



To: Investment Advisory Committee
From: W. Christopher Murray II, Treasurer
Date: February 8, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End January 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
January 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	41,072,000.00	41,072,000.00	41,072,000.00	2.01	182	58	0.250	0.253
Medium Term Notes	39,619,000.00	40,458,705.69	39,752,160.36	1.95	975	582	1.457	1.477
Commercial Paper Disc. -Amortizing	86,300,000.00	86,244,470.00	86,211,237.17	4.22	267	144	0.265	0.269
Federal Agency Coupon Securities	239,505,000.00	246,214,559.75	239,370,370.08	11.72	1,521	1,037	1.288	1.306
Treasury Coupon Securities	31,150,000.00	31,980,960.50	31,039,177.70	1.52	1,443	707	1.781	1.806
Callable Federal Agency Securities	189,055,000.00	189,845,995.25	188,999,012.96	9.25	1,320	1,106	0.693	0.702
Foreign Securities	16,000,000.00	15,798,145.00	16,000,000.00	0.78	1,823	964	3.161	3.205
Municipal Securities	57,180,000.00	57,507,564.15	57,298,867.41	2.80	3,127	2,564	1.811	1.836
STAR Ohio Account	1,339,089,547.60	1,339,089,547.60	1,339,089,547.60	65.55	1	1	0.089	0.090
Money Market Accounts	3,999,331.77	3,999,331.77	3,999,331.77	0.20	1	1	0.030	0.030
Investments	2,042,969,879.37	2,052,211,279.71	2,042,831,705.05	100.00%	459	333	0.420	0.426
Cash	38,746,655.84	38,746,655.84	38,746,655.84		1	1	0.000	0.000
Total Cash and Investments	2,081,716,535.21	2,090,957,935.55	2,081,578,360.89		459	333	0.420	0.426

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	764,583.13	764,583.13
Accrued	725,323.93	725,323.93
Average Daily Balance		
With Cash	1,437,800,754.21	1,437,800,754.21
Without Cash	1,376,464,382.45	1,376,464,382.45
Effective Rate of Return		
With Cash	0.59%	0.59%
Without Cash	0.62%	0.62%

W. Christopher Murray II
W. Christopher Murray II, Treasurer

02/08/2021

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
January 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												
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	58	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	58	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	58	03/31/2021
Subtotal and Average			41,072,000.00		41,072,000.00	41,072,000.00	41,072,000.00	0.250	0.253	58		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,063,350.00	4,998,633.33	0.750	0.752	0.762	829	05/11/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,736,566.00	4,698,229.69	1.700	1.749	1.773	189	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,165,606.30	1,144,953.15	2.950	1.763	1.787	424	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,796,619.39	6,676,673.91	2.950	1.756	1.781	424	04/01/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,410,784.00	11,194,497.48	1.250	1.256	1.274	766	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,285,780.00	11,039,172.80	1.902	1.641	1.664	561	08/16/2022
Subtotal and Average			39,756,322.18		39,619,000.00	40,458,705.69	39,752,160.36	1.457	1.477	582		
Commercial Paper Disc. -Amortizing												
13607EUW7	20CCT078	Canadian IMP		11/05/2020	10,000,000.00	9,992,000.00	9,989,309.72	0.215	0.218	0.221	179	07/30/2021
2254EAUW1	20CCT077	Credit Suisse CP		11/04/2020	9,300,000.00	9,292,560.00	9,287,977.16	0.260	0.263	0.267	179	07/30/2021
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	9,991,400.00	9,986,855.55	0.260	0.263	0.267	182	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,120.00	998,656.67	0.260	0.263	0.267	186	08/06/2021
62479LS71	20CCT041	MUFG Bank Ltd NY		08/12/2020	20,000,000.00	19,992,000.00	19,986,805.56	0.255	0.255	0.258	95	05/07/2021
89233GSE7	20CCT042	Toyota Motor Credit Corporatio		08/18/2020	17,500,000.00	17,492,650.00	17,483,637.50	0.330	0.336	0.341	102	05/14/2021
89233GUG9	20CCT071	Toyota Motor Credit Corporatio		10/20/2020	8,000,000.00	7,994,160.00	7,990,833.34	0.250	0.254	0.257	165	07/16/2021
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,992,740.00	5,989,916.67	0.250	0.253	0.257	242	10/01/2021
30229ASU4	20CCT060	Exxon Mobile		09/23/2020	4,500,000.00	4,497,840.00	4,497,245.00	0.190	0.192	0.195	116	05/28/2021
Subtotal and Average			85,429,098.76		86,300,000.00	86,244,470.00	86,211,237.17	0.265	0.269	144		
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,998,700.00	9,999,620.44	0.500	0.494	0.501	1,731	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,502,730.00	6,494,330.84	0.480	0.491	0.498	1,809	01/15/2026
3133EHEC3	17CCT006	Federal Farm Credit Bank		03/31/2017	9,000,000.00	9,025,470.00	8,999,690.25	1.800	1.797	1.822	57	03/30/2021
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,100,700.00	9,995,769.86	1.660	1.705	1.729	231	09/20/2021
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,135,383.50	6,684,923.38	2.700	2.476	2.510	1,079	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,647,800.00	9,979,072.39	2.300	2.338	2.370	1,159	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,541,100.00	9,988,495.83	1.850	1.859	1.885	1,271	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,459,200.00	9,997,095.83	1.600	1.587	1.609	1,292	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,524,672.00	6,393,021.08	1.550	1.612	1.634	485	06/01/2022

