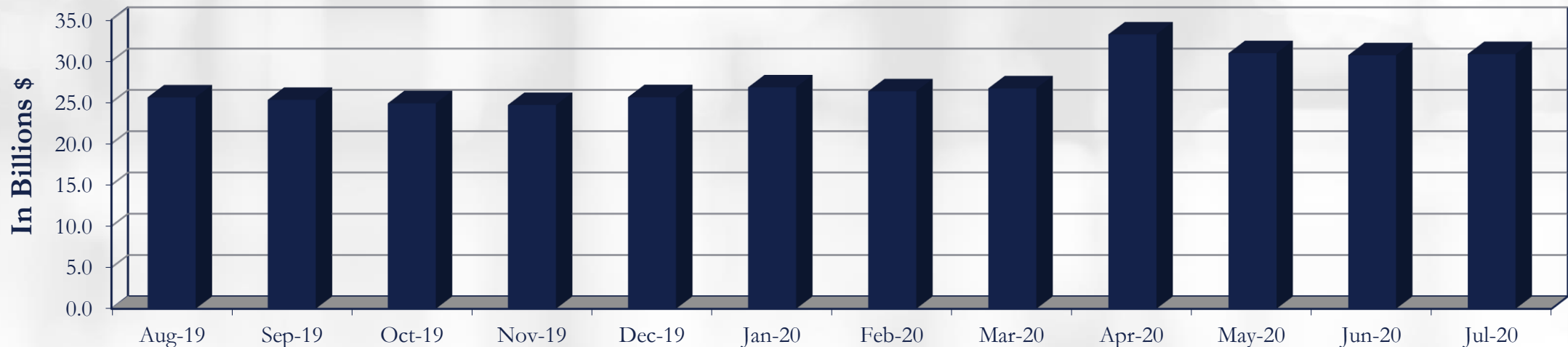


# Florida State Treasury Investments

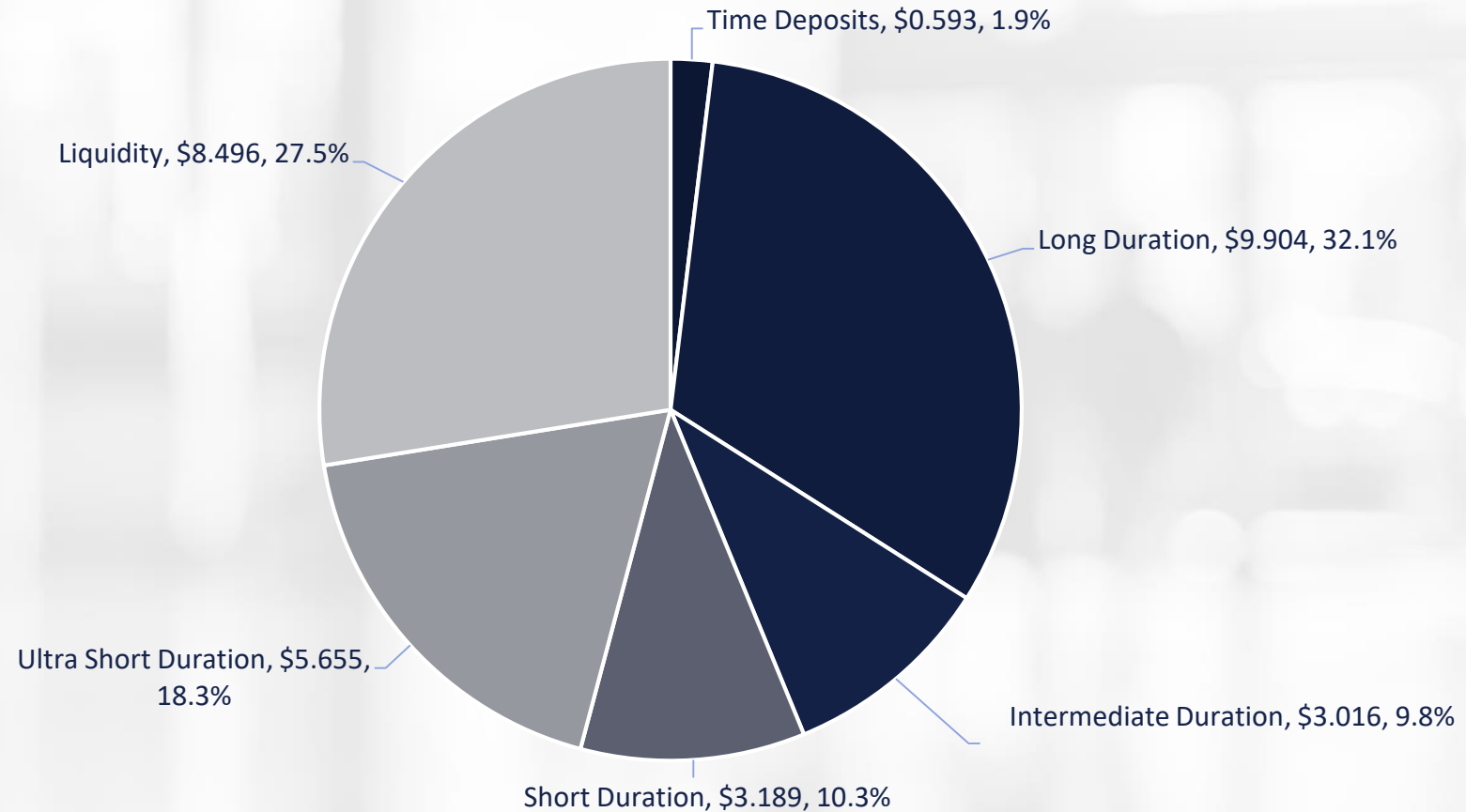
July 31, 2020

# Treasury Investment Portfolio

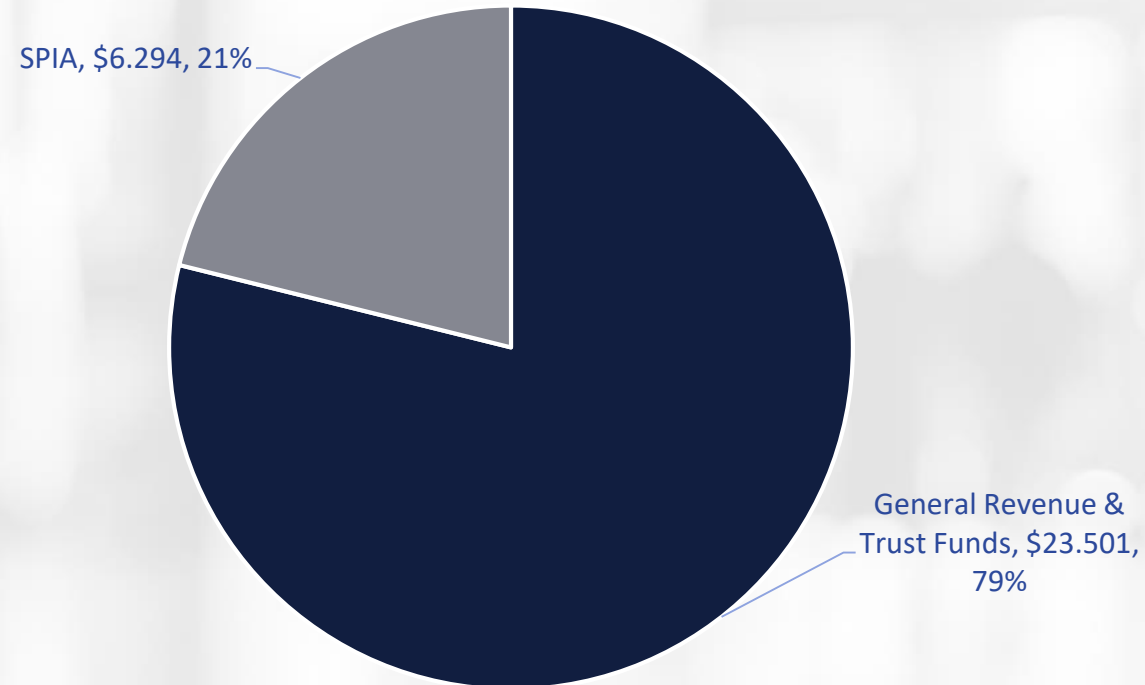
	July 31, 2020
Treasury Investment Portfolio	
(Internally and Externally Managed Portfolios)	\$30,852,012,490.16* (*Includes \$5.86 billion in CARES Act Federal funds)



