



To: Investment Advisory Committee  
From: Joseph Farris, Investment & Cash Management Officer  
Date: July 12, 2018  
Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End June 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  
June 30, 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	3.72	182	89	0.250	0.253
Commercial Paper Disc. -Amortizing	200,000,000.00	198,064,400.00	198,050,372.24	21.66	216	146	2.345	2.377
Federal Agency Coupon Securities	197,400,000.00	194,267,394.00	197,191,228.00	21.57	1,189	576	1.375	1.395
Treasury Coupon Securities	30,000,000.00	29,592,200.00	29,988,962.66	3.28	1,341	664	1.571	1.593
Callable Federal Agency Securities	326,563,000.00	319,303,126.27	326,354,751.26	35.69	1,457	1,159	1.980	2.007
Foreign Securities	16,000,000.00	15,863,300.00	16,000,000.00	1.75	1,478	1,225	2.996	3.037
Municipal Securities	21,030,000.00	21,030,000.00	21,030,000.00	2.30	7,268	6,759	3.452	3.500
STAR Ohio Account	11,700,000.00	11,700,000.00	11,700,000.00	1.28	1	1	2.032	2.060
Money Market Accounts	80,000,000.00	80,000,000.00	80,000,000.00	8.75	1	1	1.775	1.800
<b>Investments</b>	<b>916,693,000.00</b>	<b>903,820,420.27</b>	<b>914,315,314.16</b>	<b>100.00%</b>	<b>1,067</b>	<b>772</b>	<b>1.885</b>	<b>1.911</b>
<b>Cash</b>	<b>274,487,586.97</b>	<b>274,487,586.97</b>	<b>274,487,586.97</b>		<b>1</b>	<b>1</b>	<b>0.000</b>	<b>0.000</b>
<b>Total Cash and Investments</b>	<b>1,191,180,586.97</b>	<b>1,178,308,007.24</b>	<b>1,188,802,901.13</b>		<b>1,067</b>	<b>772</b>	<b>1.885</b>	<b>1.911</b>

	Month Ending	Fiscal Year To Date
<b>Current Year Interest</b>		
Actual	1,107,444.86	6,731,888.84
Accrued	1,312,180.07	8,802,860.70
<b>Average Daily Balance</b>		
With Cash	912,449,980.45	1,090,490,979.38
Without Cash	866,556,452.54	1,052,729,398.91
<b>Effective Rate of Return</b>		
With Cash	1.75%	1.63%
Without Cash	1.84%	1.69%

*W. Christopher Murray II* 7/12/18  
 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  
June 30, 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	89	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	89	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	89	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>89</b>		
<b>Commercial Paper Disc. -Amortizing</b>												
22533UQ14	18CCT009	Credit AG		06/04/2018	10,000,000.00	9,831,900.00	9,832,600.00		2.557	2.592	243	03/01/2019
2254EBL25	18CCT002	Credit Suisse CP		02/06/2018	10,000,000.00	9,919,700.00	9,926,977.78	2.120	2.172	2.202	124	11/02/2018
2254EBMX6	18CCT007	Credit Suisse CP		04/17/2018	10,000,000.00	9,876,100.00	9,869,358.34	2.570	2.650	2.687	183	12/31/2018
4497W1K54	18CCT001	ING Funding LLC		01/09/2018	10,000,000.00	9,939,600.00	9,948,000.00	1.950	1.996	2.023	96	10/05/2018
46640QH7	17CCT046	JP Morgan CP		11/29/2017	10,000,000.00	9,968,300.00	9,973,000.00	1.800	1.840	1.866	54	08/24/2018
46640QNB3	18CCT006	JP Morgan CP		04/16/2018	10,000,000.00	9,868,700.00	9,861,505.56	2.570	2.651	2.688	194	01/11/2019
46640QMU2	18CCT012	JP Morgan CP		06/27/2018	30,000,000.00	29,640,600.00	29,632,500.00	2.450	2.522	2.557	180	12/28/2018
63873KH34	17CCT028	Natixis		11/09/2017	10,000,000.00	9,980,900.00	9,984,416.67	1.700	1.737	1.761	33	08/03/2018
