CUYAHOGA COUNTY
TREASURER'S OFFICE
Mark A. Parks, Jr. Treasurer

To: Investment Advisory Committee

From: Joseph Farris, Investment & Cash Management Officer

Date: September 12, 2013

Re: Monthly Investment Reports

Attached are the following Cuyahoga County Investment Reports for August 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 have any questions regarding these reports feel free to contact me at 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
AUGUST 31, 2013

	AS OF 08/31/13
CURRENT BOOK VALUE	$966,249,913.05
MARKET VALUE	$966,549,976.16
UNREALIZED GAIN/(LOSS)	$300,063.11
MONTHLY INCOME	$296,128.95
YTD INCOME	$2,622,870.34
MONTHLY ANNUALIZED YIELD	0.43%
YTD ANNUALIZED YIELD *	0.47%

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

CUYAHOGA COUNTY
Portfolio Management
Portfolio Summary
August 31, 2013

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking Accounts	323,407,514.43	323,407,514.43	323,407,514.43	38.04	1	1	0.957	0.970
Federal Agency Coupon Securities	480,000,000.00	481,357,000.00	481,031,215.22	56.58	1,015	613	0.719	0.729
Treasury Coupon Securities	20,000,000.00	19,926,000.00	19,953,507.03	2.35	1,227	1,217	0.933	0.946
Miscellaneous Coupon Securities	5,830,000.00	5,830,000.00	5,830,000.00	0.69	1,012	240	2.465	2.499
Callable Federal Agency Notes	20,000,000.00	20,002,000.00	20,000,000.00	2.35	1,095	663	0.542	0.550
Investments	**849,237,514.43**	**850,522,514.43**	**850,222,236.68**	**100.00%**	**636**	**393**	**0.823**	**0.834**
Cash and Accrued Interest								
Accrued Interest at Purchase		246,924.63	246,924.63					
Subtotal		246,924.63	246,924.63					
Total Cash and Investments	**849,237,514.43**	**850,769,439.06**	**850,469,161.31**		**636**	**393**	**0.823**	**0.834**

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	296,128.95	2,622,870.34
Average Daily Balance	**803,097,140.22**	**837,548,408.68**
Effective Rate of Return	**0.43%**	**0.47%**

