



To: Investment Advisory Committee  
From: W. Christopher Murray II, Treasurer  
Date: July 13, 2021  
Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End June 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  
June 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	3.01	183	91	0.250	0.253
Medium Term Notes	80,614,000.00	80,915,744.37	80,499,432.29	6.29	1,008	715	0.938	0.951
Commercial Paper Disc. -Amortizing	114,015,000.00	113,952,730.70	113,931,478.35	8.90	269	131	0.219	0.222
Federal Agency Coupon Securities	272,613,000.00	276,850,951.50	272,225,925.37	21.26	1,524	1,002	1.173	1.189
Treasury Coupon Securities	36,150,000.00	36,661,555.00	35,981,966.17	2.81	1,575	1,209	1.336	1.354
Callable Federal Agency Securities	239,190,000.00	238,967,182.95	239,057,273.09	18.67	1,428	1,182	0.674	0.683
Foreign Securities	16,000,000.00	16,000,000.00	16,000,000.00	1.25	1,823	814	3.161	3.205
Municipal Securities	52,780,000.00	52,982,308.25	52,864,641.00	4.13	3,447	2,720	1.764	1.788
STAR Ohio Account	431,298,598.94	431,298,598.94	431,298,598.94	33.68	1	1	0.079	0.080
<b>Investments</b>	<b>1,281,344,391.83</b>	<b>1,286,312,864.60</b>	<b>1,280,543,108.10</b>	<b>100.00%</b>	<b>893</b>	<b>650</b>	<b>0.638</b>	<b>0.646</b>
<b>Cash</b>	<b>52,289,022.52</b>	<b>52,289,022.52</b>	<b>52,289,022.52</b>		<b>1</b>	<b>1</b>	<b>0.000</b>	<b>0.000</b>
<b>Total Cash and Investments</b>	<b>1,333,633,414.35</b>	<b>1,338,601,887.12</b>	<b>1,332,832,130.62</b>		<b>893</b>	<b>650</b>	<b>0.638</b>	<b>0.646</b>

	Month Ending	Fiscal Year To Date
<b>Current Year Interest</b>		
Actual	325,040.17	4,090,951.93
Accrued	681,489.09	4,160,026.24
<b>Average Daily Balance</b>		
With Cash	1,231,902,836.15	1,348,182,684.28
Without Cash	1,208,036,120.87	1,316,875,247.02
<b>Effective Rate of Return</b>		
With Cash	0.67%	0.62%
Without Cash	0.69%	0.64%

