



To: Investment Advisory Committee
From: W. Christopher Murray II, Treasurer
Date: May 14, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End April 2021

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
April 30, 2021**

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	38,513,000.00	38,513,000.00	38,513,000.00	3.23	183	152	0.250	0.253
Medium Term Notes	50,614,000.00	51,367,888.07	50,768,808.18	4.26	842	459	1.184	1.200
Commercial Paper Disc. -Amortizing	133,515,000.00	133,439,128.75	133,419,873.97	11.21	268	120	0.243	0.246
Federal Agency Coupon Securities	272,613,000.00	277,479,364.62	272,205,448.27	22.86	1,524	1,063	1.173	1.189
Treasury Coupon Securities	46,150,000.00	46,754,689.00	45,972,353.67	3.86	1,568	1,000	1.477	1.498
Callable Federal Agency Securities	243,715,000.00	243,603,875.85	243,578,349.71	20.46	1,400	1,202	0.657	0.666
Foreign Securities	16,000,000.00	16,000,000.00	16,000,000.00	1.34	1,823	875	3.161	3.205
Municipal Securities	52,780,000.00	52,913,643.65	52,876,993.61	4.44	3,447	2,780	1.764	1.788
STAR Ohio Account	329,126,435.68	329,126,435.68	329,126,435.68	27.64	1	1	0.079	0.080
Money Market Accounts	8,249,974.87	8,249,974.87	8,249,974.87	0.69	1	1	0.030	0.030
Investments	1,191,276,410.55	1,197,448,000.49	1,190,711,237.96	100.00%	945	701	0.688	0.698
Cash	16,556,494.03	16,556,494.03	16,556,494.03		1	1	0.000	0.000
Total Cash and Investments	1,207,832,904.58	1,214,004,494.52	1,207,267,731.99		945	701	0.688	0.698

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	724,276.81	3,264,381.16
Accrued	748,716.20	2,771,288.38
Average Daily Balance		
With Cash	1,172,066,601.82	1,422,582,267.51
Without Cash	1,154,430,656.66	1,385,786,739.68
Effective Rate of Return		
With Cash	0.78%	0.59%
Without Cash	0.79%	0.61%