M Parks, TREASURER

Reporting period 08/01/2013-08/31/2013

Run Date: 09/10/2013 - 13:32

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CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
August 31, 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			323,407,514.43	323,407,514.43	323,407,514.43	0.970		0.970	1	
		Subtotal and Average	**325,017,076.32**		**323,407,514.43**	**323,407,514.43**	**323,407,514.43**			**0.970**	**1**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	FARMER MAC		06/07/2011	10,000,000.00	10,252,000.00	10,175,955.52	3.250		1.055	297	06/25/2014
31331GCS6	11CCT006	FEDERAL FARM CREDIT BANK		03/08/2011	10,000,000.00	10,039,000.00	10,026,596.99	3.875		1.167	36	10/07/2013
31331KGN4	11CCT008	FEDERAL FARM CREDIT BANK		04/07/2011	10,000,000.00	10,076,000.00	9,997,660.00	1.400		1.440	218	04/07/2014
31331GL80	11CCT009	FEDERAL FARM CREDIT BANK		05/16/2011	10,000,000.00	10,272,000.00	10,180,453.73	3.000		1.253	386	09/22/2014
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK		06/28/2012	20,000,000.00	20,024,000.00	19,995,348.02	0.320		0.353	257	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	444	11/19/2014
3133ECBD5	13CCT001	FEDERAL FARM CREDIT BANK		01/22/2013	20,000,000.00	19,924,000.00	20,009,194.32	0.440		0.420	848	12/28/2015
3133ECWT7	13CCT009	FEDERAL FARM CREDIT BANK		08/19/2013	10,000,000.00	9,967,000.00	9,977,874.29	0.650		0.733	981	05/09/2016
3133ECWV2	13CCT010	FEDERAL FARM CREDIT BANK		08/22/2013	10,000,000.00	9,955,000.00	9,954,250.13	0.875		1.018	1,193	12/07/2016
3133XSAE8	10CCT016	FEDERAL HOME LOAN BANK		05/07/2010	10,000,000.00	10,044,000.00	10,023,064.46	3.625		1.795	47	10/18/2013
3133XWKV0	12CCT002	FEDERAL HOME LOAN BANK		02/22/2012	20,000,000.00	20,244,000.00	20,213,392.45	2.375		0.375	194	03/14/2014
313370JS8	12CCT004	FEDERAL HOME LOAN BANK		05/02/2012	20,000,000.00	20,244,000.00	20,202,295.74	1.375		0.388	376	09/12/2014
313376ZQ1	12CCT015	FEDERAL HOME LOAN BANK		12/19/2012	30,000,000.00	30,012,000.00	30,021,420.90	0.375		0.318	558	03/13/2015
313383PN5	13CCT007	FEDERAL HOME LOAN BANK		08/14/2013	10,000,000.00	9,921,000.00	9,976,790.55	1.125		1.188	1,377	06/09/2017
3137EABS7	10CCT008	FEDERAL HOME LOAN MORTGAGE		03/26/2010	10,000,000.00	10,023,000.00	10,014,453.61	4.125		2.041	26	09/27/2013
3137EADD8	12CCT011	FEDERAL HOME LOAN MORTGAGE		10/25/2012	30,000,000.00	30,090,000.00	30,058,754.45	0.500		0.378	593	04/17/2015
3134G3W55	13CCT002	FEDERAL HOME LOAN MORTGAGE		03/06/2013	20,000,000.00	19,960,000.00	20,029,722.49	0.450		0.383	814	11/24/2015
3134G3J76	13CCT003a	FEDERAL HOME LOAN MORTGAGE		03/27/2013	20,000,000.00	19,998,000.00	20,022,753.48	0.450		0.393	733	09/04/2015
3137EADH9	13CCT004	FEDERAL HOME LOAN MORTGAGE		07/08/2013	20,000,000.00	19,742,000.00	19,751,748.15	1.000		1.334	1,397	06/29/2017
3137EADJ5	13CCT005	FEDERAL HOME LOAN MORTGAGE		08/14/2013	10,000,000.00	9,873,000.00	9,917,002.81	1.000		1.218	1,426	07/28/2017
3137EADC0	13CCT006	FEDERAL HOME LOAN MORTGAGE		08/14/2013	10,000,000.00	9,945,000.00	9,984,478.26	1.000		1.045	1,284	03/08/2017
3137EADS5	13CCT008	FEDERAL HOME LOAN MORTGAGE		08/19/2013	10,000,000.00	9,970,000.00	9,986,148.02	0.875		0.920	1,139	10/14/2016
31359MTG8	10CCT010	FEDERAL NATIONAL MORTGAGE ASSO		04/07/2010	10,000,000.00	10,046,000.00	10,029,523.03	4.625		2.106	44	10/15/2013
31398A2M3	10CCT026	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2010	10,000,000.00	10,008,000.00	10,000,600.64	1.125		1.057	29	09/30/2013
31359MWJ8	11CCT013	FEDERAL NATIONAL MORTGAGE ASSO		07/28/2011	10,000,000.00	10,491,000.00	10,395,794.30	4.625		1.030	409	10/15/2014
3135G0FY4	12CCT001	FEDERAL NATIONAL MORTGAGE ASSO		01/23/2012	20,000,000.00	20,128,000.00	20,053,869.22	0.750		0.561	474	12/19/2014
3135G0DW0	12CCT009	FEDERAL NATIONAL MORTGAGE ASSO		08/10/2012	30,000,000.00	30,144,000.00	30,097,260.37	0.625		0.331	424	10/30/2014
3135G0HG1	12CCT010	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2012	30,000,000.00	30,030,000.00	30,019,751.11	0.375		0.390	561	03/16/2015

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
August 31, 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												
3135G0JA2	13CCT012	FEDERAL NATIONAL MORTGAGE ASSO		08/27/2013	20,000,000.00	19,920,000.00	19,915,058.18	1.125		1.244	1,334	04/27/2017
		Subtotal and Average	**445,813,504.18**		**480,000,000.00**	**481,357,000.00**	**481,031,215.22**			**0.729**	**613**	
Treasury Coupon Securities												
912828RX0	13CCT011	AUSTRA CORP		08/22/2013	20,000,000.00	19,926,000.00	19,953,507.03	0.875		0.946	1,217	12/31/2016
		Subtotal and Average	**6,436,559.71**		**20,000,000.00**	**19,926,000.00**	**19,953,507.03**			**0.946**	**1,217**	
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	409	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	212	04/01/2014
		Subtotal and Average	**5,830,000.00**		**5,830,000.00**	**5,830,000.00**	**5,830,000.00**			**2.499**	**240**	
Callable Federal Agency Notes												
313379UC1	12CCT005	FEDERAL HOME LOAN BANK		06/26/2012	20,000,000.00	20,002,000.00	20,000,000.00	0.550		0.550	663	06/26/2015
		Subtotal and Average	**20,000,000.00**		**20,000,000.00**	**20,002,000.00**	**20,000,000.00**			**0.550**	**663**	
		Total and Average	**803,097,140.22**		**849,237,514.43**	**850,522,514.43**	**850,222,236.68**			**0.834**	**393**	

