CUYAHOGA COUNTY
DEPARTMENT OF THE TREASURER
W. Christopher Murray II, Treasurer

To: Investment Advisory Committee

From: Joseph Farris, Investment & Cash Management Officer

Date: November 12, 2015

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End October 2015

Included are the following:

- Investment Portfolio Summary
- Month–End Inventory
- Monthly Activity
- Interest Earnings Summary & Detail
- Portfolio Compliance

cc: Investment Advisory Working Group

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

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

Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
October 31, 2015

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	26,100,000.00	26,100,000.00	26,100,000.00	2.80	183	151	0.250	0.253
Federal Agency Coupon Securities	478,900,000.00	479,340,910.00	477,912,239.13	51.20	1,092	582	0.959	0.973
Treasury Coupon Securities	110,000,000.00	110,137,000.00	109,732,924.26	11.76	1,032	423	0.787	0.798
Callable Federal Agency Securities	115,000,000.00	115,251,500.00	114,979,958.38	12.32	1,028	862	1.095	1.111
Foreign Securities	8,000,000.00	8,000,000.00	8,000,000.00	0.86	1,000	556	1.795	1.820
STAR Ohio Account	20,000,000.00	20,000,000.00	20,000,000.00	2.14	1	1	0.069	0.070
Money Market Accounts	176,624,000.00	176,624,000.00	176,624,000.00	18.92	1	1	0.143	0.145
Investments	**934,624,000.00**	**935,453,410.00**	**933,349,121.77**	**100.00%**	**821**	**463**	**0.770**	**0.780**

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	618,897.90	5,250,190.37
Average Daily Balance	**936,591,935.84**	**974,508,351.67**
Effective Rate of Return	**0.78%**	**0.65%**

W. Christopher Murray II 11/12/15

W. Christopher Murray II, Treasurer

Reporting period 10/01/2015-10/31/2015
Data Updated: SET_CCT: 11/04/2015 10:19
Run Date: 11/04/2015 - 10:19

Portfolio PORT
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PM (PRF_PM1) 7.3.0
Report Ver. 7.3.5

