



To: Investment Advisory Committee  
From: Joseph Farris, Investment & Cash Management Officer  
Date: September 13, 2018  
Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End August 2018**

Included are the following:

- Investment Portfolio Summary
- Investment Portfolio Detail
- Monthly Activity
- Received Interest Summary
- Portfolio Compliance

cc: Investment Advisory Working Group



**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Summary  
August 31, 2018**

Cuyahoga County  
2079 E. 9th Street  
Cleveland, OH 44115

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	34,000,000.00	34,000,000.00	34,000,000.00	3.70	182	27	0.250	0.253
Commercial Paper Disc. -Amortizing	170,000,000.00	168,880,600.00	168,795,950.00	18.38	207	104	2.453	2.487
Federal Agency Coupon Securities	180,000,000.00	177,081,700.00	179,806,648.89	19.58	1,203	567	1.399	1.418
Treasury Coupon Securities	20,000,000.00	19,596,500.00	19,990,981.68	2.18	1,505	912	1.807	1.832
Callable Federal Agency Securities	326,563,000.00	319,367,006.11	326,366,916.40	35.54	1,457	1,097	1.980	2.007
Foreign Securities	16,000,000.00	15,941,980.00	16,000,000.00	1.74	1,478	1,163	2.996	3.037
Municipal Securities	21,030,000.00	21,030,000.00	21,030,000.00	2.29	7,268	6,697	3.452	3.500
STAR Ohio Account	102,300,000.00	102,300,000.00	102,300,000.00	11.14	1	1	2.081	2.110
Money Market Accounts	50,000,000.00	50,000,000.00	50,000,000.00	5.44	1	1	1.775	1.800
<b>Investments</b>	<b>919,893,000.00</b>	<b>908,197,786.11</b>	<b>918,290,496.97</b>	<b>100.00%</b>	<b>1,023</b>	<b>715</b>	<b>1.937</b>	<b>1.964</b>
<b>Cash</b>	<b>10,676,244.20</b>	<b>10,676,244.20</b>	<b>10,676,244.20</b>		<b>1</b>	<b>1</b>	<b>0.000</b>	<b>0.000</b>
<b>Total Cash and Investments</b>	<b>930,569,244.20</b>	<b>918,874,030.31</b>	<b>928,966,741.17</b>		<b>1,023</b>	<b>715</b>	<b>1.937</b>	<b>1.964</b>

	Month Ending	Fiscal Year To Date
<b>Current Year Interest</b>		
Actual	931,752.53	8,724,109.67
Accrued	1,851,637.46	12,463,107.44
<b>Average Daily Balance</b>		
With Cash	1,129,101,279.74	1,135,690,909.88
Without Cash	1,118,552,138.07	1,068,704,585.39
<b>Effective Rate of Return</b>		
With Cash	1.93%	1.65%
Without Cash	1.95%	1.75%

*W. Christopher Murray II*      9/13/18  
 W. Christopher Murray II, Treasurer

*Disclaimer - Cuyahoga County utilizes the cash basis accounting method; however the Effective Rate of Return is calculated using the accrual basis. Reporting on an accrual basis is industry standard to measure performance. Actual and accrued interest, and with and without cash, amounts are reflected for reporting purposes.*

