CUYAHOGA COUNTY
TREASURER'S OFFICE
Jeannet Wright, Acting Treasurer

To: Investment Advisory Committee

From: Joseph Farris, Investment & Cash Management Officer

Date: October 7, 2013

Re: Monthly Investment Reports

Attached are the following Cuyahoga County Investment Reports for September 2013:

- Investment Portfolio Summary
- Monthly Inventory Report
- Monthly Activity Report
- Interest Earnings Report
- Sector Analysis Graph
- Distribution Graphs
- Policy Compliance Analysis
- Linked Deposit CD Inventory

If you should have any questions regarding these reports feel free to contact me at 216-443-5876.

cc: Investment Advisory Working Group

1219 Ontario Street, Cleveland, Ohio 44113
Phone Number: 216-443-7400 Fax Number: 216-443-7463

CUYAHOGA COUNTY PORTFOLIO
MONTH END SUMMARY
September 30, 2013

	AS OF 09/30/13
CURRENT BOOK VALUE	$ 893,597,350.00
MARKET VALUE	$ 894,679,020.22
UNREALIZED GAIN/(LOSS)	$1,081,670.22
MONTHLY INCOME	$343,844.85
YTD INCOME	$2,966,715.19
MONTHLY ANNUALIZED YIELD	0.50%
YTD ANNUALIZED YIELD *	0.47%

* Annualized yield = 365 day yield based on weighted average book value of portfolio.

CUYAHOGA COUNTY
Portfolio Management
Portfolio Summary
September 30, 2013

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking Accounts	233,405,597.37	233,405,597.37	233,405,597.37	31.12	1	1	0.957	0.970
Federal Agency Coupon Securities	470,000,000.00	471,756,000.00	470,809,676.66	62.77	1,014	623	0.698	0.708
Treasury Coupon Securities	20,000,000.00	20,064,000.00	19,954,653.12	2.66	1,227	1,187	0.933	0.946
Miscellaneous Coupon Securities	5,830,000.00	5,830,000.00	5,830,000.00	0.78	1,012	210	2.465	2.499
Callable Federal Agency Notes	20,000,000.00	20,026,000.00	20,000,000.00	2.67	1,095	633	0.542	0.550
Investments	**749,235,597.37**	**751,081,597.37**	**749,999,927.15**	**100.00%**	**706**	**442**	**0.794**	**0.805**
Cash and Accrued Interest								
Accrued Interest at Purchase		237,077.41	237,077.41					
Subtotal		237,077.41	237,077.41					
Total Cash and Investments	**749,235,597.37**	**751,318,674.78**	**750,237,004.56**		**706**	**442**	**0.794**	**0.805**

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	343,844.85	2,966,715.19
Average Daily Balance	**843,758,163.46**	**838,230,799.31**
Effective Rate of Return	**0.50%**	**0.47%**

