

Clerk & Comptroller Monthly Investment Report

09/01/2013 - 09/30/2013

PBC-ALL ACCOUNTS AGG (36832)

Dated: 11/06/2013

| Balance Sheet | |
|--------------------------|------------------|
| Book Value + Accrued | 1,292,340,107.51 |
| Net Unrealized Gain/Loss | 10,217,882.76 |
| Market Value + Accrued | 1,302,557,990.27 |

| Cash and Fixed Income Summary | |
|-------------------------------|------------------|
| <i>Risk Metric</i> | <i>Value</i> |
| Cash | 6,320,021.00 |
| MMFund | 242,714,947.64 |
| Fixed Income | 1,023,161,814.49 |
| Duration | 0.685 |
| Convexity | 0.08 |
| WAL | 6.142 |
| Years to Final Maturity | 11.007 |
| Years to Effective Maturity | 4.972 |
| Yield | 1.072 |
| Book Yield | 1.772 |
| Avg Credit Rating | AA+/Aa1/AA+ |

| Issuer Concentration | |
|---|------------------------------------|
| <i>Issuer</i> | <i>% of Market Value + Accrued</i> |
| Small Business Administration | 37.30% |
| TD Bank | 26.211% |
| Branch Banking and Trust Company (BB&T) | 18.52% |
| Federal National Mortgage Association | 6.27% |
| Federal Home Loan Mortgage Corporation | 5.977% |
| Florida Counties Invest. Trust | 2.331% |
| Israel, Government of | 1.305% |
| Government National Mortgage Association | 0.717% |
| Federal Home Loan Banks Office of Finance | 0.643% |
| UNITED STATES OF AMERICA | 0.485% |
| Other | 0.24% |
| --- | 100.00% |

