CUYAHOGA COUNTY
OFFICE OF THE FISCAL OFFICER

To: Investment Advisory Committee

From: Terry Maltarich, Investment Officer

Date: November 15, 2012

Re: Monthly Investment Reports

Attached find the following Cuyahoga County Investment Reports for the month ended October 31, 2012:

- 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 5876.

cc: Investment Advisory Working Group

CUYAHOGA COUNTY PORTFOLIO
MONTH END SUMMARY
October 31, 2012

	AS OF 10/31/12
CURRENT BOOK VALUE	$728,755,441.89
MARKET VALUE	$730,784,871.27
UNREALIZED GAIN/(LOSS)	$2,029,429.38
MONTHLY INCOME	$393,145.70
YTD INCOME	$4,333,247.52
MONTHLY ANNUALIZED YIELD	0.67%
YTD ANNUALIZED YIELD *	0.68%

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

CUYAHOGA COUNTY
Portfolio Management
Portfolio Summary
October 31, 2012

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking Accounts	20,702,455.80	20,702,455.80	20,702,455.80	3.30	1	1	0.940	0.953
Repurchase Agreements	75,000,000.00	75,000,000.00	75,000,000.00	11.97	1	0	0.260	0.264
Federal Agency Coupon Securities	470,000,000.00	476,577,300.00	474,528,970.62	75.73	910	423	0.828	0.840
Federal Agency Disc. -Amortizing	30,000,000.00	29,964,600.00	29,958,499.91	4.78	361	249	0.203	0.206
Miscellaneous Coupon Securities	6,382,000.00	6,382,000.00	6,382,000.00	1.02	1,003	548	2.547	2.582
Callable Federal Agency Notes	20,000,000.00	19,975,000.00	20,000,000.00	3.19	1,095	967	0.542	0.550
Investments	**622,084,455.80**	**628,601,355.80**	**626,571,926.33**	**100.00%**	**752**	**369**	**0.742**	**0.753**
Cash and Accrued Interest								
Accrued Interest at Purchase		10,800.00	10,800.00					
Subtotal		10,800.00	10,800.00					
Total Cash and Investments	**622,084,455.80**	**628,612,155.80**	**626,582,726.33**		**752**	**369**	**0.742**	**0.753**

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	393,145.70	4,333,247.52
Average Daily Balance	**685,997,160.99**	**764,707,202.57**
Effective Rate of Return	**0.67%**	**0.68%**

RICHARD SENSENBRENNER, TREASURER

Reporting period 10/01/2012-10/31/2012

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
October 31, 2012

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			1,000,034.70	1,000,034.70	1,000,034.70	0.350		0.350	1	
SYSHUNTMM	HUNTMM	HUNTINGTON BANK			1,000,034.70	1,000,034.70	1,000,034.70	1.230		1.230	1	
SYSKeyBankDA	KeyBankDA	Key Bank NA			0.00	0.00	0.00	1.000		1.000	1	
SYSS110199	S110199	STAR			18,702,386.40	18,702,386.40	18,702,386.40	0.970		0.970	1	
		Subtotal and Average	**31,752,886.26**		**20,702,455.80**	**20,702,455.80**	**20,702,455.80**			**0.953**	**1**	
Repurchase Agreements												
SYSR103112	R103112	DEUTSCHE BANK		10/31/2012	75,000,000.00	75,000,000.00	75,000,000.00	0.260		0.264	0	11/01/2012
		Subtotal and Average	**107,258,064.52**		**75,000,000.00**	**75,000,000.00**	**75,000,000.00**			**0.264**	**0**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	FARMER MAC		06/07/2011	10,000,000.00	10,507,200.00	10,355,501.97	3.250		1.055	601	06/25/2014
31331G2R9	10CCT019	FEDERAL FARM CREDIT BANK		06/08/2010	10,000,000.00	10,016,800.00	10,006,371.08	1.875		1.226	36	12/07/2012
31331GCS6	11CCT006	FEDERAL FARM CREDIT BANK		03/08/2011	10,000,000.00	10,340,800.00	10,248,238.54	3.875		1.167	340	10/07/2013
31331KGN4	11CCT008	FEDERAL FARM CREDIT BANK		04/07/2011	10,000,000.00	10,169,200.00	9,994,410.00	1.400		1.440	522	04/07/2014
31331GL80	11CCT009	FEDERAL FARM CREDIT BANK		05/16/2011	10,000,000.00	10,445,000.00	10,322,543.28	3.000		1.253	690	09/22/2014
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK		06/28/2012	20,000,000.00	19,989,800.00	19,989,875.10	0.320		0.353	561	05/16/2014
3133XSAE8	10CCT016	FEDERAL HOME LOAN BANK		05/07/2010	10,000,000.00	10,327,400.00	10,170,284.45	3.625		1.795	351	10/18/2013
313371PM2	10CCT031	FEDERAL HOME LOAN BANK		12/10/2010	10,000,000.00	10,019,000.00	9,972,831.33	0.500		0.869	237	06/26/2013
3133XVNT4	10CCT032	FEDERAL HOME LOAN BANK		12/15/2010	10,000,000.00	10,018,700.00	10,011,584.28	1.750		0.771	43	12/14/2012
3133XYHD0	11CCT011	FEDERAL HOME LOAN BANK		06/30/2011	10,000,000.00	10,088,000.00	10,064,777.70	1.625		0.572	225	06/14/2013
3133XWKV0	12CCT002	FEDERAL HOME LOAN BANK		02/22/2012	20,000,000.00	20,577,400.00	20,545,090.57	2.375		0.375	498	03/14/2014
313378CM1	12CCT003	FEDERAL HOME LOAN BANK		03/15/2012	20,000,000.00	20,003,000.00	19,997,086.71	0.200		0.244	120	03/01/2013
313370JS8	12CCT004	FEDERAL HOME LOAN BANK		05/02/2012	20,000,000.00	20,423,200.00	20,365,877.20	1.375		0.388	680	09/12/2014
3133XR5U0	9CCT018	FEDERAL HOME LOAN BANK		12/04/2009	10,000,000.00	10,226,900.00	10,121,491.10	3.750		1.720	225	06/14/2013
3137EACJ6	10CCT006	FEDERAL HOME LOAN MORTGAGE COR		03/05/2010	10,000,000.00	10,065,800.00	9,998,037.86	1.625		1.665	165	04/15/2013
3137EABS7	10CCT008	FEDERAL HOME LOAN MORTGAGE COR		03/26/2010	10,000,000.00	10,354,600.00	10,181,226.01	4.125		2.041	330	09/27/2013
3137EACG2	10CCT024	FEDERAL HOME LOAN MORTGAGE COR		08/30/2010	10,000,000.00	10,022,900.00	10,011,077.03	1.375		0.765	69	01/09/2013
3134A4SA3	10CCT025	FEDERAL HOME LOAN MORTGAGE COR		09/13/2010	10,000,000.00	10,088,500.00	10,073,762.71	4.500		0.867	75	01/15/2013
3137EACJ6	10CCT029	FEDERAL HOME LOAN MORTGAGE COR		11/23/2010	10,000,000.00	10,065,800.00	10,041,799.07	1.625		0.682	165	04/15/2013
3137EABJ7	11CCT003	FEDERAL HOME LOAN MORTGAGE COR		01/31/2011	10,000,000.00	10,191,200.00	10,152,798.09	3.500		0.824	209	05/29/2013
3137EACQ0	11CCT014	FEDERAL HOME LOAN MORTGAGE COR		08/30/2011	20,000,000.00	19,997,600.00	20,010,899.16	0.625		0.268	57	12/28/2012
3137EADD8	12CCT011	FEDERAL HOME LOAN MORTGAGE COR		10/25/2012	30,000,000.00	30,091,500.00	30,088,833.52	0.500		0.378	897	04/17/2015
31359MSL8	10CCT002	FEDERAL NATIONAL MORTGAGE ASSO		02/19/2010	10,000,000.00	10,100,000.00	10,173,425.41	4.375		1.847	258	07/17/2013
31359MTG8	10CCT010	FEDERAL NATIONAL MORTGAGE ASSO		04/07/2010	10,000,000.00	10,418,000.00	10,230,816.40	4.625		2.106	348	10/15/2013

