

Collier County Investment Portfolio as of 09/30/2023										A	B	C	D	E	F	G
Instrument	CUSIP	Settlement Date	First Call Date	Call Frequency	Par Value	FNBB Market Value	Amortized Cost	Final Maturity Date	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 Yield	
FHLMC	3134GW6E1	11/13/2020	11/2/2021	annual	\$ 25,000,000.00	\$ 24,892,891.50	\$ 25,000,000.00	11/2/2023	0.00	0.00		0.32	0.01	0.32	0.01	
FHLMC	3134GXAY0	11/13/2020	5/13/2022	semi-annual	25,000,000.00	24,853,245.50	24,999,698.63	11/13/2023	0.00	0.00		0.30	0.01	0.31	0.01	
FHLB	3130AKFU5	11/24/2020	2/24/2021	continuously	25,000,000.00	24,171,796.00	24,995,360.22	5/24/2024	0.01	0.01		0.35	0.01	0.38	0.01	
FHLMC	3134GXCA0	11/24/2020	11/24/2021	quarterly	25,000,000.00	24,813,078.25	25,000,000.00	11/24/2023	0.00	0.00		0.32	0.01	0.32	0.01	
FHLMC	3134GDM3	12/1/2020	12/1/2021	quarterly	25,000,000.00	22,636,935.00	25,000,000.00	12/1/2025	0.05	0.05		0.62	0.01	0.62	0.01	
FNMA	3135G06J7	12/10/2020	6/10/2021	quarterly	25,000,000.00	22,629,836.50	25,000,000.00	12/10/2025	0.05	0.05		0.65	0.01	0.65	0.01	
FNMA	3135G06M0	12/16/2020	6/16/2021	quarterly	25,000,000.00	23,542,616.50	25,000,000.00	12/16/2024	0.03	0.03		0.50	0.01	0.50	0.01	
FHLMC	3134GXV1	12/17/2020	12/17/2021	quarterly	25,000,000.00	22,598,985.25	25,000,000.00	12/17/2025	0.05	0.05		0.63	0.01	0.63	0.01	
CitiGroup Global Markets	17328YK86	1/29/2021	1/29/2022	quarterly	25,000,000.00	24,412,337.50	24,996,546.80	1/29/2024	0.01	0.01		0.40	0.01	0.44	0.01	
Bank of America Corp Note	06048WL24	2/25/2021	2/16/2022	quarterly	28,147,000.00	27,515,423.54	28,143,397.39	2/16/2024	0.01	0.01		0.50	0.01	0.51	0.01	
FHLB	3130ALJ70	3/12/2021	4/12/2021	monthly	25,000,000.00	24,435,898.50	25,000,000.00	3/12/2024	0.01	0.01		0.40	0.01	0.40	0.01	
US Treasury Note	91282CBR1	3/15/2021	none	N/A	25,000,000.00	24,427,734.50	24,988,641.75	3/15/2024	0.01	0.01		0.25	0.01	0.35	0.01	
FHLB	3130ALKB9	3/17/2021	6/17/2021	quarterly	25,000,000.00	22,819,727.25	25,000,000.00	3/17/2026	0.05	0.05		0.88	0.02	0.75	0.02	
Farmer Mac	31422XC2V	4/1/2021	none	N/A	10,000,000.00	9,746,363.10	10,000,000.00	4/1/2024	0.00	0.00		0.36	0.00	0.36	0.00	
US Treasury Note	91282CBV2	4/15/2021	none	N/A	25,000,000.00	24,335,937.50	25,000,000.00	4/15/2024	0.01	0.01		0.38	0.01	0.38	0.01	
FHLB	3130AM6U1	4/28/2021	7/28/2021	quarterly	25,000,000.00	22,781,349.50	25,000,000.00	4/28/2026	0.06	0.06		1.25	0.03	1.25	0.03	
FHLB	3130AM3A8	4/29/2021	7/29/2021	quarterly	16,950,000.00	16,666,697.87	16,950,000.00	1/29/2024	0.00	0.00		0.35	0.01	0.35	0.01	
