CUYAHOGA COUNTY
OFFICE OF THE FISCAL OFFICER

To: Investment Advisory Committee

From: Rebecca Ruffing, Investment Officer

Date: March 15, 2013

Re: Monthly Investment Reports

Attached find the following Cuyahoga County Investment Reports for the month ended February 28, 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 extension 5877.

cc: Investment Advisory Working Group

CUYAHOGA COUNTY PORTFOLIO
MONTH END SUMMARY
February 28, 2013

	AS OF 02/28/13
CURRENT BOOK VALUE	$1,000,220,733.20
MARKET VALUE	$1,001,996,271.60
UNREALIZED GAIN/(LOSS)	$1,775,538.40

MONTHLY INCOME	$360,841.71
YTD INCOME	$723,618.43

MONTHLY ANNUALIZED YIELD	0.49 %
YTD ANNUALIZED YIELD *	0.47%

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

CUYAHOGA COUNTY
Portfolio Management
Portfolio Summary
February 28, 2013

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking Accounts	207,012,191.38	207,012,191.38	207,012,191.38	23.62	1	1	0.957	0.970
Repurchase Agreements	150,000,000.00	150,000,000.00	150,000,000.00	17.12	1	0	0.160	0.162
Federal Agency Coupon Securities	460,000,000.00	464,755,000.00	463,039,961.60	52.83	927	454	0.760	0.770
Federal Agency Disc. -Amortizing	30,000,000.00	29,985,000.00	29,978,499.95	3.42	361	129	0.203	0.206
Miscellaneous Coupon Securities	6,382,000.00	6,382,000.00	6,382,000.00	0.73	1,003	428	2.547	2.582
Callable Federal Agency Notes	20,000,000.00	20,054,000.00	20,000,000.00	2.28	1,095	847	0.542	0.550
Investments	**873,394,191.38**	**878,188,191.38**	**876,412,652.93**	**100.00%**	**535**	**267**	**0.693**	**0.702**
Cash and Accrued Interest								
Accrued Interest at Purchase		39,200.00	39,200.00					
Subtotal		39,200.00	39,200.00					
Total Cash and Investments	**873,394,191.38**	**878,227,391.38**	**876,451,852.93**		**535**	**267**	**0.693**	**0.702**

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	360,841.71	723,618.43
Average Daily Balance	**957,161,780.51**	**945,252,137.78**
Effective Rate of Return	**0.49%**	**0.47%**

M Parks, TREASURER

Reporting period 02/01/2013-02/28/2013

Run Date: 03/15/2013 - 14:20

Portfolio 2001
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PM (PRF_PM1) SymRept 6.41.202
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CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
February 28, 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												
SYSCHART	CHART	Charter One Bank			0.00	0.00	0.00	1.000		1.000	1	
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			207,012,191.38	207,012,191.38	207,012,191.38	0.970		0.970	1	
		Subtotal and Average	**213,492,679.41**		**207,012,191.38**	**207,012,191.38**	**207,012,191.38**			**0.970**	**1**	
Repurchase Agreements												
SYSR022813	R022813	DEUTSCHE BANK		02/28/2013	150,000,000.00	150,000,000.00	150,000,000.00	0.160		0.162	0	03/01/2013
		Subtotal and Average	**191,964,285.71**		**150,000,000.00**	**150,000,000.00**	**150,000,000.00**			**0.162**	**0**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	FARMER MAC		06/07/2011	10,000,000.00	10,401,000.00	10,283,683.39	3.250		1.055	481	06/25/2014
31331GCS6	11CCT006	FEDERAL FARM CREDIT BANK		03/08/2011	10,000,000.00	10,222,000.00	10,159,581.92	3.875		1.167	220	10/07/2013
31331KGN4	11CCT008	FEDERAL FARM CREDIT BANK		04/07/2011	10,000,000.00	10,132,000.00	9,995,710.00	1.400		1.440	402	04/07/2014
31331GL80	11CCT009	FEDERAL FARM CREDIT BANK		05/16/2011	10,000,000.00	10,426,000.00	10,265,707.46	3.000		1.253	570	09/22/2014
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK		06/28/2012	20,000,000.00	20,022,000.00	19,992,064.27	0.320		0.353	441	05/16/2014
3133EC2X1	12CCT012	FEDERAL FARM CREDIT BANK		11/19/2012	30,000,000.00	30,033,000.00	30,000,000.00	0.270		0.270	628	11/19/2014
3133ECBD5	13CCT001	FEDERAL FARM CREDIT BANK		01/22/2013	20,000,000.00	19,992,000.00	20,011,171.59	0.440		0.420	1,032	12/28/2015
3133XSAE8	10CCT016	FEDERAL HOME LOAN BANK		05/07/2010	10,000,000.00	10,217,000.00	10,111,396.45	3.625		1.795	231	10/18/2013
313371PM2	10CCT031	FEDERAL HOME LOAN BANK		12/10/2010	10,000,000.00	10,014,000.00	9,986,704.69	0.500		0.869	117	06/26/2013
3133XYHD0	11CCT011	FEDERAL HOME LOAN BANK		06/30/2011	10,000,000.00	10,044,000.00	10,029,919.74	1.625		0.572	105	06/14/2013
3133XWKV0	12CCT002	FEDERAL HOME LOAN BANK		02/22/2012	20,000,000.00	20,450,000.00	20,412,411.32	2.375		0.375	378	03/14/2014
313378CM1	12CCT003	FEDERAL HOME LOAN BANK		03/15/2012	20,000,000.00	20,000,000.00	20,000,000.00	0.200		0.244	0	03/01/2013
313370JS8	12CCT004	FEDERAL HOME LOAN BANK		05/02/2012	20,000,000.00	20,336,000.00	20,300,444.61	1.375		0.388	560	09/12/2014
313376ZQ1	12CCT015	FEDERAL HOME LOAN BANK		12/19/2012	30,000,000.00	30,057,000.00	30,028,405.97	0.375		0.318	742	03/13/2015
3133XR5U0	9CCT018	FEDERAL HOME LOAN BANK		12/04/2009	10,000,000.00	10,105,000.00	10,056,114.72	3.750		1.720	105	06/14/2013
3137EACJ6	10CCT006	FEDERAL HOME LOAN MORTGAGE COR		03/05/2010	10,000,000.00	10,018,000.00	9,999,473.57	1.625		1.665	45	04/15/2013
3137EABS7	10CCT008	FEDERAL HOME LOAN MORTGAGE COR		03/26/2010	10,000,000.00	10,225,000.00	10,114,517.05	4.125		2.041	210	09/27/2013
3137EACJ6	10CCT029	FEDERAL HOME LOAN MORTGAGE COR		11/23/2010	10,000,000.00	10,018,000.00	10,011,214.39	1.625		0.682	45	04/15/2013
3137EABJ7	11CCT003	FEDERAL HOME LOAN MORTGAGE COR		01/31/2011	10,000,000.00	10,085,000.00	10,064,645.35	3.500		0.824	89	05/29/2013
3137EADD8	12CCT011	FEDERAL HOME LOAN MORTGAGE COR		10/25/2012	30,000,000.00	30,129,000.00	30,076,801.89	0.500		0.378	777	04/17/2015
31359MSL8	10CCT002	FEDERAL NATIONAL MORTGAGE ASSO		02/19/2010	10,000,000.00	10,149,000.00	10,092,132.25	4.375		1.847	138	07/17/2013
31359MTG8	10CCT010	FEDERAL NATIONAL MORTGAGE ASSO		04/07/2010	10,000,000.00	10,269,000.00	10,150,299.05	4.625		2.106	228	10/15/2013
31398ASD5	10CCT014	FEDERAL NATIONAL MORTGAGE ASSO		04/29/2010	10,000,000.00	10,131,000.00	10,072,703.30	3.875		1.809	133	07/12/2013

