

Collier County Investment Portfolio
as of 06/30/2019

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
FFCB	3133EFW52	4/1/2016	none	N/A	\$ 40,000,000.00	\$ 39,992,800.00	\$ 39,999,975.38	7/1/2019	0.00	0.00		1.15	0.06	1.17	0.06
FNMA	3135GOL50	7/12/2016	1/12/2017	quarterly	25,000,000.00	24,985,225.00	25,000,000.00	7/12/2019	0.00	0.00		1.05	0.03	1.05	0.03
FNMA	3136G3XR1	7/27/2016	1/27/2017	quarterly	25,000,000.00	24,820,950.00	24,986,550.31	7/27/2020	0.03	0.03		1.13	0.03	1.18	0.03
FHLMC	3134GAFY5	8/31/2016	11/28/2016	quarterly	25,000,000.00	24,960,000.00	25,000,000.00	8/28/2019	0.00	0.00		1.30	0.03	1.30	0.03
FNMA	3135G0P49	9/2/2016	none	N/A	15,000,000.00	14,968,365.00	14,998,733.39	8/28/2019	0.00	0.00		1.00	0.02	1.05	0.02
FHLB	3130A9JZ5	9/27/2016	12/27/2016	continuously	25,000,000.00	24,815,500.00	25,000,000.00	9/27/2021	0.06	0.06		1.60	0.04	1.60	0.04
FNMA	3136G4BS1	9/30/2016	3/30/2017	quarterly	25,000,000.00	24,907,925.00	25,000,000.00	9/30/2021	0.06	0.06		1.60	0.04	1.60	0.04
US Treasury Note	912828T59	10/27/2016	none	N/A	25,000,000.00	24,912,100.00	24,998,842.19	10/15/2019	0.01	0.01		1.00	0.03	1.02	0.03
FHLB	3130ACVH4	11/28/2017	11/28/2018	quarterly	25,000,000.00	25,014,450.00	25,000,000.00	11/28/2022	0.09	0.09		2.30	0.06	2.30	0.06
FHLMC	3134G85A6	12/7/2017	12/7/2018	quarterly	25,000,000.00	25,017,175.00	25,000,000.00	12/7/2022	0.09	0.09		2.36	0.06	2.36	0.06
FFCB	3133EJBX6	2/8/2018	8/8/2018	continuously	25,000,000.00	25,001,925.00	25,000,000.00	2/8/2021	0.04	0.04		2.40	0.06	2.40	0.06
FHLB	3130A8Y72	4/9/2018	none	N/A	25,000,000.00	24,961,925.00	24,967,503.11	8/5/2019	0.00	0.00		0.88	0.02	2.22	0.06
US Treasury Bill	912796QR3-1	8/2/2018	none	N/A	20,000,000.00	19,974,500.00	19,976,475.00	7/18/2019	0.00	0.00		2.43	0.05	2.43	0.05
US Treasury Bill	912796QR3-2	8/15/2018	none	N/A	20,000,000.00	19,974,500.00	19,976,650.00	7/18/2019	0.00	0.00		2.41	0.05	2.41	0.05
US Treasury Bill	912796QV4	8/16/2018	none	N/A	50,000,000.00	49,856,000.00	49,849,222.22	8/15/2019	0.01	0.01		2.44	0.13	2.44	0.13
FHLMC	3134GSYH2	10/4/2018	10/4/2019	quarterly	25,000,000.00	25,075,100.00	25,000,000.00	10/4/2021	0.06	0.06		3.02	0.08	3.02	0.08
US Treasury Note	912828F53	10/15/2018	none	N/A	25,000,000.00	25,641,600.00	24,935,740.46	10/15/2021	0.06	0.06		2.88	0.08	2.99	0.08
FHLMC	3134GSVW9	10/29/2018	10/29/2019	quarterly	25,000,000.00	25,098,125.00	25,000,000.00	10/29/2021	0.06	0.01		3.08	0.08	3.08	0.08
FHLMC	3130AFSL7	11/1/2018	11/1/2019	quarterly	25,000,000.00	25,106,000.00	25,000,000.00	2/1/2022	0.07	0.01		3.20	0.09	3.20	0.09
FHLB	3130AFE1	11/26/2018	11/26/2019	quarterly	25,000,000.00	25,126,150.00	25,000,000.00	11/26/2021	0.06	0.01		3.25	0.09	3.25	0.09
FFCB	3133EJY60	12/3/2018	none	N/A	9,548,000.00	9,942,972.12	9,556,509.23	3/3/2023	0.04	0.04		3.02	0.03	2.99	0.03
FHLB	3130AFH34	12/10/2018	12/10/2019	continuously	25,000,000.00	25,116,075.00	25,000,000.00	12/10/2021	0.07	0.01		3.15	0.08	3.15	0.08
FHLMC	3134GSG74	12/24/2018	12/24/2019	annually	25,000,000.00	25,141,925.00	25,000,000.00	12/24/2021	0.07	0.01		3.15	0.08	3.15	0.08
FHLB	3130AFK2	12/27/2018	12/27/2019	quarterly	25,000,000.00	25,119,525.00	25,000,000.00	12/27/2023	0.12	0.01		3.30	0.09	3.30	0.09
FHLMC	3134GSL29	12/27/2018	12/27/2019	quarterly	25,000,000.00	25,120,125.00	25,000,000.00	12/27/2023	0.12	0.01		3.30	0.09	3.30	0.09
US Treasury Bill	912796RY7	2/25/2019	none	N/A	85,000,000.00	84,014,935.00	83,759,543.05	1/30/2020	0.05	0.05		2.53	0.23	2.53	0.23
FHLMC	3134GSSU5	3/26/2019	9/26/2019	quarterly	25,000,000.00	25,039,075.00	25,000,000.00	3/26/2021	0.05	0.01		2.65	0.07	2.65	0.07
FHLB	3130AGP5	4/2/2019	7/2/2019	quarterly	25,000,000.00	25,001,900.00	25,000,000.00	4/2/2020	0.02	0.00		2.51	0.07	2.51	0.07
FHLMC	3134GTBS1	4/15/2019	7/15/2019	quarterly	25,000,000.00	25,007,875.00	25,000,000.00	10/15/2020	0.03	0.00		2.50	0.07	2.50	0.07
FHLB	3130AGAL9	4/26/2019	7/26/2019	quarterly	25,000,000.00	25,011,750.00	25,000,000.00	10/26/2020	0.04	0.00		2.55	0.07	2.55	0.07
FHLMC	3134GTGR8	4/26/2019	7/26/2019	quarterly	25,000,000.00	25,011,925.00	25,000,000.00	10/26/2020	0.04	0.00		2.54	0.07	2.54	0.07
FHLB	3130AG5K7	4/30/2019	10/11/2019	quarterly	50,000,000.00	50,025,950.00	50,000,000.00	1/11/2021	0.08	0.02		2.55	0.14	2.55	0.14
FHLB	3130AGDA0	4/30/2019	7/30/2019	quarterly	50,000,000.00	50,026,100.00	50,000,000.00	4/30/2021	0.10	0.00		2.63	0.14	2.63	0.14
Total long term investments					\$ 939,548,000.00	\$ 939,790,447.12	\$ 938,005,744.34		1.53	0.65		2.36		2.40	

Balance

BoCC FFIB Concentration Account	\$ 40,015,880.23	2.26
BoCC SBA Florida LGIP Account	\$ 167,124,666.18	2.55
Total Funds on Deposit	\$ 207,140,546.41	

Total managed portfolio **\$ 1,146,688,546.41**

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.