



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

**Reports reflect Month-End February 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  
February 28, 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	41,072,000.00	41,072,000.00	41,072,000.00	2.95	182	30	0.250	0.253
Medium Term Notes	39,619,000.00	40,375,878.80	39,743,262.68	2.86	975	554	1.456	1.477
Commercial Paper Disc. -Amortizing	86,300,000.00	86,256,784.00	86,228,782.29	6.19	267	116	0.265	0.269
Federal Agency Coupon Securities	241,105,000.00	246,550,699.95	240,972,341.74	17.31	1,523	1,014	1.283	1.301
Treasury Coupon Securities	31,150,000.00	31,893,135.00	31,042,436.59	2.23	1,443	680	1.781	1.806
Callable Federal Agency Securities	189,055,000.00	189,133,606.55	189,000,140.05	13.58	1,320	1,078	0.693	0.702
Foreign Securities	16,000,000.00	15,820,850.00	16,000,000.00	1.15	1,823	936	3.161	3.205
Municipal Securities	60,095,000.00	60,293,274.70	60,201,405.44	4.32	3,065	2,501	1.762	1.786
STAR Ohio Account	687,603,028.30	687,603,028.30	687,603,028.30	49.40	1	1	0.089	0.090
Money Market Accounts	114,816.07	114,816.07	114,816.07	0.01	1	1	0.030	0.030
<b>Investments</b>	<b>1,392,113,844.37</b>	<b>1,399,114,073.37</b>	<b>1,391,978,213.16</b>	<b>100.00%</b>	<b>679</b>	<b>480</b>	<b>0.578</b>	<b>0.586</b>
<b>Cash</b>	<b>26,020,342.85</b>	<b>26,020,342.85</b>	<b>26,020,342.85</b>		<b>1</b>	<b>1</b>	<b>0.000</b>	<b>0.000</b>
<b>Total Cash and Investments</b>	<b>1,418,134,187.22</b>	<b>1,425,134,416.22</b>	<b>1,417,998,556.01</b>		<b>679</b>	<b>480</b>	<b>0.578</b>	<b>0.586</b>

	Month Ending	Fiscal Year To Date
<b>Current Year Interest</b>		
Actual	836,618.53	1,601,201.66
Accrued	640,829.70	1,366,569.85
<b>Average Daily Balance</b>		
With Cash	1,840,948,603.47	1,629,125,157.25
Without Cash	1,792,940,439.98	1,574,114,036.87
<b>Effective Rate of Return</b>		
With Cash	0.45%	0.52%
Without Cash	0.47%	0.54%

*W. Christopher Murray II* 3/10/21  
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 Summary  
February 28, 2021**

Cuyahoga County  
2079 E. 9th Street  
Cleveland, OH 44115

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Certificates of Deposit - Bank	41,072,000.00	41,072,000.00	41,072,000.00	2.95	182	30	0.250	0.253
Medium Term Notes	39,619,000.00	40,375,878.80	39,743,262.68	2.86	975	554	1.456	1.477
Commercial Paper Disc. -Amortizing	86,300,000.00	86,256,784.00	86,228,782.29	6.19	267	116	0.265	0.269
Federal Agency Coupon Securities	241,105,000.00	246,550,699.95	240,972,341.74	17.31	1,523	1,014	1.283	1.301
Treasury Coupon Securities	31,150,000.00	31,893,135.00	31,042,436.59	2.23	1,443	680	1.781	1.806
Callable Federal Agency Securities	189,055,000.00	189,133,606.55	189,000,140.05	13.58	1,320	1,078	0.693	0.702
Foreign Securities	16,000,000.00	15,820,850.00	16,000,000.00	1.15	1,823	936	3.161	3.205
Municipal Securities	60,095,000.00	60,293,274.70	60,201,405.44	4.32	3,065	2,501	1.762	1.786
STAR Ohio Account	687,603,028.30	687,603,028.30	687,603,028.30	49.40	1	1	0.089	0.090
Money Market Accounts	114,816.07	114,816.07	114,816.07	0.01	1	1	0.030	0.030
	<b>1,392,113,844.37</b>	<b>1,399,114,073.37</b>	<b>1,391,978,213.16</b>	<b>100.00%</b>	<b>679</b>	<b>480</b>	<b>0.578</b>	<b>0.586</b>
<b>Investments</b>								
<b>Cash</b>								
Passbook/Checking (not included in yield calculations)	26,020,342.85	26,020,342.85	26,020,342.85		1	1	0.000	0.000
<b>Total Cash and Investments</b>	<b>1,418,134,187.22</b>	<b>1,425,134,416.22</b>	<b>1,417,998,556.01</b>		<b>679</b>	<b>480</b>	<b>0.578</b>	<b>0.586</b>

