CUYAHOGA COUNTY
DEPARTMENT OF THE TREASURER
Jeannet Wright, Acting Treasurer

To: Investment Advisory Committee

From: Joseph Farris, Investment & Cash Management Officer

Date: March 12, 2014

Re: Monthly Investment Reports

Attached are the following Cuyahoga County Investment Reports for February 2014:

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

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

cc: Investment Advisory Working Group

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Phone Number: 216-443-7400 Fax Number: 216-443-7463

CUYAHOGA COUNTY PORTFOLIO
MONTH END SUMMARY
February 28, 2014

	AS OF 02/28/14
CURRENT BOOK VALUE	$ 969,830,696.96
MARKET VALUE	$ 971,690,046.95
UNREALIZED GAIN/(LOSS)	$ 1,859,349.99
MONTHLY INCOME	$ 314,473.06
YTD INCOME	$ 629,891.17
MONTHLY ANNUALIZED YIELD	0.50%
YTD ANNUALIZED YIELD *	0.46%

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

Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
February 28, 2014

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	15,410,749.70	15,410,749.70	15,410,749.70	2.36	205	43	0.241	0.244
Federal Agency Coupon Securities	510,000,000.00	511,753,000.00	510,097,228.25	78.01	969	555	0.623	0.632
Treasury Coupon Securities	20,000,000.00	20,146,000.00	19,960,421.76	3.05	1,227	1,036	0.933	0.946
Callable Federal Agency Securities	20,000,000.00	20,018,000.00	20,000,000.00	3.06	1,095	482	0.542	0.550
Foreign Securities	8,000,000.00	8,000,000.00	8,000,000.00	1.22	1,086	420	1.925	1.952
Municipal Securities	420,000.00	420,000.00	420,000.00	0.06	365	228	3.945	4.000
Money Market Accounts	80,032,232.41	80,032,232.41	80,032,232.41	12.24	1	1	0.069	0.070
Investments	**653,862,982.11**	**655,779,982.11**	**653,920,632.12**	**100.00%**	**846**	**486**	**0.571**	**0.579**

Total Earnings	February 28 Month Ending	Fiscal Year To Date
Current Year	314,473.06	629,891.17
Average Daily Balance	**818,545,745.06**	**838,789,523.84**
Effective Rate of Return	**0.50%**	**0.46%**

