CUYAHOGA COUNTY
DEPARTMENT OF THE TREASURER
William Sheehan III, Interim Treasurer

To: Investment Advisory Committee

From: Joseph Farris, Investment & Cash Management Officer

Date: September 10, 2014

Re: Monthly Investment Reports

Attached are the following Cuyahoga County Investment Reports for August 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

2079 East 9th Street – Cleveland, Ohio 44115
Phone Number: 216-443-7400 Fax Number: 216-443-7463

CUYAHOGA COUNTY PORTFOLIO
MONTH END SUMMARY

As of August 31, 2014

CURRENT BOOK VALUE	$ 907,949,768.18
MARKET VALUE	$ 909,282,627.97
UNREALIZED GAIN/(LOSS)	$ 871,815.35
MONTHLY INCOME	$ 365,597.39
YTD INCOME	$ 2,744,327.96
MONTHLY ANNUALIZED YIELD	0.49%
YTD ANNUALIZED YIELD *	0.52%

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

Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
August 31, 2014

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	16,385,000.00	16,385,000.00	16,385,000.00	1.95	193	29	0.250	0.253
Federal Agency Coupon Securities	490,000,000.00	490,375,000.00	489,310,441.64	58.23	1,007	496	0.661	0.670
Treasury Coupon Securities	100,000,000.00	99,879,000.00	99,610,698.57	11.85	1,041	834	0.784	0.795
Foreign Securities	5,000,000.00	5,000,000.00	5,000,000.00	0.60	942	786	1.488	1.508
Money Market Accounts	230,018,190.11	230,018,190.11	230,018,190.11	27.37	1	1	0.030	0.030
Investments	**841,403,190.11**	**841,657,190.11**	**840,324,330.32**	**100.00%**	**719**	**393**	**0.500**	**0.507**

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	360,016.38	2,744,327.96
Average Daily Balance	**860,683,028.50**	**790,946,439.37**
Effective Rate of Return	**0.49%**	**0.52%**

William Sheehan III, Interim Treasurer

Reporting period 08/01/2014-08/31/2014
Data Updated: FUNDSNAP: 09/04/2014 09:03
Run Date: 09/04/2014 - 09:04

