



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: August 11, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End July 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
July 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	1.79	183	60	0.250	0.253
Medium Term Notes	80,614,000.00	81,010,263.73	80,491,329.58	3.75	1,008	684	0.938	0.951
Commercial Paper Disc. -Amortizing	107,075,000.00	107,011,720.10	106,987,667.63	4.98	269	158	0.202	0.205
Federal Agency Coupon Securities	274,613,000.00	279,559,823.78	274,218,456.04	12.76	1,524	975	1.168	1.185
Treasury Coupon Securities	36,150,000.00	36,816,576.00	35,986,797.03	1.67	1,575	1,178	1.336	1.354
Callable Federal Agency Securities	239,190,000.00	239,705,323.10	239,060,107.69	11.12	1,428	1,151	0.674	0.683
Foreign Securities	16,000,000.00	15,998,770.00	16,000,000.00	0.74	1,823	783	3.161	3.205
Municipal Securities	56,330,000.00	56,718,491.50	56,408,464.71	2.62	3,331	2,620	1.708	1.732
STAR Ohio Account	1,301,315,879.10	1,301,315,879.10	1,301,315,879.10	60.56	1	1	0.079	0.080
Investments	2,149,800,879.10	2,156,649,847.31	2,148,981,701.78	100.00%	536	382	0.412	0.418
Cash	19,547,871.89	19,547,871.89	19,547,871.89		1	1	0.000	0.000
Total Cash and Investments	2,169,348,750.99	2,176,197,719.20	2,168,529,573.67		536	382	0.412	0.418

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	756,753.58	4,847,705.51
Accrued	687,062.48	4,846,667.13
Average Daily Balance		
With Cash	1,869,438,283.65	1,424,404,021.92
Without Cash	1,835,104,056.73	1,392,653,988.07
Effective Rate of Return		
With Cash	0.43%	0.59%
Without Cash	0.44%	0.60%

W. Christopher Murray II 8/11/21
 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
July 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	60	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	60	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	60	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	60		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,043,150.00	4,998,933.33	0.750	0.752	0.762	648	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,999,010.00	10,998,470.69	0.450	0.449	0.455	1,015	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,999,320.00	2,001,176.80	0.250	0.214	0.217	649	05/12/2023
14912L6U0	20CCT003	Caterpillar Financial Services		01/10/2020	4,700,000.00	4,701,222.00	4,699,924.67	1.700	1.749	1.773	8	08/09/2021
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,150,475.60	1,138,544.66	2.950	1.763	1.787	243	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,708,392.68	6,639,099.38	2.950	1.756	1.781	243	04/01/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,715,333.00	5,711,314.66	0.500	0.198	0.200	242	03/31/2022
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,323,116.45	5,318,989.00	0.875	0.208	0.211	249	04/07/2022
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,363,744.00	11,195,804.15	1.250	1.256	1.274	585	03/09/2023
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,813,340.00	16,762,604.13	0.250	0.603	0.612	1,429	06/30/2025
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,193,160.00	11,026,468.11	1.902	1.641	1.664	380	08/16/2022
Subtotal and Average			80,495,038.01		80,614,000.00	81,010,263.73	80,491,329.58	0.938	0.951	684		
Commercial Paper Disc. -Amortizing												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,483,350.00	22,477,150.74	0.190	0.193	0.196	191	02/08/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,248,611.40	10,247,824.80	0.160	0.163	0.165	267	04/25/2022
2254EAV26	20CCT079	Credit Suisse CP		11/06/2020	10,000,000.00	10,000,000.00	9,999,927.78	0.260	0.263	0.267	1	08/02/2021
2254EAV67	20CCT080	Credit Suisse CP		11/12/2020	1,000,000.00	999,990.00	999,963.89	0.260	0.263	0.267	5	08/06/2021
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,396,892.00	7,395,264.00	0.180	0.183	0.186	128	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,512,683.70	5,511,470.40	0.180	0.183	0.186	128	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,992,800.00	14,988,000.00	0.200	0.204	0.206	144	12/23/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,288,999.00	19,282,099.24	0.210	0.213	0.216	159	01/07/2022
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,089,294.00	10,088,508.45	0.160	0.163	0.165	256	04/14/2022
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	5,999,100.00	5,997,458.33	0.250	0.253	0.257	61	10/01/2021
Subtotal and Average			113,134,054.36		107,075,000.00	107,011,720.10	106,987,667.63	0.202	0.205	158		
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,937,500.00	9,999,660.44	0.500	0.494	0.501	1,550	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,438,835.00	6,494,902.84	0.480	0.491	0.498	1,628	01/15/2026
3133EHZA4	17CCT022	Federal Farm Credit Bank		09/20/2017	10,000,000.00	10,021,400.00	9,999,094.86	1.660	1.705	1.729	50	09/20/2021