63873KM79	18CCT004	Natixis		03/13/2018	10,000,000.00	9,894,200.00	9,892,675.00	2.430	2.509	2.544	159	12/07/2018
63873KP84	18CCT008	Natixis		05/15/2018	10,000,000.00	9,846,500.00	9,840,900.00	2.580	2.667	2.704	222	02/08/2019
63873KMT1	18CCT010	Natixis		06/27/2018	10,000,000.00	9,880,800.00	9,879,672.22	2.420	2.491	2.526	179	12/27/2018
87019SMU5	18CCT013	SWEDBANK		06/27/2018	20,000,000.00	19,760,400.00	19,758,000.00	2.420	2.491	2.526	180	12/28/2018
87019SLU6	18CCT014	SWEDBANK		06/27/2018	20,000,000.00	19,805,400.00	19,802,500.00	2.370	2.394	2.428	150	11/28/2018
89233HG65	17CCT027	Toyota Motor Credit Corporatio		10/11/2017	10,000,000.00	9,997,700.00	9,997,777.78	1.600	1.637	1.660	5	07/06/2018
89233HKR4	18CCT011	Toyota Motor Credit Corporatio		06/27/2018	20,000,000.00	19,853,600.00	19,850,488.89	2.320	2.338	2.371	116	10/25/2018
<b>Subtotal and Average</b>			<b>114,579,204.82</b>		<b>200,000,000.00</b>	<b>198,064,400.00</b>	<b>198,050,372.24</b>	<b>2.345</b>	<b>2.377</b>	<b>146</b>		
<b>Federal Agency Coupon Securities</b>												
3132X0K7	16CCT030	Federal Agricultural Mtg Corp		11/01/2016	10,000,000.00	9,820,400.00	9,997,253.33	1.100	1.106	1.121	488	11/01/2019
3133EE6G0	15CCT029	Federal Farm Credit Bank		09/16/2015	7,400,000.00	7,394,894.00	7,399,868.01	1.150	1.153	1.169	36	08/06/2018
3133EFX69	16CCT005	Federal Farm Credit Bank		04/21/2016	10,000,000.00	9,971,000.00	10,000,000.00	0.960	0.947	0.960	96	10/05/2018
3133EGYN9	16CCT025	Federal Farm Credit Bank		10/17/2016	10,000,000.00	9,969,600.00	9,999,293.33	0.940	0.951	0.964	108	10/17/2018
3133EHEC3	17CCT006	Federal Farm Credit Bank		03/31/2017	10,000,000.00	9,762,900.00	9,994,230.83	1.800	1.797	1.822	1,003	03/30/2021
3133EHEZ2	17CCT009	Federal Farm Credit Bank		04/06/2017	10,000,000.00	9,835,400.00	10,000,000.00	1.600	1.578	1.600	645	04/06/2020
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	9,670,400.00	9,978,590.69	1.660	1.705	1.729	1,177	09/20/2021
3133EHW58	17CCT045	Federal Farm Credit Bank		11/27/2017	20,000,000.00	19,645,400.00	20,000,000.00	1.900	1.874	1.900	880	11/27/2020
3130A5DQ9	15CCT020	Federal Home Loan Bank		05/20/2015	10,000,000.00	9,982,100.00	9,999,914.42	1.200	1.188	1.204	81	09/20/2018
3130A6AE7	15CCT028	Federal Home Loan Bank		09/16/2015	10,000,000.00	9,980,900.00	9,998,584.69	1.125	1.180	1.196	75	09/14/2018
3130A8Y72	16CCT017	Federal Home Loan Bank		08/04/2016	10,000,000.00	9,831,800.00	9,991,835.71	0.875	0.938	0.951	400	08/05/2019
3130A9EP2	16CCT022	Federal Home Loan Bank		09/16/2016	10,000,000.00	9,826,900.00	9,998,285.32	1.000	1.000	1.014	452	09/26/2019

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
June 30, 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>												
3130AA3R7	16CCT031	Federal Home Loan Bank		11/21/2016	10,000,000.00	9,851,200.00	9,992,484.21	1.375	1.412	1.431	502	11/15/2019
3130AB3G9	17CCT007	Federal Home Loan Bank		03/31/2017	10,000,000.00	9,804,300.00	10,000,000.00	1.780	1.756	1.780	913	12/30/2020
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	9,692,500.00	10,011,854.01	2.000	1.943	1.970	1,531	09/09/2022
3135G0E33	15CCT030	Federal National Mtg Assn		09/16/2015	10,000,000.00	9,996,100.00	9,999,962.89	1.125	1.117	1.132	19	07/20/2018
