CUYAHOGA COUNTY
OFFICE OF THE FISCAL OFFICER

To: Investment Advisory Committee

From: Rebecca Ruffing, Investment Officer

Date: May 23, 2013

Re: Monthly Investment Reports

Attached are the following Cuyahoga County Investment Reports for the month of April 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
APRIL 30, 2013

	AS OF 04/30/13
CURRENT BOOK VALUE	$817,701,330.79
MARKET VALUE	$819,319,973.81
UNREALIZED GAIN/(LOSS)	$1,618,643.02
MONTHLY INCOME	$340,274.93
YTD INCOME	$1,418,131.78
MONTHLY ANNUALIZED YIELD	0.56 %
YTD ANNUALIZED YIELD *	0.49%

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

CUYAHOGA COUNTY
Portfolio Management
Portfolio Summary
April 30, 2013

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking Accounts	45,603,025.81	45,603,025.81	45,603,025.81	6.39	1	1	0.957	0.970
Repurchase Agreements	150,000,000.00	150,000,000.00	150,000,000.00	21.01	1	0	0.130	0.132
Federal Agency Coupon Securities	460,000,000.00	464,081,000.00	462,524,690.31	64.77	950	475	0.732	0.742
Federal Agency Disc. -Amortizing	30,000,000.00	29,997,000.00	29,988,666.64	4.20	361	68	0.203	0.206
Miscellaneous Coupon Securities	5,980,000.00	5,980,000.00	5,980,000.00	0.84	996	356	2.453	2.487
Callable Federal Agency Notes	20,000,000.00	20,054,000.00	20,000,000.00	2.80	1,095	786	0.542	0.550
Investments	**711,583,025.81**	**715,715,025.81**	**714,096,382.76**	**100.00%**	**670**	**335**	**0.607**	**0.615**
Cash and Accrued Interest								
Accrued Interest at Purchase		74,950.00	74,950.00					
Subtotal		74,950.00	74,950.00					
Total Cash and Investments	**711,583,025.81**	**715,789,975.81**	**714,171,332.76**		**670**	**335**	**0.607**	**0.615**

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	340,274.93	1,418,131.78
Average Daily Balance	**741,888,842.31**	**873,235,832.58**
Effective Rate of Return	**0.56%**	**0.49%**

