

Collier County Investment Portfolio
as of 12/31/2023

Instrument	CUSIP	Par Value	FNBB Market Value	Amortized Cost	Settlement Date	First Call Date	Call Frequency	Final Maturity Date	A Weighted Years to Maturity	B Weighted Years to First Call/Maturity	C Yield to Worst	D Bond Equiv. / Coupon Rate	E Cont. Rate/ Weighted Yield	
Agency Holdings														
FANNIE MAE	3135G06J7	25,000,000.00	23,203,336.00	25,000,000.00	12/10/2020	6/10/2021	quarterly	12/10/2025	0.04	0.04	2.17%	0.650%	0.01	
FANNIE MAE	3135G06M0	25,000,000.00	23,950,495.25	25,000,000.00	12/16/2020	6/16/2021	quarterly	12/16/2024	0.02	0.02	1.59%	0.500%	0.01	
FANNIE MAE	3135GAFP1	35,000,000.00	34,988,318.40	35,000,000.00	3/30/2023	6/28/2023	quarterly	3/28/2024	0.01	0.01	5.23%	5.200%	0.15	
TOTAL =		\$ 85,000,000.00	\$ 82,142,149.65	\$ 85,000,000.00										
FEDERAL FARM CREDIT BANK	3133EMYN6	25,000,000.00	23,721,984.00	25,000,000.00	5/6/2021	5/6/2022	continuously	5/6/2025	0.03	0.03	2.05%	0.710%	0.01	
FEDERAL FARM CREDIT BANK	3133EM3T7	25,000,000.00	22,836,785.00	24,986,651.15	9/1/2021	9/1/2022	continuously	9/1/2026	0.05	0.05	2.73%	0.870%	0.02	
FEDERAL FARM CREDIT BANK	3133EPA70	10,000,000.00	10,046,251.80	10,000,000.00	11/10/2023	none	N/A	11/1/2024	0.00	0.00	4.88%	5.375%	0.04	
FEDERAL FARM CREDIT BANK	3133ENUH1	15,000,000.00	14,613,209.85	14,552,970.35	12/15/2023	4/12/2023	continuously	4/12/2027	0.04	0.04	4.17%	3.330%	0.05	
FEDERAL FARM CREDIT BANK	3133EPN68	8,330,000.00	8,308,456.54	8,330,000.00	12/18/2023	3/18/2024	continuously	12/18/2028	0.03	0.00	5.79%	5.730%	0.04	
TOTAL =		\$ 83,330,000.00	\$ 79,526,687.19	\$ 82,869,621.50										
FEDERAL HOME LOAN BANK	3130AKFU5	25,000,000.00	24,519,456.00	24,997,161.32	11/24/2020	2/24/2021	continuously	5/24/2024	0.01	0.01	0.91%	0.350%	0.01	
FEDERAL HOME LOAN BANK	3130ALJ70	25,000,000.00	24,753,791.00	25,000,000.00	3/12/2021	4/12/2021	monthly	3/12/2024	0.00	0.00	0.73%	0.400%	0.01	
FEDERAL HOME LOAN BANK (Step)	3130ALKB9	25,000,000.00	23,503,574.75	25,000,000.00	3/17/2021	6/17/2021	quarterly	3/17/2026	0.05	0.05	2.01%	0.875%	0.02	
FEDERAL HOME LOAN BANK (Step)	3130AM6U1	25,000,000.00	23,398,379.50	25,000,000.00	4/28/2021	7/28/2021	quarterly	4/28/2026	0.05	0.05	2.63%	1.250%	0.03	
FEDERAL HOME LOAN BANK	3130AM3A8	16,950,000.00	16,887,924.02	16,950,000.00	4/29/2021	7/29/2021	quarterly	1/29/2024	0.00	0.00	0.48%	0.350%	0.00	
