



To: Investment Advisory Committee
From: W. Christopher Murray II, Treasurer
Date: June 10, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End May 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
May 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	3.42	183	121	0.250	0.253
Medium Term Notes	63,614,000.00	64,356,245.16	63,755,230.75	5.65	883	549	1.026	1.041
Commercial Paper Disc. -Amortizing	114,015,000.00	113,947,876.80	113,910,994.42	10.10	269	161	0.219	0.222
Federal Agency Coupon Securities	272,613,000.00	277,623,840.84	272,215,686.82	24.14	1,524	1,032	1.173	1.189
Treasury Coupon Securities	36,150,000.00	36,795,485.00	35,977,291.14	3.19	1,575	1,239	1.336	1.354
Callable Federal Agency Securities	244,190,000.00	244,389,773.75	244,056,884.41	21.64	1,413	1,195	0.665	0.674
Foreign Securities	16,000,000.00	16,000,000.00	16,000,000.00	1.42	1,823	844	3.161	3.205
Municipal Securities	52,780,000.00	52,958,182.60	52,870,817.29	4.69	3,447	2,750	1.764	1.788
STAR Ohio Account	290,334,508.47	290,334,508.47	290,334,508.47	25.75	1	1	0.079	0.080
Investments	1,128,209,508.47	1,134,918,912.62	1,127,634,413.30	100.00%	995	740	0.706	0.716
Cash	14,366,815.99	14,366,815.99	14,366,815.99		1	1	0.000	0.000
Total Cash and Investments	1,142,576,324.46	1,149,285,728.61	1,142,001,229.29		995	740	0.706	0.716

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	501,530.60	3,765,911.76
Accrued	707,341.91	3,478,603.69
Average Daily Balance		
With Cash	1,172,713,182.85	1,371,284,640.86
Without Cash	1,155,449,268.50	1,338,498,914.47
Effective Rate of Return		
With Cash	0.71%	0.61%
Without Cash	0.72%	0.63%

W. Christopher Murray II 6/10/2021
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
May 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	121	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	121	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	121	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	121		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,051,950.00	4,998,833.33	0.750	0.752	0.762	709	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	11,025,960.00	10,998,379.03	0.450	0.449	0.455	1,076	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	2,002,780.00	2,001,286.95	0.250	0.214	0.217	710	05/12/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,713,066.00	4,699,359.68	1.700	1.749	1.773	69	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,156,317.70	1,140,680.82	2.950	1.763	1.787	304	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,742,457.81	6,651,624.22	2.950	1.756	1.781	304	04/01/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,716,131.00	5,714,155.16	0.500	0.198	0.200	303	03/31/2022
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,327,140.65	5,324,839.97	0.875	0.208	0.211	310	04/07/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,392,192.00	11,195,368.59	1.250	1.256	1.274	646	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,228,250.00	11,030,703.00	1.902	1.641	1.664	441	08/16/2022
Subtotal and Average			59,084,085.07		63,614,000.00	64,356,245.16	63,755,230.75	1.026	1.041	549		
Commercial Paper Disc. -Amortizing												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,476,375.00	22,470,075.00		0.193	0.196	252	02/08/2022
13607EUW7	20CCT078	Canadian IMP		11/05/2020	10,000,000.00	9,999,000.00	9,996,476.39	0.215	0.218	0.221	59	07/30/2021
2254EAUW1	20CCT077	Credit Suisse CP		11/04/2020	9,300,000.00	9,299,070.00	9,296,037.17	0.260	0.263	0.267	59	07/30/2021
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	9,998,800.00	9,995,522.22	0.260	0.263	0.267	62	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,870.00	999,523.33	0.260	0.263	0.267	66	08/06/2021
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,394,968.00	7,393,007.00	0.180	0.183	0.186	189	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,511,249.80	5,509,788.32	0.180	0.183	0.186	189	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,988,900.00	14,982,916.67	0.200	0.204	0.206	205	12/23/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,282,244.00	19,275,231.65	0.210	0.213	0.216	220	01/07/2022
89233GUG9	20CCT071	Toyota Motor Credit Corporatio		10/20/2020	8,000,000.00	7,999,440.00	7,997,500.00	0.250	0.254	0.257	45	07/16/2021
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,997,960.00	5,994,916.67	0.250	0.253	0.257	122	10/01/2021
Subtotal and Average			119,607,305.47		114,015,000.00	113,947,876.80	113,910,994.42	0.219	0.222	161		
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,921,000.00	9,999,647.11	0.500	0.494	0.501	1,611	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,425,250.00	6,494,712.18	0.480	0.491	0.498	1,689	01/15/2026
3133EHA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,047,800.00	9,997,986.53	1.660	1.705	1.729	111	09/20/2021