M Parks, TREASURER

Reporting period 04/01/2013-04/30/2013

Run Date: 05/23/2013 - 08:52

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CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
April 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			45,603,025.81	45,603,025.81	45,603,025.81	0.970		0.970	1	
		Subtotal and Average	**68,738,630.12**		**45,603,025.81**	**45,603,025.81**	**45,603,025.81**			**0.970**	**1**	
Repurchase Agreements												
SYSR043013	R043013	DEUTSCHE BANK		04/30/2013	150,000,000.00	150,000,000.00	150,000,000.00	0.130		0.132	0	05/01/2013
		Subtotal and Average	**145,000,000.00**		**150,000,000.00**	**150,000,000.00**	**150,000,000.00**			**0.132**	**0**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	FARMER MAC		06/07/2011	10,000,000.00	10,383,000.00	10,247,774.10	3.250		1.055	420	06/25/2014
31331GCS6	11CCT006	FEDERAL FARM CREDIT BANK		03/08/2011	10,000,000.00	10,152,000.00	10,115,253.61	3.875		1.167	159	10/07/2013
31331KGN4	11CCT008	FEDERAL FARM CREDIT BANK		04/07/2011	10,000,000.00	10,120,000.00	9,996,360.00	1.400		1.440	341	04/07/2014
31331GL80	11CCT009	FEDERAL FARM CREDIT BANK		05/16/2011	10,000,000.00	10,389,000.00	10,237,289.55	3.000		1.253	509	09/22/2014
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK		06/28/2012	20,000,000.00	20,030,000.00	19,993,158.85	0.320		0.353	380	05/16/2014
3133EC2X1	12CCT012	FEDERAL FARM CREDIT BANK		11/19/2012	30,000,000.00	30,015,000.00	30,000,000.00	0.270		0.270	567	11/19/2014
3133ECBD5	13CCT001	FEDERAL FARM CREDIT BANK		01/22/2013	20,000,000.00	20,004,000.00	20,010,512.50	0.440		0.420	971	12/28/2015
3133XSAE8	10CCT016	FEDERAL HOME LOAN BANK		05/07/2010	10,000,000.00	10,162,000.00	10,081,952.46	3.625		1.795	170	10/18/2013
313371PM2	10CCT031	FEDERAL HOME LOAN BANK		12/10/2010	10,000,000.00	10,006,000.00	9,993,641.38	0.500		0.869	56	06/26/2013
3133XYHD0	11CCT011	FEDERAL HOME LOAN BANK		06/30/2011	10,000,000.00	10,018,000.00	10,012,490.77	1.625		0.572	44	06/14/2013
3133XWKV0	12CCT002	FEDERAL HOME LOAN BANK		02/22/2012	20,000,000.00	20,384,000.00	20,346,071.70	2.375		0.375	317	03/14/2014
313370JS8	12CCT004	FEDERAL HOME LOAN BANK		05/02/2012	20,000,000.00	20,310,000.00	20,267,728.32	1.375		0.388	499	09/12/2014
313376ZQ1	12CCT015	FEDERAL HOME LOAN BANK		12/19/2012	30,000,000.00	30,063,000.00	30,026,077.61	0.375		0.318	681	03/13/2015
3133XR5U0	9CCT018	FEDERAL HOME LOAN BANK		12/04/2009	10,000,000.00	10,044,000.00	10,023,426.54	3.750		1.720	44	06/14/2013
3137EABS7	10CCT008	FEDERAL HOME LOAN MORTGAGE		03/26/2010	10,000,000.00	10,162,000.00	10,081,162.57	4.125		2.041	149	09/27/2013
3137EABJ7	11CCT003	FEDERAL HOME LOAN MORTGAGE		01/31/2011	10,000,000.00	10,028,000.00	10,020,568.97	3.500		0.824	28	05/29/2013
3137EADD8	12CCT011	FEDERAL HOME LOAN MORTGAGE		10/25/2012	30,000,000.00	30,150,000.00	30,070,786.08	0.500		0.378	716	04/17/2015
3134G3W55	13CCT002	FEDERAL HOME LOAN MORTGAGE		03/06/2013	20,000,000.00	20,068,000.00	20,034,164.21	0.450		0.383	937	11/24/2015
3134G3J76	13CCT003a	FEDERAL HOME LOAN MORTGAGE		03/27/2013	20,000,000.00	20,042,000.00	20,026,529.99	0.450		0.393	856	09/04/2015
31359MSL8	10CCT002	FEDERAL NATIONAL MORTGAGE ASSO		02/19/2010	10,000,000.00	10,090,000.00	10,051,485.67	4.375		1.847	77	07/17/2013
31359MTG8	10CCT010	FEDERAL NATIONAL MORTGAGE ASSO		04/07/2010	10,000,000.00	10,206,000.00	10,110,040.38	4.625		2.106	167	10/15/2013
31398ASD5	10CCT014	FEDERAL NATIONAL MORTGAGE ASSO		04/29/2010	10,000,000.00	10,076,000.00	10,039,404.08	3.875		1.809	72	07/12/2013
31398A2M3	10CCT026	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2010	10,000,000.00	10,042,000.00	10,003,086.04	1.125		1.057	152	09/30/2013
31398AX31	11CCT004	FEDERAL NATIONAL MORTGAGE ASSO		02/04/2011	10,000,000.00	10,035,000.00	10,005,271.51	1.250		1.249	111	08/20/2013

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
April 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
Federal Agency Coupon Securities												
31398AX31	11CCT005	FEDERAL NATIONAL MORTGAGE ASSO		02/17/2011	10,000,000.00	10,035,000.00	10,000,277.63	1.250		1.434	111	08/20/2013
31359MWJ8	11CCT013	FEDERAL NATIONAL MORTGAGE ASSO		07/28/2011	10,000,000.00	10,641,000.00	10,513,356.96	4.625		1.030	532	10/15/2014
3135G0FY4	12CCT001	FEDERAL NATIONAL MORTGAGE ASSO		01/23/2012	20,000,000.00	20,168,000.00	20,067,681.84	0.750		0.561	597	12/19/2014
3135G0DW0	12CCT009	FEDERAL NATIONAL MORTGAGE ASSO		08/10/2012	30,000,000.00	30,186,000.00	30,125,115.37	0.625		0.331	547	10/30/2014
3135G0HG1	12CCT010	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2012	30,000,000.00	30,072,000.00	30,024,021.62	0.375		0.390	684	03/16/2015
		Subtotal and Average	**471,996,362.22**		**460,000,000.00**	**464,081,000.00**	**462,524,690.31**			**0.742**	**475**	
Federal Agency Disc. -Amortizing												
313397HW4	12CCT008	FEDERAL HOME LOAN MORTGAGE		07/12/2012	30,000,000.00	29,997,000.00	29,988,666.64	0.200		0.206	68	07/08/2013
		Subtotal and Average	**29,986,249.97**		**30,000,000.00**	**29,997,000.00**	**29,988,666.64**			**0.206**	**68**	
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	532	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	335	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	75	07/15/2013
		Subtotal and Average	**6,167,600.00**		**5,980,000.00**	**5,980,000.00**	**5,980,000.00**			**2.487**	**356**	
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	786	06/26/2015
		Subtotal and Average	**20,000,000.00**		**20,000,000.00**	**20,054,000.00**	**20,000,000.00**			**0.550**	**786**	
		Total and Average	**741,888,842.31**		**711,583,025.81**	**715,715,025.81**	**714,096,382.76**			**0.615**	**335**	

