

Collier County Investment Portfolio  
as of 05/31/2020

Instrument	CUSIP	Settlement Date	First Call Date	Call Frequency	Par Value	FNBB Market Value	Amortized Cost	Final Maturity Date	A	B	C	D	E	F	G
									Weighted Years to Maturity	Weighted Years to First Call/Maturity	O/N Cont. Rate	Bond Equiv. / Coupon Rate	Cont. Rate/ Coupon Weighted Yield	Bond Equiv. / Purchased Yield	Cont. Rate/ Weighted Purchased Yield
US Treasury Note	9128285F3	10/15/2018	none	N/A	\$ 25,000,000.00	\$ 25,928,700.00	\$ 24,961,505.62	10/15/2021	0.05	0.05		2.88	0.10	2.99	0.11
FFCB	3133EJY60	12/3/2018	none	N/A	9,548,000.00	10,267,747.34	9,554,378.75	3/3/2023	0.04	0.04		3.02	0.04	2.99	0.04
US Treasury Bill	912796SZ3-1	7/25/2019	none	N/A	25,000,000.00	24,996,800.00	24,939,465.28	7/16/2020	0.00	0.00		1.95	0.07	1.95	0.07
US Treasury Bill	912796SZ3-2	7/26/2019	none	N/A	25,000,000.00	24,996,800.00	24,938,826.39	7/16/2020	0.00	0.00		1.98	0.07	1.98	0.07
US Treasury Bill	912796SZ3-3	7/26/2019	none	N/A	25,000,000.00	24,996,800.00	24,938,634.72	7/16/2020	0.00	0.00		1.98	0.07	1.98	0.07
US Treasury Bill	912796TD1	9/9/2019	none	N/A	25,000,000.00	24,993,825.00	24,914,052.08	8/13/2020	0.01	0.01		1.72	0.06	1.72	0.06
US Treasury Bill	912796TJ8	9/12/2019	none	N/A	50,000,000.00	49,980,300.00	49,754,208.33	9/10/2020	0.02	0.02		1.79	0.13	1.79	0.13
FHLB	3130AH7J6-1	10/1/2019	none	N/A	10,000,000.00	10,053,920.00	9,997,624.02	10/1/2020	0.00	0.00		1.75	0.02	1.82	0.03
FHLB	3130AH7J6-2	10/1/2019	none	N/A	10,000,000.00	10,053,920.00	9,997,647.54	10/1/2020	0.00	0.00		1.75	0.02	1.82	0.03
FHLB	3130AH7J6-3	10/2/2019	none	N/A	25,000,000.00	25,134,800.00	24,995,787.67	10/1/2020	0.01	0.01		1.75	0.06	1.80	0.06
US Treasury Bill	912796TX7	12/5/2019	none	N/A	100,000,000.00	99,998,200.00	99,982,555.56	6/4/2020	0.00	0.00		1.61	0.23	1.61	0.23
US Treasury Note	912828YZ7-1	12/31/2019	none	N/A	50,000,000.00	51,138,650.00	49,998,414.70	12/31/2021	0.11	0.11		1.63	0.12	1.63	0.12
US Treasury Note	912828YZ7-2	12/31/2019	none	N/A	50,000,000.00	51,138,650.00	49,998,447.57	12/31/2021	0.11	0.11		1.63	0.12	1.63	0.12
FFCB	3133ELKR4	2/3/2020	2/3/2021	continuously	25,000,000.00	25,134,075.00	24,991,530.05	2/3/2022	0.06	0.02		1.54	0.05	1.57	0.06
Fed Hm Ln Disc Nt	313384F87	3/17/2020	none	N/A	25,000,000.00	24,989,975.00	24,961,722.22	9/14/2020	0.01	0.01		0.52	0.02	0.52	0.02
Fed Hm Ln Disc Nt	313384YD5	3/19/2020	none	N/A	50,000,000.00	49,997,500.00	49,989,583.33	6/15/2020	0.00	0.00		0.50	0.04	0.50	0.04
FHLB	3130AJFH7	3/30/2020	9/30/2020	continuously	25,000,000.00	25,012,000.00	25,000,000.00	3/30/2022	0.06	0.01		1.00	0.04	1.00	0.04
FHLMC	3134GVHM3	3/30/2020	6/30/2020	continuously	50,000,000.00	50,008,750.00	50,000,000.00	9/30/2021	0.09	0.01		1.00	0.07	1.00	0.07
US Treasury Bill	9127963A5	5/21/2020	none	N/A	100,000,000.00	99,925,000.00	99,931,916.66	11/19/2020	0.07	0.07		0.15	0.02	0.15	0.02
<b>Total long term investments</b>					<b>\$ 704,548,000.00</b>	<b>\$ 708,746,412.34</b>	<b>\$ 703,846,300.49</b>		<b>0.64</b>	<b>0.47</b>			<b>1.35</b>		<b>1.39</b>
					<b>Balance</b>										
<b>BoCC FFIB Concentration Account</b>					\$ 9,613,239.11										0.25
<b>BoCC SBA Florida LGIP Account</b>					\$ 591,541,527.89										0.77
<b>Total Funds on Deposit</b>					<b>\$ 601,154,767.00</b>										
<b>Total managed portfolio</b>					<b>\$ 1,305,702,767.00</b>										

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 Account) pursuant to a contract 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 SBA Florida LGIP rate is the current Participant Yield as published on the SBA Florida Prime website.

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-Bond Equivalent / Purchased Yield is taken from the respective investment trade tickets.

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