Portfolio PORT
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May 31, 2021**

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Federal Agency Coupon Securities												
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,066,489.50	6,680,988.35	2.700	2.476	2.510	959	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,554,000.00	9,981,267.60	2.300	2.338	2.370	1,039	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,455,700.00	9,989,595.83	1.850	1.859	1.885	1,151	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,395,700.00	9,997,369.17	1.600	1.587	1.609	1,172	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,494,208.00	6,394,765.81	1.550	1.612	1.634	365	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,785,000.00	19,977,675.29	1.600	1.613	1.635	1,204	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,442,252.00	1,400,322.26	1.600	1.567	1.589	804	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,325,900.00	9,994,225.38	1.625	1.627	1.650	874	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,010,500.00	9,996,203.33	0.200	0.231	0.234	407	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,863,040.80	10,857,213.51	0.150	0.168	0.170	465	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,168,950.50	8,170,302.47	0.300	0.316	0.321	1,021	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,241,000.00	10,003,600.22	2.000	1.943	1.970	465	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,609,955.30	10,923,341.28	2.500	2.489	2.524	987	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,311,050.00	4,999,340.64	2.500	2.471	2.505	987	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,056,070.00	999,872.25	2.500	2.471	2.505	920	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,541,350.00	14,991,987.01	1.500	1.479	1.500	1,171	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,101,722.00	4,097,450.58	0.125	0.175	0.177	437	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,004,000.00	9,992,434.82	0.125	0.188	0.191	419	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,256,247.50	12,246,812.16	0.250	0.258	0.262	814	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,017,406.00	6,010,994.01	0.125	0.181	0.183	419	07/25/2022
3137EAEV7	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,294,603.84	3,280,670.72	0.375	0.736	0.746	1,575	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,897,850.00	14,898,950.24	0.650	0.795	0.806	1,609	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,534,205.00	13,885,336.52	1.750	1.846	1.871	1,127	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,232,644.95	11,335,000.00	0.560	0.552	0.560	1,630	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,658,258.25	6,715,000.00	0.600	0.592	0.600	1,666	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,402,635.20	2,426,289.91	0.650	0.536	0.544	1,631	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,585,952.00	1,597,279.57	0.500	0.531	0.539	1,620	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,954,800.00	3,939,646.94	0.375	0.728	0.738	1,546	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,968,300.00	9,939,405.13	0.500	0.643	0.652	1,477	06/17/2025
Subtotal and Average			272,210,897.83		272,613,000.00	277,623,840.84	272,215,686.82		1.173	1.189	1,032	

Treasury Coupon Securities

912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,376,860.00	10,976,213.26	1.625	1.694	1.718	882	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,429,125.00	10,076,927.58	1.375	1.672	1.695	851	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,989,500.00	14,924,150.30	0.750	0.845	0.857	1,764	03/31/2026