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Certificates of Deposit - Bank</b>												
18CD001	18CD001	First Federal of Lakewood		03/30/2018	5,000,000.00	5,000,000.00	5,000,000.00	0.250	0.250	0.253	27	09/28/2018
18CD002	18CD002	KEY BANK		03/30/2018	21,400,000.00	21,400,000.00	21,400,000.00	0.250	0.250	0.253	27	09/28/2018
18CD003	18CD003	KEY BANK		03/30/2018	7,600,000.00	7,600,000.00	7,600,000.00	0.250	0.250	0.253	27	09/28/2018
<b>Subtotal and Average</b>			<b>34,000,000.00</b>		<b>34,000,000.00</b>	<b>34,000,000.00</b>	<b>34,000,000.00</b>	<b>0.250</b>	<b>0.253</b>	<b>0.253</b>	<b>27</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
22533UQ14	18CCT009	Credit AG		06/04/2018	10,000,000.00	9,878,400.00	9,875,311.11	2.480	2.557	2.592	181	03/01/2019
2254EBL25	18CCT002	Credit Suisse CP		02/06/2018	10,000,000.00	9,964,400.00	9,963,488.89	2.120	2.172	2.202	62	11/02/2018
2254EBMX6	18CCT007	Credit Suisse CP		04/17/2018	10,000,000.00	9,923,600.00	9,913,619.45	2.570	2.650	2.687	121	12/31/2018
4497W1K54	18CCT001	ING Funding LLC		01/09/2018	10,000,000.00	9,981,300.00	9,981,583.33	1.950	1.996	2.023	34	10/05/2018
46640QNB3	18CCT006	JP Morgan CP		04/16/2018	10,000,000.00	9,914,400.00	9,905,766.67	2.570	2.651	2.688	132	01/11/2019
46640QMU2	18CCT012	JP Morgan CP		06/27/2018	30,000,000.00	29,776,800.00	29,759,083.33	2.450	2.522	2.557	118	12/28/2018
63873KM79	18CCT004	Natixis		03/13/2018	10,000,000.00	9,939,200.00	9,934,525.00	2.430	2.509	2.544	97	12/07/2018
63873KP84	18CCT008	Natixis		05/15/2018	10,000,000.00	9,892,700.00	9,885,333.34	2.580	2.667	2.704	160	02/08/2019
63873KMT1	18CCT010	Natixis		06/27/2018	10,000,000.00	9,926,200.00	9,921,350.00	2.420	2.491	2.526	117	12/27/2018
87019SMU5	18CCT013	SWEDBANK		06/27/2018	20,000,000.00	19,851,200.00	19,841,355.55	2.420	2.491	2.526	118	12/28/2018
87019SLU6	18CCT014	SWEDBANK		06/27/2018	20,000,000.00	19,893,800.00	19,884,133.33	2.370	2.394	2.428	88	11/28/2018
89233HKR4	18CCT011	Toyota Motor Credit Corporatio		06/27/2018	20,000,000.00	19,938,600.00	19,930,400.00	2.320	2.338	2.371	54	10/25/2018
<b>Subtotal and Average</b>			<b>176,686,828.58</b>		<b>170,000,000.00</b>	<b>168,880,600.00</b>	<b>168,795,950.00</b>	<b>2.453</b>	<b>2.487</b>	<b>2.511</b>	<b>104</b>	
<b>Federal Agency Coupon Securities</b>												
3132X0KT7	16CCT030	Federal Agricultural Mtg Corp		11/01/2016	10,000,000.00	9,828,000.00	9,997,596.67	1.100	1.106	1.121	426	11/01/2019
3133EFX69	16CCT005	Federal Farm Credit Bank		04/21/2016	10,000,000.00	9,989,700.00	10,000,000.00	0.960	0.947	0.960	34	10/05/2018
3133EGYN9	16CCT025	Federal Farm Credit Bank		10/17/2016	10,000,000.00	9,986,700.00	9,999,693.33	0.940	0.951	0.964	46	10/17/2018
3133EHEC3	17CCT006	Federal Farm Credit Bank		03/31/2017	10,000,000.00	9,763,100.00	9,994,580.83	1.800	1.797	1.822	941	03/30/2021
3133EHEZ2	17CCT009	Federal Farm Credit Bank		04/06/2017	10,000,000.00	9,837,700.00	10,000,000.00	1.600	1.578	1.600	583	04/06/2020
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	9,671,800.00	9,979,699.03	1.660	1.705	1.729	1,115	09/20/2021
3133EHW58	17CCT045	Federal Farm Credit Bank		11/27/2017	20,000,000.00	19,639,200.00	20,000,000.00	1.900	1.874	1.900	818	11/27/2020
3130A5DQ9	15CCT020	Federal Home Loan Bank		05/20/2015	10,000,000.00	9,995,600.00	9,999,979.42	1.200	1.188	1.204	19	09/20/2018
3130A6AE7	15CCT028	Federal Home Loan Bank		09/16/2015	10,000,000.00	9,997,200.00	9,999,747.96	1.125	1.180	1.196	13	09/14/2018
3130A8Y72	16CCT017	Federal Home Loan Bank		08/04/2016	10,000,000.00	9,855,000.00	9,993,079.00	0.875	0.938	0.951	338	08/05/2019
3130A9EP2	16CCT022	Federal Home Loan Bank		09/16/2016	10,000,000.00	9,845,600.00	9,998,516.51	1.000	1.000	1.014	390	09/26/2019
3130AA3R7	16CCT031	Federal Home Loan Bank		11/21/2016	10,000,000.00	9,867,300.00	9,993,397.06	1.375	1.412	1.431	440	11/15/2019
3130AB3G9	17CCT007	Federal Home Loan Bank		03/31/2017	10,000,000.00	9,804,400.00	10,000,000.00	1.780	1.756	1.780	851	12/30/2020
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	9,712,900.00	10,011,382.37	2.000	1.943	1.970	1,469	09/09/2022
3135G0P49	16CCT023	Federal National Mtg Assn		09/23/2016	10,000,000.00	9,857,100.00	9,997,170.73	1.000	1.015	1.029	361	08/28/2019