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Cash
August 31, 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		246,924.63	246,924.63				0
				Subtotal		246,924.63	246,924.63				
		Total Cash and Investments	803,097,140.22		849,237,514.43	850,769,439.06	850,469,161.31			0.834	393

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
August 1, 2013 through August 31, 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		21,011.58	50,026,994.30	
		Subtotal			**21,011.58**	**50,026,994.30**	**323,407,514.43**
Federal Agency Coupon Securities							
3133ECWT7	13CCT009	FEDERAL FARM CREDIT BANK	0.650	08/19/2013	9,977,600.00	0.00	
3133ECWV2	13CCT010	FEDERAL FARM CREDIT BANK	0.875	08/22/2013	9,953,900.00	0.00	
313383PN5	13CCT007	FEDERAL HOME LOAN BANK	1.125	08/14/2013	9,976,500.00	0.00	
3137EADJ5	13CCT005	FEDERAL HOME LOAN MORTGAGE	1.000	08/14/2013	9,916,000.00	0.00	
3137EADC0	13CCT006	FEDERAL HOME LOAN MORTGAGE	1.000	08/14/2013	9,984,270.00	0.00	
3137EADS5	13CCT008	FEDERAL HOME LOAN MORTGAGE	0.875	08/19/2013	9,986,000.00	0.00	
31398AX31	11CCT004	FEDERAL NATIONAL MORTGAGE ASSO	1.250	08/20/2013	0.00	10,000,000.00	
31398AX31	11CCT005	FEDERAL NATIONAL MORTGAGE ASSO	1.250	08/20/2013	0.00	10,000,000.00	
3135G0JA2	13CCT012	FEDERAL NATIONAL MORTGAGE ASSO	1.125	08/27/2013	19,914,800.00	0.00	
		Subtotal			**79,709,070.00**	**20,000,000.00**	**481,031,215.22**
Treasury Coupon Securities							
912828RX0	13CCT011	AUSTRA CORP	0.875	08/22/2013	19,953,125.00	0.00	
		Subtotal			**19,953,125.00**	**0.00**	**19,953,507.03**
Miscellaneous Coupon Securities							
		Subtotal					**5,830,000.00**
Callable Federal Agency Notes							
		Subtotal					**20,000,000.00**
		Total			**99,683,206.58**	**70,026,994.30**	**850,222,236.68**

CUYAHOGA COUNTY
Portfolio Management
Activity Summary
August 2012 through August 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
August	2012	48	798,128,687.78	0.755	0.766	0.000	24	26	583	274
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
	Average	**42**	**787,965,570.49**	**0.726%**	**0.736%**	**0.000**	**20**	**21**	**628**	**316**

CUYAHOGA COUNTY
Portfolio Management
Interest Earnings Summary
August 31, 2013

	August 31 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	125,000.00	1,343,631.96
Plus Accrued Interest at End of Period	4,507,655.97	5,631,552.90
Less Accrued Interest at Beginning of Period	(4,148,828.34)	(2,218,572.51)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	483,827.63	4,756,612.35
Adjusted by Premiums and Discounts	-195,213.11	-2,193,134.17
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	288,614.52	2,563,478.18
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	13,497.15	53,122.52
Plus Accrued Interest at End of Period	7,514.43	7,514.43
Less Accrued Interest at Beginning of Period	(13,497.15)	(1,244.79)
Interest Earned during Period	7,514.43	59,392.16
Total Interest Earned during Period	**491,342.06**	**4,816,004.51**
Total Adjustments from Premiums and Discounts	**-195,213.11**	**-2,193,134.17**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**296,128.95**	**2,622,870.34**