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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Subtotal and Average			45,652,323.11		36,150,000.00	36,795,485.00	35,977,291.14		1.336	1.354	1,239	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,623,100.00	10,005,864.48	2.610	2.552	2.587	1,001	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,040,600.00	10,000,000.00	1.650	1.627	1.650	1,196	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,009,900.00	14,998,157.57	0.160	0.167	0.169	499	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,865,600.00	15,989,228.71	0.600	0.607	0.615	1,637	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,860,600.00	9,986,342.89	0.470	0.493	0.500	1,686	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,753,037.50	3,750,000.00	0.710	0.700	0.710	1,400	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	10,008,100.00	10,000,000.00	0.710	0.700	0.710	1,400	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,200,738.00	8,189,970.97	0.720	0.742	0.752	1,427	04/28/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,995,800.00	9,995,183.04	0.220	0.243	0.246	673	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,221,298.75	8,202,815.73	0.850	0.896	0.908	1,731	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,017,609.10	1,015,419.46	0.550	0.847	0.858	1,717	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	15,000,900.00	15,000,000.00	1.000	0.986	1.000	1,763	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,600,176.00	17,594,904.32	0.960	0.953	0.966	1,738	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	4,000,080.00	4,000,000.00	0.800	0.789	0.800	1,427	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,989,840.00	8,000,000.00	0.670	0.661	0.670	1,359	02/19/2025
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,522,276.05	3,514,633.72	0.375	0.375	0.380	745	06/16/2023
3134GWH1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,455,144.55	14,455,000.00	0.250	0.247	0.250	520	11/03/2022
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp		08/31/2020	5,000,000.00	5,000,700.00	5,002,445.98	0.300	0.251	0.255	394	06/30/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,497,030.00	13,500,000.00	0.210	0.207	0.210	457	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,893,800.00	9,978,017.48	0.500	0.544	0.552	1,582	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,953,000.00	9,995,153.89	0.600	0.603	0.611	1,609	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,018,000.00	20,000,000.00	0.310	0.306	0.310	815	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,004,500.00	9,993,075.72	0.300	0.327	0.332	800	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,958,600.00	6,006,870.83	0.640	0.606	0.615	1,673	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,984,880.00	2,974,776.17	0.550	0.742	0.752	1,546	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,914,463.80	1,909,023.45	0.700	0.766	0.776	1,520	07/30/2025
Subtotal and Average			240,496,650.17		244,190,000.00	244,389,773.75	244,056,884.41		0.665	0.674	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	638	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	1,004	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	1,004	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	1,369	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	844	

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Portfolio Management
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CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Municipal Securities												
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	496,970.00	500,000.00	1.015	1.001	1.015	2,130	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	495,665.00	500,000.00	1.215	1.198	1.215	2,496	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	298,950.00	300,000.00	0.784	0.773	0.784	1,765	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	346,965.50	350,000.00	1.215	1.198	1.215	2,496	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,807.50	950,000.00	0.247	0.244	0.247	669	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	313,091.10	315,000.00	1.015	1.001	1.015	2,130	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	5,693	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	886,173.00	890,000.00	1.101	1.086	1.101	1,644	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	528,361.60	520,000.00	1.255	1.238	1.255	1,644	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	952,456.05	945,000.00	1.822	1.797	1.822	2,740	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,315,226.90	5,295,000.00	1.922	1.895	1.922	3,105	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,348,659.90	1,330,000.00	1.466	1.446	1.466	2,009	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	609,991.25	605,000.00	1.616	1.594	1.616	2,374	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	504,125.00	500,000.00	1.616	1.594	1.616	2,374	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,113,981.00	3,112,287.02	1.000	0.266	0.270	199	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,352,105.35	2,345,000.00	1.000	0.986	1.000	135	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,426.00	366,288.81	1.500	0.326	0.330	548	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	327,011.75	326,943.76	1.500	0.297	0.301	183	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	388,725.00	390,783.15	1.500	0.543	0.550	1,644	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	382,343.20	383,324.03	1.500	0.454	0.460	1,279	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	374,887.85	375,056.30	1.500	0.385	0.390	913	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,771,975.65	5,765,000.00	0.450	0.444	0.450	136	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	789,105.00	789,073.89	1.000	0.266	0.270	913	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,027,390.00	1,010,575.07	1.700	1.095	1.110	669	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,409,146.00	3,400,000.00	0.350	0.345	0.350	852	10/01/2023
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,053,843.00	1,053,000.26	1.000	0.346	0.351	162	11/10/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,003,800.00	2,003,485.00	1.000	0.297	0.301	92	09/01/2021
Subtotal and Average			52,873,706.22		52,780,000.00	52,958,182.60	52,870,817.29		1.764	1.788	2,750	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	10,797,177.79	10,797,177.79	10,797,177.79	0.080	0.079	0.080	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	40,230,324.45	40,230,324.45	40,230,324.45	0.080	0.079	0.080	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	112,800,405.62	112,800,405.62	112,800,405.62	0.080	0.079	0.080	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	126,506,600.61	126,506,600.61	126,506,600.61	0.080	0.079	0.080	1	
Subtotal and Average			311,011,290.34		290,334,508.47	290,334,508.47	290,334,508.47		0.079	0.080	1	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
May 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
Money Market Accounts												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.020	0.020	0.020	1	
	Subtotal and Average		10.29		0.00	0.00	0.00		0.000	0.000	0	
	Total and Average		1,172,713,182.85		1,128,209,508.47	1,134,918,912.62	1,127,634,413.30		0.706	0.716	740	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 May 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			4,699,368.06	4,699,368.06	4,699,368.06		0.000	0.000	1
PNC	PNC	PNC			8,431,355.67	8,431,355.67	8,431,355.67		0.000	0.000	1
US BANK	US Bank	US Bank			1,236,092.26	1,236,092.26	1,236,092.26		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,172,713,182.85		1,142,576,324.46	1,149,285,728.61	1,142,001,229.29		0.706	0.716	740