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Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 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												
14CD004	14CD004	First Federal of Lakewood		03/31/2014	2,250,000.00	2,250,000.00	2,250,000.00	0.250	0.250	0.253	29	09/30/2014
14CD005	14CD005	First Federal of Lakewood		08/29/2014	335,000.00	335,000.00	335,000.00	0.250	0.250	0.253	29	09/30/2014
14CD002	14CD002	KEY BANK		03/31/2014	8,400,000.00	8,400,000.00	8,400,000.00	0.250	0.250	0.253	29	09/30/2014
14CD003	14CD003	KEY BANK		03/31/2014	4,200,000.00	4,200,000.00	4,200,000.00	0.250	0.250	0.253	29	09/30/2014
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	29	09/30/2014
		Subtotal and Average	**16,082,419.35**		**16,385,000.00**	**16,385,000.00**	**16,385,000.00**		**0.250**	**0.253**	**29**	
Federal Agency Coupon Securities												
31331GL80	11CCT009	Federal Farm Credit Bank		05/16/2011	10,000,000.00	10,011,000.00	10,009,946.27	3.000	1.236	1.253	21	09/22/2014
3133EC2X1	12CCT012	Federal Farm Credit Bank		11/19/2013	30,000,000.00	30,024,000.00	30,000,000.00	0.270	0.266	0.270	79	11/19/2014
3133ECBD5	13CCT001	Federal Farm Credit Bank		01/22/2013	20,000,000.00	20,030,000.00	20,005,239.77	0.440	0.414	0.420	483	12/28/2015
3133ECWT7	13CCT009	Federal Farm Credit Bank		08/19/2013	10,000,000.00	10,007,000.00	9,986,102.86	0.650	0.723	0.733	616	05/09/2016
3133ECWV2	13CCT010	Federal Farm Credit Bank		08/22/2013	10,000,000.00	10,047,000.00	9,968,255.19	0.875	1.004	1.018	828	12/07/2016
3133EDAL6	13CCT017	Federal Farm Credit Bank		12/03/2013	20,000,000.00	20,018,000.00	19,999,430.87	0.280	0.279	0.283	358	08/25/2015
313370JS8	12CCT004	Federal Home Loan Bank		05/02/2012	20,000,000.00	20,010,000.00	20,005,997.99	1.375	0.383	0.388	11	09/12/2014
313376ZQ1	12CCT015	Federal Home Loan Bank		12/19/2012	30,000,000.00	30,039,000.00	30,007,450.75	0.375	0.324	0.328	193	03/13/2015
313383PN5	13CCT007	Federal Home Loan Bank		08/14/2013	10,000,000.00	10,043,000.00	9,982,943.27	1.125	1.172	1.188	1,012	06/09/2017
3130A0C65	13CCT018	Federal Home Loan Bank		12/13/2013	10,000,000.00	9,985,000.00	9,978,750.14	0.625	0.708	0.718	849	12/28/2016
3137EADD8	12CCT011	Federal Home Loan Mtg Corp		10/25/2012	30,000,000.00	30,069,000.00	30,022,659.57	0.500	0.374	0.379	228	04/17/2015
3134G3W55	13CCT002	Federal Home Loan Mtg Corp		03/06/2013	20,000,000.00	20,052,000.00	20,016,397.34	0.450	0.378	0.383	449	11/24/2015
3134G3J76	13CCT003	Federal Home Loan Mtg Corp		03/27/2013	20,000,000.00	20,054,000.00	20,011,423.95	0.450	0.388	0.393	368	09/04/2015
3137EADH9	13CCT004	Federal Home Loan Mtg Corp		07/08/2013	20,000,000.00	19,742,000.00	19,816,603.49	1.000	1.316	1.334	1,032	06/29/2017
3137EADJ5	13CCT005	Federal Home Loan Mtg Corp		08/14/2013	10,000,000.00	9,998,000.00	9,938,238.76	1.000	1.201	1.218	1,061	07/28/2017
3137EADC0	13CCT006	Federal Home Loan Mtg Corp		08/14/2013	10,000,000.00	10,042,000.00	9,988,888.54	1.000	1.031	1.045	919	03/08/2017
3137EADS5	13CCT008	Federal Home Loan Mtg Corp		08/19/2013	10,000,000.00	10,048,000.00	9,990,588.55	0.875	0.782	0.793	774	10/14/2016
3137EADF3	13CCT013	Federal Home Loan Mtg Corp		09/05/2013	10,000,000.00	10,086,000.00	9,975,048.15	1.250	1.327	1.345	984	05/12/2017
3137EADQ9	13CCT015	Federal Home Loan Mtg Corp		10/17/2013	10,000,000.00	10,012,000.00	9,976,405.62	0.500	0.631	0.640	620	05/13/2016
3137EADT3	14CCT001	Federal Home Loan Mtg Corp		01/22/2014	10,000,000.00	10,018,000.00	9,990,207.03	0.875	0.903	0.915	905	02/22/2017
3137EADL0	14CCT003	Federal Home Loan Mtg Corp		03/10/2014	10,000,000.00	9,972,000.00	9,972,018.45	1.000	1.078	1.093	1,124	09/29/2017
31359MWJ8	11CCT013	Federal National Mtg Assn		07/28/2011	10,000,000.00	10,054,000.00	10,043,106.31	4.625	1.016	1.030	44	10/15/2014
3135G0FY4	12CCT001	Federal National Mtg Assn		01/23/2012	20,000,000.00	20,038,000.00	20,012,431.36	0.750	0.533	0.541	109	12/19/2014
3135G0DW0	12CCT009	Federal National Mtg Assn		08/10/2012	30,000,000.00	30,027,000.00	30,013,695.37	0.625	0.340	0.345	59	10/30/2014
3135G0HG1	12CCT010	Federal National Mtg Assn		09/14/2012	30,000,000.00	30,042,000.00	30,006,939.58	0.375	0.328	0.332	196	03/16/2015
3135G0JA2	13CCT012	Federal National Mtg Assn		08/27/2013	20,000,000.00	20,114,000.00	19,938,294.55	1.125	1.227	1.244	969	04/27/2017
3135G0VA8	13CCT014	Federal National Mtg Assn		10/17/2013	10,000,000.00	10,014,000.00	9,988,239.81	0.500	0.567	0.575	576	03/30/2016

