

A blue-tinted header image featuring a financial candlestick chart with a moving average line and a silver pen resting on it.

# FLORIDA LOCAL GOVERNMENT INVESTMENT TRUST

## **The Short Term Bond Fund Portfolio Report June 2018**

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CUSIP	Description	Coupon Rate	Eff Mat Date	Fitch Rating	S&P Rating	Face Amount	Market Price	Market Value	Yield	Eff. Dur	PCT
<b>Government Related Securities</b>											
00828ECA5	AFRICAN DEVELOPMENT BANK 1.875 3/16/2020	1.875	3/16/2020	AAA	AAA	\$8,213,000.00	98.698	\$8,106,099.59	2.654%	1.67	0.90%
045167DZ3	ASIAN DEVELOPMENT BANK 1.625 5/5/2020	1.625	5/5/2020	AAA	AAA	\$6,410,000.00	98.138	\$6,290,645.80	2.654%	1.80	0.70%
045167EF6	ASIAN DEVELOPMENT BANK 2.25 1/20/2021	2.250	1/18/2021	AAA	AAA	\$6,520,000.00	98.793	\$6,441,303.60	2.740%	2.45	0.71%
125094AD4	CDP FINANCIAL 4.4 11/25/2019	4.400	11/25/2019	NR	AAA	\$2,690,000.00	102.278	\$2,751,278.20	2.755%	1.36	0.31%
12593CAE1	CPPIB CAPITAL INC 1.25 9/20/2019	1.250	9/20/2019	NR	AAA	\$14,000,000.00	98.323	\$13,765,150.00	2.633%	1.20	1.53%
25214BAQ7	DEXIA CREDIT LOCAL SA 2.25 2/18/2020	2.250	2/17/2020	AA-	AA	\$4,650,000.00	99.016	\$4,604,248.65	2.847%	1.59	0.51%
25214BAV6	DEXIA CREDIT LOCAL GOVT GNTD 144A 2.5 1/25/2021	2.500	1/23/2021	AA-	AA	\$2,130,000.00	98.803	\$2,104,497.51	2.965%	2.45	0.23%
29874QDG6	EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT	1.875	7/15/2021	AAA	AAA	\$8,850,000.00	97.248	\$8,606,412.60	2.799%	2.91	0.95%
298785HJ8	EUROPEAN INVESTMENT BANK 1.75 5/15/2020	1.750	5/15/2020	AAA	AAA	\$9,060,000.00	98.337	\$8,909,341.26	2.665%	1.83	0.99%
298785HQ2	EUROPEAN INVESTMENT BANK 2.375 5/13/2021	2.375	5/13/2021	AAA	NR	\$4,610,000.00	98.855	\$4,557,201.67	2.802%	2.75	0.51%
30254WAL3	FMS WERTMANAGEMENT AOER 1.75 1/24/2020	1.750	1/23/2020	NR	AAA	\$5,500,000.00	98.683	\$5,427,587.00	2.643%	1.53	0.60%
459058GA5	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELO	1.625	9/2/2020	AAA	AAA	\$9,100,000.00	97.824	\$8,901,984.00	2.661%	2.12	0.99%
45905UP73	INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELO	1.950	10/15/2020	NR	AAA	\$10,350,000.00	98.187	\$10,162,302.75	2.762%	2.12	1.13%
45950KCM0	INTL FINANCE CORP 2.25 1/25/2021	2.250	1/23/2021	NR	AAA	\$6,300,000.00	98.850	\$6,227,575.20	2.722%	2.46	0.69%
50046PBA2	KOMMUNINVEST I SVERIGE AB 1.625 9/1/2020	1.625	8/30/2020	NR	AAA	\$9,965,000.00	97.583	\$9,724,116.06	2.751%	2.11	1.08%
50046PBD6	KOMMUNINVEST I SVERIGE 2.875 3/1/2021	2.875	3/1/2021	NR	AAA	\$5,000,000.00	100.139	\$5,006,965.00	2.833%	2.55	0.56%
50046PBE4	KOMMUNINVEST 144A 2.75 10/22/2020	2.750	10/21/2020	NR	AAA	\$4,070,000.00	99.830	\$4,063,085.07	2.811%	2.23	0.45%
50048MCM0	KOMMUNALBANKEN 144A 2.875 6/14/2021	2.875	6/13/2021	NR	AAA	\$7,110,000.00	100.053	\$7,113,796.74	2.850%	2.82	0.79%
500769HH0	KREDITANSTALT FUER WIEDERAUFBAU 1.75 3/31/2020	1.750	3/30/2020	NR	AAA	\$11,044,000.00	98.456	\$10,873,447.51	2.667%	1.71	1.21%
500769HQ0	KREDITANSTALT FUER WIEDERAUFBAU 1.875 12/15/2020	1.875	12/14/2020	NR	AAA	\$4,760,000.00	97.968	\$4,663,262.52	2.746%	2.39	0.52%
500769HU1	KFW DTD2.625 4/12/2021	2.625	4/11/2021	NR	AAA	\$10,705,000.00	99.558	\$10,657,651.79	2.786%	2.66	1.18%
62630CAL5	MUNICIPALITY FINANCE PLC 1.875 9/18/2020	1.875	9/17/2020	NR	AA+	\$7,455,000.00	98.068	\$7,310,947.04	2.764%	2.15	0.81%
62944BBP8	BANK NEDERLANDSE GEMEENTEN NV Var. Corp 7/14/2020	2.448	7/16/2018	AA+	AAA	\$5,000,000.00	100.179	\$5,008,970.00	2.386%	0.05	0.56%
62944BBQ6	BANK NEDERLANDSE GEMEENTEN NV 1.75 10/5/2020	1.750	10/4/2020	NR	AAA	\$9,410,000.00	97.698	\$9,193,381.80	2.797%	2.20	1.02%
62944BBS2	BANK NEDERLANDSE GEMEENTEN NV 2.125 12/14/2020	2.125	12/13/2020	AA+	AAA	\$1,870,000.00	98.354	\$1,839,225.41	2.811%	2.38	0.20%
63983TAV7	NEDERLANDSE WATERSCHAPSBANK NV 1.75 9/5/2019	1.750	9/4/2019	NR	AAA	\$5,050,000.00	99.013	\$5,000,176.70	2.606%	1.16	0.55%
63983TBJ3	NEDERLANDSE WATERSCHAPSBANK NV Var. Corp 2/24/2020	2.360	8/24/2018	NR	AAA	\$10,030,000.00	100.033	\$10,033,329.96	2.384%	0.15	1.11%
65562QBG9	NORDIC INVESTMENT BANK 1.625 11/20/2020	1.625	11/18/2020	NR	AAA	\$3,880,000.00	97.467	\$3,781,711.84	2.722%	2.32	0.42%
68329AAB4	ONTARIO TEACHERS' FINANC 2.75 4/16/2021	2.750	4/16/2021	NR	AA+	\$6,590,000.00	99.470	\$6,555,073.00	2.960%	2.66	0.73%
748148RU9	QUEBEC PROVINCE 3.5 7/29/2020	3.500	7/29/2020	AA-	AA-	\$6,600,000.00	101.437	\$6,694,809.00	2.789%	1.97	0.74%
<b>Government Related Securities Sub Total</b>						<b>\$206,922,000.00</b>		<b>\$204,375,577.27</b>			<b>22.66%</b>
<b>Grand Total</b>						<b>\$908,375,230.18</b>		<b>\$902,025,828.12</b>			<b>100.00%</b>