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
May 1, 2021 through May 31, 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			71,888,450.16	71,363,647.51	
PNC	PNC	PNC			13,298,845.60	16,011,592.02	
US BANK	US Bank	US Bank			3,886,943.54	3,888,677.81	
Subtotal							0.00
Medium Term Notes							
023135BW5	21CCT035	Amazon	0.450	05/12/2021	10,998,350.00	0.00	
023135BV7	21CCT036	Amazon	0.250	05/13/2021	2,001,320.00	0.00	
Subtotal							63,755,230.75
Commercial Paper Disc. -Amortizing							
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,467,937.50	0.00	
62479LS71	20CCT041	MUFG Bank Ltd NY		05/07/2021	0.00	20,000,000.00	
89233GSE7	20CCT042	Toyota Motor Credit Corporatio	0.330	05/14/2021	0.00	17,500,000.00	
30229ASU4	20CCT060	Exxon Mobile	0.190	05/28/2021	0.00	4,500,000.00	
Subtotal							113,910,994.42
Federal Agency Coupon Securities							
Subtotal							272,215,686.82
Treasury Coupon Securities							
912828WN6	17CCT005	U.S. Treasury	2.000	05/31/2021	0.00	10,000,000.00	
Subtotal							35,977,291.14
Callable Federal Agency Securities							
3133ELH56	20CCT081	Federal Farm Credit Bank	0.270	05/05/2021	0.00	1,500,000.00	
3130AMD58	21CCT034	Federal Home Loan Bank	0.670	05/19/2021	8,000,000.00	0.00	
3134GVSC3	20CCT033	Federal Home Loan Mtg Corp	0.400	05/07/2021	0.00	3,199,591.08	
3134GVRD2	20CCT034	Federal Home Loan Mtg Corp	0.450	05/04/2021	0.00	2,824,526.10	
Subtotal							244,056,884.41

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							52,870,817.29
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.080		10,797,177.79	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.080		2,683.03	5,978,597.30	
STAR MAIN	STAR Main	STAR Ohio	0.080		41,269,001.36	84,608,864.89	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.080		8,211.97	281,539.17	
Subtotal							290,334,508.47
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.020		225,278,970.23	225,278,970.23	
Subtotal							0.00
Total					409,897,891.18	466,936,006.11	1,127,634,413.30