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Cash
April 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		74,950.00	74,950.00				0
				Subtotal		74,950.00	74,950.00				
		Total Cash and Investments	741,888,842.31		711,583,025.81	715,789,975.81	714,171,332.76			0.615	335

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
April 1, 2013 through April 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		33,713,119.50	186,120,187.38	
		Subtotal			**33,713,119.50**	**186,120,187.38**	**45,603,025.81**
Repurchase Agreements							
SYSR032813a	R032813a	DEUTSCHE BANK	0.130	04/01/2013	0.00	75,000,000.00	
SYSR040113	R040113	DEUTSCHE BANK	0.170	04/01/2013	150,000,000.00	0.00	
SYSR040113	R040113			04/02/2013	0.00	150,000,000.00	
SYSR040213C	R040213	DEUTSCHE BANK	0.160	04/02/2013	150,000,000.00	0.00	
SYSR040213C	R040213			04/03/2013	0.00	150,000,000.00	
SYSR040313	R040313	DEUTSCHE BANK	0.090	04/03/2013	150,000,000.00	0.00	
SYSR040313	R040313			04/04/2013	0.00	150,000,000.00	
SYSR0404013	R040413	DEUTSCHE BANK	0.120	04/04/2013	150,000,000.00	0.00	
SYSR0404013	R040413			04/05/2013	0.00	150,000,000.00	
SYSR040513	R040513	DEUTSCHE BANK	0.150	04/05/2013	100,000,000.00	0.00	
SYSR040513	R040513			04/08/2013	0.00	100,000,000.00	
SYSR040813	R040813	DEUTSCHE BANK	0.130	04/08/2013	150,000,000.00	0.00	
SYSR040813	R040813			04/09/2013	0.00	150,000,000.00	
SYSR040913	R040913	DEUTSCHE BANK	0.140	04/09/2013	150,000,000.00	0.00	
SYSR040913	R040913			04/10/2013	0.00	150,000,000.00	
SYSR041013	R041013	DEUTSCHE BANK	0.150	04/10/2013	150,000,000.00	0.00	
SYSR041013	R041013			04/11/2013	0.00	150,000,000.00	
SYSR04113	R041113	DEUTSCHE BANK	0.170	04/11/2013	150,000,000.00	0.00	
SYSR04113	R041113			04/12/2013	0.00	150,000,000.00	
SYSR041213	R041213	DEUTSCHE BANK	0.150	04/12/2013	150,000,000.00	0.00	
SYSR041213	R041213			04/15/2013	0.00	150,000,000.00	
SYSR041513	R041513	DEUTSCHE BANK	0.140	04/15/2013	150,000,000.00	0.00	
SYSR041513	R041513			04/16/2013	0.00	150,000,000.00	
SYSR041613	R041613	DEUTSCHE BANK	0.150	04/16/2013	150,000,000.00	0.00	
SYSR041613	R041613			04/17/2013	0.00	150,000,000.00	
SYSR041713	R041713	DEUTSCHE BANK	0.120	04/17/2013	150,000,000.00	0.00	
SYSR041713	R041713			04/19/2013	0.00	150,000,000.00	
SYSR041913	R041913	DEUTSCHE BANK	0.120	04/19/2013	150,000,000.00	0.00	
SYSR041913	R041913			04/22/2013	0.00	150,000,000.00	
SYSR042213	R042213	DEUTSCHE BANK	0.110	04/22/2013	150,000,000.00	0.00	
SYSR042213	R042213			04/23/2013	0.00	150,000,000.00	
SYSR042313	R042313	DEUTSCHE BANK	0.060	04/23/2013	150,000,000.00	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Repurchase Agreements							
SYSR042313	R042313			04/24/2013	0.00	150,000,000.00	
SYSR042413	R042413	DEUTSCHE BANK	0.050	04/24/2013	150,000,000.00	0.00	
SYSR042413	R042413			04/25/2013	0.00	150,000,000.00	
SYSR042513	R042513	DEUTSCHE BANK	0.080	04/25/2013	150,000,000.00	0.00	
SYSR042513	R042513			04/26/2013	0.00	150,000,000.00	
SYSR042613	R042613	DEUTSCHE BANK	0.070	04/26/2013	150,000,000.00	0.00	
SYSR042613	R042613			04/29/2013	0.00	150,000,000.00	
SYSR042913	R042913	DEUTSCHE BANK	0.060	04/29/2013	150,000,000.00	0.00	
SYSR042913	R042913			04/30/2013	0.00	150,000,000.00	
SYSR043013	R043013	DEUTSCHE BANK	0.130	04/30/2013	150,000,000.00	0.00	
		Subtotal			**3,100,000,000.00**	**3,025,000,000.00**	**150,000,000.00**
Federal Agency Coupon Securities							
3137EACJ6	10CCT006	FEDERAL HOME LOAN MORTGAGE	1.625	04/15/2013	0.00	10,000,000.00	
3137EACJ6	10CCT029	FEDERAL HOME LOAN MORTGAGE	1.625	04/15/2013	0.00	10,000,000.00	
		Subtotal			**0.00**	**20,000,000.00**	**462,524,690.31**
Federal Agency Disc. -Amortizing							
		Subtotal					**29,988,666.64**
Miscellaneous Coupon Securities							
SYS10CCT012E	10CCT012E	ICity of Garfield Hts, Ohio	4.000	04/15/2013	0.00	1,232,000.00	
SYS10CCT012F	10CCT012F	ICity of Garfield Hts, Ohio	4.000	04/15/2013	830,000.00	0.00	
		Subtotal			**830,000.00**	**1,232,000.00**	**5,980,000.00**
Callable Federal Agency Notes							
		Subtotal					**20,000,000.00**
		Total			**3,134,543,119.50**	**3,232,352,187.38**	**714,096,382.76**