M Parks, TREASURER

Reporting period 09/01/2013-09/30/2013

Run Date: 10/03/2013 - 11:10

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Passbook/Checking Accounts												
SYSHUNT-NOW	HUNT-NOW	Huntington Bank NOW Account			0.00	0.00	0.00	0.350		0.350	1	
SYSHUNTMM	HUNTMM	HUNTINGTON BANK			0.00	0.00	0.00	1.230		1.230	1	
SYSKeyBankDA	KeyBankDA	Key Bank NA			0.00	0.00	0.00	1.000		1.000	1	
SYSS110199	S110199	STAR			233,405,597.37	233,405,597.37	233,405,597.37	0.970		0.970	1	
		Subtotal and Average	**310,070,263.80**		**233,405,597.37**	**233,405,597.37**	**233,405,597.37**			**0.970**	**1**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	FARMER MAC		06/07/2011	10,000,000.00	10,238,000.00	10,158,000.87	3.250		1.055	267	06/25/2014
31331GCS6	11CCT006	FEDERAL FARM CREDIT BANK		03/08/2011	10,000,000.00	10,006,000.00	10,004,432.83	3.875		1.167	6	10/07/2013
31331KGN4	11CCT008	FEDERAL FARM CREDIT BANK		04/07/2011	10,000,000.00	10,065,000.00	9,997,985.00	1.400		1.440	188	04/07/2014
31331GL80	11CCT009	FEDERAL FARM CREDIT BANK		05/16/2011	10,000,000.00	10,277,000.00	10,166,244.78	3.000		1.253	356	09/22/2014
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK		06/28/2012	20,000,000.00	20,006,000.00	19,995,895.31	0.320		0.353	227	05/16/2014
3133EC2X1	12CCT012	FEDERAL FARM CREDIT BANK		11/19/2012	30,000,000.00	30,030,000.00	30,000,000.00	0.270		0.270	414	11/19/2014
3133ECBD5	13CCT001	FEDERAL FARM CREDIT BANK		01/22/2013	20,000,000.00	19,872,000.00	20,008,864.77	0.440		0.420	818	12/28/2015
3133ECWT7	13CCT009	FEDERAL FARM CREDIT BANK		08/19/2013	10,000,000.00	9,947,000.00	9,978,560.00	0.650		0.733	951	05/09/2016
3133ECWV2	13CCT010	FEDERAL FARM CREDIT BANK		08/22/2013	10,000,000.00	9,994,000.00	9,955,417.22	0.875		1.018	1,163	12/07/2016
3133XSAE8	10CCT016	FEDERAL HOME LOAN BANK		05/07/2010	10,000,000.00	10,017,000.00	10,008,342.47	3.625		1.795	17	10/18/2013
3133XWKV0	12CCT002	FEDERAL HOME LOAN BANK		02/22/2012	20,000,000.00	20,206,000.00	20,180,222.64	2.375		0.375	164	03/14/2014
313370JS8	12CCT004	FEDERAL HOME LOAN BANK		05/02/2012	20,000,000.00	20,230,000.00	20,185,937.59	1.375		0.388	346	09/12/2014
313376ZQ1	12CCT015	FEDERAL HOME LOAN BANK		12/19/2012	30,000,000.00	30,039,000.00	30,020,256.72	0.375		0.318	528	03/13/2015
313383PN5	13CCT007	FEDERAL HOME LOAN BANK		08/14/2013	10,000,000.00	9,992,000.00	9,977,303.27	1.125		1.188	1,347	06/09/2017
3137EADD8	12CCT011	FEDERAL HOME LOAN MORTGAGE		10/25/2012	30,000,000.00	30,114,000.00	30,055,746.54	0.500		0.378	563	04/17/2015
3134G3W55	13CCT002	FEDERAL HOME LOAN MORTGAGE		03/06/2013	20,000,000.00	19,990,000.00	20,028,612.07	0.450		0.383	784	11/24/2015
3134G3J76	13CCT003a	FEDERAL HOME LOAN MORTGAGE		03/27/2013	20,000,000.00	20,022,000.00	20,021,809.35	0.450		0.393	703	09/04/2015
3137EADH9	13CCT004	FEDERAL HOME LOAN MORTGAGE		07/08/2013	20,000,000.00	19,742,000.00	19,757,152.76	1.000		1.334	1,367	06/29/2017
3137EADJ5	13CCT005	FEDERAL HOME LOAN MORTGAGE		08/14/2013	10,000,000.00	9,953,000.00	9,918,772.47	1.000		1.218	1,396	07/28/2017
3137EADC0	13CCT006	FEDERAL HOME LOAN MORTGAGE		08/14/2013	10,000,000.00	10,016,000.00	9,984,845.79	1.000		1.045	1,254	03/08/2017
3137EADS5	13CCT008	FEDERAL HOME LOAN MORTGAGE		08/19/2013	10,000,000.00	10,031,000.00	9,986,518.06	0.875		0.920	1,109	10/14/2016
3137EADF3	13CCT013	FEDERAL HOME LOAN MORTGAGE		09/05/2013	10,000,000.00	10,074,000.00	9,966,568.12	1.250		1.345	1,319	05/12/2017
31359MTG8	10CCT010	FEDERAL NATIONAL MORTGAGE ASSO		04/07/2010	10,000,000.00	10,016,000.00	10,009,393.69	4.625		2.106	14	10/15/2013
31359MWJ8	11CCT013	FEDERAL NATIONAL MORTGAGE ASSO		07/28/2011	10,000,000.00	10,443,000.00	10,366,403.63	4.625		1.030	379	10/15/2014
3135G0FY4	12CCT001	FEDERAL NATIONAL MORTGAGE ASSO		01/23/2012	20,000,000.00	20,142,000.00	20,050,416.06	0.750		0.561	444	12/19/2014
3135G0DW0	12CCT009	FEDERAL NATIONAL MORTGAGE ASSO		08/10/2012	30,000,000.00	30,150,000.00	30,090,296.62	0.625		0.331	394	10/30/2014
3135G0HG1	12CCT010	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2012	30,000,000.00	30,060,000.00	30,018,683.48	0.375		0.390	531	03/16/2015
3135G0JA2	13CCT012	FEDERAL NATIONAL MORTGAGE ASSO		08/27/2013	20,000,000.00	20,084,000.00	19,916,994.55	1.125		1.244	1,304	04/27/2017