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**Cuyahoga County Treasury
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Portfolio Details - Investments
July 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
Federal Agency Coupon Securities												
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	7,043,613.50	6,679,020.84	2.700	2.476	2.510	898	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,527,300.00	9,982,365.20	2.300	2.338	2.370	978	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,437,600.00	9,990,145.83	1.850	1.859	1.885	1,090	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,367,100.00	9,997,505.83	1.600	1.587	1.609	1,111	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,479,872.00	6,395,638.17	1.550	1.612	1.634	304	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,745,600.00	19,978,804.71	1.600	1.613	1.635	1,143	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,439,508.00	1,400,297.88	1.600	1.567	1.589	743	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,306,600.00	9,994,627.32	1.625	1.627	1.650	813	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,011,800.00	9,996,770.00	0.200	0.231	0.234	346	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,855,004.40	10,857,578.55	0.150	0.168	0.170	404	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,172,302.25	8,170,582.36	0.300	0.316	0.321	960	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,210,800.00	10,003,128.58	2.000	1.943	1.970	404	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,570,060.80	10,923,752.31	2.500	2.489	2.524	926	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,292,800.00	4,999,381.35	2.500	2.471	2.505	926	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,053,590.00	999,880.70	2.500	2.471	2.505	859	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,522,150.00	14,992,403.63	1.500	1.479	1.500	1,110	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,102,132.00	4,097,805.49	0.125	0.175	0.177	376	08/12/2022
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,004,500.00	9,993,531.22	0.125	0.188	0.191	358	07/25/2022
3137EAET2	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,260,902.50	12,247,050.36	0.250	0.258	0.262	753	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,017,706.75	6,011,574.59	0.125	0.181	0.183	358	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,304,702.83	3,282,693.76	0.375	0.736	0.746	1,514	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,970,150.00	14,902,773.06	0.650	0.795	0.806	1,548	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,510,376.15	13,888,018.62	1.750	1.846	1.871	1,066	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,316,750.65	11,335,000.00	0.560	0.552	0.560	1,569	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,695,526.50	6,715,000.00	0.600	0.592	0.600	1,605	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,417,004.45	2,425,868.38	0.650	0.536	0.544	1,570	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,593,056.00	1,597,381.84	0.500	0.531	0.539	1,559	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,964,320.00	3,942,023.05	0.375	0.728	0.738	1,485	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,987,100.00	9,941,902.17	0.500	0.643	0.652	1,416	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,982,160.00	1,982,292.10	0.375	0.588	0.596	1,485	08/25/2025
Subtotal and Average			272,359,264.76		274,613,000.00	279,559,823.78	274,218,456.04		1.168	1.185	975	
Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,345,070.00	10,977,858.37	1.625	1.694	1.718	821	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,404,156.00	10,082,165.44	1.375	1.672	1.695	790	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	15,067,350.00	14,926,773.22	0.750	0.845	0.857	1,703	03/31/2026