FEDERAL HOME LOAN BANK	3130ALY65	23,250,000.00	22,381,281.65	23,250,000.00	4/29/2021	7/29/2021	quarterly	1/29/2025	0.02	0.02	1.78%	0.750%	0.01	
FEDERAL HOME LOAN BANK	3130AMBY7	25,000,000.00	24,033,678.00	25,000,000.00	5/26/2021	11/26/2021	quarterly	11/26/2024	0.02	0.02	1.69%	0.550%	0.01	
FEDERAL HOME LOAN BANK (Step)	3130AMR46	25,000,000.00	23,244,594.00	25,000,000.00	6/16/2021	9/16/2021	quarterly	6/16/2026	0.05	0.05	2.24%	0.750%	0.02	
FEDERAL HOME LOAN BANK (Step)	3130AMS45	25,000,000.00	23,226,508.00	25,000,000.00	6/24/2021	9/24/2021	quarterly	6/24/2026	0.05	0.05	2.26%	0.750%	0.02	
FEDERAL HOME LOAN BANK	3130AMXF4	25,000,000.00	23,960,004.50	25,000,000.00	6/30/2021	9/30/2021	quarterly	12/30/2024	0.02	0.02	1.83%	0.600%	0.01	
FEDERAL HOME LOAN BANK (Step)	3130AMXW7	25,000,000.00	23,366,727.25	25,000,000.00	6/30/2021	9/30/2021	quarterly	6/30/2026	0.05	0.05	2.19%	0.875%	0.02	
FEDERAL HOME LOAN BANK	3130ANP61	25,000,000.00	23,984,313.50	25,000,000.00	8/26/2021	11/26/2021	quarterly	2/26/2025	0.02	0.02	1.88%	0.680%	0.01	
FEDERAL HOME LOAN BANK	3130ANQC7	25,000,000.00	23,587,718.00	25,000,000.00	8/27/2021	9/27/2021	monthly	8/27/2025	0.03	0.03	2.34%	0.850%	0.02	
FEDERAL HOME LOAN BANK	3130ANV31	15,000,000.00	13,713,168.60	14,995,933.73	9/16/2021	9/16/2022	quarterly	9/16/2026	0.03	0.03	2.80%	0.950%	0.01	
FEDERAL HOME LOAN BANK (Step)	3130AP5V3	24,000,000.00	22,727,335.68	24,000,000.00	9/30/2021	12/30/2021	quarterly	9/30/2025	0.03	0.03	2.40%	1.000%	0.02	
FEDERAL HOME LOAN BANK	3130AP6V2	25,000,000.00	22,890,130.75	25,000,000.00	9/30/2021	12/30/2021	quarterly	9/30/2026	0.06	0.06	2.87%	1.050%	0.02	
FEDERAL HOME LOAN BANK	3130APBX2	25,000,000.00	22,914,908.00	25,000,000.00	10/14/2021	1/14/2022	quarterly	10/14/2026	0.06	0.06	2.93%	1.125%	0.02	
FEDERAL HOME LOAN BANK	3130APAY1	25,000,000.00	22,884,847.00	25,000,000.00	10/21/2021	1/21/2022	quarterly	10/21/2026	0.06	0.06	2.93%	1.100%	0.02	
FEDERAL HOME LOAN BANK	3130APBF1	25,000,000.00	22,915,543.50	25,000,000.00	10/22/2021	11/22/2021	monthly	10/22/2026	0.06	0.06	2.95%	1.150%	0.02	
FEDERAL HOME LOAN BANK	3130APPK5	100,000,000.00	96,552,415.00	100,000,000.00	11/15/2021	2/15/2022	quarterly	11/15/2024	0.07	0.07	2.10%	0.910%	0.07	
FEDERAL HOME LOAN BANK	3130AXHF8	25,000,000.00	24,998,762.75	25,000,000.00	10/26/2023	4/26/2024	quarterly	10/26/2028	0.10	0.01	6.05%	6.050%	0.12	