*W. Christopher Murray II* 7/13/21  
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  
June 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
<b>Certificates of Deposit - Bank</b>												
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	91	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	91	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	91	09/30/2021
<b>Subtotal and Average</b>			<b>38,513,000.00</b>		<b>38,513,000.00</b>	<b>38,513,000.00</b>	<b>38,513,000.00</b>	<b>0.250</b>	<b>0.253</b>	<b>91</b>		
<b>Medium Term Notes</b>												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,043,700.00	4,998,883.33	0.750	0.752	0.762	679	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,975,690.00	10,998,424.86	0.450	0.449	0.455	1,046	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	2,000,920.00	2,001,231.88	0.250	0.214	0.217	680	05/12/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,707,802.00	4,699,642.17	1.700	1.749	1.773	39	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,153,537.90	1,139,612.74	2.950	1.763	1.787	274	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,726,248.87	6,645,361.80	2.950	1.756	1.781	274	04/01/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,714,535.00	5,712,734.91	0.500	0.198	0.200	273	03/31/2022
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,324,016.60	5,321,914.49	0.875	0.208	0.211	280	04/07/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,366,544.00	11,195,586.37	1.250	1.256	1.274	616	03/09/2023
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,698,590.00	16,757,454.19	0.250	0.603	0.612	1,460	06/30/2025
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,204,160.00	11,028,585.55	1.902	1.641	1.664	411	08/16/2022
<b>Subtotal and Average</b>			<b>78,828,148.63</b>		<b>80,614,000.00</b>	<b>80,915,744.37</b>	<b>80,499,432.29</b>	<b>0.938</b>	<b>0.951</b>	<b>715</b>		
<b>Commercial Paper Disc. -Amortizing</b>												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,476,375.00	22,473,637.50		0.193	0.196	222	02/08/2022
13607EUW7	20CCT078	Canadian IMP		11/05/2020	10,000,000.00	9,999,000.00	9,998,268.06	0.215	0.218	0.221	29	07/30/2021
2254EAUW1	20CCT077	Credit Suisse CP		11/04/2020	9,300,000.00	9,299,070.00	9,298,052.17	0.260	0.263	0.267	29	07/30/2021
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	9,999,100.00	9,997,688.89	0.260	0.263	0.267	32	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,900.00	999,740.00	0.260	0.263	0.267	36	08/06/2021
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,395,412.00	7,394,117.00	0.180	0.183	0.186	159	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,511,580.70	5,510,615.57	0.180	0.183	0.186	159	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,989,800.00	14,985,416.67	0.200	0.204	0.206	175	12/23/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,284,753.00	19,278,609.15	0.210	0.213	0.216	190	01/07/2022
89233GUG9	20CCT071	Toyota Motor Credit Corporatio		10/20/2020	8,000,000.00	7,999,600.00	7,999,166.67	0.250	0.254	0.257	15	07/16/2021
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,998,140.00	5,996,166.67	0.250	0.253	0.257	92	10/01/2021
<b>Subtotal and Average</b>			<b>113,921,577.78</b>		<b>114,015,000.00</b>	<b>113,952,730.70</b>	<b>113,931,478.35</b>	<b>0.219</b>	<b>0.222</b>	<b>131</b>		
<b>Federal Agency Coupon Securities</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,877,800.00	9,999,653.78	0.500	0.494	0.501	1,581	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,398,990.00	6,494,807.51	0.480	0.491	0.498	1,659	01/15/2026

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
June 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
<b>Federal Agency Coupon Securities</b>												
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,035,300.00	9,998,540.69	1.660	1.705	1.729	81	09/20/2021
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,040,022.50	6,680,004.59	2.700	2.476	2.510	929	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,516,600.00	9,981,816.40	2.300	2.338	2.370	1,009	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,415,400.00	9,989,870.83	1.850	1.859	1.885	1,121	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,341,400.00	9,997,437.50	1.600	1.587	1.609	1,142	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,485,056.00	6,395,201.99	1.550	1.612	1.634	335	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,690,600.00	19,978,240.00	1.600	1.613	1.635	1,174	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,438,458.00	1,400,310.07	1.600	1.567	1.589	774	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,296,800.00	9,994,426.35	1.625	1.627	1.650	844	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,010,100.00	9,996,486.67	0.200	0.231	0.234	377	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,864,344.00	10,857,396.03	0.150	0.168	0.170	435	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,148,758.25	8,170,442.42	0.300	0.316	0.321	991	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,225,900.00	10,003,364.40	2.000	1.943	1.970	435	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,550,277.50	10,923,546.79	2.500	2.489	2.524	957	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,283,750.00	4,999,360.99	2.500	2.471	2.505	957	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,053,270.00	999,876.48	2.500	2.471	2.505	890	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,475,950.00	14,992,195.32	1.500	1.479	1.500	1,141	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,100,082.00	4,097,628.03	0.125	0.175	0.177	407	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,002,200.00	9,992,983.02	0.125	0.188	0.191	389	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,248,652.50	12,246,931.26	0.250	0.258	0.262	784	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,016,323.30	6,011,284.30	0.125	0.181	0.183	389	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,280,838.55	3,281,682.24	0.375	0.736	0.746	1,545	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,866,200.00	14,900,861.65	0.650	0.795	0.806	1,579	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,487,383.40	13,886,677.57	1.750	1.846	1.871	1,097	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,204,080.75	11,335,000.00	0.560	0.552	0.560	1,600	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,640,866.40	6,715,000.00	0.600	0.592	0.600	1,636	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,396,380.35	2,426,079.14	0.650	0.536	0.544	1,601	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,581,008.00	1,597,330.70	0.500	0.531	0.539	1,590	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,940,760.00	3,940,835.00	0.375	0.728	0.738	1,516	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,937,400.00	9,940,653.65	0.500	0.643	0.652	1,447	06/17/2025
<b>Subtotal and Average</b>			<b>272,220,976.75</b>		<b>272,613,000.00</b>	<b>276,850,951.50</b>	<b>272,225,925.37</b>		<b>1.173</b>	<b>1.189</b>	<b>1,002</b>	
<b>Treasury Coupon Securities</b>												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,334,290.00	10,977,022.33	1.625	1.694	1.718	852	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,394,615.00	10,079,503.58	1.375	1.672	1.695	821	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,932,650.00	14,925,440.26	0.750	0.845	0.857	1,734	03/31/2026