J. Wright, Acting Treasurer

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 28, 2014

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Certificates of Deposit - Bank												
14CD001	14CD001	First Federal of Lakewood		01/31/2014	300,000.00	300,000.00	300,000.00	0.250	0.250	0.253	30	03/31/2014
CCD801	CCD801	First Federal of Lakewood		09/30/2013	750,000.00	750,000.00	750,000.00	0.250	0.250	0.253	30	03/31/2014
CCD799	CCD799	KEY BANK		09/30/2013	7,400,000.00	7,400,000.00	7,400,000.00	0.250	0.250	0.253	30	03/31/2014
CCD800	CCD800	KEY BANK		09/30/2013	4,800,000.00	4,800,000.00	4,800,000.00	0.250	0.250	0.253	30	03/31/2014
CCD796	CCD796	PNC		03/05/2013	960,749.70	960,749.70	960,749.70	0.100	0.100	0.101	4	03/05/2014
CCD798	CCD798	US Bank		09/30/2013	1,200,000.00	1,200,000.00	1,200,000.00	0.250	0.250	0.253	213	09/30/2014
		Subtotal and Average	**15,410,749.70**		**15,410,749.70**	**15,410,749.70**	**15,410,749.70**		**0.241**	**0.244**	**43**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	Federal Agricultural Mtg Corp		06/07/2011	10,000,000.00	10,103,000.00	10,068,227.65	3.250	1.040	1.055	116	06/25/2014
31331KGN4	11CCT008	Federal Farm Credit Bank		04/07/2011	10,000,000.00	10,024,000.00	9,999,610.00	1.400	1.420	1.440	37	04/07/2014
31331GL80	11CCT009	Federal Farm Credit Bank		05/16/2011	10,000,000.00	10,159,000.00	10,095,200.00	3.000	1.236	1.253	205	09/22/2014
3133EAQP6	12CCT007	Federal Farm Credit Bank		06/28/2012	20,000,000.00	20,010,000.00	19,998,631.77	0.320	0.348	0.353	76	05/16/2014
3133EC2X1	12CCT012	Federal Farm Credit Bank		11/19/2013	30,000,000.00	30,030,000.00	30,000,000.00	0.270	0.266	0.270	263	11/19/2014
3133ECBD5	13CCT001	Federal Farm Credit Bank		01/22/2013	20,000,000.00	20,040,000.00	20,007,217.05	0.440	0.414	0.420	667	12/28/2015
3133ECWT7	13CCT009	Federal Farm Credit Bank		08/19/2013	10,000,000.00	10,052,000.00	9,981,988.57	0.650	0.723	0.733	800	05/09/2016
3133ECWV2	13CCT010	Federal Farm Credit Bank		08/22/2013	10,000,000.00	10,035,000.00	9,961,252.66	0.875	1.004	1.018	1,012	12/07/2016
3133EDAL6	13CCT017	Federal Farm Credit Bank		12/03/2013	20,000,000.00	19,986,000.00	19,999,141.48	0.280	0.279	0.283	542	08/25/2015
3133XWKV0	12CCT002	Federal Home Loan Bank		02/22/2012	20,000,000.00	20,012,000.00	20,014,373.58	2.375	0.370	0.375	13	03/14/2014
313370JS8	12CCT004	Federal Home Loan Bank		05/02/2012	20,000,000.00	20,126,000.00	20,104,146.86	1.375	0.383	0.388	195	09/12/2014
313376ZQ1	12CCT015	Federal Home Loan Bank		12/19/2012	30,000,000.00	30,072,000.00	30,014,435.82	0.375	0.324	0.328	377	03/13/2015
313383PN5	13CCT007	Federal Home Loan Bank		08/14/2013	10,000,000.00	10,022,000.00	9,979,866.91	1.125	1.172	1.188	1,196	06/09/2017
3130A0C65	13CCT018	Federal Home Loan Bank		12/13/2013	10,000,000.00	10,000,000.00	9,974,180.27	0.625	0.708	0.718	1,033	12/28/2016
3137EADD8	12CCT011	Federal Home Loan Mtg Corp		10/25/2012	30,000,000.00	30,117,000.00	30,040,707.01	0.500	0.374	0.379	412	04/17/2015
3134G3W55	13CCT002	Federal Home Loan Mtg Corp		03/06/2013	20,000,000.00	20,054,000.00	20,023,059.92	0.450	0.378	0.383	633	11/24/2015
3134G3J76	13CCT003	Federal Home Loan Mtg Corp		03/27/2013	20,000,000.00	20,048,000.00	20,017,088.71	0.450	0.388	0.393	552	09/04/2015
3137EADH9	13CCT004	Federal Home Loan Mtg Corp		07/08/2013	20,000,000.00	19,742,000.00	19,784,175.82	1.000	1.316	1.334	1,216	06/29/2017
3137EADJ5	13CCT005	Federal Home Loan Mtg Corp		08/14/2013	10,000,000.00	10,030,000.00	9,927,620.79	1.000	1.201	1.218	1,245	07/28/2017
3137EADC0	13CCT006	Federal Home Loan Mtg Corp		08/14/2013	10,000,000.00	10,079,000.00	9,986,683.40	1.000	1.031	1.045	1,103	03/08/2017
3137EADS5	13CCT008	Federal Home Loan Mtg Corp		08/19/2013	10,000,000.00	10,079,000.00	9,988,368.28	0.875	0.907	0.920	958	10/14/2016
3137EADF3	13CCT013	Federal Home Loan Mtg Corp		09/05/2013	10,000,000.00	10,131,000.00	9,970,422.68	1.250	1.327	1.345	1,168	05/12/2017
3137EADQ9	13CCT015	Federal Home Loan Mtg Corp		10/17/2013	10,000,000.00	10,020,000.00	9,969,466.09	0.500	0.631	0.640	804	05/13/2016
3137EADT3	14CCT001	Federal Home Loan Mtg Corp		01/22/2014	10,000,000.00	10,040,000.00	9,988,228.65	0.875	0.903	0.915	1,089	02/22/2017
31359MWJ8	11CCT013	Federal National Mtg Assn		07/28/2011	10,000,000.00	10,274,000.00	10,219,450.30	4.625	1.016	1.030	228	10/15/2014
3135G0FY4	12CCT001	Federal National Mtg Assn		01/23/2012	20,000,000.00	20,070,000.00	20,033,150.29	0.750	0.533	0.541	293	12/19/2014

