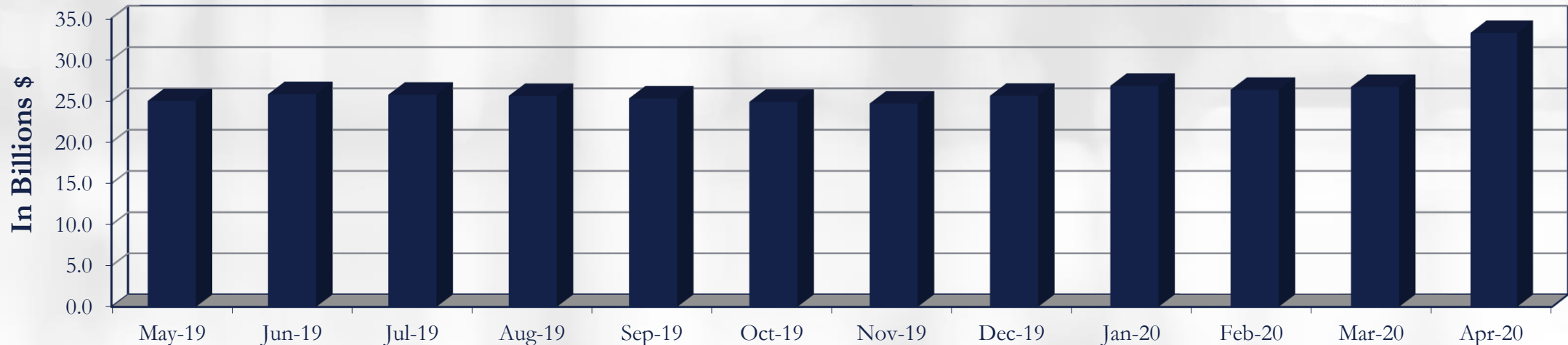


# Florida State Treasury Investments

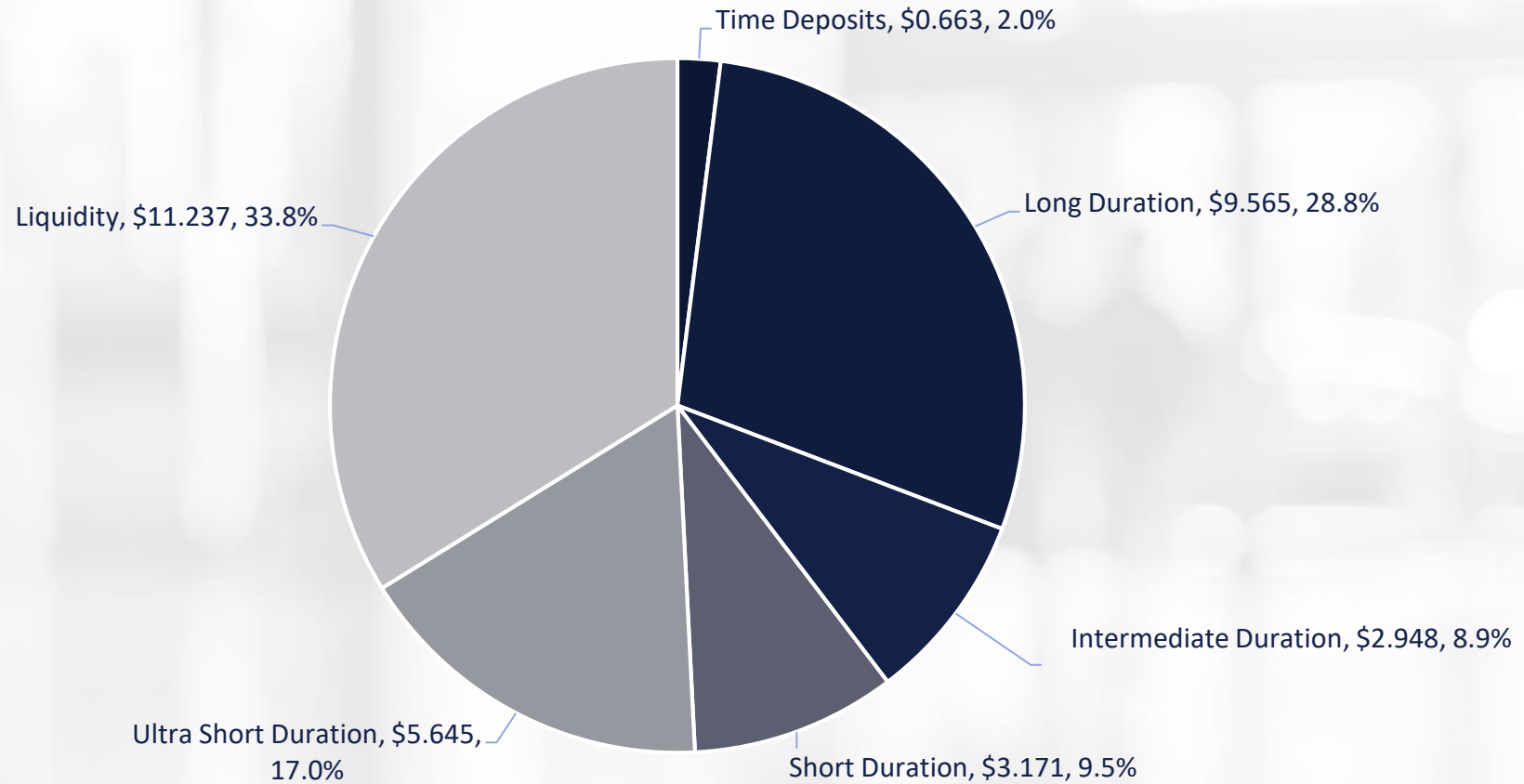
April 30, 2020

# Treasury Investment Portfolio

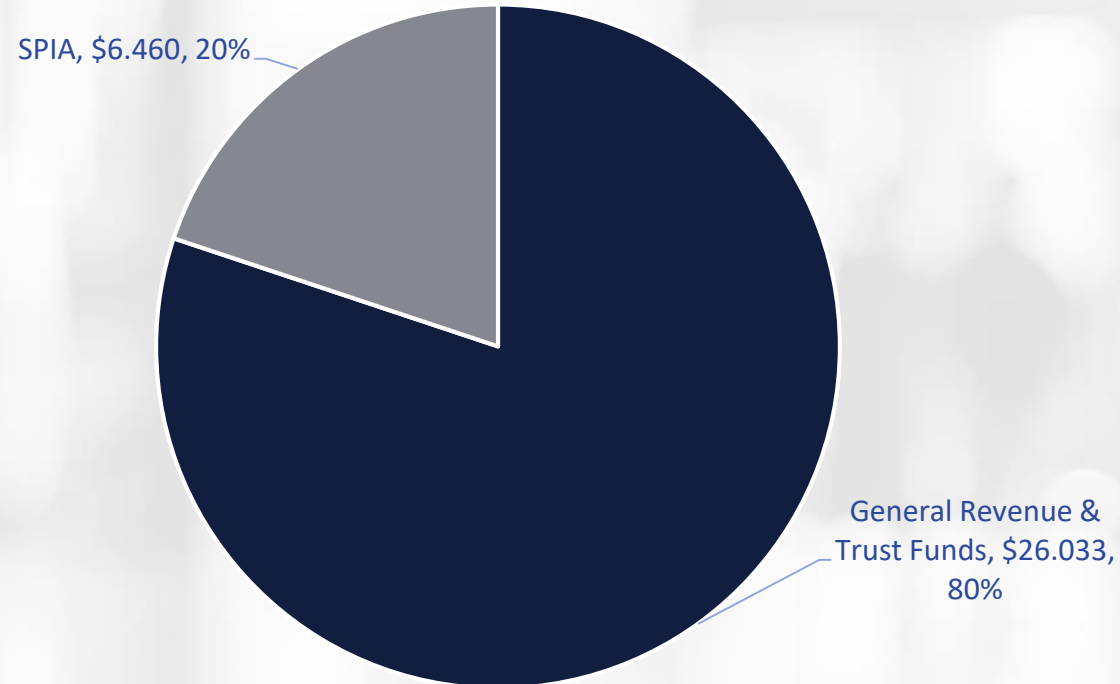
April 30, 2020	
Treasury Investment Portfolio	
(Internally and Externally Managed Portfolios)	\$33,230,541,230.18* (*Includes \$5.86 billion in CARES Act Federal funds)