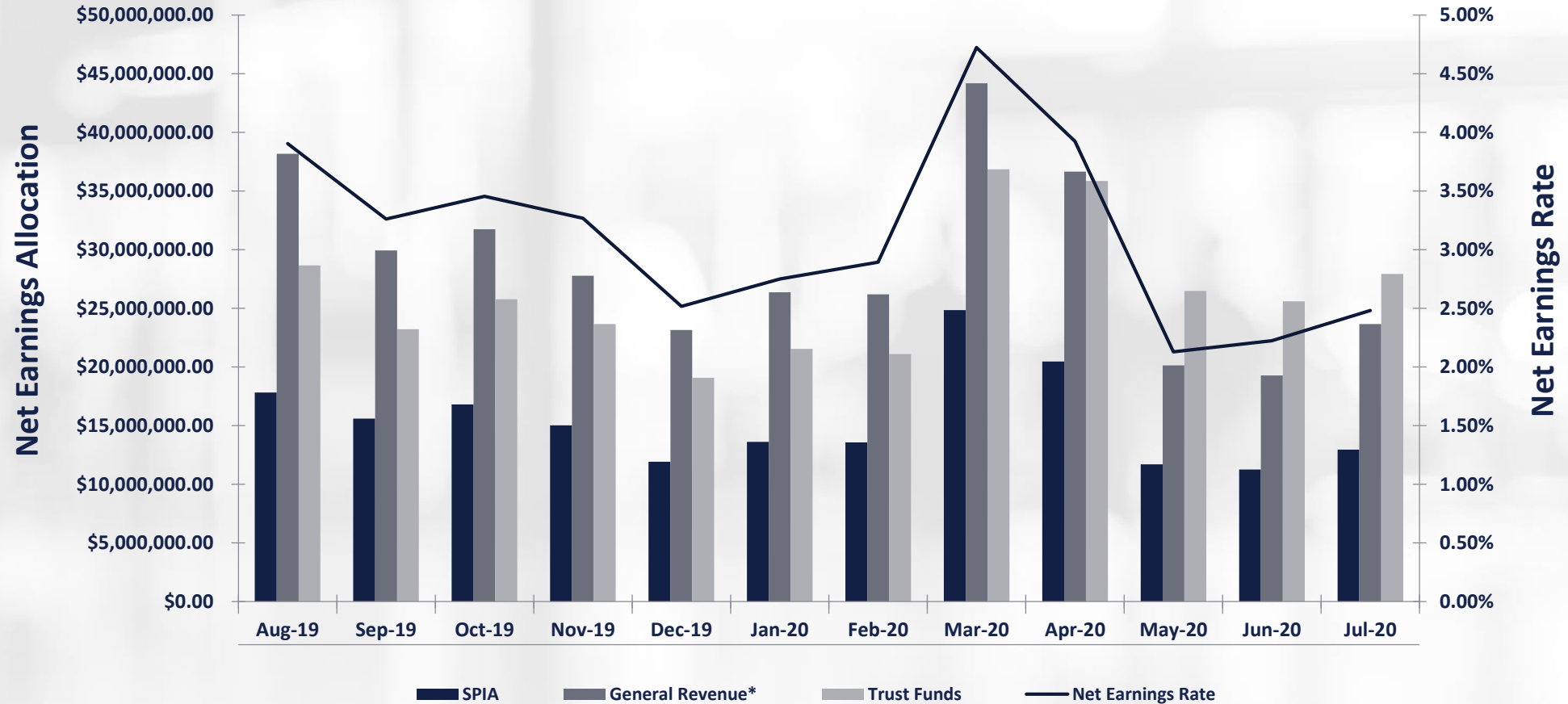
# Portfolio Allocation as of July 31, 2020



