



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: September 14, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End August 2021

Included are the following:

- Investment Portfolio Summary
- Investment Portfolio Detail
- Monthly Activity
- Received Interest Summary
- Portfolio Compliance



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
August 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	2.97	183	29	0.250	0.253
Medium Term Notes	75,387,000.00	75,962,507.61	75,506,748.12	5.82	882	558	0.833	0.844
Commercial Paper Disc. -Amortizing	114,375,000.00	114,301,658.50	114,282,218.09	8.81	268	161	0.191	0.194
Federal Agency Coupon Securities	284,613,000.00	289,196,319.77	284,278,755.35	21.90	1,532	972	1.154	1.170
Treasury Coupon Securities	104,650,000.00	104,448,964.50	103,659,016.05	7.99	1,458	1,290	0.842	0.853
Callable Federal Agency Securities	242,130,000.00	242,513,573.60	242,000,160.05	18.65	1,493	1,211	0.722	0.732
Foreign Securities	16,000,000.00	15,999,645.00	16,000,000.00	1.23	1,823	752	3.161	3.205
Municipal Securities	56,330,000.00	56,601,660.00	56,402,288.40	4.35	3,332	2,589	1.708	1.732
STAR Ohio Account	367,160,396.33	367,160,396.33	367,160,396.33	28.29	1	1	0.069	0.070
Investments	1,299,158,396.33	1,304,697,725.31	1,297,802,582.39	100.00%	978	711	0.660	0.669
Cash	22,948,514.04	22,948,514.04	22,948,514.04		1	1	0.000	0.000
Total Cash and Investments	1,322,106,910.37	1,327,646,239.35	1,320,751,096.43		978	711	0.660	0.669

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	876,531.52	5,724,237.03
Accrued	691,552.80	5,538,395.78
Average Daily Balance		
With Cash	1,702,639,394.71	1,459,899,069.48
Without Cash	1,585,626,405.03	1,417,271,868.42
Effective Rate of Return		
With Cash	0.48%	0.57%
Without Cash	0.51%	0.59%

W. Christopher Murray II 9/14/21
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
August 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	29	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	29	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	29	09/30/2021
Subtotal and Average			38,513,000.00		38,513,000.00	38,513,000.00	38,513,000.00	0.250	0.253	0.253	29	
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,043,000.00	4,998,983.33	0.750	0.752	0.762	617	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	11,005,720.00	10,998,516.53	0.450	0.449	0.455	984	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	2,004,300.00	2,001,121.72	0.250	0.214	0.217	618	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,992,100.00	10,000,000.00	0.350	0.345	0.350	827	12/07/2023
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,148,306.00	1,137,476.58	2.950	1.763	1.787	212	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,695,741.80	6,632,836.95	2.950	1.756	1.781	212	04/01/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,712,369.00	5,709,894.41	0.500	0.198	0.200	211	03/31/2022
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,318,774.55	5,316,063.51	0.875	0.208	0.211	218	04/07/2022
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,496,432.26	6,491,482.50	0.500	0.348	0.353	712	08/14/2023
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,362,064.00	11,196,021.93	1.250	1.256	1.274	554	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,183,700.00	11,024,350.66	1.902	1.641	1.664	349	08/16/2022
Subtotal and Average			66,618,339.15		75,387,000.00	75,962,507.61	75,506,748.12	0.833	0.844	0.844	558	
Commercial Paper Disc. -Amortizing												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,486,050.00	22,480,859.26	0.190	0.193	0.196	160	02/08/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,249,227.00	10,249,238.40	0.160	0.163	0.165	236	04/25/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,989,200.00	9,988,477.77	0.170	0.173	0.175	244	05/03/2022
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,397,780.00	7,396,411.00	0.180	0.183	0.186	97	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,513,345.50	5,512,325.22	0.180	0.183	0.186	97	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,994,750.00	14,990,583.33	0.200	0.204	0.206	113	12/23/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,291,122.00	19,285,589.33	0.210	0.213	0.216	128	01/07/2022
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,089,900.00	10,089,900.00	0.160	0.163	0.165	225	04/14/2022
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,999,580.00	5,998,750.00	0.250	0.253	0.257	30	10/01/2021
53948BEC9	21CCT046	WELLS FARGO		08/18/2021	8,300,000.00	8,290,704.00	8,290,083.78	0.170	0.173	0.175	253	05/12/2022
Subtotal and Average			107,634,055.47		114,375,000.00	114,301,658.50	114,282,218.09	0.191	0.194	0.194	161	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,916,200.00	9,999,667.11	0.500	0.494	0.501	1,519	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,422,650.00	6,494,998.18	0.480	0.491	0.498	1,597	01/15/2026
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,008,600.00	9,999,649.03	1.660	1.705	1.729	19	09/20/2021