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 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												
3135G0YE7	13CCT016	Federal National Mtg Assn		10/17/2013	10,000,000.00	10,012,000.00	9,976,444.61	0.625	0.735	0.745	725	08/26/2016
3135G0PQ0	14CCT014	Federal National Mtg Assn		06/18/2014	10,000,000.00	9,919,000.00	9,898,620.45	0.875	1.187	1.204	1,151	10/26/2017
3135G0RT2	14CCT015	Federal National Mtg Assn		06/18/2014	10,000,000.00	9,894,000.00	9,865,931.30	0.875	1.274	1.291	1,206	12/20/2017
3135G0MZ3	14CCT016	Federal National Mtg Assn		06/18/2014	10,000,000.00	9,954,000.00	9,924,141.74	0.875	1.118	1.134	1,092	08/28/2017
		Subtotal and Average	**489,334,853.45**		**490,000,000.00**	**490,375,000.00**	**489,310,441.64**		**0.661**	**0.670**	**496**	
Treasury Coupon Securities												
912828RX0	13CCT011	U.S. Treasury		08/22/2013	20,000,000.00	20,084,000.00	19,967,451.10	0.875	0.933	0.946	852	12/31/2016
912828UA6	14CCT004	U.S. Treasury		03/10/2014	10,000,000.00	9,841,000.00	9,834,226.33	0.625	1.132	1.148	1,186	11/30/2017
912828UE8	14CCT005	U.S. Treasury		03/10/2014	10,000,000.00	9,868,000.00	9,857,246.21	0.750	1.173	1.190	1,217	12/31/2017
912828VG2	14CCT007	U.S. Treasury		03/20/2014	10,000,000.00	10,012,000.00	9,993,763.37	0.500	0.528	0.535	653	06/15/2016
912828A91	14CCT008	U.S. Treasury		03/20/2014	10,000,000.00	10,009,000.00	9,992,123.91	0.750	0.773	0.784	867	01/15/2017
912828B41	14CCT009	U.S. Treasury		03/21/2014	10,000,000.00	10,015,000.00	9,996,441.35	0.375	0.395	0.400	517	01/31/2016
912828VR8	14CCT010	U.S. Treasury		03/24/2014	10,000,000.00	10,022,000.00	9,999,362.50	0.625	0.620	0.628	714	08/15/2016
912828WF3	14CCT011	U.S. Treasury		03/24/2014	10,000,000.00	9,999,000.00	9,971,348.24	0.625	0.746	0.757	806	11/15/2016
912828VL1	14CCT012	U.S. Treasury		03/24/2014	10,000,000.00	10,029,000.00	9,998,735.56	0.625	0.623	0.632	683	07/15/2016
		Subtotal and Average	**99,605,312.25**		**100,000,000.00**	**99,879,000.00**	**99,610,698.57**		**0.784**	**0.795**	**834**	
Foreign Securities												
46513E8B1	14CCT002	State of Israel		02/15/2014	3,000,000.00	3,000,000.00	3,000,000.00	2.000	1.689	1.713	884	02/01/2017
46513BBK3	14CCT013	State of Israel		06/01/2014	2,000,000.00	2,000,000.00	2,000,000.00	1.200	1.185	1.202	639	06/01/2016
		Subtotal and Average	**5,000,000.00**		**5,000,000.00**	**5,000,000.00**	**5,000,000.00**		**1.488**	**1.508**	**786**	
Money Market Accounts												
STAR OHIO	STAR Ohio	STAR Ohio		12/31/2013	230,018,190.11	230,018,190.11	230,018,190.11	0.030	0.030	0.030	1	
		Subtotal and Average	**250,660,443.46**		**230,018,190.11**	**230,018,190.11**	**230,018,190.11**		**0.030**	**0.030**	**1**	
		Total and Average	**860,683,028.50**		**841,403,190.11**	**841,657,190.11**	**840,324,330.32**		**0.500**	**0.507**	**393**	

Cuyahoga County Treasury
Portfolio Management
Activity By Type
August 1, 2014 through August 31, 2014