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Coupon Securities</b>												
3135G0R39	16CCT029	Federal National Mtg Assn		10/26/2016	10,000,000.00	9,830,000.00	9,989,885.71	1.000	1.075	1.090	418	10/24/2019
3135G0Q89	16CCT032	Federal National Mtg Assn		11/21/2016	10,000,000.00	9,600,400.00	9,851,920.27	1.375	1.851	1.877	1,132	10/07/2021
<b>Subtotal and Average</b>			<b>180,996,628.93</b>		<b>180,000,000.00</b>	<b>177,081,700.00</b>	<b>179,806,648.89</b>		<b>1.399</b>	<b>1.418</b>	<b>567</b>	
<b>Treasury Coupon Securities</b>												
912828M98	16CCT033	U.S. Treasury		11/21/2016	10,000,000.00	9,776,600.00	9,994,545.82	1.625	1.628	1.650	821	11/30/2020
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	9,819,900.00	9,996,435.86	2.000	1.986	2.013	1,003	05/31/2021
<b>Subtotal and Average</b>			<b>24,506,867.30</b>		<b>20,000,000.00</b>	<b>19,596,500.00</b>	<b>19,990,981.68</b>		<b>1.807</b>	<b>1.832</b>	<b>912</b>	
<b>Callable Federal Agency Securities</b>												
3133EHMB6	17CCT016	Federal Farm Credit Bank		06/08/2017	10,000,000.00	9,721,100.00	10,000,000.00	2.050	2.022	2.050	1,376	06/08/2022
3133EHS20	17CCT037	Federal Farm Credit Bank		11/17/2017	13,822,000.00	13,413,145.24	13,794,269.49	2.090	2.126	2.156	1,171	11/15/2021
3133EHUS0	17CCT044	Federal Farm Credit Bank		11/20/2017	10,951,000.00	10,631,997.37	10,890,346.43	1.875	2.042	2.070	1,080	08/16/2021
3133EJFV6	18CCT005	Federal Farm Credit Bank		03/14/2018	10,000,000.00	9,953,900.00	10,000,000.00	2.820	2.781	2.820	1,290	03/14/2022
3130A87F4	16CCT010	Federal Home Loan Bank		05/27/2016	10,000,000.00	9,847,000.00	10,000,000.00	1.300	1.282	1.300	452	11/27/2019
3130AB3T1	17CCT010	Federal Home Loan Bank		04/24/2017	10,000,000.00	9,836,200.00	10,000,000.00	1.750	1.726	1.750	692	07/24/2020
3130AC4F8	17CCT020	Federal Home Loan Bank		09/06/2017	10,000,000.00	9,654,400.00	10,000,000.00	2.000	1.973	2.000	1,466	09/06/2022
3130ACKK9	17CCT026	Federal Home Loan Bank		10/25/2017	10,000,000.00	9,755,200.00	10,000,000.00	2.000	1.973	2.000	1,332	04/25/2022
3130ACUL6	17CCT032	Federal Home Loan Bank		12/14/2017	10,000,000.00	9,829,400.00	10,000,000.00	2.000	1.973	2.000	835	12/14/2020
3130ACV43	17CCT035	Federal Home Loan Bank		11/30/2017	10,000,000.00	9,774,600.00	10,000,000.00	2.125	2.096	2.125	1,182	11/26/2021
3130ACVV3	17CCT038	Federal Home Loan Bank		11/30/2017	15,000,000.00	14,618,100.00	15,000,000.00	2.350	2.318	2.350	1,546	11/25/2022
3130ACVW1	17CCT039	Federal Home Loan Bank		12/14/2017	15,000,000.00	14,749,500.00	15,000,000.00	2.040	2.012	2.040	835	12/14/2020
3134GBK84	17CCT023	Federal Home Loan Mtg Corp		09/27/2017	10,000,000.00	9,702,000.00	10,000,000.00	2.000	1.973	2.000	1,487	09/27/2022
3134GBJ78	17CCT024	Federal Home Loan Mtg Corp		09/29/2017	10,000,000.00	9,700,000.00	10,000,000.00	2.100	2.071	2.100	1,489	09/29/2022
3134GBZ21	17CCT029	Federal Home Loan Mtg Corp		11/28/2017	10,000,000.00	9,729,000.00	10,000,000.00	2.350	2.318	2.350	1,549	11/28/2022
3134GB3W0	17CCT030	Federal Home Loan Mtg Corp		11/29/2017	15,000,000.00	14,694,900.00	14,996,960.80	2.150	2.127	2.157	1,180	11/24/2021
3134GB4E9	17CCT031	Federal Home Loan Mtg Corp		11/29/2017	10,000,000.00	9,764,700.00	10,000,000.00	2.125	2.096	2.125	1,182	11/26/2021
3134GBW73	17CCT033	Federal Home Loan Mtg Corp		11/22/2017	15,000,000.00	14,601,600.00	15,000,000.00	2.350	2.318	2.350	1,543	11/22/2022
3134GB4N9	17CCT034	Federal Home Loan Mtg Corp		12/08/2017	15,000,000.00	14,682,900.00	15,000,000.00	2.200	2.170	2.200	1,194	12/08/2021
3134GBW32	17CCT036	Federal Home Loan Mtg Corp		11/20/2017	20,000,000.00	19,652,200.00	19,997,040.74	2.000	1.979	2.007	811	11/20/2020
3134GB4W9	17CCT040	Federal Home Loan Mtg Corp		12/14/2017	15,000,000.00	14,605,050.00	15,000,000.00	2.350	2.318	2.350	1,565	12/14/2022
3136G3M93	16CCT014	Federal National Mtg Assn		07/26/2016	10,000,000.00	9,870,300.00	10,000,000.00	1.000	0.986	1.000	328	07/26/2019
3136G3W84	16CCT021	Federal National Mtg Assn		09/16/2016	11,790,000.00	11,620,813.50	11,783,658.71	1.000	1.041	1.055	361	08/28/2019
3136G4EY5	16CCT024	Federal National Mtg Assn		10/17/2016	10,000,000.00	9,767,900.00	10,000,000.00	1.140	1.124	1.140	594	04/17/2020
3136G4KQ5	17CCT008	Federal National Mtg Assn		03/31/2017	10,000,000.00	9,873,400.00	9,996,450.10	1.650	1.653	1.676	503	01/17/2020
3136G4PV9	17CCT041	Federal National Mtg Assn		11/20/2017	5,000,000.00	4,876,100.00	4,990,108.05	2.250	2.269	2.300	1,517	10/27/2022

