

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 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            |
|--|--|-------------|--------------|--------------|------------|---------------------------|--------------|---------------------------|--------|----------|----------------|
| 650035J66                                      | NEW YORK STATE URBAN DEVELOPMENT CORP 2 3/15/2019  | 2.000       | 3/15/2019    | AA+          | AAA        | \$2,000,000.00            | 99.685       | \$1,993,700.00            | 2.280% | 0.95     | 0.20%          |
| 88213ADL6                                      | TEXAS A&M UNIVERSITY 1.445 5/15/2019               | 1.445       | 5/14/2019    | AAA          | AAA        | \$2,500,000.00            | 99.074       | \$2,476,850.00            | 2.203% | 1.11     | 0.24%          |
| 98458PAC9                                      | YALE UNIVERSITY 2.086 4/15/2019                    | 2.086       | 4/15/2019    | NR           | AAA        | \$6,000,000.00            | 99.775       | \$5,986,500.00            | 2.179% | 1.02     | 0.59%          |
| <b>Municipal Bonds Sub Total</b>               |  |             |              |              |            | <b>\$11,125,000.00</b>    |              | <b>\$11,080,400.00</b>    |        |          | <b>1.09%</b>   |
| <b>Commercial Paper</b>                        |  |             |              |              |            |                           |              |                           |        |          |                |
| 22533UD26                                      | CREDIT AGRICOLE C/P 0 4/2/2018                     | 0.000       | 4/2/2018     | F1           | A-1        | \$15,000,000.00           | 99.982       | \$14,997,283.33           | 1.630% | 0.01     | 1.48%          |
| 83369CD27                                      | SOCIETE GENERALE C/P 0 4/2/2018                    | 0.000       | 4/2/2018     | F1           | A-1        | \$15,000,000.00           | 99.982       | \$14,997,300.00           | 1.620% | 0.01     | 1.48%          |
| <b>Commercial Paper Sub Total</b>              |  |             |              |              |            | <b>\$30,000,000.00</b>    |              | <b>\$29,994,583.33</b>    |        |          | <b>2.96%</b>   |
| <b>Government Related Securities</b>           |  |             |              |              |            |                           |              |                           |        |          |                |
| 00828EBQ1                                      | AFRICAN DEVELOPMENT BANK 1.125 9/20/2019           | 1.125       | 9/20/2019    | AAA          | AAA        | \$1,757,000.00            | 98.225       | \$1,725,813.25            | 2.343% | 1.45     | 0.17%          |
| 00828ECA5                                      | AFRICAN DEVELOPMENT BANK 1.875 3/16/2020           | 1.875       | 3/16/2020    | AAA          | AAA        | \$8,213,000.00            | 98.884       | \$8,121,342.92            | 2.438% | 1.92     | 0.80%          |
| 045167DZ3                                      | ASIAN DEVELOPMENT BANK 1.625 5/5/2020              | 1.625       | 5/5/2020     | AAA          | AAA        | \$6,410,000.00            | 98.357       | \$6,304,683.70            | 2.446% | 2.04     | 0.62%          |
| 045167EF6                                      | ASIAN DEVELOPMENT BANK 2.25 1/20/2021              | 2.250       | 1/20/2021    | AAA          | AAA        | \$6,520,000.00            | 99.161       | \$6,465,297.20            | 2.559% | 2.70     | 0.64%          |
| 125094AD4                                      | CDP FINANCIAL 4.4 11/25/2019                       | 4.400       | 11/25/2019   | NR           | AAA        | \$2,690,000.00            | 102.780      | \$2,764,782.00            | 2.650% | 1.58     | 0.27%          |