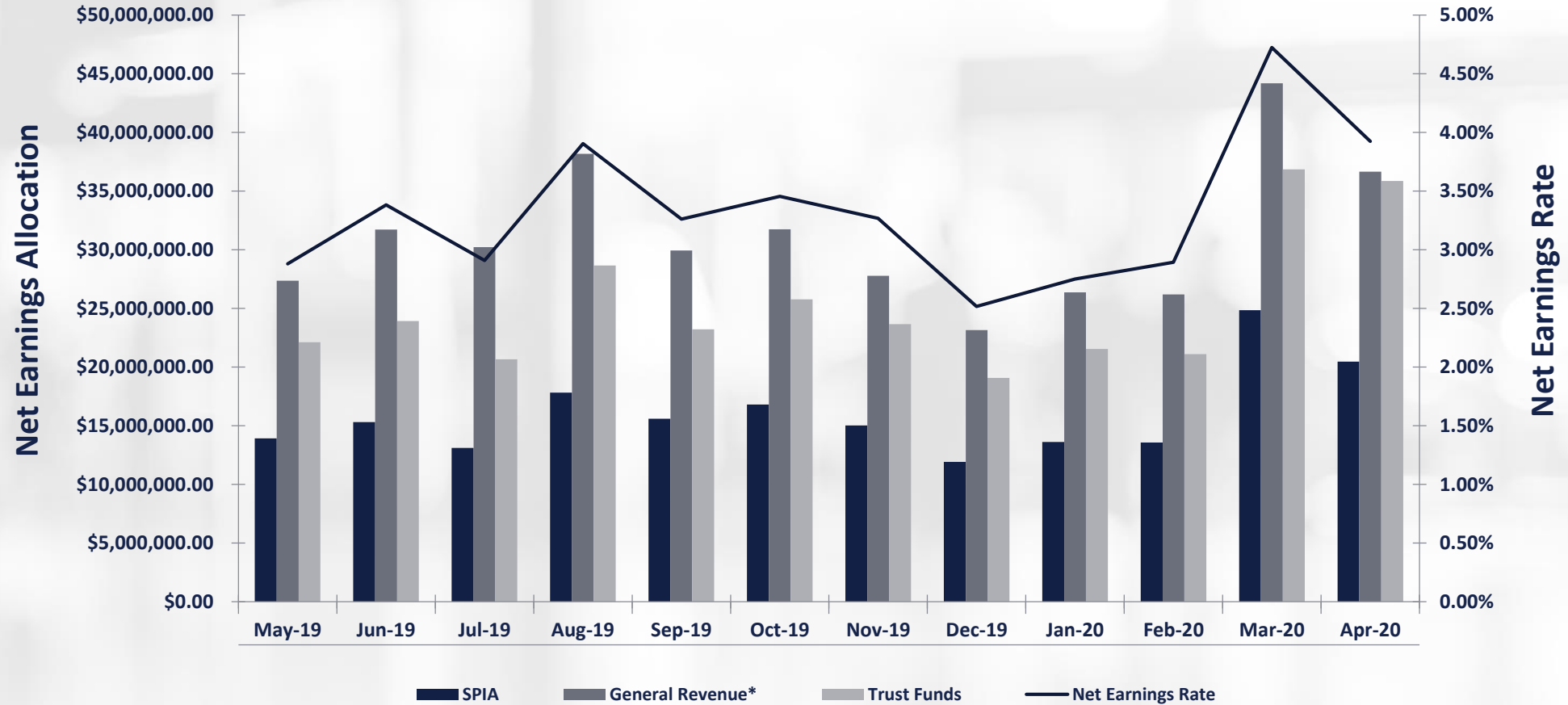
# Portfolio Allocation as of April 30, 2020