<b>Total Earnings</b>	<b>February 28 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	640,829.70	1,366,569.85
<b>Average Daily Balance</b>	<b>1,840,948,603.47</b>	<b>1,629,125,157.25</b>
<b>Effective Rate of Return</b>	<b>0.45%</b>	<b>0.52%</b>

W. Christopher Murray II, Treasurer

Reporting period 02/01/2021-02/28/2021

Run Date: 03/08/2021 - 14:09

Portfolio PORT  
AP  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
February 28, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Certificates of Deposit - Bank</b>												
20CD006	20CD006	First Federal of Lakewood		09/30/2020	2,272,000.00	2,272,000.00	2,272,000.00	0.250	0.250	0.253	30	03/31/2021
20CD004	20CD004	KEY BANK		09/30/2020	25,600,000.00	25,600,000.00	25,600,000.00	0.250	0.250	0.253	30	03/31/2021
20CD005	20CD005	KEY BANK		09/30/2020	13,200,000.00	13,200,000.00	13,200,000.00	0.250	0.250	0.253	30	03/31/2021
<b>Subtotal and Average</b>			<b>41,072,000.00</b>		<b>41,072,000.00</b>	<b>41,072,000.00</b>	<b>41,072,000.00</b>	<b>0.250</b>	<b>0.253</b>	<b>30</b>		
<b>Medium Term Notes</b>												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,043,050.00	4,998,683.33	0.750	0.752	0.762	801	05/11/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,730,738.00	4,698,512.19	1.700	1.749	1.773	161	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,162,996.00	1,143,885.07	2.950	1.763	1.787	396	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,781,398.80	6,670,411.48	2.950	1.756	1.781	396	04/01/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,396,336.00	11,194,715.26	1.250	1.256	1.274	738	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,261,360.00	11,037,055.35	1.902	1.641	1.664	533	08/16/2022
<b>Subtotal and Average</b>			<b>39,747,838.63</b>		<b>39,619,000.00</b>	<b>40,375,878.80</b>	<b>39,743,262.68</b>	<b>1.456</b>	<b>1.477</b>	<b>554</b>		
<b>Commercial Paper Disc. -Amortizing</b>												
13607EUW7	20CCT078	Canadian IMP		11/05/2020	10,000,000.00	9,993,300.00	9,990,981.95	0.215	0.218	0.221	151	07/30/2021
2254EAUW1	20CCT077	Credit Suisse CP		11/04/2020	9,300,000.00	9,293,769.00	9,289,857.83	0.260	0.263	0.267	151	07/30/2021
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	9,993,200.00	9,988,877.78	0.260	0.263	0.267	154	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,300.00	998,858.89	0.260	0.263	0.267	158	08/06/2021
62479LS71	20CCT041	MUFG Bank Ltd NY		08/12/2020	20,000,000.00	19,994,800.00	19,990,694.44	0.255	0.255	0.258	67	05/07/2021
89233GSE7	20CCT042	Toyota Motor Credit Corporatio		08/18/2020	17,500,000.00	17,494,925.00	17,488,129.17	0.330	0.336	0.341	74	05/14/2021
89233GUG9	20CCT071	Toyota Motor Credit Corporatio		10/20/2020	8,000,000.00	7,995,440.00	7,992,388.89	0.250	0.254	0.257	137	07/16/2021
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,993,580.00	5,991,083.34	0.250	0.253	0.257	214	10/01/2021
30229ASU4	20CCT060	Exxon Mobile		09/23/2020	4,500,000.00	4,498,470.00	4,497,910.00	0.190	0.192	0.195	88	05/28/2021
<b>Subtotal and Average</b>			<b>86,220,323.03</b>		<b>86,300,000.00</b>	<b>86,256,784.00</b>	<b>86,228,782.29</b>	<b>0.265</b>	<b>0.269</b>	<b>116</b>		
<b>Federal Agency Coupon Securities</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,900,900.00	9,999,627.11	0.500	0.494	0.501	1,703	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,407,115.00	6,494,426.18	0.480	0.491	0.498	1,781	01/15/2026
3133EHEC3	17CCT006	Federal Farm Credit Bank		03/31/2017	9,000,000.00	9,012,690.00	8,999,847.75	1.800	1.797	1.822	29	03/30/2021
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,088,700.00	9,996,324.03	1.660	1.705	1.729	203	09/20/2021
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,101,734.50	6,683,939.62	2.700	2.476	2.510	1,051	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,591,800.00	9,979,621.19	2.300	2.338	2.370	1,131	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,476,400.00	9,988,770.83	1.850	1.859	1.885	1,243	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,394,300.00	9,997,164.17	1.600	1.587	1.609	1,264	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,512,896.00	6,393,457.26	1.550	1.612	1.634	457	06/01/2022