W. Christopher Murray II 5/14/21
 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
April 30, 2021**

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												
21CD003	21CD003	First Federal of Lakewood		03/31/2021	1,913,000.00	1,913,000.00	1,913,000.00	0.250	0.250	0.253	152	09/30/2021
21CD001	21CD001	KEY BANK		03/31/2021	24,000,000.00	24,000,000.00	24,000,000.00	0.250	0.250	0.253	152	09/30/2021
21CD002	21CD002	KEY BANK		03/31/2021	12,600,000.00	12,600,000.00	12,600,000.00	0.250	0.250	0.253	152	09/30/2021
Subtotal and Average			38,513,000.00		38,513,000.00	38,513,000.00	38,513,000.00	0.250	0.253	0.253	152	
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,048,650.00	4,998,783.33	0.750	0.752	0.762	740	05/11/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,718,189.00	4,699,077.18	1.700	1.749	1.773	100	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,158,679.40	1,141,748.90	2.950	1.763	1.787	335	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,756,228.82	6,657,886.64	2.950	1.756	1.781	335	04/01/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,717,613.00	5,715,575.41	0.500	0.198	0.200	334	03/31/2022
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,330,105.85	5,327,765.46	0.875	0.208	0.211	341	04/07/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,394,992.00	11,195,150.81	1.250	1.256	1.274	677	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,243,430.00	11,032,820.45	1.902	1.641	1.664	472	08/16/2022
Subtotal and Average			49,709,139.25		50,614,000.00	51,367,888.07	50,768,808.18	1.184	1.200	1.200	459	
Commercial Paper Disc. -Amortizing												
13607EUW7	20CCT078	Canadian IMP		11/05/2020	10,000,000.00	9,996,800.00	9,994,625.00	0.215	0.218	0.221	90	07/30/2021
2254EAUW1	20CCT077	Credit Suisse CP		11/04/2020	9,300,000.00	9,297,024.00	9,293,955.00	0.260	0.263	0.267	90	07/30/2021
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	9,996,200.00	9,993,283.33	0.260	0.263	0.267	93	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,600.00	999,299.45	0.260	0.263	0.267	97	08/06/2021
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,391,490.00	7,391,860.00	0.180	0.183	0.186	220	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,508,657.75	5,508,933.50	0.180	0.183	0.186	220	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,981,550.00	14,980,333.34	0.200	0.204	0.206	236	12/23/2021
62479LS71	20CCT041	MUFG Bank Ltd NY		08/12/2020	20,000,000.00	19,999,800.00	19,999,166.67		0.255	0.258	6	05/07/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,274,717.00	19,271,741.57	0.210	0.213	0.216	251	01/07/2022
89233GSE7	20CCT042	Toyota Motor Credit Corporatio		08/18/2020	17,500,000.00	17,499,650.00	17,497,914.58	0.330	0.336	0.341	13	05/14/2021
89233GUG9	20CCT071	Toyota Motor Credit Corporatio		10/20/2020	8,000,000.00	7,997,840.00	7,995,777.78	0.250	0.254	0.257	76	07/16/2021
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,995,980.00	5,993,625.00	0.250	0.253	0.257	153	10/01/2021
30229ASU4	20CCT060	Exxon Mobile		09/23/2020	4,500,000.00	4,499,820.00	4,499,358.75	0.190	0.192	0.195	27	05/28/2021
Subtotal and Average			125,057,045.04		133,515,000.00	133,439,128.75	133,419,873.97	0.243	0.246	0.246	120	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,885,400.00	9,999,640.44	0.500	0.494	0.501	1,642	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,401,070.00	6,494,616.84	0.480	0.491	0.498	1,720	01/15/2026
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,061,100.00	9,997,432.36	1.660	1.705	1.729	142	09/20/2021

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 30, 2021**

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												
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,077,063.00	6,681,972.11	2.700	2.476	2.510	990	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,564,100.00	9,980,718.80	2.300	2.338	2.370	1,070	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,462,400.00	9,989,320.83	1.850	1.859	1.885	1,182	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,385,100.00	9,997,300.83	1.600	1.587	1.609	1,203	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,501,312.00	6,394,329.63	1.550	1.612	1.634	396	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,754,000.00	19,977,110.59	1.600	1.613	1.635	1,235	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,443,890.00	1,400,334.46	1.600	1.567	1.589	835	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,334,400.00	9,994,024.41	1.625	1.627	1.650	905	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,010,500.00	9,995,920.00	0.200	0.231	0.234	438	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,861,737.60	10,857,030.99	0.150	0.168	0.170	496	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,164,454.25	8,170,162.53	0.300	0.316	0.321	1,052	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,252,400.00	10,003,836.05	2.000	1.943	1.970	496	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,615,748.20	10,923,135.76	2.500	2.489	2.524	1,018	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,313,700.00	4,999,320.29	2.500	2.471	2.505	1,018	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,056,730.00	999,868.03	2.500	2.471	2.505	951	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,553,800.00	14,991,778.69	1.500	1.479	1.500	1,202	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,102,255.00	4,097,273.12	0.125	0.175	0.177	468	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,004,400.00	9,991,886.62	0.125	0.188	0.191	450	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,252,572.50	12,246,693.07	0.250	0.258	0.262	845	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,017,646.60	6,010,703.72	0.125	0.181	0.183	450	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,279,971.97	3,279,659.20	0.375	0.736	0.746	1,606	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,904,900.00	14,897,038.83	0.650	0.795	0.806	1,640	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,547,582.60	13,883,995.47	1.750	1.846	1.871	1,158	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,193,312.50	11,335,000.00	0.560	0.552	0.560	1,661	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,634,151.40	6,715,000.00	0.600	0.592	0.600	1,697	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,394,231.00	2,426,500.67	0.650	0.536	0.544	1,662	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,581,296.00	1,597,228.43	0.500	0.531	0.539	1,651	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,945,640.00	3,938,458.89	0.375	0.728	0.738	1,577	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,922,500.00	9,938,156.61	0.500	0.643	0.652	1,508	06/17/2025
Subtotal and Average			272,200,499.64		272,613,000.00	277,479,364.62	272,205,448.27		1.173	1.189	1,063	
Treasury Coupon Securities												
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	10,015,100.00	9,999,893.40	2.000	1.986	2.013	30	05/31/2021
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,376,420.00	10,975,377.21	1.625	1.694	1.718	913	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,428,719.00	10,074,265.72	1.375	1.672	1.695	882	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,934,450.00	14,922,817.34	0.750	0.845	0.857	1,795	03/31/2026