Portfolio PORT
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Portfolio Management
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Federal Agency Coupon Securities												
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,932,800.00	19,975,416.47	1.600	1.613	1.635	1,324	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,449,840.00	1,400,371.03	1.600	1.567	1.589	924	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,384,000.00	9,993,421.49	1.625	1.627	1.650	994	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,017,800.00	9,995,070.00	0.200	0.231	0.234	527	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,865,104.20	10,856,483.43	0.150	0.168	0.170	585	09/09/2022
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,303,200.00	10,004,543.51	2.000	1.943	1.970	585	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,703,297.50	10,922,519.21	2.500	2.489	2.524	1,107	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,353,750.00	4,999,259.24	2.500	2.471	2.505	1,107	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,065,610.00	999,855.35	2.500	2.471	2.505	1,040	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,664,950.00	14,991,153.76	1.500	1.479	1.500	1,291	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,104,141.00	4,096,740.76	0.125	0.175	0.177	557	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,002,600.00	9,990,242.01	0.125	0.188	0.191	539	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,277,562.50	12,246,335.78	0.250	0.258	0.262	934	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,016,563.90	6,009,832.85	0.125	0.181	0.183	539	07/25/2022
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,647,217.85	13,879,972.33	1.750	1.846	1.871	1,247	07/02/2024
3135GAZ23	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,365,377.80	11,335,000.00	0.560	0.552	0.560	1,750	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,700,764.20	6,715,000.00	0.600	0.592	0.600	1,786	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,424,225.30	2,427,132.96	0.650	0.536	0.544	1,751	11/18/2025
Subtotal and Average			236,886,803.63		239,505,000.00	246,214,559.75	239,370,370.08	1.288	1.306	1.037		
Treasury Coupon Securities												
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	10,062,100.00	9,999,577.14	2.000	1.986	2.013	119	05/31/2021
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,441,320.00	10,972,976.96	1.625	1.694	1.718	1,002	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,477,540.50	10,066,623.60	1.375	1.672	1.695	971	09/30/2023
Subtotal and Average			31,037,431.86		31,150,000.00	31,980,960.50	31,039,177.70	1.781	1.806	707		
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,725,200.00	10,006,578.21	2.610	2.552	2.587	1,121	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,076,700.00	10,000,000.00	1.650	1.627	1.650	1,316	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,008,400.00	14,997,708.20	0.160	0.167	0.169	619	10/13/2022
3133ELH56	20CCT081	Federal Farm Credit Bank		11/06/2020	1,500,000.00	1,500,015.00	1,500,000.00	0.270	0.266	0.270	493	06/09/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	16,000,320.00	15,988,427.38	0.600	0.607	0.615	1,757	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,993,200.00	9,985,356.22	0.470	0.493	0.500	1,806	01/12/2026
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,999,900.00	9,994,312.50	0.220	0.243	0.246	793	04/05/2023
3134GS5L5	19CCT012	Federal Home Loan Mtg Corp		03/11/2019	6,950,000.00	6,968,626.00	6,949,351.33	2.770	2.735	2.773	1,134	03/11/2024
3134GT4U4	19CCT029	Federal Home Loan Mtg Corp		09/04/2019	7,000,000.00	7,008,540.00	7,000,000.00	1.750	1.726	1.750	1,311	09/04/2024