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Subtotal and Average			35,984,459.51		36,150,000.00	36,816,576.00	35,986,797.03		1.336	1.354	1,178	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,590,800.00	10,005,507.62	2.610	2.552	2.587	940	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,014,400.00	10,000,000.00	1.650	1.627	1.650	1,135	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,010,950.00	14,998,382.26	0.160	0.167	0.169	438	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,942,720.00	15,989,629.38	0.600	0.607	0.615	1,576	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,926,500.00	9,986,836.22	0.470	0.493	0.500	1,625	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,758,362.50	3,750,000.00	0.710	0.700	0.710	1,339	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	10,022,300.00	10,000,000.00	0.710	0.700	0.710	1,339	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,197,130.00	8,190,398.64	0.720	0.742	0.752	1,366	04/28/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,997,500.00	9,995,618.30	0.220	0.243	0.246	612	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,217,679.75	8,203,596.41	0.850	0.896	0.908	1,670	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,024,005.40	1,015,936.80	0.550	0.847	0.858	1,656	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	15,007,950.00	15,000,000.00	1.000	0.986	1.000	1,702	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,601,408.00	17,595,082.70	0.960	0.953	0.966	1,677	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	4,004,320.00	4,000,000.00	0.800	0.789	0.800	1,366	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,999,520.00	8,000,000.00	0.670	0.661	0.670	1,298	02/19/2025
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,521,327.00	3,514,663.62	0.375	0.375	0.380	684	06/16/2023
3134GWH1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,455,144.55	14,455,000.00	0.250	0.247	0.250	459	11/03/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,501,620.00	13,500,000.00	0.210	0.207	0.210	396	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,970,100.00	9,978,863.51	0.500	0.544	0.552	1,521	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,970,700.00	9,995,337.22	0.600	0.603	0.611	1,548	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,053,800.00	20,000,000.00	0.310	0.306	0.310	754	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,025,800.00	9,993,602.28	0.300	0.327	0.332	739	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,982,420.00	6,006,620.83	0.640	0.606	0.615	1,612	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,994,900.00	2,975,769.23	0.550	0.742	0.752	1,485	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,913,965.90	1,909,262.67	0.700	0.766	0.776	1,459	07/30/2025
Subtotal and Average			239,058,781.38		239,190,000.00	239,705,323.10	239,060,107.69		0.674	0.683	1,151	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,999,100.00	10,000,000.00	3.560	3.515	3.563	577	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	943	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,499,775.00	1,500,000.00	3.500	3.133	3.177	943	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,999,910.00	3,000,000.00	1.950	1.924	1.950	1,308	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,998,770.00	16,000,000.00		3.161	3.205	783	

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Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,557,171.00	3,550,000.00	0.887	0.875	0.887	1,583	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	502,545.00	500,000.00	1.015	1.001	1.015	2,069	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	504,240.00	500,000.00	1.215	1.198	1.215	2,435	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	300,528.00	300,000.00	0.784	0.773	0.784	1,704	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	352,968.00	350,000.00	1.215	1.198	1.215	2,435	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,712.50	950,000.00	0.247	0.244	0.247	608	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	316,603.35	315,000.00	1.015	1.001	1.015	2,069	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,632	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	889,314.70	890,000.00	1.101	1.086	1.101	1,583	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	529,838.40	520,000.00	1.255	1.238	1.255	1,583	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	971,847.45	945,000.00	1.822	1.797	1.822	2,679	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,451,784.95	5,295,000.00	1.922	1.895	1.922	3,044	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,360,137.80	1,330,000.00	1.466	1.446	1.466	1,948	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	618,951.30	605,000.00	1.616	1.594	1.616	2,313	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	511,530.00	500,000.00	1.616	1.594	1.616	2,313	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,110,416.00	3,108,525.69	1.000	0.266	0.270	138	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,349,244.45	2,345,000.00	1.000	0.986	1.000	74	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,627.60	365,590.06	1.500	0.326	0.330	487	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	326,488.50	326,295.84	1.500	0.297	0.301	122	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	392,100.00	390,198.59	1.500	0.543	0.550	1,583	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	384,922.10	382,689.56	1.500	0.454	0.460	1,218	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	375,001.00	374,385.88	1.500	0.385	0.390	852	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,767,940.15	5,765,000.00	0.450	0.444	0.450	75	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	789,794.75	788,135.63	1.000	0.266	0.270	852	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,023,990.00	1,009,613.70	1.700	1.095	1.110	608	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,409,860.00	3,400,000.00	0.350	0.345	0.350	791	10/01/2023
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,052,614.50	1,051,868.09	1.000	0.346	0.351	101	11/10/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,001,320.00	2,001,161.67	1.000	0.297	0.301	31	09/01/2021
Subtotal and Average			54,808,127.81		56,330,000.00	56,718,491.50	56,408,464.71	1.708	1.732	2,620		
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,759,513.35	130,759,513.35	130,759,513.35	0.080	0.079	0.080	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	12,482,609.07	12,482,609.07	12,482,609.07	0.080	0.079	0.080	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	1,032,493,671.36	1,032,493,671.36	1,032,493,671.36	0.080	0.079	0.080	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	125,580,085.32	125,580,085.32	125,580,085.32	0.080	0.079	0.080	1	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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
Subtotal and Average			984,751,326.69		1,301,315,879.10	1,301,315,879.10	1,301,315,879.10		0.079	0.080	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			4.20		0.00	0.00	0.00		0.000	0.000	0	
Total and Average			1,869,438,283.65		2,149,800,879.10	2,156,649,847.31	2,148,981,701.78		0.412	0.418	382	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 July 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			3,884,306.28	3,884,306.28	3,884,306.28		0.000	0.000	1
PNC	PNC	PNC			10,014,444.47	10,014,444.47	10,014,444.47		0.000	0.000	1
US BANK	US Bank	US Bank			5,649,121.14	5,649,121.14	5,649,121.14		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,869,438,283.65		2,169,348,750.99	2,176,197,719.20	2,168,529,573.67		0.412	0.418	382