| 12593CAE1                                      | CPPIB CAPITAL INC 1.25 9/20/2019                   | 1.250       | 9/20/2019    | NR           | AAA        | \$14,000,000.00           | 98.110       | \$13,735,400.00           | 2.399% | 1.45     | 1.35%          |
| 25214BAQ7                                      | DEXIA CREDIT LOCAL SA 2.25 2/18/2020               | 2.250       | 2/18/2020    | AA-          | AA         | \$4,650,000.00            | 99.260       | \$4,615,590.00            | 2.629% | 1.84     | 0.46%          |
| 25214BAV6                                      | DEXIA CREDIT LOCAL GOVT GNTD 144A 2.5 1/25/2021    | 2.500       | 1/25/2021    | AA-          | AA         | \$2,130,000.00            | 99.282       | \$2,114,706.60            | 2.753% | 2.70     | 0.21%          |
| 29874QDG6                                      | EUROPEAN BANK FOR RECONSTRUCTION & DEVELOPMENT     | 1.875       | 7/15/2021    | AAA          | AAA        | \$8,850,000.00            | 97.573       | \$8,635,210.50            | 2.618% | 3.16     | 0.85%          |
| 298785HJ8                                      | EUROPEAN INVESTMENT BANK 1.75 5/15/2020            | 1.750       | 5/15/2020    | AAA          | AAA        | \$9,060,000.00            | 98.482       | \$8,922,469.20            | 2.479% | 2.06     | 0.88%          |
| 298785HQ2                                      | EUROPEAN INVESTMENT BANK 2.375 5/13/2021           | 2.375       | 5/13/2021    | AAA          | NR         | \$4,610,000.00            | 99.222       | \$4,574,134.20            | 2.630% | 2.98     | 0.45%          |
| 30216BGN6                                      | EXPORT DEVELOPMENT CANADA 1.625 1/17/2020          | 1.625       | 1/17/2020    | NR           | AAA        | \$6,630,000.00            | 98.629       | \$6,539,102.70            | 2.395% | 1.76     | 0.64%          |
| 30254WAL3                                      | FMS WERTMANAGEMENT AOER 1.75 1/24/2020             | 1.750       | 1/24/2020    | NR           | AAA        | \$5,500,000.00            | 98.742       | \$5,430,810.00            | 2.442% | 1.78     | 0.54%          |
| 459058GA5                                      | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELO     | 1.625       | 9/4/2020     | AAA          | AAA        | \$9,100,000.00            | 97.964       | \$8,914,724.00            | 2.487% | 2.37     | 0.88%          |
| 45905UP73                                      | INTERNATIONAL BANK FOR RECONSTRUCTION & DEVELO     | 1.950       | 10/16/2020   | NR           | AAA        | \$10,350,000.00           | 98.553       | \$10,200,235.50           | 2.578% | 2.24     | 1.01%          |
| 45950KCD0                                      | INTERNATIONAL FINANCE CORP 1.75 9/16/2019          | 1.750       | 9/16/2019    | NR           | AAA        | \$5,000,000.00            | 99.169       | \$4,958,450.00            | 2.323% | 1.44     | 0.49%          |
| 45950KCM0                                      | INTL FINANCE CORP 2.25 1/25/2021                   | 2.250       | 1/25/2021    | NR           | AAA        | \$6,300,000.00            | 99.184       | \$6,248,592.00            | 2.546% | 2.71     | 0.62%          |
| 50046PBA2                                      | KOMMUNINVEST I SVERIGE AB 1.625 9/1/2020           | 1.625       | 9/1/2020     | NR           | AAA        | \$9,965,000.00            | 97.792       | \$9,744,972.80            | 2.551% | 2.36     | 0.96%          |
| 50048MCH1                                      | KOMMUNALBANKEN AS 1.5 9/9/2019                     | 1.500       | 9/9/2019     | NR           | AAA        | \$7,180,000.00            | 98.751       | \$7,090,321.80            | 2.372% | 1.42     | 0.70%          |