Portfolio PORT  
AP  
PM (PRF\_PM2) 7.3.0

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
February 28, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Coupon Securities</b>												
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,795,200.00	19,975,981.18	1.600	1.613	1.635	1,296	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,446,704.00	1,400,358.84	1.600	1.567	1.589	896	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,354,300.00	9,993,622.46	1.625	1.627	1.650	966	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,011,900.00	9,995,353.33	0.200	0.231	0.234	499	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,856,959.20	10,856,665.95	0.150	0.168	0.170	557	09/09/2022
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,279,800.00	10,004,307.69	2.000	1.943	1.970	557	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,628,427.00	10,922,724.73	2.500	2.489	2.524	1,079	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,319,500.00	4,999,279.59	2.500	2.471	2.505	1,079	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,062,600.00	999,859.58	2.500	2.471	2.505	1,012	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,544,800.00	14,991,362.07	1.500	1.479	1.500	1,263	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,098,319.00	4,096,918.21	0.125	0.175	0.177	529	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,001,300.00	9,990,790.22	0.125	0.188	0.191	511	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,259,432.50	12,246,454.87	0.250	0.258	0.262	906	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,015,781.95	6,010,123.14	0.125	0.181	0.183	511	07/25/2022
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,557,476.45	13,881,313.38	1.750	1.846	1.871	1,219	07/02/2024
3135GAZ23	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,209,408.20	11,335,000.00	0.560	0.552	0.560	1,722	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,644,089.60	6,715,000.00	0.600	0.592	0.600	1,758	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,398,022.55	2,426,922.20	0.650	0.536	0.544	1,723	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,580,144.00	1,597,126.16	0.500	0.531	0.539	1,712	11/07/2025
<b>Subtotal and Average</b>			<b>240,000,161.48</b>		<b>241,105,000.00</b>	<b>246,550,699.95</b>	<b>240,972,341.74</b>		<b>1.283</b>	<b>1.301</b>	<b>1,014</b>	
<b>Treasury Coupon Securities</b>												
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	10,047,700.00	9,999,676.63	2.000	1.986	2.013	91	05/31/2021
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,400,070.00	10,973,732.10	1.625	1.694	1.718	974	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,445,365.00	10,069,027.86	1.375	1.672	1.695	943	09/30/2023
<b>Subtotal and Average</b>			<b>31,040,865.34</b>		<b>31,150,000.00</b>	<b>31,893,135.00</b>	<b>31,042,436.59</b>		<b>1.781</b>	<b>1.806</b>	<b>680</b>	
<b>Callable Federal Agency Securities</b>												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,670,400.00	10,006,399.78	2.610	2.552	2.587	1,093	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,072,600.00	10,000,000.00	1.650	1.627	1.650	1,288	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,000,750.00	14,997,820.54	0.160	0.167	0.169	591	10/13/2022
3133ELH56	20CCT081	Federal Farm Credit Bank		11/06/2020	1,500,000.00	1,498,680.00	1,500,000.00	0.270	0.266	0.270	465	06/09/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,834,560.00	15,988,627.71	0.600	0.607	0.615	1,729	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,838,100.00	9,985,602.89	0.470	0.493	0.500	1,778	01/12/2026
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,993,400.00	9,994,530.13	0.220	0.243	0.246	765	04/05/2023
3134GS5L5	19CCT012	Federal Home Loan Mtg Corp		03/11/2019	6,950,000.00	6,954,587.00	6,949,368.71	2.770	2.735	2.773	1,106	03/11/2024