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 28, 2014

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
3135G0DW0	12CCT009	Federal National Mtg Assn		08/10/2012	30,000,000.00	30,096,000.00	30,055,477.87	0.625	0.340	0.345	243	10/30/2014
3135G0HG1	12CCT010	Federal National Mtg Assn		09/14/2012	30,000,000.00	30,063,000.00	30,013,345.34	0.375	0.328	0.332	380	03/16/2015
3135G0JA2	13CCT012	Federal National Mtg Assn		08/27/2013	20,000,000.00	20,186,000.00	19,926,676.36	1.125	1.227	1.244	1,153	04/27/2017
3135G0VA8	13CCT014	Federal National Mtg Assn		10/17/2013	10,000,000.00	10,025,000.00	9,984,519.54	0.500	0.567	0.575	760	03/30/2016
3135G0YE7	13CCT016	Federal National Mtg Assn		10/17/2013	10,000,000.00	10,028,000.00	9,970,514.58	0.625	0.735	0.745	909	08/26/2016
		Subtotal and Average	**510,154,499.85**		**510,000,000.00**	**511,753,000.00**	**510,097,228.25**		**0.623**	**0.632**	**555**	
Treasury Coupon Securities												
912828RX0	13CCT011	U.S. Treasury		08/22/2013	20,000,000.00	20,146,000.00	19,960,421.76	0.875	0.933	0.946	1,036	12/31/2016
		Subtotal and Average	**19,959,906.02**		**20,000,000.00**	**20,146,000.00**	**19,960,421.76**		**0.933**	**0.946**	**1,036**	
Callable Federal Agency Securities												
313379UC1	12CCT005	Federal Home Loan Bank		06/26/2012	20,000,000.00	20,018,000.00	20,000,000.00	0.550	0.542	0.550	482	06/26/2015
		Subtotal and Average	**20,000,000.00**		**20,000,000.00**	**20,018,000.00**	**20,000,000.00**		**0.542**	**0.550**	**482**	
Foreign Securities												
46513G2N6	11CCT007	State of Israel		04/08/2011	5,000,000.00	5,000,000.00	5,000,000.00	2.250	1.895	1.922	31	04/01/2014
46513E8B1	14CCT002	State of Israel		02/15/2014	3,000,000.00	3,000,000.00	3,000,000.00	2.000	1.975	2.002	1,068	02/01/2017
		Subtotal and Average	**6,500,000.00**		**8,000,000.00**	**8,000,000.00**	**8,000,000.00**		**1.925**	**1.952**	**420**	
Municipal Securities												
GARFIE	10CCT012G	City of Garfield Hts		10/15/2013	420,000.00	420,000.00	420,000.00	4.000	3.945	4.000	228	10/15/2014
		Subtotal and Average	**420,000.00**		**420,000.00**	**420,000.00**	**420,000.00**		**3.945**	**4.000**	**228**	
Money Market Accounts												
KEY SAVING	KEY Saving	KEY BANK		12/31/2013	80,026,969.39	80,026,969.39	80,026,969.39	0.070	0.069	0.070	1	
STAR OHIO	STAR Ohio	STAR Ohio		12/31/2013	5,263.02	5,263.02	5,263.02	0.020	0.020	0.020	1	
		Subtotal and Average	**246,100,589.49**		**80,032,232.41**	**80,032,232.41**	**80,032,232.41**		**0.069**	**0.070**	**1**	
		Total and Average	**818,545,745.06**		**653,862,982.11**	**655,779,982.11**	**653,920,632.12**		**0.571**	**0.579**	**486**	