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
14CD005	14CD005	First Federal of Lakewood	0.250	08/29/2014	335,000.00	0.00	
		Subtotal			**335,000.00**	**0.00**	**16,385,000.00**
Federal Agency Coupon Securities							
		Subtotal					**489,310,441.64**
Treasury Coupon Securities							
		Subtotal					**99,610,698.57**
Foreign Securities							
		Subtotal					**5,000,000.00**
Money Market Accounts							
STAR OHIO	STAR Ohio	STAR Ohio	0.030		70,013,712.92	270,006,856.45	
		Subtotal			**70,013,712.92**	**270,006,856.45**	**230,018,190.11**
		Total			**70,348,712.92**	**270,006,856.45**	**840,324,330.32**

Cuyahoga County Treasury
Interest Earnings
Sorted by Security Type - Issuer
August 1, 2014 - August 31, 2014
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: Certificates of Deposit - Bank												
14CD004	14CD004	001	FFL	2,250,000.00	2,250,000.00	2,250,000.00	09/30/2014	0.250	0.253	484.37	0.00	484.37
14CD005	14CD005	001	FFL	335,000.00	0.00	32,419.35	09/30/2014	0.250	0.254	6.98	0.00	6.98
14CD003	14CD003	001	KEY	4,200,000.00	4,200,000.00	4,200,000.00	09/30/2014	0.250	0.253	904.17	0.00	904.17
14CD002	14CD002	001	KEY	8,400,000.00	8,400,000.00	8,400,000.00	09/30/2014	0.250	0.253	1,808.33	0.00	1,808.33
CCD798	CCD798	001	USBANK	1,200,000.00	1,200,000.00	1,200,000.00	09/30/2014	0.250	0.253	258.33	0.00	258.33
			Subtotal	**16,385,000.00**	**16,050,000.00**	**16,082,419.35**			**0.253**	**3,462.18**	**0.00**	**3,462.18**
Security Type: Federal Agency Coupon Securities												
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,024,155.22	10,016,592.39	09/22/2014	3.000	1.268	25,000.00	-14,208.95	10,791.05
3133ECWT7	13CCT009	001	FFCB	10,000,000.00	9,985,417.14	9,985,782.12	05/09/2016	0.650	0.720	5,416.66	685.72	6,102.38
3133ECWV2	13CCT010	001	FFCB	10,000,000.00	9,967,088.10	9,967,709.29	12/07/2016	0.875	0.999	7,291.66	1,167.09	8,458.75
3133ECBD5	13CCT001	001	FFCB	20,000,000.00	20,005,569.32	20,005,393.91	12/28/2015	0.440	0.412	7,333.33	-329.55	7,003.78
3133EC2X1	12CCT012	001	FFCB	30,000,000.00	30,000,000.00	30,000,000.00	11/19/2014	0.270	0.265	6,750.00	0.00	6,750.00
3133EDAL6	13CCT017	001	FFCB	20,000,000.00	19,999,382.64	19,999,408.31	08/25/2015	0.280	0.278	4,666.66	48.23	4,714.89
313383PN5	13CCT007	001	FHLB	10,000,000.00	9,982,430.55	9,982,703.45	06/09/2017	1.125	1.166	9,375.00	512.72	9,887.72
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,022,356.13	20,013,649.38	09/12/2014	1.375	0.386	22,916.66	-16,358.14	6,558.52
313376ZQ1	12CCT015	001	FHLB	30,000,000.00	30,008,614.93	30,007,995.28	03/13/2015	0.375	0.322	9,375.00	-1,164.18	8,210.82
3130A0C65	13CCT018	001	FHLB	10,000,000.00	9,977,988.49	9,978,393.88	12/28/2016	0.625	0.704	5,208.34	761.65	5,969.99
3137EADQ9	13CCT015	001	FHLMC	10,000,000.00	9,975,249.03	9,975,864.63	05/13/2016	0.500	0.628	4,166.67	1,156.59	5,323.26
3137EADS5	13CCT008	001	FHLMC	10,000,000.00	9,990,218.50	9,990,415.46	10/14/2016	0.875	0.903	7,291.66	370.05	7,661.71
3137EADC0	13CCT006	001	FHLMC	10,000,000.00	9,988,521.02	9,988,716.64	03/08/2017	1.000	1.026	8,333.34	367.52	8,700.86
3137EADF3	13CCT013	001	FHLMC	10,000,000.00	9,974,277.24	9,974,687.57	05/12/2017	1.250	1.321	10,416.66	770.91	11,187.57
3137EADJ5	13CCT005	001	FHLMC	10,000,000.00	9,936,469.10	9,937,411.02	07/28/2017	1.000	1.197	8,333.34	1,769.66	10,103.00
3134G3J76	13CCT003	001	FHLMC	20,000,000.00	20,012,368.07	20,011,865.55	09/04/2015	0.450	0.386	7,500.00	-944.12	6,555.88
3134G3W55	13CCT002	001	FHLMC	20,000,000.00	20,017,507.77	20,016,916.74	11/24/2015	0.450	0.376	7,500.00	-1,110.43	6,389.57
3137EADH9	13CCT004	001	FHLMC	20,000,000.00	19,811,198.88	19,814,075.53	06/29/2017	1.000	1.312	16,666.66	5,404.61	22,071.27
3137EADD8	12CCT011	001	FHLMC	30,000,000.00	30,025,667.47	30,024,066.49	04/17/2015	0.500	0.372	12,500.00	-3,007.90	9,492.10
3137EADT3	14CCT001	001	FHLMC	10,000,000.00	9,989,877.30	9,990,052.80	02/22/2017	0.875	0.898	7,291.66	329.73	7,621.39
3137EADL0	14CCT003	001	FHLMC	10,000,000.00	9,971,260.83	9,971,664.08	09/29/2017	1.000	1.073	8,333.33	757.62	9,090.95