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
February 28, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Callable Federal Agency Securities</b>												
3134GT4U4	19CCT029	Federal Home Loan Mtg Corp		09/04/2019	7,000,000.00	7,000,980.00	7,000,000.00	1.750	1.726	1.750	1,283	09/04/2024
3134GVPT9	20CCT030	Federal Home Loan Mtg Corp		05/04/2020	4,110,000.00	4,112,589.30	4,110,000.00	0.500	0.493	0.500	788	04/28/2023
3134GVSC3	20CCT033	Federal Home Loan Mtg Corp		05/11/2020	3,200,000.00	3,201,248.00	3,199,548.24	0.400	0.402	0.407	708	02/07/2023
3134GVRD2	20CCT034	Federal Home Loan Mtg Corp		05/11/2020	2,825,000.00	2,826,779.75	2,824,484.63	0.450	0.452	0.458	794	05/04/2023
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,523,471.15	3,514,588.86	0.375	0.375	0.380	837	06/16/2023
3134GWHHD1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,454,566.35	14,455,000.00	0.250	0.247	0.250	612	11/03/2022
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp		08/31/2020	5,000,000.00	5,002,600.00	5,003,011.89	0.300	0.251	0.255	486	06/30/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,494,735.00	13,500,000.00	0.210	0.207	0.210	549	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,805,100.00	9,976,748.45	0.500	0.544	0.552	1,674	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,876,800.00	9,994,876.51	0.600	0.611	0.620	1,701	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,019,000.00	20,000,000.00	0.310	0.306	0.310	907	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,006,300.00	9,992,285.88	0.300	0.327	0.332	892	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,946,360.00	6,007,245.83	0.640	0.606	0.615	1,765	12/30/2025
<b>Subtotal and Average</b>			<b>188,999,563.12</b>		<b>189,055,000.00</b>	<b>189,133,606.55</b>	<b>189,000,140.05</b>	<b>0.693</b>	<b>0.702</b>	<b>1.078</b>		
<b>Foreign Securities</b>												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,912,200.00	10,000,000.00	3.560	3.515	3.563	730	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,482,675.00	1,500,000.00	3.350	3.308	3.354	1,096	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,482,735.00	1,500,000.00	3.500	3.133	3.177	1,096	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,943,240.00	3,000,000.00	1.950	1.924	1.950	1,461	03/01/2025
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,820,850.00</b>	<b>16,000,000.00</b>	<b>3.161</b>	<b>3.205</b>	<b>936</b>		
<b>Municipal Securities</b>												
111331RW6	20CCT028	City of Broadview Heights		04/29/2020	750,000.00	752,340.00	746,004.50	2.500	1.677	1.701	59	04/29/2021
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	495,060.00	500,000.00	1.015	1.001	1.015	2,222	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	493,640.00	500,000.00	1.215	1.198	1.215	2,588	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	299,169.00	300,000.00	0.784	0.773	0.784	1,857	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	346,717.00	350,000.00	1.215	1.198	1.215	2,588	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	761	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	313,358.85	315,000.00	1.015	1.001	1.015	2,222	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	5,785	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	885,843.70	890,000.00	1.101	1.086	1.101	1,736	12/01/2025
298029N96	20CCT027	City of Euclid		04/29/2020	1,000,000.00	1,002,620.00	995,330.11	2.250	1.529	1.550	59	04/29/2021
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	524,139.20	520,000.00	1.255	1.238	1.255	1,736	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	954,185.40	945,000.00	1.822	1.797	1.822	2,832	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,322,216.30	5,295,000.00	1.922	1.895	1.922	3,197	12/01/2029