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
		Subtotal and Average	**487,903,800.49**		**470,000,000.00**	**471,756,000.00**	**470,809,676.66**			**0.708**	**623**	
Treasury Coupon Securities												
912828RX0	13CCT011	TREASURY		08/22/2013	20,000,000.00	20,064,000.00	19,954,653.12	0.875		0.946	1,187	12/31/2016
		Subtotal and Average	**19,954,099.18**		**20,000,000.00**	**20,064,000.00**	**19,954,653.12**			**0.946**	**1,187**	
Miscellaneous Coupon Securities												
SYS10CCT012F	10CCT012F	ICity of Garfield Hts, Ohio		04/15/2013	830,000.00	830,000.00	830,000.00	4.000		4.000	379	10/15/2014
46513G2N6	11CCT007	STATE OF ISRAEL		04/08/2011	5,000,000.00	5,000,000.00	5,000,000.00	2.250		2.250	182	04/01/2014
		Subtotal and Average	**5,830,000.00**		**5,830,000.00**	**5,830,000.00**	**5,830,000.00**			**2.499**	**210**	
Callable Federal Agency Notes												
313379UC1	12CCT005	FEDERAL HOME LOAN BANK		06/26/2012	20,000,000.00	20,026,000.00	20,000,000.00	0.550		0.550	633	06/26/2015
		Subtotal and Average	**20,000,000.00**		**20,000,000.00**	**20,026,000.00**	**20,000,000.00**			**0.550**	**633**	
		Total and Average	**843,758,163.46**		**749,235,597.37**	**751,081,597.37**	**749,999,927.15**			**0.805**	**442**	

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Cash
September 30, 2013

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	**0.00**	Accrued Interest at Purchase		237,077.41	237,077.41				**0**
				Subtotal		237,077.41	237,077.41				
		Total Cash and Investments	**843,758,163.46**		**749,235,597.37**	**751,318,674.78**	**750,237,004.56**			**0.805**	**442**

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
September 1, 2013 through September 30, 2013

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Passbook/Checking Accounts (Monthly Summary)							
SYSS110199	S110199	STAR	0.970		13,111.80	90,015,028.86	
		Subtotal			**13,111.80**	**90,015,028.86**	**233,405,597.37**
Federal Agency Coupon Securities							
3137EABS7	10CCT008	FEDERAL HOME LOAN MORTGAGE	4.125	09/27/2013	0.00	10,000,000.00	
3137EADF3	13CCT013	FEDERAL HOME LOAN MORTGAGE	1.250	09/05/2013	9,965,900.00	0.00	
31398A2M3	10CCT026	FEDERAL NATIONAL MORTGAGE ASSO	1.125	09/30/2013	0.00	10,000,000.00	
		Subtotal			**9,965,900.00**	**20,000,000.00**	**470,809,676.66**
Treasury Coupon Securities							
		Subtotal					**19,954,653.12**
Miscellaneous Coupon Securities							
		Subtotal					**5,830,000.00**
Callable Federal Agency Notes							
		Subtotal					**20,000,000.00**
		Total			**9,979,011.80**	**110,015,028.86**	**749,999,927.15**

CUYAHOGA COUNTY
Portfolio Management
Activity Summary
September 2012 through September 2013

Month End	Year	Number of Securities	Total Invested	Yield to Maturity 360 Equivalent	Yield to Maturity 365 Equivalent	Managed Pool Rate	Number of Investments Purchased	Number of Investments Redeemed	Average Term	Average Days to Maturity
September	2012	47	705,311,602.85	0.647	0.656	0.000	20	21	669	324
October	2012	46	626,571,926.33	0.742	0.753	0.000	23	24	752	369
November	2012	46	611,649,500.10	0.726	0.736	0.000	20	20	791	387
December	2012	46	642,181,306.21	0.685	0.695	0.000	23	23	755	384
January	2013	46	1,323,535,678.70	0.644	0.653	0.000	43	43	370	189
February	2013	41	876,412,652.93	0.693	0.702	0.000	26	31	535	267
March	2013	42	812,188,544.67	0.732	0.742	0.000	21	20	615	315
April	2013	39	714,096,382.76	0.607	0.615	0.000	22	24	670	335
May	2013	37	661,817,283.09	0.768	0.779	0.000	14	16	709	338
June	2013	36	800,675,376.82	0.798	0.809	0.000	16	17	550	261
July	2013	31	820,761,237.51	0.817	0.828	0.000	5	8	528	272
August	2013	37	850,222,236.68	0.823	0.834	0.000	8	2	636	393
September	2013	36	749,999,927.15	0.794	0.805	0.000	1	2	706	442
	Average	41	784,263,358.14	0.729%	0.739%	0.000	19	19	637	329

CUYAHOGA COUNTY
Portfolio Management
Interest Earnings Summary
September 30, 2013