# Treasury Participants as of July 31, 2020

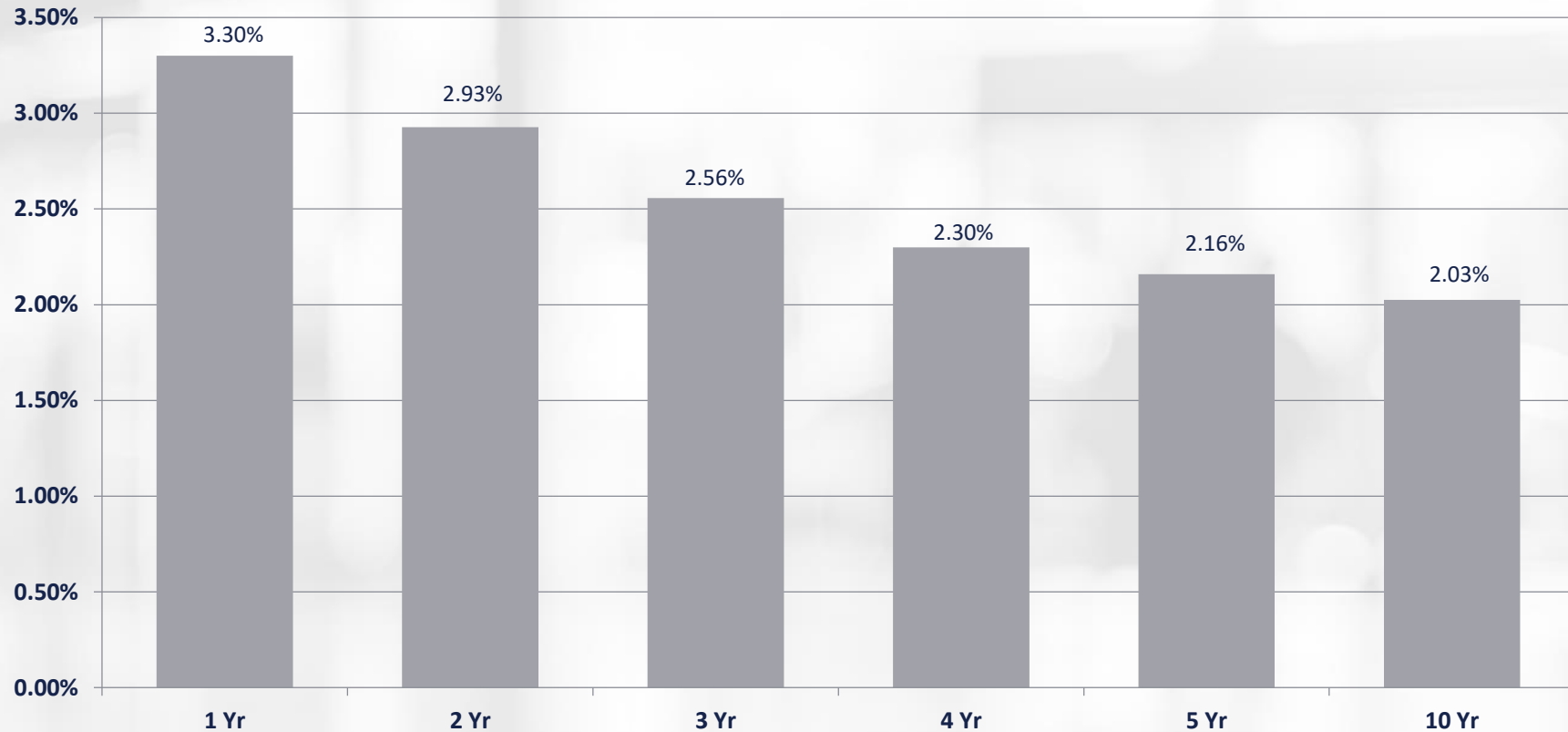


# Net Earnings and Net Earnings