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
October 31, 2012

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												
31398ASD5	10CCT014	FEDERAL NATIONAL MORTGAGE ASSO		04/29/2010	10,000,000.00	10,241,700.00	10,139,301.73	3.875		1.809	253	07/12/2013
31398AHZ8	10CCT020	FEDERAL NATIONAL MORTGAGE ASSO		06/16/2010	10,000,000.00	10,024,100.00	10,017,938.14	4.750		1.104	18	11/19/2012
31398A2M3	10CCT026	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2010	10,000,000.00	10,085,200.00	10,006,814.14	1.125		1.057	333	09/30/2013
31359MQV8	10CCT028	FEDERAL NATIONAL MORTGAGE ASSO		11/16/2010	10,000,000.00	10,139,400.00	10,122,835.58	4.750		0.691	112	02/21/2013
31359MQV8	10CCT030	FEDERAL NATIONAL MORTGAGE ASSO		12/08/2010	10,000,000.00	10,139,400.00	10,123,302.65	4.750		0.677	112	02/21/2013
31398AX31	11CCT004	FEDERAL NATIONAL MORTGAGE ASSO		02/04/2011	10,000,000.00	10,083,600.00	10,013,976.75	1.250		1.249	292	08/20/2013
31398AX31	11CCT005	FEDERAL NATIONAL MORTGAGE ASSO		02/17/2011	10,000,000.00	10,083,600.00	10,000,736.10	1.250		1.434	292	08/20/2013
31359MWJ8	11CCT013	FEDERAL NATIONAL MORTGAGE ASSO		07/28/2011	10,000,000.00	10,838,500.00	10,689,700.95	4.625		1.030	713	10/15/2014
3135G0FY4	12CCT001	FEDERAL NATIONAL MORTGAGE ASSO		01/23/2012	20,000,000.00	20,174,800.00	20,088,400.76	0.750		0.561	778	12/19/2014
3135G0DW0	12CCT009	FEDERAL NATIONAL MORTGAGE ASSO		08/10/2012	30,000,000.00	30,205,200.00	30,166,897.87	0.625		0.331	728	10/30/2014
3135G0HG1	12CCT010	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2012	30,000,000.00	30,013,500.00	30,030,427.38	0.375		0.390	865	03/16/2015
		Subtotal and Average	**479,505,785.66**		**470,000,000.00**	**476,577,300.00**	**474,528,970.62**			**0.840**	**423**	
Federal Agency Disc. -Amortizing												
313397HW4	12CCT008	FEDERAL HOME LOAN MORTGAGE COR		07/12/2012	30,000,000.00	29,964,600.00	29,958,499.91	0.200		0.206	249	07/08/2013
		Subtotal and Average	**29,955,999.90**		**30,000,000.00**	**29,964,600.00**	**29,958,499.91**			**0.206**	**249**	
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	713	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	516	04/01/2014
SYS9CCT010A	9CCT010A	City of Shaker Hts		07/15/2012	150,000.00	150,000.00	150,000.00	2.000		2.000	256	07/15/2013
		Subtotal and Average	**6,561,741.94**		**6,382,000.00**	**6,382,000.00**	**6,382,000.00**			**2.582**	**548**	
Callable Federal Agency Notes												
313379UC1	12CCT005	FEDERAL HOME LOAN BANK		06/26/2012	20,000,000.00	19,975,000.00	20,000,000.00	0.550		0.550	967	06/26/2015
		Subtotal and Average	**30,962,682.72**		**20,000,000.00**	**19,975,000.00**	**20,000,000.00**			**0.550**	**967**	
		Total and Average	**685,997,160.99**		**622,084,455.80**	**628,601,355.80**	**626,571,926.33**			**0.753**	**369**	

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Cash
October 31, 2012

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		10,800.00	10,800.00				0
				Subtotal		10,800.00	10,800.00				
		Total Cash and Investmentss	685,997,160.99		622,084,455.80	628,612,155.80	626,582,726.33			0.753	369

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
October 1, 2012 through October 31, 2012