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Callable Federal Agency Securities</b>												
3136G4QC0	17CCT042	Federal National Mtg Assn		11/20/2017	10,000,000.00	9,723,000.00	9,963,013.05	2.200	2.264	2.295	1,503	10/13/2022
3136G4PJ6	17CCT043	Federal National Mtg Assn		11/20/2017	15,000,000.00	14,718,600.00	14,955,069.03	1.850	1.969	1.996	773	10/13/2020
<b>Subtotal and Average</b>			<b>326,364,071.32</b>		<b>326,563,000.00</b>	<b>319,367,006.11</b>	<b>326,366,916.40</b>		<b>1.980</b>	<b>2.007</b>	<b>1,097</b>	
<b>Foreign Securities</b>												
46513XGE4	17CCT002	State of Israel		03/15/2017	1,500,000.00	1,500,000.00	1,500,000.00	2.590	2.555	2.590	547	03/01/2020
46513XBE9	17CCT003	State of Israel		03/15/2017	1,500,000.00	1,487,700.00	1,500,000.00	2.250	2.219	2.250	547	03/01/2020
46513XAS9	17CCT004	State of Israel		03/15/2017	3,000,000.00	2,990,580.00	3,000,000.00	1.900	1.874	1.900	181	03/01/2019
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,963,700.00	10,000,000.00	3.560	3.515	3.563	1,642	03/01/2023
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,941,980.00</b>	<b>16,000,000.00</b>		<b>2.996</b>	<b>3.037</b>	<b>1,163</b>	
<b>Municipal Securities</b>												
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	21,030,000.00	21,030,000.00	21,030,000.00	3.500	3.452	3.500	6,697	01/01/2037
<b>Subtotal and Average</b>			<b>21,030,000.00</b>		<b>21,030,000.00</b>	<b>21,030,000.00</b>	<b>21,030,000.00</b>		<b>3.452</b>	<b>3.500</b>	<b>6,697</b>	
<b>STAR Ohio Account</b>												
STAR OHIO	STAR Ohio	STAR Ohio		12/31/2013	102,300,000.00	102,300,000.00	102,300,000.00	2.110	2.081	2.110	1	
<b>Subtotal and Average</b>			<b>276,064,516.13</b>		<b>102,300,000.00</b>	<b>102,300,000.00</b>	<b>102,300,000.00</b>		<b>2.081</b>	<b>2.110</b>	<b>1</b>	
<b>Money Market Accounts</b>												
KEY-SAVINGS	KEY-SAVINGS	KEY BANK		05/01/2018	50,000,000.00	50,000,000.00	50,000,000.00	1.800	1.775	1.800	1	
<b>Subtotal and Average</b>			<b>62,903,225.81</b>		<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>		<b>1.775</b>	<b>1.800</b>	<b>1</b>	
<b>Total and Average</b>			<b>1,129,101,279.74</b>		<b>919,893,000.00</b>	<b>908,197,786.11</b>	<b>918,290,496.97</b>		<b>1.937</b>	<b>1.964</b>	<b>715</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
August 31, 2018**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
KEY	Key	KEY BANK			1,440,783.84	1,440,783.84	1,440,783.84	0.000	0.000		1
PNC	PNC	PNC			8,585,811.75	8,585,811.75	8,585,811.75	0.000	0.000		1
US BANK	US Bank	US Bank			649,648.61	649,648.61	649,648.61	0.000	0.000		1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,129,101,279.74</b>		<b>930,569,244.20</b>	<b>918,874,030.31</b>	<b>928,966,741.17</b>	<b>1.937</b>	<b>1.964</b>		<b>715</b>

