

Florida State Treasury Investments



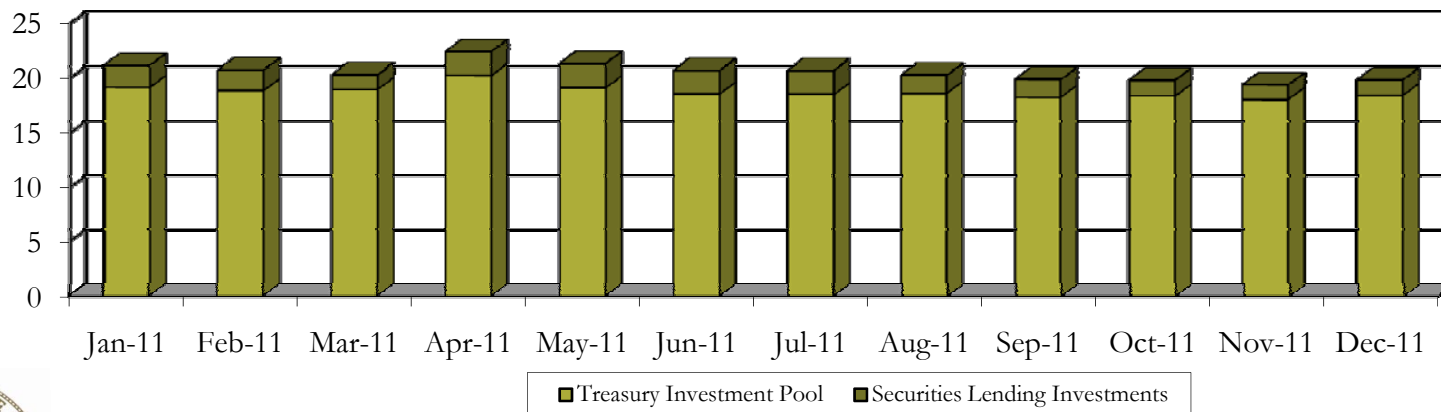
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DEPARTMENT OF FINANCIAL SERVICES