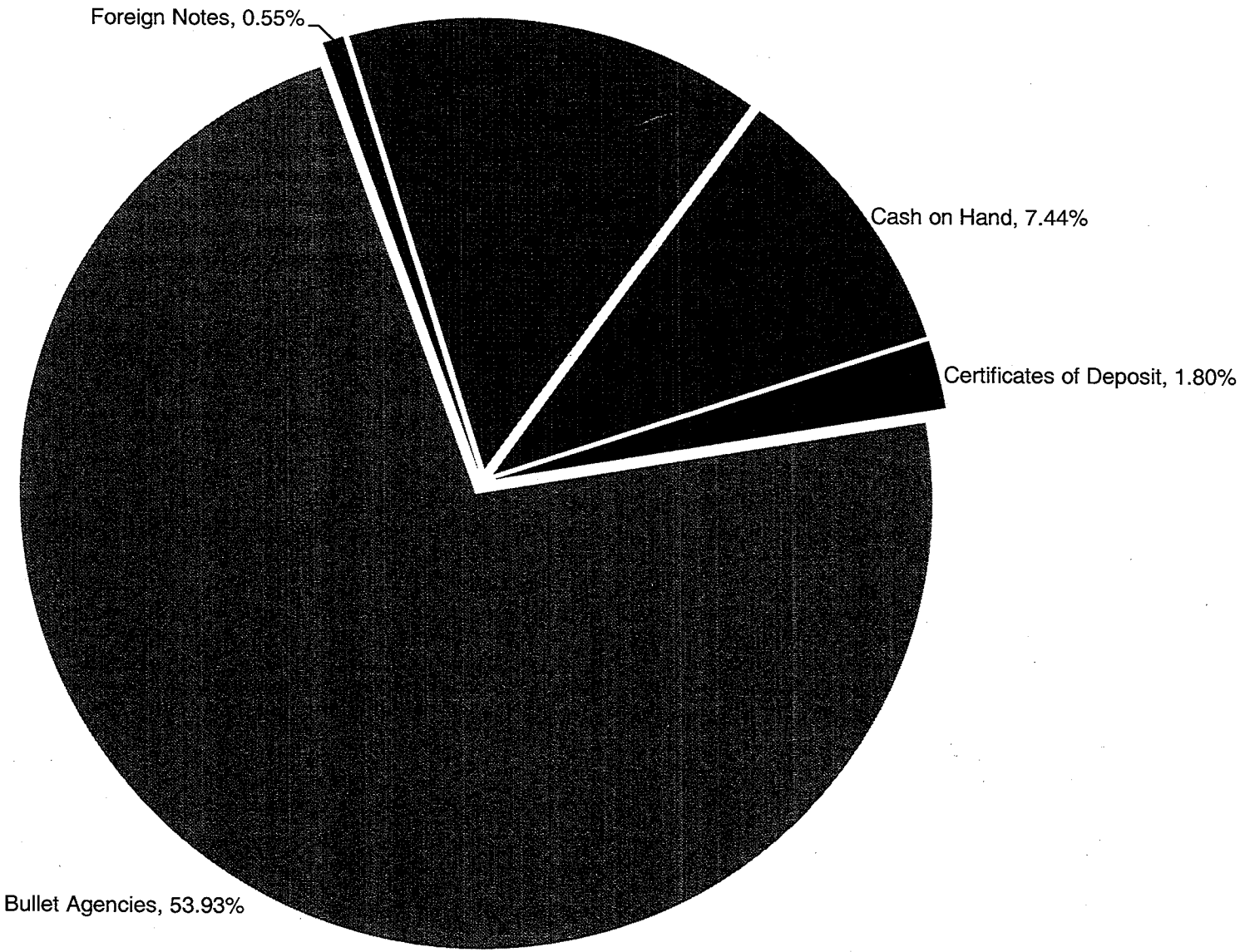
Cuyahoga County Treasury
Interest Earnings
August 1, 2014 - August 31, 2014