Rate



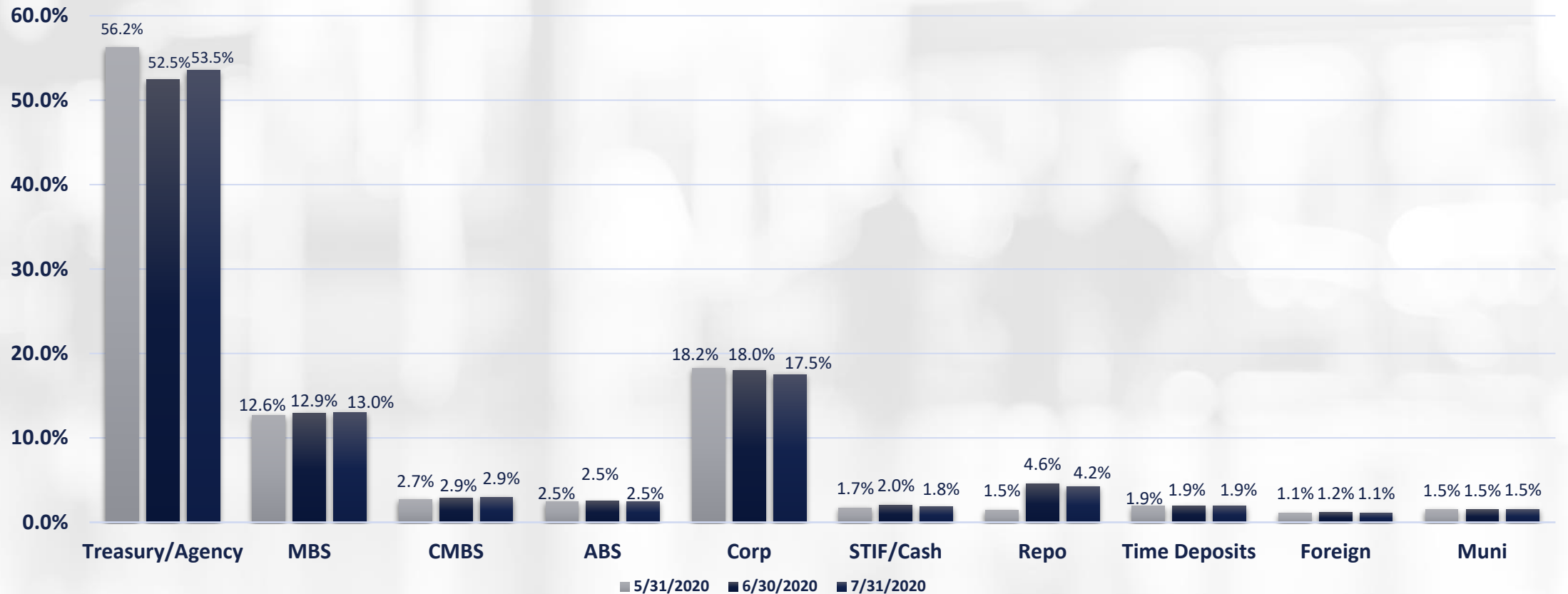
*\*Earnings attributed to General Revenue Funds plus uninvested Trust Funds*