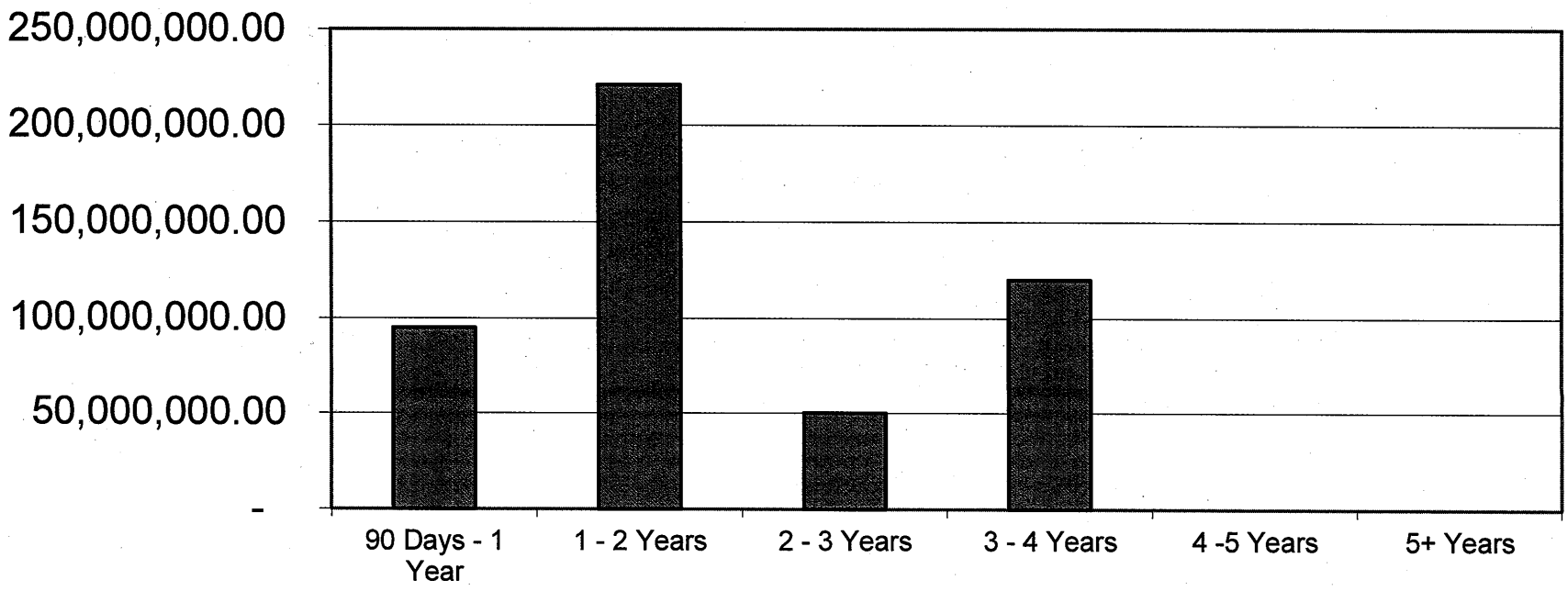
	September 30 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	945,916.67	2,289,548.63
Plus Accrued Interest at End of Period	3,961,279.25	5,210,176.18
Less Accrued Interest at Beginning of Period	(4,382,655.97)	(2,218,572.51)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	524,539.95	5,281,152.30
Adjusted by Premiums and Discounts	-186,292.47	-2,379,426.64
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	338,247.48	2,901,725.66
Pass Through Securities:		
Interest Collected	0.00	0.00
Plus Accrued Interest at End of Period	0.00	0.00
Less Accrued Interest at Beginning of Period	(0.00)	(0.00)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	0.00	0.00
Adjusted by Premiums and Discounts	0.00	0.00
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	0.00	0.00
Cash/Checking Accounts:		
Interest Collected	7,514.43	60,636.95
Plus Accrued Interest at End of Period	5,597.37	5,597.37
Less Accrued Interest at Beginning of Period	(7,514.43)	(1,244.79)
Interest Earned during Period	5,597.37	64,989.53
Total Interest Earned during Period	**530,137.32**	**5,346,141.83**
Total Adjustments from Premiums and Discounts	**-186,292.47**	**-2,379,426.64**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**343,844.85**	**2,966,715.19**

CUYAHOGA COUNTY
Interest Earnings
Sorted by Security Type - Investment Number
September 1, 2013 - September 30, 2013
Yield on Beginning Book Value