CUYAHOGA COUNTY
Portfolio Management
Interest Earnings Summary
April 30, 2013

	April 30 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	81,250.00	801,305.57
Plus Accrued Interest at End of Period	3,535,668.33	4,063,216.94
Less Accrued Interest at Beginning of Period	(2,996,575.18)	(2,218,572.51)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	620,343.15	2,645,950.00
Adjusted by Premiums and Discounts	-283,094.03	-1,260,104.47
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	337,249.12	1,385,845.53
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	10,093.69	30,505.23
Plus Accrued Interest at End of Period	3,025.81	3,025.81
Less Accrued Interest at Beginning of Period	(10,093.69)	(1,244.79)
Interest Earned during Period	3,025.81	32,286.25
Total Interest Earned during Period	**623,368.96**	**2,678,236.25**
Total Adjustments from Premiums and Discounts	**-283,094.03**	**-1,260,104.47**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**340,274.93**	**1,418,131.78**

CUYAHOGA COUNTY
Interest Earnings
Sorted by Security Type - Investment Class
April 1, 2013 - April 30, 2013
Period Yield on Average Book Value

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Yield This Period	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	45,603,025.81	198,010,093.69	68,738,630.12		0.970	0.004	3,025.81	0.00	3,025.81
			Subtotal	**45,603,025.81**	**198,010,093.69**	**68,738,630.12**			**0.004**	**3,025.81**	**0.00**	**3,025.81**
Security Type: Repurchase Agreements												
SYSR041713	R041713	001	DB	0.00	0.00	10,000,000.00	04/19/2013	0.120	0.010	1,000.00	0.00	1,000.00
SYSR040113	R040113	001	DB	0.00	0.00	5,000,000.00	04/02/2013	0.170	0.014	708.33	0.00	708.33
SYSR040213C	R040213	001	DB	0.00	0.00	5,000,000.00	04/03/2013	0.160	0.013	666.67	0.00	666.67
SYSR040313	R040313	001	DB	0.00	0.00	5,000,000.00	04/04/2013	0.090	0.008	375.00	0.00	375.00
SYSR0404013	R040413	001	DB	0.00	0.00	5,000,000.00	04/05/2013	0.120	0.010	500.00	0.00	500.00
SYSR040513	R040513	001	DB	0.00	0.00	10,000,000.00	04/08/2013	0.150	0.013	1,250.00	0.00	1,250.00
SYSR040813	R040813	001	DB	0.00	0.00	5,000,000.00	04/09/2013	0.130	0.011	541.67	0.00	541.67
SYSR040913	R040913	001	DB	0.00	0.00	5,000,000.00	04/10/2013	0.140	0.012	583.33	0.00	583.33
SYSR041013	R041013	001	DB	0.00	0.00	5,000,000.00	04/11/2013	0.150	0.013	625.00	0.00	625.00
SYSR04113	R041113	001	DB	0.00	0.00	5,000,000.00	04/12/2013	0.170	0.014	708.33	0.00	708.33
SYSR041213	R041213	001	DB	0.00	0.00	15,000,000.00	04/15/2013	0.150	0.013	1,875.00	0.00	1,875.00
SYSR041513	R041513	001	DB	0.00	0.00	5,000,000.00	04/16/2013	0.140	0.012	583.33	0.00	583.33
SYSR041613	R041613	001	DB	0.00	0.00	5,000,000.00	04/17/2013	0.150	0.013	625.00	0.00	625.00
SYSR041913	R041913	001	DB	0.00	0.00	15,000,000.00	04/22/2013	0.120	0.010	1,500.00	0.00	1,500.00
SYSR042213	R042213	001	DB	0.00	0.00	5,000,000.00	04/23/2013	0.110	0.009	458.33	0.00	458.33
SYSR042313	R042313	001	DB	0.00	0.00	5,000,000.00	04/24/2013	0.060	0.005	250.00	0.00	250.00
SYSR042413	R042413	001	DB	0.00	0.00	5,000,000.00	04/25/2013	0.050	0.004	208.33	0.00	208.33
SYSR042513	R042513	001	DB	0.00	0.00	5,000,000.00	04/26/2013	0.080	0.007	333.33	0.00	333.33
SYSR042613	R042613	001	DB	0.00	0.00	15,000,000.00	04/29/2013	0.070	0.006	875.00	0.00	875.00
SYSR042913	R042913	001	DB	0.00	0.00	5,000,000.00	04/30/2013	0.060	0.005	250.00	0.00	250.00
SYSR043013	R043013	001	DB	150,000,000.00	0.00	5,000,000.00	05/01/2013	0.130	0.011	541.67	0.00	541.67
			Subtotal	**150,000,000.00**	**0.00**	**145,000,000.00**			**0.010**	**14,458.32**	**0.00**	**14,458.32**