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
February 28, 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
Federal Agency Coupon Securities												
31398A2M3	10CCT026	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2010	10,000,000.00	10,057,000.00	10,004,328.74	1.125		1.057	213	09/30/2013
31398AX31	11CCT004	FEDERAL NATIONAL MORTGAGE ASSO		02/04/2011	10,000,000.00	10,051,000.00	10,008,173.25	1.250		1.249	172	08/20/2013
31398AX31	11CCT005	FEDERAL NATIONAL MORTGAGE ASSO		02/17/2011	10,000,000.00	10,051,000.00	10,000,430.45	1.250		1.434	172	08/20/2013
31359MWJ8	11CCT013	FEDERAL NATIONAL MORTGAGE ASSO		07/28/2011	10,000,000.00	10,706,000.00	10,572,138.29	4.625		1.030	593	10/15/2014
3135G0FY4	12CCT001	FEDERAL NATIONAL MORTGAGE ASSO		01/23/2012	20,000,000.00	20,172,000.00	20,074,588.15	0.750		0.561	658	12/19/2014
3135G0DW0	12CCT009	FEDERAL NATIONAL MORTGAGE ASSO		08/10/2012	30,000,000.00	30,195,000.00	30,139,042.87	0.625		0.331	608	10/30/2014
3135G0HG1	12CCT010	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2012	30,000,000.00	30,048,000.00	30,026,156.87	0.375		0.390	745	03/16/2015
		Subtotal and Average	**477,489,590.00**		**460,000,000.00**	**464,755,000.00**	**463,039,961.60**			**0.770**	**454**	
Federal Agency Disc. -Amortizing												
313397HW4	12CCT008	FEDERAL HOME LOAN MORTGAGE COR		07/12/2012	30,000,000.00	29,985,000.00	29,978,499.95	0.200		0.206	129	07/08/2013
		Subtotal and Average	**47,833,225.39**		**30,000,000.00**	**29,985,000.00**	**29,978,499.95**			**0.206**	**129**	
Miscellaneous Coupon Securities												
SYS10CCT012E	10CCT012E	ICity of Garfield Hts, Ohio		10/15/2012	1,232,000.00	1,232,000.00	1,232,000.00	4.000		4.000	593	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	396	04/01/2014
SYS9CCT010A	9CCT010A	City of Shaker Hts		07/15/2012	150,000.00	150,000.00	150,000.00	2.000		2.017	136	07/15/2013
		Subtotal and Average	**6,382,000.00**		**6,382,000.00**	**6,382,000.00**	**6,382,000.00**			**2.582**	**428**	
Callable Federal Agency Notes												
313379UC1	12CCT005	FEDERAL HOME LOAN BANK		06/26/2012	20,000,000.00	20,054,000.00	20,000,000.00	0.550		0.550	847	06/26/2015
		Subtotal and Average	**20,000,000.00**		**20,000,000.00**	**20,054,000.00**	**20,000,000.00**			**0.550**	**847**	
		Total and Average	**957,161,780.51**		**873,394,191.38**	**878,188,191.38**	**876,412,652.93**			**0.702**	**267**	

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Cash
February 28, 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		39,200.00	39,200.00				0
				Subtotal		39,200.00	39,200.00				
	Total Cash and Investmentss		957,161,780.51		873,394,191.38	878,227,391.38	876,451,852.93			0.702	267