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Subtotal and Average			45,970,042.54		46,150,000.00	46,754,689.00	45,972,353.67		1.477	1.498	1,000	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,635,100.00	10,006,042.91	2.610	2.552	2.587	1,032	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,049,600.00	10,000,000.00	1.650	1.627	1.650	1,227	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,004,950.00	14,998,045.23	0.160	0.167	0.169	530	10/13/2022
3133ELH56	20CCT081	Federal Farm Credit Bank		11/06/2020	1,500,000.00	1,500,000.00	1,500,000.00	0.270	0.266	0.270	404	06/09/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,811,200.00	15,989,028.38	0.600	0.607	0.615	1,668	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,824,900.00	9,986,096.22	0.470	0.493	0.500	1,717	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,750,787.50	3,750,000.00	0.710	0.700	0.710	1,431	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	10,002,100.00	10,000,000.00	0.710	0.700	0.710	1,431	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,183,846.00	8,189,757.13	0.720	0.742	0.752	1,458	04/28/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,991,200.00	9,994,965.40	0.220	0.243	0.246	704	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,192,922.50	8,202,425.40	0.850	0.896	0.908	1,762	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,013,839.30	1,015,160.79	0.550	0.847	0.858	1,748	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,961,750.00	15,000,000.00	1.000	0.986	1.000	1,794	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,598,416.00	17,594,815.14	0.960	0.953	0.966	1,769	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,989,720.00	4,000,000.00	0.800	0.789	0.800	1,458	04/28/2025
3134GVSC3	20CCT033	Federal Home Loan Mtg Corp		05/11/2020	3,200,000.00	3,200,096.00	3,199,587.18	0.400	0.402	0.407	647	02/07/2023
3134GVRD2	20CCT034	Federal Home Loan Mtg Corp		05/11/2020	2,825,000.00	2,825,028.25	2,824,524.12	0.450	0.452	0.458	733	05/04/2023
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,521,924.55	3,514,618.77	0.375	0.375	0.380	776	06/16/2023
3134GWH1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,451,530.80	14,455,000.00	0.250	0.247	0.250	551	11/03/2022
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp		08/31/2020	5,000,000.00	5,001,150.00	5,002,634.62	0.300	0.251	0.255	425	06/30/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,492,710.00	13,500,000.00	0.210	0.207	0.210	488	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,859,100.00	9,977,594.47	0.500	0.544	0.552	1,613	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,908,700.00	9,995,062.22	0.600	0.603	0.611	1,640	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,013,200.00	20,000,000.00	0.310	0.306	0.310	846	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,001,900.00	9,992,812.44	0.300	0.327	0.332	831	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,937,060.00	6,006,995.83	0.640	0.606	0.615	1,704	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,972,790.00	2,974,279.63	0.550	0.742	0.752	1,577	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,908,354.95	1,908,903.83	0.700	0.766	0.776	1,551	07/30/2025
Subtotal and Average			235,759,389.99		243,715,000.00	243,603,875.85	243,578,349.71		0.657	0.666	1,202	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	10,000,000.00	10,000,000.00	3.560	3.515	3.563	669	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.350	3.308	3.354	1,035	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.500	3.133	3.177	1,035	03/01/2024