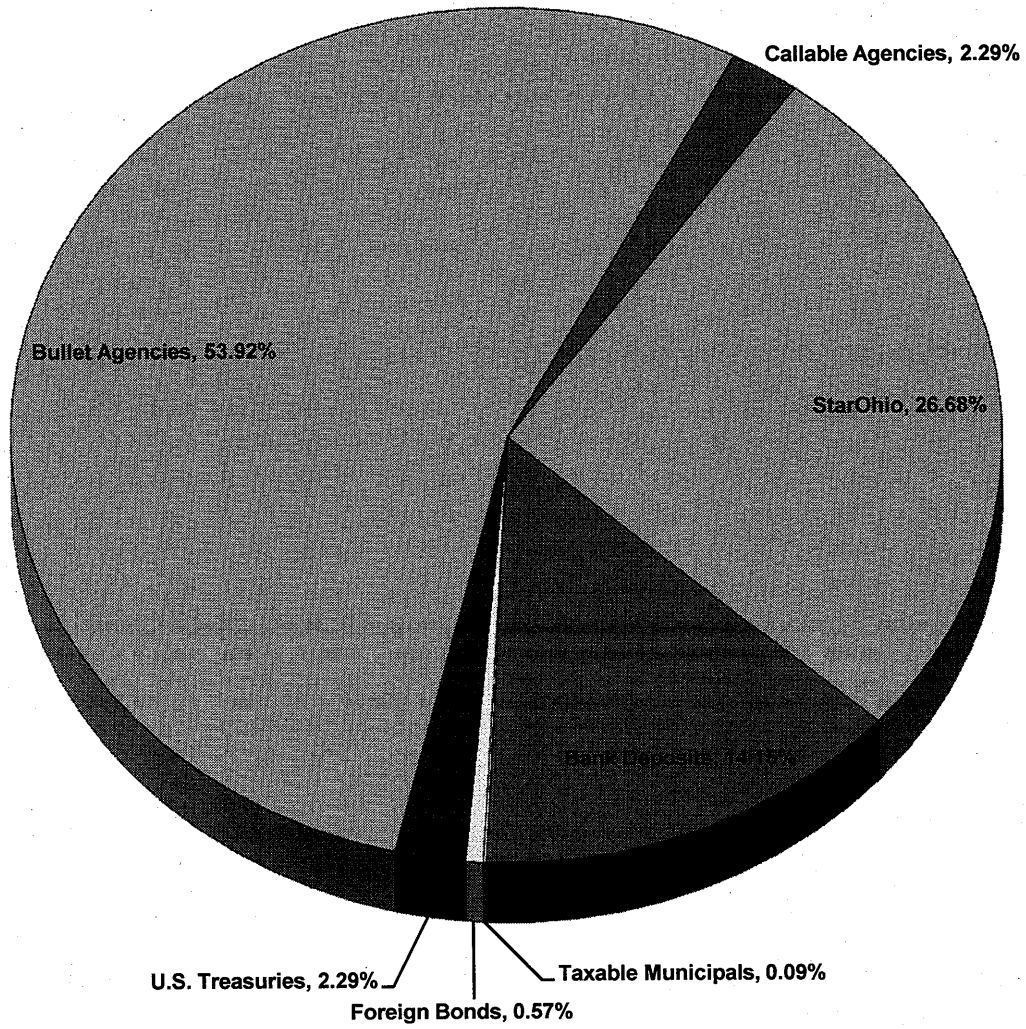
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Passbook/Checking Accounts												
SYSS110199	S110199	001	STAR	233,405,597.37	323,407,514.43	233,405,597.37		0.970	0.021	5,597.37	0.00	5,597.37
			Subtotal	**233,405,597.37**	**323,407,514.43**	**233,405,597.37**			**0.021**	**5,597.37**	**0.00**	**5,597.37**
Security Type: Federal Agency Coupon Securities												
3137EABS7	10CCT008	001	FHLMC	0.00	10,014,453.61	0.00	09/27/2013	4.125	2.150	29,791.67	-14,453.61	15,338.06
31359MTG8	10CCT010	001	FNMA	10,000,000.00	10,029,523.03	10,009,393.69	10/15/2013	4.625	2.234	38,541.67	-20,129.34	18,412.33
3133XSAE8	10CCT016	001	FHLB	10,000,000.00	10,023,064.46	10,008,342.47	10/18/2013	3.625	1.880	30,208.33	-14,721.99	15,486.34
31398A2M3	10CCT026	001	FNMA	0.00	10,000,600.64	0.00	09/30/2013	1.125	1.065	9,062.50	-600.64	8,461.86
31331GCS6	11CCT006	001	FFCB	10,000,000.00	10,026,596.99	10,004,432.83	10/07/2013	3.875	1.229	32,291.67	-22,164.16	10,127.51
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,997,660.00	9,997,985.00	04/07/2014	1.400	1.459	11,666.67	325.00	11,991.67
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,180,453.73	10,166,244.78	09/22/2014	3.000	1.290	25,000.00	-14,208.95	10,791.05
31315PJR1	11CCT010	001	FAMCA	10,000,000.00	10,175,955.52	10,158,000.87	06/25/2014	3.250	1.091	27,083.34	-17,954.65	9,128.69
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,395,794.30	10,366,403.63	10/15/2014	4.625	1.071	38,541.67	-29,390.67	9,151.00
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,053,869.22	20,050,416.06	12/19/2014	0.750	0.549	12,500.00	-3,453.16	9,046.84
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,213,392.45	20,180,222.64	03/14/2014	2.375	0.386	39,583.34	-33,169.81	6,413.53
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,202,295.74	20,185,937.59	09/12/2014	1.375	0.395	22,916.67	-16,358.15	6,558.52
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	19,995,348.02	19,995,895.31	05/16/2014	0.320	0.358	5,333.33	547.29	5,880.62
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,097,260.37	30,090,296.62	10/30/2014	0.625	0.350	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,019,751.11	30,018,683.48	03/16/2015	0.375	0.337	9,375.00	-1,067.63	8,307.37
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	30,058,754.45	30,055,746.54	04/17/2015	0.500	0.384	12,500.00	-3,007.91	9,492.09
3133EC2X1	12CCT012	001	FFCB	30,000,000.00	30,000,000.00	30,000,000.00	11/19/2014	0.270	0.274	6,750.00	0.00	6,750.00
313376ZQ1	12CCT015	001	FHLB	30,000,000.00	30,021,420.90	30,020,256.72	03/13/2015	0.375	0.333	9,375.00	-1,164.18	8,210.82
3133ECBD5	13CCT001	001	FFCB	20,000,000.00	20,009,194.32	20,008,864.77	12/28/2015	0.440	0.426	7,333.33	-329.55	7,003.78
3134G3W55	13CCT002	001	FHLMC	20,000,000.00	20,029,722.49	20,028,612.07	11/24/2015	0.450	0.388	7,500.00	-1,110.42	6,389.58
3134G3J76	13CCT003a	001	FHLMC	20,000,000.00	20,022,753.48	20,021,809.35	09/04/2015	0.450	0.398	7,500.00	-944.13	6,555.87
3137EADH9	13CCT004	001	FHLMC	20,000,000.00	19,751,748.15	19,757,152.76	06/29/2017	1.000	1.360	16,666.67	5,404.61	22,071.28
3137EADJ5	13CCT005	001	FHLMC	10,000,000.00	9,917,002.81	9,918,772.47	07/28/2017	1.000	1.239	8,333.33	1,769.66	10,102.99
3137EADC0	13CCT006	001	FHLMC	10,000,000.00	9,984,478.26	9,984,845.79	03/08/2017	1.000	1.060	8,333.33	367.53	8,700.86
313383PN5	13CCT007	001	FHLB	10,000,000.00	9,976,790.55	9,977,303.27	06/09/2017	1.125	1.206	9,375.00	512.72	9,887.72