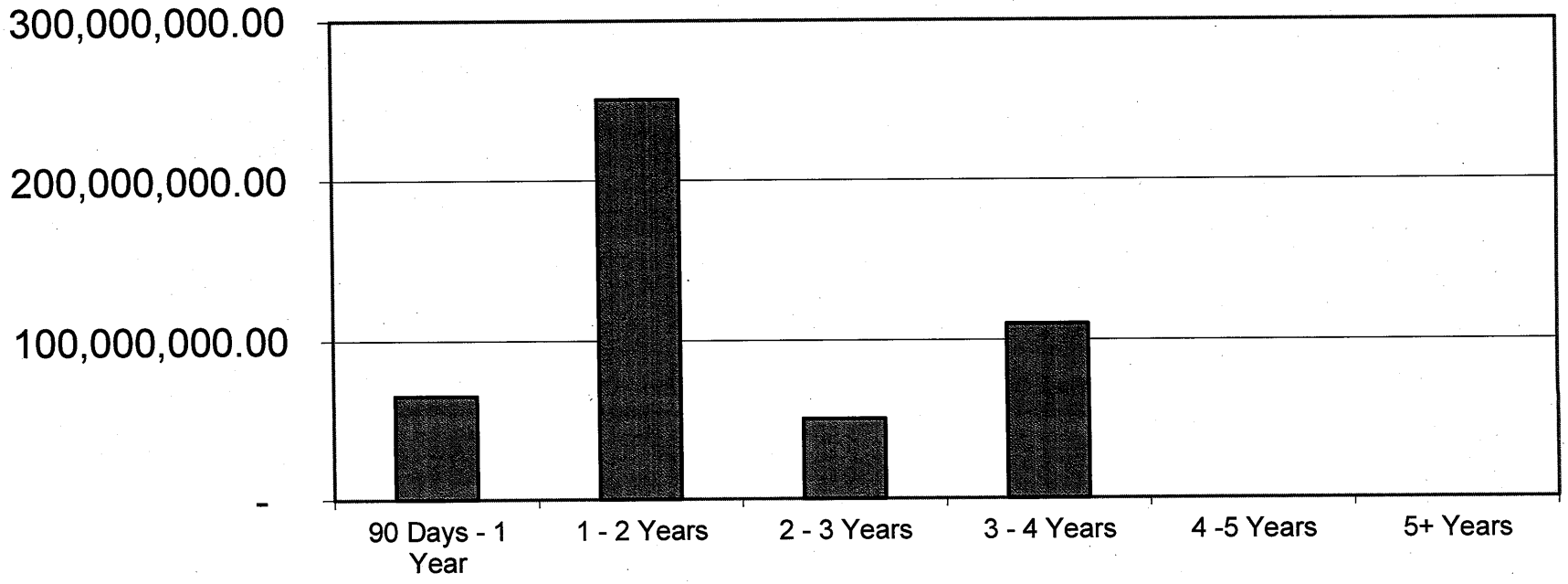
CUYAHOGA COUNTY
Interest Earnings
Sorted by Security Type - Investment Number
August 1, 2013 - August 31, 2013
Period Yield on Average Book Value