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 31, 2015

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												
15CD007	15CD007	First Federal of Lakewood		09/30/2015	7,100,000.00	7,100,000.00	7,100,000.00	0.250	0.250	0.253	151	03/31/2016
15CD005	15CD005	KEY BANK		09/30/2015	13,700,000.00	13,700,000.00	13,700,000.00	0.250	0.250	0.253	151	03/31/2016
15CD006	15CD006	KEY BANK		09/30/2015	5,300,000.00	5,300,000.00	5,300,000.00	0.250	0.250	0.253	151	03/31/2016
		Subtotal and Average	**26,100,000.00**		**26,100,000.00**	**26,100,000.00**	**26,100,000.00**		**0.250**	**0.253**	**151**	
Federal Agency Coupon Securities												
31315PV55	15CCT006	Federal Agricultural Mtg Corp		02/23/2015	11,500,000.00	11,519,550.00	11,500,000.00	0.800	0.789	0.800	480	02/23/2017
3132X0AL5	15CCT025	Federal Agricultural Mtg Corp		06/03/2015	10,000,000.00	9,992,000.00	9,988,843.45	1.100	1.128	1.144	943	06/01/2018
3133ECBD5	13CCT001	Federal Farm Credit Bank		01/22/2013	20,000,000.00	19,992,000.00	20,000,626.14	0.440	0.414	0.420	57	12/28/2015
3133ECWT7	13CCT009	Federal Farm Credit Bank		08/19/2013	10,000,000.00	10,016,000.00	9,995,702.86	0.650	0.723	0.733	190	05/09/2016
3133ECWV2	13CCT010	Federal Farm Credit Bank		08/22/2013	10,000,000.00	10,026,000.00	9,984,594.43	0.875	1.004	1.018	402	12/07/2016
3133EEBU3	14CCT023	Federal Farm Credit Bank		12/05/2014	10,000,000.00	10,009,000.00	9,991,995.71	0.600	0.669	0.678	379	11/14/2016
3133EEQM5	15CCT004	Federal Farm Credit Bank		02/20/2015	10,000,000.00	10,033,000.00	10,000,000.00	1.110	1.095	1.110	842	02/20/2018
3133EEND8	15CCT008	Federal Farm Credit Bank		02/25/2015	10,000,000.00	9,984,000.00	9,988,707.80	0.420	0.546	0.554	310	09/06/2016
3133EERM4	15CCT009	Federal Farm Credit Bank		03/03/2015	10,000,000.00	10,013,000.00	10,000,000.00	0.570	0.562	0.570	337	10/03/2016
3133EETE0	15CCT011	Federal Farm Credit Bank		03/12/2015	10,000,000.00	10,030,000.00	9,998,818.06	1.125	1.115	1.130	862	03/12/2018
3133EEQX1	15CCT012	Federal Farm Credit Bank		03/09/2015	10,000,000.00	10,039,000.00	9,998,730.57	1.000	0.993	1.007	694	09/25/2017
3133EEWH9	15CCT015	Federal Farm Credit Bank		04/02/2015	10,000,000.00	9,998,000.00	9,995,725.65	1.000	1.004	1.018	883	04/02/2018
3133EEJ50	15CCT018	Federal Farm Credit Bank		05/11/2015	10,000,000.00	9,999,000.00	9,981,151.20	1.030	1.091	1.106	922	05/11/2018
3133EE6G0	15CCT029	Federal Farm Credit Bank		09/16/2015	7,400,000.00	7,410,360.00	7,396,247.70	1.150	1.153	1.169	1,009	08/06/2018
313383PN5	13CCT007	Federal Home Loan Bank		08/14/2013	10,000,000.00	10,052,000.00	9,990,121.45	1.125	1.172	1.188	586	06/09/2017
3130A0C65	13CCT018	Federal Home Loan Bank		12/13/2013	10,000,000.00	10,015,000.00	9,989,413.15	0.625	0.708	0.718	423	12/28/2016
3130A2T97	14CCT020	Federal Home Loan Bank		11/12/2014	10,000,000.00	10,007,000.00	9,996,386.55	0.500	0.533	0.540	332	09/28/2016
3130A2T97	14CCT024	Federal Home Loan Bank		12/08/2014	10,000,000.00	10,007,000.00	9,991,398.39	0.500	0.493	0.500	332	09/28/2016
3130A3HF4	15CCT005	Federal Home Loan Bank		02/18/2015	10,000,000.00	10,050,000.00	9,998,725.84	1.125	1.115	1.131	768	12/08/2017
3130A4GJ5	15CCT010	Federal Home Loan Bank		02/27/2015	10,000,000.00	10,049,000.00	9,996,386.29	1.125	1.124	1.140	906	04/25/2018
3130A4KD3	15CCT013	Federal Home Loan Bank		03/09/2015	10,000,000.00	10,015,000.00	9,992,476.67	0.750	0.795	0.806	494	03/09/2017
3130A5DQ9	15CCT020	Federal Home Loan Bank		05/20/2015	10,000,000.00	9,991,000.00	9,998,874.42	1.200	1.188	1.204	1,054	09/20/2018
3130A5JK6	15CCT026	Federal Home Loan Bank		06/12/2015	10,000,000.00	9,977,000.00	9,996,662.94	1.100	1.098	1.113	954	06/12/2018
3130A6AE7	15CCT028	Federal Home Loan Bank		09/16/2015	10,000,000.00	10,017,000.00	9,979,972.45	1.125	1.180	1.196	1,048	09/14/2018
3134G3W55	13CCT002	Federal Home Loan Mtg Corp		03/06/2013	20,000,000.00	20,004,000.00	20,000,851.33	0.450	0.378	0.383	23	11/24/2015
3137EADH9	13CCT004	Federal Home Loan Mtg Corp		07/08/2013	20,000,000.00	19,742,000.00	19,892,268.06	1.000	1.316	1.334	606	06/29/2017
3137EADJ5	13CCT005	Federal Home Loan Mtg Corp		08/14/2013	10,000,000.00	10,030,000.00	9,963,014.04	1.000	1.201	1.218	635	07/28/2017
3137EADC0	13CCT006	Federal Home Loan Mtg Corp		08/14/2013	10,000,000.00	10,052,000.00	9,994,033.87	1.000	1.031	1.045	493	03/08/2017
3137EADS5	13CCT008	Federal Home Loan Mtg Corp		08/19/2013	10,000,000.00	10,037,000.00	9,995,769.16	0.875	0.782	0.793	348	10/14/2016

