

Leon County
Investment Report
Quarter Ended June 30, 2016

Leon County
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Quarter Ended June 30, 2016

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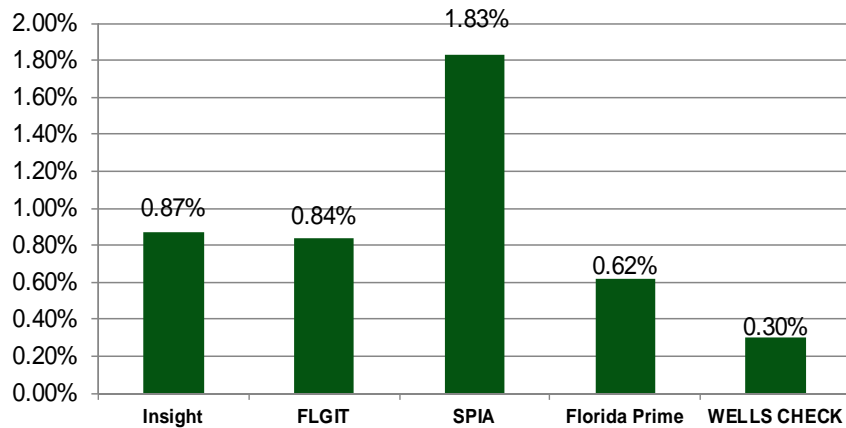
Leon County
Summary Portfolio Review
Quarter Ended June 30, 2016

Leon County

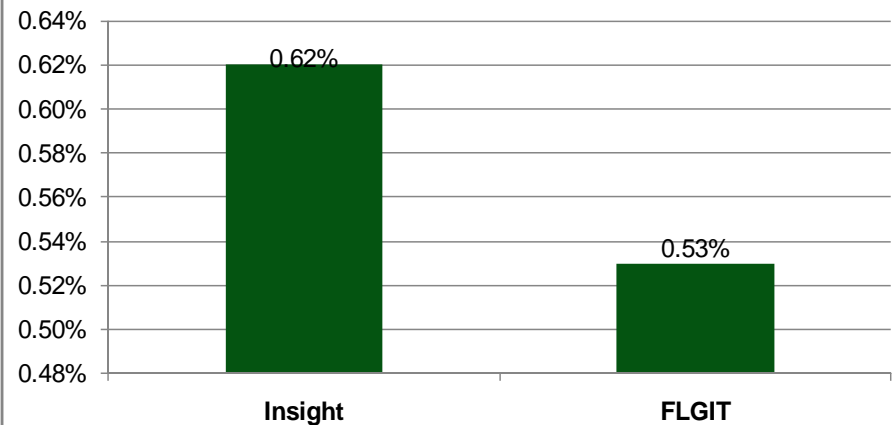
Portfolio Performance and Characteristics for the Internal and External Portfolio Quarter Ended June 30, 2016

Portfolio Name ⁽¹⁰⁾	Quarter End Balance	Quarterly Return ⁽⁹⁾	Yield ⁽⁴⁾	Effective Duration
Insight Managed Portfolio ⁽¹⁾	79,354,094	0.62%	0.87%	1.78
Florida Local Gov Investment Trust (FLGIT) ⁽²⁾	582,883	0.53%	0.84%	1.46
Florida Treasury SPIA ^(2,3)	63,717,049	N/A	1.83%	2.63
State Board of Administration Pool (Florida Prime) ⁽²⁾	504,191	N/A	0.62%	N/A
Wells Fargo Checking Account ^(2,5)	20,394,654	N/A	0.30%	N/A
Money Market-Holdings	9,915	N/A	N/A	N/A
	164,562,786	0.62%	1.17%	2.16