# Treasury Participants as of April 30, 2020

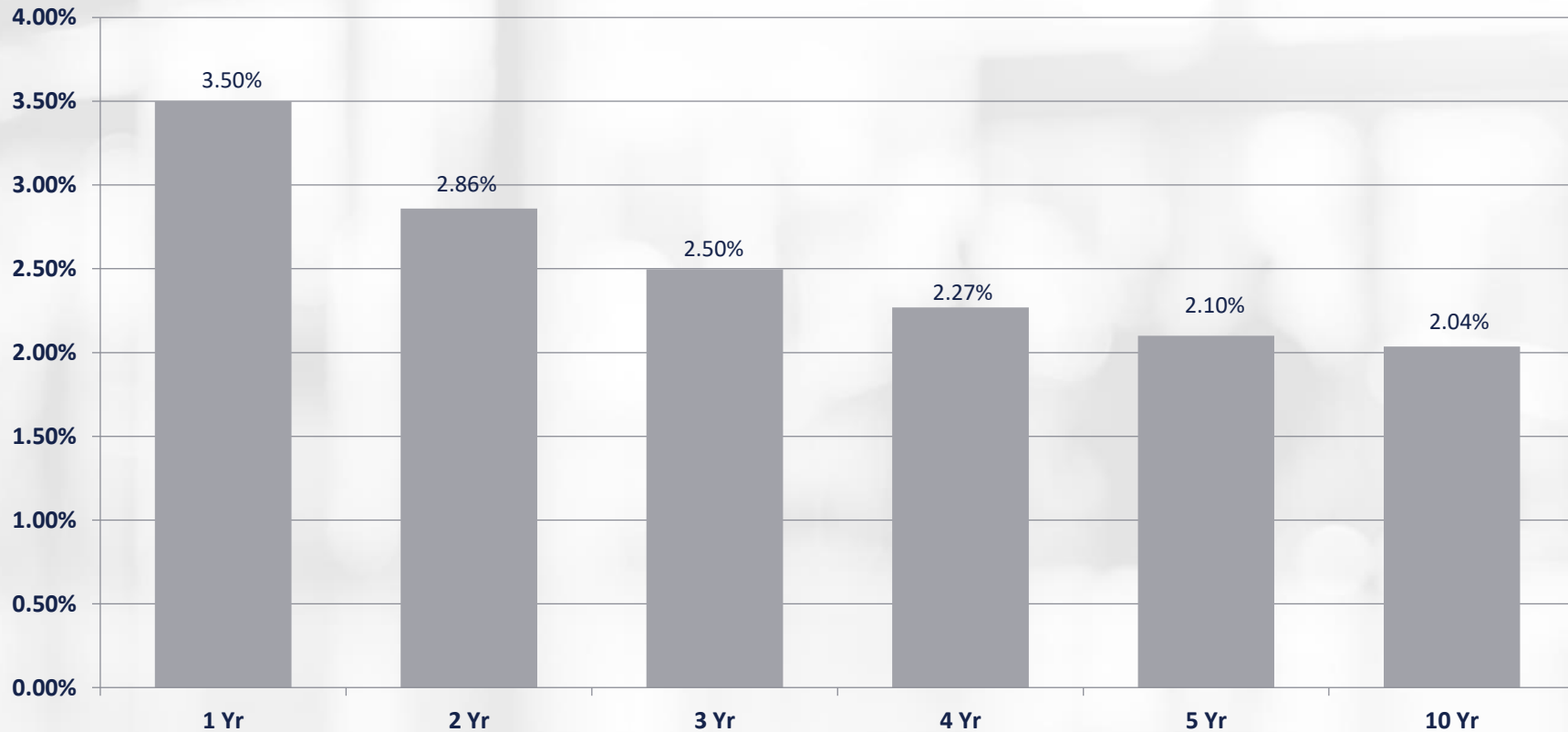


# Net Earnings and Net Earnings