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 31, 2015

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												
3137EADF3	13CCT013	Federal Home Loan Mtg Corp		09/05/2013	10,000,000.00	10,086,000.00	9,985,840.92	1.250	1.327	1.345	558	05/12/2017
3137EADQ9	13CCT015	Federal Home Loan Mtg Corp		10/17/2013	10,000,000.00	9,986,000.00	9,992,597.84	0.500	0.631	0.640	194	05/13/2016
3137EADT3	14CCT001	Federal Home Loan Mtg Corp		01/22/2014	10,000,000.00	10,039,000.00	9,994,823.24	0.875	0.903	0.915	479	02/22/2017
3137EADL0	14CCT003	Federal Home Loan Mtg Corp		03/10/2014	10,000,000.00	10,040,000.00	9,982,625.18	1.000	1.078	1.093	698	09/29/2017
3137EADP1	14CCT018	Federal Home Loan Mtg Corp		09/10/2014	10,000,000.00	10,000,000.00	9,880,940.81	0.875	1.377	1.396	857	03/07/2018
3135G0JA2	13CCT012	Federal National Mtg Assn		08/27/2013	20,000,000.00	20,134,000.00	19,965,403.64	1.125	1.227	1.244	543	04/27/2017
3135G0VA8	13CCT014	Federal National Mtg Assn		10/17/2013	10,000,000.00	10,010,000.00	9,996,920.44	0.500	0.567	0.575	150	03/30/2016
3135G0YE7	13CCT016	Federal National Mtg Assn		10/17/2013	10,000,000.00	10,013,000.00	9,990,281.34	0.625	0.735	0.745	299	08/26/2016
3135G0PQ0	14CCT014	Federal National Mtg Assn		06/18/2014	10,000,000.00	10,020,000.00	9,936,135.35	0.875	1.187	1.204	725	10/26/2017
3135G0RT2	14CCT015	Federal National Mtg Assn		06/18/2014	10,000,000.00	10,009,000.00	9,913,289.46	0.875	1.274	1.291	780	12/20/2017
3135G0MZ3	14CCT016	Federal National Mtg Assn		06/18/2014	10,000,000.00	10,024,000.00	9,953,724.35	0.875	1.118	1.134	666	08/28/2017
3135G0WJ8	14CCT017	Federal National Mtg Assn		09/08/2014	10,000,000.00	9,973,000.00	9,858,652.66	0.875	1.425	1.445	932	05/21/2018
3135G0TG8	14CCT019	Federal National Mtg Assn		09/10/2014	10,000,000.00	9,837,000.00	9,894,282.33	0.875	1.335	1.353	830	02/08/2018
3135G0VC4	14CCT022	Federal National Mtg Assn		11/12/2014	10,000,000.00	10,034,000.00	9,971,135.50	1.130	1.115	1.130	850	02/28/2018
3135G0E33	15CCT030	Federal National Mtg Assn		09/16/2015	10,000,000.00	10,030,000.00	9,998,087.89	1.125	1.117	1.132	992	07/20/2018
		Subtotal and Average	**477,891,793.87**		**478,900,000.00**	**479,340,910.00**	**477,912,239.13**		**0.959**	**0.973**	**582**	
Treasury Coupon Securities												
912828RX0	13CCT011	U.S. Treasury		08/22/2013	20,000,000.00	20,088,000.00	19,983,725.55	0.875	0.933	0.946	426	12/31/2016
912828UA6	14CCT004	U.S. Treasury		03/10/2014	10,000,000.00	9,966,000.00	9,893,770.67	0.625	1.132	1.148	760	11/30/2017
912828UE8	14CCT005	U.S. Treasury		03/10/2014	10,000,000.00	9,986,000.00	9,907,215.90	0.750	1.173	1.190	791	12/31/2017
912828VG2	14CCT007	U.S. Treasury		03/20/2014	10,000,000.00	10,011,000.00	9,997,831.98	0.500	0.528	0.535	227	06/15/2016
912828A91	14CCT008	U.S. Treasury		03/20/2014	10,000,000.00	10,029,000.00	9,995,993.82	0.750	0.773	0.784	441	01/15/2017
912828B41	14CCT009	U.S. Treasury		03/21/2014	10,000,000.00	10,006,000.00	9,999,373.62	0.375	0.395	0.400	91	01/31/2016
912828VR8	14CCT010	U.S. Treasury		03/24/2014	10,000,000.00	10,018,000.00	9,999,742.86	0.625	0.620	0.628	288	08/15/2016
912828WF3	14CCT011	U.S. Treasury		03/24/2014	10,000,000.00	10,016,000.00	9,986,491.73	0.625	0.746	0.757	380	11/15/2016
912828VL1	14CCT012	U.S. Treasury		03/24/2014	10,000,000.00	10,019,000.00	9,999,524.22	0.625	0.623	0.632	257	07/15/2016
912828SY7	14CCT021	U.S. Treasury		11/12/2014	10,000,000.00	9,998,000.00	9,969,253.91	0.625	0.811	0.822	577	05/31/2017
		Subtotal and Average	**109,726,738.64**		**110,000,000.00**	**110,137,000.00**	**109,732,924.26**		**0.787**	**0.798**	**423**	
Callable Federal Agency Securities												
3130A4AE2	15CCT003	Federal Home Loan Bank		02/27/2015	10,000,000.00	10,021,000.00	10,000,000.00	0.875	0.863	0.875	481	02/24/2017
3130A55T2	15CCT017	Federal Home Loan Bank		04/27/2015	10,000,000.00	10,014,000.00	10,000,000.00	1.000	0.986	1.000	908	04/27/2018
3130A5DE6	15CCT019	Federal Home Loan Bank		05/18/2015	10,000,000.00	10,018,000.00	9,990,575.28	1.150	1.172	1.188	929	05/18/2018
3130A5NQ8	15CCT027	Federal Home Loan Bank		06/29/2015	10,000,000.00	10,033,000.00	10,000,000.00	1.100	1.085	1.100	789	12/29/2017