FEDERAL HOME LOAN BANK	3130A8ZQ9	4,900,000.00	4,687,974.06	4,674,931.16	12/19/2023	none	N/A	9/12/2025	0.01	0.01	4.32%	1.750%	0.02	
FEDERAL HOME LOAN BANK	3130AY5R3	15,000,000.00	14,976,725.10	15,000,000.00	12/22/2023	3/22/2024	quarterly	6/22/2027	0.04	0.00	5.72%	5.670%	0.07	
TOTAL =		\$ 599,100,000.00	\$ 570,109,760.61	\$ 598,868,026.21										
FREDDIE MAC	3134GXDM3	25,000,000.00	23,212,041.00	25,000,000.00	12/1/2020	12/1/2021	quarterly	12/1/2025	0.04	0.04	2.15%	0.620%	0.01	
FREDDIE MAC	3134GXFV1	25,000,000.00	23,174,433.25	25,000,000.00	12/17/2020	12/17/2021	quarterly	12/17/2025	0.04	0.04	2.17%	0.625%	0.01	
FREDDIE MAC	3134GYXF4	10,000,000.00	9,979,792.60	10,000,000.00	7/27/2023	10/27/2023	monthly	7/27/2028	0.04	0.04	6.05%	6.000%	0.05	
FREDDIE MAC	3134GYXS6	5,000,000.00	4,988,281.65	4,999,314.07	7/28/2023	10/27/2023	quarterly	7/27/2028	0.02	0.02	6.05%	6.000%	0.02	
FREDDIE MAC	3134GYXU1	10,000,000.00	10,001,135.40	10,000,000.00	7/31/2023	10/26/2023	quarterly	7/26/2027	0.03	0.03	5.94%	6.000%	0.05	
FREDDIE MAC	3134H1DP5	25,000,000.00	24,991,024.00	25,000,000.00	10/12/2023	1/12/2024	quarterly	10/12/2028	0.10	0.00	6.16%	6.150%	0.13	
FREDDIE MAC	3134H1EA7	25,000,000.00	24,992,535.25	25,000,000.00	10/24/2023	1/24/2024	quarterly	10/24/2028	0.10	0.00	6.26%	6.250%	0.13	
FREDDIE MAC	3134H1KL6	10,000,000.00	10,021,316.10	10,000,000.00	11/13/2023	11/23/2024	quarterly	11/13/2026	0.02	0.01	5.28%	5.500%	0.05	
FREDDIE MAC	3134H1JP9	15,000,000.00	15,083,866.95	15,000,000.00	11/27/2023	11/27/2024	quarterly	11/27/2028	0.06	0.01	5.35%	5.930%	0.07	
FREDDIE MAC	3134H1LM3	20,000,000.00	19,876,083.20	19,869,945.36	12/18/2023	6/18/2024	annual	12/18/2028	0.08	0.01	4.89%	4.750%	0.08	
FREDDIE MAC	3134H1MD2	10,000,000.00	10,006,039.40	10,000,000.00	12/18/2023	3/18/2024	monthly	6/17/2027	0.03	0.00	5.31%	5.625%	0.05	
FREDDIE MAC	3134H1MM2	15,000,000.00	15,011,578.50	14,906,400.00	12/20/2023	9/20/2024	annual	9/20/2027	0.05	0.01	4.44%	4.550%	0.06	
FREDDIE MAC	3134H1MP5	10,000,000.00	10,003,152.70	10,000,000.00	12/20/2023	12/18/2024	annual	12/18/2026	0.02	0.01	4.95%	5.000%	0.04	
FREDDIE MAC	3134H1MNO	10,000,000.00	10,003,026.70	9,936,175.82	12/28/2023	3/28/2024	quarterly	8/28/2026	0.02	0.00	4.08%	4.250%	0.04	
TOTAL =		\$ 215,000,000.00	\$ 211,344,306.70	\$ 214,711,835.25										