FHLB	3130ALY65	4/29/2021	7/29/2021	quarterly	23,250,000.00	21,827,268.33	23,250,000.00	1/29/2024	0.01	0.01		0.75	0.02	0.75	0.02	
FFCB	3133EMYN6	5/6/2021	5/6/2022	continuously	25,000,000.00	23,216,019.25	25,000,000.00	5/6/2025	0.03	0.03		0.71	0.02	0.71	0.02	
FHLB	3130AMBY7	5/26/2021	11/26/2021	quarterly	25,000,000.00	23,619,485.50	25,000,000.00	11/26/2024	0.03	0.03		0.55	0.01	0.55	0.01	
FHLB	3130AMR46	6/16/2021	9/16/2021	quarterly	25,000,000.00	22,542,968.50	25,000,000.00	6/16/2026	0.06	0.06		0.75	0.02	0.75	0.02	
FHLB	3130AMS45	6/24/2021	9/24/2021	quarterly	25,000,000.00	22,523,897.00	25,000,000.00	6/24/2026	0.06	0.06		0.75	0.02	0.75	0.02	
FHLB	3130AMXF4	6/30/2021	9/30/2021	quarterly	25,000,000.00	23,533,327.00	25,000,000.00	12/30/2024	0.03	0.03		0.60	0.01	0.60	0.01	
FHLB	3130AMXW7	6/30/2021	9/30/2021	quarterly	25,000,000.00	22,640,741.00	25,000,000.00	6/30/2026	0.06	0.06		0.80	0.02	0.80	0.02	
US Treasury Note	91282CCL3	7/15/2021	none	N/A	25,000,000.00	24,025,390.50	24,989,792.64	7/15/2024	0.02	0.02		0.38	0.01	0.43	0.01	
US Treasury Note	91282CCT6	8/16/2021	none	N/A	50,000,000.00	47,841,797.00	49,966,324.76	8/15/2024	0.04	0.04		0.38	0.02	0.45	0.02	
FHLB	3130ANP61	8/26/2021	11/26/2021	quarterly	25,000,000.00	23,374,641.50	25,000,000.00	2/26/2025	0.03	0.03		0.68	0.01	0.68	0.01	
FHLB	3130ANQC7	8/27/2021	9/27/2021	monthly	25,000,000.00	23,010,101.00	25,000,000.00	8/27/2025	0.04	0.04		0.85	0.02	0.85	0.02	
FFCB	3133EM3T7	9/1/2021	9/1/2022	continuously	25,000,000.00	22,148,872.25	24,985,391.57	9/1/2026	0.06	0.06		0.87	0.02	0.89	0.02	
FHLB	3130ANV31	9/16/2021	9/16/2022	quarterly	15,000,000.00	13,302,574.20	14,995,555.86	9/16/2026	0.04	0.04		0.95	0.01	0.96	0.01	
FHLB	3130AP5V3	9/30/2021	12/30/2021	quarterly	24,000,000.00	22,197,082.08	24,000,000.00	9/30/2025	0.04	0.04		1.00	0.02	1.00	0.02	
FHLB	3130AP6V2	9/30/2021	12/30/2021	quarterly	25,000,000.00	22,209,588.00	25,000,000.00	9/30/2026	0.06	0.06		1.05	0.02	1.05	0.02	
FHLB	3130APBX2	10/14/2021	1/14/2022	quarterly	25,000,000.00	22,230,186.00	25,000,000.00	10/14/2026	0.07	0.07		1.13	0.02	1.13	0.02	
FHLB	3130APAY1	10/21/2021	1/21/2022	quarterly	25,000,000.00	22,198,161.00	25,000,000.00	10/21/2026	0.07	0.07		1.10	0.02	1.10	0.02	
FHLB	3130APBF1	10/22/2021	11/22/2021	monthly	25,000,000.00	22,230,708.00	25,000,000.00	10/22/2026	0.07	0.07		1.15	0.02	1.15	0.02	
US Treasury Note	91282CDD0-1	11/1/2021	none	N/A	15,000,000.00	14,941,242.15	14,998,280.77	10/31/2023	0.00	0.00		0.38	0.00	0.51	0.01	