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	323,407,514.43	373,413,497.15	325,017,076.32		0.970	0.002	7,514.43	0.00	7,514.43
			Subtotal	**323,407,514.43**	**373,413,497.15**	**325,017,076.32**			**0.002**	**7,514.43**	**0.00**	**7,514.43**
Security Type: Federal Agency Coupon Securities												
3137EABS7	10CCT008	001	FHLMC	10,000,000.00	10,031,130.85	10,022,254.25	09/27/2013	4.125	0.177	34,375.00	-16,677.24	17,697.76
31359MTG8	10CCT010	001	FNMA	10,000,000.00	10,049,652.37	10,038,938.36	10/15/2013	4.625	0.183	38,541.66	-20,129.34	18,412.32
3133XSAE8	10CCT016	001	FHLB	10,000,000.00	10,037,786.46	10,029,950.56	10/18/2013	3.625	0.154	30,208.33	-14,722.00	15,486.33
31398A2M3	10CCT026	001	FNMA	10,000,000.00	10,001,221.99	10,000,891.94	09/30/2013	1.125	0.088	9,375.00	-621.35	8,753.65
31398AX31	11CCT004	001	FNMA	0.00	10,000,918.89	6,129,299.03	08/20/2013	1.250	0.093	6,597.22	-918.89	5,678.33
31398AX31	11CCT005	001	FNMA	0.00	10,000,048.39	6,129,046.31	08/20/2013	1.250	0.107	6,597.22	-48.39	6,548.83
31331GCS6	11CCT006	001	FFCB	10,000,000.00	10,048,761.14	10,036,964.09	10/07/2013	3.875	0.101	32,291.67	-22,164.15	10,127.52
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,997,335.00	9,997,507.98	04/07/2014	1.400	0.120	11,666.67	325.00	11,991.67
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,194,662.69	10,187,099.86	09/22/2014	3.000	0.106	25,000.00	-14,208.96	10,791.04
31315PJR1	11CCT010	001	FAMCA	10,000,000.00	10,193,910.16	10,184,353.66	06/25/2014	3.250	0.090	27,083.33	-17,954.64	9,128.69
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,425,184.96	10,409,541.54	10/15/2014	4.625	0.088	38,541.66	-29,390.66	9,151.00
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,057,322.37	20,055,484.40	12/19/2014	0.750	0.045	12,500.00	-3,453.15	9,046.85
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,246,562.26	20,228,907.36	03/14/2014	2.375	0.032	39,583.33	-33,169.81	6,413.52
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,218,653.88	20,209,947.13	09/12/2014	1.375	0.032	22,916.66	-16,358.14	6,558.52
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	19,994,800.73	19,995,092.03	05/16/2014	0.320	0.029	5,333.34	547.29	5,880.63
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,104,224.12	30,100,525.10	10/30/2014	0.625	0.029	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,020,818.74	30,020,250.48	03/16/2015	0.375	0.028	9,375.00	-1,067.63	8,307.37
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	30,061,762.36	30,060,161.37	04/17/2015	0.500	0.032	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	0.023	6,750.00	0.00	6,750.00
313376ZQ1	12CCT015	001	FHLB	30,000,000.00	30,022,585.07	30,021,965.43	03/13/2015	0.375	0.027	9,375.00	-1,164.17	8,210.83
3133ECBD5	13CCT001	001	FFCB	20,000,000.00	20,009,523.86	20,009,348.46	12/28/2015	0.440	0.035	7,333.33	-329.54	7,003.79
3134G3W55	13CCT002	001	FHLMC	20,000,000.00	20,030,832.92	20,030,241.89	11/24/2015	0.450	0.032	7,500.00	-1,110.43	6,389.57
3134G3J76	13CCT003a	001	FHLMC	20,000,000.00	20,023,697.61	20,023,195.09	09/04/2015	0.450	0.033	7,500.00	-944.13	6,555.87
3137EADH9	13CCT004	001	FHLMC	20,000,000.00	19,746,343.54	19,749,220.18	06/29/2017	1.000	0.112	16,666.66	5,404.61	22,071.27
3137EADJ5	13CCT005	001	FHLMC	10,000,000.00	0.00	5,758,000.91	07/28/2017	1.000	0.099	4,722.23	1,002.81	5,725.04

