

Leon County
Investment Report
Quarter Ended September 30, 2015

Leon County
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Quarter Ended September 30, 2015

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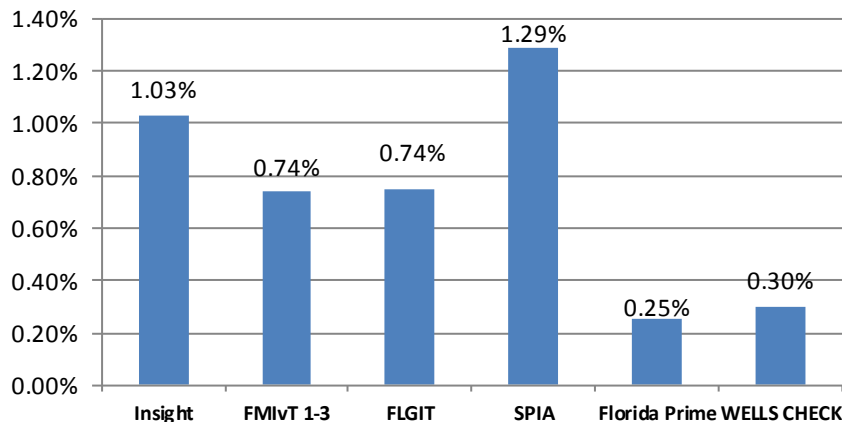
Leon County
Summary Portfolio Review
Quarter Ended September 30, 2015

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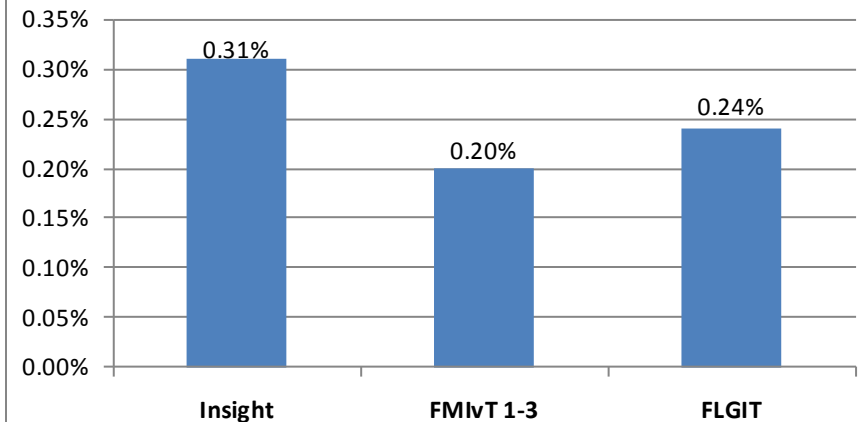
Portfolio Performance and Characteristics for the Internal and External Portfolio Quarter Ended September 30, 2015

Portfolio Name ⁽¹⁰⁾	Quarter End Balance	Quarterly Return ⁽⁹⁾	Yield ⁽⁴⁾	Effective Duration
Insight Managed Portfolio ⁽¹⁾	78,162,318	0.31%	1.03%	1.56
Florida Municipal Investment Trust 1-3 Years (FMIVT 1-3)	55,706	0.20%	0.74%	1.34
Florida Local Gov Investment Trust (FLGIT) ⁽²⁾	10,021,740	0.24%	0.74%	1.43
Florida Treasury SPIA ^(2,3)	39,012,912	N/A	1.29%	2.51
State Board of Administration Pool (Florida Prime) ⁽²⁾	502,372	N/A	0.25%	N/A
Wells Fargo Checking Account ^(2,5)	17,038,305	N/A	0.30%	N/A
Certificates of Deposit	0	N/A	N/A	N/A
Money Market-Holdings	143,824	N/A	N/A	N/A
	144,937,177	0.30%	0.99%	1.84