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Portfolio Management  
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June 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
<b>Subtotal and Average</b>			<b>35,979,706.57</b>		<b>36,150,000.00</b>	<b>36,661,555.00</b>	<b>35,981,966.17</b>		<b>1.336</b>	<b>1.354</b>	<b>1,209</b>	
<b>Callable Federal Agency Securities</b>												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,584,200.00	10,005,686.05	2.610	2.552	2.587	971	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,025,900.00	10,000,000.00	1.650	1.627	1.650	1,166	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,006,600.00	14,998,269.92	0.160	0.167	0.169	469	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,823,840.00	15,989,429.05	0.600	0.607	0.615	1,607	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,834,700.00	9,986,589.56	0.470	0.493	0.500	1,656	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,750,937.50	3,750,000.00	0.710	0.700	0.710	1,370	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	10,002,500.00	10,000,000.00	0.710	0.700	0.710	1,370	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,198,606.00	8,190,184.81	0.720	0.742	0.752	1,397	04/28/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,981,200.00	9,995,400.67	0.220	0.243	0.246	643	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,197,364.00	8,203,206.07	0.850	0.896	0.908	1,701	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,014,848.70	1,015,678.13	0.550	0.847	0.858	1,687	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,969,400.00	15,000,000.00	1.000	0.986	1.000	1,733	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,591,728.00	17,594,993.51	0.960	0.953	0.966	1,708	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,992,200.00	4,000,000.00	0.800	0.789	0.800	1,397	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,972,080.00	8,000,000.00	0.670	0.661	0.670	1,329	02/19/2025
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,518,550.15	3,514,648.67	0.375	0.375	0.380	715	06/16/2023
3134GWH1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,440,111.35	14,455,000.00	0.250	0.247	0.250	490	11/03/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,483,935.00	13,500,000.00	0.210	0.207	0.210	427	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,860,800.00	9,978,440.50	0.500	0.544	0.552	1,552	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,897,400.00	9,995,245.56	0.600	0.603	0.611	1,579	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,995,400.00	20,000,000.00	0.310	0.306	0.310	785	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,995,200.00	9,993,339.00	0.300	0.327	0.332	770	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,942,820.00	6,006,745.83	0.640	0.606	0.615	1,643	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,977,320.00	2,975,272.70	0.550	0.742	0.752	1,516	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,909,542.25	1,909,143.06	0.700	0.766	0.776	1,490	07/30/2025
<b>Subtotal and Average</b>			<b>243,891,509.61</b>		<b>239,190,000.00</b>	<b>238,967,182.95</b>	<b>239,057,273.09</b>		<b>0.674</b>	<b>0.683</b>	<b>1,182</b>	
<b>Foreign Securities</b>												
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	608	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	974	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	974	03/01/2024
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	1,339	03/01/2025
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>16,000,000.00</b>	<b>16,000,000.00</b>		<b>3.161</b>	<b>3.205</b>	<b>814</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
June 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
<b>Municipal Securities</b>												