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Portfolio Management
Portfolio Details - Investments
April 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Foreign Securities												
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	3,000,000.00	3,000,000.00	1.950	1.924	1.950	1,400	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	16,000,000.00	16,000,000.00		3.161	3.205	875	
Municipal Securities												
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	494,865.00	500,000.00	1.015	1.001	1.015	2,161	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	493,425.00	500,000.00	1.215	1.198	1.215	2,527	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	297,873.00	300,000.00	0.784	0.773	0.784	1,796	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	345,397.50	350,000.00	1.215	1.198	1.215	2,527	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,418.00	950,000.00	0.247	0.244	0.247	700	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	311,764.95	315,000.00	1.015	1.001	1.015	2,161	04/01/2027
9AMBDD07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,724	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	883,236.00	890,000.00	1.101	1.086	1.101	1,675	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	526,791.20	520,000.00	1.255	1.238	1.255	1,675	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	948,316.95	945,000.00	1.822	1.797	1.822	2,771	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,291,293.50	5,295,000.00	1.922	1.895	1.922	3,136	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,343,605.90	1,330,000.00	1.466	1.446	1.466	2,040	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	607,420.00	605,000.00	1.616	1.594	1.616	2,405	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	502,000.00	500,000.00	1.616	1.594	1.616	2,405	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,116,182.00	3,114,167.69	1.000	0.266	0.270	230	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,353,793.75	2,345,000.00	1.000	0.986	1.000	166	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,782.40	366,638.19	1.500	0.326	0.330	579	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	327,314.00	327,267.72	1.500	0.297	0.301	214	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	389,411.25	391,075.43	1.500	0.543	0.550	1,675	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	382,957.40	383,641.27	1.500	0.454	0.460	1,310	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	375,329.50	375,391.51	1.500	0.385	0.390	944	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,770,419.10	5,765,000.00	0.450	0.444	0.450	167	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	789,825.75	789,543.02	1.000	0.266	0.270	944	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,025,770.00	1,011,055.76	1.700	1.095	1.110	700	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,409,826.00	3,400,000.00	0.350	0.345	0.350	883	10/01/2023
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,054,525.50	1,053,566.35	1.000	0.346	0.351	193	11/10/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,005,100.00	2,004,646.67	1.000	0.297	0.301	123	09/01/2021
Subtotal and Average			56,464,128.68		52,780,000.00	52,913,643.65	52,876,993.61		1.764	1.788	2,780	
STAR Ohio Account												
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	46,206,238.72	46,206,238.72	46,206,238.72	0.080	0.079	0.080	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	156,140,269.15	156,140,269.15	156,140,269.15	0.080	0.079	0.080	1	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
STAR Ohio Account												
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	126,779,927.81	126,779,927.81	126,779,927.81	0.080	0.079	0.080	1	
Subtotal and Average			314,482,322.44		329,126,435.68	329,126,435.68	329,126,435.68		0.079	0.080	1	
Money Market Accounts												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	8,249,974.87	8,249,974.87	8,249,974.87	0.030	0.030	0.030	1	
Subtotal and Average			275,089.07		8,249,974.87	8,249,974.87	8,249,974.87		0.030	0.030	1	
Total and Average			1,172,066,601.82		1,191,276,410.55	1,197,448,000.49	1,190,711,237.96		0.688	0.698	701	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 April 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
Passbook/Checking Accounts											
KEY	Key	KEY BANK			4,174,565.41	4,174,565.41	4,174,565.41		0.000	0.000	1
PNC	PNC	PNC			11,144,102.09	11,144,102.09	11,144,102.09		0.000	0.000	1
US BANK	US Bank	US Bank			1,237,826.53	1,237,826.53	1,237,826.53		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,172,066,601.82		1,207,832,904.58	1,214,004,494.52	1,207,267,731.99		0.688	0.698	701