Cuyahoga County Treasury
Portfolio Management
Activity By Type
February 1, 2014 through February 28, 2014

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
		Subtotal					**15,410,749.70**
Federal Agency Coupon Securities							
		Subtotal					**510,097,228.25**
Treasury Coupon Securities							
		Subtotal					**19,960,421.76**
Callable Federal Agency Securities							
		Subtotal					**20,000,000.00**
Foreign Securities							
46513E8B1	14CCT002	State of Israel	2.000	02/15/2014	3,000,000.00	0.00	
		Subtotal			**3,000,000.00**	**0.00**	**8,000,000.00**
Municipal Securities							
		Subtotal					**420,000.00**
Money Market Accounts							
KEY SAVING	KEY Saving	KEY BANK	0.070		2,817.32	0.00	
STAR OHIO	STAR Ohio	STAR Ohio	0.020		50,005,724.62	400,002,862.31	
		Subtotal			**50,008,541.94**	**400,002,862.31**	**80,032,232.41**
		Total			**53,008,541.94**	**400,002,862.31**	**653,920,632.12**

Cuyahoga County Treasury
Portfolio Management
Interest Earnings Summary
February 28, 2014

	February 28 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	12,755.56	12,755.56
Plus Accrued Interest at End of Period	7,104,563.94	7,104,563.94
Less Accrued Interest at Beginning of Period	(6,698,234.30)	(6,283,933.20)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	419,085.20	833,386.30
Adjusted by Premiums and Discounts	-110,291.77	-220,699.73
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	308,793.43	612,686.57
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	5,679.63	17,204.60
Plus Accrued Interest at End of Period	0.00	0.00
Less Accrued Interest at Beginning of Period	(0.00)	(0.00)
Interest Earned during Period	5,679.63	17,204.60
Total Interest Earned during Period	**424,764.83**	**850,590.90**
Total Adjustments from Premiums and Discounts	**-110,291.77**	**-220,699.73**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**314,473.06**	**629,891.17**