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Passbook/Checking Accounts (Monthly Summary)							
SYSHUNT-NOW	HUNT-NOW	Huntington Bank NOW Account	0.350		101.98	134.48	
SYSHUNTMM	HUNTMM	HUNTINGTON BANK	1.230		3,074.43	6,079.39	
SYSS110199	S110199	STAR	0.970		122,804,456.62	105,804,140.44	
		Subtotal			**122,807,633.03**	**105,810,354.31**	**20,702,455.80**
Repurchase Agreements							
SYSR092812	R092812	BANK OF AMERICA	0.130	10/01/2012	0.00	150,000,000.00	
SYSR100112	R100112	BANK OF AMERICA	0.190	10/01/2012	125,000,000.00	0.00	
SYSR100112	R100112			10/02/2012	0.00	125,000,000.00	
SYSR100212	R100212	BANK OF AMERICA	0.190	10/02/2012	125,000,000.00	0.00	
SYSR100212	R100212			10/03/2012	0.00	125,000,000.00	
SYSR100312	R100312	BANK OF AMERICA	0.190	10/03/2012	125,000,000.00	0.00	
SYSR100312	R100312			10/04/2012	0.00	125,000,000.00	
SYSR100412	R100412	BANK OF AMERICA	0.180	10/04/2012	125,000,000.00	0.00	
SYSR100412	R100412			10/05/2012	0.00	125,000,000.00	
SYSR100512	R100512	BANK OF AMERICA	0.180	10/05/2012	125,000,000.00	0.00	
SYSR100512	R100512			10/09/2012	0.00	125,000,000.00	
SYSR100912	R100912	BANK OF AMERICA	0.160	10/09/2012	125,000,000.00	0.00	
SYSR100912	R100912			10/10/2012	0.00	125,000,000.00	
SYSR101012	R101012	BANK OF AMERICA	0.170	10/10/2012	125,000,000.00	0.00	
SYSR101012	R101012			10/11/2012	0.00	125,000,000.00	
SYSR101112	R101112	BANK OF AMERICA	0.170	10/11/2012	125,000,000.00	0.00	
SYSR101112	R101112			10/12/2012	0.00	125,000,000.00	
SYSR101212	R101212	BANK OF AMERICA	0.170	10/12/2012	125,000,000.00	0.00	
SYSR101212	R101212			10/15/2012	0.00	125,000,000.00	
SYSR101512	R101512	BANK OF AMERICA	0.200	10/15/2012	125,000,000.00	0.00	
SYSR101512	R101512			10/16/2012	0.00	125,000,000.00	
SYSR101612	R101612	DEUTSCHE BANK	0.220	10/16/2012	125,000,000.00	0.00	
SYSR101612	R101612			10/17/2012	0.00	125,000,000.00	
SYSR101712	R101712	DEUTSCHE BANK	0.210	10/17/2012	75,000,000.00	0.00	
SYSR101712	R101712			10/18/2012	0.00	75,000,000.00	
SYSR101812	R101812	DEUTSCHE BANK	0.210	10/18/2012	100,000,000.00	0.00	
SYSR101812	R101812			10/19/2012	0.00	100,000,000.00	
SYSR101912	R101912	DEUTSCHE BANK	0.210	10/19/2012	100,000,000.00	0.00	
SYSR101912	R101912			10/22/2012	0.00	100,000,000.00	
SYSR102212	R102212	DEUTSCHE BANK	0.180	10/22/2012	100,000,000.00	0.00	

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
October 1, 2012 through October 31, 2012

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Repurchase Agreements							
SYSR102212	R102212			10/23/2012	0.00	100,000,000.00	
SYSR102312	R102312	DEUTSCHE BANK	0.150	10/23/2012	100,000,000.00	0.00	
SYSR102312	R102312			10/24/2012	0.00	100,000,000.00	
SYSR102412	R102412	DEUTSCHE BANK	0.180	10/24/2012	100,000,000.00	0.00	
SYSR102412	R102412			10/25/2012	0.00	100,000,000.00	
SYSR102512	R102512	DEUTSCHE BANK	0.200	10/25/2012	100,000,000.00	0.00	
SYSR102512	R102512			10/26/2012	0.00	100,000,000.00	
SYSR102612	R102612	DEUTSCHE BANK	0.180	10/26/2012	75,000,000.00	0.00	
SYSR102612	R102612			10/29/2012	0.00	75,000,000.00	
SYSR102912	R102912	DEUTSCHE BANK	0.200	10/29/2012	75,000,000.00	0.00	
SYSR102912	R102912			10/31/2012	0.00	75,000,000.00	
SYSR103112	R103112	DEUTSCHE BANK	0.260	10/31/2012	75,000,000.00	0.00	
		Subtotal			**2,275,000,000.00**	**2,350,000,000.00**	**75,000,000.00**
Federal Agency Coupon Securities							
3137EADD8	12CCT011	FEDERAL HOME LOAN MORTGAGE COR	0.500	10/25/2012	30,089,435.10	0.00	
31398A4T6	11CCT015	FEDERAL NATIONAL MORTGAGE ASSO	0.500	10/30/2012	0.00	30,000,000.00	
		Subtotal			**30,089,435.10**	**30,000,000.00**	**474,528,970.62**
Federal Agency Disc. -Amortizing							
		Subtotal					**29,958,499.91**
Miscellaneous Coupon Securities							
SYS10CCT012D	10CCT012D	ICity of Garfield Hts, Ohio	4.000	10/15/2012	0.00	1,630,000.00	
SYS10CCT012E	10CCT012E	ICity of Garfield Hts, Ohio	4.000	10/15/2012	1,232,000.00	0.00	
		Subtotal			**1,232,000.00**	**1,630,000.00**	**6,382,000.00**
Callable Federal Agency Notes							
3134G2W73	11CCT016	FEDERAL HOME LOAN MORTGAGE COR	0.500	10/18/2012	0.00	19,990,974.93	
		Subtotal			**0.00**	**19,990,974.93**	**20,000,000.00**
		Total			**2,429,129,068.13**	**2,507,431,329.24**	**626,571,926.33**

CUYAHOGA COUNTY
Realized Gains and Losses
Sorted By Maturity/Sale/Call Date
Sales/Calls/Maturities: October 1, 2012 - October 31, 2012