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Federal Agency Coupon Securities												
3137EADS5	13CCT008	001	FHLMC	10,000,000.00	9,986,148.02	9,986,518.06	10/14/2016	0.875	0.933	7,291.67	370.04	7,661.71
3133ECWT7	13CCT009	001	FFCB	10,000,000.00	9,977,874.29	9,978,560.00	05/09/2016	0.650	0.744	5,416.67	685.71	6,102.38
3133ECWV2	13CCT010	001	FFCB	10,000,000.00	9,954,250.13	9,955,417.22	12/07/2016	0.875	1.034	7,291.67	1,167.09	8,458.76
3135G0JA2	13CCT012	001	FNMA	20,000,000.00	19,915,058.18	19,916,994.55	04/27/2017	1.125	1.264	18,750.00	1,936.37	20,686.37
3137EADF3	13CCT013	001	FHLMC	10,000,000.00	0.00	9,966,568.12	05/12/2017	1.250	1.366	9,027.78	668.12	9,695.90
			Subtotal	**470,000,000.00**	**481,031,215.22**	**470,809,676.66**			**0.752**	**488,965.31**	**-187,438.56**	**301,526.75**
Security Type: Treasury Coupon Securities												
912828RX0	13CCT011	001	UST	20,000,000.00	19,953,507.03	19,954,653.12	12/31/2016	0.875	0.940	14,266.30	1,146.09	15,412.39
			Subtotal	**20,000,000.00**	**19,953,507.03**	**19,954,653.12**			**0.940**	**14,266.30**	**1,146.09**	**15,412.39**
Security Type: Miscellaneous Coupon Securities												
SYS10CCT012F	10CCT012F	001	GARFIE	830,000.00	830,000.00	830,000.00	10/15/2014	4.000	4.056	2,766.67	0.00	2,766.67
46513G2N6	11CCT007	001	ISRAEL	5,000,000.00	5,000,000.00	5,000,000.00	04/01/2014	2.250	2.281	9,375.00	0.00	9,375.00
			Subtotal	**5,830,000.00**	**5,830,000.00**	**5,830,000.00**			**2.534**	**12,141.67**	**0.00**	**12,141.67**
Security Type: Callable Federal Agency Notes												
313379UC1	12CCT005	001	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	06/26/2015	0.550	0.558	9,166.67	0.00	9,166.67
			Subtotal	**20,000,000.00**	**20,000,000.00**	**20,000,000.00**			**0.558**	**9,166.67**	**0.00**	**9,166.67**
			Total	**749,235,597.37**	**850,222,236.68**	**749,999,927.15**			**0.488**	**530,137.32**	**-186,292.47**	**343,844.85**

