

Collier County Investment Portfolio
as of 09/30/2018

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	3133EFSW8	12/21/2015	12/21/2016	continuously	\$ 25,000,000.00	\$ 24,945,700.00	\$ 25,000,000.00	12/21/2018	0.01	0.01		1.38	0.05	1.38	0.06
FFCB	3133EFW52	4/1/2016	none	N/A	40,000,000.00	39,570,160.00	39,993,253.96	7/1/2019	0.05	0.05		1.15	0.07	1.17	0.07
FNMA	3135G0L50	7/12/2016	1/12/2017	quarterly	25,000,000.00	24,709,675.00	25,000,000.00	7/12/2019	0.03	0.03		1.05	0.04	1.05	0.04
FNMA	3136G3XR1	7/27/2016	1/27/2017	quarterly	25,000,000.00	24,268,625.00	24,977,207.39	7/27/2020	0.07	0.07		1.13	0.04	1.18	0.05
FHLMC	3134GAFY5	8/31/2016	11/28/2016	quarterly	25,000,000.00	24,702,875.00	25,000,000.00	8/28/2019	0.04	0.04		1.30	0.05	1.30	0.05
FNMA	3135G0P49	9/2/2016	none	N/A	15,000,000.00	14,783,805.00	14,992,872.66	8/28/2019	0.02	0.02		1.00	0.02	1.05	0.03
FHLB	3130A9JZ5	9/27/2016	12/27/2016	continuously	25,000,000.00	24,077,725.00	25,000,000.00	9/27/2021	0.12	0.12		1.60	0.06	1.60	0.06
FNMA	3136G4BS1	9/30/2016	3/30/2017	quarterly	25,000,000.00	23,792,600.00	25,000,000.00	9/30/2021	0.12	0.12		1.60	0.06	1.60	0.06
US Treasury Note	912828T59	10/27/2016	none	N/A	25,000,000.00	24,573,250.00	24,995,888.16	10/15/2019	0.04	0.04		1.00	0.04	1.02	0.04
US Treasury Note	912828T83	10/31/2016	none	N/A	25,000,000.00	24,973,425.00	24,997,594.71	10/31/2018	0.00	0.00		0.75	0.03	0.87	0.03
FFCB	3133EGW84	12/19/2016	none	N/A	10,000,000.00	9,977,360.00	9,999,561.64	12/19/2018	0.00	0.00		1.20	0.02	1.22	0.02
FFCB	3133EGZ24	12/27/2016	12/27/2017	continuously	24,050,000.00	23,985,185.25	24,050,000.00	12/27/2018	0.01	0.01		1.37	0.05	1.37	0.05
FHLB	3130ACVH4	11/28/2017	11/28/2018	quarterly	25,000,000.00	24,186,025.00	25,000,000.00	11/28/2022	0.17	0.01		2.30	0.09	2.30	0.09
FHLMC	3134GB5A6	12/7/2017	12/7/2018	quarterly	25,000,000.00	24,170,550.00	25,000,000.00	12/7/2022	0.17	0.01		2.36	0.09	2.36	0.09
FFCB	3133EJBX6	2/8/2018	8/8/2018	continuously	25,000,000.00	24,708,275.00	25,000,000.00	2/8/2021	0.09	0.09		2.40	0.10	2.40	0.10
FFCB	3133EJEJ4	3/1/2018	6/1/2018	monthly	10,000,000.00	9,919,180.00	10,000,000.00	9/1/2021	0.05	0.05		2.75	0.04	2.75	0.04
US Treasury Bill	912796PT0-1	3/2/2018	none	N/A	25,000,000.00	24,762,500.00	24,791,326.39	2/28/2019	0.02	0.02		2.05	0.08	2.05	0.08
US Treasury Bill	912796PT0-2	3/7/2018	none	N/A	25,000,000.00	24,762,500.00	24,791,064.24	2/28/2019	0.02	0.02		2.05	0.08	2.05	0.08
FHLMC	3134GSEK7	3/8/2018	6/8/2018	quarterly	11,960,000.00	11,811,612.28	11,960,000.00	3/8/2023	0.08	0.08		3.00	0.06	3.00	0.06
FHLB	3130ADX7	4/4/2018	none	N/A	10,000,000.00	9,986,130.00	9,998,318.36	4/4/2019	0.01	0.01		2.13	0.03	2.16	0.03
FHLB	3130AAXX1	4/5/2018	none	N/A	15,000,000.00	14,931,645.00	14,948,204.18	3/18/2019	0.01	0.01		1.38	0.03	2.13	0.05
FHLB	3130A8Y72	4/9/2018	none	N/A	25,000,000.00	24,640,550.00	24,721,068.32	8/5/2019	0.03	0.03		0.88	0.03	2.22	0.09
US Treasury Bill	912796QC6	5/2/2018	none	N/A	50,000,000.00	49,329,800.00	49,374,687.40	4/25/2019	0.05	0.05		2.24	0.18	2.24	0.18
US Treasury Bill	912796QR3-1	8/2/2018	none	N/A	20,000,000.00	19,605,680.00	19,619,679.16	7/18/2019	0.03	0.03		2.43	0.08	2.43	0.08
US Treasury Bill	912796QR3-2	8/15/2018	none	N/A	20,000,000.00	19,605,680.00	19,622,508.33	7/18/2019	0.03	0.03		2.41	0.08	2.41	0.08
US Treasury Bill	912796QV4	8/16/2018	none	N/A	50,000,000.00	48,903,000.00	48,954,388.89	8/15/2019	0.07	0.07		2.44	0.19	2.44	0.19
Total long term investments					\$ 626,010,000.00	\$ 615,683,512.53	\$ 622,787,623.79		1.34	1.02			1.69		1.80

Balance

BoCC FFIB Concentration Account	\$ 33,563,777.83	1.86
BoCC FFIB O/N Investment Account	\$ 322,185.41	2.01
BoCC SBA Florida LGIP Account	\$ 39,625,578.48	2.97
BoCC FCB CD	\$ 51,326,549.55	2.05
Total Funds on Deposit	\$ 124,838,091.27	
Total managed portfolio	\$ 750,848,091.27	

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 a contract with Florida Community Bank (FCB). The rate is based on a term of 18 months, but the CD doesn't 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-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.