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 31, 2015

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Callable Federal Agency Securities												
3134G6CN1	15CCT002	Federal Home Loan Mtg Corp		02/18/2015	10,000,000.00	10,004,000.00	10,000,000.00	1.000	0.986	1.000	656	08/18/2017
3134G6B44	15CCT022	Federal Home Loan Mtg Corp		05/27/2015	10,000,000.00	10,007,000.00	9,997,927.78	1.000	0.996	1.010	757	11/27/2017
3134G6U43	15CCT023	Federal Home Loan Mtg Corp		05/29/2015	10,000,000.00	10,033,000.00	10,000,000.00	1.150	1.134	1.150	936	05/25/2018
3134G63N1	15CCT024	Federal Home Loan Mtg Corp		06/12/2015	15,000,000.00	15,064,500.00	15,000,000.00	1.300	1.282	1.300	1,046	09/12/2018
3136G2GD3	15CCT016	Federal National Mtg Assn		04/13/2015	10,000,000.00	10,017,000.00	10,000,000.00	1.050	1.036	1.050	894	04/13/2018
3136G2K71	15CCT021	Federal National Mtg Assn		05/27/2015	10,000,000.00	10,034,000.00	10,000,000.00	1.250	1.233	1.250	936	05/25/2018
3136G2MQ7	15CCT031	Federal National Mtg Assn		09/28/2015	10,000,000.00	10,006,000.00	9,991,455.32	1.170	1.184	1.200	1,062	09/28/2018
		Subtotal and Average	**114,979,660.65**		**115,000,000.00**	**115,251,500.00**	**114,979,958.38**		**1.095**	**1.111**	**862**	
Foreign Securities												
46513E8B1	14CCT002	State of Israel		02/15/2014	3,000,000.00	3,000,000.00	3,000,000.00	2.000	1.973	2.000	458	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	213	06/01/2016
46513BY36	15CCT014	State of Israel		04/01/2015	3,000,000.00	3,000,000.00	3,000,000.00	2.050	2.024	2.052	882	04/01/2018
		Subtotal and Average	**8,000,000.00**		**8,000,000.00**	**8,000,000.00**	**8,000,000.00**		**1.795**	**1.820**	**556**	
STAR Ohio Account												
STAR OHIO	STAR Ohio	STAR Ohio		12/31/2013	20,000,000.00	20,000,000.00	20,000,000.00	0.070	0.069	0.070	1	
		Subtotal and Average	**20,001,231.22**		**20,000,000.00**	**20,000,000.00**	**20,000,000.00**		**0.069**	**0.070**	**1**	
Money Market Accounts												
BLACKROCK	Blackrock MM	BLACKROCK MONEY MARKET		07/09/2015	48,252,000.00	48,252,000.00	48,252,000.00	0.130	0.128	0.130	1	
MORG STAN MMKT	MORG STAN MM	Morgan Stanley Smith Barney		07/10/2015	128,372,000.00	128,372,000.00	128,372,000.00	0.150	0.148	0.150	1	
		Subtotal and Average	**179,892,511.45**		**176,624,000.00**	**176,624,000.00**	**176,624,000.00**		**0.143**	**0.145**	**1**	
		Total and Average	**936,591,935.84**		**934,624,000.00**	**935,453,410.00**	**933,349,121.77**		**0.770**	**0.780**	**463**	

Cuyahoga County Treasury
Portfolio Management
Activity By Type
October 1, 2015 through October 31, 2015

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
		Subtotal					**26,100,000.00**
Federal Agency Coupon Securities							
		Subtotal					**477,912,239.13**
Treasury Coupon Securities							
		Subtotal					**109,732,924.26**
Callable Federal Agency Securities							
		Subtotal					**114,979,958.38**
Foreign Securities							
		Subtotal					**8,000,000.00**
STAR Ohio Account							
STAR OHIO	STAR Ohio	STAR Ohio	0.070		5,423.74	5,423.74	
		Subtotal			**5,423.74**	**5,423.74**	**20,000,000.00**
Money Market Accounts							
BLACKROCK	Blackrock MM	BLACKROCK MONEY MARKET	0.130		21,839.30	42,639,839.30	
MORG STAN MMKT	MORG STAN MM	Morgan Stanley Smith Barney	0.150		59,162,330.52	15,901,330.52	
		Subtotal			**59,184,169.82**	**58,541,169.82**	**176,624,000.00**
		Total			**59,189,593.56**	**58,546,593.56**	**933,349,121.77**

Cuyahoga County Treasury
Portfolio Management
Interest Earnings Summary
October 31, 2015

