



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 | 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 | 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 | 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
AP
PM (PRF_PM2) 7.3.0

**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 |
| 3137EAET2 | 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 |

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**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 |
|---|--------------|----------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|--------------|--------------|------------------|---------------|
| 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 |

**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 |
|-----------------------------|--------------|--------------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|--------------|--------------|------------------|---------------|
| 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 | | Variance |
|-------------------------------|-----------|--------------|---------------|---------------|--------------|------------|-----------------|-------------------|-------------------|----------|
| | | | | | | Date Due | Date Received | Amount Due | Amount Received | |
| 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.