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
February 1, 2013 through February 28, 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		93,819,166.75	320,613,950.74	
		Subtotal			**93,819,166.75**	**320,613,950.74**	**207,012,191.38**
Repurchase Agreements							
SYSR013113B	R013113B	BANK OF AMERICA	0.100	02/01/2013	0.00	150,000,000.00	
SYSR020413B	R020413B	BANK OF AMERICA	0.050	02/04/2013	150,000,000.00	0.00	
SYSR020413B	R020413B			02/05/2013	0.00	150,000,000.00	
SYSR02052013B	R02052013B	BANK OF AMERICA	0.020	02/05/2013	150,000,000.00	0.00	
SYSR02052013B	R02052013B			02/06/2013	0.00	150,000,000.00	
SYSR020613B	R020613B	BANK OF AMERICA	0.010	02/06/2013	150,000,000.00	0.00	
SYSR020613B	R020613B			02/07/2013	0.00	150,000,000.00	
SYSR020713BB	R020713BB	BANK OF AMERICA	0.020	02/06/2013	150,000,000.00	0.00	
SYSR020713BB	R020713BB			02/07/2013	0.00	150,000,000.00	
SYSR021113BB	R021113BB	BANK OF AMERICA	0.030	02/11/2013	75,000,000.00	0.00	
SYSR021113BB	R021113BB			02/12/2013	0.00	75,000,000.00	
SYSR021213B	R021213B	BANK OF AMERICA	0.020	02/12/2013	50,000,000.00	0.00	
SYSR021213B	R021213B			02/13/2013	0.00	50,000,000.00	
SYSR013113A	R013113A	DEUTSCHE BANK	0.130	02/01/2013	0.00	150,000,000.00	
SYSR020113A	R020113A	DEUTSCHE BANK	0.120	02/01/2013	150,000,000.00	0.00	
SYSR020113A	R020113A			02/04/2013	0.00	150,000,000.00	
SYSR020113B	R020113B	DEUTSCHE BANK	0.070	02/01/2013	150,000,000.00	0.00	
SYSR020113B	R020113B			02/04/2013	0.00	150,000,000.00	
SYSR020413A	R020413A	DEUTSCHE BANK	0.080	02/04/2013	150,000,000.00	0.00	
SYSR020413A	R020413A			02/05/2013	0.00	150,000,000.00	
SYSR020513AA	R020513AA	DEUTSCHE BANK	0.050	02/05/2013	150,000,000.00	0.00	
SYSR020513AA	R020513AA			02/06/2013	0.00	150,000,000.00	
SYSR020613A	R020613A	DEUTSCHE BANK	0.050	02/06/2013	150,000,000.00	0.00	
SYSR020613A	R020613A			02/07/2013	0.00	150,000,000.00	
SYSR020713A	R020713A	DEUTSCHE BANK	0.060	02/07/2013	150,000,000.00	0.00	
SYSR020713A	R020713A			02/08/2013	0.00	150,000,000.00	
SYSR020813	R020813	DEUTSCHE BANK	0.100	02/08/2013	150,000,000.00	0.00	
SYSR020813	R020813			02/11/2013	0.00	150,000,000.00	
SYSR021113A	R021113A	DEUTSCHE BANK	0.060	02/11/2013	150,000,000.00	0.00	
SYSR021113A	R021113A			02/12/2013	0.00	150,000,000.00	
SYSR021213A	R021213A	DEUTSCHE BANK	0.060	02/12/2013	150,000,000.00	0.00	
SYSR021213A	R021213A			02/13/2013	0.00	150,000,000.00	

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
February 1, 2013 through February 28, 2013

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Repurchase Agreements							
SYSR021313	R021313	DEUTSCHE BANK	0.100	02/13/2013	150,000,000.00	0.00	
SYSR021313	R021313			02/14/2013	0.00	150,000,000.00	
SYSR021413	R021413	DEUTSCHE BANK	0.120	02/14/2013	150,000,000.00	0.00	
SYSR021413	R021413			02/15/2013	0.00	150,000,000.00	
SYSR021513	R021513	DEUTSCHE BANK	0.170	02/15/2013	150,000,000.00	0.00	
SYSR021513	R021513			02/19/2013	0.00	150,000,000.00	
SYSR021913	R021913	DEUTSCHE BANK	0.130	02/19/2013	150,000,000.00	0.00	
SYSR021913	R021913			02/20/2013	0.00	150,000,000.00	
SYSR022013	R022013	DEUTSCHE BANK	0.130	02/20/2013	150,000,000.00	0.00	
SYSR022013	R022013			02/21/2013	0.00	150,000,000.00	
SYSR022113	R022113	DEUTSCHE BANK	0.160	02/21/2013	150,000,000.00	0.00	
SYSR022113	R022113			02/22/2013	0.00	150,000,000.00	
SYSR022213	R022213	DEUTSCHE BANK	0.170	02/22/2013	150,000,000.00	0.00	
SYSR022213	R022213			02/25/2013	0.00	150,000,000.00	
SYSR022513	R022513	DEUTSCHE BANK	0.130	02/25/2013	150,000,000.00	0.00	
SYSR022513	R022513			02/26/2013	0.00	150,000,000.00	
SYSR022613	R022613	DEUTSCHE BANK	0.070	02/26/2013	150,000,000.00	0.00	
SYSR022613	R022613			02/27/2013	0.00	150,000,000.00	
SYSR022713	R022713	DEUTSCHE BANK	0.070	02/27/2013	150,000,000.00	0.00	
SYSR022713	R022713			02/28/2013	0.00	150,000,000.00	
SYSR022813	R022813	DEUTSCHE BANK	0.160	02/28/2013	150,000,000.00	0.00	
		Subtotal			**3,725,000,000.00**	**3,875,000,000.00**	**150,000,000.00**
Federal Agency Coupon Securities							
31359MQV8	10CCT028	FEDERAL NATIONAL MORTGAGE ASSO	4.750	02/21/2013	0.00	10,000,000.00	
31359MQV8	10CCT030	FEDERAL NATIONAL MORTGAGE ASSO	4.750	02/21/2013	0.00	10,000,000.00	
		Subtotal			**0.00**	**20,000,000.00**	**463,039,961.60**
Federal Agency Disc. -Amortizing							
313385BT2	12CCT013	FEDERAL HOME LOAN BANK	0.080	02/11/2013	0.00	25,000,000.00	
3133589BT9	12CCT014	FEDERAL NATIONAL MORTGAGE ASSO	0.070	02/11/2013	0.00	25,000,000.00	
		Subtotal			**0.00**	**50,000,000.00**	**29,978,499.95**
Miscellaneous Coupon Securities							
		Subtotal					**6,382,000.00**