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Callable Federal Agency Securities												
3134GVPT9	20CCT030	Federal Home Loan Mtg Corp		05/04/2020	4,110,000.00	4,110,904.20	4,110,000.00	0.500	0.493	0.500	816	04/28/2023
3134GVSC3	20CCT033	Federal Home Loan Mtg Corp		05/11/2020	3,200,000.00	3,200,960.00	3,199,528.76	0.400	0.402	0.407	736	02/07/2023
3134GVRD2	20CCT034	Federal Home Loan Mtg Corp		05/11/2020	2,825,000.00	2,825,847.50	2,824,464.88	0.450	0.452	0.458	822	05/04/2023
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,517,179.30	3,514,573.91	0.375	0.375	0.380	865	06/16/2023
3134GWHD1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,457,168.25	14,455,000.00	0.250	0.247	0.250	640	11/03/2022
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp		08/31/2020	5,000,000.00	5,003,850.00	5,003,200.53	0.300	0.251	0.255	514	06/30/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,500,405.00	13,500,000.00	0.210	0.207	0.210	577	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,942,900.00	9,976,325.44	0.500	0.544	0.552	1,702	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	10,001,300.00	9,994,792.17	0.600	0.611	0.620	1,729	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,997,600.00	20,000,000.00	0.310	0.306	0.310	935	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,002,900.00	9,992,022.60	0.300	0.327	0.332	920	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	6,004,080.00	6,007,370.83	0.640	0.606	0.615	1,793	12/30/2025
Subtotal and Average			189,126,007.19		189,055,000.00	189,845,995.25	188,999,012.96	0.693	0.702	1,106		
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,917,800.00	10,000,000.00	3.560	3.515	3.563	758	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,477,200.00	1,500,000.00	3.350	3.308	3.354	1,124	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,477,275.00	1,500,000.00	3.500	3.133	3.177	1,124	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,925,870.00	3,000,000.00	1.950	1.924	1.950	1,489	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,798,145.00	16,000,000.00	3.161	3.205	964		
Municipal Securities												
111331RW6	20CCT028	City of Broadview Heights		04/29/2020	750,000.00	753,622.50	746,987.00	2.500	1.677	1.701	87	04/29/2021
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,813	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	896,879.70	890,000.00	1.101	1.086	1.101	1,764	12/01/2025
298029N96	20CCT027	City of Euclid		04/29/2020	1,000,000.00	1,004,070.00	996,478.44	2.250	1.529	1.550	87	04/29/2021
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	527,051.20	520,000.00	1.255	1.238	1.255	1,764	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	961,915.50	945,000.00	1.822	1.797	1.822	2,860	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,352,662.55	5,295,000.00	1.922	1.895	1.922	3,225	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,353,288.30	1,330,000.00	1.466	1.446	1.466	2,129	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	612,677.45	605,000.00	1.616	1.594	1.616	2,494	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	506,345.00	500,000.00	1.616	1.594	1.616	2,494	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,123,095.00	3,119,809.69	1.000	0.266	0.270	319	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,358,835.50	2,345,000.00	1.000	0.986	1.000	255	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	367,747.20	367,686.33	1.500	0.326	0.330	668	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	328,341.00	328,239.59	1.500	0.297	0.301	303	12/01/2021