	October 31 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	274,750.00	3,419,341.61
Plus Accrued Interest at End of Period	1,799,195.15	1,799,295.74
Less Accrued Interest at Beginning of Period	(1,542,473.29)	(719,415.53)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	531,471.86	4,499,221.82
Adjusted by Premiums and Discounts	57,129.26	525,797.70
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	588,601.12	5,025,019.52
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	30,296.78	225,170.85
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	30,296.78	225,170.85
Total Interest Earned during Period	**561,768.64**	**4,724,392.67**
Total Adjustments from Premiums and Discounts	**57,129.26**	**525,797.70**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**618,897.90**	**5,250,190.37**

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

Cuyahoga County Treasury
Interest Earnings
Sorted by Fund - Fund
October 1, 2015 - October 31, 2015
Yield on Beginning Book Value

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Fund: Cuyahoga County Treasury												
3135G0VA8	13CCT014	001	FAC	10,000,000.00	9,996,300.40	9,996,920.44	03/30/2016	0.500	0.564	4,166.67	620.04	4,786.71
3133ECWT7	13CCT009	001	FAC	10,000,000.00	9,995,017.14	9,995,702.86	05/09/2016	0.650	0.719	5,416.67	685.72	6,102.39
3137EADQ9	13CCT015	001	FAC	10,000,000.00	9,991,441.25	9,992,597.84	05/13/2016	0.500	0.627	4,166.66	1,156.59	5,323.25
3135G0YE7	13CCT016	001	FAC	10,000,000.00	9,989,293.00	9,990,281.34	08/26/2016	0.625	0.730	5,208.33	988.34	6,196.67
3137EADS5	13CCT008	001	FAC	10,000,000.00	9,995,399.12	9,995,769.16	10/14/2016	0.875	0.903	7,291.67	370.04	7,661.71
3133ECWV2	13CCT010	001	FAC	10,000,000.00	9,983,427.34	9,984,594.43	12/07/2016	0.875	0.998	7,291.67	1,167.09	8,458.76
3137EADC0	13CCT006	001	FAC	10,000,000.00	9,993,666.35	9,994,033.87	03/08/2017	1.000	1.025	8,333.33	367.52	8,700.85
3137EADF3	13CCT013	001	FAC	10,000,000.00	9,985,070.01	9,985,840.92	05/12/2017	1.250	1.319	10,416.67	770.91	11,187.58
313383PN5	13CCT007	001	FAC	10,000,000.00	9,989,608.73	9,990,121.45	06/09/2017	1.125	1.165	9,375.00	512.72	9,887.72
3137EADJ5	13CCT005	001	FAC	10,000,000.00	9,961,244.38	9,963,014.04	07/28/2017	1.000	1.194	8,333.33	1,769.66	10,102.99
3134G3W55	13CCT002	001	FAC	20,000,000.00	20,001,961.76	20,000,851.33	11/24/2015	0.450	0.376	7,500.00	-1,110.43	6,389.57
3133ECBD5	13CCT001	001	FAC	20,000,000.00	20,000,955.68	20,000,626.14	12/28/2015	0.440	0.412	7,333.34	-329.54	7,003.80
912828RX0	13CCT011	001	TRC	20,000,000.00	19,982,541.26	19,983,725.55	12/31/2016	0.875	0.938	14,741.85	1,184.29	15,926.14
3135G0JA2	13CCT012	001	FAC	20,000,000.00	19,963,467.27	19,965,403.64	04/27/2017	1.125	1.220	18,750.00	1,936.37	20,686.37
3137EADH9	13CCT004	001	FAC	20,000,000.00	19,886,863.45	19,892,268.06	06/29/2017	1.000	1.307	16,666.67	5,404.61	22,071.28
3130A0C65	13CCT018	001	FAC	10,000,000.00	9,988,651.51	9,989,413.15	12/28/2016	0.625	0.704	5,208.33	761.64	5,969.97
3137EADT3	14CCT001	001	FAC	10,000,000.00	9,994,493.51	9,994,823.24	02/22/2017	0.875	0.898	7,291.67	329.73	7,621.40
STAR OHIO	STAR Ohio	001	RRP	20,000,000.00	20,000,000.00	20,000,000.00		0.070	0.160	2,711.87	0.00	2,711.87
46513E8B1	14CCT002	001	MC3	3,000,000.00	3,000,000.00	3,000,000.00	02/01/2017	2.000	2.000	5,095.89	0.00	5,095.89
3137EADL0	14CCT003	001	FAC	10,000,000.00	9,981,867.55	9,982,625.18	09/29/2017	1.000	1.072	8,333.33	757.63	9,090.96
912828UE8	14CCT005	001	TRC	10,000,000.00	9,903,579.61	9,907,215.90	12/31/2017	0.750	1.183	6,317.94	3,636.29	9,954.23
912828UA6	14CCT004	001	TRC	10,000,000.00	9,889,437.63	9,893,770.67	11/30/2017	0.625	1.146	5,293.71	4,333.04	9,626.75
912828VG2	14CCT007	001	TRC	10,000,000.00	9,997,535.91	9,997,831.98	06/15/2016	0.500	0.534	4,234.97	296.07	4,531.04
912828A91	14CCT008	001	TRC	10,000,000.00	9,995,712.21	9,995,993.82	01/15/2017	0.750	0.777	6,317.93	281.61	6,599.54
912828B41	14CCT009	001	TRC	10,000,000.00	9,999,160.24	9,999,373.62	01/31/2016	0.375	0.397	3,158.97	213.38	3,372.35
912828VR8	14CCT010	001	TRC	10,000,000.00	9,999,715.18	9,999,742.86	08/15/2016	0.625	0.623	5,264.94	27.68	5,292.62
912828WF3	14CCT011	001	TRC	10,000,000.00	9,985,389.74	9,986,491.73	11/15/2016	0.625	0.751	5,264.94	1,101.99	6,366.93
912828VL1	14CCT012	001	TRC	10,000,000.00	9,999,466.82	9,999,524.22	07/15/2016	0.625	0.627	5,264.95	57.40	5,322.35
46513BBK3	14CCT013	001	MC3	2,000,000.00	2,000,000.00	2,000,000.00	06/01/2016	1.200	1.200	2,038.35	0.00	2,038.35