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	496,585.00	500,000.00	1.015	1.001	1.015	2,100	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	496,850.00	500,000.00	1.215	1.198	1.215	2,466	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	297,891.00	300,000.00	0.784	0.773	0.784	1,735	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	347,795.00	350,000.00	1.215	1.198	1.215	2,466	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	949,753.00	950,000.00	0.247	0.244	0.247	639	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	312,848.55	315,000.00	1.015	1.001	1.015	2,100	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,663	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	882,470.60	890,000.00	1.101	1.086	1.101	1,614	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	525,964.40	520,000.00	1.255	1.238	1.255	1,614	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	956,481.75	945,000.00	1.822	1.797	1.822	2,710	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,354,568.75	5,295,000.00	1.922	1.895	1.922	3,075	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,345,946.70	1,330,000.00	1.466	1.446	1.466	1,979	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	610,668.85	605,000.00	1.616	1.594	1.616	2,344	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	504,685.00	500,000.00	1.616	1.594	1.616	2,344	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,111,873.00	3,110,406.36	1.000	0.266	0.270	169	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,350,628.00	2,345,000.00	1.000	0.986	1.000	105	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,678.00	365,939.44	1.500	0.326	0.330	518	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	326,787.50	326,619.80	1.500	0.297	0.301	153	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	390,131.25	390,490.87	1.500	0.543	0.550	1,614	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	383,697.40	383,006.79	1.500	0.454	0.460	1,249	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	374,457.15	374,721.09	1.500	0.385	0.390	883	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,768,689.60	5,765,000.00	0.450	0.444	0.450	106	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	788,415.25	788,604.76	1.000	0.266	0.270	883	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,025,050.00	1,010,094.39	1.700	1.095	1.110	639	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,407,650.00	3,400,000.00	0.350	0.345	0.350	822	10/01/2023
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,053,202.50	1,052,434.17	1.000	0.346	0.351	132	11/10/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,002,540.00	2,002,323.33	1.000	0.297	0.301	62	09/01/2021
<b>Subtotal and Average</b>			<b>52,867,626.21</b>		<b>52,780,000.00</b>	<b>52,982,308.25</b>	<b>52,864,641.00</b>		<b>1.764</b>	<b>1.788</b>	<b>2,720</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,751,218.49	130,751,218.49	130,751,218.49	0.080	0.079	0.080	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	25,838,815.47	25,838,815.47	25,838,815.47	0.080	0.079	0.080	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	148,860,757.67	148,860,757.67	148,860,757.67	0.080	0.079	0.080	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	125,847,807.31	125,847,807.31	125,847,807.31	0.080	0.079	0.080	1	
<b>Subtotal and Average</b>			<b>355,807,875.74</b>		<b>431,298,598.94</b>	<b>431,298,598.94</b>	<b>431,298,598.94</b>		<b>0.079</b>	<b>0.080</b>	<b>1</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
June 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
<b>Money Market Accounts</b>												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	170,792.89	170,792.89	170,792.89	0.020	0.020	0.020	1	
	<b>Subtotal and Average</b>		<b>5,699.59</b>		<b>170,792.89</b>	<b>170,792.89</b>	<b>170,792.89</b>		<b>0.020</b>	<b>0.020</b>	<b>1</b>	
	<b>Total and Average</b>		<b>1,231,902,836.15</b>		<b>1,281,344,391.83</b>	<b>1,286,312,864.60</b>	<b>1,280,543,108.10</b>		<b>0.638</b>	<b>0.646</b>	<b>650</b>	