Rate



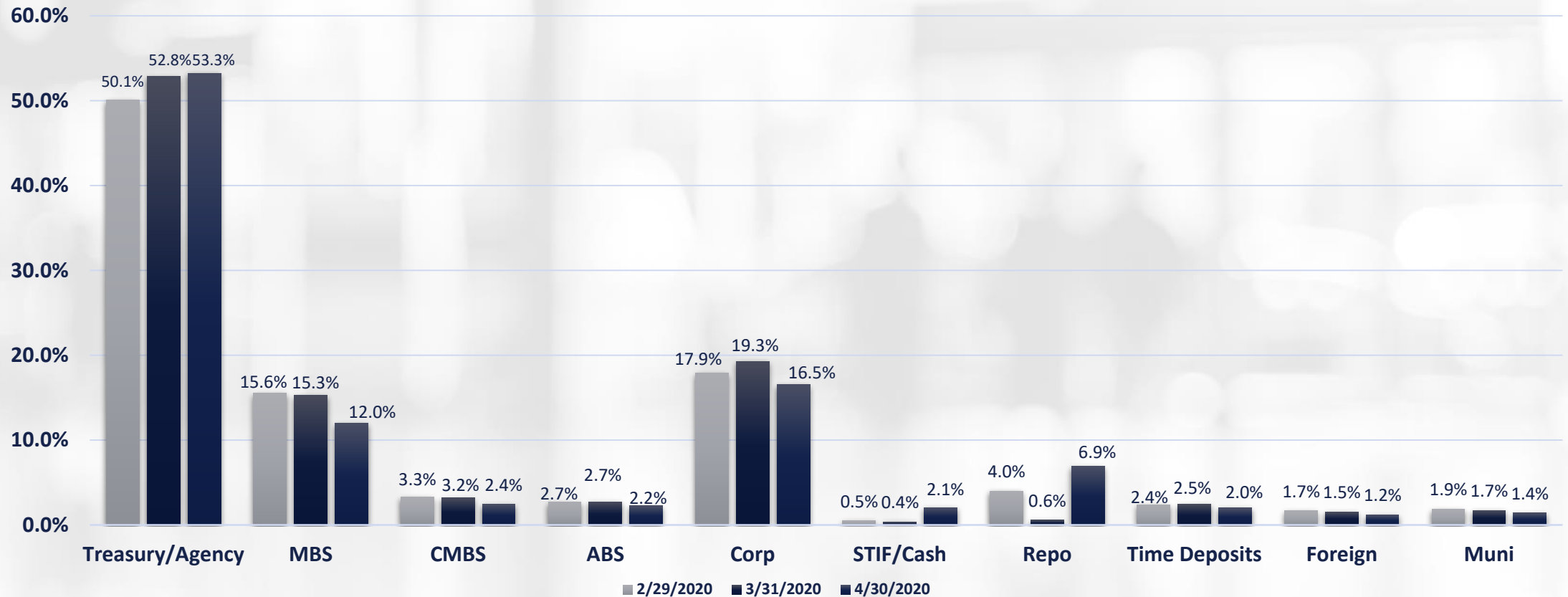
*\*Earnings attributed to General Revenue Funds plus uninvested Trust Funds*