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
February 1, 2013 through February 28, 2013

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Callable Federal Agency Notes							
		Subtotal					20,000,000.00
		Total			3,818,819,166.75	4,265,613,950.74	876,412,652.93

CUYAHOGA COUNTY
Portfolio Management
Interest Earnings Summary
February 28, 2013

	February 28 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	0.00	720,055.57
Plus Accrued Interest at End of Period	3,785,575.88	3,785,575.88
Less Accrued Interest at Beginning of Period	(3,108,683.77)	(3,109,979.90)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	676,892.11	1,395,651.55
Adjusted by Premiums and Discounts	-328,241.78	-691,199.87
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	348,650.33	704,451.68
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	6,975.37	8,220.16
Plus Accrued Interest at End of Period	19,808.26	19,808.26
Less Accrued Interest at Beginning of Period	(14,592.25)	(8,861.67)
Interest Earned during Period	12,191.38	19,166.75
Total Interest Earned during Period	**689,083.49**	**1,414,818.30**
Total Adjustments from Premiums and Discounts	**-328,241.78**	**-691,199.87**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**360,841.71**	**723,618.43**

CUYAHOGA COUNTY
Interest Earnings
Sorted by Security Type - Fund
February 1, 2013 - February 28, 2013
Yield on Average Book Value

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average 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 Disc. -Amortizing												
313397HW4	12CCT008	001	FHLMC	30,000,000.00	29,973,833.28	29,976,249.95	07/08/2013	0.200	0.203	0.00	4,666.67	4,666.67
313385BT2	12CCT013	001	FHLB	25,000,000.00	24,999,444.44	8,928,482.14	02/11/2013	0.080	0.081	0.00	555.56	555.56
3133589BT9	12CCT014	001	FNMA	25,000,000.00	24,999,513.89	8,928,493.30	02/11/2013	0.070	0.071	0.00	486.11	486.11
			Subtotal	**80,000,000.00**	**79,972,791.61**	**47,833,225.39**			**0.156**	**0.00**	**5,708.34**	**5,708.34**
Security Type: Federal Agency Coupon Securities												
3133XR5U0	9CCT018	001	FHLB	10,000,000.00	10,072,458.82	10,064,520.26	06/14/2013	3.750	1.931	31,250.00	-16,344.10	14,905.90
31359MSL8	10CCT002	001	FNMA	10,000,000.00	10,112,455.54	10,102,584.23	07/17/2013	4.375	2.082	36,458.33	-20,323.29	16,135.04
3137EACJ6	10CCT006	001	FHLMC	10,000,000.00	9,999,114.64	9,999,288.98	04/15/2013	1.625	1.812	13,541.66	358.93	13,900.59
3137EABS7	10CCT008	001	FHLMC	10,000,000.00	10,131,194.29	10,123,093.92	09/27/2013	4.125	2.279	34,375.00	-16,677.24	17,697.76
31359MTG8	10CCT010	001	FNMA	10,000,000.00	10,170,428.39	10,160,651.28	10/15/2013	4.625	2.362	38,541.66	-20,129.34	18,412.32
31398ASD5	10CCT014	001	FNMA	10,000,000.00	10,089,352.91	10,081,265.95	07/12/2013	3.875	2.023	32,291.67	-16,649.61	15,642.06
3133XSAE8	10CCT016	001	FHLB	10,000,000.00	10,126,118.45	10,118,967.77	10/18/2013	3.625	1.995	30,208.33	-14,722.00	15,486.33
31398A2M3	10CCT026	001	FNMA	10,000,000.00	10,004,950.09	10,004,648.29	09/30/2013	1.125	1.141	9,375.00	-621.35	8,753.65
31359MQV8	10CCT028	001	FNMA	10,000,000.00	10,022,333.74	7,150,434.66	02/21/2013	4.750	0.739	26,388.89	-22,333.74	4,055.15
3137EACJ6	10CCT029	001	FHLMC	10,000,000.00	10,018,860.56	10,015,146.70	04/15/2013	1.625	0.767	13,541.67	-7,646.17	5,895.50
31359MQV8	10CCT030	001	FNMA	10,000,000.00	10,022,418.66	7,150,463.48	02/21/2013	4.750	0.724	26,388.89	-22,418.66	3,970.23
313371PM2	10CCT031	001	FHLB	10,000,000.00	9,983,236.35	9,984,920.98	06/26/2013	0.500	0.997	4,166.66	3,468.34	7,635.00
3137EABJ7	11CCT003	001	FHLMC	10,000,000.00	10,086,683.53	10,075,979.27	05/29/2013	3.500	0.922	29,166.66	-22,038.18	7,128.48
31398AX31	11CCT004	001	FNMA	10,000,000.00	10,009,624.13	10,008,919.42	08/20/2013	1.250	1.168	10,416.66	-1,450.88	8,965.78
31398AX31	11CCT005	001	FNMA	10,000,000.00	10,000,506.87	10,000,469.75	08/20/2013	1.250	1.348	10,416.66	-76.42	10,340.24
31331GCS6	11CCT006	001	FFCB	10,000,000.00	10,181,746.07	10,170,980.62	10/07/2013	3.875	1.298	32,291.67	-22,164.15	10,127.52
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,995,385.00	9,995,542.86	04/07/2014	1.400	1.564	11,666.67	325.00	11,991.67
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,279,916.42	10,273,014.93	09/22/2014	3.000	1.369	25,000.00	-14,208.96	10,791.04
31315PJR1	11CCT010	001	FAMCA	10,000,000.00	10,301,638.03	10,292,917.21	06/25/2014	3.250	1.156	27,083.33	-17,954.64	9,128.69
3133XYHD0	11CCT011	001	FHLB	10,000,000.00	10,038,634.23	10,034,401.48	06/14/2013	1.625	0.627	13,541.66	-8,714.49	4,827.17
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,601,528.95	10,587,253.49	10/15/2014	4.625	1.127	38,541.66	-29,390.66	9,151.00
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,078,041.30	20,076,364.05	12/19/2014	0.750	0.587	12,500.00	-3,453.15	9,046.85
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,445,581.13	20,429,470.08	03/14/2014	2.375	0.409	39,583.33	-33,169.81	6,413.52
313378CM1	12CCT003	001	FHLB	20,000,000.00	19,999,271.68	19,999,625.43	03/01/2013	0.200	0.265	3,333.33	728.32	4,061.65