Cuyahoga County Treasury
Interest Earnings
October 1, 2015 - October 31, 2015

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Fund: Cuyahoga County Treasury												
3135G0PQ0	14CCT014	001	FAC	10,000,000.00	9,933,455.71	9,936,135.35	10/26/2017	0.875	1.182	7,291.67	2,679.64	9,971.31
3135G0RT2	14CCT015	001	FAC	10,000,000.00	9,909,906.74	9,913,289.46	12/20/2017	0.875	1.268	7,291.67	3,382.72	10,674.39
3135G0MZ3	14CCT016	001	FAC	10,000,000.00	9,951,611.30	9,953,724.35	08/28/2017	0.875	1.113	7,291.67	2,113.05	9,404.72
3135G0WJ8	14CCT017	001	FAC	10,000,000.00	9,854,043.51	9,858,652.66	05/21/2018	0.875	1.422	7,291.67	4,609.15	11,900.82
3137EADP1	14CCT018	001	FAC	10,000,000.00	9,876,718.85	9,880,940.81	03/07/2018	0.875	1.373	7,291.67	4,221.96	11,513.63
3135G0TG8	14CCT019	001	FAC	10,000,000.00	9,890,400.41	9,894,282.33	02/08/2018	0.875	1.330	7,291.67	3,881.92	11,173.59
3130A2T97	14CCT020	001	FAC	10,000,000.00	9,996,055.04	9,996,386.55	09/28/2016	0.500	0.530	4,166.66	331.51	4,498.17
3135G0VC4	14CCT022	001	FAC	10,000,000.00	9,970,100.93	9,971,135.50	02/28/2018	1.130	1.234	9,416.67	1,034.57	10,451.24
912828SY7	14CCT021	001	TRC	10,000,000.00	9,967,602.04	9,969,253.91	05/31/2017	0.625	0.820	5,293.71	1,651.87	6,945.58
3133EEBU3	14CCT023	001	FAC	10,000,000.00	9,991,351.93	9,991,995.71	11/14/2016	0.600	0.665	5,000.00	643.78	5,643.78
3130A2T97	14CCT024	001	FAC	10,000,000.00	9,990,609.25	9,991,398.39	09/28/2016	0.500	0.584	4,166.66	789.14	4,955.80
3134G6CN1	15CCT002	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	08/18/2017	1.000	0.981	8,333.34	0.00	8,333.34
3133EEQM5	15CCT004	001	FAC	10,000,000.00	10,000,000.00	10,000,000.00	02/20/2018	1.110	1.089	9,250.00	0.00	9,250.00
3130A3HF4	15CCT005	001	FAC	10,000,000.00	9,998,675.35	9,998,725.84	12/08/2017	1.125	1.110	9,375.00	50.49	9,425.49
3130A4AE2	15CCT003	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	02/24/2017	0.875	0.859	7,291.67	0.00	7,291.67
31315PV55	15CCT006	001	FAC	11,500,000.00	11,500,000.00	11,500,000.00	02/23/2017	0.800	0.785	7,666.67	0.00	7,666.67
3133EEND8	15CCT008	001	FAC	10,000,000.00	9,987,597.10	9,988,707.80	09/06/2016	0.420	0.544	3,500.00	1,110.70	4,610.70
3133EERM4	15CCT009	001	FAC	10,000,000.00	10,000,000.00	10,000,000.00	10/03/2016	0.570	0.559	4,750.00	0.00	4,750.00
3130A4GJ5	15CCT010	001	FAC	10,000,000.00	9,996,265.03	9,996,386.29	04/25/2018	1.125	1.119	9,375.00	121.26	9,496.26
3133EETE0	15CCT011	001	FAC	10,000,000.00	9,998,776.39	9,998,818.06	03/12/2018	1.125	1.109	9,375.00	41.67	9,416.67
3133EEQX1	15CCT012	001	FAC	10,000,000.00	9,998,674.89	9,998,730.57	09/25/2017	1.000	0.988	8,333.33	55.68	8,389.01
46513BY36	15CCT014	001	MC3	3,000,000.00	3,000,000.00	3,000,000.00	04/01/2018	2.050	2.050	5,223.28	0.00	5,223.28
3133EEWH9	15CCT015	001	FAC	10,000,000.00	9,995,578.43	9,995,725.65	04/02/2018	1.000	0.999	8,333.34	147.22	8,480.56
3130A4KD3	15CCT013	001	FAC	10,000,000.00	9,992,014.17	9,992,476.67	03/09/2017	0.750	0.791	6,250.00	462.50	6,712.50
3136G2GD3	15CCT016	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	04/13/2018	1.050	1.030	8,750.00	0.00	8,750.00
3130A55T2	15CCT017	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	04/27/2018	1.000	0.981	8,333.33	0.00	8,333.33
3133EEJ50	15CCT018	001	FAC	10,000,000.00	9,980,529.81	9,981,151.20	05/11/2018	1.030	1.086	8,583.33	621.39	9,204.72
3130A5DE6	15CCT019	001	MC2	10,000,000.00	9,990,266.94	9,990,575.28	05/18/2018	1.150	1.166	9,583.33	308.34	9,891.67
3130A5DQ9	15CCT020	001	FAC	10,000,000.00	9,998,841.92	9,998,874.42	09/20/2018	1.200	1.181	10,000.00	32.50	10,032.50
3136G2K71	15CCT021	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	05/25/2018	1.250	1.226	10,416.66	0.00	10,416.66
3134G6B44	15CCT022	001	MC2	10,000,000.00	9,997,844.44	9,997,927.78	11/27/2017	1.000	0.991	8,333.34	83.34	8,416.68
3134G6U43	15CCT023	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	05/25/2018	1.150	1.128	9,583.34	0.00	9,583.34
3134G63N1	15CCT024	001	MC2	15,000,000.00	15,000,000.00	15,000,000.00	09/12/2018	1.300	1.276	16,250.00	0.00	16,250.00
3132X0AL5	15CCT025	001	FAC	10,000,000.00	9,988,483.56	9,988,843.45	06/01/2018	1.100	1.123	9,166.66	359.89	9,526.55
3130A5JK6	15CCT026	001	FAC	10,000,000.00	9,996,556.55	9,996,662.94	06/12/2018	1.100	1.092	9,166.66	106.39	9,273.05
3130A5NQ8	15CCT027	001	MC2	10,000,000.00	10,000,000.00	10,000,000.00	12/29/2017	1.100	1.079	9,166.67	0.00	9,166.67
BLACKROCK	Blackrock MM	001	RR2	48,252,000.00	90,870,000.00	48,252,000.00		0.130	0.141	10,919.65	0.00	10,919.65