# Annualized Gross Earnings Rate as of April 30, 2020

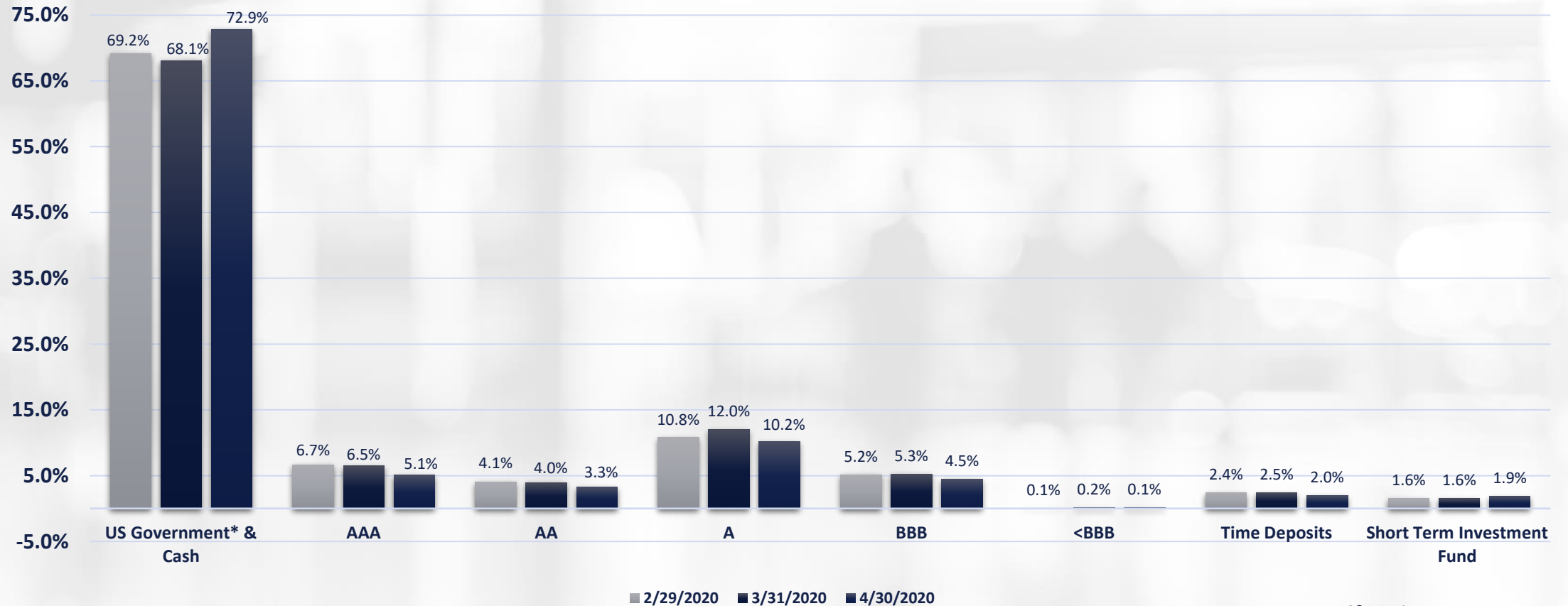


*Rates are unaudited*

# Total Treasury Investment Portfolio Monthly Sector Distribution



# Total Treasury Investment Portfolio Quality Distribution

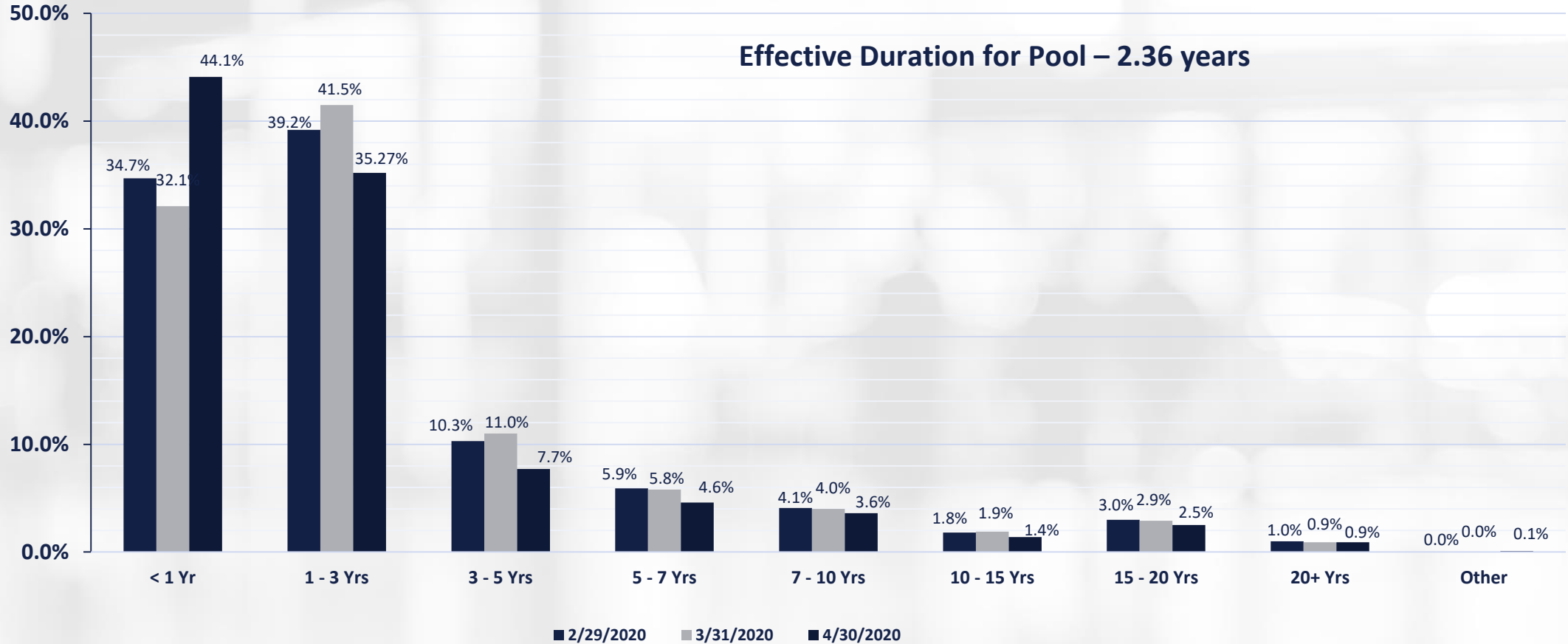


S&P Ratings

\*Includes Repos collateralized with US Government securities



# Total Treasury Investment Portfolio Effective Duration



# Securities Lending - Cash Collateral Portfolio

## As of April 30, 2020

### Portfolio Characteristics

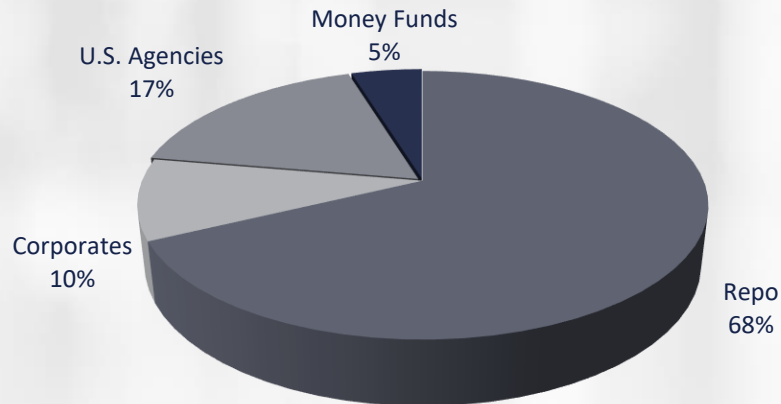