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Municipal Securities												
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	393,806.25	391,952.28	1.500	0.543	0.550	1,764	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	385,473.40	384,592.99	1.500	0.454	0.460	1,399	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	376,738.40	376,397.14	1.500	0.385	0.390	1,033	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,766,902.45	5,765,000.00	0.450	0.444	0.450	256	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	792,112.00	790,950.41	1.000	0.266	0.270	1,033	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,029,830.00	1,012,497.81	1.700	1.095	1.110	789	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,408,364.00	3,400,000.00	0.350	0.345	0.350	972	10/01/2023
817834MX9	20CCT018	Seven Hills		04/08/2020	4,035,000.00	4,057,959.15	4,041,232.95	3.250	2.367	2.400	66	04/08/2021
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,056,825.00	1,055,264.61	1.000	0.346	0.351	282	11/10/2021
952122JT7	21CCT003	West Clermont Schools		01/15/2021	1,530,000.00	1,533,702.60	1,533,646.50	1.375	0.298	0.302	79	04/21/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,009,320.00	2,008,131.67	1.000	0.297	0.301	212	09/01/2021
Subtotal and Average			56,611,620.31		57,180,000.00	57,507,564.15	57,298,867.41		1.811	1.836	2,564	
STAR Ohio Account												
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	118,703,972.01	118,703,972.01	118,703,972.01	0.090	0.089	0.090	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	1,087,303,343.74	1,087,303,343.74	1,087,303,343.74	0.090	0.089	0.090	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	133,082,231.85	133,082,231.85	133,082,231.85	0.090	0.089	0.090	1	
Subtotal and Average			680,158,060.28		1,339,089,547.60	1,339,089,547.60	1,339,089,547.60		0.089	0.090	1	
Money Market Accounts												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	3,999,331.77	3,999,331.77	3,999,331.77	0.030	0.030	0.030	1	
Subtotal and Average			387,038.23		3,999,331.77	3,999,331.77	3,999,331.77		0.030	0.030	1	
Total and Average			1,437,800,754.21		2,042,969,879.37	2,052,211,279.71	2,042,831,705.05		0.420	0.426	333	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
January 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			14,485,230.07	14,485,230.07	14,485,230.07		0.000	0.000	1
PNC	PNC	PNC			8,893,073.82	8,893,073.82	8,893,073.82		0.000	0.000	1
US BANK	US Bank	US Bank			15,368,351.95	15,368,351.95	15,368,351.95		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,437,800,754.21		2,081,716,535.21	2,090,957,935.55	2,081,578,360.89		0.420	0.426	333

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							41,072,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			182,004,706.89	168,398,876.90	
PNC	PNC	PNC			14,456,780.86	14,161,008.28	
US BANK	US Bank	US Bank			95,197,872.26	106,979,794.14	
Subtotal							0.00
Medium Term Notes							
Subtotal							39,752,160.36
Commercial Paper Disc. -Amortizing							
8923A0X16	21CCT001	Toyota Motor Credit Corporatio	0.250	01/05/2021	5,988,791.67	0.00	
Subtotal							5,988,791.67
Federal Agency Coupon Securities							
31422B6K1	21CCT004	Federal Agricultural Mtg Corp	0.480	01/15/2021	6,494,280.00	0.00	
3133EHEC3	17CCT006	Federal Farm Credit Bank	1.800	01/15/2021	0.00	999,956.25	
Subtotal							6,494,280.00
Treasury Coupon Securities							
Subtotal							31,039,177.70
Callable Federal Agency Securities							
3133EMMRO	21CCT002	Federal Farm Credit Bank	0.470	01/12/2021	9,985,200.00	0.00	
3134GU3B4	20CCT005	Federal Home Loan Mtg Corp	1.710	01/21/2021	0.00	3,414,509.81	
3134GV5J3	20CCT039	Federal Home Loan Mtg Corp	0.320	01/08/2021	0.00	6,500,000.00	
Subtotal							9,985,200.00
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
9AMBDB07	17CCT001	Cuyahoga County	3.500	01/01/2021	0.00	855,000.00	
952122JT7	21CCT003	West Clermont Schools	1.375	01/15/2021	1,534,375.80	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Municipal Securities							
Subtotal					<u>1,534,375.80</u>	<u>855,000.00</u>	<u>57,298,867.41</u>
STAR Ohio Account							
STAR CARES	STAR CARES	STAR Ohio	0.090		10,201.17	0.00	
STAR MAIN	STAR Main	STAR Ohio	0.090		979,559,360.44	33,814.51	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.090		11,804.86	4,835,561.41	
Subtotal					<u>979,581,366.47</u>	<u>4,869,375.92</u>	<u>1,339,089,547.60</u>
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.030		170,709,462.26	166,710,130.49	
Subtotal					<u>170,709,462.26</u>	<u>166,710,130.49</u>	<u>3,999,331.77</u>
Total					<u>1,465,952,836.21</u>	<u>472,888,651.79</u>	<u>2,042,831,705.05</u>