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												
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,072,496.97	10,056,853.56	10/15/2014	4.625	1.071	38,541.66	-29,390.66	9,151.00
3135G0VA8	13CCT014	001	FNMA	10,000,000.00	9,987,619.76	9,987,949.12	03/30/2016	0.500	0.564	4,166.66	620.05	4,786.71
3135G0YE7	13CCT016	001	FNMA	10,000,000.00	9,975,456.27	9,975,982.32	08/26/2016	0.625	0.731	5,208.34	988.34	6,196.68
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,015,884.51	20,014,046.54	12/19/2014	0.750	0.532	12,500.00	-3,453.15	9,046.85
3135G0JA2	13CCT012	001	FNMA	20,000,000.00	19,936,358.18	19,937,388.83	04/27/2017	1.125	1.222	18,750.00	1,936.37	20,686.37
3135G0DW0	12CCT009	001	FNMA	30,000,000.00	30,020,659.12	30,016,960.10	10/30/2014	0.625	0.340	15,625.00	-6,963.75	8,661.25
3135G0HG1	12CCT010	001	FNMA	30,000,000.00	30,008,007.21	30,007,438.95	03/16/2015	0.375	0.326	9,375.00	-1,067.63	8,307.37
3135G0PQ0	14CCT014	001	FNMA	10,000,000.00	9,895,940.81	9,897,367.07	10/26/2017	0.875	1.186	7,291.66	2,679.64	9,971.30
3135G0RT2	14CCT015	001	FNMA	10,000,000.00	9,862,548.57	9,864,349.06	12/20/2017	0.875	1.274	7,291.66	3,382.73	10,674.39
3135G0MZ3	14CCT016	001	FNMA	10,000,000.00	9,922,028.70	9,923,153.38	08/28/2017	0.875	1.116	7,291.67	2,113.04	9,404.71
			Subtotal	**490,000,000.00**	**489,362,617.83**	**489,334,853.45**			**0.663**	**327,708.28**	**-52,176.19**	**275,532.09**
Security Type: Treasury Coupon Securities												
912828RX0	13CCT011	001	USTR	20,000,000.00	19,966,266.81	19,966,878.06	12/31/2016	0.875	0.939	14,741.85	1,184.29	15,926.14
912828UE8	14CCT005	001	USTR	10,000,000.00	9,853,609.91	9,855,486.71	12/31/2017	0.750	1.189	6,317.93	3,636.30	9,954.23
912828UA6	14CCT004	001	USTR	10,000,000.00	9,829,893.29	9,832,129.70	11/30/2017	0.625	1.153	5,293.72	4,333.04	9,626.76
912828VG2	14CCT007	001	USTR	10,000,000.00	9,993,467.30	9,993,620.11	06/15/2016	0.500	0.534	4,234.97	296.07	4,531.04
912828A91	14CCT008	001	USTR	10,000,000.00	9,991,842.30	9,991,987.65	01/15/2017	0.750	0.778	6,317.94	281.61	6,599.55
912828B41	14CCT009	001	USTR	10,000,000.00	9,996,227.97	9,996,338.11	01/31/2016	0.375	0.397	3,158.97	213.38	3,372.35
912828VR8	14CCT010	001	USTR	10,000,000.00	9,999,334.82	9,999,349.11	08/15/2016	0.625	0.628	5,304.36	27.68	5,332.04
912828WF3	14CCT011	001	USTR	10,000,000.00	9,970,246.25	9,970,815.02	11/15/2016	0.625	0.752	5,264.95	1,101.99	6,366.94
912828VL1	14CCT012	001	USTR	10,000,000.00	9,998,678.17	9,998,707.79	07/15/2016	0.625	0.627	5,264.94	57.39	5,322.33
			Subtotal	**100,000,000.00**	**99,599,566.82**	**99,605,312.25**			**0.792**	**55,899.63**	**11,131.75**	**67,031.38**
Security Type: Foreign Securities												
46513E8B1	14CCT002	001	ISRAEL	3,000,000.00	3,000,000.00	3,000,000.00	02/01/2017	2.000	2.000	5,095.90	0.00	5,095.90
46513BBK3	14CCT013	001	ISRAEL	2,000,000.00	2,000,000.00	2,000,000.00	06/01/2016	1.200	1.200	2,038.36	0.00	2,038.36
			Subtotal	**5,000,000.00**	**5,000,000.00**	**5,000,000.00**			**1.680**	**7,134.26**	**0.00**	**7,134.26**
Security Type: Money Market Accounts												
STAR OHIO	STAR Ohio	001	STAR	230,018,190.11	430,011,333.64	250,660,443.46		0.030	0.032	6,856.47	0.00	6,856.47
			Subtotal	**230,018,190.11**	**430,011,333.64**	**250,660,443.46**			**0.032**	**6,856.47**	**0.00**	**6,856.47**
			Total	**841,403,190.11**	**1,040,023,518.29**	**860,683,028.50**			**0.493**	**401,060.82**	**-41,044.44**	**360,016.38**

