

Collier County Investment Portfolio
as of 12/31/2011

Instrument	CUSIP	Purchase Date	First Call Date	Call Frequency	Par Value	5th 3rd Fair Market Value	Amortized Cost/Balance*	Final Maturity Date	A	B	C	D	E	F	G
									Weighted Years to Maturity	Weighted Years to First Call/Maturity	O/N Cont. Rate	Coupon Rate	Cont. Rate/ Coupon Weighted Return	Purchased Yield	Cont. Rate/ Weighted Purchased Yield
US Treasury Note	912828MU1	4/6/2010	none	N/A	\$ 10,000,000.00	\$ 10,023,000.00	\$ 9,965,630.00	3/31/2012	0.00	0.00		1.00	0.01	1.18	0.02
FNMA	31398AP71	4/19/2010	none	N/A	25,000,000.00	25,131,750.00	24,971,750.00	6/22/2012	0.02	0.02		1.25	0.04	1.30	0.04
US Treasury Note	912828PW4	12/31/2010	none	N/A	50,000,000.00	50,234,500.00	49,892,500.00	12/31/2012	0.07	0.07		0.63	0.04	0.73	0.05
FNMA	3136FPGA9	3/31/2011	9/20/2012	once	50,000,000.00	50,017,000.00	49,730,000.00	9/20/2013	0.12	0.05		1.00	0.07	1.22	0.08
FHLB	313374YU8	8/4/2011	11/4/2011	continuous	25,000,000.00	25,004,750.00	25,000,000.00	8/17/2012	0.02	0.02		0.40	0.01	0.40	0.01
FNMA	3136FRK85	8/15/2011	2/15/2012	continuous	50,000,000.00	50,027,500.00	50,000,000.00	8/15/2014	0.18	0.01		1.13	0.08	1.13	0.08
FNMA	3136FRM26	8/22/2011	2/22/2012	continuous	25,000,000.00	25,016,750.00	25,000,000.00	8/22/2014	0.09	0.00		1.00	0.03	1.00	0.03
FHLB	313375DC8	9/1/2011	12/1/2011	continuous	25,000,000.00	25,007,000.00	25,000,000.00	9/12/2012	0.02	0.02		0.35	0.01	0.35	0.01
FNMA - Multi Step Cpn**	3136FR2W2	9/16/2011	3/16/2012	continuous	50,000,000.00	49,943,500.00	49,997,500.00	9/16/2014	0.19	0.01		0.50	0.03	0.51	0.03
FHLB	313375XY8	10/6/2011	1/6/2012	continuous	25,000,000.00	25,000,250.00	25,000,000.00	11/2/2012	0.03	0.00		0.33	0.01	0.33	0.01
FNMA	3135GODV2	10/25/2011	4/18/2012	continuous	25,000,000.00	25,016,500.00	24,975,000.00	10/18/2013	0.06	0.01		0.55	0.02	0.60	0.02
FNMA	3135GOCP6	11/2/2011	3/6/2012	continuous	90,617,000.00	90,533,632.36	90,552,133.00	3/6/2014	0.27	0.02		0.60	0.07	0.63	0.08
FNMA	3135G0FW8	11/25/2011	5/25/2012	continuous	25,000,000.00	25,002,750.00	25,000,000.00	11/25/2013	0.07	0.01		0.63	0.02	0.63	0.02
FNMA	3135G0GE7	12/5/2011	6/5/2012	continuous	25,000,000.00	24,994,750.00	25,000,000.00	12/5/2014	0.10	0.01		1.00	0.03	1.00	0.03
Total long term investments					\$ 500,617,000.00	\$ 500,953,632.36	\$ 500,084,513.00		1.24	0.25			0.47		0.51
					Balance										
Fifth Third Concentration					\$ 43,306,564.92						0.26		0.02		0.02
Fifth Third NOW Account					185,866,132.54						0.35		0.09		0.09
Total overnight accounts					\$ 229,172,697.46								0.11		0.11
Total managed portfolio					\$ 729,789,697.46								0.58		0.62

*Amortized on Market Value Yield Basis

**Coupon rate steps up in the future.

A-Weighted Years to Maturity is based on par value over total managed portfolio par value times the number of years investment to be held to full maturity.

B-Weighted Years To First Call is based on par value over total investment par value times the number of years for investment to be held to full maturity, or to the first call date if applicable. If investment is past first call date, and call feature is continuous, then calculation is to maturity.

C-Overnight Contractual Rate is provided for overnight investments (Concentration and NOW Accounts) and is a contractual rate between Collier and Fifth Third Bank.

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

E-Contract Rate/Coupon Weighted Return is based on par value compared to total managed portfolio par value times C or D depending upon status as overnight or long term investment.

F-Purchased Yield is taken from the respective investment trade tickets.

G-Contract Rate/Weighted Purchased Yield is par value compared to total managed portfolio par value times the result of C or F, as applicable.