CUYAHOGA COUNTY
Interest Earnings
February 1, 2013 - February 28, 2013

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average 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												
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,316,802.76	20,308,857.37	09/12/2014	1.375	0.421	22,916.66	-16,358.15	6,558.51
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	19,991,516.97	19,991,782.80	05/16/2014	0.320	0.383	5,333.34	547.30	5,880.64
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,146,006.62	30,142,624.23	10/30/2014	0.625	0.375	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,027,224.50	30,026,705.94	03/16/2015	0.375	0.361	9,375.00	-1,067.63	8,307.37
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	30,079,809.80	30,078,348.81	04/17/2015	0.500	0.411	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	0.293	6,750.00	0.00	6,750.00
313376ZQ1	12CCT015	001	FHLB	30,000,000.00	30,029,570.15	30,029,004.69	03/13/2015	0.375	0.356	9,375.00	-1,164.18	8,210.82
3133ECBD5	13CCT001	001	FFCB	20,000,000.00	20,011,501.14	20,011,341.07	12/28/2015	0.440	0.456	7,333.33	-329.55	7,003.78
			Subtotal	**480,000,000.00**	**483,373,911.72**	**477,489,590.00**			**0.834**	**639,277.72**	**-333,950.12**	**305,327.60**
Security Type: Miscellaneous Coupon Securities												
46513G2N6	11CCT007	001	ISRAEL	5,000,000.00	5,000,000.00	5,000,000.00	04/01/2014	2.250	2.444	9,375.00	0.00	9,375.00
SYS9CCT010A	9CCT010A	001	SHAKER	150,000.00	150,000.00	150,000.00	07/15/2013	2.000	2.028	233.33	0.00	233.33
SYS10CCT012E	10CCT012E	001	GARFIE	1,232,000.00	1,232,000.00	1,232,000.00	10/15/2014	4.000	4.011	3,790.77	0.00	3,790.77
			Subtotal	**6,382,000.00**	**6,382,000.00**	**6,382,000.00**			**2.737**	**13,399.10**	**0.00**	**13,399.10**
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	0.597	9,166.67	0.00	9,166.67
			Subtotal	**20,000,000.00**	**20,000,000.00**	**20,000,000.00**			**0.597**	**9,166.67**	**0.00**	**9,166.67**
Security Type: Passbook/Checking Accounts												
SYSS110199	S110199	001	STAR	207,012,191.38	433,806,975.37	213,492,679.41		0.970	0.074	12,191.38	0.00	12,191.38
			Subtotal	**207,012,191.38**	**433,806,975.37**	**213,492,679.41**			**0.074**	**12,191.38**	**0.00**	**12,191.38**
Security Type: Repurchase Agreements												
SYSR020113B	R020113B	001	DB	150,000,000.00	0.00	16,071,428.57	02/04/2013	0.070	0.071	875.00	0.00	875.00
SYSR020113A	R020113A	001	DB	150,000,000.00	0.00	16,071,428.57	02/04/2013	0.120	0.122	1,500.00	0.00	1,500.00
SYSR020413A	R020413A	001	DB	150,000,000.00	0.00	5,357,142.86	02/05/2013	0.080	0.081	333.33	0.00	333.33
SYSR020413B	R020413B	001	BOFA	150,000,000.00	0.00	5,357,142.86	02/05/2013	0.050	0.051	208.33	0.00	208.33
SYSR020513AA	R020513AA	001	DB	150,000,000.00	0.00	5,357,142.86	02/06/2013	0.050	0.051	208.33	0.00	208.33
SYSR02052013B	R02052013B	001	BOFA	150,000,000.00	0.00	5,357,142.86	02/06/2013	0.020	0.020	83.33	0.00	83.33
SYSR020613A	R020613A	001	DB	150,000,000.00	0.00	5,357,142.86	02/07/2013	0.050	0.051	208.33	0.00	208.33
SYSR020613B	R020613B	001	BOFA	150,000,000.00	0.00	5,357,142.86	02/07/2013	0.010	0.010	41.67	0.00	41.67
SYSR020713BB	R020713BB	001	BOFA	150,000,000.00	0.00	5,357,142.86	02/07/2013	0.020	0.020	83.33	0.00	83.33
SYSR020713A	R020713A	001	DB	150,000,000.00	0.00	5,357,142.86	02/08/2013	0.060	0.061	250.00	0.00	250.00
SYSR020813	R020813	001	DB	150,000,000.00	0.00	16,071,428.57	02/11/2013	0.100	0.101	1,250.00	0.00	1,250.00
SYSR021113A	R021113A	001	DB	150,000,000.00	0.00	5,357,142.86	02/12/2013	0.060	0.061	250.00	0.00	250.00