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 2021**

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Federal Agency Coupon Securities												
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,025,592.00	6,678,037.08	2.700	2.476	2.510	867	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,504,000.00	9,982,914.00	2.300	2.338	2.370	947	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,414,900.00	9,990,420.83	1.850	1.859	1.885	1,059	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,346,500.00	9,997,574.17	1.600	1.587	1.609	1,080	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,471,808.00	6,396,074.36	1.550	1.612	1.634	273	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,703,800.00	19,979,369.41	1.600	1.613	1.635	1,112	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,437,044.00	1,400,285.69	1.600	1.567	1.589	712	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,288,700.00	9,994,828.30	1.625	1.627	1.650	782	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,010,300.00	9,997,053.33	0.200	0.231	0.234	315	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,868,145.00	10,857,761.08	0.150	0.168	0.170	373	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,170,749.00	8,170,722.31	0.300	0.316	0.321	929	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,196,500.00	10,002,892.76	2.000	1.943	1.970	373	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,522,624.60	10,923,957.83	2.500	2.489	2.524	895	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,271,100.00	4,999,401.70	2.500	2.471	2.505	895	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,050,740.00	999,884.93	2.500	2.471	2.505	828	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,496,200.00	14,992,611.94	1.500	1.479	1.500	1,079	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,101,312.00	4,097,982.94	0.125	0.175	0.177	345	08/12/2022
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	10,051,700.00	10,049,697.86	0.875	0.758	0.769	1,745	06/12/2026
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,003,500.00	9,994,079.42	0.125	0.188	0.191	327	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,254,287.50	12,247,169.46	0.250	0.258	0.262	722	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,017,105.25	6,011,864.88	0.125	0.181	0.183	327	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,297,970.17	3,283,705.28	0.375	0.736	0.746	1,483	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,958,450.00	14,904,684.47	0.650	0.795	0.806	1,517	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,469,825.30	13,889,359.67	1.750	1.846	1.871	1,035	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,301,335.05	11,335,000.00	0.560	0.552	0.560	1,538	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,689,818.75	6,715,000.00	0.600	0.592	0.600	1,574	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,413,575.15	2,425,657.61	0.650	0.536	0.544	1,539	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,589,968.00	1,597,432.97	0.500	0.531	0.539	1,528	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,964,680.00	3,943,211.10	0.375	0.728	0.738	1,454	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,974,300.00	9,943,150.69	0.500	0.643	0.652	1,385	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,982,340.00	1,982,654.96	0.375	0.588	0.596	1,454	08/25/2025
Subtotal and Average			276,817,588.71		284,613,000.00	289,196,319.77	284,278,755.35		1.154	1.170	972	

Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,328,680.00	10,978,694.41	1.625	1.694	1.718	790	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,391,874.50	10,084,827.30	1.375	1.672	1.695	759	09/30/2023