Yield as of September 30, 2015



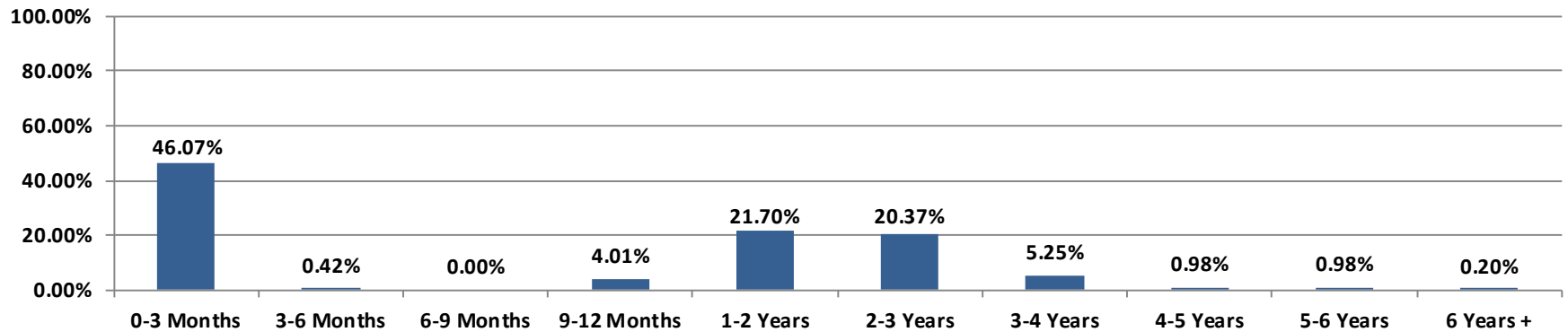
Quarterly Total Return



Leon County
Maturity Distribution for the Internal and External Portfolio
Quarter Ended September 30, 2015

<u>Maturity Distribution</u>	<u>Assets</u>	<u>Portfolio</u>
0-3 Months	66,774,859	46.07%
3-6 Months	615,088	0.42%
6-9 Months	-	0.00%
9-12 Months	5,815,720	4.01%
1-2 Years	31,451,876	21.70%
2-3 Years	29,530,693	20.37%
3-4 Years	7,607,919	5.25%
4-5 Years	1,424,983	0.98%
5-6 Years	1,422,280	0.98%
6 Years +	293,758	0.20%
	144,937,177	100.00%

Portfolio Maturity Distribution



Leon County
 Asset Allocation for the Internal and External Portfolio
 Quarter Ended September 30, 2015

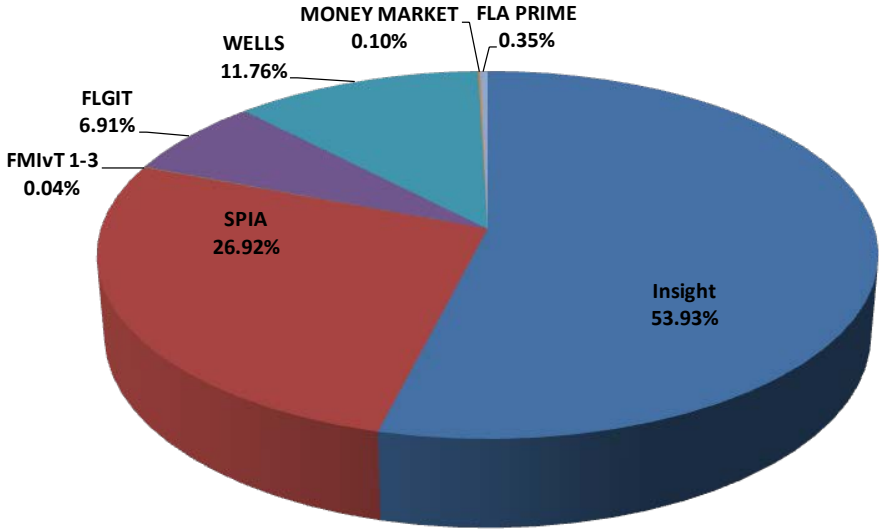
Asset Allocation	Assets	Percent of Portfolio	Policy ⁽⁶⁾
Insight Managed Portfolio	78,162,318	53.93%	NA
SPIA	39,012,912	26.92%	50%
FMIVT 1-3	55,706	0.04%	15%
FLGIT	10,021,740	6.91%	15%
Wells Fargo Checking Account	17,038,305	11.76%	NA
Money Market	143,824	0.10%	NA
SBA	502,372	0.35%	50%
Total Portfolio	144,937,177	100.00%	