CUYAHOGA COUNTY
Interest Earnings
February 1, 2013 - February 28, 2013

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average 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: Repurchase Agreements												
SYSR021113BB	R021113BB	001	BOFA	75,000,000.00	0.00	2,678,571.43	02/12/2013	0.030	0.030	62.50	0.00	62.50
SYSR021213B	R021213B	001	BOFA	50,000,000.00	0.00	1,785,714.29	02/13/2013	0.020	0.020	27.78	0.00	27.78
SYSR021213A	R021213A	001	DB	150,000,000.00	0.00	5,357,142.86	02/13/2013	0.060	0.061	250.00	0.00	250.00
SYSR021313	R021313	001	DB	150,000,000.00	0.00	5,357,142.86	02/14/2013	0.100	0.101	416.67	0.00	416.67
SYSR021413	R021413	001	DB	150,000,000.00	0.00	5,357,142.86	02/15/2013	0.120	0.122	500.00	0.00	500.00
SYSR021513	R021513	001	DB	150,000,000.00	0.00	21,428,571.43	02/19/2013	0.170	0.172	2,833.33	0.00	2,833.33
SYSR021913	R021913	001	DB	150,000,000.00	0.00	5,357,142.86	02/20/2013	0.130	0.132	541.67	0.00	541.67
SYSR022013	R022013	001	DB	150,000,000.00	0.00	5,357,142.86	02/21/2013	0.130	0.132	541.67	0.00	541.67
SYSR022113	R022113	001	DB	150,000,000.00	0.00	5,357,142.86	02/22/2013	0.160	0.162	666.67	0.00	666.67
SYSR022213	R022213	001	DB	150,000,000.00	0.00	16,071,428.57	02/25/2013	0.170	0.172	2,125.00	0.00	2,125.00
SYSR022513	R022513	001	DB	150,000,000.00	0.00	5,357,142.86	02/26/2013	0.130	0.132	541.67	0.00	541.67
SYSR022613	R022613	001	DB	150,000,000.00	0.00	5,357,142.86	02/27/2013	0.070	0.071	291.67	0.00	291.67
SYSR022713	R022713	001	DB	150,000,000.00	0.00	5,357,142.86	02/28/2013	0.070	0.071	291.67	0.00	291.67
SYSR022813	R022813	001	DB	150,000,000.00	0.00	5,357,142.86	03/01/2013	0.160	0.162	666.67	0.00	666.67
			Subtotal	**3,725,000,000.00**	**0.00**	**191,964,285.71**			**0.102**	**15,048.62**	**0.00**	**15,048.62**
			Total	**4,518,394,191.38**	**1,023,535,678.70**	**957,161,780.51**			**0.491**	**689,083.49**	**-328,241.78**	**360,841.71**

FEDERAL AGENCY BREAKDOWN DETAIL

- No distinction is made by Ohio Code or County investment policy between agencies.
- However, market factors and political risk affect federal agencies differently.
- Portfolio manager proactively monitors allocations among different agencies.
- Composition of County's portfolio is prudently constructed so no one federal agency has a disproportionate allocation.

