

Collier County Investment Portfolio
as of 09/30/2017

Instrument	CUSIP	Settlement Date	First Call Date	Call Frequency	Par Value	FNBB Market Value	Amortized Cost	Final Maturity Date	A Weighted Years to Maturity	B Weighted Years to First Call/Maturity	C O/N Cont. Rate	D Coupon Rate	E Cont. Rate/ Coupon Weighted Yield	F Purchased Yield	G Cont. Rate/ Weighted Purchased Yield
FHLMC	3134G7U25	10/27/2015	1/27/2016	quarterly	\$ 25,000,000.00	\$ 24,995,600.00	\$ 25,000,000.00	10/27/2017	0.00	0.00		0.80	0.03	0.80	0.03
US Treasury Note	912828UA6	11/9/2015	none	N/A	25,000,000.00	24,980,800.00	24,987,325.47	11/30/2017	0.01	0.01		0.63	0.02	0.93	0.04
FHLB	3130A6SW8	11/20/2015	none	N/A	23,000,000.00	22,996,067.00	22,999,456.84	12/19/2017	0.01	0.01		1.00	0.04	1.02	0.04
FHLMC	3134G74Q1	11/24/2015	2/24/2016	quarterly	25,000,000.00	24,991,000.00	25,000,000.00	11/24/2017	0.01	0.01		0.85	0.03	0.85	0.03
US Treasury Note	912828M72	12/3/2015	none	N/A	10,000,000.00	9,996,330.00	9,998,494.38	11/30/2017	0.00	0.00		0.88	0.01	0.94	0.01
FHLB	313381B20	12/8/2015	none	N/A	20,000,000.00	19,987,320.00	19,989,749.11	12/8/2017	0.01	0.01		0.75	0.02	1.02	0.03
FHLB	3130A6V95	12/9/2015	none	N/A	9,000,000.00	8,999,478.00	9,000,000.00	12/1/2017	0.00	0.00		1.02	0.01	1.02	0.01
FFCB	3133EFSG3	12/14/2015	none	N/A	25,000,000.00	24,983,275.00	25,000,000.00	3/14/2018	0.02	0.02		1.10	0.04	1.10	0.04
FFCB	3133EFSW8	12/21/2015	12/21/2016	continuously	25,000,000.00	24,951,100.00	25,000,000.00	12/21/2018	0.05	0.05		1.38	0.05	1.38	0.05
FFCB	3133EFW52	4/1/2016	none	N/A	40,000,000.00	39,724,480.00	39,984,267.45	7/1/2019	0.11	0.11		1.15	0.07	1.17	0.07
FHLB	313381B20	6/22/2016	none	N/A	4,000,000.00	3,997,464.00	4,000,000.00	12/8/2017	0.00	0.00		0.75	0.00	0.75	0.00
FHLB	313379DT3	6/22/2016	none	N/A	25,000,000.00	24,993,625.00	25,066,781.42	6/8/2018	0.03	0.03		1.25	0.05	0.86	0.03
FNMA	3135G0L50	7/12/2016	1/12/2017	quarterly	25,000,000.00	24,723,850.00	25,000,000.00	7/12/2019	0.07	0.07		1.05	0.04	1.05	0.04
FNMA	3136G3XR1	7/27/2016	1/27/2017	quarterly	25,000,000.00	24,346,725.00	24,964,715.95	7/27/2020	0.11	0.11		1.13	0.04	1.18	0.05
FHLB	3130A8VQ3	8/23/2016	11/23/2016	quarterly	25,000,000.00	24,948,700.00	25,000,000.00	8/23/2018	0.03	0.03		1.13	0.04	1.13	0.04
FHLMC	3134GAFY5	8/31/2016	11/28/2016	quarterly	25,000,000.00	24,850,725.00	25,000,000.00	8/28/2019	0.07	0.07		1.30	0.05	1.30	0.05
FNMA	3135G0P49	9/2/2016	none	N/A	15,000,000.00	14,853,030.00	14,985,036.88	8/28/2019	0.04	0.04		1.00	0.02	1.05	0.02
FHLMC	3134GAGF5	9/13/2016	12/13/2016	quarterly	25,000,000.00	24,920,000.00	25,000,000.00	9/13/2018	0.04	0.04		1.10	0.04	1.10	0.04
FHLB	3130A9J25	9/27/2016	12/27/2016	continuously	25,000,000.00	24,688,750.00	25,000,000.00	9/27/2021	0.16	0.16		1.60	0.06	1.60	0.06
FNMA	3136G4BS1	9/30/2016	3/30/2017	quarterly	25,000,000.00	24,346,350.00	25,000,000.00	9/30/2021	0.16	0.16		1.60	0.06	1.60	0.06
US Treasury Note	912828T59	10/27/2016	none	N/A	25,000,000.00	24,753,900.00	24,991,938.63	10/15/2019	0.08	0.08		1.00	0.04	1.02	0.04
US Treasury Note	912828T83	10/31/2016	none	N/A	25,000,000.00	24,830,075.00	24,969,274.40	10/31/2018	0.04	0.04		0.75	0.03	0.87	0.03
FHLMC	3134GART3	11/1/2016	4/28/2017	quarterly	22,250,000.00	22,240,365.75	22,250,000.00	10/28/2019	0.07	0.07		0.85	0.03	0.85	0.03
FHLMC	3134G8L98	11/23/2016	2/26/2017	quarterly	21,000,000.00	20,978,517.00	21,000,000.00	2/26/2018	0.01	0.01		1.05	0.03	1.05	0.03
FHLMC	3134GABQ6	12/6/2016	8/15/2017	once	20,000,000.00	19,944,560.00	19,974,045.71	8/15/2018	0.03	0.03		1.00	0.03	1.15	0.04
FNMA	3135G0L68	12/12/2016	7/27/2017	once	50,000,000.00	49,772,150.00	49,853,040.54	7/27/2018	0.06	0.06		0.75	0.06	1.11	0.09
FFCB	3133EGW84	12/19/2016	none	N/A	10,000,000.00	9,963,520.00	9,997,561.64	12/19/2018	0.02	0.02		1.20	0.02	1.22	0.02
FFCB	3133EGZ24	12/27/2016	12/27/2017	continuously	24,050,000.00	23,983,910.60	24,050,000.00	12/27/2018	0.05	0.01		1.37	0.05	1.37	0.05
Total long term investments					\$ 643,300,000.00	\$ 639,741,667.35	\$ 643,061,688.42		1.29	1.25			1.01		1.07