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

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			42,861,475.59	42,861,475.59	42,861,475.59		0.000	0.000	1
PNC	PNC	PNC			8,614,487.05	8,614,487.05	8,614,487.05		0.000	0.000	1
US BANK	US Bank	US Bank			813,059.88	813,059.88	813,059.88		0.000	0.000	1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,231,902,836.15</b>		<b>1,333,633,414.35</b>	<b>1,338,601,887.12</b>	<b>1,332,832,130.62</b>		<b>0.638</b>	<b>0.646</b>	<b>650</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>38,513,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			73,162,223.12	35,000,115.59	
PNC	PNC	PNC			14,943,620.98	14,760,489.60	
US BANK	US Bank	US Bank			12,718,445.84	13,141,478.22	
<b>Subtotal</b>							<b>0.00</b>
<b>Medium Term Notes</b>							
912828ZW3	21CCT038	U.S. Treasury	0.250	06/04/2021	16,752,968.75	0.00	
<b>Subtotal</b>							<b>80,499,432.29</b>
<b>Commercial Paper Disc. -Amortizing</b>							
<b>Subtotal</b>							<b>113,931,478.35</b>
<b>Federal Agency Coupon Securities</b>							
<b>Subtotal</b>							<b>272,225,925.37</b>
<b>Treasury Coupon Securities</b>							
<b>Subtotal</b>							<b>35,981,966.17</b>
<b>Callable Federal Agency Securities</b>							
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp	0.300	06/30/2021	0.00	5,002,263.64	
<b>Subtotal</b>							<b>239,057,273.09</b>
<b>Foreign Securities</b>							
<b>Subtotal</b>							<b>16,000,000.00</b>
<b>Municipal Securities</b>							
<b>Subtotal</b>							<b>52,864,641.00</b>
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	0.080		119,954,040.70	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.080		1,763.36	14,393,272.34	
STAR MAIN	STAR Main	STAR Ohio	0.080		67,068,809.15	31,008,457.10	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>STAR Ohio Account</b>							
STAR OPIOID	STAR OPIOID	STAR Ohio	0.080		8,286.41	667,079.71	
		<b>Subtotal</b>			<b>187,032,899.62</b>	<b>46,068,809.15</b>	<b>431,298,598.94</b>
<b>Money Market Accounts</b>							
US BANK CUSTODY	US BANK CUST	US Bank	0.020		76,553,632.95	76,382,840.06	
		<b>Subtotal</b>			<b>76,553,632.95</b>	<b>76,382,840.06</b>	<b>170,792.89</b>
		<b>Total</b>			<b>381,163,791.26</b>	<b>190,355,996.26</b>	<b>1,280,543,108.10</b>



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received June 1, 2021 - June 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 Dayton Ohio	239876CT0	20CCT075	MUN	890,000.00	1.101	06/01/2021	06/01/2021	5,416.61	5,416.61	-							
								<b>Subtotal</b>	<b>5,416.61</b>	<b>5,416.61</b>							
Franklin County Convention Fac	353174JA4	20CCT054	MUN	520,000.00	1.255	06/01/2021	06/01/2021	4,513.82	4,513.82	-							
								353174JD8	20CCT055	MUN	945,000.00	1.822	06/01/2021	06/01/2021	11,909.05	11,909.05	-
								353174JE6	20CCT056	MUN	5,295,000.00	1.922	06/01/2021	06/01/2021	70,390.85	70,390.85	-
								353174JB2	20CCT057	MUN	1,330,000.00	1.466	06/01/2021	06/01/2021	13,485.98	13,485.98	-
								353174JC0	20CCT058	MUN	605,000.00	1.616	06/01/2021	06/01/2021	6,762.29	6,762.29	-
								353174JC0	20CCT059	MUN	500,000.00	1.616	06/01/2021	06/01/2021	5,588.67	5,588.67	-
							<b>Subtotal</b>	<b>112,650.66</b>	<b>112,650.66</b>								
Federal Farm Credit Bank	3133EKZY5	19CCT034	FAC	6,400,000.00	1.550	06/01/2021	06/01/2021	49,600.00	49,600.00	-							
							<b>Subtotal</b>	<b>49,600.00</b>	<b>49,600.00</b>								
Federal Home Loan Bank	3130AAHE1	19CCT016	FAC	1,000,000.00	2.500	06/08/2021	06/08/2021	12,500.00	12,500.00	-							
							<b>Subtotal</b>	<b>12,500.00</b>	<b>12,500.00</b>								
Federal Home Loan Mtg Corp	3134GVQ68	20CCT037	MC2	3,515,000.00	0.375	06/16/2021	06/16/2021	6,590.63	6,590.63	-							
								3134GV2M9	20CCT051	MC2	5,000,000.00	0.300	06/30/2021	06/30/2021	7,500.00	7,500.00	-
							<b>Subtotal</b>	<b>14,090.63</b>	<b>14,090.63</b>								
Federal National Mtg Assn	3135G04Z3	21CCT017	FAC	10,000,000.00	0.500	06/17/2021	06/17/2021	25,000.00	25,000.00	-							
								3135GA7D7	20CCT086	FAC	6,715,000.00	0.600	06/23/2021	06/23/2021	20,145.00	20,145.00	-
								3135G06Q1	20CCT088	MC2	6,000,000.00	0.640	06/30/2021	06/30/2021	19,200.00	19,200.00	-
							<b>Subtotal</b>	<b>64,345.00</b>	<b>64,345.00</b>								
Lorain Ohio Public Library	54376PAM9	20CCT063	MUN	360,000.00	1.500	06/01/2021	06/01/2021	3,390.00	3,390.00	-							
								54376PAL1	20CCT064	MUN	325,000.00	1.500	06/01/2021	06/01/2021	3,060.42	3,060.42	-
								54376PAQ0	20CCT065	MUN	375,000.00	1.500	06/01/2021	06/01/2021	3,531.25	3,531.25	-
								54376PAP2	20CCT066	MUN	370,000.00	1.500	06/01/2021	06/01/2021	3,484.17	3,484.17	-
								54376PAN7	20CCT067	MUN	365,000.00	1.500	06/01/2021	06/01/2021	3,437.08	3,437.08	-
							<b>Subtotal</b>	<b>16,902.92</b>	<b>16,902.92</b>								

