



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

Reports reflect Month-End March 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
March 31, 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	3.22	183	182	0.250	0.253
Medium Term Notes	45,319,000.00	46,053,123.51	45,451,360.67	3.80	898	503	1.298	1.316
Commercial Paper Disc. -Amortizing	114,215,000.00	114,138,363.15	114,124,896.81	9.53	268	128	0.248	0.252
Federal Agency Coupon Securities	272,613,000.00	277,184,832.10	272,195,209.71	22.73	1,524	1,093	1.173	1.189
Treasury Coupon Securities	46,150,000.00	46,717,656.00	45,967,572.03	3.84	1,568	1,030	1.477	1.498
Callable Federal Agency Securities	221,875,000.00	221,293,844.55	221,746,120.54	18.52	1,387	1,195	0.646	0.655
Foreign Securities	16,000,000.00	15,999,985.00	16,000,000.00	1.34	1,823	905	3.161	3.205
Municipal Securities	60,095,000.00	60,142,949.15	60,188,937.89	5.03	3,066	2,471	1.762	1.786
STAR Ohio Account	324,115,284.05	324,115,284.05	324,115,284.05	27.07	1	1	0.069	0.070
Money Market Accounts	59,113,985.54	59,113,985.54	59,113,985.54	4.94	1	1	0.030	0.030
Investments	1,198,009,269.59	1,203,273,023.05	1,197,416,367.24	100.00%	908	683	0.675	0.684
Cash	13,688,793.54	13,688,793.54	13,688,793.54		1	1	0.000	0.000
Total Cash and Investments	1,211,698,063.13	1,216,961,816.59	1,211,105,160.78		908	683	0.675	0.684

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	938,902.69	2,540,104.35
Accrued	655,829.87	2,022,232.16
Average Daily Balance		
With Cash	1,271,919,024.82	1,506,087,489.41
Without Cash	1,251,250,351.17	1,462,905,434.02
Effective Rate of Return		
With Cash	0.61%	0.54%
Without Cash	0.62%	0.56%

W. Christopher Murray II 4/14/2021
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
March 31, 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	182	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	182	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	182	09/30/2021
Subtotal and Average			40,989,451.61		38,513,000.00	38,513,000.00	38,513,000.00	0.250	0.253	182		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,050,250.00	4,998,733.33	0.750	0.752	0.762	770	05/11/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,725,568.00	4,698,794.69	1.700	1.749	1.773	130	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,160,837.70	1,142,816.99	2.950	1.763	1.787	365	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,768,813.81	6,664,149.06	2.950	1.756	1.781	365	04/01/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,717,100.00	5,716,995.66	0.500	0.198	0.200	364	03/31/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,385,584.00	11,194,933.04	1.250	1.256	1.274	707	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,244,970.00	11,034,937.90	1.902	1.641	1.664	502	08/16/2022
Subtotal and Average			39,922,946.04		45,319,000.00	46,053,123.51	45,451,360.67	1.298	1.316	503		
Commercial Paper Disc. -Amortizing												
13607EUW7	20CCT078	Canadian IMP		11/05/2020	10,000,000.00	9,994,000.00	9,992,833.33	0.215	0.218	0.221	120	07/30/2021
2254EAUW1	20CCT077	Credit Suisse CP		11/04/2020	9,300,000.00	9,294,420.00	9,291,940.00	0.260	0.263	0.267	120	07/30/2021
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	9,993,900.00	9,991,116.67	0.260	0.263	0.267	123	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,370.00	999,082.78	0.260	0.263	0.267	127	08/06/2021
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,389,714.00	7,390,750.00	0.180	0.183	0.186	250	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,507,334.15	5,508,106.25	0.180	0.183	0.186	250	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,977,800.00	14,977,833.34	0.200	0.204	0.206	266	12/23/2021
62479LS71	20CCT041	MUFG Bank Ltd NY		08/12/2020	20,000,000.00	19,996,600.00	19,995,000.00		0.255	0.258	36	05/07/2021
89233GSE7	20CCT042	Toyota Motor Credit Corporatio		08/18/2020	17,500,000.00	17,496,500.00	17,493,102.08	0.330	0.336	0.341	43	05/14/2021
89233GUG9	20CCT071	Toyota Motor Credit Corporatio		10/20/2020	8,000,000.00	7,995,760.00	7,994,111.11	0.250	0.254	0.257	106	07/16/2021
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,994,180.00	5,992,375.00	0.250	0.253	0.257	183	10/01/2021
30229ASU4	20CCT060	Exxon Mobile		09/23/2020	4,500,000.00	4,498,785.00	4,498,646.25	0.190	0.192	0.195	57	05/28/2021
Subtotal and Average			94,993,569.65		114,215,000.00	114,138,363.15	114,124,896.81	0.248	0.252	128		
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,846,100.00	9,999,633.78	0.500	0.494	0.501	1,672	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,371,625.00	6,494,521.51	0.480	0.491	0.498	1,750	01/15/2026
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,075,600.00	9,996,878.19	1.660	1.705	1.729	172	09/20/2021
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,086,772.00	6,682,955.87	2.700	2.476	2.510	1,020	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,572,600.00	9,980,169.99	2.300	2.338	2.370	1,100	04/05/2024