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
April 1, 2021 through April 30, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							38,513,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			69,611,155.55	69,300,364.83	
PNC	PNC	PNC			15,224,804.72	12,575,545.53	
US BANK	US Bank	US Bank			3,160,685.73	3,253,035.15	
Subtotal							0.00
Medium Term Notes							
817834MZ4	21CCT026	Seven Hills	0.875	04/07/2021	5,330,105.85	0.00	
Subtotal							50,768,808.18
Commercial Paper Disc. -Amortizing							
63873KA72	21CCT031	Natixis	0.210	04/14/2021	19,269,827.65	0.00	
Subtotal							133,419,873.97
Federal Agency Coupon Securities							
Subtotal							272,205,448.27
Treasury Coupon Securities							
Subtotal							45,972,353.67
Callable Federal Agency Securities							
3133EMUP5	21CCT016	Federal Farm Credit Bank	0.710	04/01/2021	3,750,000.00	0.00	
3133EMUP5	21CCT025	Federal Farm Credit Bank	0.710	04/01/2021	10,000,000.00	0.00	
3133EMXS6	21CCT033	Federal Farm Credit Bank	0.720	04/30/2021	8,189,750.00	0.00	
3130ALZ23	21CCT032	Federal Home Loan Bank	0.800	04/28/2021	4,000,000.00	0.00	
3134GVPT9	20CCT030	Federal Home Loan Mtg Corp	0.500	04/28/2021	0.00	4,110,000.00	
Subtotal							243,578,349.71
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
111331RW6	20CCT028	City of Broadview Heights	2.500	04/29/2021	0.00	744,105.00	

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
April 1, 2021 through April 30, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Municipal Securities							
298029N96	20CCT027	City of Euclid	2.250	04/29/2021	0.00	993,110.00	
817834MX9	20CCT018	Seven Hills	3.250	04/08/2021	0.00	4,035,000.00	
952122JT7	21CCT003	West Clermont Schools	1.375	04/21/2021	0.00	1,530,000.00	
		Subtotal			0.00	7,302,215.00	52,876,993.61
STAR Ohio Account							
STAR CARES	STAR CARES	STAR Ohio	0.080		3,009.98	4,308,537.83	
STAR MAIN	STAR Main	STAR Ohio	0.080		82,943,303.74	73,009,034.62	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.080		8,141.65	625,731.29	
		Subtotal			82,954,455.37	77,943,303.74	329,126,435.68
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.030		385,663,313.08	377,413,338.21	
		Subtotal			385,663,313.08	377,413,338.21	8,249,974.87
		Total			607,154,097.95	551,897,802.46	1,190,711,237.96



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received April 1, 2021 - April 30, 2021

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	
City of Broadview Heights	111331RW6	20CCT028	MUN	0.00	2.500	04/29/2021	04/29/2021	-5,895.00	-5,895.00	-
	111331RW6	20CCT028	MUN	0.00	2.500	04/29/2021	04/29/2021	18,750.00	18,750.00	-
	Subtotal							12,855.00	12,855.00	
City of Euclid	298029N96	20CCT027	MUN	0.00	2.250	04/29/2021	04/29/2021	-6,890.00	-6,890.00	-
	298029N96	20CCT027	MUN	0.00	2.250	04/29/2021	04/29/2021	22,500.00	22,500.00	-
	Subtotal							15,610.00	15,610.00	
Federal Agricultural Mtg Corp	31422B2J8	20CCT076	FAC	10,000,000.00	0.500	04/29/2021	04/29/2021	25,000.00	25,000.00	-
Subtotal							25,000.00	25,000.00		
Federal Farm Credit Bank	3133EKGD2	19CCT019	FAC	10,000,000.00	2.300	04/05/2021	04/05/2021	115,000.00	115,000.00	-
	3133EMDA7	20CCT070	MC2	15,000,000.00	0.160	04/13/2021	04/13/2021	12,000.00	12,000.00	-
	3133EK3M6	19CCT048	FAC	10,000,000.00	1.625	04/23/2021	04/23/2021	81,250.00	81,250.00	-
Subtotal							208,250.00	208,250.00		
Federal Home Loan Bank	3130AKBK1	20CCT061	MC2	10,000,000.00	0.220	04/05/2021	04/05/2021	11,000.00	11,000.00	-
Subtotal							11,000.00	11,000.00		
Federal Home Loan Mtg Corp	3134GW5P7	20CCT074	MC2	10,000,000.00	0.600	04/27/2021	04/27/2021	30,000.00	30,000.00	-
	3134GW5R3	21CCT020	FAC	15,000,000.00	0.650	04/27/2021	04/27/2021	48,750.00	48,750.00	-
	3134GVPT9	20CCT030	MC2	0.00	0.500	04/28/2021	04/28/2021	10,275.00	10,275.00	-
Subtotal							89,025.00	89,025.00		
John Deere	24422EUT4	20CCT001	MTN	1,130,000.00	2.950	04/01/2021	04/01/2021	16,667.50	16,667.50	-
	24422EUT4	20CCT002	MTN	6,589,000.00	2.950	04/01/2021	04/01/2021	97,187.75	97,187.75	-
Subtotal							113,855.25	113,855.25		
State of Ohio	67759HMN1	20CCT029	MUN	1,000,000.00	1.700	04/01/2021	04/01/2021	8,500.00	8,500.00	-
Subtotal							8,500.00	8,500.00		
Ohio Housing Finance Agency	676900VG5	20CCT072	MUN	3,400,000.00	0.350	04/01/2021	04/01/2021	5,024.44	5,024.44	-
Subtotal							5,024.44	5,024.44		