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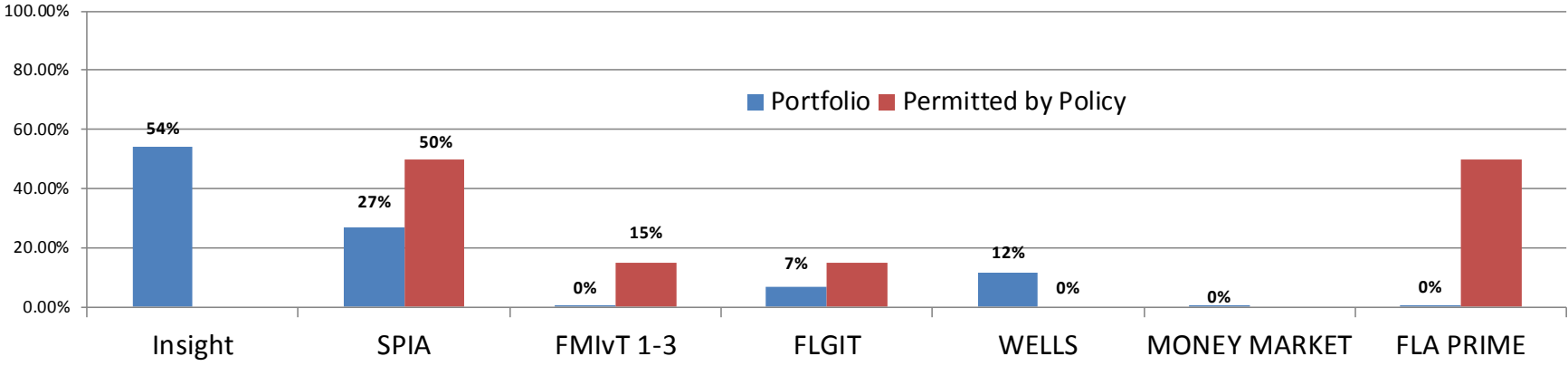
Asset Allocation for the Internal and External Portfolio

Quarter Ended September 30, 2015

Portfolio Composition



Portfolio vs. Investment Policy Asset Allocation



Leon County

Ratings Distribution for the Internal and External Investment Portfolio Quarter Ended September 30, 2015

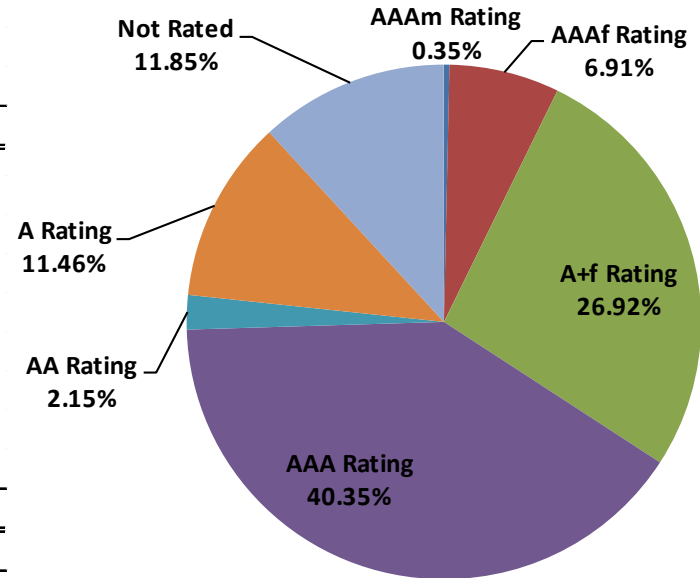
Short Term Rating Distribution

	Assets	Percent of Portfolio
AAAm	502,372.00	0.35%
AAAf	10,021,740.00	6.91%
A+f	39,012,912.00	26.92%
	49,537,024.00	34.18%

Long Term Rating Distribution

AAA Rating ⁽¹¹⁾	58,486,568	40.35%
AA Rating	3,118,775	2.15%
A Rating	16,612,681	11.46%
BBB Rating	-	0.00%
BB Rating	-	0.00%
B Rating	-	0.00%
<B Rating	-	0.00%
	78,218,024	53.97%
Not Rated	17,182,129	11.85%
Total Portfolio	144,937,177	100.00%