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Federal Agency Coupon Securities												
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,460,100.00	9,989,045.83	1.850	1.859	1.885	1,212	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,379,800.00	9,997,232.50	1.600	1.587	1.609	1,233	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,507,328.00	6,393,893.44	1.550	1.612	1.634	426	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,765,600.00	19,976,545.88	1.600	1.613	1.635	1,265	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,445,136.00	1,400,346.65	1.600	1.567	1.589	865	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,341,800.00	9,993,823.43	1.625	1.627	1.650	935	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,008,500.00	9,995,636.67	0.200	0.231	0.234	468	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,857,393.60	10,856,848.47	0.150	0.168	0.170	526	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,157,342.00	8,170,022.58	0.300	0.316	0.321	1,082	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,265,600.00	10,004,071.87	2.000	1.943	1.970	526	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,621,759.70	10,922,930.25	2.500	2.489	2.524	1,048	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,316,450.00	4,999,299.94	2.500	2.471	2.505	1,048	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,057,850.00	999,863.80	2.500	2.471	2.505	981	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,532,650.00	14,991,570.38	1.500	1.479	1.500	1,232	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,097,417.00	4,097,095.67	0.125	0.175	0.177	498	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	9,998,800.00	9,991,338.42	0.125	0.188	0.191	480	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,253,675.00	12,246,573.97	0.250	0.258	0.262	875	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,014,278.20	6,010,413.43	0.125	0.181	0.183	480	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,270,006.30	3,278,647.68	0.375	0.736	0.746	1,636	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,821,650.00	14,895,127.43	0.650	0.795	0.806	1,670	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,532,811.50	13,882,654.43	1.750	1.846	1.871	1,188	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,139,811.30	11,335,000.00	0.560	0.552	0.560	1,691	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,601,919.40	6,715,000.00	0.600	0.592	0.600	1,727	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,382,977.10	2,426,711.43	0.650	0.536	0.544	1,692	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,574,960.00	1,597,177.29	0.500	0.531	0.539	1,681	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,926,320.00	3,937,270.84	0.375	0.728	0.738	1,607	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,900,200.00	9,936,908.09	0.500	0.643	0.652	1,538	06/17/2025
Subtotal and Average			245,780,768.96		272,613,000.00	277,184,832.10	272,195,209.71		1.173	1.189	1,093	
Treasury Coupon Securities												
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	10,031,800.00	9,999,786.79	2.000	1.986	2.013	60	05/31/2021
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,386,320.00	10,974,568.14	1.625	1.694	1.718	943	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,436,636.00	10,071,689.72	1.375	1.672	1.695	912	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,862,900.00	14,921,527.38	0.750	0.845	0.857	1,825	03/31/2026
Subtotal and Average			31,525,638.41		46,150,000.00	46,717,656.00	45,967,572.03		1.477	1.498	1,030	