3135G0P49	16CCT023	Federal National Mtg Assn		09/23/2016	10,000,000.00	9,836,500.00	9,996,695.23	1.000	1.015	1.029	423	08/28/2019
3135G0R39	16CCT029	Federal National Mtg Assn		10/26/2016	10,000,000.00	9,809,600.00	9,988,416.33	1.000	1.075	1.090	480	10/24/2019
3135G0Q89	16CCT032	Federal National Mtg Assn		11/21/2016	10,000,000.00	9,585,500.00	9,843,959.00	1.375	1.851	1.877	1,194	10/07/2021
<b>Subtotal and Average</b>			<b>210,187,068.46</b>		<b>197,400,000.00</b>	<b>194,267,394.00</b>	<b>197,191,228.00</b>	<b>1.375</b>	<b>1.395</b>	<b>1.395</b>	<b>576</b>	
<b>Treasury Coupon Securities</b>												
912828K82	15CCT038	U.S. Treasury		11/05/2015	10,000,000.00	9,989,400.00	9,998,613.17	1.000	1.099	1.114	45	08/15/2018
912828M98	16CCT033	U.S. Treasury		11/21/2016	10,000,000.00	9,775,800.00	9,994,133.94	1.625	1.628	1.650	883	11/30/2020
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	9,827,000.00	9,996,215.55	2.000	1.986	2.013	1,065	05/31/2021
<b>Subtotal and Average</b>			<b>29,988,367.93</b>		<b>30,000,000.00</b>	<b>29,592,200.00</b>	<b>29,988,962.66</b>	<b>1.571</b>	<b>1.593</b>	<b>1.593</b>	<b>664</b>	
<b>Callable Federal Agency Securities</b>												
3133EHMB6	17CCT016	Federal Farm Credit Bank		06/08/2017	10,000,000.00	9,713,300.00	10,000,000.00	2.050	2.022	2.050	1,438	06/08/2022
3133EHS20	17CCT037	Federal Farm Credit Bank		11/17/2017	13,822,000.00	13,484,328.54	13,792,827.70	2.090	2.126	2.156	1,233	11/15/2021
3133EHUS0	17CCT044	Federal Farm Credit Bank		11/20/2017	10,951,000.00	10,595,421.03	10,886,929.33	1.875	2.042	2.070	1,142	08/16/2021
3133EJFV6	18CCT005	Federal Farm Credit Bank		03/14/2018	10,000,000.00	9,955,600.00	10,000,000.00	2.820	2.781	2.820	1,352	03/14/2022
3130A87F4	16CCT010	Federal Home Loan Bank		05/27/2016	10,000,000.00	9,824,900.00	10,000,000.00	1.300	1.282	1.300	514	11/27/2019
3130AB3T1	17CCT010	Federal Home Loan Bank		04/24/2017	10,000,000.00	9,818,800.00	10,000,000.00	1.750	1.726	1.750	754	07/24/2020
3130AC4F8	17CCT020	Federal Home Loan Bank		09/06/2017	10,000,000.00	9,659,600.00	10,000,000.00	2.000	1.973	2.000	1,528	09/06/2022
3130ACKK9	17CCT026	Federal Home Loan Bank		10/25/2017	10,000,000.00	9,748,200.00	10,000,000.00	2.000	1.973	2.000	1,394	04/25/2022
3130ACUL6	17CCT032	Federal Home Loan Bank		12/14/2017	10,000,000.00	9,827,900.00	10,000,000.00	2.000	1.973	2.000	897	12/14/2020
3130ACV43	17CCT035	Federal Home Loan Bank		11/30/2017	10,000,000.00	9,779,800.00	10,000,000.00	2.125	2.096	2.125	1,244	11/26/2021
3130ACVV3	17CCT038	Federal Home Loan Bank		11/30/2017	15,000,000.00	14,610,900.00	15,000,000.00	2.350	2.318	2.350	1,608	11/25/2022
3130ACVW1	17CCT039	Federal Home Loan Bank		12/14/2017	15,000,000.00	14,761,650.00	15,000,000.00	2.040	2.012	2.040	897	12/14/2020
3134GBK84	17CCT023	Federal Home Loan Mtg Corp		09/27/2017	10,000,000.00	9,694,800.00	10,000,000.00	2.000	1.973	2.000	1,549	09/27/2022
3134GBJ78	17CCT024	Federal Home Loan Mtg Corp		09/29/2017	10,000,000.00	9,692,700.00	10,000,000.00	2.100	2.071	2.100	1,551	09/29/2022
3134GBZ21	17CCT029	Federal Home Loan Mtg Corp		11/28/2017	10,000,000.00	9,724,000.00	10,000,000.00	2.350	2.318	2.350	1,611	11/28/2022