Collier County Investment Portfolio as of 12/31/2023										A	B	C	D	E	
Instrument	CUSIP	Par Value	FNBB Market Value	Amortized Cost	Settlement Date	First Call Date	Call Frequency	Final Maturity Date	Weighted Years to Maturity	Weighted Years to First Call/Maturity	Yield to Worst	Bond Equiv. / Coupon Rate	Cont. Rate/ Weighted Purchased Yield		
FARMER MAC	31422XCV2	10,000,000.00	9,877,589.80	10,000,000.00	4/1/2021	none	N/A	4/1/2024	0.00	0.00	0.77%	0.360%	0.00		
FARMER MAC	31424WBY7	10,000,000.00	10,134,963.80	10,000,000.00	11/14/2023	none	N/A	11/14/2025	0.02	0.02	4.29%	5.000%	0.04		
TOTAL =		\$ 20,000,000.00	\$ 20,012,553.60	\$ 20,000,000.00											
TOTAL Agency Holdings		\$ 1,002,430,000.00	\$ 963,135,457.75	\$ 1,001,449,482.96											
Corporate Notes															
BANK OF AMERICA CORP NT (Step)	06048WL24	28,147,000.00	27,872,979.95	28,145,781.85	2/25/2021	2/16/2022	quarterly	2/16/2024	0.02	0.02	0.62%	0.500%	0.01		
CITIGROUP GLOBAL MRKTS	17328YK86	25,000,000.00	24,896,232.00	24,999,172.37	1/29/2021	1/29/2022	quarterly	1/29/2024	0.00	0.00	0.54%	0.400%	0.01		
APPLE INC CORP NOTE	037833EB2	10,000,000.00	9,264,912.50	9,270,370.84	12/19/2023	none	N/A	2/8/2026	0.00	0.00	4.34%	7.000%	0.04		
TOTAL Corporate Notes		\$ 63,147,000.00	\$ 62,034,124.45	\$ 62,415,325.06											
U.S. Treasuries															
TREASURY BILL	912797GL5	5,000,000.00	4,837,541.75	4,825,181.25	11/10/2023	none	N/A	9/5/2024	0.00	0.00	4.07%	0.000%	0.02		
US TREASURY NOTE	91282CBR1	25,000,000.00	24,750,976.50	24,994,898.99	3/15/2021	none	N/A	3/15/2024	0.00	0.00	0.59%	0.250%	0.01		
US TREASURY NOTE	91282CBV2	25,000,000.00	24,656,250.00	25,000,000.00	4/15/2021	none	N/A	4/15/2024	0.01	0.01	0.84%	0.375%	0.01		
US TREASURY NOTE	91282CCL3	25,000,000.00	24,380,859.50	24,993,042.04	7/15/2021	none	N/A	7/15/2024	0.01	0.01	1.22%	0.375%	0.01		
US TREASURY NOTE	91282CCT6	50,000,000.00	48,566,406.00	49,976,006.39	8/16/2021	none	N/A	8/15/2024	0.03	0.03	1.35%	0.375%	0.02		
US TREASURY NOTE	9128286Z8	5,000,000.00	4,916,601.55	4,911,514.22	11/10/2023	none	N/A	6/30/2024	0.00	0.00	4.42%	1.750%	0.02		
US TREASURY NOTE	91282CFQ9	20,000,000.00	19,914,843.80	19,853,365.38	11/15/2023	none	N/A	10/31/2024	0.01	0.01	4.83%	4.375%	0.09		
TOTAL U.S. Treasuries		\$ 155,000,000.00	\$ 152,023,479.10	\$ 154,554,008.27											
TOTAL LONG TERM INVESTMENTS		\$ 1,220,577,000.00	\$ 1,177,193,061.30	\$ 1,218,418,816.28						1.86	1.27				

Deposit / LGIP Accounts

	Balance	Overnight Rate (F)
BoCC FFB Concentration Account	\$ 42,521,775.26	5.06%
BoCC FFB SBA Daily Indexed Account	\$ 722,939,887.53	5.60%
BoCC Florida PRIME LGIP Account	\$ 43,866,235.99	5.60%
BoCC FLCLASS-Daily LGIP Account	\$ 21,849,236.55	5.48%
BoCC FLCLASS-Enhanced LGIP Account	\$ 127,946,560.93	5.36%
BoCC FL PALM LGIP Account	\$ 155,209,972.75	5.56%

TOTAL FUNDS ON DEPOSIT \$ 1,114,333,669.01

TOTAL MANAGED PORTFOLIO \$ 2,334,910,669.01

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-Yield to Worst is a measure of the lowest possible yield that can be received on a security. This value takes into account the yield to call, yield to maturity, face value, market value, coupon rate, and payment frequency.

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

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

F-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 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 Florida PRIME rate. The Florida PRIME, FLCLASS, and FL PALM LGIP rates are the current 7-Day Participant Yield as published on the respective LGIP websites.