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March 31, 2021**

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Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,647,700.00	10,006,221.35	2.610	2.552	2.587	1,062	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,060,600.00	10,000,000.00	1.650	1.627	1.650	1,257	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,001,050.00	14,997,932.89	0.160	0.167	0.169	560	10/13/2022
3133ELH56	20CCT081	Federal Farm Credit Bank		11/06/2020	1,500,000.00	1,499,280.00	1,500,000.00	0.270	0.266	0.270	434	06/09/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,735,680.00	15,988,828.05	0.600	0.607	0.615	1,698	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,775,700.00	9,985,849.56	0.470	0.493	0.500	1,747	01/12/2026
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,990,800.00	9,994,747.77	0.220	0.243	0.246	734	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,149,988.00	8,202,035.06	0.850	0.896	0.908	1,792	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,008,720.20	1,014,902.11	0.550	0.847	0.858	1,778	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,957,250.00	15,000,000.00	1.000	0.986	1.000	1,824	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,514,112.00	17,594,725.95	0.960	0.953	0.966	1,799	03/05/2026
3134GVPT9	20CCT030	Federal Home Loan Mtg Corp		05/04/2020	4,110,000.00	4,111,233.00	4,110,000.00	0.500	0.493	0.500	757	04/28/2023
3134GVSC3	20CCT033	Federal Home Loan Mtg Corp		05/11/2020	3,200,000.00	3,200,672.00	3,199,567.71	0.400	0.402	0.407	677	02/07/2023
3134GVRD2	20CCT034	Federal Home Loan Mtg Corp		05/11/2020	2,825,000.00	2,825,904.00	2,824,504.37	0.450	0.452	0.458	763	05/04/2023
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,522,346.35	3,514,603.81	0.375	0.375	0.380	806	06/16/2023
3134GWHD1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,450,952.60	14,455,000.00	0.250	0.247	0.250	581	11/03/2022
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp		08/31/2020	5,000,000.00	5,001,750.00	5,002,823.26	0.300	0.251	0.255	455	06/30/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,491,900.00	13,500,000.00	0.210	0.207	0.210	518	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,748,200.00	9,977,171.46	0.500	0.544	0.552	1,643	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,817,300.00	9,994,969.88	0.600	0.611	0.620	1,670	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,013,400.00	20,000,000.00	0.310	0.306	0.310	876	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,001,800.00	9,992,549.16	0.300	0.327	0.332	861	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,908,320.00	6,007,120.83	0.640	0.606	0.615	1,734	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,959,200.00	2,973,783.10	0.550	0.742	0.752	1,607	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,899,986.40	1,908,784.22	0.700	0.766	0.776	1,581	07/30/2025
Subtotal and Average			182,897,396.73		221,875,000.00	221,293,844.55	221,746,120.54		0.646	0.655	1,195	
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	699	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	1,065	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,499,985.00	1,500,000.00	3.500	3.133	3.177	1,065	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	1,430	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,999,985.00	16,000,000.00		3.161	3.205	905	