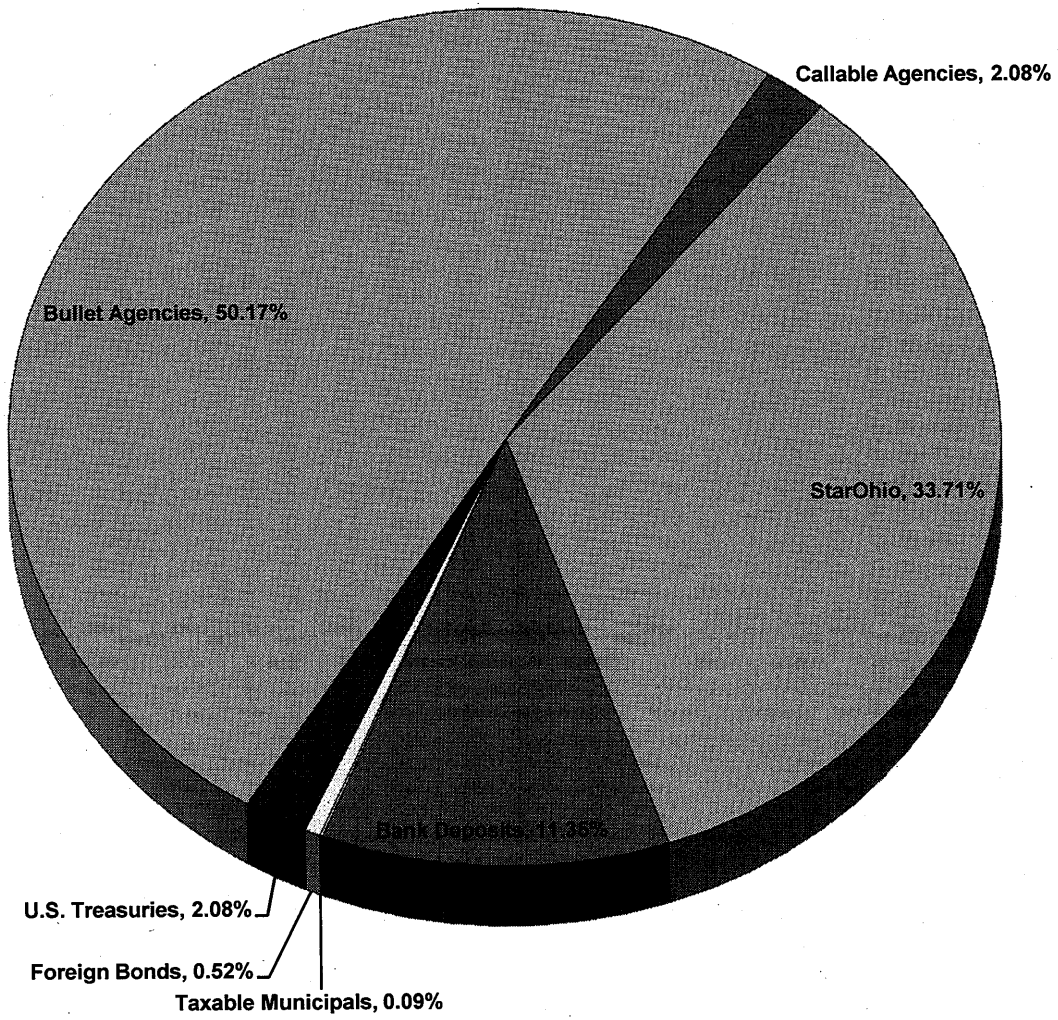
CUYAHOGA COUNTY
Interest Earnings
August 1, 2013 - August 31, 2013

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												
3137EADC0	13CCT006	001	FHLMC	10,000,000.00	0.00	5,797,385.25	03/08/2017	1.000	0.085	4,722.23	208.26	4,930.49
313383PN5	13CCT007	001	FHLB	10,000,000.00	0.00	5,792,900.18	06/09/2017	1.125	0.097	5,312.50	290.55	5,603.05
3137EADS5	13CCT008	001	FHLMC	10,000,000.00	0.00	4,187,713.23	10/14/2016	0.875	0.073	2,916.66	148.02	3,064.68
3133ECWT7	13CCT009	001	FFCB	10,000,000.00	0.00	4,184,221.20	05/09/2016	0.650	0.058	2,166.66	274.29	2,440.95
3133ECWV2	13CCT010	001	FFCB	10,000,000.00	0.00	3,211,003.25	12/07/2016	0.875	0.079	2,187.50	350.13	2,537.63
3135G0JA2	13CCT012	001	FNMA	20,000,000.00	0.00	3,212,093.67	04/27/2017	1.125	0.086	2,500.00	258.18	2,758.18
			Subtotal	**480,000,000.00**	**421,517,740.36**	**445,813,504.18**			**0.059**	**457,763.86**	**-195,595.14**	**262,168.72**
Security Type: Treasury Coupon Securities												
912828RX0	13CCT011	001	AUSTRA	20,000,000.00	0.00	6,436,559.71	12/31/2016	0.875	0.080	4,755.44	382.03	5,137.47
			Subtotal	**20,000,000.00**	**0.00**	**6,436,559.71**			**0.080**	**4,755.44**	**382.03**	**5,137.47**
Security Type: Miscellaneous Coupon Securities												
SYS10CCT012F	10CCT012F	001	GARFIE	830,000.00	830,000.00	830,000.00	10/15/2014	4.000	0.333	2,766.66	0.00	2,766.66
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
			Subtotal	**5,830,000.00**	**5,830,000.00**	**5,830,000.00**			**0.208**	**12,141.66**	**0.00**	**12,141.66**
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	9,166.67	0.00	9,166.67
			Subtotal	**20,000,000.00**	**20,000,000.00**	**20,000,000.00**			**0.046**	**9,166.67**	**0.00**	**9,166.67**
			Total	**849,237,514.43**	**820,761,237.51**	**803,097,140.22**			**0.037**	**491,342.06**	**-195,213.11**	**296,128.95**