Total Treasury Investment Portfolio

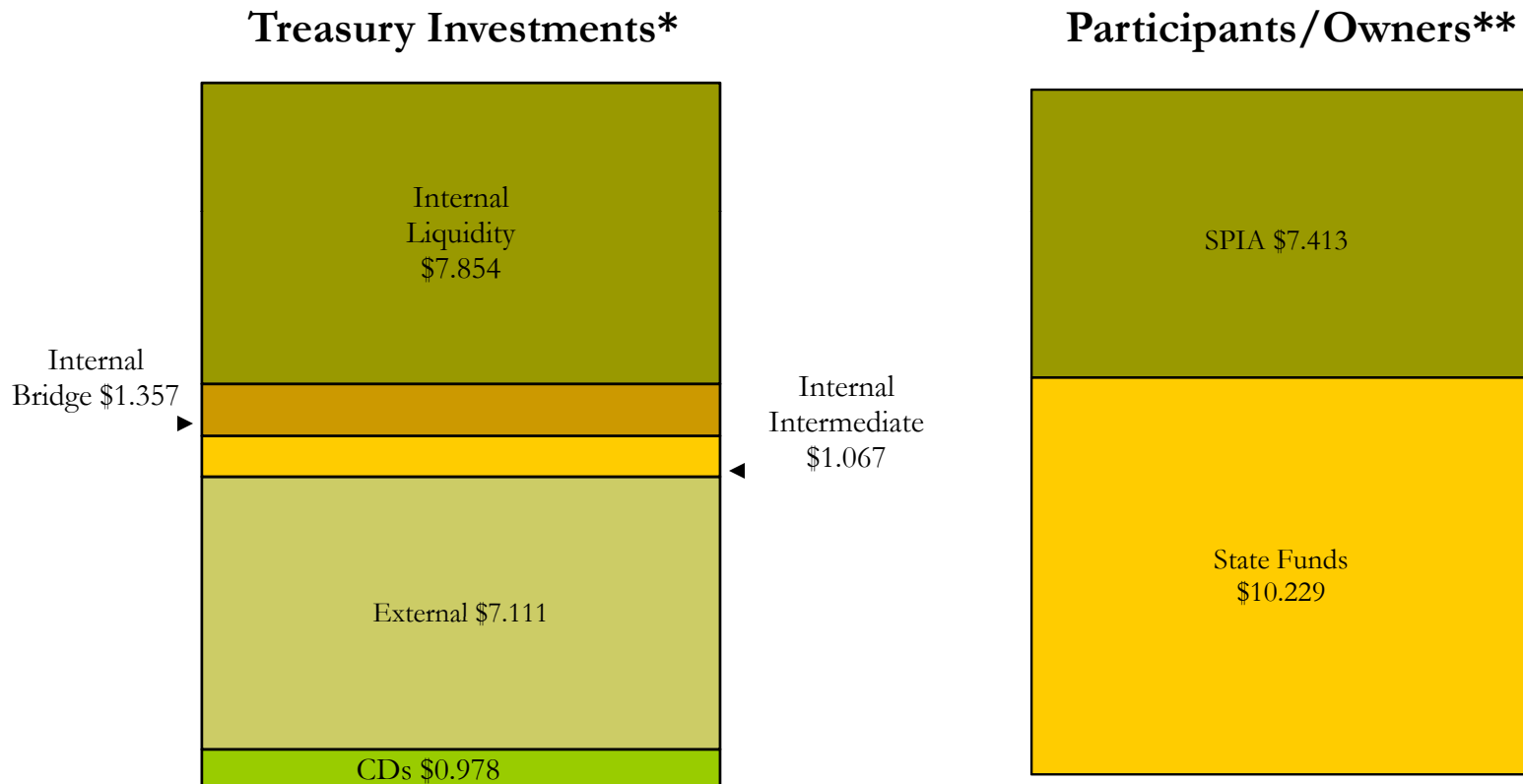
December 31, 2011

Treasury Investment Portfolio (internally and externally managed securities)	\$18,364,938,555.72
Investment from Securities Lending Activities (purchased with cash collateral)	<u>\$ 1,437,599,772.00</u>