Cuyahoga County Treasury
Interest Earnings
October 1, 2015 - October 31, 2015

CUSIP	Investment #	Fund	Security Type	Ending Par Value	Beginning Book Value	Ending Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Fund: Cuyahoga County Treasury												
MORG STAN MMKT	MORG STAN MM	001	RR2	128,372,000.00	85,111,000.00	128,372,000.00		0.150	0.231	16,665.26	0.00	16,665.26
3133EE6G0	15CCT029	001	FAC	7,400,000.00	7,396,134.57	7,396,247.70	08/06/2018	1.150	1.147	7,091.67	113.13	7,204.80
3135G0E33	15CCT030	001	FAC	10,000,000.00	9,998,029.30	9,998,087.89	07/20/2018	1.125	1.111	9,375.00	58.59	9,433.59
3130A6AE7	15CCT028	001	FAC	10,000,000.00	9,979,390.82	9,979,972.45	09/14/2018	1.125	1.175	9,375.00	581.63	9,956.63
3136G2MQ7	15CCT031	001	MC2	10,000,000.00	9,991,210.48	9,991,455.32	09/28/2018	1.170	1.178	9,750.00	244.84	9,994.84
15CD005	15CD005	001	BCD	13,700,000.00	13,700,000.00	13,700,000.00	03/31/2016	0.250	0.253	2,949.30	0.00	2,949.30
15CD006	15CD006	001	BCD	5,300,000.00	5,300,000.00	5,300,000.00	03/31/2016	0.250	0.253	1,140.97	0.00	1,140.97
15CD007	15CD007	001	BCD	7,100,000.00	7,100,000.00	7,100,000.00	03/31/2016	0.250	0.253	1,528.47	0.00	1,528.47
			Subtotal	**934,624,000.00**	**932,648,992.51**	**933,349,121.77**			**0.781**	**561,768.64**	**57,129.26**	**618,897.90**
			Total	**934,624,000.00**	**932,648,992.51**	**933,349,121.77**			**0.781**	**561,768.64**	**57,129.26**	**618,897.90**