Investment # / Issuer	Inv. Type	Purchase Date	Par Value / Current Rate	Sale Date / Maturity Date	Days Held / Term	Book Value	Maturity/Sale Proceeds	Realized Gain/Loss	Total Earnings	Total Net Earnings	Total Yield 365
R092812 BANK OF AMERICA	RPA	09/28/2012	150,000,000.00 0.130	10/01/2012 10/01/2012	3 3	150,000,000.00	150,000,000.00	0.00	1,625.00	1,625.00	0.132
R100112 BANK OF AMERICA	RPA	10/01/2012	125,000,000.00 0.190	10/02/2012 10/02/2012	1 1	125,000,000.00	125,000,000.00	0.00	659.72	659.72	0.193
R100212 BANK OF AMERICA	RPA	10/02/2012	125,000,000.00 0.190	10/03/2012 10/03/2012	1 1	125,000,000.00	125,000,000.00	0.00	659.72	659.72	0.193
R100312 BANK OF AMERICA	RPA	10/03/2012	125,000,000.00 0.190	10/04/2012 10/04/2012	1 1	125,000,000.00	125,000,000.00	0.00	659.72	659.72	0.193
R100412 BANK OF AMERICA	RPA	10/04/2012	125,000,000.00 0.180	10/05/2012 10/05/2012	1 1	125,000,000.00	125,000,000.00	0.00	625.00	625.00	0.183
R100512 BANK OF AMERICA	RPA	10/05/2012	125,000,000.00 0.180	10/09/2012 10/09/2012	4 4	125,000,000.00	125,000,000.00	0.00	2,500.00	2,500.00	0.183
R100912 BANK OF AMERICA	RPA	10/09/2012	125,000,000.00 0.160	10/10/2012 10/10/2012	1 1	125,000,000.00	125,000,000.00	0.00 *	555.56	555.56	0.162
R101012 BANK OF AMERICA	RPA	10/10/2012	125,000,000.00 0.170	10/11/2012 10/11/2012	1 1	125,000,000.00	125,000,000.00	0.00 *	590.28	590.28	0.172
R101112 BANK OF AMERICA	RPA	10/11/2012	125,000,000.00 0.170	10/12/2012 10/12/2012	1 1	125,000,000.00	125,000,000.00	0.00 *	590.28	590.28	0.172
R101212 BANK OF AMERICA	RPA	10/12/2012	125,000,000.00 0.170	10/15/2012 10/15/2012	3 3	125,000,000.00	125,000,000.00	0.00	1,770.83	1,770.83	0.172
10CCT012D ICity of Garfield Hts, Ohio	MC1	04/15/2012	1,630,000.00 4.000	10/15/2012 10/15/2014	183 913	1,630,000.00	1,630,000.00	0.00	32,600.00	32,600.00	3.989
R101512 BANK OF AMERICA	RPA	10/15/2012	125,000,000.00 0.200	10/16/2012 10/16/2012	1 1	125,000,000.00	125,000,000.00	0.00	694.44	694.44	0.203
R101612 DEUTSCHE BANK	RPA	10/16/2012	125,000,000.00 0.220	10/17/2012 10/17/2012	1 1	125,000,000.00	125,000,000.00	0.00	763.89	763.89	0.223
R101712 DEUTSCHE BANK	RPA	10/17/2012	75,000,000.00 0.210	10/18/2012 10/18/2012	1 1	75,000,000.00	75,000,000.00	0.00	437.50	437.50	0.213
11CCT016 FEDERAL HOME LOAN MORTGAGE COR	MC2	10/20/2011	20,000,000.00 0.500	10/18/2012 10/18/2013	364 729	19,990,974.93	20,000,000.00	9,025.07	108,419.37	117,444.44	0.589
R101812 DEUTSCHE BANK	RPA	10/18/2012	100,000,000.00 0.210	10/19/2012 10/19/2012	1 1	100,000,000.00	100,000,000.00	0.00	583.33	583.33	0.213
R101912 DEUTSCHE BANK	RPA	10/19/2012	100,000,000.00 0.210	10/22/2012 10/22/2012	3 3	100,000,000.00	100,000,000.00	0.00	1,750.00	1,750.00	0.213
R102212 DEUTSCHE BANK	RPA	10/22/2012	100,000,000.00 0.180	10/23/2012 10/23/2012	1 1	100,000,000.00	100,000,000.00	0.00	500.00	500.00	0.183

*Transaction schedule is incomplete. Please post interest.

CUYAHOGA COUNTY
Realized Gains and Losses
Sales/Calls/Maturities: October 1, 2012 - October 31, 2012

Investment # / Issuer	Inv. Type	Purchase Date	Par Value / Current Rate	Sale Date / Maturity Date	Days Held / Term	Book Value	Maturity/Sale Proceeds	Realized Gain/Loss	Total Earnings	Total Net Earnings	Total Yield 365
R102312 DEUTSCHE BANK	RPA	10/23/2012	100,000,000.00 0.150	10/24/2012 10/24/2012	1 1	100,000,000.00	100,000,000.00	0.00	416.67	416.67	0.152
R102412 DEUTSCHE BANK	RPA	10/24/2012	100,000,000.00 0.180	10/25/2012 10/25/2012	1 1	100,000,000.00	100,000,000.00	0.00	500.00	500.00	0.183
R102512 DEUTSCHE BANK	RPA	10/25/2012	100,000,000.00 0.200	10/26/2012 10/26/2012	1 1	100,000,000.00	100,000,000.00	0.00	555.56	555.56	0.203
R102612 DEUTSCHE BANK	RPA	10/26/2012	75,000,000.00 0.180	10/29/2012 10/29/2012	3 3	75,000,000.00	75,000,000.00	0.00	1,125.00	1,125.00	0.183
11CCT015 FEDERAL NATIONAL MORTGAGE ASSO	FAC	09/15/2011	30,000,000.00 0.500	10/30/2012 10/30/2012	411 411	30,000,000.00	30,000,000.00	0.00	74,250.00	74,250.00	0.220
R102912 DEUTSCHE BANK	RPA	10/29/2012	75,000,000.00 0.200	10/31/2012 10/31/2012	2 2	75,000,000.00	75,000,000.00	0.00	833.33	833.33	0.203
				Total Realized Gains/Losses		**2,401,620,974.93**	**2,401,630,000.00**	**9,025.07**	**233,665.20**	**242,690.27**	**0.192**

*Transaction schedule is incomplete. Please post interest.

CUYAHOGA COUNTY
Portfolio Management
Interest Earnings Summary
October 31, 2012

	October 31 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	1,285,926.38	9,210,019.97
Plus Accrued Interest at End of Period	2,909,111.71	2,909,111.71
Less Accrued Interest at Beginning of Period	(3,375,957.85)	(3,335,791.67)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	819,080.24	8,783,340.01
Adjusted by Premiums and Discounts	-437,415.41	-4,564,975.18
Adjusted by Capital Gains or Losses	9,025.07	9,025.07
Earnings during Periods	390,689.90	4,227,389.90
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	5,177.09	114,932.92
Plus Accrued Interest at End of Period	10,020.73	10,020.73
Less Accrued Interest at Beginning of Period	(12,742.02)	(19,096.03)
Interest Earned during Period	2,455.80	105,857.62
Total Interest Earned during Period	**821,536.04**	**8,889,197.63**
Total Adjustments from Premiums and Discounts	**-437,415.41**	**-4,564,975.18**
Total Capital Gains or Losses	**9,025.07**	**9,025.07**
Total Earnings during Period	**393,145.70**	**4,333,247.52**