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
February 28, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Municipal Securities</b>												
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,342,422.20	1,330,000.00	1.466	1.446	1.466	2,101	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	609,343.90	605,000.00	1.616	1.594	1.616	2,466	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	503,590.00	500,000.00	1.616	1.594	1.616	2,466	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,119,437.00	3,117,929.02	1.000	0.266	0.270	291	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,356,326.35	2,345,000.00	1.000	0.986	1.000	227	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	367,077.60	367,336.95	1.500	0.326	0.330	640	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	327,882.75	327,915.63	1.500	0.297	0.301	275	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	387,558.75	391,659.99	1.500	0.543	0.550	1,736	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	381,584.70	384,275.75	1.500	0.454	0.460	1,371	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	374,771.05	376,061.93	1.500	0.385	0.390	1,005	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,767,421.30	5,765,000.00	0.450	0.444	0.450	228	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	788,182.75	790,481.28	1.000	0.266	0.270	1,005	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,028,260.00	1,012,017.13	1.700	1.095	1.110	761	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,406,800.00	3,400,000.00	0.350	0.345	0.350	944	10/01/2023
817834MX9	20CCT018	Seven Hills		04/08/2020	4,035,000.00	4,047,508.50	4,038,442.08	3.250	2.367	2.400	38	04/08/2021
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,055,659.50	1,054,698.52	1.000	0.346	0.351	254	11/10/2021
952122JT7	21CCT003	West Clermont Schools		01/15/2021	1,530,000.00	1,532,340.90	1,532,282.55	1.375	0.296	0.300	51	04/21/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,007,400.00	2,006,970.00	1.000	0.297	0.301	184	09/01/2021
<b>Subtotal and Average</b>			<b>58,542,103.04</b>		<b>60,095,000.00</b>	<b>60,293,274.70</b>	<b>60,201,405.44</b>		<b>1.762</b>	<b>1.786</b>	<b>2,501</b>	
<b>STAR Ohio Account</b>												
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	53,027,110.89	53,027,110.89	53,027,110.89	0.090	0.089	0.090	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	501,484,415.45	501,484,415.45	501,484,415.45	0.090	0.089	0.090	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	133,091,501.96	133,091,501.96	133,091,501.96	0.090	0.089	0.090	1	
<b>Subtotal and Average</b>			<b>1,091,305,277.68</b>		<b>687,603,028.30</b>	<b>687,603,028.30</b>	<b>687,603,028.30</b>		<b>0.089</b>	<b>0.090</b>	<b>1</b>	
<b>Money Market Accounts</b>												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	114,816.07	114,816.07	114,816.07	0.030	0.030	0.030	1	
<b>Subtotal and Average</b>			<b>12,307.66</b>		<b>114,816.07</b>	<b>114,816.07</b>	<b>114,816.07</b>		<b>0.030</b>	<b>0.030</b>	<b>1</b>	
<b>Total and Average</b>			<b>1,840,948,603.47</b>		<b>1,392,113,844.37</b>	<b>1,399,114,073.37</b>	<b>1,391,978,213.16</b>		<b>0.578</b>	<b>0.586</b>	<b>480</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
February 28, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
KEY	Key	KEY BANK			2,185,393.25	2,185,393.25	2,185,393.25		0.000	0.000	1
PNC	PNC	PNC			8,799,461.96	8,799,461.96	8,799,461.96		0.000	0.000	1
US BANK	US Bank	US Bank			15,035,487.64	15,035,487.64	15,035,487.64		0.000	0.000	1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,840,948,603.47</b>		<b>1,418,134,187.22</b>	<b>1,425,134,416.22</b>	<b>1,417,998,556.01</b>		<b>0.578</b>	<b>0.586</b>	<b>480</b>