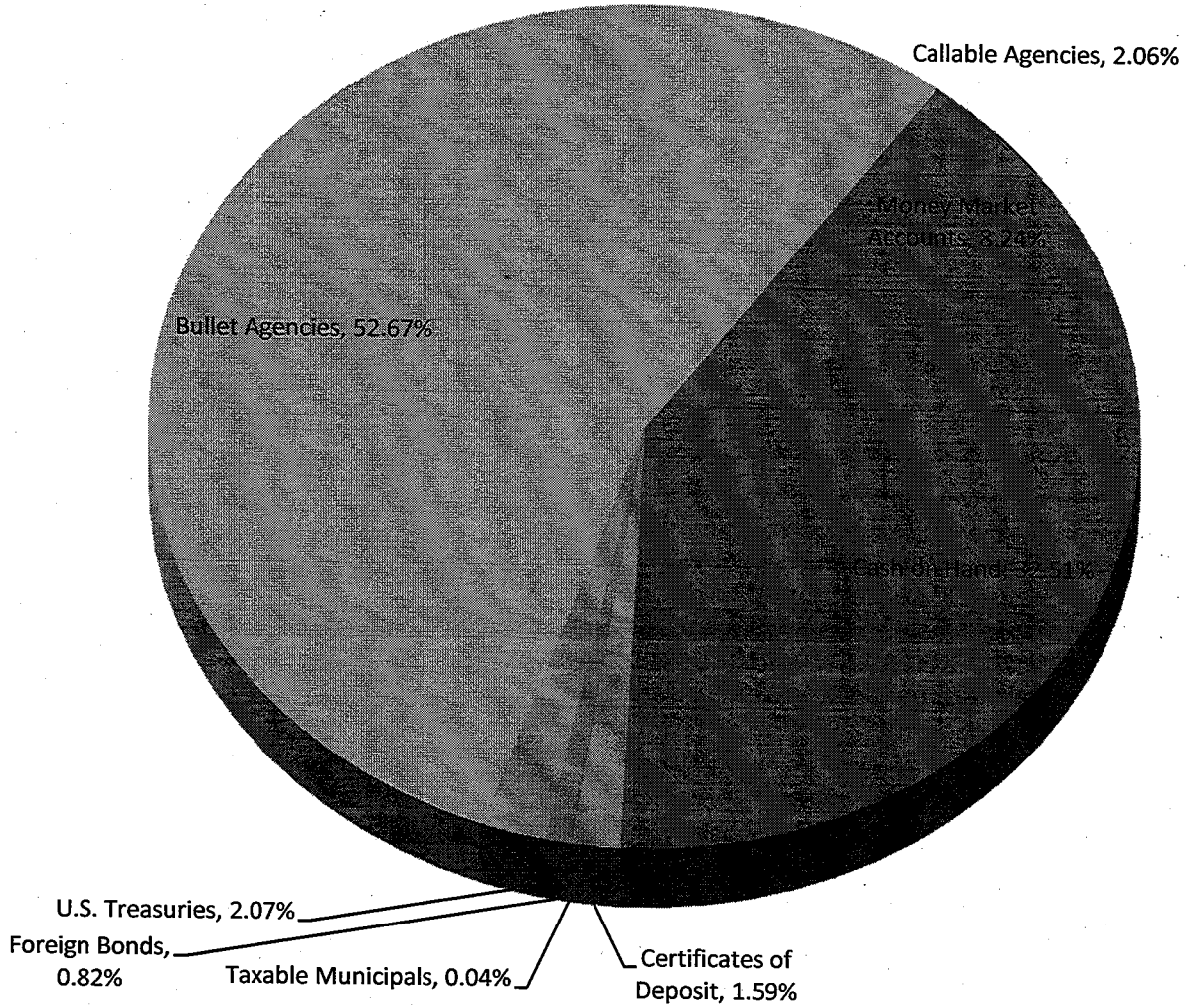
Cuyahoga County Treasury
Interest Earnings
Sorted by Security Type - Issuer
February 1, 2014 - February 28, 2014
Yield on Beginning Book Value