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
August 1, 2018 through August 31, 2018**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>34,000,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			8,124,095.76	8,062,030.11	
PNC	PNC	PNC			10,165,185.38	7,282,028.54	
US BANK	US Bank	US Bank			2,066,878.21	1,982,430.21	
<b>Subtotal</b>							<b>0.00</b>
<b>Commercial Paper Disc. -Amortizing</b>							
46640QH7	17CCT046	JP Morgan CP	1.800	08/24/2018	0.00	10,000,000.00	
63873KH34	17CCT028	Natixis	1.700	08/03/2018	0.00	10,000,000.00	
<b>Subtotal</b>							<b>168,795,950.00</b>
<b>Federal Agency Coupon Securities</b>							
3133EE6G0	15CCT029	Federal Farm Credit Bank	1.150	08/06/2018	0.00	7,400,000.00	
<b>Subtotal</b>							<b>179,806,648.89</b>
<b>Treasury Coupon Securities</b>							
912828K82	15CCT038	U.S. Treasury	1.000	08/15/2018	0.00	10,000,000.00	
<b>Subtotal</b>							<b>19,990,981.68</b>
<b>Callable Federal Agency Securities</b>							
<b>Subtotal</b>							<b>326,366,916.40</b>
<b>Foreign Securities</b>							
<b>Subtotal</b>							<b>16,000,000.00</b>
<b>Municipal Securities</b>							
<b>Subtotal</b>							<b>21,030,000.00</b>
<b>STAR Ohio Account</b>							
STAR OHIO	STAR Ohio	STAR Ohio	2.110		115,187,590.17	450,987,590.17	
<b>Subtotal</b>							<b>102,300,000.00</b>

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
August 1, 2018 through August 31, 2018**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Money Market Accounts</b>							
KEY-SAVINGS	KEY-SAVINGS	KEY BANK	1.800		96,246.73	50,096,246.73	
		<b>Subtotal</b>			<b>96,246.73</b>	<b>50,096,246.73</b>	<b>50,000,000.00</b>
		<b>Total</b>			<b>135,639,996.25</b>	<b>555,810,325.76</b>	<b>918,290,496.97</b>