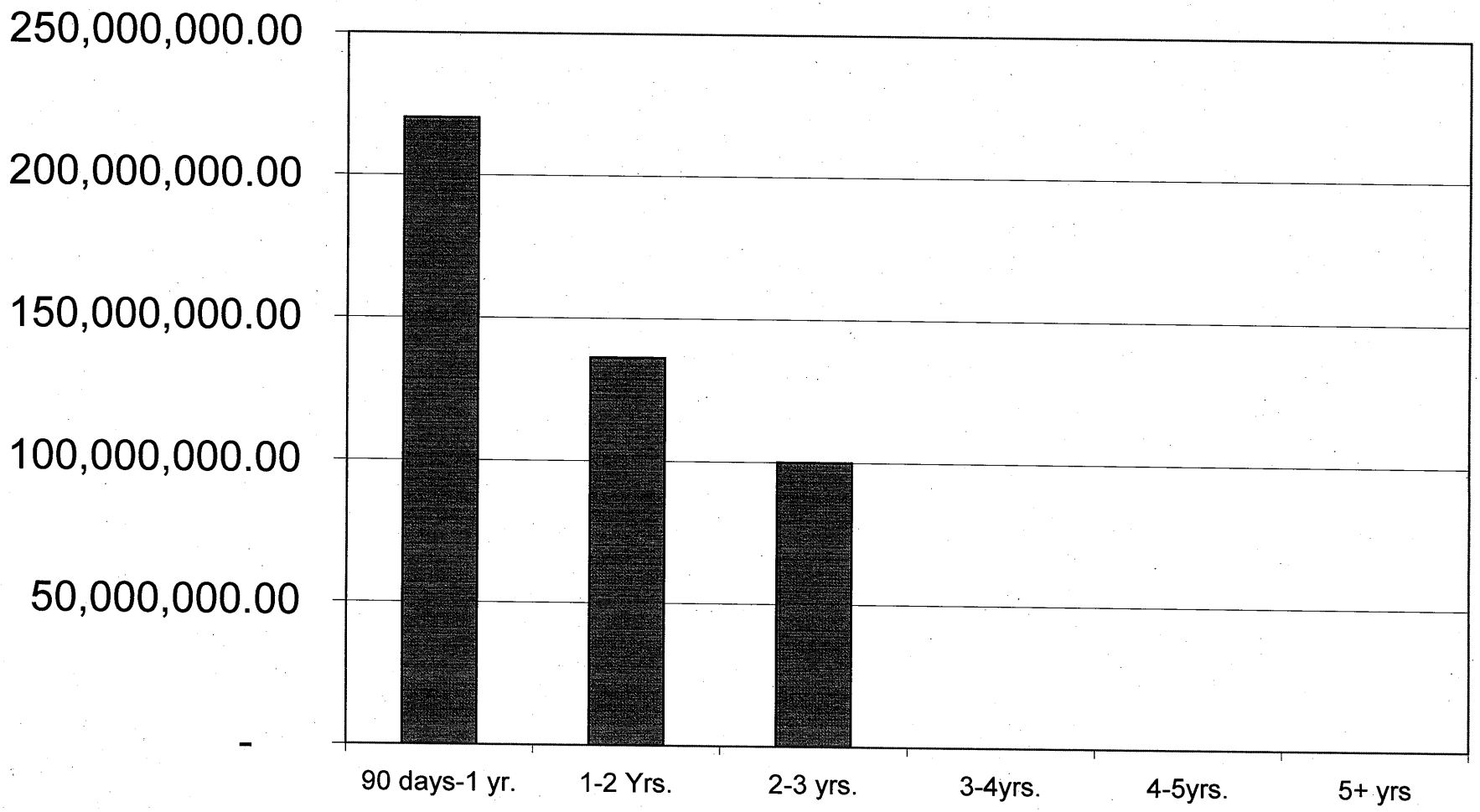
CUYAHOGA COUNTY
Interest Earnings
Sorted by Security Type - Investment Number
October 1, 2012 - October 31, 2012
Yield on Average Book Value

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	29,953,333.23	29,955,999.90	07/08/2013	0.200	0.203	0.00	5,166.68	5,166.68
			Subtotal	**30,000,000.00**	**29,953,333.23**	**29,955,999.90**			**0.203**	**0.00**	**5,166.68**	**5,166.68**
Security Type: Federal Agency Coupon Securities												
31359MSL8	10CCT002	001	FNMA	10,000,000.00	10,193,748.70	10,182,931.46	07/17/2013	4.375	1.866	36,458.33	-20,323.29	16,135.04
3137EACJ6	10CCT006	001	FHLMC	10,000,000.00	9,997,678.93	9,997,869.97	04/15/2013	1.625	1.637	13,541.67	358.93	13,900.60
3137EABS7	10CCT008	001	FHLMC	10,000,000.00	10,197,903.25	10,189,026.66	09/27/2013	4.125	2.045	34,375.00	-16,677.24	17,697.76
31359MTG8	10CCT010	001	FNMA	10,000,000.00	10,250,945.74	10,240,231.74	10/15/2013	4.625	2.117	38,541.67	-20,129.34	18,412.33
31398ASD5	10CCT014	001	FNMA	10,000,000.00	10,155,951.34	10,147,089.46	07/12/2013	3.875	1.815	32,291.67	-16,649.61	15,642.06
3133XSAE8	10CCT016	001	FHLB	10,000,000.00	10,185,006.45	10,177,170.54	10/18/2013	3.625	1.792	30,208.34	-14,722.00	15,486.34
31331G2R9	10CCT019	001	FFCB	10,000,000.00	10,011,680.31	10,008,854.43	12/07/2012	1.875	1.214	15,625.00	-5,309.23	10,315.77
31398AHZ8	10CCT020	001	FNMA	10,000,000.00	10,047,835.05	10,031,922.18	11/19/2012	4.750	1.137	39,583.33	-29,896.91	9,686.42
3137EACG2	10CCT024	001	FHLMC	10,000,000.00	10,015,963.96	10,013,362.85	01/09/2013	1.375	0.773	11,458.34	-4,886.93	6,571.41
3134A4SA3	10CCT025	001	FHLMC	10,000,000.00	10,103,666.51	10,087,749.97	01/15/2013	4.500	0.887	37,500.00	-29,903.80	7,596.20
31398A2M3	10CCT026	001	FNMA	10,000,000.00	10,007,435.49	10,007,105.44	09/30/2013	1.125	1.030	9,375.00	-621.35	8,753.65
31359MQV8	10CCT028	001	FNMA	10,000,000.00	10,156,336.20	10,138,505.22	02/21/2013	4.750	0.706	39,583.33	-33,500.62	6,082.71
3137EACJ6	10CCT029	001	FHLMC	10,000,000.00	10,049,445.24	10,045,375.51	04/15/2013	1.625	0.691	13,541.66	-7,646.17	5,895.49
31359MQV8	10CCT030	001	FNMA	10,000,000.00	10,156,930.64	10,139,031.87	02/21/2013	4.750	0.692	39,583.33	-33,627.99	5,955.34
313371PM2	10CCT031	001	FHLB	10,000,000.00	9,969,362.99	9,971,209.04	06/26/2013	0.500	0.902	4,166.67	3,468.34	7,635.01
3133XVNT4	10CCT032	001	FHLB	10,000,000.00	10,019,666.34	10,015,364.60	12/14/2012	1.750	0.764	14,583.33	-8,082.06	6,501.27
3137EABJ7	11CCT003	001	FHLMC	10,000,000.00	10,174,836.28	10,163,106.27	05/29/2013	3.500	0.826	29,166.67	-22,038.19	7,128.48
31398AX31	11CCT004	001	FNMA	10,000,000.00	10,015,427.62	10,014,655.38	08/20/2013	1.250	1.054	10,416.67	-1,450.87	8,965.80
31398AX31	11CCT005	001	FNMA	10,000,000.00	10,000,812.51	10,000,771.84	08/20/2013	1.250	1.217	10,416.67	-76.41	10,340.26
31331GCS6	11CCT006	001	FFCB	10,000,000.00	10,270,402.69	10,258,605.64	10/07/2013	3.875	1.162	32,291.66	-22,164.15	10,127.51
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,994,085.00	9,994,257.98	04/07/2014	1.400	1.413	11,666.66	325.00	11,991.66
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,336,752.24	10,329,189.41	09/22/2014	3.000	1.230	25,000.00	-14,208.96	10,791.04
31315PJR1	11CCT010	001	FAMCA	10,000,000.00	10,373,456.61	10,363,900.11	06/25/2014	3.250	1.037	27,083.33	-17,954.64	9,128.69
3133XYHD0	11CCT011	001	FHLB	10,000,000.00	10,073,492.19	10,068,853.83	06/14/2013	1.625	0.564	13,541.67	-8,714.49	4,827.18
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,719,091.62	10,703,448.20	10/15/2014	4.625	1.007	38,541.67	-29,390.67	9,151.00
3137EACQ0	11CCT014	001	FHLMC	20,000,000.00	20,016,635.56	20,013,582.32	12/28/2012	0.625	0.275	10,416.66	-5,736.40	4,680.26