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: Certificates of Deposit - Bank												
CCD801	CCD801	001	FFL	750,000.00	750,000.00	750,000.00	03/31/2014	0.250	0.253	145.84	0.00	145.84
14CD001	14CD001	001	FFL	300,000.00	300,000.00	300,000.00	03/31/2014	0.250	0.254	58.34	0.00	58.34
CCD799	CCD799	001	KEY	7,400,000.00	7,400,000.00	7,400,000.00	03/31/2014	0.250	0.253	1,438.89	0.00	1,438.89
CCD800	CCD800	001	KEY	4,800,000.00	4,800,000.00	4,800,000.00	03/31/2014	0.250	0.253	933.34	0.00	933.34
CCD796	CCD796	001	PNC	960,749.70	960,749.70	960,749.70	03/05/2014	0.100	0.101	74.73	0.00	74.73
CCD798	CCD798	001	USBANK	1,200,000.00	1,200,000.00	1,200,000.00	09/30/2014	0.250	0.253	233.34	0.00	233.34
			Subtotal	**15,410,749.70**	**15,410,749.70**	**15,410,749.70**			**0.244**	**2,884.48**	**0.00**	**2,884.48**
Security Type: Federal Agency Coupon Securities												
31315PJR1	11CCT010	001	FAMC	10,000,000.00	10,086,182.30	10,068,227.65	06/25/2014	3.250	1.180	27,083.33	-17,954.65	9,128.68
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,999,285.00	9,999,610.00	04/07/2014	1.400	1.563	11,666.67	325.00	11,991.67
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,109,408.96	10,095,200.00	09/22/2014	3.000	1.391	25,000.00	-14,208.96	10,791.04
3133ECWT7	13CCT009	001	FFCB	10,000,000.00	9,981,302.86	9,981,988.57	05/09/2016	0.650	0.797	5,416.66	685.71	6,102.37
3133ECWV2	13CCT010	001	FFCB	10,000,000.00	9,960,085.57	9,961,252.66	12/07/2016	0.875	1.107	7,291.66	1,167.09	8,458.75
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	19,998,084.48	19,998,631.77	05/16/2014	0.320	0.383	5,333.34	547.29	5,880.63
3133ECBD5	13CCT001	001	FFCB	20,000,000.00	20,007,546.59	20,007,217.05	12/28/2015	0.440	0.456	7,333.33	-329.54	7,003.79
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
3133EDAL6	13CCT017	001	FFCB	20,000,000.00	19,999,093.25	19,999,141.48	08/25/2015	0.280	0.307	4,666.66	48.23	4,714.89
313383PN5	13CCT007	001	FHLB	10,000,000.00	9,979,354.18	9,979,866.91	06/09/2017	1.125	1.292	9,375.00	512.73	9,887.73
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,047,543.40	20,014,373.58	03/14/2014	2.375	0.417	39,583.33	-33,169.82	6,413.51
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,120,505.01	20,104,146.86	09/12/2014	1.375	0.425	22,916.66	-16,358.15	6,558.51
313376ZQ1	12CCT015	001	FHLB	30,000,000.00	30,015,600.00	30,014,435.82	03/13/2015	0.375	0.357	9,375.00	-1,164.18	8,210.82
3130A0C65	13CCT018	001	FHLB	10,000,000.00	9,973,418.63	9,974,180.27	12/28/2016	0.625	0.780	5,208.34	761.64	5,969.98
3137EADQ9	13CCT015	001	FHLMC	10,000,000.00	9,968,309.50	9,969,466.09	05/13/2016	0.500	0.696	4,166.67	1,156.59	5,323.26
3137EADS5	13CCT008	001	FHLMC	10,000,000.00	9,987,998.24	9,988,368.28	10/14/2016	0.875	1.000	7,291.66	370.04	7,661.70
3137EADC0	13CCT006	001	FHLMC	10,000,000.00	9,986,315.88	9,986,683.40	03/08/2017	1.000	1.136	8,333.34	367.52	8,700.86
3137EADF3	13CCT013	001	FHLMC	10,000,000.00	9,969,651.77	9,970,422.68	05/12/2017	1.250	1.463	10,416.66	770.91	11,187.57
3137EADJ5	13CCT005	001	FHLMC	10,000,000.00	9,925,851.12	9,927,620.79	07/28/2017	1.000	1.327	8,333.34	1,769.67	10,103.01
3134G3J76	13CCT003	001	FHLMC	20,000,000.00	20,018,032.84	20,017,088.71	09/04/2015	0.450	0.427	7,500.00	-944.13	6,555.87