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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
Treasury Coupon Securities												
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	15,018,750.00	14,928,106.18	0.750	0.845	0.857	1,672	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,782,230.00	16,767,754.08	0.250	0.603	0.612	1,398	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,862,900.00	9,861,602.53	0.250	0.600	0.609	1,429	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,852,000.00	9,831,332.29	0.250	0.669	0.679	1,460	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,878,100.00	9,869,029.55	0.250	0.596	0.604	1,368	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,843,400.00	9,846,196.97	0.250	0.624	0.633	1,490	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,491,030.00	11,491,472.74	0.375	0.395	0.400	1,079	08/15/2024
Subtotal and Average			69,646,324.78		104,650,000.00	104,448,964.50	103,659,016.05		0.842	0.853	1,290	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,564,100.00	10,005,329.18	2.610	2.552	2.587	909	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,003,600.00	10,000,000.00	1.650	1.627	1.650	1,104	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,008,550.00	14,998,494.60	0.160	0.167	0.169	407	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,910,080.00	15,989,829.72	0.600	0.607	0.615	1,545	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,913,500.00	9,987,082.89	0.470	0.493	0.500	1,594	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,755,587.50	3,750,000.00	0.710	0.700	0.710	1,308	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	10,014,900.00	10,000,000.00	0.710	0.700	0.710	1,308	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,200,492.00	8,190,612.48	0.720	0.742	0.752	1,335	04/28/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,995,900.00	9,995,835.94	0.220	0.243	0.246	581	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,215,623.50	8,203,986.75	0.850	0.896	0.908	1,639	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,023,325.60	1,016,195.48	0.550	0.847	0.858	1,625	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,998,200.00	15,000,000.00	1.000	0.986	1.000	1,671	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,600,528.00	17,595,171.89	0.960	0.953	0.966	1,646	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	4,003,240.00	4,000,000.00	0.800	0.789	0.800	1,335	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	8,010,560.00	8,000,000.00	0.670	0.661	0.670	1,267	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,625,993.75	6,625,000.00	1.000	0.986	1.000	1,820	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,772,365.70	5,769,712.15	1.000	0.987	1.001	1,799	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,999,550.00	4,997,505.56	1.000	0.996	1.010	1,820	08/26/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,520,307.65	3,514,678.57	0.375	0.375	0.380	653	06/16/2023
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,500,000.00	13,500,000.00	0.210	0.207	0.210	365	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,958,200.00	9,979,286.52	0.500	0.544	0.552	1,490	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,962,300.00	9,995,428.89	0.600	0.603	0.611	1,517	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,049,800.00	20,000,000.00	0.310	0.306	0.310	723	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,023,400.00	9,993,865.56	0.300	0.327	0.332	708	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,976,060.00	6,006,495.83	0.640	0.606	0.615	1,581	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,994,210.00	2,976,265.76	0.550	0.742	0.752	1,454	08/25/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 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
Callable Federal Agency Securities												
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,913,199.90	1,909,382.28	0.700	0.766	0.776	1,428	07/30/2025
Subtotal and Average			227,703,263.73		242,130,000.00	242,513,573.60	242,000,160.05		0.722	0.732	1,211	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,999,900.00	10,000,000.00	3.560	3.515	3.563	546	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,499,985.00	1,500,000.00	3.350	3.308	3.354	912	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	912	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,999,760.00	3,000,000.00	1.950	1.924	1.950	1,277	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,999,645.00	16,000,000.00		3.161	3.205	752	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,546,947.00	3,550,000.00	0.887	0.875	0.887	1,552	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	500,560.00	500,000.00	1.015	1.001	1.015	2,038	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	501,720.00	500,000.00	1.215	1.198	1.215	2,404	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	299,586.00	300,000.00	0.784	0.773	0.784	1,673	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	351,204.00	350,000.00	1.215	1.198	1.215	2,404	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,940.50	950,000.00	0.247	0.244	0.247	577	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	315,352.80	315,000.00	1.015	1.001	1.015	2,038	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	5,601	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	887,178.70	890,000.00	1.101	1.086	1.101	1,552	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	527,508.80	520,000.00	1.255	1.238	1.255	1,552	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	964,192.95	945,000.00	1.822	1.797	1.822	2,648	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,395,181.40	5,295,000.00	1.922	1.895	1.922	3,013	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,352,809.50	1,330,000.00	1.466	1.446	1.466	1,917	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	614,915.95	605,000.00	1.616	1.594	1.616	2,282	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	508,195.00	500,000.00	1.616	1.594	1.616	2,282	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,107,874.00	3,106,645.02	1.000	0.266	0.270	107	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,347,438.80	2,345,000.00	1.000	0.986	1.000	43	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,066.00	365,240.68	1.500	0.326	0.330	456	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	326,098.50	325,971.88	1.500	0.297	0.301	91	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	391,185.00	389,906.31	1.500	0.543	0.550	1,552	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	384,211.70	382,372.32	1.500	0.454	0.460	1,187	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	374,322.10	374,050.67	1.500	0.385	0.390	821	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,766,844.80	5,765,000.00	0.450	0.444	0.450	44	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	788,578.00	787,666.50	1.000	0.266	0.270	821	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,022,950.00	1,009,133.02	1.700	1.095	1.110	577	04/01/2023