CUYAHOGA COUNTY
Interest Earnings
April 1, 2013 - April 30, 2013

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Yield This Period	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Federal Agency Coupon Securities												
3133XR5U0	9CCT018	001	FHLB	10,000,000.00	10,039,770.63	10,031,326.18	06/14/2013	3.750	0.149	31,250.00	-16,344.09	14,905.91
31359MSL8	10CCT002	001	FNMA	10,000,000.00	10,071,808.96	10,061,308.59	07/17/2013	4.375	0.160	36,458.33	-20,323.29	16,135.04
3137EACJ6	10CCT006	001	FHLMC	0.00	9,999,832.50	4,666,630.38	04/15/2013	1.625	0.139	6,319.44	167.50	6,486.94
3137EABS7	10CCT008	001	FHLMC	10,000,000.00	10,097,839.81	10,089,223.24	09/27/2013	4.125	0.175	34,375.00	-16,677.24	17,697.76
31359MTG8	10CCT010	001	FNMA	10,000,000.00	10,130,169.72	10,119,769.56	10/15/2013	4.625	0.182	38,541.67	-20,129.34	18,412.33
31398ASD5	10CCT014	001	FNMA	10,000,000.00	10,056,053.69	10,047,451.39	07/12/2013	3.875	0.156	32,291.67	-16,649.61	15,642.06
3133XSAE8	10CCT016	001	FHLB	10,000,000.00	10,096,674.46	10,089,068.09	10/18/2013	3.625	0.153	30,208.34	-14,722.00	15,486.34
31398A2M3	10CCT026	001	FNMA	10,000,000.00	10,003,707.39	10,003,386.36	09/30/2013	1.125	0.088	9,375.00	-621.35	8,753.65
3137EACJ6	10CCT029	001	FHLMC	0.00	10,003,568.21	4,667,439.78	04/15/2013	1.625	0.059	6,319.44	-3,568.21	2,751.23
313371PM2	10CCT031	001	FHLB	10,000,000.00	9,990,173.03	9,991,965.01	06/26/2013	0.500	0.076	4,166.67	3,468.35	7,635.02
3137EABJ7	11CCT003	001	FHLMC	10,000,000.00	10,042,607.16	10,031,220.76	05/29/2013	3.500	0.071	29,166.67	-22,038.19	7,128.48
31398AX31	11CCT004	001	FNMA	10,000,000.00	10,006,722.38	10,005,972.76	08/20/2013	1.250	0.090	10,416.67	-1,450.87	8,965.80
31398AX31	11CCT005	001	FNMA	10,000,000.00	10,000,354.04	10,000,314.56	08/20/2013	1.250	0.103	10,416.67	-76.41	10,340.26
31331GCS6	11CCT006	001	FFCB	10,000,000.00	10,137,417.76	10,125,966.28	10/07/2013	3.875	0.100	32,291.66	-22,164.15	10,127.51
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,996,035.00	9,996,202.92	04/07/2014	1.400	0.120	11,666.66	325.00	11,991.66
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,251,498.51	10,244,157.21	09/22/2014	3.000	0.105	25,000.00	-14,208.96	10,791.04
31315PJR1	11CCT010	001	FAMCA	10,000,000.00	10,265,728.74	10,256,452.18	06/25/2014	3.250	0.089	27,083.33	-17,954.64	9,128.69
3133XYHD0	11CCT011	001	FHLB	10,000,000.00	10,021,205.26	10,016,702.77	06/14/2013	1.625	0.048	13,541.67	-8,714.49	4,827.18
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,542,747.62	10,527,562.45	10/15/2014	4.625	0.087	38,541.67	-29,390.66	9,151.01
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,071,134.99	20,069,350.86	12/19/2014	0.750	0.045	12,500.00	-3,453.15	9,046.85
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,379,241.51	20,362,103.77	03/14/2014	2.375	0.031	39,583.33	-33,169.81	6,413.52
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,284,086.47	20,275,634.76	09/12/2014	1.375	0.032	22,916.67	-16,358.15	6,558.52
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	19,992,611.56	19,992,894.33	05/16/2014	0.320	0.029	5,333.33	547.29	5,880.62
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,132,079.12	30,128,481.19	10/30/2014	0.625	0.029	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,025,089.25	30,024,537.64	03/16/2015	0.375	0.028	9,375.00	-1,067.63	8,307.37
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	30,073,793.98	30,072,239.90	04/17/2015	0.500	0.032	12,500.00	-3,007.90	9,492.10
3133EC2X1	12CCT012	001	FFCB	30,000,000.00	30,000,000.00	30,000,000.00	11/19/2014	0.270	0.023	6,750.00	0.00	6,750.00
313376ZQ1	12CCT015	001	FHLB	30,000,000.00	30,027,241.79	30,026,640.30	03/13/2015	0.375	0.027	9,375.00	-1,164.18	8,210.82
3133ECBD5	13CCT001	001	FFCB	20,000,000.00	20,010,842.05	20,010,671.78	12/28/2015	0.440	0.035	7,333.34	-329.55	7,003.79
3134G3W55	13CCT002	001	FHLMC	20,000,000.00	20,035,274.64	20,034,700.92	11/24/2015	0.450	0.032	7,500.00	-1,110.43	6,389.57
3134G3J76	13CCT003a	001	FHLMC	20,000,000.00	20,027,474.12	20,026,986.32	09/04/2015	0.450	0.033	7,500.00	-944.13	6,555.87
			Subtotal	**460,000,000.00**	**482,812,784.35**	**471,996,362.22**			**0.063**	**583,722.23**	**-288,094.04**	**295,628.19**
Security Type: Federal Agency Disc. -Amortizing												
313397HW4	12CCT008	001	FHLMC	30,000,000.00	29,983,666.63	29,986,249.97	07/08/2013	0.200	0.017	0.00	5,000.01	5,000.01
			Subtotal	**30,000,000.00**	**29,983,666.63**	**29,986,249.97**			**0.017**	**0.00**	**5,000.01**	**5,000.01**