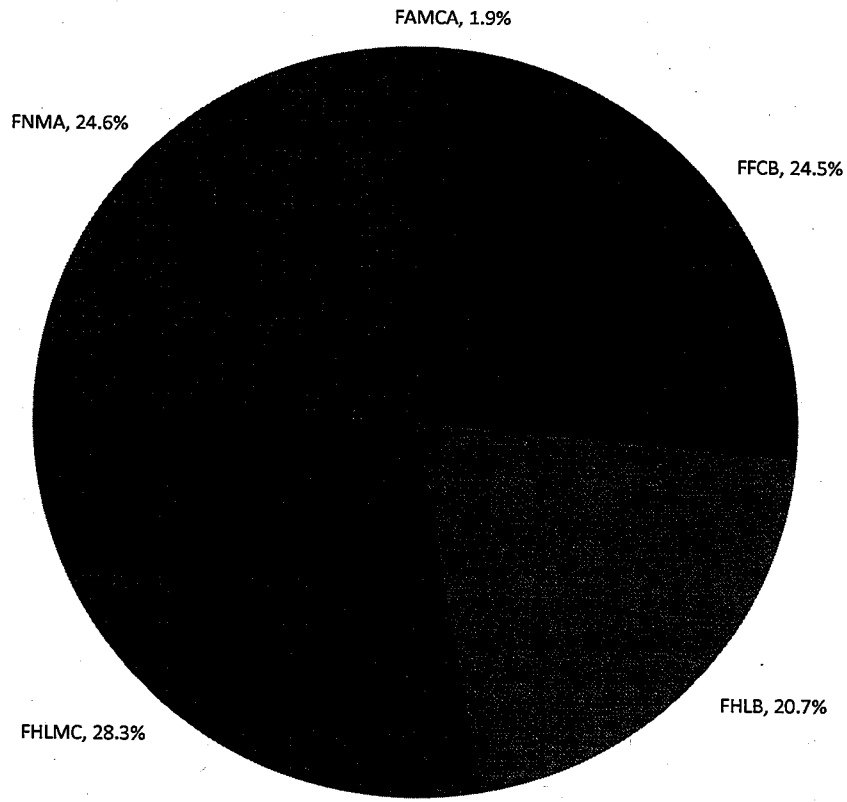
Cuyahoga County Treasury
Interest Earnings
February 1, 2014 - February 28, 2014

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												
3134G3W55	13CCT002	001	FHLMC	20,000,000.00	20,024,170.35	20,023,059.92	11/24/2015	0.450	0.416	7,500.00	-1,110.43	6,389.57
3137EADH9	13CCT004	001	FHLMC	20,000,000.00	19,778,771.21	19,784,175.82	06/29/2017	1.000	1.455	16,666.66	5,404.61	22,071.27
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	30,043,714.91	30,040,707.01	04/17/2015	0.500	0.412	12,500.00	-3,007.90	9,492.10
3137EADT3	14CCT001	001	FHLMC	10,000,000.00	9,987,898.92	9,988,228.65	02/22/2017	0.875	0.995	7,291.66	329.73	7,621.39
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,248,840.97	10,219,450.30	10/15/2014	4.625	1.164	38,541.66	-29,390.67	9,150.99
3135G0VA8	13CCT014	001	FNMA	10,000,000.00	9,983,899.49	9,984,519.54	03/30/2016	0.500	0.625	4,166.66	620.05	4,786.71
3135G0YE7	13CCT016	001	FNMA	10,000,000.00	9,969,526.24	9,970,514.58	08/26/2016	0.625	0.810	5,208.34	988.34	6,196.68
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,036,603.44	20,033,150.29	12/19/2014	0.750	0.589	12,500.00	-3,453.15	9,046.85
3135G0JA2	13CCT012	001	FNMA	20,000,000.00	19,924,740.00	19,926,676.36	04/27/2017	1.125	1.353	18,750.00	1,936.36	20,686.36
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,062,441.62	30,055,477.87	10/30/2014	0.625	0.376	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,014,412.97	30,013,345.34	03/16/2015	0.375	0.361	9,375.00	-1,067.63	8,307.37
			Subtotal	**510,000,000.00**	**510,208,589.70**	**510,097,228.25**			**0.689**	**381,166.63**	**-111,361.45**	**269,805.18**
Security Type: Treasury Coupon Securities												
912828RX0	13CCT011	001	USTR	20,000,000.00	19,959,352.08	19,960,421.76	12/31/2016	0.875	0.954	13,535.91	1,069.68	14,605.59
			Subtotal	**20,000,000.00**	**19,959,352.08**	**19,960,421.76**			**0.954**	**13,535.91**	**1,069.68**	**14,605.59**
Security Type: Callable Federal Agency Securities												
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: Foreign Securities												
46513G2N6	11CCT007	001	ISRAEL	5,000,000.00	5,000,000.00	5,000,000.00	04/01/2014	2.250	2.250	8,630.14	0.00	8,630.14
46513E8B1	14CCT002	001	ISRAEL	3,000,000.00	0.00	3,000,000.00	02/01/2017	2.000	2.000	2,301.37	0.00	2,301.37
			Subtotal	**8,000,000.00**	**5,000,000.00**	**8,000,000.00**			**2.192**	**10,931.51**	**0.00**	**10,931.51**
Security Type: Municipal Securities												
GARFIE	10CCT012G	001	GARFIE	420,000.00	420,000.00	420,000.00	10/15/2014	4.000	4.345	1,400.00	0.00	1,400.00
			Subtotal	**420,000.00**	**420,000.00**	**420,000.00**			**4.345**	**1,400.00**	**0.00**	**1,400.00**
Security Type: Money Market Accounts												
KEY SAVING	KEY Saving	001	KEY	80,026,969.39	80,024,152.07	80,026,969.39		0.070	0.046	2,817.32	0.00	2,817.32
STAR OHIO	STAR Ohio	001	STAR	5,263.02	350,002,400.71	5,263.02		0.020	0.011	2,862.31	0.00	2,862.31
			Subtotal	**80,032,232.41**	**430,026,552.78**	**80,032,232.41**			**0.017**	**5,679.63**	**0.00**	**5,679.63**
			Total	**653,862,982.11**	**1,001,025,244.26**	**653,920,632.12**			**0.409**	**424,764.83**	**-110,291.77**	**314,473.06**