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 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
Municipal Securities												
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,408,024.00	3,400,000.00	0.350	0.345	0.350	760	10/01/2023
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,051,774.50	1,051,302.00	1.000	0.346	0.351	70	11/10/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,000,000.00	2,000,000.00	1.000	0.297	0.301	0	09/01/2021
Subtotal and Average			56,405,177.31		56,330,000.00	56,601,660.00	56,402,288.40		1.708	1.732	2,589	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,768,038.85	130,768,038.85	130,768,038.85	0.070	0.069	0.070	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	11,222,274.43	11,222,274.43	11,222,274.43	0.070	0.069	0.070	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	113,623,678.45	113,623,678.45	113,623,678.45	0.070	0.069	0.070	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	111,546,404.60	111,546,404.60	111,546,404.60	0.070	0.069	0.070	1	
Subtotal and Average			723,708,008.26		367,160,396.33	367,160,396.33	367,160,396.33		0.069	0.070	1	
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			2,580,647.62		0.00	0.00	0.00		0.000	0.000	0	
Total and Average			1,702,639,394.71		1,299,158,396.33	1,304,697,725.31	1,297,802,582.39		0.660	0.669	711	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 August 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			13,076,562.43	13,076,562.43	13,076,562.43		0.000	0.000	1
PNC	PNC	PNC			8,575,029.50	8,575,029.50	8,575,029.50		0.000	0.000	1
US BANK	US Bank	US Bank			1,296,922.11	1,296,922.11	1,296,922.11		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,702,639,394.71		1,322,106,910.37	1,327,646,239.35	1,320,751,096.43		0.660	0.669	711

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
August 1, 2021 through August 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			903,287,859.65	894,095,603.50	
PNC	PNC	PNC			13,450,282.24	14,889,697.21	
US BANK	US Bank	US Bank			3,736,686.12	8,088,885.15	
Subtotal							0.00
Medium Term Notes							
06406RAP2	21CCT048	Bank of New York Mellon	0.350	08/20/2021	10,000,000.00	0.00	
14912L6U0	20CCT003	Caterpillar Financial Services	1.700	08/09/2021	0.00	4,700,000.00	
89236THF5	21CCT047	Toyota Motor Credit Corporatio	0.500	08/20/2021	6,491,771.70	0.00	
Subtotal							75,506,748.12
Commercial Paper Disc. -Amortizing							
2254EAV26	20CCT079	Credit Suisse CP	0.260	08/02/2021	0.00	10,000,000.00	
2254EAV67	20CCT080	Credit Suisse CP	0.260	08/06/2021	0.00	1,000,000.00	
2254EBE31	21CCT043	Credit Suisse CP	0.170	08/09/2021	9,987,391.66	0.00	
53948BEC9	21CCT046	WELLS FARGO	0.170	08/18/2021	8,289,535.06	0.00	
Subtotal							114,282,218.09
Federal Agency Coupon Securities							
3130AN4T4	21CCT049	Federal Home Loan Bank	0.875	08/24/2021	10,049,900.00	0.00	
Subtotal							284,278,755.35
Treasury Coupon Securities							
91282CAB7	21CCT044	U.S. Treasury	0.250	08/09/2021	9,859,375.00	0.00	
91282CAJ0	21CCT045	U.S. Treasury	0.250	08/11/2021	9,828,906.25	0.00	
91282BZT0	21CCT050	U.S. Treasury	0.250	08/25/2021	9,868,359.38	0.00	
91282CAM3	21CCT054	U.S. Treasury	0.250	08/31/2021	9,846,093.75	0.00	
91282CCT6	21CCT055	U.S. Treasury	0.375	08/31/2021	11,491,464.84	0.00	
Subtotal							103,659,016.05
Callable Federal Agency Securities							
3130ANQU7	21CCT051	Federal Home Loan Bank	1.000	08/30/2021	6,625,000.00	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Callable Federal Agency Securities							
3130ANFD7	21CCT052	Federal Home Loan Bank	1.000	08/27/2021	5,769,711.50	0.00	
3130ANLW8	21CCT053	Federal Home Loan Bank	1.000	08/27/2021	4,997,500.00	0.00	
3134GWHD1	20CCT044	Federal Home Loan Mtg Corp	0.250	08/03/2021	0.00	14,455,000.00	
Subtotal					17,392,211.50	14,455,000.00	242,000,160.05
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							56,402,288.40
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.070		8,525.50	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.070		757.75	1,261,092.39	
STAR MAIN	STAR Main	STAR Ohio	0.070		56,160,275.54	975,030,268.45	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.070		5,835,233.98	19,868,914.70	
Subtotal					62,004,792.77	996,160,275.54	367,160,396.33
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.020		837,774,694.50	837,774,694.50	
Subtotal					837,774,694.50	837,774,694.50	0.00
Total					1,933,359,324.42	2,781,164,155.90	1,297,802,582.39