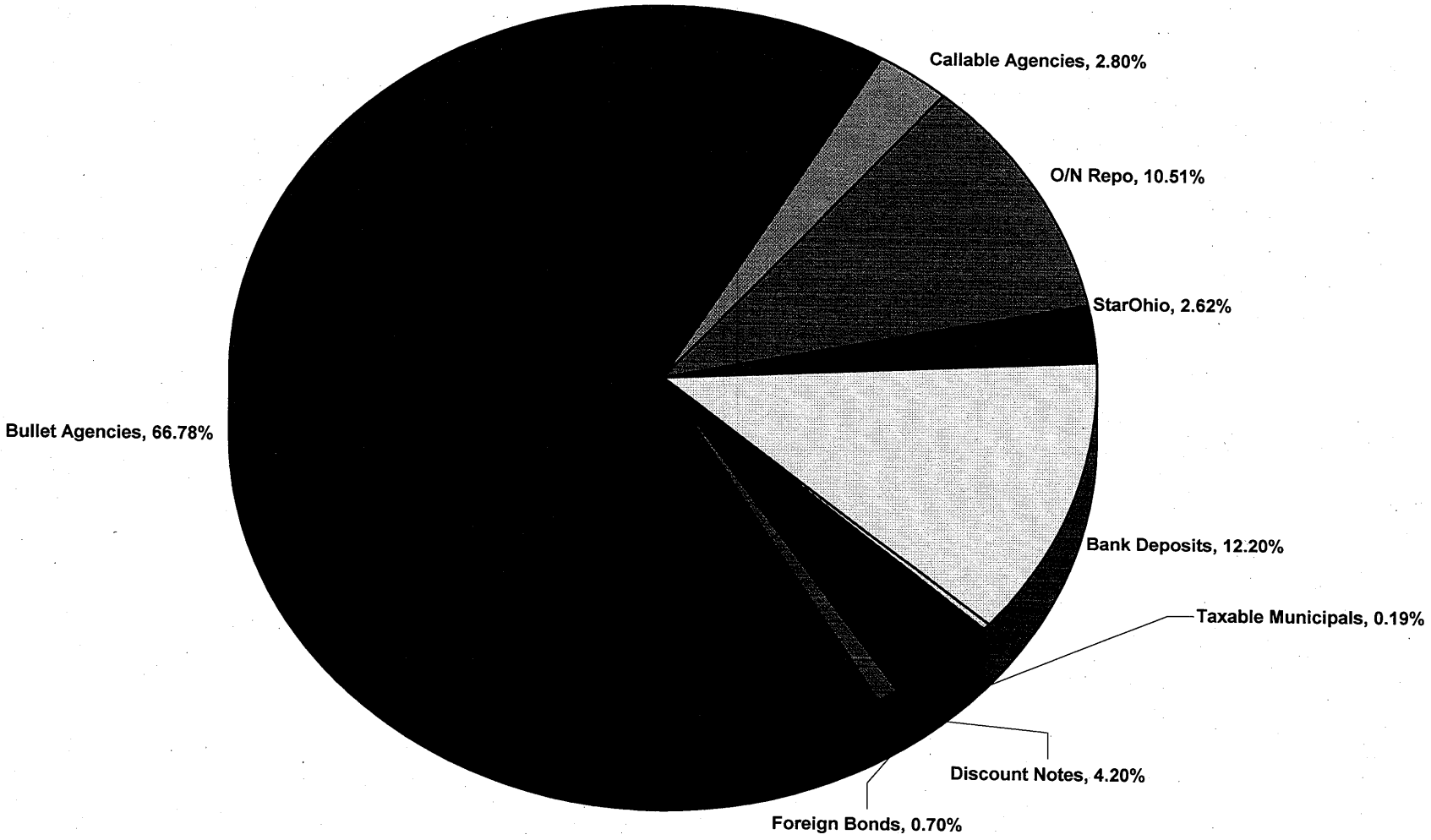
CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Federal Agency Coupon Securities												
31398A4T6	11CCT015	001	FNMA	30,000,000.00	30,006,766.67	28,067,572.04	10/30/2012	0.500	0.223	12,083.33	-6,766.67	5,316.66
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,091,853.92	20,090,015.95	12/19/2014	0.750	0.530	12,500.00	-3,453.16	9,046.84
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,578,260.38	20,560,605.48	03/14/2014	2.375	0.367	39,583.33	-33,169.81	6,413.52
313378CM1	12CCT003	001	FHLB	20,000,000.00	19,996,358.38	19,996,746.04	03/01/2013	0.200	0.239	3,333.34	728.33	4,061.67
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,382,235.34	20,373,528.59	09/12/2014	1.375	0.379	22,916.67	-16,358.14	6,558.53
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	19,989,327.81	19,989,619.11	05/16/2014	0.320	0.346	5,333.33	547.29	5,880.62
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,173,861.62	30,170,162.60	10/30/2014	0.625	0.338	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,031,495.01	30,030,926.76	03/16/2015	0.375	0.326	9,375.00	-1,067.63	8,307.37
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	0.00	6,794,301.24	04/17/2015	0.500	0.329	2,500.00	-601.58	1,898.42
3133XR5U0	9CCT018	001	FHLB	10,000,000.00	10,137,835.20	10,129,135.92	06/14/2013	3.750	1.733	31,250.00	-16,344.10	14,905.90
			Subtotal	**500,000,000.00**	**474,882,543.79**	**479,505,785.66**			**0.811**	**773,458.33**	**-443,008.27**	**330,450.06**
Security Type: Miscellaneous Coupon Securities												
SYS10CCT012D	10CCT012D	001	GARFIE	1,630,000.00	1,630,000.00	736,129.03	10/15/2014	4.000	3.989	2,493.99	0.00	2,493.99
SYS10CCT012E	10CCT012E	001	GARFIE	1,232,000.00	0.00	675,612.90	10/15/2014	4.000	4.011	2,301.54	0.00	2,301.54
46513G2N6	11CCT007	001	ISRAEL	5,000,000.00	5,000,000.00	5,000,000.00	04/01/2014	2.250	2.208	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	1.962	250.00	0.00	250.00
			Subtotal	**8,012,000.00**	**6,780,000.00**	**6,561,741.94**			**2.588**	**14,420.53**	**0.00**	**14,420.53**
Security Type: Callable Federal Agency Notes												
3134G2W73	11CCT016	001	FHLMC	20,000,000.00	19,990,548.75	10,962,682.72	10/18/2013	0.500	0.553	4,722.22	426.18	5,148.40
313379UC1	12CCT005	001	FHLB	20,000,000.00	20,000,000.00	20,000,000.00	06/26/2015	0.550	0.540	9,166.66	0.00	9,166.66
			Subtotal	**40,000,000.00**	**39,990,548.75**	**30,962,682.72**			**0.544**	**13,888.88**	**426.18**	**14,315.06**
Security Type: Passbook/Checking Accounts												
SYSHUNT-NOW	HUNT-NOW	001	HUNT-N	1,000,034.70	1,000,067.20	1,000,023.08		0.350	0.041	34.70	0.00	34.70
SYSHUNTMM	HUNTMM	001	HUNTIN	1,000,034.70	1,003,039.66	1,000,118.98		1.230	0.041	34.70	0.00	34.70
SYSS110199	S110199	001	STAR	18,702,386.40	1,702,070.22	29,752,744.20		0.970	0.094	2,386.40	0.00	2,386.40
			Subtotal	**20,702,455.80**	**3,705,177.08**	**31,752,886.26**			**0.091**	**2,455.80**	**0.00**	**2,455.80**
Security Type: Repurchase Agreements												
SYSR100112	R100112	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/02/2012	0.190	0.193	659.72	0.00	659.72
SYSR100212	R100212	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/03/2012	0.190	0.193	659.72	0.00	659.72
SYSR100312	R100312	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/04/2012	0.190	0.193	659.72	0.00	659.72
SYSR100412	R100412	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/05/2012	0.180	0.183	625.00	0.00	625.00
SYSR100512	R100512	001	BOFA	125,000,000.00	0.00	16,129,032.26	10/09/2012	0.180	0.183	2,500.00	0.00	2,500.00
SYSR100912	R100912	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/10/2012	0.160	0.162	555.56	0.00	555.56