Portfolio Compliance Report
October 31, 2015

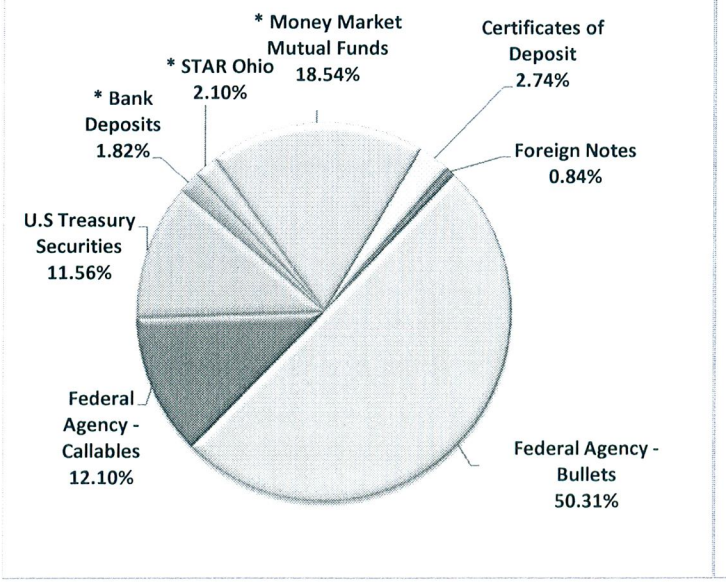
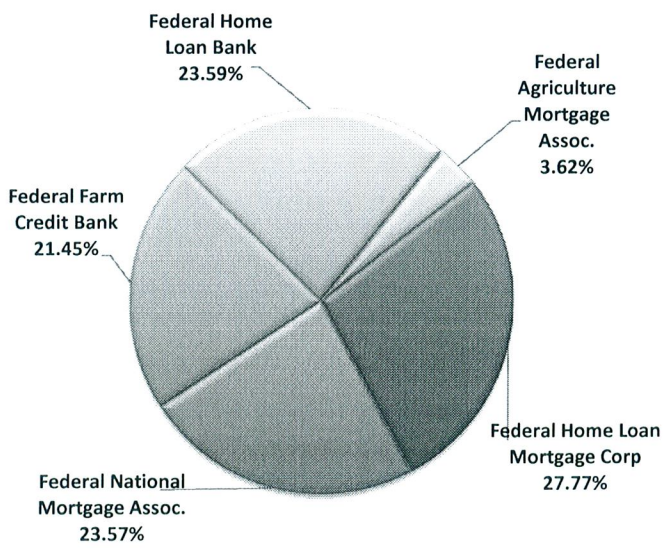
Investment Class	Book Value	Market Value	Unrealized Gain/(Loss)	% Current Mkt Value	% Prior Mkt / Trailing Ave	Investment Policy Limit	% Available
* Bank Deposits	17,313,342.93	17,313,342.93	0.00	1.82%	1.82%	60%	58.18%
* STAR Ohio	20,000,000.00	20,000,000.00	0.00	2.10%	2.10%	60%	57.90%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	176,624,000.00	176,624,000.00	0.00	18.54%	18.54%	60%	41.46%
Certificates of Deposit	26,100,000.00	26,100,000.00	0.00	2.74%	2.47%	20%	17.53%
Commercial Paper / Bankers' Acceptances	0.00	0.00	0.00	0.00%	0.00%	25%	25.00%
Corporate Notes	0.00	0.00	0.00	0.00%	0.00%	15%	15.00%
Foreign Notes	8,000,000.00	8,000,000.00	0.00	0.84%	0.76%	1%	0.24%
Municipal Notes	0.00	0.00	0.00	0.00%	0.00%	10%	10.00%
Federal Agency - Bullets	477,912,239.13	479,340,910.00	1,428,670.87	50.31%	45.33%	100%	54.67%
Federal Agency - Callables	114,979,958.38	115,251,500.00	271,541.62	12.10%	10.90%	40%	29.10%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	109,732,924.26	110,137,000.00	404,075.74	11.56%	10.42%	100%	89.58%
TOTAL HOLDINGS	950,662,464.70	952,766,752.93	2,104,288.23	100.00%			

Prior Day Market Value	952,783,418.19
12 Month Trailing Avg	1,057,369,317.14

* 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 calcuated using the 12 Month Trailing Average.

Asset Allocation



Federal Agency Breakdown