CUYAHOGA COUNTY
Interest Earnings
April 1, 2013 - April 30, 2013

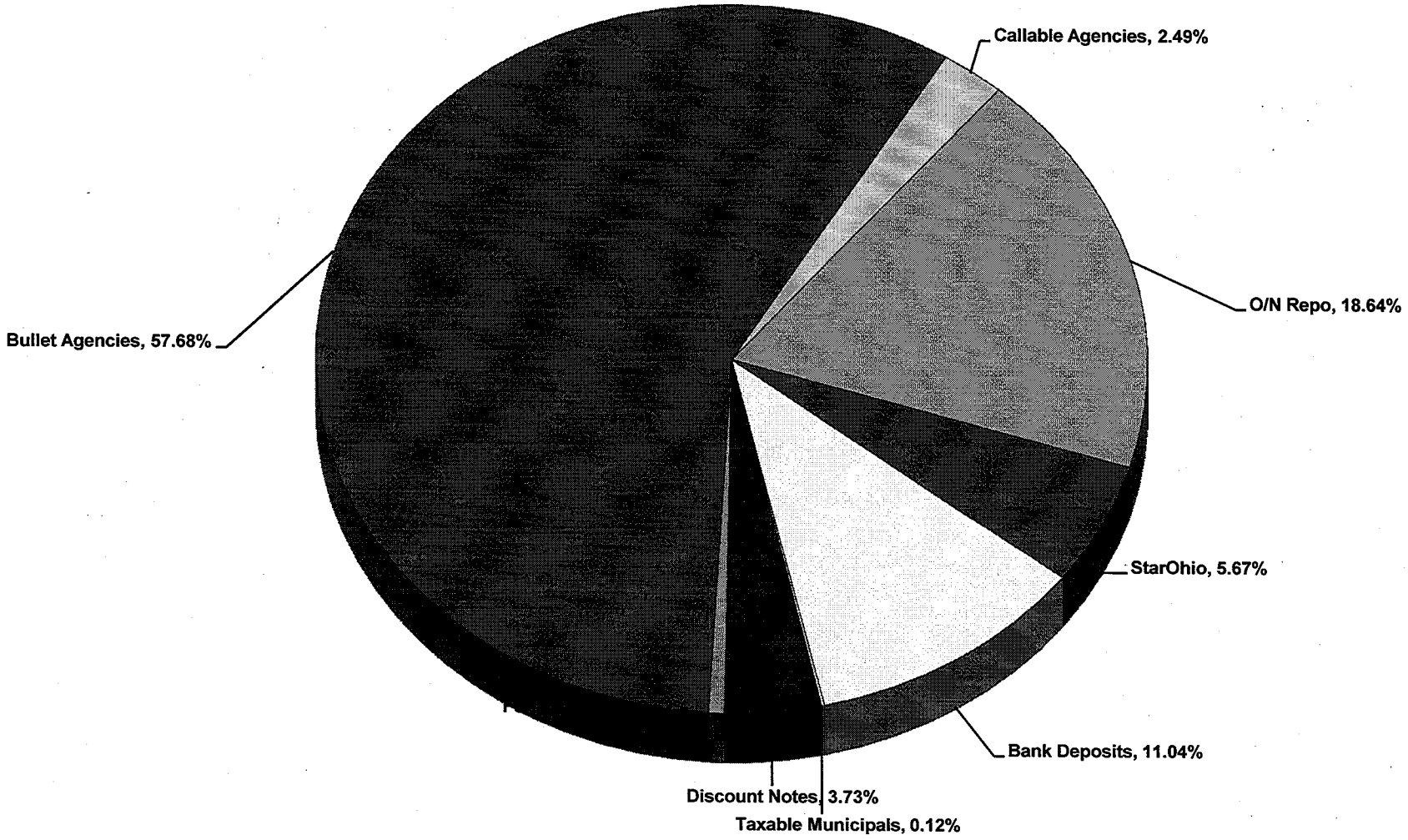
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Yield This Period	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Miscellaneous Coupon Securities												
SYS9CCT010A	9CCT010A	001	SHAKER	150,000.00	150,000.00	150,000.00	07/15/2013	2.000	0.167	250.00	0.00	250.00
SYS10CCT012E	10CCT012E	001	GARFIE	0.00	1,232,000.00	574,933.33	10/15/2014	4.000	0.330	1,895.38	0.00	1,895.38
46513G2N6	11CCT007	001	ISRAEL	5,000,000.00	5,000,000.00	5,000,000.00	04/01/2014	2.250	0.188	9,375.00	0.00	9,375.00
SYS10CCT012F	10CCT012F	001	GARFIE	830,000.00	0.00	442,666.67	10/15/2014	4.000	0.333	1,475.56	0.00	1,475.56
			Subtotal	**5,980,000.00**	**6,382,000.00**	**6,167,600.00**			**0.211**	**12,995.94**	**0.00**	**12,995.94**