Portfolio Ratings Allocation



Leon County
Insight Investment Portfolio Review
Quarter Ended September 30, 2015

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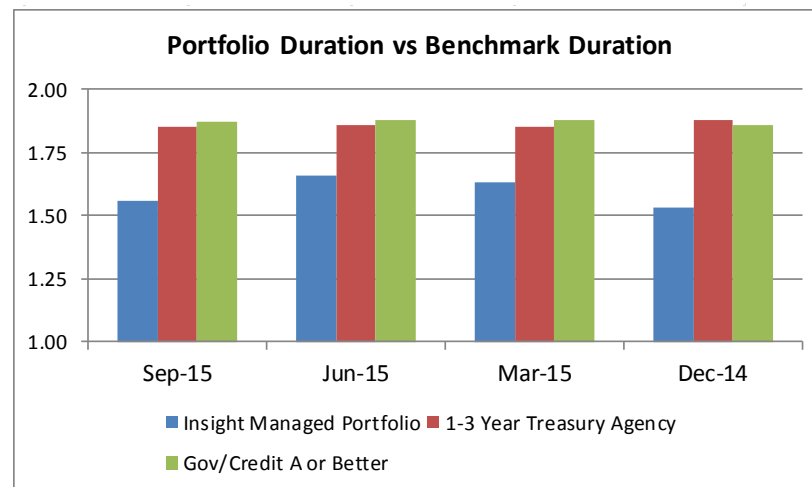
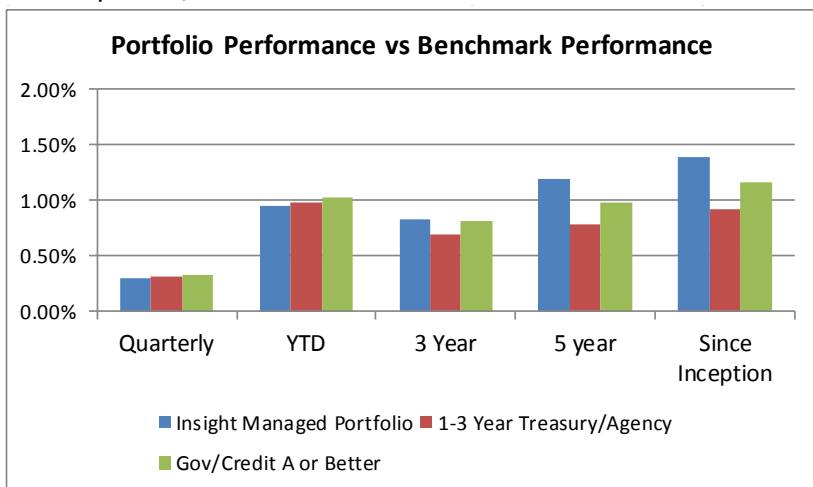
Portfolio Performance and Characteristics for the Insight Managed Portfolio Quarter Ended September 30, 2015

Investment Portfolio	Ending Balance
Weighted Market Yield	0.92%
Weighted Yield on Cost	0.99%
Weighted Coupon	1.43%

Investment Portfolio	Ending Balance
Market Value with Accrued	\$ 78,162,317.81
Accrued Interest	\$ 192,031.33

Performance	Quarterly	YTD	3 Year	5 year	Since Inception ⁽⁷⁾
Investment Portfolio	0.31%	0.96%	0.83%	1.20%	1.40%
1-3 Year Treasury/Agency Index	0.32%	0.99%	0.69%	0.78%	0.93%
US Corporate/Government - A or Better Index	0.33%	1.03%	0.82%	0.98%	1.17%

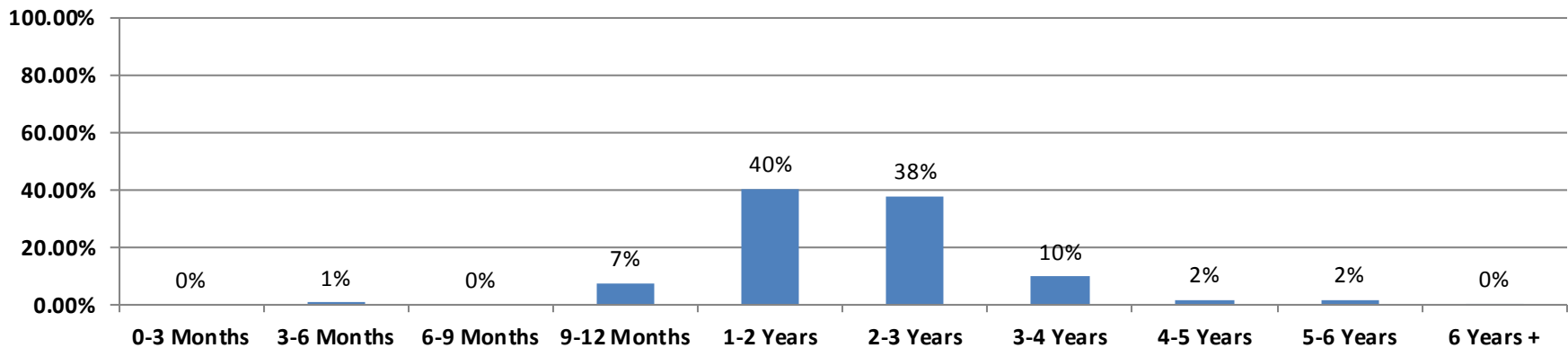
Duration	Sep-15	Jun-15	Mar-15	Dec-14
Investment Portfolio	1.56 Years	1.66 Years	1.63 Years	1.53 Years
1-3 Year Treasury/Agency Index	1.85 Years	1.86 Years	1.85 Years	1.88 Years
US Corporate/Government - A or Better Index	1.87 Years	1.90 Years	1.89 Years	1.90 Years