Maturity Chart
September 2013



Cuyahoga County Investment Portfolio
Sector Analysis as of September 30, 2013
Based on Market Value of Portfolio (Excluding H.E.L.P. CDs)

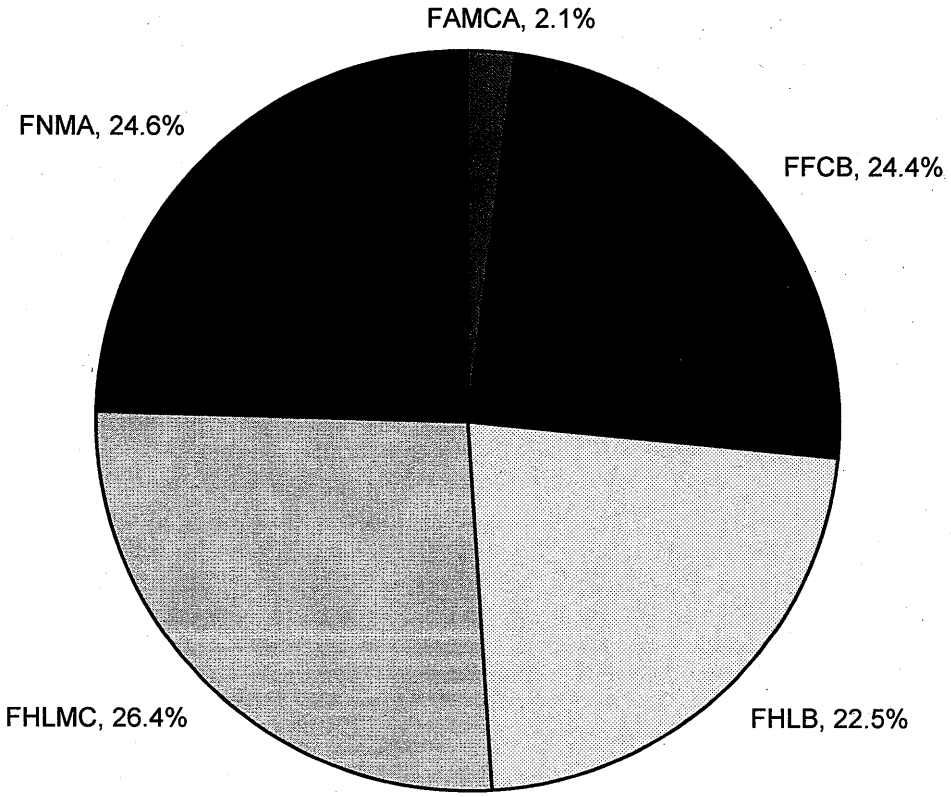


Cuyahoga County Treasurer
Pie Chart Statistics
September 30, 2013

		Market Value
StarOhio	26.68%	233,405,597.37
Bank Deposits	14.15%	123,768,258.03
Taxable Municipals	0.09%	830,000.00
Foreign Bonds	0.57%	5,000,000.00
U.S. Treasuries	2.29%	20,064,000.00
Bullet Agencies	53.92%	471,756,000.00
Callable Agencies	2.29%	20,026,000.00
	100.00%	874,849,855.40
H.E.L.P. & Heritage CD's		19,829,164.82
		894,679,020.22

Note: Percentages are calculated by dividing each investment class by the total market value for the portfolio
"HELP Cds" are not included in the portfolio for the compliance calculation.