Yield as of June 30, 2016



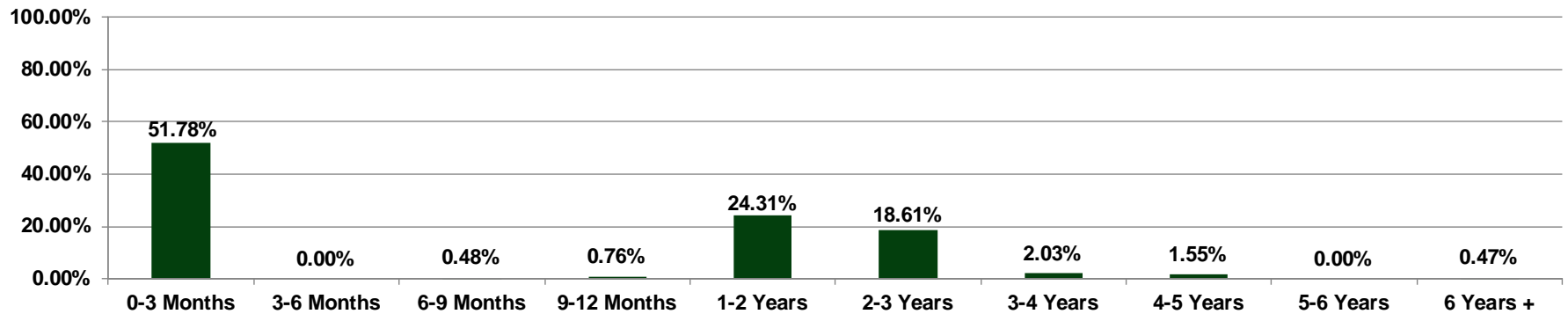
Quarterly Total Return



Leon County
Maturity Distribution for the Internal and External Portfolio
Quarter Ended June 30, 2016

Maturity Distribution	Assets	Portfolio
0-3 Months	85,208,692	51.78%
3-6 Months	-	0.00%
6-9 Months	793,016	0.48%
9-12 Months	1,252,510	0.76%
1-2 Years	40,012,618	24.31%
2-3 Years	30,632,539	18.61%
3-4 Years	3,347,856	2.03%
4-5 Years	2,547,128	1.55%
5-6 Years	-	0.00%
6 Years +	768,427	0.47%
	164,562,786	100.00%

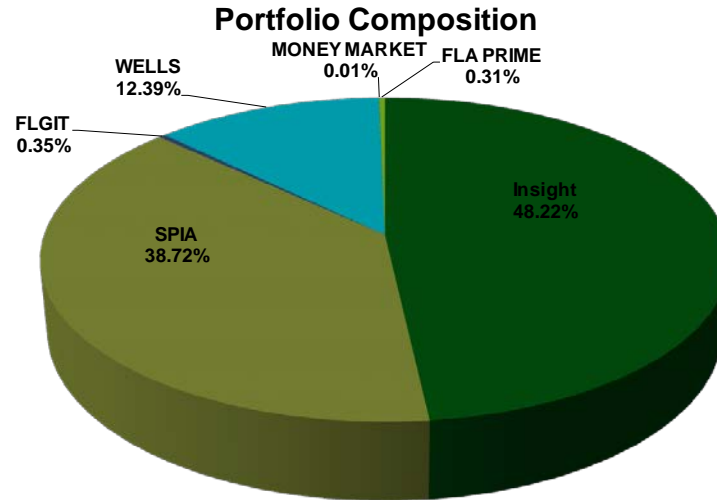
Portfolio Maturity Distribution



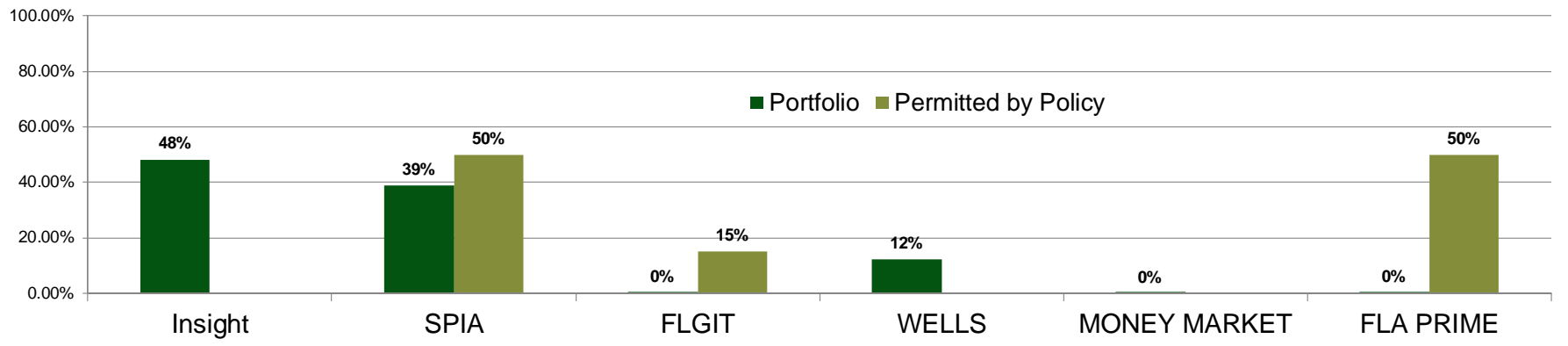
Leon County
 Asset Allocation for the Internal and External Portfolio
 Quarter Ended June 30, 2016