Leon County
Maturity Distribution for the Insight Managed Portfolio
Quarter Ended September 30, 2015

Maturity Distribution	Assets	Percent of Portfolio
0-3 Months	-	0.00%
3-6 Months	615,088	0.79%
6-9 Months	-	0.00%
9-12 Months	5,815,720	7.44%
1-2 Years	31,451,876	40.24%
2-3 Years	29,530,693	37.78%
3-4 Years	7,607,919	9.73%
4-5 Years	1,424,983	1.82%
5-6 Years	1,422,280	1.82%
6 Years +	293,758	0.38%
	78,162,318	100.00%

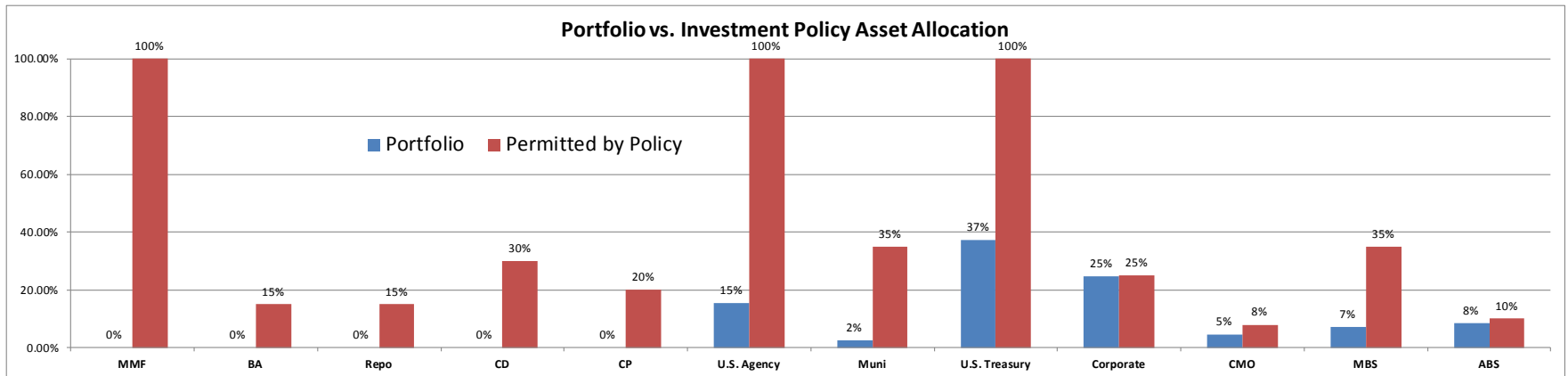
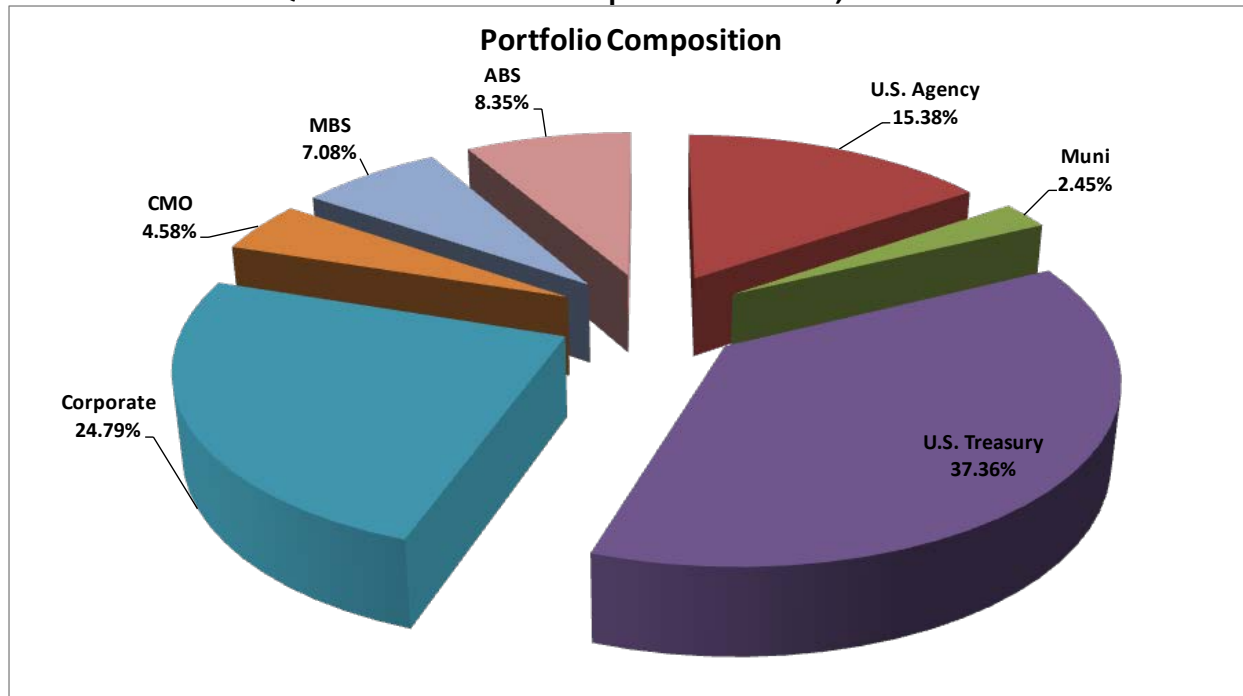
Portfolio Effective Maturity Distribution