3134GB3W0	17CCT030	Federal Home Loan Mtg Corp		11/29/2017	15,000,000.00	14,706,900.00	14,996,804.01	2.150	2.127	2.157	1,242	11/24/2021
3134GB4E9	17CCT031	Federal Home Loan Mtg Corp		11/29/2017	10,000,000.00	9,768,600.00	10,000,000.00	2.125	2.096	2.125	1,244	11/26/2021
3134GBW73	17CCT033	Federal Home Loan Mtg Corp		11/22/2017	15,000,000.00	14,593,800.00	15,000,000.00	2.350	2.318	2.350	1,605	11/22/2022
3134GB4N9	17CCT034	Federal Home Loan Mtg Corp		12/08/2017	15,000,000.00	14,694,900.00	15,000,000.00	2.200	2.170	2.200	1,256	12/08/2021
3134GBW32	17CCT036	Federal Home Loan Mtg Corp		11/20/2017	20,000,000.00	19,681,600.00	19,996,818.52	2.000	1.979	2.007	873	11/20/2020

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
June 30, 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>												
3134GB4W9	17CCT040	Federal Home Loan Mtg Corp		12/14/2017	15,000,000.00	14,597,700.00	15,000,000.00	2.350	2.318	2.350	1,627	12/14/2022
3136G3M93	16CCT014	Federal National Mtg Assn		07/26/2016	10,000,000.00	9,849,700.00	10,000,000.00	1.000	0.986	1.000	390	07/26/2019
3136G3W84	16CCT021	Federal National Mtg Assn		09/16/2016	11,790,000.00	11,598,176.70	11,782,592.95	1.000	1.041	1.055	423	08/28/2019
3136G4EY5	16CCT024	Federal National Mtg Assn		10/17/2016	10,000,000.00	9,753,800.00	10,000,000.00	1.140	1.124	1.140	656	04/17/2020
3136G4KQ5	17CCT008	Federal National Mtg Assn		03/31/2017	10,000,000.00	9,869,200.00	9,996,020.68	1.650	1.653	1.676	565	01/17/2020
3136G4PV9	17CCT041	Federal National Mtg Assn		11/20/2017	5,000,000.00	4,873,450.00	4,989,711.31	2.250	2.269	2.300	1,579	10/27/2022
3136G4QC0	17CCT042	Federal National Mtg Assn		11/20/2017	10,000,000.00	9,716,800.00	9,961,515.60	2.200	2.264	2.295	1,565	10/13/2022
3136G4PJ6	17CCT043	Federal National Mtg Assn		11/20/2017	15,000,000.00	14,706,600.00	14,951,531.16	1.850	1.969	1.996	835	10/13/2020
<b>Subtotal and Average</b>			<b>326,351,811.33</b>		<b>326,563,000.00</b>	<b>319,303,126.27</b>	<b>326,354,751.26</b>	<b>1.980</b>	<b>2.007</b>	<b>1.996</b>	<b>1,159</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	609	03/01/2020
46513XBE9	17CCT003	State of Israel		03/15/2017	1,500,000.00	1,480,980.00	1,500,000.00	2.250	2.219	2.250	609	03/01/2020
46513XAS9	17CCT004	State of Israel		03/15/2017	3,000,000.00	2,983,020.00	3,000,000.00	1.900	1.874	1.900	243	03/01/2019
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,899,300.00	10,000,000.00	3.560	3.515	3.563	1,704	03/01/2023
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,863,300.00</b>	<b>16,000,000.00</b>	<b>2.996</b>	<b>3.037</b>	<b>3.037</b>	<b>1,225</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	6,759	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>3.500</b>	<b>6,759</b>	
<b>STAR Ohio Account</b>												
STAR OHIO	STAR Ohio	STAR Ohio		12/31/2013	11,700,000.00	11,700,000.00	11,700,000.00	2.060	2.032	2.060	1	
<b>Subtotal and Average</b>			<b>34,420,000.00</b>		<b>11,700,000.00</b>	<b>11,700,000.00</b>	<b>11,700,000.00</b>	<b>2.032</b>	<b>2.060</b>	<b>2.060</b>	<b>1</b>	
<b>Money Market Accounts</b>												
KEY-SAVINGS	KEY-SAVINGS	KEY BANK		05/01/2018	80,000,000.00	80,000,000.00	80,000,000.00	1.800	1.775	1.800	1	