Cuyahoga County Treasury
Portfolio Management
Interest Earnings Summary
August 31, 2014

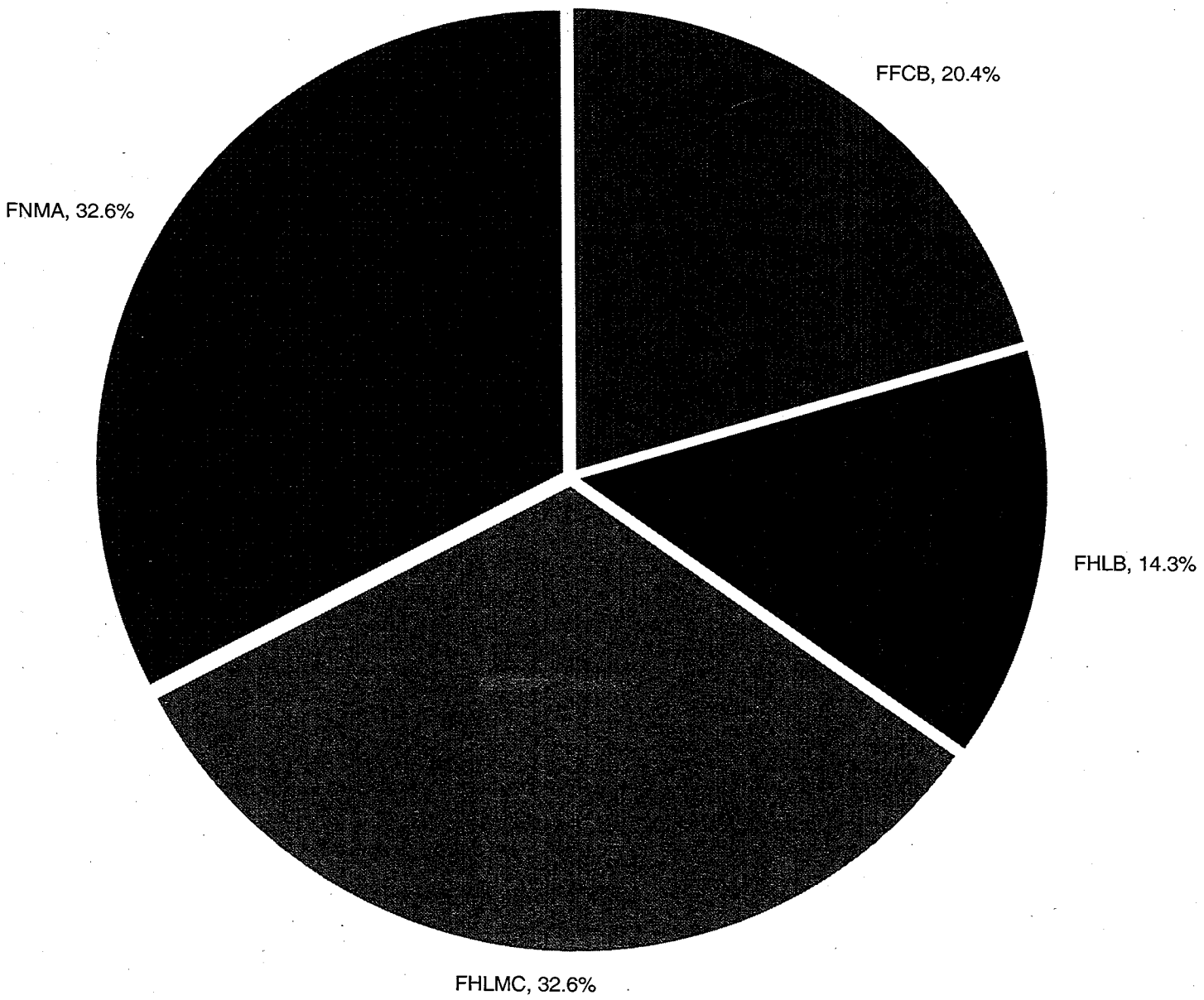
	August 31 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	152,167.43	3,298,134.72
Plus Accrued Interest at End of Period	1,388,400.11	1,388,427.24
Less Accrued Interest at Beginning of Period	(1,146,363.19)	(1,402,120.44)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	394,204.35	3,284,441.52
Adjusted by Premiums and Discounts	-41,044.44	-576,933.49
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	353,159.91	2,707,508.03
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	6,856.47	36,819.93
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	6,856.47	36,819.93
Total Interest Earned during Period	**401,060.82**	**3,321,261.45**
Total Adjustments from Premiums and Discounts	**-41,044.44**	**-576,933.49**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**360,016.38**	**2,744,327.96**