Total Market Value	\$19,802,538,327.72



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Treasury Investment and Participant Comparison as of December 31, 2011



Amounts = billions

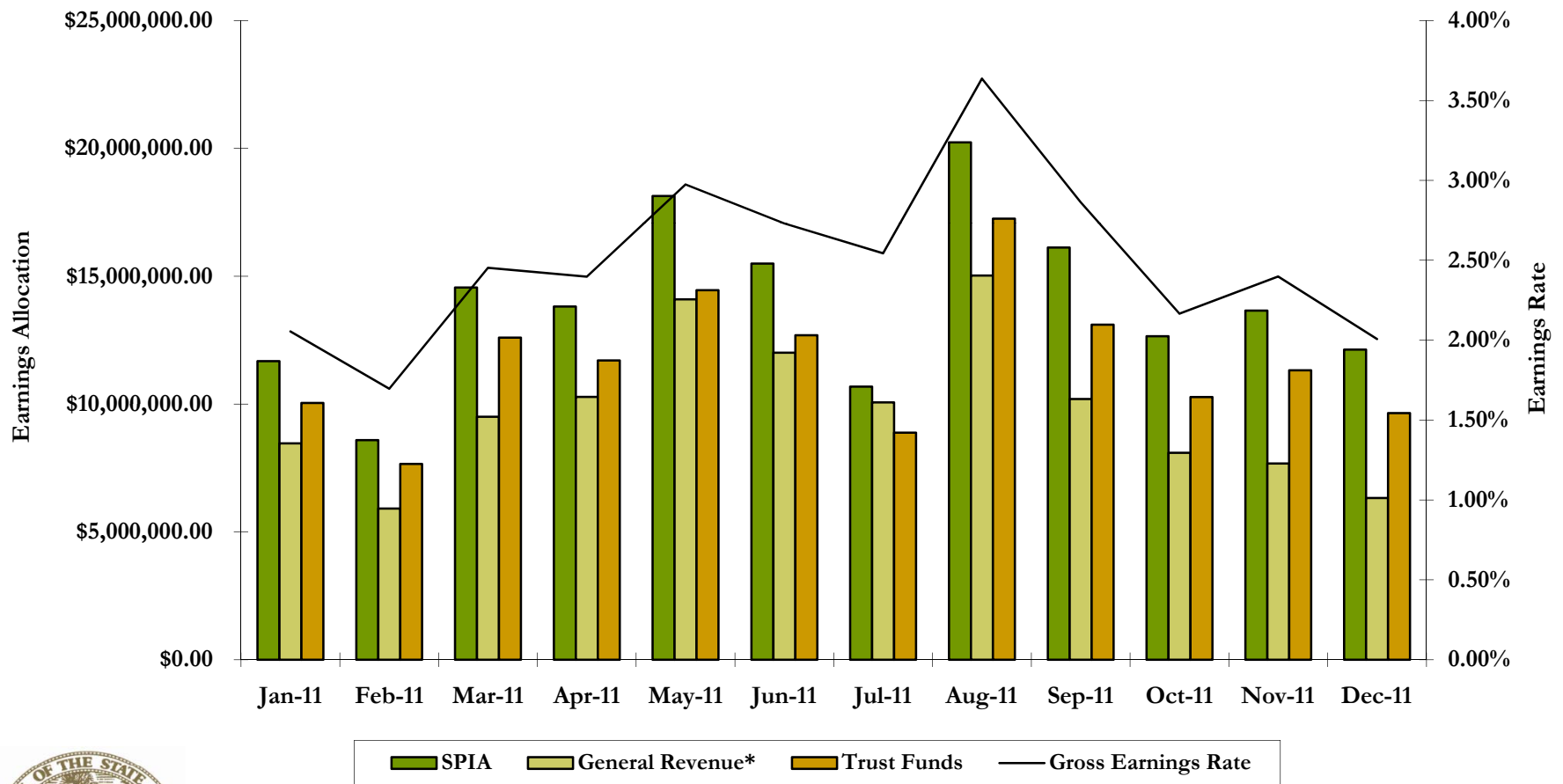
*Market Value of Treasury investments, excluding Securities Lending investments