<b>Subtotal and Average</b>			<b>80,000,000.00</b>		<b>80,000,000.00</b>	<b>80,000,000.00</b>	<b>80,000,000.00</b>	<b>1.775</b>	<b>1.800</b>	<b>1.800</b>	<b>1</b>	
<b>Total and Average</b>			<b>912,449,980.45</b>		<b>916,693,000.00</b>	<b>903,820,420.27</b>	<b>914,315,314.16</b>	<b>1.885</b>	<b>1.911</b>	<b>1.911</b>	<b>772</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
June 30, 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			264,872,541.55	264,872,541.55	264,872,541.55	0.000	0.000		1
PNC	PNC	PNC			8,993,672.27	8,993,672.27	8,993,672.27	0.000	0.000		1
US BANK	US Bank	US Bank			621,373.15	621,373.15	621,373.15	0.000	0.000		1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>912,449,980.45</b>		<b>1,191,180,586.97</b>	<b>1,178,308,007.24</b>	<b>1,188,802,901.13</b>	<b>1.885</b>	<b>1.911</b>		<b>772</b>

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
June 1, 2018 through June 30, 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			265,219,555.10	22,757,364.53		
PNC	PNC	PNC			8,997,811.71	8,029,317.96		
US BANK	US Bank	US Bank			7,973,232.66	8,304,252.64		
<b>Subtotal</b>						<b>282,190,599.47</b>	<b>39,090,935.13</b>	<b>0.00</b>
<b>Commercial Paper Disc. -Amortizing</b>								
06538CFB2	17CCT021	Bank of Tokyo	1.500	06/11/2018	0.00	10,000,000.00		
22533UQ14	18CCT009	Credit AG		06/04/2018	9,814,000.00	0.00		
46640QMU2	18CCT012	JP Morgan CP	2.450	06/27/2018	29,624,333.33	0.00		
63873KMT1	18CCT010	Natixis	2.420	06/27/2018	9,876,983.33	0.00		
87019SMU5	18CCT013	SWEDBANK	2.420	06/27/2018	19,752,622.22	0.00		
87019SLU6	18CCT014	SWEDBANK	2.370	06/27/2018	19,797,233.33	0.00		
89233HKR4	18CCT011	Toyota Motor Credit Corporatio	2.320	06/27/2018	19,845,333.33	0.00		
<b>Subtotal</b>						<b>108,710,505.54</b>	<b>10,000,000.00</b>	<b>198,050,372.24</b>
<b>Federal Agency Coupon Securities</b>								
3132X0AL5	15CCT025	Federal Agricultural Mtg Corp	1.100	06/01/2018	0.00	10,000,000.00		
3130A5JK6	15CCT026	Federal Home Loan Bank	1.100	06/12/2018	0.00	10,000,000.00		
3130A8BD4	16CCT011	Federal Home Loan Bank	0.875	06/29/2018	0.00	3,000,000.00		
3130A8BD4	16CCT012	Federal Home Loan Bank	0.875	06/29/2018	0.00	7,000,000.00		
<b>Subtotal</b>						<b>0.00</b>	<b>30,000,000.00</b>	<b>197,191,228.00</b>
<b>Treasury Coupon Securities</b>								
<b>Subtotal</b>							<b>29,988,962.66</b>	
<b>Callable Federal Agency Securities</b>								
<b>Subtotal</b>							<b>326,354,751.26</b>	
<b>Foreign Securities</b>								
<b>Subtotal</b>							<b>16,000,000.00</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
June 1, 2018 through June 30, 2018**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Municipal Securities</b>							
<b>Subtotal</b>							<b>21,030,000.00</b>
<b>STAR Ohio Account</b>							
STAR OHIO	STAR Ohio	STAR Ohio	2.060		131,256,636.54	119,556,636.54	
<b>Subtotal</b>							<b>11,700,000.00</b>
<b>Money Market Accounts</b>							
KEY-SAVINGS	KEY-SAVINGS	KEY BANK	1.800		111,308.32	111,308.32	
<b>Subtotal</b>							<b>80,000,000.00</b>
<b>Total</b>					<b>522,269,049.87</b>	<b>198,758,879.99</b>	<b>914,315,314.16</b>





**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received June 1, 2018 - June 30, 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 Agricultural Mtg Corp	3132X0AL5	15CCT025	FAC	0.00	1.100	06/01/2018	06/01/2018	55,000.00	55,000.00	-																												
								<b>Subtotal</b>	<b>55,000.00</b>	<b>55,000.00</b>																												
