

Collier County Investment Portfolio
as of 1/31/2010

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
FNMA	31398ASU7	6/23/2009	none	N/A	\$ 50,000,000.00	\$ 50,859,500.00	\$ 50,650,000.00	8/12/2010	0.04	0.04		3.25	0.22	0.79	0.05
FHLB - Multi Step Cpn**	3133XTZ25	6/30/2009	3/22/2010	one-time	33,500,000.00	33,510,385.00	33,500,000.00	9/22/2010	0.03	0.01		0.50	0.02	0.50	0.02
FHLB	3133XU3C5	6/30/2009	none	N/A	50,000,000.00	50,125,000.00	50,000,000.00	9/30/2010	0.05	0.05		0.75	0.05	0.75	0.05
FHLMC	3128X4KF7	7/16/2009	none	N/A	13,350,000.00	13,697,634.00	13,697,100.00	9/22/2010	0.01	0.01		4.75	0.09	0.68	0.01
FHLB - Multi Step Cpn**	3133XUGR8	8/3/2009	2/3/2010	one-time	25,000,000.00	25,000,000.00	25,000,000.00	2/3/2012	0.07	0.00		1.00	0.03	1.00	0.03
FHLB	3133XUE25	8/18/2009	2/18/2010	one-time	25,000,000.00	25,007,750.00	25,000,000.00	2/18/2011	0.04	0.00		1.00	0.03	1.00	0.03
FHLB - Multi Step Cpn**	3133XVHC8	11/9/2009	2/9/2010	continuous	40,000,000.00	39,912,400.00	40,000,000.00	11/9/2011	0.10	0.00		1.00	0.05	1.00	0.05
FHLMC - Multi Step Cpn**	3128X9MY3	11/25/2009	5/25/2010	continuous	50,000,000.00	49,992,500.00	49,950,000.00	11/25/2014	0.33	0.02		2.25	0.15	2.35	0.16
FHLB - Multi Step Cpn**	3133XVNY3	11/27/2009	8/27/2010	one-time	42,300,000.00	42,260,238.00	42,295,770.00	2/27/2012	0.12	0.03		0.75	0.04	0.76	0.04
FHLB - Multi Step Cpn**	3133XVS93	12/2/2009	6/2/2010	one-time	50,000,000.00	49,969,000.00	50,000,000.00	12/2/2011	0.13	0.02		0.50	0.03	0.50	0.03
FHLB - Multi Step Cpn**	3133XVRL7	12/10/2009	3/10/2010	continuous	35,000,000.00	35,022,050.00	34,996,500.00	12/10/2012	0.14	0.00		1.00	0.05	1.01	0.05
FHLMC - Multi Step Cpn**	3128X9VT4	1/27/2010	7/27/2010	continuous	25,000,000.00	25,010,000.00	24,993,750.00	1/27/2012	0.07	0.02		0.50	0.02	0.55	0.02
Total long term investments					\$439,150,000.00	\$440,366,457.00	\$440,083,120.00		1.11	0.20			0.78		0.54
						Balance									
Fifth Third Concentration					\$ 29,370,219.42						0.25		0.01		0.01
Fifth Third NOW Account					260,290,550.99						0.29		0.10		0.10
Total overnight accounts					289,660,770.41								0.11		0.11
Total managed portfolio					\$ 728,810,770.41								0.89		0.65

*Amortized on Market Value Yield Basis

**Coupon rate steps up in the future. (Next month's report will include step rate schedule).

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.