**Cuyahoga County Treasury**  
**Received Interest**  
**Received June 1, 2021 - June 30, 2021**

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance
						Date Due	Date Received	Amount Due	Amount Received	
<b>Lucas County</b>	54930LSW6	20CCT069	MUN	775,000.00	1.000	06/01/2021	06/01/2021	4,865.28	4,865.28	-
							<b>Subtotal</b>	<b>4,865.28</b>	<b>4,865.28</b>	
<b>U.S. Treasury</b>	912828ZW3	21CCT038	MTN	17,000,000.00	0.250	06/30/2021	06/30/2021	21,250.00	21,250.00	-
							<b>Subtotal</b>	<b>21,250.00</b>	<b>21,250.00</b>	
<b>Total</b>								<b>301,621.10</b>	<b>301,621.10</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, 2021 - June 30, 2021**

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
<b>Cash Accounts</b>							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,746,306.29	0.080	06/30/2021	4,912.20
	STAR CARES	STAR CARES	RRP	25,837,052.11	0.080	06/30/2021	1,763.36
	STAR MAIN	STAR Main	RRP	148,860,757.67	0.080	06/30/2021	8,457.10
	STAR OPIOID	STAR OPIOID	RRP	125,839,520.90	0.080	06/30/2021	8,286.41
						<b>Subtotal</b>	<b>23,419.07</b>
						<b>Total</b>	<b>23,419.07</b>



## Portfolio Compliance Report June 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	52,289,022.52	52,289,022.52	0.00	3.91%	5.00%	100%	95.00%
* STAR Ohio	431,298,598.94	431,298,598.94	0.00	32.22%	41.28%	75%	33.72%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	170,792.89	170,792.89	0.00	0.01%	0.02%	75%	74.98%
Certificates of Deposit	38,513,000.00	38,513,000.00	0.00	2.88%	3.58%	50%	46.42%
Commercial Paper / Bankers' Acceptances	113,931,478.35	113,952,730.70	21,252.35	8.51%	10.59%	40%	29.41%
Corporate Notes	80,499,432.29	80,915,744.37	416,312.08	6.04%	7.52%	15%	7.48%
Foreign Notes	16,000,000.00	16,000,000.00	0.00	1.20%	1.49%	2%	0.51%
Municipal Notes	52,864,641.00	52,982,308.25	117,667.25	3.96%	4.92%	20%	15.08%
Federal Agency - Bullets	272,225,925.37	276,850,951.50	4,625,026.13	20.68%	25.72%	100%	74.28%
Federal Agency - Callables	239,057,273.09	238,967,182.95	(90,090.14)	17.85%	22.20%	70%	47.80%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	35,981,966.17	36,661,555.00	679,588.83	2.74%	3.41%	100%	96.59%
<b>TOTAL HOLDINGS</b>	<b>1,332,832,130.62</b>	<b>1,338,601,887.12</b>	<b>5,769,756.50</b>	<b>100.00%</b>			

<b>Prior Day Market Value</b>	<b>1,044,894,565.27</b>
<b>12 Month Trailing Avg</b>	<b>1,076,243,956.91</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.