FEDERAL AGENCY BREAKDOWN
September 2013



Daily Cash and Investment Position
September 30, 2013
Cuyahoga County Treasurer

	Cost Basis	Amortized Book Basis	Market Value	Unrealized Gain(Loss)	% Market Value	% Trailing Average	% Policy Limit	% Available Policy
Cash on Hand	123,768,258.03	123,768,258.03	123,768,258.03	0.00	13.8%	12.75%	20%	7.25%
Overnight Repurchases	0.00	0.00	0.00	0.00	0.0%	0.00%	50%	50.00%
S.T.A.R Ohio - .02%	233,405,597.37	233,405,597.37	233,405,597.37	0.00	26.1%	24.05%	50%	25.95%
Certificate of Deposit	19,829,164.82	19,829,164.82	19,829,164.82	0.00	2.2%	2.13%	20%	17.87%
Corporate Bonds	0.00	0.00	0.00	0.00	0.0%	0.00%	15%	15.00%
Foreign Notes	5,000,000.00	5,000,000.00	5,000,000.00	0.00	0.6%	0.54%	1%	0.46%
Taxable Municipal Notes	830,000.00	830,000.00	830,000.00	0.00	0.1%	0.09%		
Taxable Municipal Notes - Callable	0.00	0.00	0.00	0.00	0.0%	0.00%	10%	9.91%
U.S Treasury Notes/Bonds	19,953,125.00	19,954,653.12	20,064,000.00	109,346.88	2.2%	2.16%	100%	97.84%
U.S. Agencies - Discount Notes	0.00	0.00	0.00	0.00	0.0%	0.00%	100%	100.00%
U.S. Agencies - Callable	20,000,000.00	20,000,000.00	20,026,000.00	26,000.00	2.2%	2.15%	20%	17.85%
U.S. Agencies	475,719,207.00	470,809,676.66	471,756,000.00	946,323.34	52.7%	50.73%	100%	49.27%
TOTAL HOLDINGS	898,505,352.22	893,597,350.00	894,679,020.22	$1,081,670.22	100.0%			

970,671,105.17 =Prior Day Market Value

930,021,483.85 =12 Month Trailing Average

Cash on Hand and Bank Deposit policy limit is equal to 20% of prior day market value.
Repurchase Agreement policy limit is equal to 50% of prior day market value - limit $150mm per broker.
S.T.A.R. Ohio is limited to 50% of prior day market value.
All other investment classes are limited to their respective percent of the 12 Month Trailing Average.

Portfolio Policy Compliance
September 2013

Total Portfolio Market Value 12 Month Trailing Average = 943,373,938.03

(The 12 Month Trailing Average is calculated by taking the sum of the market values for the long term portfolio for the previous 12 months and dividing by 12.)

Issuer	Amount Purchased	
Bankers Acceptances		
		0.00%
	-	
Commercial Paper		
	-	0.00%
	-	0.00%
	-	0.00%

Percentages are calculated by dividing the individual amounts of Bankers Acceptance and Commercial Paper investments, by Issuer, by the 12 month trailing average.

The maximum dollar amount of Commercial Paper and Banker Acceptances must be less than or equal to 25% of the total portfolio market value 12 month trailing average at the point of purchase.

No more than 5% of the County's portfolio may be invested with any single issuer.

Help Cds as of September 30, 2013

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
First Federal							
	801	3/31/2014	9/30/2013	0.25%	$750,000.00	182	$947.92
Summary for 'bnkname' = First Federal of Lakewood (1 detail record)							
Sum					$750,000.00		$947.92
Avg					$750,000.00		
Keybank							
	799	3/31/2014	9/30/2013	0.25%	$7,400,000.00	182	$9,352.78
Summary for 'bnkname' = Keybank (1 detail record)							
Sum					$7,400,000.00		$9,352.78
Avg					$7,400,000.00		
National City							
	778	10/7/2013	10/5/2012	0.20%	$212,796.71	367	$433.87
	792	12/27/2013	12/27/2012	0.20%	$2,605,618.41	365	$5,283.62
	796	3/5/2014	3/5/2013	0.10%	$960,749.70	365	$974.09
Summary for 'bnkname' = National City (3 detail records)							
Sum					$3,779,164.82		$6,691.58
Avg					$1,259,721.61		
Shorebank							
	789	11/13/2013	11/13/2012	0.50%	$1,900,000.00	365	$9,631.94

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
Summary for 'bnkname' = Shorebank (1 detail record)							
Sum					$1,900,000.00		$9,631.94
Avg					$1,900,000.00		
US Bank							
	798	9/30/2014	9/30/2013	0.25%	$1,200,000.00	365	$3,041.67
Summary for 'bnkname' = US Bank (1 detail record)							
Sum					$1,200,000.00		$3,041.67
Avg					$1,200,000.00		
Grand Total					$15,029,164.82		$29,665.88

Heritage Home Cds as of September 30, 2013

Bankname	CCD#	CDMaturity	CDDate	CDRate	Amount	Days	Income
Keybank							
	800	3/14/2014	9/30/2013	0.25%	$4,800,000.00	165	$5,500.00
Summary for 'bnkname' = Keybank (1 detail record)							
Sum					$4,800,000.00		$5,500.00
Avg					$4,800,000.00		
Grand Total					$4,800,000.00		$5,500.00