

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 March 2017**

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CUSIP	Description	Coupon Rate	Eff Mat Date	S&P Rating	Moody's Rating	Face Amount	Market Price	Market Value	Yield	Eff. Dur	PCT
05582WDW1	BNPPNY 1.52 9/13/2017	1.520	9/11/2017	A-1	P-1	\$9,630,000.00	99.397	\$9,571,918.29	1.290%	0.45	0.93%
06417GPD4	BANK OF NOVA SCOTIA/HOUSTON Var. Negotiable CD 9/7	1.602	6/7/2017	A-1	P-1	\$10,050,000.00	100.179	\$10,067,959.35	1.660%	0.22	0.98%
06538M7L7	BANK OF TOKYO-MITSUBISHI YCD 1.53 8/30/2017	1.530	8/30/2017	A-1	P-1	\$9,330,000.00	100.091	\$9,338,510.36	1.263%	0.41	0.91%
21684BR89	COOPERATIEVE RABOBANK UA/NY Var. CD 9/8/2017	1.576	6/8/2017	A-1	P-1	\$8,380,000.00	100.183	\$8,395,327.02	1.630%	0.22	0.82%
65558LSW3	NDAFNY 1.35 9/8/2017	1.350	9/8/2017	A-1+	P-1	\$9,640,000.00	99.497	\$9,591,541.84	1.288%	0.44	0.93%
<b>Certificate of Deposit Sub Total</b>						<b>\$47,030,000.00</b>		<b>\$46,965,256.86</b>			<b>4.58%</b>
<b>Government Related Securities</b>											
00828EBJ7	AFRICAN DEVELOPMENT BANK 1.375 12/17/2018 1.375 12	1.375	12/17/2018	AAA	Aaa	\$2,500,000.00	99.937	\$2,498,430.00	1.493%	1.68	0.24%
00828ECA5	AFRICAN DEVELOPMENT BANK 1.875 3/16/2020	1.875	3/16/2020	AAA	Aaa	\$8,213,000.00	100.476	\$8,252,118.52	1.717%	2.88	0.80%
045167DQ3	ASIAN DEVELOPMENT BANK 1 8/16/2019	1.000	8/16/2019	AAA	Aaa	\$7,360,000.00	98.750	\$7,268,029.44	1.557%	2.34	0.71%
12591DAA9	CNOOC FINANCE 2014 ULC BOND 1.625 4/30/2017	1.625	4/30/2017	A+	Aa3	\$1,400,000.00	100.024	\$1,400,336.00	1.318%	0.08	0.14%
12623TAF5	CNPC GENERAL CAPITAL LTD FRN Var. Corp 5/14/2017	1.936	5/14/2017	A+	A1	\$1,500,000.00	100.033	\$1,500,487.50	1.655%	0.12	0.15%
25214BAQ7	DEXIA CREDIT LOCAL SA 2.25 2/18/2020	2.250	2/18/2020	AA	Aa3	\$4,650,000.00	99.847	\$4,642,899.45	2.333%	2.79	0.45%
298785HJ8	EUROPEAN INVESTMENT BANK 1.75 5/15/2020	1.750	5/15/2020	NR	Aaa	\$9,060,000.00	99.932	\$9,053,830.14	1.783%	3.03	0.88%
30216BGN6	EXPORT DEVELOPMENT CANADA 1.625 1/17/2020	1.625	1/17/2020	AAA	Aaa	\$6,630,000.00	99.928	\$6,625,226.40	1.649%	2.72	0.65%
30254WAK5	FMS WERTMANAGEMENT AOER 1 8/16/2019	1.000	8/16/2019	AAA	Aaa	\$4,020,000.00	98.450	\$3,957,685.98	1.653%	2.34	0.39%
30254WAL3	FMS WERTMANAGEMENT AOER 1.75 1/24/2020	1.750	1/24/2020	AAA	Aaa	\$5,500,000.00	100.065	\$5,503,547.50	1.723%	2.74	0.54%
45580KAB4	ICBC LTD NEW YORK BRANCH 2.351 11/13/2017	2.351	11/13/2017	A	A1	\$1,420,000.00	100.355	\$1,425,042.89	1.768%	0.61	0.14%
458182DX7	INTER-AMERICAN DEVELOPMENT BANK 1 5/13/2019	1.000	5/13/2019	AAA	Aaa	\$10,000,000.00	99.037	\$9,903,740.00	1.467%	2.08	0.97%
50046PAS4	KOMMUNINVEST I SVERIGE 1.125 10/9/2018 1.125 10/9/	1.125	10/9/2018	AAA	Aaa	\$4,930,000.00	99.555	\$4,908,081.22	1.434%	1.50	0.48%
50046PAU9	KOMMUNINVEST I SVERIGE AB 1.5 4/23/2019	1.500	4/23/2019	AAA	Aaa	\$8,680,000.00	99.597	\$8,645,036.96	1.634%	2.01	0.84%
500769HA5	KFW 1 7/15/2019	1.000	7/15/2019	AAA	Aaa	\$4,760,000.00	98.770	\$4,701,442.48	1.571%	2.25	0.46%
500769HH0	KREDITANSTALT FUER WIEDERAUFBAU 1.75 3/31/2020	1.750	3/31/2020	AAA	Aaa	\$11,044,000.00	100.134	\$11,058,832.09	1.726%	2.92	1.08%
62944BAT1	BANK NEDERLANDSE GEMEENTEN 144A 1.875 6/11/2019	1.875	6/11/2019	AAA	Aaa	\$2,500,000.00	100.420	\$2,510,500.00	1.709%	2.14	0.24%
62944BBB9	BK NEDERLANDSE GEMEENTEN 1.25 6/25/2018 1.25 6/25/	1.250	6/25/2018	AAA	Aaa	\$5,000,000.00	99.815	\$4,990,755.00	1.419%	1.22	0.49%
62944BBD5	BK NEDERLANDSE GEMEENTEN 1.25 10/29/2018 1.25 10/2	1.250	10/29/2018	AAA	Aaa	\$3,600,000.00	99.611	\$3,585,992.40	1.516%	1.55	0.35%
62944BBN3	BANK NEDERLANDSE GEMEENTEN NV 1.5 2/15/2019	1.500	2/15/2019	AAA	Aaa	\$5,930,000.00	99.749	\$5,915,121.63	1.631%	1.84	0.58%
63983TAP0	NEDERLANDSE WATERSCHAPSBANK NV 1.875 3/13/2019	1.875	3/13/2019	AAA	Aaa	\$7,500,000.00	100.441	\$7,533,037.50	1.647%	1.91	0.73%
63983TBE4	NEDERLANDSE WATERSCHAPSBANK NV 1.5 1/23/2019	1.500	1/23/2019	AAA	Aaa	\$5,050,000.00	99.871	\$5,043,485.50	1.592%	1.78	0.49%
<b>Government Related Securities Sub Total</b>						<b>\$121,247,000.00</b>		<b>\$120,923,658.60</b>			<b>11.78%</b>
<b>Grand Total</b>						<b>\$1,027,093,547.98</b>		<b>\$1,026,257,994.00</b>			<b>100.00%</b>