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received January 1, 2021 - January 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	
Cuyahoga County	9AMBDB07	17CCT001	MUN	18,550,000.00	3.500	01/01/2021	01/01/2021	339,587.50	339,587.50	-
								Subtotal	339,587.50	339,587.50
Federal Farm Credit Bank	3133ELT95	20CCT040	FAC	10,000,000.00	0.200	01/13/2021	01/13/2021	10,000.00	10,000.00	-
	3133EHEC3	17CCT006	FAC	9,000,000.00	1.800	01/15/2021	01/15/2021	5,250.00	5,250.00	-
	3133EJ5G0	19CCT015	FAC	6,650,000.00	2.700	01/16/2021	01/16/2021	89,775.00	89,775.00	-
	3133EKWV4	19CCT022	FAC	10,000,000.00	1.850	01/26/2021	01/26/2021	92,500.00	92,500.00	-
	Subtotal							197,525.00	197,525.00	
Federal Home Loan Mtg Corp	3134GV5J3	20CCT039	MC2	0.00	0.320	01/08/2021	01/08/2021	10,400.00	10,400.00	-
	3134GU3B4	20CCT005	MC2	0.00	1.710	01/21/2021	01/21/2021	29,198.25	29,198.25	-
	3137EAET2	20CCT043	FAC	10,000,000.00	0.125	01/25/2021	01/25/2021	6,319.44	6,319.44	-
	3137EAET2	20CCT047	FAC	6,015,000.00	0.125	01/25/2021	01/25/2021	3,801.15	3,801.15	-
Subtotal							49,718.84	49,718.84		
Federal National Mtg Assn	3135G0V75	19CCT021	FAC	13,935,000.00	1.750	01/02/2021	01/02/2021	121,931.25	121,931.25	-
								Subtotal	121,931.25	121,931.25
Total								708,762.59	708,762.59	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR CARES	STAR CARES	RRP	118,703,972.01	0.090	01/29/2021	10,201.17
	STAR OPIOID	STAR OPIOID	RRP	133,082,231.85	0.090	01/29/2021	11,804.86
	STAR MAIN	STAR Main	RRP	1,087,303,343.74	0.090	01/31/2021	33,814.51
							Subtotal
						Total	55,820.54