**Dollar amount each owner has invested



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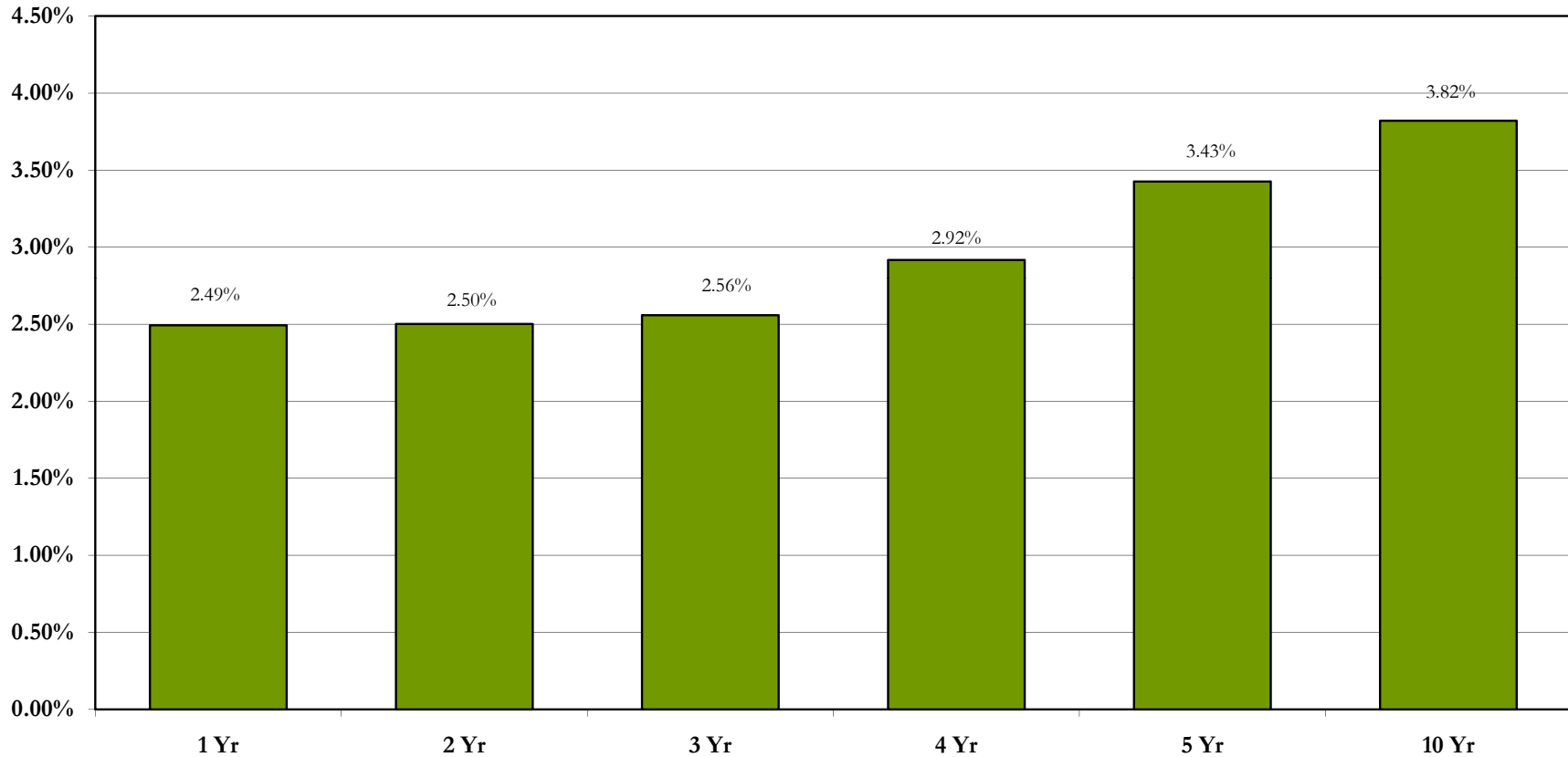
Net Earnings Allocation and Rate



