

Collier County Investment Portfolio
as of 1/31/2011

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	\$10,076,600.00	\$9,965,630.00	3/31/2012	0.02	0.02		1.00	0.01	1.18	0.02
FNMA	31398AP71	4/19/2010	none	N/A	25,000,000.00	25,268,250.00	24,971,750.00	6/22/2012	0.05	0.05		1.25	0.04	1.30	0.05
FNMA - Multi Step Cpn**	3136FM2Y9	7/28/2010	7/28/2011	continuous	25,000,000.00	25,055,500.00	25,000,000.00	7/28/2014	0.12	0.02		1.00	0.03	1.00	0.03
FHLMC - Multi Step Cpn**	3134G1NE0	7/28/2010	1/28/2011	continuous	132,000,000.00	132,221,760.00	132,000,000.00	7/28/2015	0.82	0.82		1.00	0.18	1.00	0.18
FNMA - Multi Step Cpn**	3136FMV50	7/28/2010	1/28/2011	continuous	11,846,000.00	11,890,777.88	11,834,154.00	7/28/2015	0.07	0.07		1.50	0.02	1.55	0.03
FNMA - Multi Step Cpn**	3136FM3S1	8/12/2010	8/12/2011	continuous	50,000,000.00	50,223,500.00	50,000,000.00	8/12/2015	0.31	0.04		1.63	0.11	1.63	0.11
FHLB - Multi Step Cpn**	31337OH84	8/25/2010	8/25/2011	continuous	10,500,000.00	10,502,520.00	10,494,750.00	8/25/2015	0.07	0.01		1.00	0.01	1.03	0.02
FNMA - Multi Step Cpn**	3136PCG0	9/1/2010	9/1/2011	continuous	50,000,000.00	49,674,000.00	49,985,000.00	9/1/2015	0.32	0.04		1.00	0.07	1.03	0.07
FHLB	313371Y59	12/15/2010	3/15/2011	continuous	50,000,000.00	50,004,000.00	50,000,000.00	12/28/2011	0.06	0.01		0.50	0.03	0.50	0.03
US Treasury Note	912828PW4	12/31/2010	none	N/A	50,000,000.00	50,080,000.00	49,892,500.00	12/31/2012	0.13	0.13		0.63	0.04	0.73	0.05
FNMA - Multi Step Cpn**	3136FPX28	1/5/2011	7/5/2011	continuous	50,000,000.00	49,977,000.00	49,990,000.00	7/5/2013	0.17	0.03		0.75	0.05	0.79	0.05
FHLMC - Multi Step Cpn**	3134G1P73	1/7/2011	7/7/2011	continuous	50,000,000.00	50,027,000.00	50,000,000.00	1/7/2013	0.13	0.03		0.63	0.04	0.63	0.04
FHLB	313372AR5	1/14/2011	2/14/2011	continuous	25,000,000.00	25,001,250.00	25,000,000.00	1/13/2012	0.03	0.00		0.50	0.02	0.50	0.02
FHLMC	3134G1T61	1/28/2011	4/28/2011	continuous	34,650,000.00	34,689,501.00	34,647,921.00	1/28/2013	0.10	0.01		1.00	0.05	1.00	0.05
Certificate of Deposit	N/A	10/7/2010	none	N/A	50,000,000.00	50,000,000.00	50,000,000.00	10/7/2011	0.05	0.05		0.45	0.03	0.45	0.03
Total long term investments					\$ 623,996,000.00	\$ 624,691,658.88	\$ 623,781,705.00		2.45	1.33			0.73		0.78
					Balance										
					31-Jan	\$ 37,236,523.84					0.25		0.01		0.01
					31-Jan	60,676,293.96					0.31		0.03		0.03
					Total overnight accounts	\$ 97,912,817.80							0.04		0.04
					Total managed portfolio	\$ 721,908,817.80							0.77		0.82

*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.