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Municipal Securities												
111331RW6	20CCT028	City of Broadview Heights		04/29/2020	750,000.00	751,125.00	745,022.00	2.500	1.677	1.701	28	04/29/2021
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	491,400.00	500,000.00	1.015	1.001	1.015	2,191	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	489,410.00	500,000.00	1.215	1.198	1.215	2,557	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	295,716.00	300,000.00	0.784	0.773	0.784	1,826	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	341,218.50	350,000.00	1.215	1.198	1.215	2,557	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,532.00	950,000.00	0.247	0.244	0.247	730	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	308,687.40	315,000.00	1.015	1.001	1.015	2,191	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	5,754	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	879,604.80	890,000.00	1.101	1.086	1.101	1,705	12/01/2025
298029N96	20CCT027	City of Euclid		04/29/2020	1,000,000.00	1,001,610.00	994,181.78	2.250	1.529	1.550	28	04/29/2021
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	524,810.00	520,000.00	1.255	1.238	1.255	1,705	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	940,964.85	945,000.00	1.822	1.797	1.822	2,801	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,245,544.70	5,295,000.00	1.922	1.895	1.922	3,166	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,336,051.50	1,330,000.00	1.466	1.446	1.466	2,070	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	603,239.45	605,000.00	1.616	1.594	1.616	2,435	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	498,545.00	500,000.00	1.616	1.594	1.616	2,435	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,117,825.00	3,116,048.36	1.000	0.266	0.270	260	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,355,294.55	2,345,000.00	1.000	0.986	1.000	196	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,829.20	366,987.57	1.500	0.326	0.330	609	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	327,593.50	327,591.67	1.500	0.297	0.301	244	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	388,008.75	391,367.71	1.500	0.543	0.550	1,705	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	381,914.00	383,958.51	1.500	0.454	0.460	1,340	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	375,026.55	375,726.72	1.500	0.385	0.390	974	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,767,536.60	5,765,000.00	0.450	0.444	0.450	197	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	788,965.50	790,012.15	1.000	0.266	0.270	974	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,026,760.00	1,011,536.44	1.700	1.095	1.110	730	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,409,112.00	3,400,000.00	0.350	0.345	0.350	913	10/01/2023
817834MX9	20CCT018	Seven Hills		04/08/2020	4,035,000.00	4,037,421.00	4,035,651.20	3.250	2.367	2.400	7	04/08/2021
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,055,103.00	1,054,132.43	1.000	0.346	0.351	223	11/10/2021
952122JT7	21CCT003	West Clermont Schools		01/15/2021	1,530,000.00	1,530,780.30	1,530,913.02	1.375	0.296	0.300	20	04/21/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,006,320.00	2,005,808.33	1.000	0.297	0.301	153	09/01/2021
Subtotal and Average			60,194,769.50		60,095,000.00	60,142,949.15	60,188,937.89		1.762	1.786	2,471	

STAR Ohio Account

STAR CARES	STAR CARES	STAR Ohio		05/14/2020	50,511,766.57	50,511,766.57	50,511,766.57	0.070	0.069	0.070	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	146,206,000.03	146,206,000.03	146,206,000.03	0.070	0.069	0.070	1	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
March 31, 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	127,397,517.45	127,397,517.45	127,397,517.45	0.070	0.069	0.070	1	
Subtotal and Average			532,200,197.84		324,115,284.05	324,115,284.05	324,115,284.05		0.069	0.070	1	
Money Market Accounts												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	59,113,985.54	59,113,985.54	59,113,985.54	0.030	0.030	0.030	1	
Subtotal and Average			6,745,612.44		59,113,985.54	59,113,985.54	59,113,985.54		0.030	0.030	1	
Total and Average			1,271,919,024.82		1,198,009,269.59	1,203,273,023.05	1,197,416,367.24		0.675	0.684	683	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 March 31, 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			3,863,774.69	3,863,774.69	3,863,774.69		0.000	0.000	1
PNC	PNC	PNC			8,494,842.90	8,494,842.90	8,494,842.90		0.000	0.000	1
US BANK	US Bank	US Bank			1,330,175.95	1,330,175.95	1,330,175.95		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,271,919,024.82		1,211,698,063.13	1,216,961,816.59	1,211,105,160.78		0.675	0.684	683