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

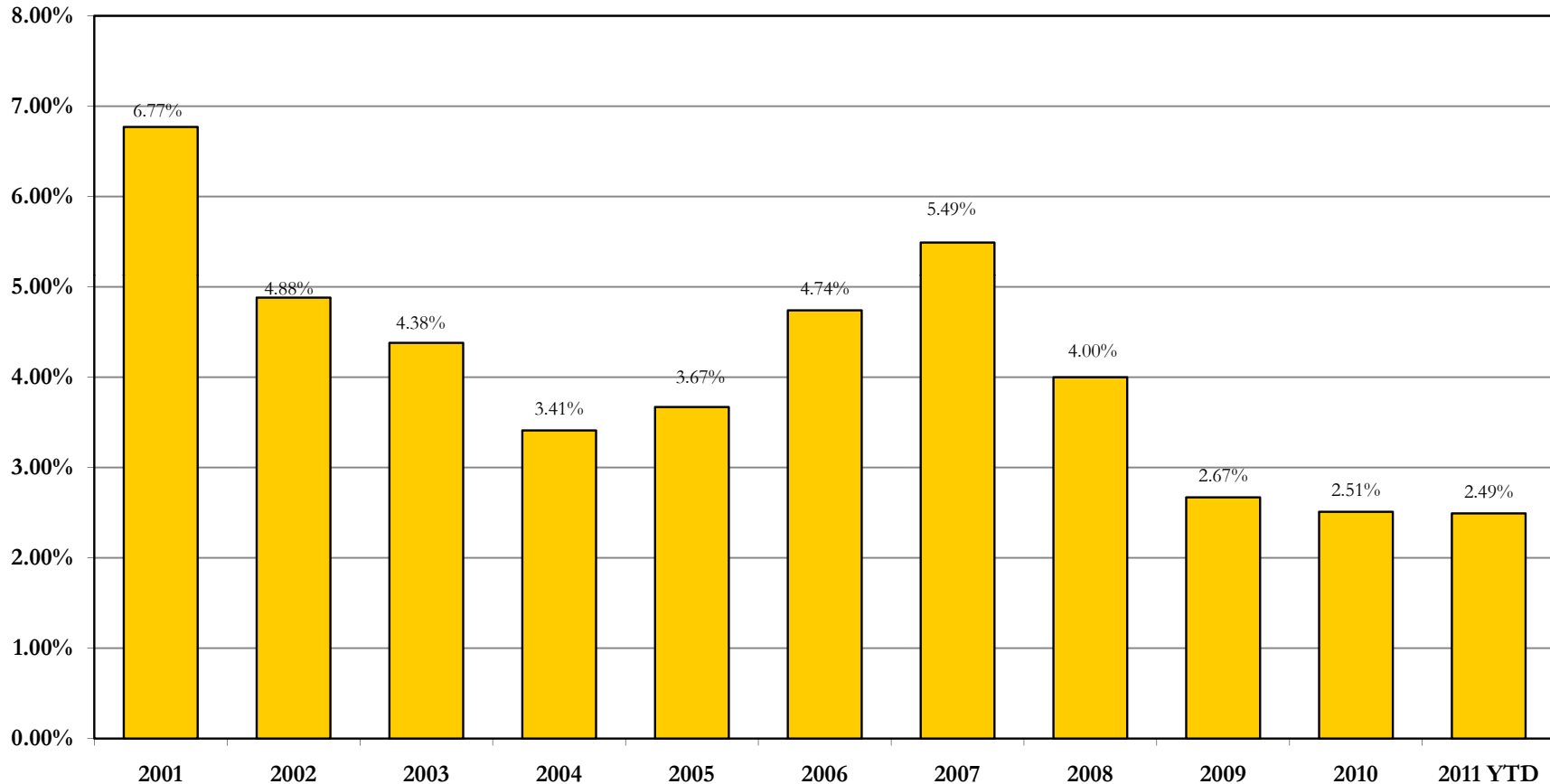
Annualized Gross Investment Yields



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Rates are unaudited

Historical Gross Investment Yields by Calendar Year as of December 31, 2011*

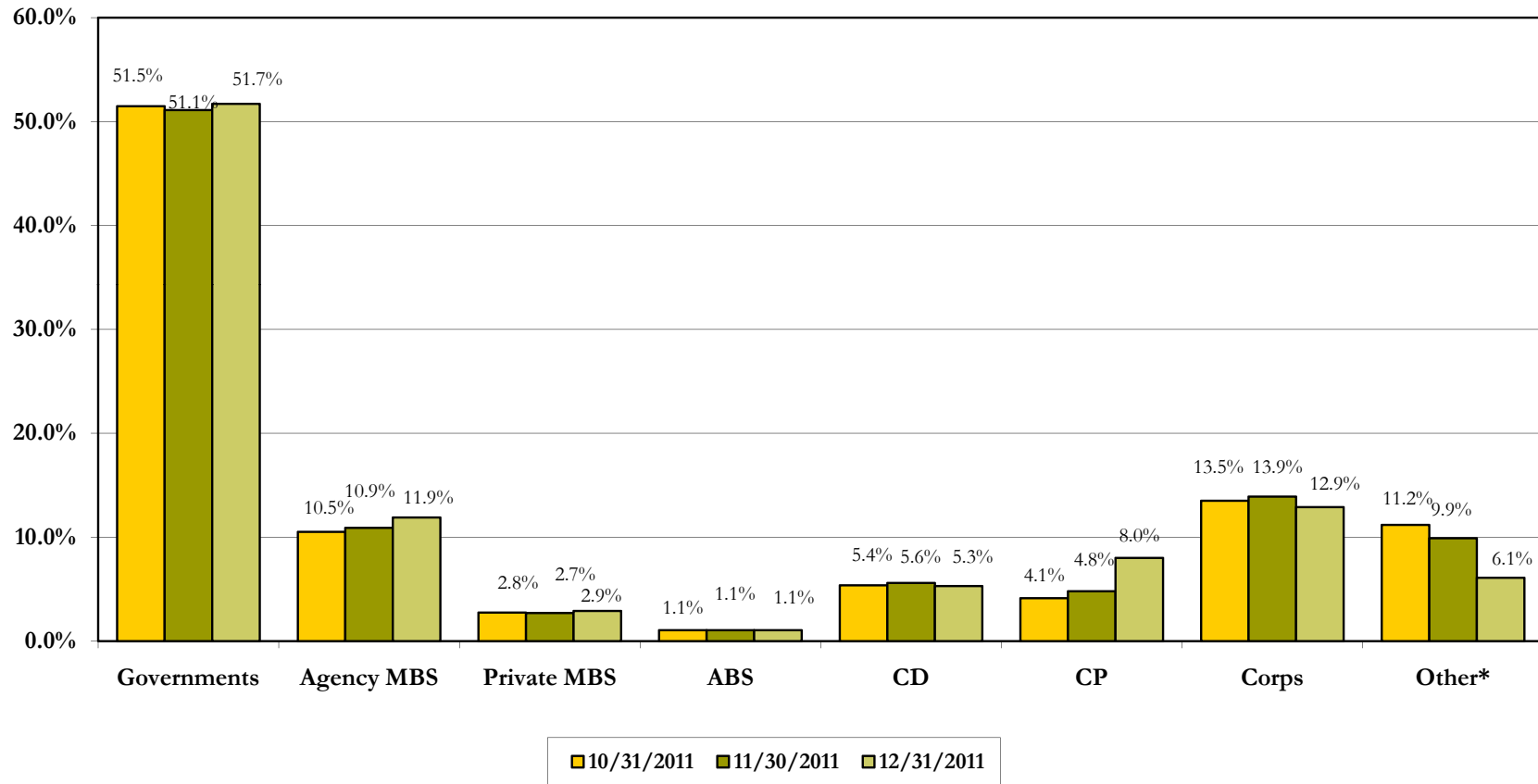