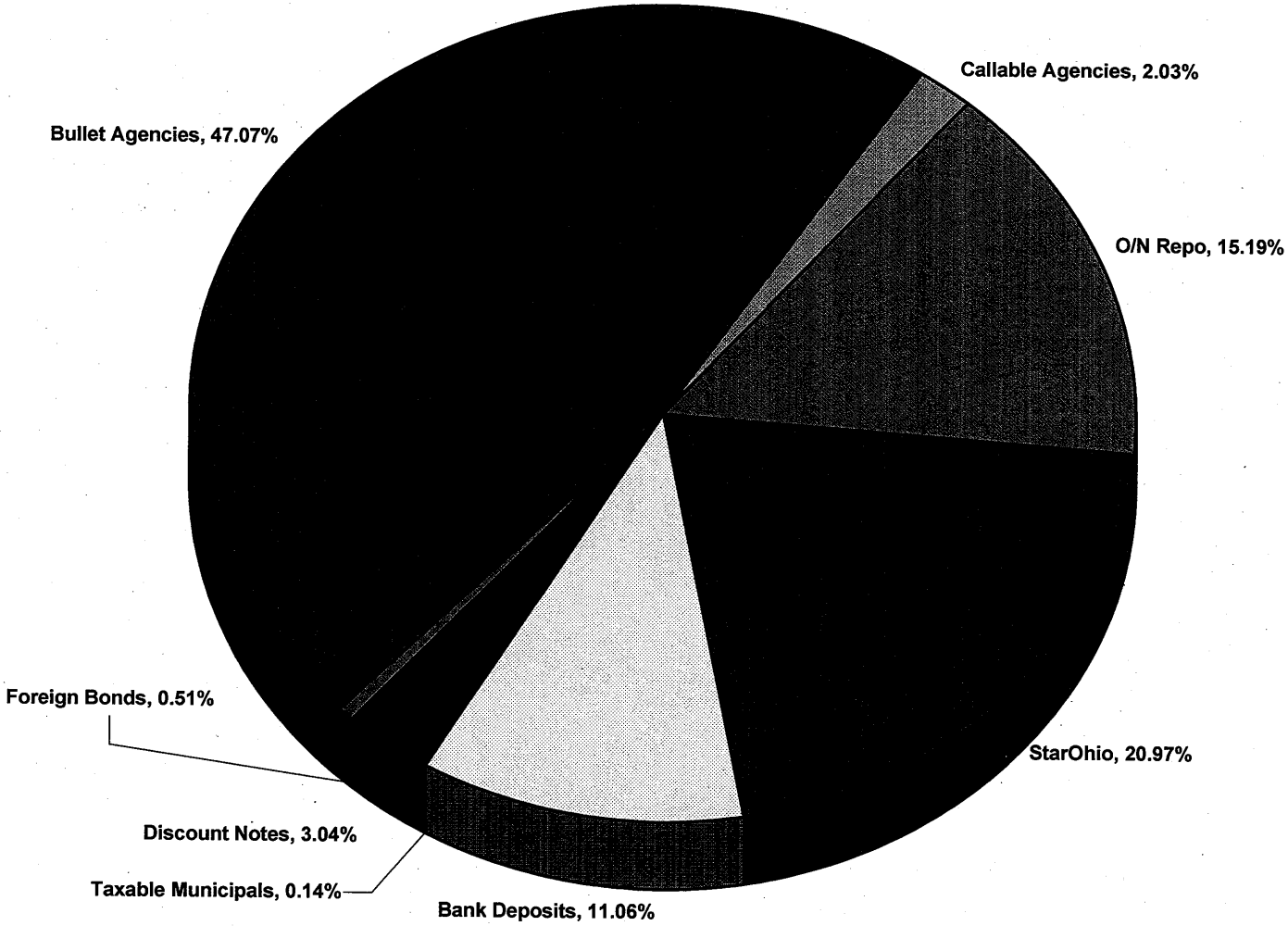
FAMCA	Federal Agricultural Mortgage Corporation
FFCB	Federal Farm Credit Bank
FHLB	Federal Home Loan Bank
FHLMC	Federal Home Loan Mortgage Corporation
FNMA	Federal National Mortgage Association
IBRD	International Bank of Reconstruction and Development
SLMA	Student Loan Marketing Association
TVA	Tennessee Valley Authority

Cuyahoga County Treasurer
Pie Chart Statistics
February 28, 2013

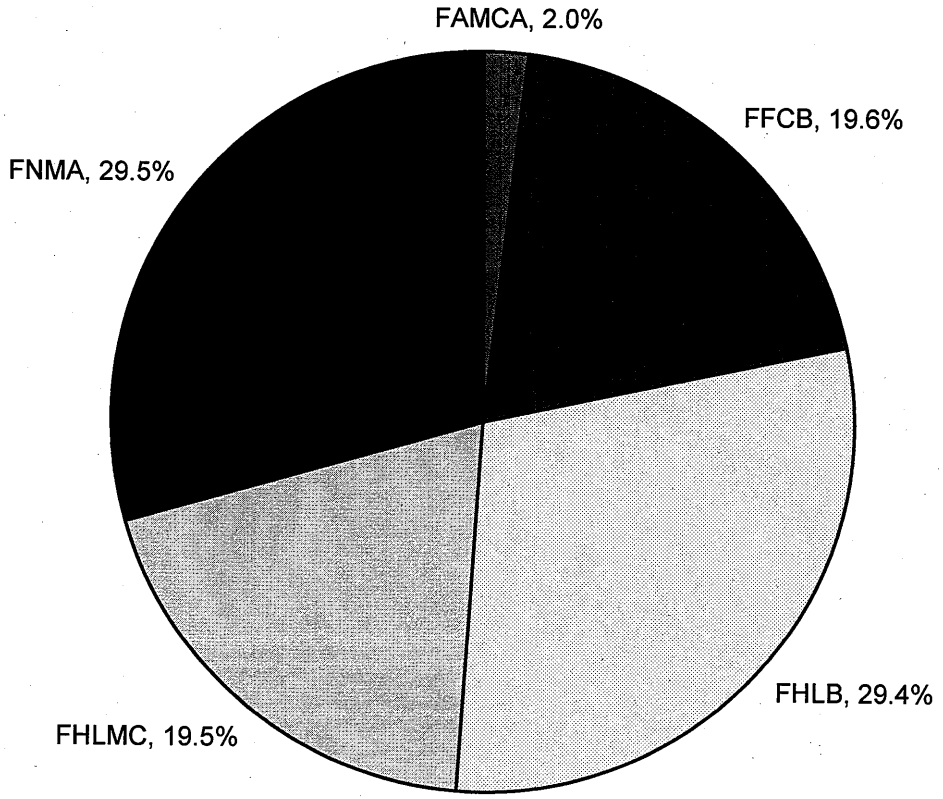
		Market Value
O/N Repo	15.19%	150,000,000.00
StarOhio	20.97%	207,012,191.38
Bank Deposits	11.06%	109,153,086.05
Taxable Municipals	0.14%	1,382,000.00
Discount Notes	3.04%	29,985,000.00
Foreign Bonds	0.51%	5,000,000.00
Bullet Agencies	47.07%	464,755,000.00
Callable Agencies	2.03%	20,054,000.00
	100.00%	987,341,277.43
H.E.L.P. & Heritage CD's		14,654,994.17
		1,001,996,271.60

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.