**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received August 1, 2018 - August 31, 2018**

Cuyahoga County  
 2079 E. 9th Street  
 Cleveland, OH 44115

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
Federal Farm Credit Bank	3133EE6G0	15CCT029	FAC	0.00	1.150	08/06/2018	08/06/2018	42,550.00	42,550.00	-
	3133EHUS0	17CCT044	MC2	10,951,000.00	1.875	08/16/2018	08/16/2018	102,665.63	102,665.63	-
	<b>Subtotal</b>								<b>145,215.63</b>	<b>145,215.63</b>
Federal Home Loan Bank	3130A8Y72	16CCT017	FAC	10,000,000.00	0.875	08/05/2018	08/05/2018	43,750.00	43,750.00	-
	<b>Subtotal</b>								<b>43,750.00</b>	<b>43,750.00</b>
Federal National Mtg Assn	3136G3W84	16CCT021	MC2	11,790,000.00	1.000	08/28/2018	08/28/2018	58,950.00	58,950.00	-
	3135G0P49	16CCT023	FAC	10,000,000.00	1.000	08/28/2018	08/28/2018	50,000.00	50,000.00	-
	<b>Subtotal</b>								<b>108,950.00</b>	<b>108,950.00</b>
U.S. Treasury	912828K82	15CCT038	TRC	0.00	1.000	08/15/2018	08/15/2018	50,000.00	50,000.00	-
	<b>Subtotal</b>								<b>50,000.00</b>	<b>50,000.00</b>
<b>Total</b>								<b>347,915.63</b>	<b>347,915.63</b>	
<b>Total Cash Overpayment</b>								<b>0.00</b>		
<b>Total Cash Shortfall</b>								<b>0.00</b>		

Cuyahoga County Treasury  
 Received Interest  
 Received August 1, 2018 - August 31, 2018

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest
							Amount Received
<b>Cash Accounts</b>							
KEY BANK	KEY-SAVINGS	KEY-SAVINGS	RR2	50,000,000.00	1.800	08/31/2018	96,246.73
						<b>Subtotal</b>	<b>96,246.73</b>
STAR Ohio	STAR OHIO	STAR Ohio	RRP	117,300,000.00	2.110	08/31/2018	487,590.17
						<b>Subtotal</b>	<b>487,590.17</b>
						<b>Total</b>	<b>583,836.90</b>



## Portfolio Compliance Report August 31, 2018

<u>Investment Class</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Unrealized Gain/(Loss)</u>	<u>% Current Mkt Value</u>	<u>% Prior Mkt / Trailing Ave</u>	<u>Investment Policy Limit</u>	<u>% Available</u>
* Bank Deposits	10,676,244.20	10,676,244.20	0.00	1.16%	1.14%	60%	58.86%
* STAR Ohio	102,300,000.00	102,300,000.00	0.00	11.13%	10.97%	60%	49.03%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	50,000,000.00	50,000,000.00	0.00	5.44%	5.36%	60%	54.64%
Certificates of Deposit	34,000,000.00	34,000,000.00	0.00	3.70%	3.19%	20%	16.81%
Commercial Paper / Bankers' Acceptances	168,795,950.00	168,880,600.00	84,650.00	18.38%	15.87%	40%	24.13%
Corporate Notes	0.00	0.00	0.00	0.00%	0.00%	15%	15.00%
Foreign Notes	16,000,000.00	15,941,980.00	(58,020.00)	1.73%	1.50%	2%	0.50%
Municipal Notes	21,030,000.00	21,030,000.00	0.00	2.29%	1.98%	10%	8.02%
Federal Agency - Bullets	179,806,648.89	177,081,700.00	(2,724,948.89)	19.27%	16.64%	100%	83.36%
Federal Agency - Callables	326,366,916.40	319,367,006.11	(6,999,910.29)	34.76%	30.01%	40%	9.99%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	19,990,981.68	19,596,500.00	(394,481.68)	2.13%	1.84%	100%	98.16%
<b>TOTAL HOLDINGS</b>	<b>928,966,741.17</b>	<b>918,874,030.31</b>	<b>(10,092,710.86)</b>	<b>100.00%</b>			

<b>Prior Day Market Value</b>	<b>932,791,085.15</b>
<b>12 Month Trailing Avg</b>	<b>1,064,321,170.10</b>

\* These investment classes are limited to their respective policy limit percentage calculated using the Prior Day Market Value.

Other investment classes are limited to their respective policy limit percentage calculated using the 12 Month Trailing Average.