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**unaudited*

Total Treasury Investment Portfolio

Monthly Sector Distribution**

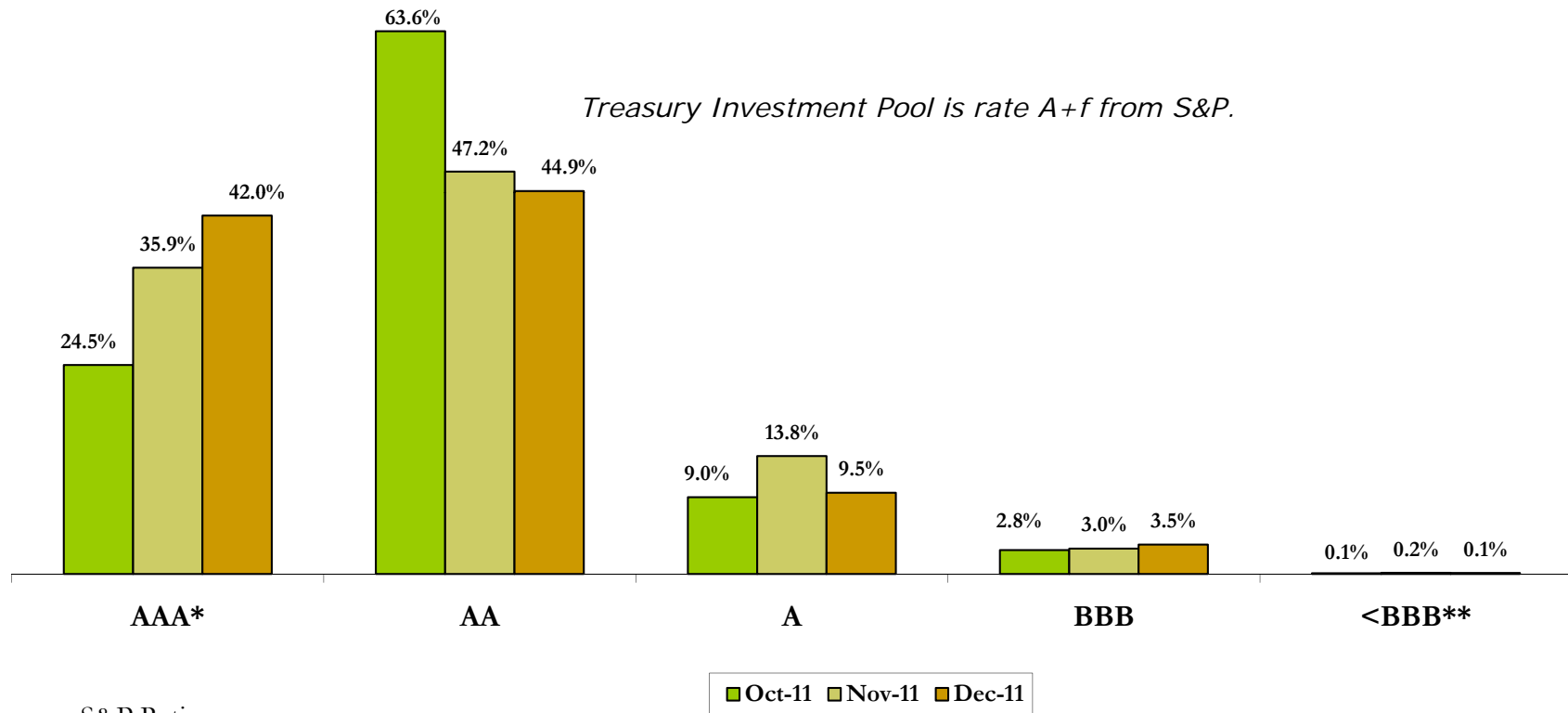


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*Other sector is comprised of Cash, Foreign Obligations, Money Market Funds, Municipal Obligations, Repos