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												
SYSR101012	R101012	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/11/2012	0.170	0.172	590.28	0.00	590.28
SYSR101112	R101112	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/12/2012	0.170	0.172	590.28	0.00	590.28
SYSR101212	R101212	001	BOFA	125,000,000.00	0.00	12,096,774.19	10/15/2012	0.170	0.172	1,770.83	0.00	1,770.83
SYSR101512	R101512	001	BOFA	125,000,000.00	0.00	4,032,258.06	10/16/2012	0.200	0.203	694.44	0.00	694.44
SYSR101612	R101612	001	DB	125,000,000.00	0.00	4,032,258.06	10/17/2012	0.220	0.223	763.89	0.00	763.89
SYSR101712	R101712	001	DB	75,000,000.00	0.00	2,419,354.84	10/18/2012	0.210	0.213	437.50	0.00	437.50
SYSR101812	R101812	001	DB	100,000,000.00	0.00	3,225,806.45	10/19/2012	0.210	0.213	583.33	0.00	583.33
SYSR101912	R101912	001	DB	100,000,000.00	0.00	9,677,419.35	10/22/2012	0.210	0.213	1,750.00	0.00	1,750.00
SYSR102212	R102212	001	DB	100,000,000.00	0.00	3,225,806.45	10/23/2012	0.180	0.183	500.00	0.00	500.00
SYSR102312	R102312	001	DB	100,000,000.00	0.00	3,225,806.45	10/24/2012	0.150	0.152	416.67	0.00	416.67
SYSR102412	R102412	001	DB	100,000,000.00	0.00	3,225,806.45	10/25/2012	0.180	0.183	500.00	0.00	500.00
SYSR102512	R102512	001	DB	100,000,000.00	0.00	3,225,806.45	10/26/2012	0.200	0.203	555.56	0.00	555.56
SYSR102612	R102612	001	DB	75,000,000.00	0.00	7,258,064.52	10/29/2012	0.180	0.183	1,125.00	0.00	1,125.00
SYSR102912	R102912	001	DB	75,000,000.00	0.00	4,838,709.68	10/31/2012	0.200	0.203	833.33	0.00	833.33
SYSR103112	R103112	001	DB	75,000,000.00	0.00	2,419,354.84	11/01/2012	0.260	0.264	541.67	0.00	541.67
			Subtotal	**2,275,000,000.00**	**0.00**	**107,258,064.52**			**0.190**	**17,312.50**	**0.00**	**17,312.50**
			Total	**2,873,714,455.80**	**555,311,602.85**	**685,997,160.99**			**0.659**	**821,536.04**	**-437,415.41**	**384,120.63**

Investment Maturities as of October 31, 2012



Cuyahoga County Investment Portfolio
Sector Analysis as of October 31, 2012
Based on Market Value of Portfolio (Excluding H.E.L.P. CDs)



Cuyahoga County Treasurer
Pie Chart Statistics
October 31, 2012

		Market Value
O/N Repo	10.51%	75,000,000.00
StarOhio	2.62%	18,702,386.40
Bank Deposits	12.20%	87,066,412.12
Taxable Municipals	0.19%	1,382,000.00
Discount Notes	4.20%	29,964,600.00
Foreign Bonds	0.70%	5,000,000.00
Bullet Agencies	66.78%	476,577,300.00
Callable Agencies	2.80%	19,975,000.00
	100.00%	713,667,698.52
H.E.L.P. & Heritage CD's		17,117,172.75
		730,784,871.27

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.