# Annualized Gross Earnings Rate as of July 31, 2020

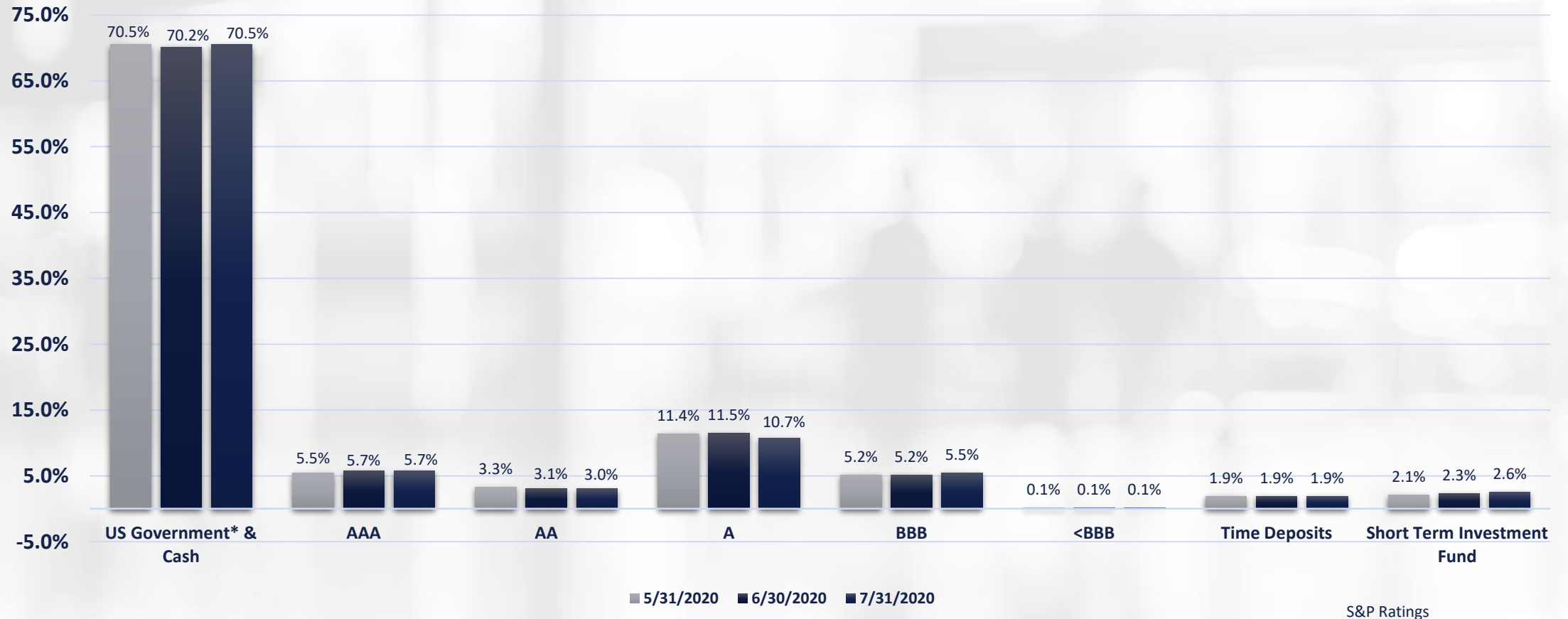


*Rates are unaudited*

# Total Treasury Investment Portfolio Monthly Sector Distribution



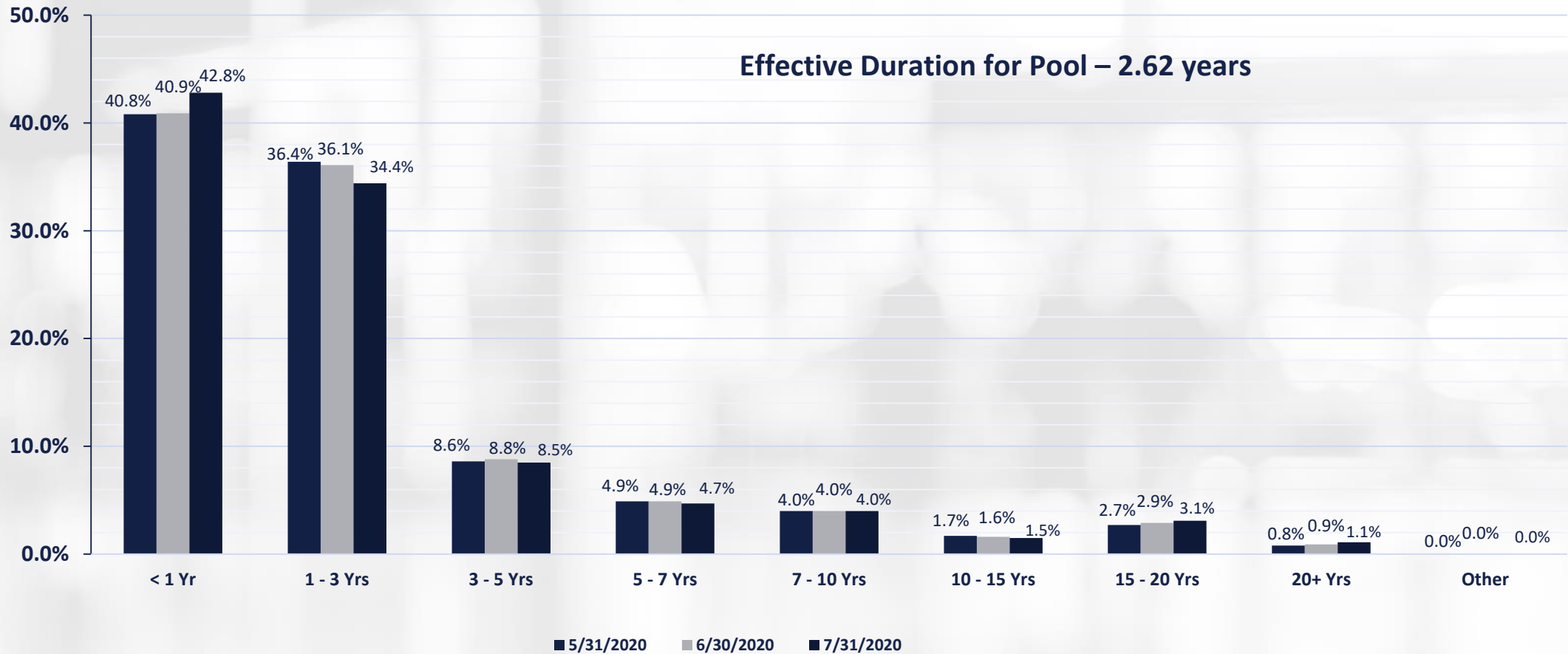
# Total Treasury Investment Portfolio Quality Distribution