Cuyahoga County Treasury
Received Interest
Received April 1, 2021 - April 30, 2021

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest				
						Date Due	Date Received	Amount Due	Amount Received	Variance
Seven Hills	817834MX9	20CCT018	MUN	0.00	3.250	04/08/2021	04/08/2021	131,137.50	131,137.50	-
							Subtotal	131,137.50	131,137.50	
U.S. Treasury	912828T91	19CCT066	TRC	11,000,000.00	1.625	04/30/2021	04/30/2021	89,375.00	89,375.00	-
							Subtotal	89,375.00	89,375.00	
West Clermont Schools	952122JT7	21CCT003	MUN	0.00	1.375	04/21/2021	04/21/2021	5,610.00	5,610.00	-
							Subtotal	5,610.00	5,610.00	
Total								715,242.19	715,242.19	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
 Received Interest
 Received April 1, 2021 - April 30, 2021

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
STAR Ohio	STAR MAIN	STAR Main	RRP	133,140,269.15	0.080	04/30/2021	9,034.62
						Subtotal	9,034.62
						Total	9,034.62



Portfolio Compliance Report April 30, 2021

<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	16,556,494.03	16,556,494.03	0.00	1.36%	1.62%	100%	98.38%
* STAR Ohio	329,126,435.68	329,126,435.68	0.00	27.11%	32.30%	75%	42.70%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	8,249,974.87	8,249,974.87	0.00	0.68%	0.81%	75%	74.19%
Certificates of Deposit	38,513,000.00	38,513,000.00	0.00	3.17%	3.48%	50%	46.52%
Commercial Paper / Bankers' Acceptances	133,419,873.97	133,439,128.75	19,254.78	10.99%	12.05%	40%	27.95%
Corporate Notes	50,168,808.18	51,367,888.07	1,199,079.89	4.23%	4.64%	15%	10.36%
Foreign Notes	16,000,000.00	16,000,000.00	0.00	1.32%	1.44%	2%	0.56%
Municipal Notes	52,876,993.61	52,913,643.65	36,650.04	4.36%	4.78%	20%	15.22%
Federal Agency - Bullets	272,205,448.27	277,479,364.62	5,273,916.35	22.86%	25.05%	100%	74.95%
Federal Agency - Callables	243,578,349.71	243,603,875.85	25,526.14	20.07%	21.99%	70%	48.01%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	45,972,353.67	46,754,689.00	782,335.33	3.85%	4.22%	100%	95.78%
TOTAL HOLDINGS	1,206,667,731.99	1,214,004,494.52	7,336,762.53	100.00%			

Prior Day Market Value	1,018,904,771.69
12 Month Trailing Avg	1,107,596,511.42

* 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.