**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
February 1, 2021 through February 28, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>41,072,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			99,702,127.20	112,001,964.02	
PNC	PNC	PNC			12,164,565.23	12,258,177.09	
US BANK	US Bank	US Bank			29,034,473.02	29,367,337.33	
<b>Subtotal</b>							<b>0.00</b>
<b>Medium Term Notes</b>							
<b>Subtotal</b>							<b>39,743,262.68</b>
<b>Commercial Paper Disc. -Amortizing</b>							
<b>Subtotal</b>							<b>86,228,782.29</b>
<b>Federal Agency Coupon Securities</b>							
3135G06G3	21CCT011	Federal National Mtg Assn	0.500	02/18/2021	1,597,104.00	0.00	
<b>Subtotal</b>							<b>240,972,341.74</b>
<b>Treasury Coupon Securities</b>							
<b>Subtotal</b>							<b>31,042,436.59</b>
<b>Callable Federal Agency Securities</b>							
<b>Subtotal</b>							<b>189,000,140.05</b>
<b>Foreign Securities</b>							
<b>Subtotal</b>							<b>16,000,000.00</b>
<b>Municipal Securities</b>							
199492M55	21CCT005	City of Columbus	1.015	02/17/2021	500,000.00	0.00	
199492M63	21CCT006	City of Columbus	1.215	02/17/2021	500,000.00	0.00	
199492P60	21CCT007	City of Columbus	0.784	02/17/2021	300,000.00	0.00	
199492P86	21CCT008	City of Columbus	1.215	02/17/2021	350,000.00	0.00	
199492R43	21CCT009	City of Columbus	0.247	02/17/2021	950,000.00	0.00	
199492R84	21CCT010	City of Columbus	1.015	02/17/2021	315,000.00	0.00	
<b>Subtotal</b>							<b>60,201,405.44</b>

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
February 1, 2021 through February 28, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>STAR Ohio Account</b>							
STAR CARES	STAR CARES	STAR Ohio	0.090		25,498,937.99	91,175,799.11	
STAR MAIN	STAR Main	STAR Ohio	0.090		224,238,881.45	810,057,809.74	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.090		9,270.11	0.00	
		<b>Subtotal</b>			<b>249,747,089.55</b>	<b>901,233,608.85</b>	<b>687,603,028.30</b>
<b>Money Market Accounts</b>							
US BANK CUSTODY	US BANK CUST	US Bank	0.030		55,581,863.20	55,467,047.13	
		<b>Subtotal</b>			<b>55,581,863.20</b>	<b>55,467,047.13</b>	<b>114,816.07</b>
		<b>Total</b>			<b>450,742,222.20</b>	<b>1,110,328,134.42</b>	<b>1,391,978,213.16</b>