Sector Analysis
August 2014



Federal Agency Breakdown

August 2014



Cash and Investment Position
August 31, 2014

	Cost Basis	Book Value	Market Value	Unrealized Gain(Loss)	% Market Value	% Trailing Average	% Policy Limit	% Available Policy
Cash on Hand	67,625,437.86	67,625,437.86	67,625,437.86	0.00	7.44%	7.44%		
Bank Deposit				0.00	0.00%	0.00%	60%	52.56%
Overnight Repurchases				0.00	0.00%	0.00%	50%	50.00%
S.T.A.R Ohio	230,018,190.11	230,018,190.11	230,018,190.11	0.00	25.30%	25.31%	60%	34.69%
Certificate of Deposit	16,385,000.00	16,385,000.00	16,385,000.00	0.00	1.80%	1.72%	20%	18.28%
Corporate Bonds	0.00	0.00	0.00	0.00	0.00%	0.00%	15%	15.00%
Foreign Notes	5,000,000.00	5,000,000.00	5,000,000.00	0.00	0.55%	0.52%	1%	0.48%
Taxable Municipal Notes	0.00	0.00	0.00	0.00	0.00%	0.00%		
Taxable Municipal Notes - Callable	0.00	0.00	0.00	0.00	0.00%	0.00%	10%	10.00%
U.S Treasury Notes/Bonds	99,541,015.63	99,610,698.57	99,879,000.00	268,301.43	10.98%	10.48%	100%	89.52%
U.S. Agencies - Discount Notes	0.00	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S. Agencies - Callable	0.00	0.00	0.00	0.00	0.00%	0.00%	40%	40.00%
U.S. Agencies	491,627,235.80	489,310,441.64	490,375,000.00	1,064,558.36	53.93%	51.44%	100%	48.56%
TOTAL HOLDINGS	910,196,879.40	907,949,768.18	909,282,627.97	1,332,859.79	100.00%			

908,930,627.97 =Prior Day Market Value

953,348,625.34 =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 - $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.