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
March 1, 2021 through March 31, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
20CD006	20CD006	First Federal of Lakewood	0.250	03/31/2021	0.00	2,272,000.00	
21CD003	21CD003	First Federal of Lakewood	0.250	03/31/2021	1,913,000.00	0.00	
20CD004	20CD004	KEY BANK	0.250	03/31/2021	0.00	25,600,000.00	
20CD005	20CD005	KEY BANK	0.250	03/31/2021	0.00	13,200,000.00	
21CD001	21CD001	KEY BANK	0.250	03/31/2021	24,000,000.00	0.00	
21CD002	21CD002	KEY BANK	0.250	03/31/2021	12,600,000.00	0.00	
Subtotal					38,513,000.00	41,072,000.00	38,513,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			31,133,525.11	29,455,143.67	
PNC	PNC	PNC			13,486,192.93	13,790,811.99	
US BANK	US Bank	US Bank			4,618,501.87	18,323,813.56	
Subtotal					49,238,219.91	61,569,769.22	0.00
Medium Term Notes							
5094264Q2	21CCT024	Lake County	0.500	03/31/2021	5,717,043.00	0.00	
Subtotal					5,717,043.00	0.00	45,451,360.67
Commercial Paper Disc. -Amortizing							
46640PZ71	21CCT014	JP Morgan CP	0.180	03/12/2021	7,390,010.00	0.00	
46640PZ71	21CCT015	JP Morgan CP	0.180	03/15/2021	5,507,637.47	0.00	
46640PZP1	21CCT030	JP Morgan CP	0.200	03/30/2021	14,977,666.67	0.00	
Subtotal					27,875,314.14	0.00	114,124,896.81
Federal Agency Coupon Securities							
3133EHEC3	17CCT006	Federal Farm Credit Bank	1.800	03/15/2021	0.00	8,999,921.25	
3133EMTW2	21CCT027	Federal Farm Credit Bank	0.300	03/29/2021	8,170,013.25	0.00	
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp	0.375	03/08/2021	3,277,872.18	0.00	
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp	0.650	03/29/2021	14,895,000.00	0.00	
3135G05X7	21CCT013	Federal National Mtg Assn	0.375	03/08/2021	3,936,360.00	0.00	
3135G04Z3	21CCT017	Federal National Mtg Assn	0.500	03/26/2021	9,936,700.00	0.00	
Subtotal					40,215,945.43	8,999,921.25	272,195,209.71
Treasury Coupon Securities							
91282CBT7	21CCT028	U.S. Treasury	0.750	03/31/2021	14,921,484.38	0.00	

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
March 1, 2021 through March 31, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Subtotal					14,921,484.38	0.00	45,967,572.03
Callable Federal Agency Securities							
3130ALGR9	21CCT018	Federal Home Loan Bank	0.850	03/26/2021	8,201,970.00	0.00	
3130AKVR4	21CCT019	Federal Home Loan Bank	0.550	03/26/2021	1,014,859.00	0.00	
3130ALU85	21CCT023	Federal Home Loan Bank	1.000	03/30/2021	15,000,000.00	0.00	
3130ALHH0	21CCT029	Federal Home Loan Bank	0.960	03/29/2021	17,594,720.00	0.00	
3134GS5L5	19CCT012	Federal Home Loan Mtg Corp	2.770	03/11/2021	0.00	6,949,374.50	
3134GT4U4	19CCT029	Federal Home Loan Mtg Corp	1.750	03/04/2021	0.00	7,000,000.00	
3136G4J95	21CCT021	Federal National Mtg Assn	0.550	03/29/2021	2,973,750.00	0.00	
3135G05M1	21CCT022	Federal National Mtg Assn	0.700	03/29/2021	1,908,776.25	0.00	
Subtotal					46,694,075.25	13,949,374.50	221,746,120.54
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							60,188,937.89
STAR Ohio Account							
STAR CARES	STAR CARES	STAR Ohio	0.070		3,481.22	2,518,825.54	
STAR MAIN	STAR Main	STAR Ohio	0.070		185,085,426.83	540,363,842.25	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.070		8,774.53	5,702,759.04	
Subtotal					185,097,682.58	548,585,426.83	324,115,284.05
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.030		458,717,365.97	399,603,380.43	
Subtotal					458,717,365.97	399,603,380.43	59,113,985.54
Total					866,990,130.66	1,073,779,872.23	1,197,416,367.24