Asset Allocation	Assets	Percent of Portfolio	Policy ⁽⁶⁾
Insight Managed Portfolio	79,354,094	48.22%	NA
SPIA	63,717,049	38.72%	50%
FLGIT	582,883	0.35%	15%
Wells Fargo Checking Account	20,394,654	12.39%	NA
Money Market	9,915	0.01%	NA
SBA	504,191	0.31%	50%
Total Portfolio	164,562,786	100.00%	

Leon County Asset Allocation for the Internal and External Portfolio Quarter Ended June 30, 2016



Portfolio vs. Investment Policy Asset Allocation



Leon County

Ratings Distribution for the Internal and External Investment Portfolio Quarter Ended June 30, 2016

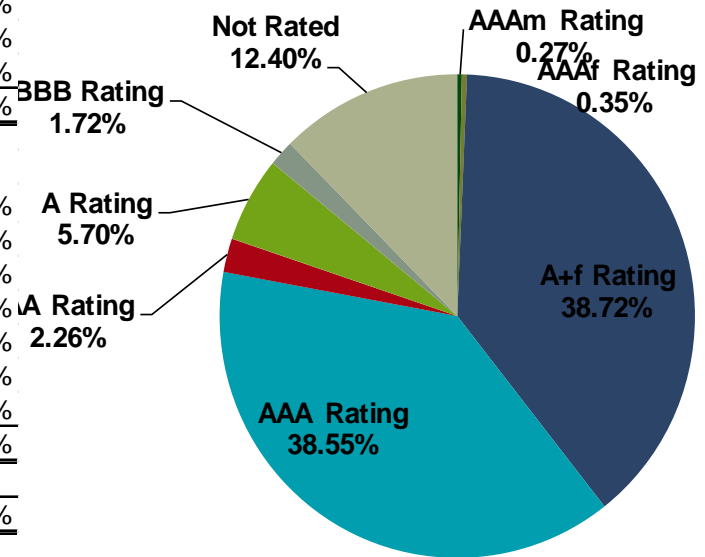
Short Term Rating Distribution

	Assets	Percent of Portfolio
AAA _m	504,191	0.31%
AAA _f	582,883	0.35%
A+f	63,717,049	38.72%
	64,804,123	39.38%

Long Term Rating Distribution

AAA Rating ⁽¹¹⁾	63,434,639	38.55%
AA Rating	3,715,299	2.26%
A Rating	9,377,343	5.70%
BBB Rating	2,826,814	1.72%
BB Rating	-	0.00%
B Rating	-	0.00%
<B Rating	-	0.00%
	79,354,094	48.22%
Not Rated	20,404,569	12.40%
Total Portfolio	164,562,786	100.00%

Portfolio Ratings Allocation



Leon County
Insight Investment Portfolio Review
Quarter Ended June 30, 2016

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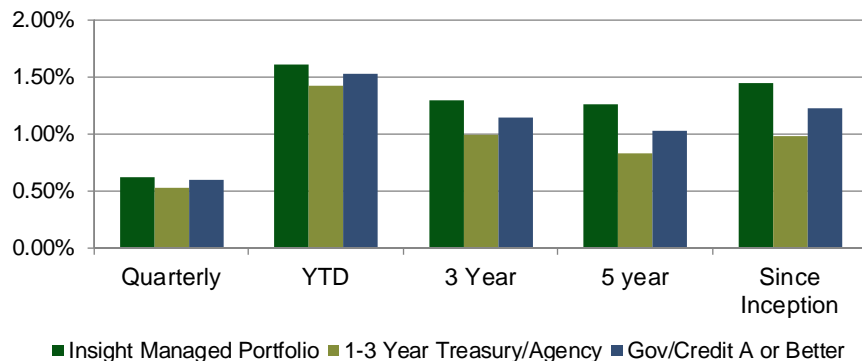
Portfolio Performance and Characteristics for the Insight Managed Portfolio Quarter Ended June 30, 2016

Investment Portfolio	Ending Balance	Investment Portfolio	Ending Balance
Weighted Market Yield	0.87%	Market Value with Accrued	79,354,094
Weighted Yield on Cost	0.93%	Accrued Interest	248,154
Weighted Coupon	1.49%		