**Sector Distribution does not take the net affect of repurchase agreements and securities in process.

Total Treasury Investment Portfolio Quality Distribution

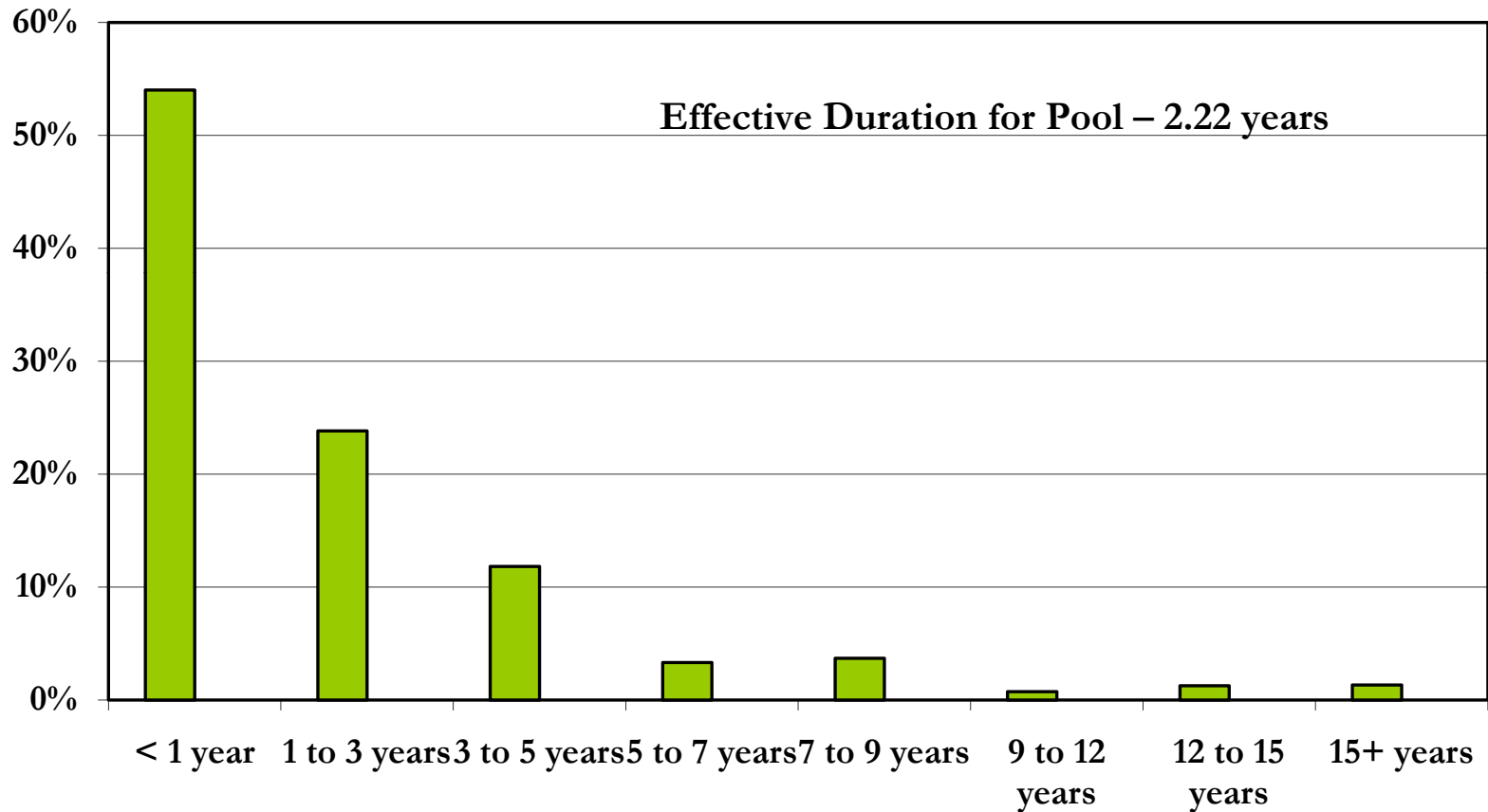


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*A-1+ and A-1 are combined with AAA.

** <BBB are securities rated below BBB or not rated.

Total Treasury Investment Portfolio Effective Duration as of December 31, 2011



Acronyms

ABS – Asset Backed Security

CD – Certificate of Deposit

CDO – Collateralized Debt Obligation

CP – Commercial Paper

MBS – Mortgage Backed Security

SPIA – Special Purpose Investment Account

