

Florida Treasury Investment Pool Holdings as of June 2019 (Unaudited)

Investment Type	Amount Invested	Percent Invested
Accrued Interest Receivable	114,873,680.23	0.45%
Agency Mortgage Backed	2,902,861,645.54	11.25%
Asset Backed	800,902,264.16	3.10%
Cash and Equivalents	(1,393,987.02)	-0.01%
Certificates of Deposit	1,010,500,000.00	3.91%
Collateralized Mortgage Obligations	577,041,398.15	2.24%
Commercial Mortgage Backed	739,776,040.96	2.87%
Commercial Paper	235,880,049.73	0.91%
Corporate Bonds	4,808,470,424.56	18.63%
Foreign Bonds	440,309,123.77	1.71%
Money Market	124,072,810.35	0.48%
Municipal Bonds	340,501,015.88	1.32%
Mutual Funds	0.00	0.00%
Repurchase Agreements	1,925,000,000.00	7.46%
Securities Trades In Process	(395,831,519.20)	-1.53%
STIF	492,397,526.80	1.91%
US Government Agencies/Bonds	4,530,594,755.46	17.55%
US Treasury	<u>7,165,503,591.47</u>	<u>27.76%</u>
		100.00%
 Total Holdings Market Value	 25,811,458,820.84	
Cash Collateral Held for Securities on Loan	(1,189,219,591.80)	
MV of Securities Purchased with Cash Collateral	1,188,584,812.95	
Payables/Receivables for Securities Purchased with Cash Collateral	<u>670,134.20</u>	
Total Market Value	25,811,494,176.19	