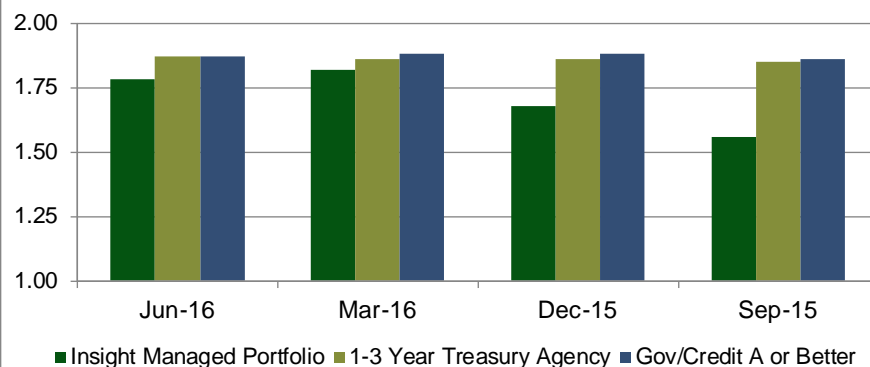
Performance	Quarterly	YTD	3 Year	5 year	Since Inception ⁽⁷⁾
Investment Portfolio	0.62%	1.61%	1.29%	1.26%	1.45%
1-3 Year Treasury/Agency Index	0.52%	1.42%	0.99%	0.83%	0.98%
US Corporate/Government - A or Better Index	0.59%	1.53%	1.14%	1.03%	1.22%

Duration	Jun-16	Mar-16	Dec-15	Sep-15
Investment Portfolio	1.78 Years	1.82 Years	1.68 Years	1.56 Years
1-3 Year Treasury/Agency Index	1.87 Years	1.86 Years	1.86 Years	1.85 Years
US Corporate/Government - A or Better Index	1.90 Years	1.89 Years	1.87 Years	1.87 Years

Portfolio Performance vs Benchmark Performance



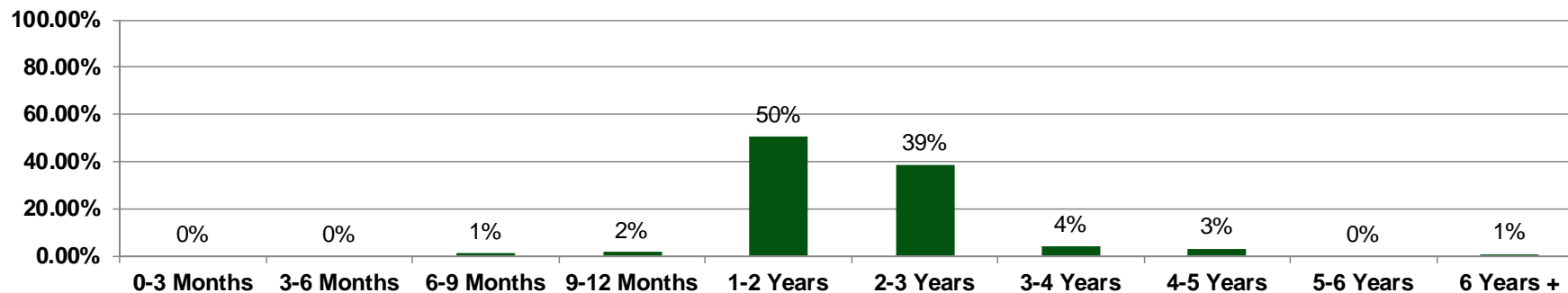
Portfolio Duration vs Benchmark Duration



Leon County
Maturity Distribution for the Insight Managed Portfolio
Quarter Ended June 30, 2016

Maturity Distribution	Assets	Percent of Portfolio
0-3 Months	-	0.00%
3-6 Months	-	0.00%
6-9 Months	793,016	1.00%
9-12 Months	1,252,510	1.58%
1-2 Years	40,012,618	50.42%
2-3 Years	30,632,539	38.60%
3-4 Years	3,347,856	4.22%
4-5 Years	2,547,128	3.21%
5-6 Years	-	0.00%
6 Years +	768,427	0.97%
	79,354,094	100.00%