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received August 1, 2021 - August 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	
Caterpillar Financial Services	14912L6U0	20CCT003	MTN	0.00	1.700	08/09/2021	08/09/2021	39,950.00	39,950.00	-
							Subtotal	39,950.00	39,950.00	
Federal Farm Credit Bank	3133EKZK5	19CCT044	FAC	1,400,000.00	1.600	08/14/2021	08/14/2021	11,200.00	11,200.00	-
			FAC	10,000,000.00	1.600	08/16/2021	08/16/2021	80,000.00	80,000.00	-
			MC2	10,000,000.00	2.610	08/27/2021	08/27/2021	130,500.00	130,500.00	-
			Subtotal	221,700.00	221,700.00					
Federal Home Loan Bank	3130AJY52	20CCT046	FAC	4,100,000.00	0.125	08/12/2021	08/12/2021	2,562.50	2,562.50	-
			MC2	1,030,000.00	0.550	08/12/2021	08/12/2021	2,832.50	2,832.50	-
			FAC	10,930,000.00	2.500	08/13/2021	08/13/2021	136,625.00	136,625.00	-
			FAC	5,000,000.00	2.500	08/13/2021	08/13/2021	62,500.00	62,500.00	-
			FAC	15,000,000.00	1.500	08/15/2021	08/15/2021	112,500.00	112,500.00	-
			MC2	8,225,000.00	0.850	08/26/2021	08/26/2021	34,956.25	34,956.25	-
			Subtotal	351,976.25	351,976.25					
Federal Home Loan Mtg Corp	3134GWH1	20CCT044	MC2	0.00	0.250	08/03/2021	08/03/2021	18,068.75	18,068.75	-
			FAC	12,250,000.00	0.250	08/24/2021	08/24/2021	15,312.50	15,312.50	-
			Subtotal	33,381.25	33,381.25					
Federal National Mtg Assn	3135G05R0	20CCT050	MC2	10,000,000.00	0.300	08/10/2021	08/10/2021	15,000.00	15,000.00	-
			MC2	20,000,000.00	0.310	08/25/2021	08/25/2021	31,000.00	31,000.00	-
			FAC	4,000,000.00	0.375	08/25/2021	08/25/2021	7,500.00	7,500.00	-
			MC2	3,000,000.00	0.550	08/25/2021	08/25/2021	8,250.00	8,250.00	-
			FAC	2,000,000.00	0.375	08/25/2021	08/25/2021	3,750.00	3,750.00	-
			Subtotal	65,500.00	65,500.00					
U.S. Treasury	91282CAJ0	21CCT045	TRC	10,000,000.00	0.250	08/31/2021	08/31/2021	12,500.00	12,500.00	-
Subtotal	12,500.00	12,500.00								
Exxon Mobile	30231GBB7	19CCT028	MTN	11,000,000.00	1.902	08/16/2021	08/16/2021	104,610.00	104,610.00	-
Subtotal	104,610.00	104,610.00								

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest					
						Date Due	Date Received	Amount Due	Amount Received	Variance	
						Total			829,617.50	829,617.50	
						Total Cash Overpayment			0.00		
						Total Cash Shortfall			0.00		

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,759,513.35	0.070	08/31/2021	8,525.50
	STAR CARES	STAR CARES	RRP	11,221,516.68	0.070	08/31/2021	757.75
	STAR MAIN	STAR Main	RRP	133,623,678.45	0.070	08/31/2021	30,268.45
	STAR OPIOID	STAR OPIOID	RRP	111,539,042.28	0.070	08/31/2021	7,362.32
						Subtotal	46,914.02
						Total	46,914.02



Portfolio Compliance Report August 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	22,948,514.04	22,948,514.04	0.00	1.73%	1.74%	100%	98.26%
* STAR Ohio	367,160,396.33	367,160,396.33	0.00	27.65%	27.86%	75%	47.14%
* 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	2.90%	3.29%	50%	46.71%
Commercial Paper / Bankers' Acceptances	114,282,218.09	114,301,658.50	19,440.41	8.61%	9.77%	40%	30.23%
Corporate Notes	75,387,000.00	75,962,507.61	575,507.61	5.72%	6.49%	15%	8.51%
Foreign Notes	16,000,000.00	15,999,645.00	(355.00)	1.21%	1.37%	2%	0.63%
Municipal Notes	56,402,288.40	56,601,660.00	199,371.60	4.26%	4.84%	20%	15.16%
Federal Agency - Bullets	284,278,755.35	289,196,319.77	4,917,564.42	21.78%	24.71%	100%	75.29%
Federal Agency - Callables	242,000,160.05	242,513,573.60	513,413.55	18.27%	20.72%	70%	49.28%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	103,659,016.05	104,448,964.50	789,948.45	7.87%	8.92%	100%	91.08%
TOTAL HOLDINGS	1,320,631,348.31	1,327,646,239.35	7,014,891.04	100.00%			

Prior Day Market Value	1,318,098,286.54
12 Month Trailing Avg	1,170,425,799.90

* 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.