Leon County
 Asset Allocation for the Insight Managed Portfolio
 Quarter Ended September 30, 2015

<u>Asset Allocation</u>	<u>Assets</u>	<u>Percent of Portfolio</u>	<u>Permitted by Policy</u>
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⁾	12,022,606	15.38%	100%
Municipal Notes	1,918,213	2.45%	35%
U.S. Treasury Notes	29,202,207	37.36%	100%
Corporate Notes	19,379,901	24.79%	25%
Collateralized Mortgage Obligations (CMO)	3,576,618	4.58%	8%
Mortgage Backed Securities (MBS)	5,534,130	7.08%	35%
Asset Backed Securities (ABS)	6,528,643	8.35%	10%
Total Portfolio	78,162,318	100.00%	

Leon County Asset Allocation for the Insight Managed Portfolio Quarter Ended September 30, 2015



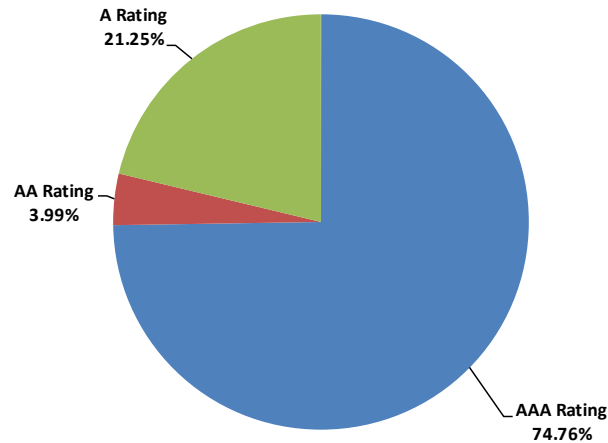
Leon County Ratings Distribution for the Insight Managed Portfolio Quarter Ended September 30, 2015

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 ⁽¹¹⁾	58,430,861	74.76%	78.19%
AA Rating	3,118,775	3.99%	8.41%
A Rating	16,612,681	21.25%	13.58%
BBB Rating	-	0.00%	0.00%
BB Rating	-	0.00%	0.00%
B Rating	-	0.00%	0.00%
<B Rating	-	0.00%	0.00%
	78,162,318	100.00%	100.18%
Total Portfolio	78,162,318	100.00%	100.18%



Leon County

Footnotes for Leon County's Internal and External Managed Investment Portfolio Quarter Ended September 30, 2015

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 September 30, 2015 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 September 2015.
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.**