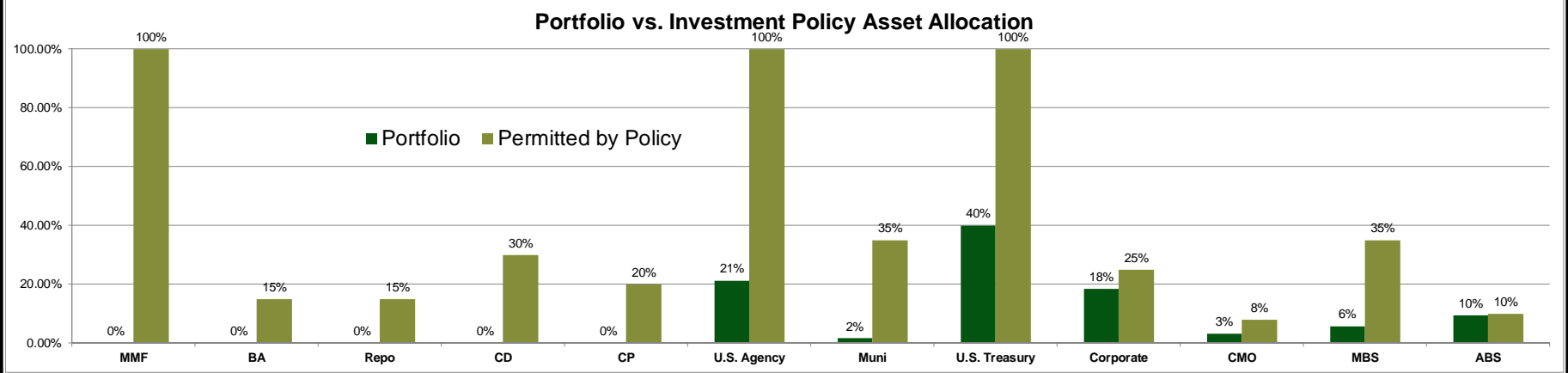
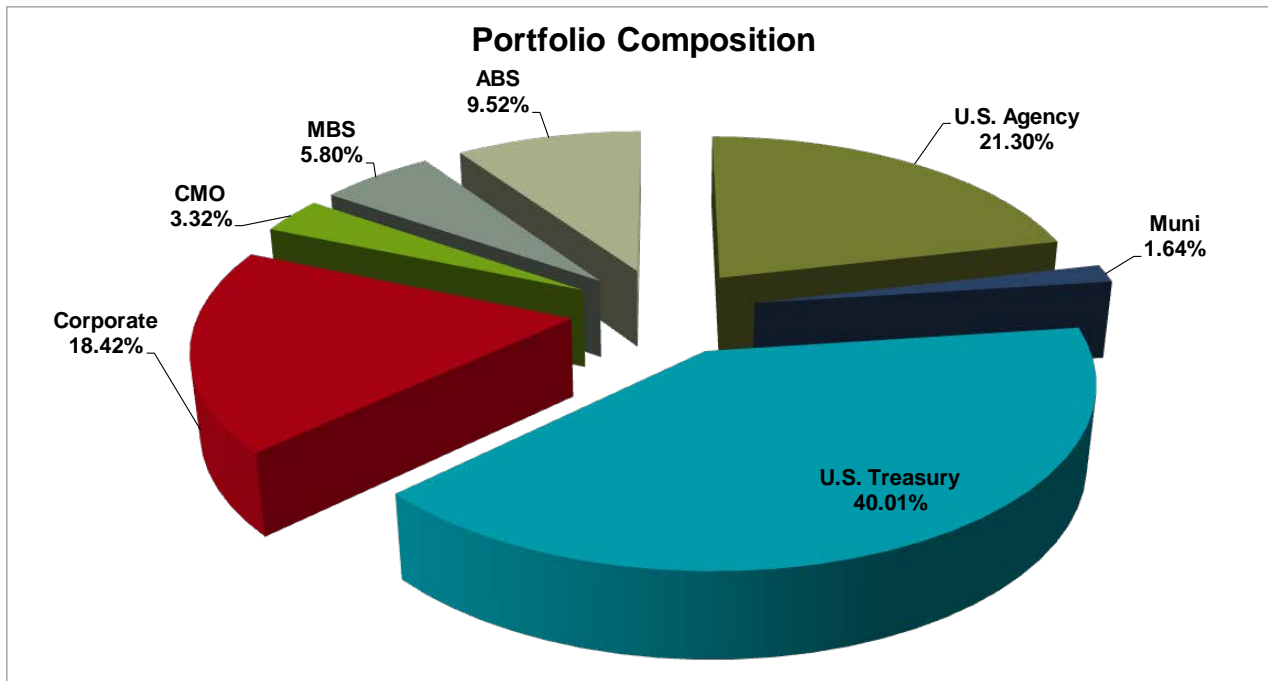
Portfolio Effective Maturity Distribution