Balance

BoCC FFIB Concentration Account	\$ 31,096,217.92	1.08
BoCC FFIB O/N Investment Account	\$ 316,884.87	1.23
BoCC SBA Florida LGIP Account	\$ 36,168,826.35	1.34
BoCC FCB CD	\$ 10,039,119.43	1.58
Total Funds on Deposit	\$ 77,621,048.57	
Total managed portfolio	\$ 720,921,048.57	

A-Weighted Years to Maturity calculation is based on individual par value divided by total long term investment par value multiplied by the remaining number of year(s) to full maturity.

B-Weighted Years To First Call/Maturity calculation is based on individual par value divided by total long term investment par value multiplied by the remaining number of year(s) to full maturity, or to the first call date if applicable.
When an investment passes the first call date the calculation is adjusted based on date of final maturity.

C-An Overnight Contractual Rate is provided for overnight investments (BoCC Concentration and BoCC Investment Accounts) pursuant to contracts with First Florida Integrity Bank. Concentration Account Rate is indexed at 95% of the daily Effective Federal Funds Rate with a floor (minimum) rate of .25%. The Investment Account Rate is the current Fed Funds Rate, as published in the Wall Street Journal. The SBA Florida LGIP rate is the current Participant Yield as published on the SBA Florida Prime website. A term rate is provided for the certificate of deposit (CD) pursuant to contract with Florida Community Bank (FCB). The rate is locked in for the term of the CD and the CD does not have an early withdrawal penalty.

D-Coupon Rate is taken from the respective investment trade tickets. Step coupons, if any, are shown at their current rate.

E-Coupon Weighted Yield calculation is based on individual par value divided by total long term investment par value multiplied by the coupon rate.

F-Purchased Yield is taken from the respective investment trade tickets and is based upon yield to worst, or the minimum yield the investment will achieve.

G-Weighted Purchased Yield calculation is based on individual par value divided by total long term investment par value multiplied by the Purchased Yield.