Maturity Chart
August 2013



Cuyahoga County Investment Portfolio
Sector Analysis as of August 31, 2013
Based on Market Value of Portfolio (Excluding H.E.L.P. CDs)

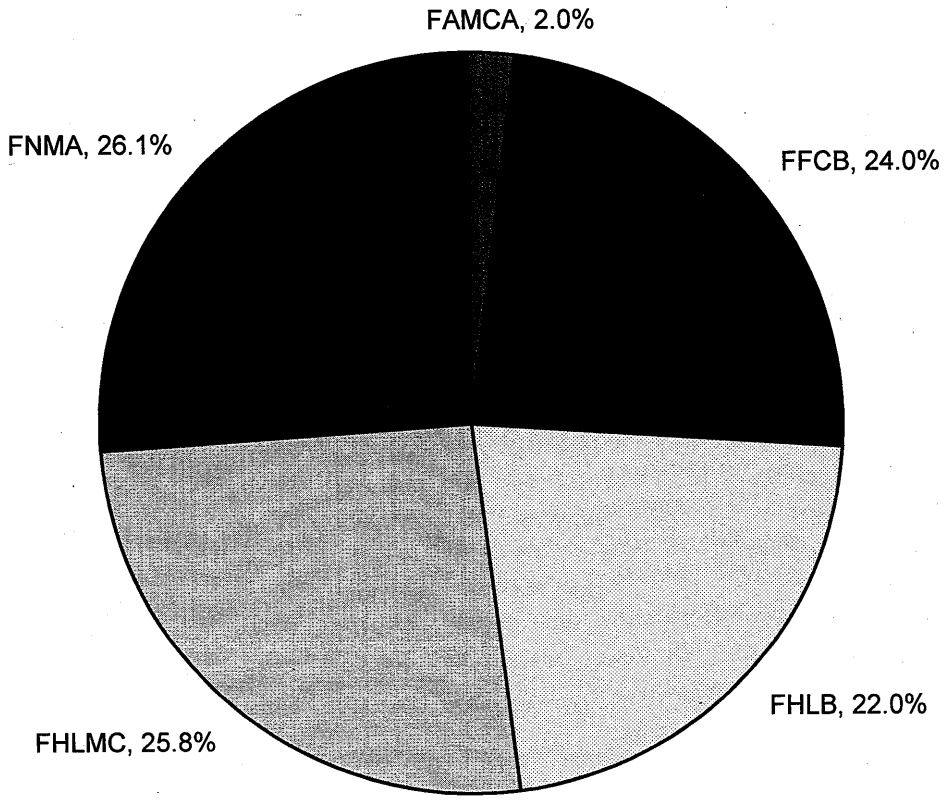


Cuyahoga County Treasurer
Pie Chart Statistics
August 31, 2013

		Market Value
StarOhio	33.71%	323,407,514.43
Bank Deposits	11.35%	108,895,840.14
Taxable Municipals	0.09%	830,000.00
Foreign Bonds	0.52%	5,000,000.00
U.S. Treasuries	2.08%	19,926,000.00
Bullet Agencies	50.17%	481,357,000.00
Callable Agencies	2.08%	20,002,000.00
	100.00%	959,418,354.57
H.E.L.P. & Heritage CD's		7,131,621.59
		966,549,976.16

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
August 2013



Portfolio Policy Compliance
August 2013

Total Portfolio Market Value 12 Month Trailing Average = 936,270,656.73

(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.

Help Cds as of August 31, 2013

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
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							
	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					$6,266,655.53		$16,367.75

Heritage Home Cds as of August 31, 2013

Bankname	CCD#	CDMaturity	CDDate	CDRate	Amount	Days	Income
Keybank							
	797	9/17/2013	3/21/2013	0.25%	$864,966.06	180	$1,081.21
Summary for 'bnkname' = Keybank (1 detail record)							
Sum					$864,966.06		$1,081.21
Avg					$864,966.06		
Grand Total					$864,966.06		$1,081.21