Leon County
 Asset Allocation for the Insight Managed Portfolio
 Quarter Ended June 30, 2016

Asset Allocation	Assets	Percent of Portfolio	Permitted by Policy
Money Market Funds	-	0.00%	100%
Bankers Acceptances	-	0.00%	15%
Repurchase Agreements	-	0.00%	15%
Certificates of Deposit	-	0.00%	30%
Commercial Paper (CP)	-	0.00%	20%
U.S. Agency Notes ⁽⁸⁾	16,899,014	21.30%	100%
Municipal Notes	1,304,379	1.64%	35%
U.S. Treasury Notes	31,748,572	40.01%	100%
Corporate Notes	14,615,076	18.42%	25%
Collateralized Mortgage Obligations (CMO)	2,632,261	3.32%	8%
Mortgage Backed Securities (MBS)	4,604,174	5.80%	35%
Asset Backed Securities (ABS)	7,550,617	9.52%	10%
Total Portfolio	79,354,094	100.00%	

Leon County Asset Allocation for the Insight Managed Portfolio Quarter Ended June 30, 2016



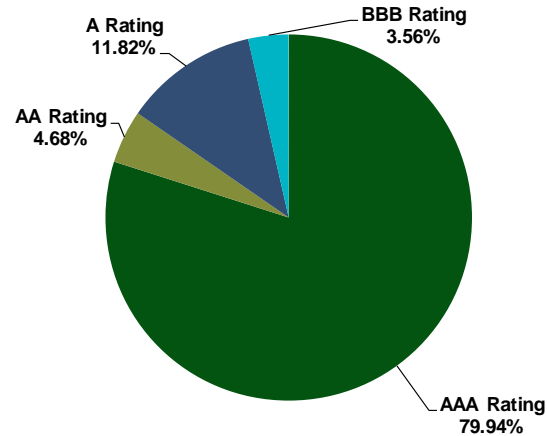
Leon County Ratings Distribution for the Insight Managed Portfolio Quarter Ended June 30, 2016

Short Term Rating Distribution

	Assets	Percent of Portfolio	Benchmark
A-1+	-	0.00%	0.00%
A-1	-	0.00%	0.00%
	-	0.00%	0.00%

Long Term Rating Distribution

AAA Rating ⁽¹⁾	63,434,639	79.94%	77.69%
AA Rating	3,715,299	4.68%	8.52%
A Rating	9,377,343	11.82%	13.79%
BBB Rating	2,826,814	3.56%	0.00%
BB Rating	-	0.00%	0.00%
B Rating	-	0.00%	0.00%
<B Rating	-	0.00%	0.00%
	79,354,094	100.00%	100.00%
 Total Portfolio	79,354,094	100.00%	100.00%



Leon County

Footnotes for Leon County's Internal and External Managed Investment Portfolio Quarter Ended June 30, 2016

1. Insight Investment Quarterly Return and Yield are gross of fees.
2. FLGIT, SPIA, Florida Prime and Wells Fargo quarterly return and yield are net of fees.
3. Florida Treasury SPIA Effective Duration is from the March 31, 2016 Florida State Treasury Investment Trust Report, Page 9.
4. All yields are reported on an annualized basis.
5. The Wells Fargo Checking Account represents the month end balance available for earnings credit during March 2016.
6. These limits pertain to allocation at time of purchase. The Finance Director shall have the option to further restrict or increase investment percentages from time to time based on market conditions.
7. Insight Investment began managing Leon County's investment portfolio on June 1, 2010 (inception date).
8. Includes FNMA, FHLMC, FFCB, FHLB and other U.S. Agency Securities.
9. Quarterly Total Return weighted average based on investments with available total return calculations.
10. Return and balance information for all non-Insight managed assets provided by external manager reports and Leon County.
11. As of September 30, 2012, the methodology used for U.S. Treasury and U.S. Agency ratings reflects the methodology used by the benchmarks.

Leon County Additional Disclosure

Additional Disclosure

1. Insight Investment, which is an investment adviser registered with the SEC under the Investment Advisers Act of 1940, is providing advisory services for all funds designated within the Insight Investment Portfolio.
2. This presentation is intended for use in one-on-one presentations to the prospective client only. This presentation is not intended to be used as advertising nor is it for distribution for any other prospective clients.
3. Performance comparisons will be affected by changes in interest rates. Investment returns fluctuate due to changes in market conditions. **Past performance is no guarantee of future results.**