Total Market Value	\$2,193 million
NAV	0.9996
Yield (360 basis)	0.246%
WAM	67 days

### Credit Quality (S&P)

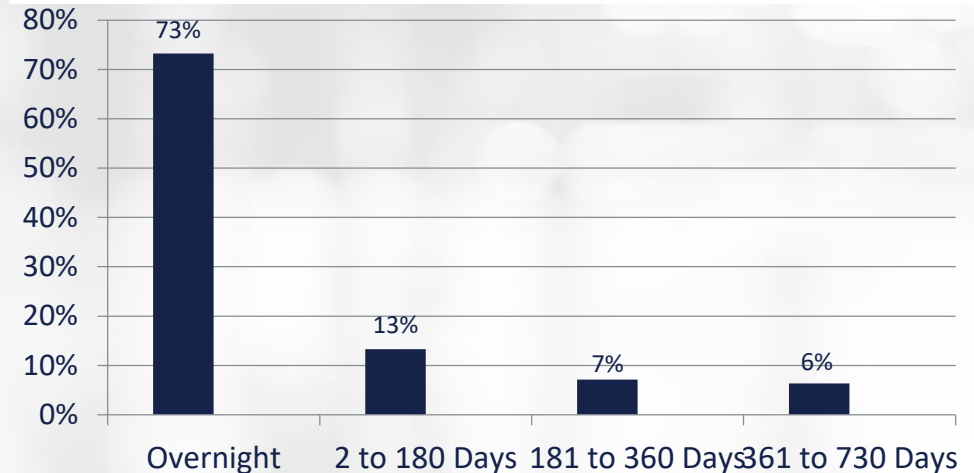
Credit Quality (S&P)	% of Cost	Cost (in mil.)
U.S. Govt. Securities*	85.4%	\$1,873.8
AAA	4.8%	\$104.9
AA	5.4%	\$118.7
A	4.4%	\$96.4

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

### Asset Class



### Final Maturity Schedule



DEPARTMENT OF FINANCIAL SERVICES



CFO JIMMY PATRONIS