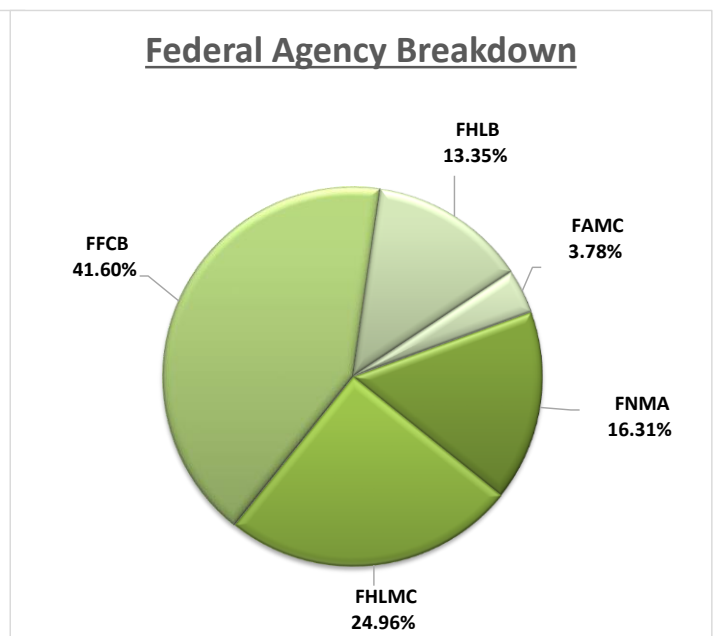
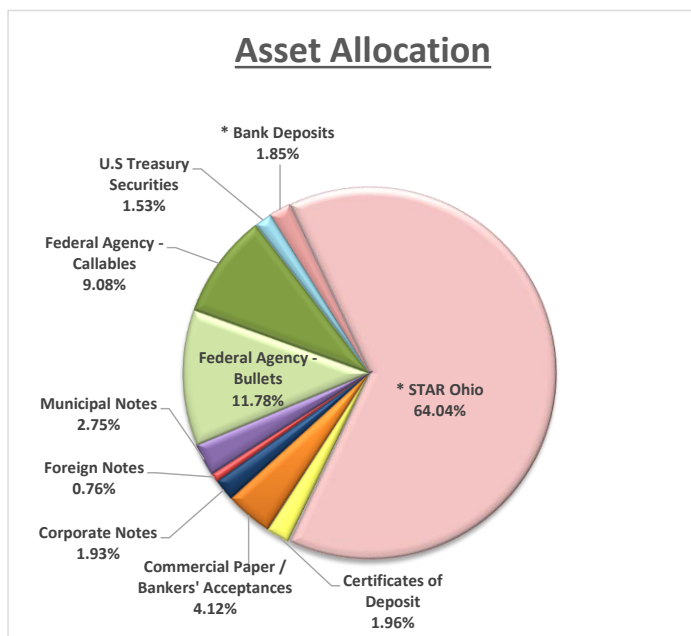
Portfolio Compliance Report January 31, 2021

<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	38,746,655.84	38,746,655.84	0.00	1.85%	2.22%	100%	97.78%
* STAR Ohio †	1,339,089,547.60	1,339,089,547.60	0.00	64.04%	76.56%	75%	-1.56%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	3,999,331.77	3,999,331.77	0.00	0.19%	0.23%	75%	74.77%
Certificates of Deposit	41,072,000.00	41,072,000.00	0.00	1.96%	3.66%	50%	46.34%
Commercial Paper / Bankers' Acceptances	86,211,237.17	86,244,470.00	33,232.83	4.12%	7.69%	40%	32.31%
Corporate Notes	39,752,456.95	40,458,705.69	706,248.74	1.93%	3.61%	15%	11.39%
Foreign Notes	16,000,000.00	15,798,145.00	(201,855.00)	0.76%	1.41%	2%	0.59%
Municipal Notes	57,298,867.41	57,507,564.15	208,696.74	2.75%	5.13%	20%	14.87%
Federal Agency - Bullets	239,370,370.08	246,214,559.75	6,844,189.67	11.78%	21.96%	100%	78.04%
Federal Agency - Callables	188,999,012.96	189,845,995.25	846,982.29	9.08%	16.93%	70%	53.07%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	31,039,177.70	31,980,960.50	941,782.80	1.53%	2.85%	100%	97.15%
TOTAL HOLDINGS	2,081,578,657.48	2,090,957,935.55	9,379,278.07	100.00%			

Prior Day Market Value	1,748,996,606.25
12 Month Trailing Avg	1,121,219,354.94

* 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.



† Of this \$1,339,089,547.60 balance, \$118,703,972.01 is designated for CARES ACT, and \$133,082,231.85 is the Opioid Settlement. These funds are held in separate STAR Ohio accounts and are not allocated for use in daily operations. The second advance is distributed in February thus, compliance will not be an issue.