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received March 1, 2021 - March 31, 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	
Federal Farm Credit Bank	3133EKL46	19CCT030	MC2	10,000,000.00	1.650	03/09/2021	03/09/2021	82,500.00	82,500.00	-
	3133EL6R0	20CCT053	FAC	10,860,000.00	0.150	03/09/2021	03/09/2021	8,145.00	8,145.00	-
	3133EHEC3	17CCT006	FAC	0.00	1.800	03/15/2021	03/15/2021	74,250.00	74,250.00	-
	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	03/17/2021	03/17/2021	160,000.00	160,000.00	-
	3133EHZA4	17CCT022	FAC	10,000,000.00	1.660	03/20/2021	03/20/2021	83,000.00	83,000.00	-
							Subtotal	407,895.00	407,895.00	
First Federal of Lakewood	20CD006	20CD006	BCD	2,272,000.00	0.250	03/31/2021	03/31/2021	2,871.56	2,871.56	-
							Subtotal	2,871.56	2,871.56	
Federal Home Loan Bank	313380GJ0	17CCT025	FAC	10,000,000.00	2.000	03/09/2021	03/09/2021	100,000.00	100,000.00	-
							Subtotal	100,000.00	100,000.00	
Federal Home Loan Mtg Corp	3134GW3E4	20CCT052	MC2	13,500,000.00	0.210	03/01/2021	03/01/2021	14,175.00	14,175.00	-
	3134GT4U4	19CCT029	MC2	0.00	1.750	03/04/2021	03/04/2021	61,250.00	61,250.00	-
	3134GS5L5	19CCT012	MC2	0.00	2.770	03/11/2021	03/11/2021	96,257.50	96,257.50	-
	3137EAEX3	21CCT012	FAC	3,333,000.00	0.375	03/23/2021	03/23/2021	6,179.94	6,179.94	-
	3134GWUE4	20CCT073	MC2	10,000,000.00	0.500	03/30/2021	03/30/2021	25,000.00	25,000.00	-
							Subtotal	202,862.44	202,862.44	
KEY BANK	20CD004	20CD004	BCD	25,600,000.00	0.250	03/31/2021	03/31/2021	32,355.56	32,355.56	-
	20CD005	20CD005	BCD	13,200,000.00	0.250	03/31/2021	03/31/2021	16,683.33	16,683.33	-
							Subtotal	49,038.89	49,038.89	
Truist Bank	89788JAB5	20CCT014	MTN	11,200,000.00	1.250	03/09/2021	03/09/2021	70,000.00	70,000.00	-
							Subtotal	70,000.00	70,000.00	
U.S. Treasury	912828T26	19CCT068	TRC	10,150,000.00	1.375	03/31/2021	03/31/2021	69,781.25	69,781.25	-
							Subtotal	69,781.25	69,781.25	
Total								902,449.14	902,449.14	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received March 1, 2021 - March 31, 2021

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR CARES	STAR CARES	RRP	50,508,285.35	0.070	03/31/2021	3,481.22
	STAR MAIN	STAR Main	RRP	146,206,000.03	0.070	03/31/2021	24,197.80
	STAR OPIOID	STAR OPIOID	RRP	127,388,742.92	0.070	03/31/2021	8,774.53
							Subtotal
						Total	36,453.55



Portfolio Compliance Report March 31, 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	13,688,793.54	13,688,793.54	0.00	1.12%	1.42%	100%	98.58%
* STAR Ohio	324,115,284.05	324,115,284.05	0.00	26.63%	33.62%	75%	41.38%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	59,113,985.54	59,113,985.54	0.00	4.86%	6.13%	75%	68.87%
Certificates of Deposit	38,513,000.00	38,513,000.00	0.00	3.16%	3.47%	50%	46.53%
Commercial Paper / Bankers' Acceptances	114,124,896.81	114,138,363.15	13,466.34	9.38%	10.28%	40%	29.72%
Corporate Notes	45,451,360.67	46,053,123.51	601,762.84	3.78%	4.15%	15%	10.85%
Foreign Notes	16,000,000.00	15,999,985.00	(15.00)	1.31%	1.44%	2%	0.56%
Municipal Notes	60,188,937.89	60,142,949.15	(45,988.74)	4.94%	5.42%	20%	14.58%
Federal Agency - Bullets	272,195,209.71	277,184,832.10	4,989,622.39	22.78%	24.97%	100%	75.03%
Federal Agency - Callables	221,746,120.54	221,293,844.55	(452,275.99)	18.18%	19.93%	70%	50.07%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	45,967,572.03	46,717,656.00	750,083.97	3.84%	4.21%	100%	95.79%
TOTAL HOLDINGS	1,211,105,160.78	1,216,961,816.59	5,856,655.81	100.00%			

Prior Day Market Value	964,051,420.16
12 Month Trailing Avg	1,110,264,935.64

* 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.