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	0.046	9,166.66	0.00	9,166.66
			Subtotal	**20,000,000.00**	**20,000,000.00**	**20,000,000.00**			**0.046**	**9,166.66**	**0.00**	**9,166.66**
			Total	**711,583,025.81**	**737,188,544.67**	**741,888,842.31**			**0.046**	**623,368.96**	**-283,094.03**	**340,274.93**

Cuyahoga County Treasurer
Pie Chart Statistics
April 30, 2013

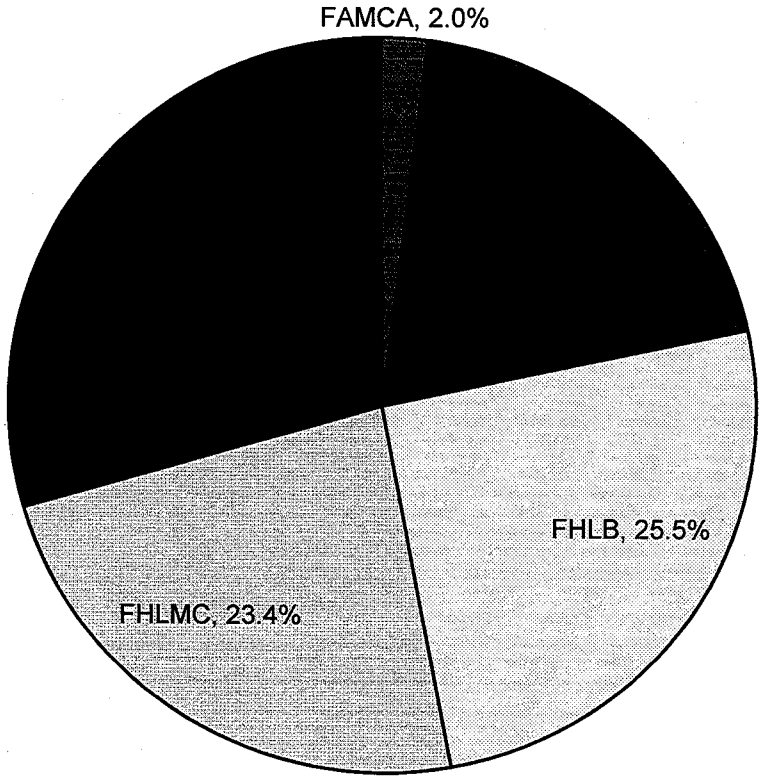
		Market Value
O/N Repo	18.64%	150,000,000.00
StarOhio	5.67%	45,603,025.81
Bank Deposits	11.04%	88,845,294.12
Taxable Municipals	0.12%	980,000.00
Discount Notes	3.73%	29,997,000.00
Foreign Bonds	0.62%	5,000,000.00
Bullet Agencies	57.68%	464,081,000.00
Callable Agencies	2.49%	20,054,000.00
	100.00%	804,560,319.93
H.E.L.P. & Heritage CD's		14,759,653.88
		819,319,973.81

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.