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received May 1, 2021 - May 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								
Apple Corp	037833DV9	20CCT036	MTN	5,000,000.00	0.750	05/11/2021	05/11/2021	18,750.00	18,750.00	-							
								Subtotal	18,750.00	18,750.00							
Federal Farm Credit Bank	3133ELH56	20CCT081	MC2	0.00	0.270	05/05/2021	05/05/2021	1,642.50	1,642.50	-							
								3133EMHF2	20CCT085	MC2	16,000,000.00	0.600	05/24/2021	05/24/2021	48,000.00	48,000.00	-
	Subtotal	49,642.50	49,642.50														
Federal Home Loan Mtg Corp	3134GVRD2	20CCT034	MC2	0.00	0.450	05/04/2021	05/04/2021	6,356.25	6,356.25	-							
								3134GVSC3	20CCT033	MC2	0.00	0.400	05/07/2021	05/07/2021	6,400.00	6,400.00	-
	Subtotal	12,756.25	12,756.25														
Federal National Mtg Assn	3135G06G3	21CCT011	FAC	1,600,000.00	0.500	05/07/2021	05/07/2021	3,888.89	3,888.89	-							
								3135GA2Z3	20CCT082	FAC	11,335,000.00	0.560	05/17/2021	05/17/2021	31,738.00	31,738.00	-
								3135GA4P3	20CCT087	FAC	2,415,000.00	0.650	05/18/2021	05/18/2021	7,848.75	7,848.75	-
	Subtotal	43,475.64	43,475.64														
State of Israel	46513XY46	18CCT003	MC3	10,000,000.00	3.560	05/01/2021	05/01/2021	176,536.99	176,536.99	-							
								46514AMG1	19CCT010	MC3	1,500,000.00	3.350	05/01/2021	05/01/2021	24,918.49	24,918.49	-
								46514AMN6	19CCT011	MC3	1,500,000.00	3.500	05/01/2021	05/01/2021	26,034.25	26,034.25	-
								46513JEE7	20CCT015	MC3	3,000,000.00	1.950	05/01/2021	05/01/2021	29,250.00	29,250.00	-
	Subtotal	256,739.73	256,739.73														
U.S. Treasury	912828WN6	17CCT005	TRC	10,000,000.00	2.000	05/31/2021	05/31/2021	100,000.00	100,000.00	-							
								Subtotal	100,000.00	100,000.00							
Total								481,364.12	481,364.12								
Total Cash Overpayment								0.00									
Total Cash Shortfall								0.00									

Cuyahoga County Treasury
Received Interest
Received May 1, 2021 - May 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	40,230,324.45	0.080	05/28/2021	2,683.03
	STAR OPIOID	STAR OPIOID	RRP	126,506,600.61	0.080	05/28/2021	8,211.97
	STAR ARP	STAR ARP	RRP	10,796,771.20	0.080	05/31/2021	406.59
	STAR MAIN	STAR Main	RRP	112,800,405.62	0.080	05/31/2021	8,864.89
						Subtotal	20,166.48
						Total	20,166.48



Portfolio Compliance Report May 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	14,366,815.99	14,366,815.99	0.00	1.25%	1.46%	100%	98.54%
* STAR Ohio	290,334,508.47	290,334,508.47	0.00	25.26%	29.57%	75%	45.43%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	0.00	0.00	0.00	0.00%	0.00%	75%	75.00%
Certificates of Deposit	38,513,000.00	38,513,000.00	0.00	3.35%	3.53%	50%	46.47%
Commercial Paper / Bankers' Acceptances	113,910,994.42	113,947,876.80	36,882.38	9.91%	10.43%	40%	29.57%
Corporate Notes	63,756,114.27	64,356,245.16	600,130.89	5.60%	5.89%	15%	9.11%
Foreign Notes	16,000,000.00	16,000,000.00	0.00	1.39%	1.46%	2%	0.54%
Municipal Notes	52,870,817.29	52,958,182.60	87,365.31	4.61%	4.85%	20%	15.15%
Federal Agency - Bullets	272,215,686.82	277,623,840.84	5,408,154.02	24.16%	25.42%	100%	74.58%
Federal Agency - Callables	244,056,884.41	244,389,773.75	332,889.34	21.26%	22.37%	70%	47.63%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	35,977,291.14	36,795,485.00	818,193.86	3.20%	3.37%	100%	96.63%
TOTAL HOLDINGS	1,142,002,112.81	1,149,285,728.61	7,283,615.80	100.00%			

Prior Day Market Value	981,751,625.76
12 Month Trailing Avg	1,092,308,769.79

* 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.