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received February 1, 2021 - February 28, 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	
<b>Caterpillar Financial Services</b>	14912L6U0	20CCT003	MTN	4,700,000.00	1.700	02/09/2021	02/09/2021	39,950.00	39,950.00	-
								<b>Subtotal</b>	<b>39,950.00</b>	<b>39,950.00</b>
<b>Federal Farm Credit Bank</b>	3133EKZK5	19CCT044	FAC	1,400,000.00	1.600	02/14/2021	02/14/2021	11,200.00	11,200.00	-
	3133EKA63	19CCT024	FAC	10,000,000.00	1.600	02/16/2021	02/16/2021	80,000.00	80,000.00	-
	3133EKBW5	19CCT008	MC2	10,000,000.00	2.610	02/27/2021	02/27/2021	130,500.00	130,500.00	-
							<b>Subtotal</b>	<b>221,700.00</b>	<b>221,700.00</b>	
<b>Federal Home Loan Bank</b>	3130AJY52	20CCT046	FAC	4,100,000.00	0.125	02/12/2021	02/12/2021	2,534.03	2,534.03	-
	3130AFW94	19CCT013	FAC	10,930,000.00	2.500	02/13/2021	02/13/2021	136,625.00	136,625.00	-
	3130AFW94	19CCT014	FAC	5,000,000.00	2.500	02/13/2021	02/13/2021	62,500.00	62,500.00	-
	3130AGWK7	19CCT025	FAC	15,000,000.00	1.500	02/15/2021	02/15/2021	112,500.00	112,500.00	-
							<b>Subtotal</b>	<b>314,159.03</b>	<b>314,159.03</b>	
<b>Federal Home Loan Mtg Corp</b>	3134GWH1	20CCT044	MC2	14,455,000.00	0.250	02/03/2021	02/03/2021	18,068.75	18,068.75	-
	3137EAEV7	20CCT045	FAC	12,250,000.00	0.250	02/24/2021	02/24/2021	15,567.71	15,567.71	-
							<b>Subtotal</b>	<b>33,636.46</b>	<b>33,636.46</b>	
<b>Federal National Mtg Assn</b>	3135G05R0	20CCT050	MC2	10,000,000.00	0.300	02/10/2021	02/10/2021	15,000.00	15,000.00	-
	3136G4Y56	20CCT048	MC2	20,000,000.00	0.310	02/25/2021	02/25/2021	31,000.00	31,000.00	-
							<b>Subtotal</b>	<b>46,000.00</b>	<b>46,000.00</b>	
<b>Exxon Mobile</b>	30231GBB7	19CCT028	MTN	11,000,000.00	1.902	02/16/2021	02/16/2021	104,610.00	104,610.00	-
							<b>Subtotal</b>	<b>104,610.00</b>	<b>104,610.00</b>	
<b>Total</b>								<b>760,055.49</b>	<b>760,055.49</b>	
<b>Total Cash Overpayment</b>								<b>0.00</b>		
<b>Total Cash Shortfall</b>								<b>0.00</b>		

**Cuyahoga County Treasury**  
**Received Interest**  
**Received February 1, 2021 - February 28, 2021**

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
<b>Cash Accounts</b>							
STAR Ohio	STAR CARES	STAR CARES	RRP	53,027,110.89	0.090	02/26/2021	4,210.59
	STAR OPIOID	STAR OPIOID	RRP	133,091,501.96	0.090	02/26/2021	9,270.11
	STAR MAIN	STAR Main	RRP	501,484,415.45	0.090	02/28/2021	63,082.34
							<b>Subtotal</b>
						<b>Total</b>	<b>76,563.04</b>



## Portfolio Compliance Report February 28, 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	26,020,342.85	26,020,342.85	0.00	1.83%	2.07%	100%	97.93%
* STAR Ohio	687,603,028.30	687,603,028.30	0.00	48.25%	54.82%	75%	20.18%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	114,816.07	114,816.07	0.00	0.01%	0.01%	75%	74.99%
Certificates of Deposit	41,072,000.00	41,072,000.00	0.00	2.88%	3.71%	50%	46.29%
Commercial Paper / Bankers' Acceptances	86,228,782.29	86,256,784.00	28,001.71	6.05%	7.78%	40%	32.22%
Corporate Notes	39,744,449.03	40,375,878.80	631,429.77	2.83%	3.64%	15%	11.36%
Foreign Notes	16,000,000.00	15,820,850.00	(179,150.00)	1.11%	1.43%	2%	0.57%
Municipal Notes	60,201,405.44	60,293,274.70	91,869.26	4.23%	5.44%	20%	14.56%
Federal Agency - Bullets	240,972,341.74	246,550,699.95	5,578,358.21	17.30%	22.24%	100%	77.76%
Federal Agency - Callables	189,000,140.05	189,133,606.55	133,466.50	13.27%	17.06%	70%	52.94%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	31,042,436.59	31,893,135.00	850,698.41	2.24%	2.88%	100%	97.12%
<b>TOTAL HOLDINGS</b>	<b>1,417,999,742.36</b>	<b>1,425,134,416.22</b>	<b>7,134,673.86</b>	<b>100.00%</b>			

<b>Prior Day Market Value</b>	<b>1,254,331,494.47</b>
<b>12 Month Trailing Avg</b>	<b>1,108,421,975.68</b>

\* These investment classes are limited to their respective policy limit percentage calculated using the Prior Day Market Value.

Other investment classes are limited to their respective policy limit percentage calculated using the 12 Month Trailing Average.