Cuyahoga County Investment Portfolio
Sector Analysis as of February 2014
Based on Market Value of Portfolio



FEDERAL AGENCY BREAKDOWN
FEBRUARY 2014



Daily Cash and Investment Position
February 28, 2014
Cuyahoga County Treasurer

	Cost Basis	Amortized Book Basis	Market Value	Unrealized Gain(Loss)	% Market Value	% Trailing Average	% Policy Limit	% Available Policy
Cash on Hand	315,910,064.84	315,910,064.84	315,910,064.84	0.00	32.51%	32.02%		
Bank Deposit - Key Savings Account - .05%	80,026,969.39	80,026,969.39	80,026,969.39	0.00	8.24%	8.11%	60%	19.25%
Overnight Repurchases	0.00	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
S.T.A.R Ohio - .02%	5,263.02	5,263.02	5,263.02	0.00	0.00%	0.00%	60%	60.00%
Certificate of Deposit	15,410,749.70	15,410,749.70	15,410,749.70	0.00	1.59%	1.58%	20%	18.42%
Corporate Bonds	0.00	0.00	0.00	0.00	0.00%	0.00%	15%	15.00%
Foreign Notes	8,000,000.00	8,000,000.00	8,000,000.00	0.00	0.82%	0.82%	1%	0.18%
Taxable Municipal Notes	420,000.00	420,000.00	420,000.00	0.00	0.04%	0.04%		
Taxable Municipal Notes - Callable	0.00	0.00	0.00	0.00	0.00%	0.00%	10%	9.96%
U.S Treasury Notes/Bonds	19,953,125.00	19,960,421.76	20,146,000.00	185,578.24	2.07%	2.06%	100%	97.94%
U.S. Agencies - Discount Notes	0.00	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S. Agencies - Callable	20,000,000.00	20,000,000.00	20,018,000.00	18,000.00	2.06%	2.05%	40%	37.95%
U.S. Agencies	513,444,207.00	510,097,228.25	511,753,000.00	1,655,771.75	52.67%	52.39%	100%	47.61%
TOTAL HOLDINGS	973,170,378.95	969,830,696.96	971,690,046.95	$1,859,349.99	100.00%			

986,651,569.05 =Prior Day Market Value

976,725,613.86 =12 Month Trailing Average

Cash on Hand and Bank Deposit policy limit is equal to 60% 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 60% of prior day market value.
All other investment classes are limited to their respective percent of the 12 Month Trailing Average.