\*Includes Repos collateralized with US Government securities



# Total Treasury Investment Portfolio Effective Duration



# Securities Lending - Cash Collateral Portfolio

## As of July 31, 2020

### Portfolio Characteristics

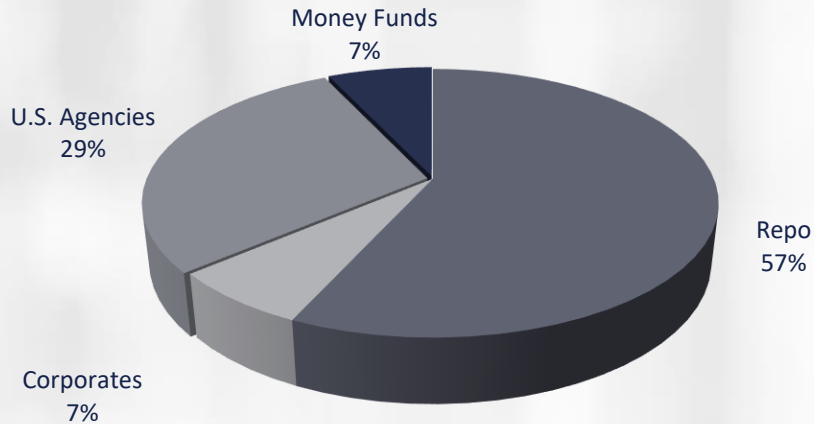
Total Market Value	\$1,485 million
NAV	1.0000
Yield (360 basis)	0.148%
WAM	96 days

### Credit Quality (S&P)

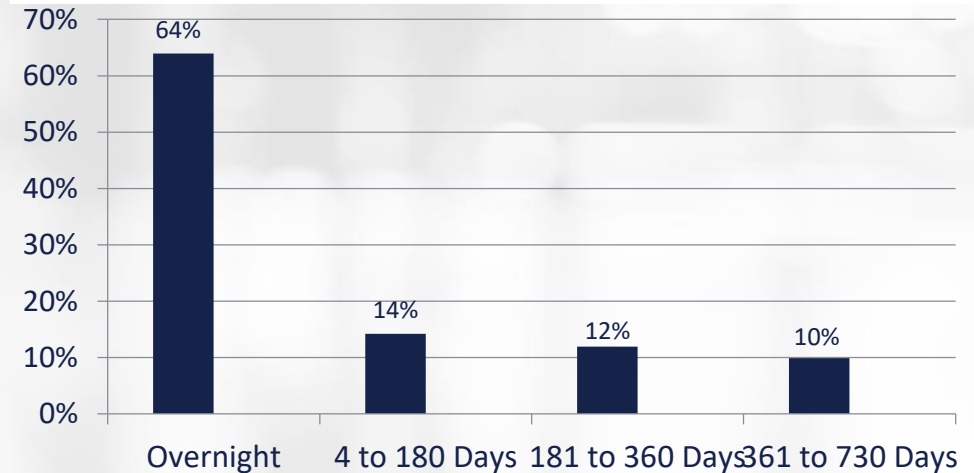
Credit Quality (S&P)	% of Cost	Cost (in mil.)
U.S. Govt. Securities*	86.0%	\$1,277.0
AAA	7.1%	\$104.9
AA	2.3%	\$33.4
A	4.7%	\$69.8

\* Includes Repos that are collateralized by U.S. Govt. Securities.

### Asset Class



### Final Maturity Schedule



DEPARTMENT OF FINANCIAL SERVICES



CFO JIMMY PATRONIS