Federal Farm Credit Bank	3133EHMB6	17CCT016	MC2	10,000,000.00	2.050	06/08/2018	06/08/2018	102,500.00	102,500.00	-																												
								<b>Subtotal</b>	<b>102,500.00</b>	<b>102,500.00</b>																												
Federal Home Loan Bank	3130A5JK6	15CCT026	FAC	0.00	1.100	06/12/2018	06/12/2018	55,000.00	55,000.00	-																												
								3130ACUL6	17CCT032	MC2	10,000,000.00	2.000	06/14/2018	06/14/2018	100,000.00	100,000.00	-																					
															3130ACVW1	17CCT039	MC2	15,000,000.00	2.040	06/14/2018	06/14/2018	153,000.00	153,000.00	-														
																						3130A8BD4	16CCT011	FAC	0.00	0.875	06/29/2018	06/29/2018	13,125.00	13,125.00	-							
																													3130A8BD4	16CCT012	FAC	0.00	0.875	06/29/2018	06/29/2018	30,625.00	30,625.00	-
																																				3130AB3G9	17CCT007	FAC
<b>Subtotal</b>	<b>440,750.00</b>	<b>440,750.00</b>																																				
Federal Home Loan Mtg Corp	3134GB4N9	17CCT034	MC2	15,000,000.00	2.200	06/08/2018	06/08/2018	165,000.00	165,000.00	-																												
								3134GB4W9	17CCT040	MC2	15,000,000.00	2.350	06/14/2018	06/14/2018	176,250.00	176,250.00	-																					
<b>Subtotal</b>	<b>341,250.00</b>	<b>341,250.00</b>																																				
<b>Total</b>								<b>939,500.00</b>	<b>939,500.00</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 June 1, 2018 - June 30, 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	80,000,000.00	1.500	06/30/2018	111,308.32
						<b>Subtotal</b>	<b>111,308.32</b>
STAR Ohio	STAR OHIO	STAR Ohio	RRP	11,700,000.00	2.060	06/30/2018	56,636.54
						<b>Subtotal</b>	<b>56,636.54</b>
						<b>Total</b>	<b>167,944.86</b>



## Portfolio Compliance Report June 30, 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	274,487,586.97	274,487,586.97	0.00	23.30%	27.79%	60%	32.21%
* STAR Ohio	11,700,000.00	11,700,000.00	0.00	0.99%	1.18%	60%	58.82%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	80,000,000.00	80,000,000.00	0.00	6.79%	8.10%	60%	51.90%
Certificates of Deposit	34,000,000.00	34,000,000.00	0.00	2.89%	3.16%	20%	16.84%
Commercial Paper / Bankers' Acceptances	198,037,652.77	198,064,400.00	26,747.23	16.81%	18.40%	40%	21.60%
Corporate Notes	0.00	0.00	0.00	0.00%	0.00%	15%	15.00%
Foreign Notes	16,000,000.00	15,863,300.00	(136,700.00)	1.35%	1.47%	2%	0.53%
Municipal Notes	21,030,000.00	21,030,000.00	0.00	1.78%	1.95%	10%	8.05%
Federal Agency - Bullets	197,190,968.10	194,267,394.00	(2,923,574.10)	16.49%	18.05%	100%	81.95%
Federal Agency - Callables	326,354,548.50	319,303,126.27	(7,051,422.23)	27.10%	29.66%	40%	10.34%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	29,988,921.63	29,592,200.00	(396,721.63)	2.51%	2.75%	100%	97.25%
<b>TOTAL HOLDINGS</b>	<b>1,188,789,677.97</b>	<b>1,178,308,007.24</b>	<b>(10,481,670.73)</b>	<b>100.00%</b>			

<b>Prior Day Market Value</b>	<b>987,715,265.95</b>
<b>12 Month Trailing Avg</b>	<b>1,076,545,734.95</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.