FHLB	3130APPK5	11/15/2021	2/15/2022	quarterly	100,000,000.00	94,988,810.00	100,000,000.00	11/15/2024	0.10	0.10		0.91	0.08	0.91	0.08	
FFCB	3133ENDT4	11/16/2021	5/16/2022	continuously	15,000,000.00	14,902,630.05	15,000,000.00	11/16/2023	0.00	0.00		0.44	0.01	0.44	0.01	
US Treasury Note	91282CDD0-2	11/16/2021	none	N/A	25,000,000.00	24,902,070.25	24,996,777.62	10/31/2023	0.00	0.00		0.38	0.01	0.53	0.01	
US Treasury Note	91282CDM0-1	11/30/2021	none	N/A	25,000,000.00	24,802,020.25	24,995,646.00	11/30/2023	0.00	0.00		0.50	0.01	0.61	0.01	
US Treasury Note	91282CDM0-2	11/30/2021	none	N/A	25,000,000.00	24,802,020.25	24,995,438.94	11/30/2023	0.00	0.00		0.50	0.01	0.61	0.01	
US Treasury Note	91282CDM0-3	12/6/2021	none	N/A	25,000,000.00	24,802,020.25	24,994,487.28	11/30/2023	0.00	0.00		0.50	0.01	0.63	0.01	
FNMA	3135GAFF1	3/30/2023	6/28/2023	quarterly	35,000,000.00	34,928,145.00	35,000,000.00	3/28/2024	0.01	0.01		5.20	0.16	5.20	0.16	
FHLMC	3134GYXF4	7/27/2023	10/27/2023	monthly	10,000,000.00	9,882,416.10	10,000,000.00	7/27/2028	0.04	0.00		6.00	0.05	6.00	0.05	
FHLMC	3134GYXS6	7/28/2023	10/27/2023	quarterly	5,000,000.00	4,941,979.05	4,999,777.47	7/27/2028	0.02	0.00		6.00	0.03	6.00	0.03	
FHLMC	3134GYXU1	7/31/2023	10/26/2023	quarterly	10,000,000.00	9,917,657.90	10,000,000.00	7/26/2027	0.03	0.00		6.00	0.05	6.00	0.05	
Total long term investments					\$ 1,157,347,000.00	\$ 1,095,764,673.12	\$ 1,157,241,117.70		1.37	1.28		0.92		0.93		

Deposit / LGIP Accounts

	Balance	
BoCC FFB Concentration Account	\$ 52,319,736.53	5.07%
BoCC FFB SBA Daily Indexed Account	\$ 425,765,510.21	5.59%
BoCC SBA Florida LGIP Account	\$ 43,251,255.89	5.59%
BoCC FLCLASS-Daily LGIP Account	\$ 21,548,434.36	5.47%
BoCC FLCLASS-Enhanced LGIP Account	\$ 125,859,039.80	5.27%
BoCC FL PALM LGIP Account - Liquidity Fund	\$ 153,063,576.83	5.53%
Total Funds on Deposit	\$ 821,807,553.62	
Total managed portfolio	\$ 1,979,154,553.62	

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 Foundation Bank. Concentration Account Rate is indexed at 95% of the daily Effective Federal Funds Rate with a floor (minimum) floor rate of .25%. First Foundation Bank also provides an account with overnight availability that is fully collateralized and pays interest indexed to the SBA rate. The SBA Florida, FLCLASS, and FL PALM LGIP rates are the current 7-Day Participant Yield as published on the respective LGIP websites.

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.