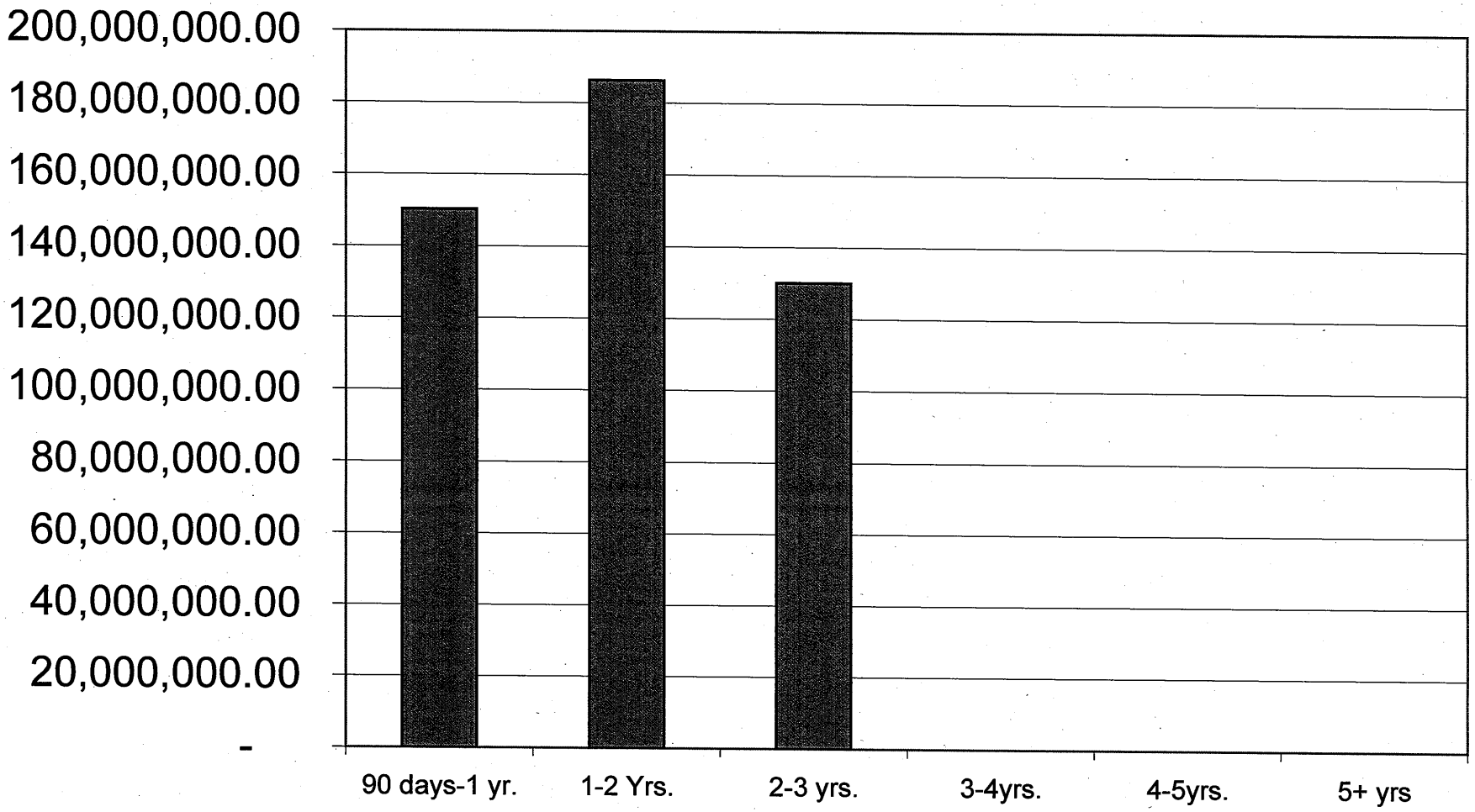
Cuyahoga County Investment Portfolio
Sector Analysis as of February 28, 2013
Based on Market Value of Portfolio (Excluding H.E.L.P. CDs)



FEDERAL AGENCY BREAKDOWN
February 2013



Maturity Chart - February 28, 2013



Portfolio Policy Compliance
February 2013

Total Portfolio Market Value 12 Month Trailing Average = 883,151,180.08

(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 February 28, 2013

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
Keybank							
	790	5/13/2013	11/13/2012	0.25%	$16,671.83	181	$20.96
	791	5/29/2013	11/30/2012	0.25%	$2,074,247.04	180	$2,592.81
	795	8/20/2013	2/21/2013	0.25%	$2,643,698.61	180	$3,304.62
Summary for 'bnkname' = Keybank (3 detail records)							
Sum					$4,734,617.48		$5,918.39
Avg					$1,578,205.83		
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
Summary for 'bnkname' = National City (2 detail records)							
Sum					$2,818,415.12		$5,717.48
Avg					$1,409,207.56		
Shorebank							
	789	11/13/2013	11/13/2012	0.50%	$1,900,000.00	365	$9,631.94
Summary for 'bnkname' = Shorebank (1 detail record)							
Sum					$1,900,000.00		$9,631.94
Avg					$1,900,000.00		
US Bank							
	778	4/15/2013	4/18/2012	0.25%	$556,358.67	362	$1,398.62

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
	793	9/30/2013	1/2/2013	0.01%	$587,490.71	271	$44.22

Summary for 'bnkname' = US Bank (2 detail records)

Sum	$1,143,849.38	$1,442.85
Avg	$571,924.69	
Grand Total	$10,596,881.98	$22,710.66

Heritage Home Cds as of February 28, 2013

Bankname	CCD#	CDMaturity	CDDate	CDRate	Amount	Days	Income
Keybank							
	785	3/4/2013	9/5/2012	0.25%	$1,164,697.38	180	$1,455.87
	794	8/7/2013	2/8/2013	0.25%	$2,893,414.81	180	$3,616.77
Summary for 'bnkname' = Keybank (2 detail records)							
Sum					$4,058,112.19		$5,072.64
Avg					$2,029,056.10		
Grand Total					$4,058,112.19		$5,072.64