| 500769HH0                                      | KREDITANSTALT FUER WIEDERAUFBAU 1.75 3/31/2020     | 1.750       | 3/31/2020    | NR           | AAA        | \$11,044,000.00           | 98.597       | \$10,889,052.68           | 2.466% | 1.94     | 1.07%          |
| 500769HN7                                      | KREDITANSTALT FUER WIEDERAUFBAU 1.5 9/9/2019       | 1.500       | 9/9/2019     | NR           | AAA        | \$10,390,000.00           | 98.736       | \$10,258,670.40           | 2.362% | 1.49     | 1.01%          |
| 500769HQ0                                      | KREDITANSTALT FUER WIEDERAUFBAU 1.875 12/15/2020   | 1.875       | 12/15/2020   | NR           | AAA        | \$4,760,000.00            | 98.106       | \$4,669,845.60            | 2.576% | 2.61     | 0.46%          |
| 515110BH6                                      | LANDWIRTSCHAFTLICHE RENTENBANK 1.375 10/23/2019    | 1.375       | 10/23/2019   | AAA          | AAA        | \$10,000,000.00           | 98.496       | \$9,849,600.00            | 2.352% | 1.53     | 0.97%          |
| 62630CAL5                                      | MUNICIPALITY FINANCE PLC 1.875 9/18/2020           | 1.875       | 9/18/2020    | NR           | AA+        | \$7,455,000.00            | 98.304       | \$7,328,563.20            | 2.561% | 2.40     | 0.72%          |
| 62944BBP8                                      | BANK NEDERLANDSE GEMEENTEN NV Var. Corp 7/14/2020  | 1.822       | 7/14/2020    | AA+          | AAA        | \$5,000,000.00            | 100.118      | \$5,005,900.00            | 2.365% | 0.05     | 0.49%          |
| 62944BBQ6                                      | BANK NEDERLANDSE GEMEENTEN NV 1.75 10/5/2020       | 1.750       | 10/5/2020    | NR           | AAA        | \$9,410,000.00            | 97.836       | \$9,206,367.60            | 2.610% | 2.43     | 0.91%          |
| 62944BBR4                                      | BANK NEDERLANDSE GEMEENTEN NV 1.75 10/30/2019      | 1.750       | 10/30/2019   | AA+          | AAA        | \$7,660,000.00            | 98.902       | \$7,575,893.20            | 2.428% | 1.55     | 0.75%          |
| 62944BBS2                                      | BANK NEDERLANDSE GEMEENTEN NV 2.125 12/14/2020     | 2.125       | 12/14/2020   | AA+          | AAA        | \$1,870,000.00            | 98.616       | \$1,844,119.20            | 2.639% | 2.60     | 0.18%          |
| 63983TAV7                                      | NEDERLANDSE WATERSCHAPSBANK NV 1.75 9/5/2019       | 1.750       | 9/5/2019     | NR           | AAA        | \$5,050,000.00            | 99.047       | \$5,001,873.50            | 2.418% | 1.41     | 0.49%          |
| 63983TBJ3                                      | NEDERLANDSE WATERSCHAPSBANK NV Var. Corp 2/24/2020 | 1.974       | 2/24/2020    | NR           | AAA        | \$10,030,000.00           | 99.990       | \$10,028,997.00           | 2.364% | 0.15     | 0.99%          |
| 65562QBG9                                      | NORDIC INVESTMENT BANK 1.625 11/20/2020            | 1.625       | 11/20/2020   | NR           | AAA        | \$3,880,000.00            | 97.619       | \$3,787,617.20            | 2.541% | 2.55     | 0.37%          |
| <b>Government Related Securities Sub Total</b> |  |             |              |              |            | <b>\$215,464,000.00</b>   |              | <b>\$212,553,137.95</b>   |        |          | <b>20.96%</b>  |
| <b>Grand Total</b>                             |  |             |              |              |            | <b>\$1,021,761,758.16</b> |              | <b>\$1,013,931,305.60</b> |        |          | <b>100.00%</b> |