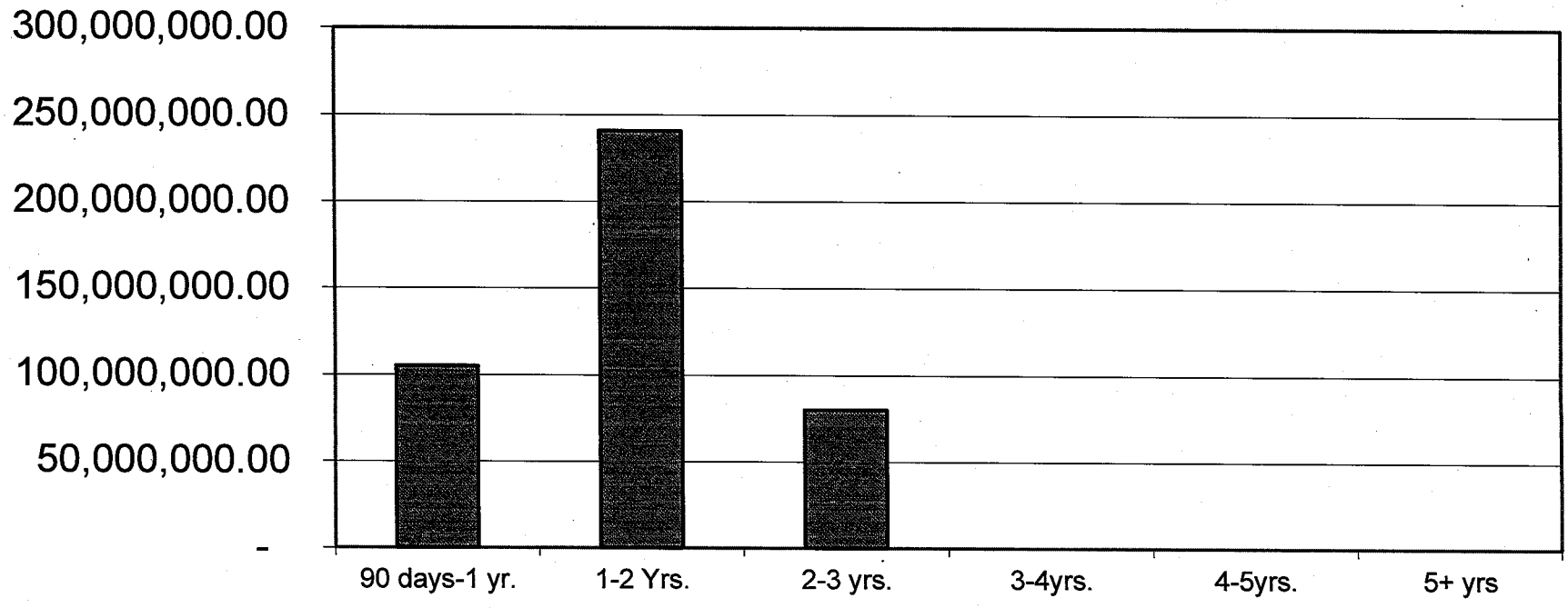
Cuyahoga County Investment Portfolio
Sector Analysis as of April 30, 2013
Based on Market Value of Portfolio (Excluding H.E.L.P. CDs)



FEDERAL AGENCY BREAKDOWN
April 2013



Maturity Chart
April 2013



Portfolio Policy Compliance
April 2013

Total Portfolio Market Value 12 Month Trailing Average = 915,084,461.73

(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.

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

Help Cds as of April 30, 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
	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
Summary for 'bnkname' = Shorebank (1 detail record)							
Sum					$1,900,000.00		$9,631.94
Avg					$1,900,000.00		
US Bank							

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 (1 detail record)

Sum	$587,490.71	$44.22
Avg	$587,490.71	
Grand Total	$11,001,273.01	$22,286.13

Heritage Home Cds as of April 30, 2013

Bankname	CCD#	CDMaturity	CDDate	CDRate	Amount	Days	Income
Keybank							
	794	8/7/2013	2/8/2013	0.25%	$2,893,414.81	180	$3,616.77
	797	9/17/2013	3/21/2013	0.25%	$864,966.06	180	$1,081.21
Summary for 'bnkname' = Keybank (2 detail records)							
Sum					$3,758,380.87		$4,697.98
Avg					$1,879,190.44		
Grand Total					$3,758,380.87		$4,697.98