Portfolio Policy Compliance
October 2012

Total Portfolio Market Value 12 Month Trailing Average = 851,050,593.88

(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.)

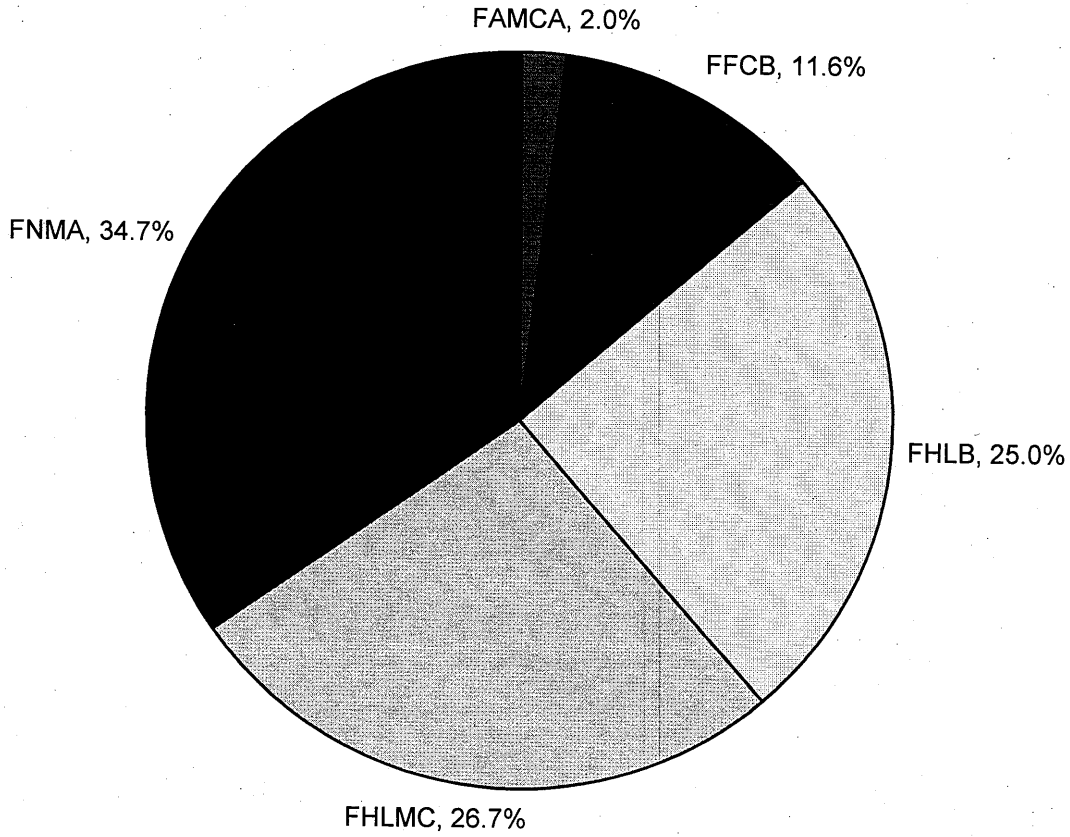
Issuer	Amount Purchased	
Bankers Acceptances		
		0.00%
	-	
Commercial Paper		
	-	0.00%
	-	0.00%
	-	0.00%

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
October 2012



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 October 31, 2012

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
Fifth Third							
	784	2/19/2013	8/21/2012	0.25%	$775,639.95	182	$980.32
Summary for 'bnkname' = Fifth Third (1 detail record)							
Sum					$775,639.95		$980.32
Avg					$775,639.95		
Keybank							
	779	11/13/2012	5/14/2012	0.25%	$35,812.02	183	$45.51
	780	11/19/2012	5/22/2012	0.25%	$1,778,498.00	181	$2,235.47
	781	12/17/2012	6/18/2012	0.25%	$1,093,179.31	182	$1,381.66
	783	2/11/2013	8/15/2012	0.25%	$1,230,130.68	180	$1,537.66
Summary for 'bnkname' = Keybank (4 detail records)							
Sum					$4,137,620.01		$5,200.30
Avg					$1,034,405.00		
National City							
	765	12/3/2012	12/2/2011	0.20%	$2,661,411.27	367	$5,426.32
	774	2/15/2013	2/16/2012	0.20%	$1,127,185.17	365	$2,285.68
	778	10/7/2013	10/5/2012	0.20%	$212,796.71	367	$433.87
Summary for 'bnkname' = National City (3 detail records)							
Sum					$4,001,393.15		$8,145.87
Avg					$1,333,797.72		

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
Shorebank							
	763	11/8/2012	11/14/2011	0.65%	$1,900,000.00	360	$12,350.00
Summary for 'bnkname' = Shorebank (1 detail record)							
Sum					$1,900,000.00		$12,350.00
Avg					$1,900,000.00		
US Bank							
	766	12/10/2012	12/16/2011	0.25%	$881,316.18	360	$2,203.29
	778	4/15/2013	4/18/2012	0.25%	$556,358.67	362	$1,398.62
Summary for 'bnkname' = US Bank (2 detail records)							
Sum					$1,437,674.85		$3,601.91
Avg					$718,837.43		
Grand Total					$12,252,327.96		$30,278.41

Heritage Home Cds as of October 31, 2012

Bankname	CCD#	CDMaturity	CDDate	CDRate	Amount	Days	Income
Keybank							
	782	1/28/2013	8/1/2012	0.25%	$3,700,147.41	180	$4,625.18
	785	3/4/2013	9/5/2012	0.25%	$1,164,697.38	180	$1,455.87
Summary for 'bnkname' = Keybank (2 detail records)							
Sum					$4,864,844.79		$6,081.06
Avg					$2,432,422.40		
Grand Total					$4,864,844.79		$6,081.06