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
July 1, 2021 through July 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			260,366,055.34	299,343,224.65	
PNC	PNC	PNC			13,932,052.90	12,532,095.48	
US BANK	US Bank	US Bank			32,155,129.33	27,319,068.07	
Subtotal							0.00
Medium Term Notes							
Subtotal							80,491,329.58
Commercial Paper Disc. -Amortizing							
09659KDR8	21CCT042	BNP Paribas CP	0.160	07/30/2021	10,247,733.60	0.00	
13607EUW7	20CCT078	Canadian IMP	0.215	07/30/2021	0.00	10,000,000.00	
2254EAUW1	20CCT077	Credit Suisse CP	0.260	07/30/2021	0.00	9,300,000.00	
63873KDE4	21CCT040	Natixis	0.160	07/20/2021	10,087,969.78	0.00	
89233GUG9	20CCT071	Toyota Motor Credit Corporatio	0.250	07/16/2021	0.00	8,000,000.00	
Subtotal							106,987,667.63
Federal Agency Coupon Securities							
3135G05X7	21CCT041	Federal National Mtg Assn	0.375	07/30/2021	1,982,280.00	0.00	
Subtotal							274,218,456.04
Treasury Coupon Securities							
Subtotal							35,986,797.03
Callable Federal Agency Securities							
Subtotal							239,060,107.69
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
232285BN5	21CCT039	Cuyahoga County Public Library	0.887	07/15/2021	3,550,000.00	0.00	
Subtotal							56,408,464.71

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.080		8,294.86	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.080		1,016.13	13,357,222.53	
STAR MAIN	STAR Main	STAR Ohio	0.080		907,677,711.40	24,044,797.71	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.080		7,969.17	275,691.16	
		Subtotal			907,694,991.56	37,677,711.40	1,301,315,879.10
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.020		93,905,555.52	93,905,555.52	
		Subtotal			93,905,555.52	93,905,555.52	0.00
		Total			1,333,921,768.03	498,077,655.12	2,148,981,701.78



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received July 1, 2021 - July 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	07/01/2021	07/01/2021	324,625.00	324,625.00	-							
								Subtotal	324,625.00	324,625.00							
Federal Agricultural Mtg Corp	31422B6K1	21CCT004	FAC	6,500,000.00	0.480	07/15/2021	07/15/2021	15,600.00	15,600.00	-							
								Subtotal	15,600.00	15,600.00							
Federal Farm Credit Bank	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	07/12/2021	07/12/2021	23,500.00	23,500.00	-							
								3133ELT95	20CCT040	FAC	10,000,000.00	0.200	07/13/2021	07/13/2021	10,000.00	10,000.00	-
								3133EJ5G0	19CCT015	FAC	6,650,000.00	2.700	07/16/2021	07/16/2021	89,775.00	89,775.00	-
								3133EKWV4	19CCT022	FAC	10,000,000.00	1.850	07/26/2021	07/26/2021	92,500.00	92,500.00	-
								Subtotal	215,775.00	215,775.00							
Federal Home Loan Mtg Corp	3137EAET2	20CCT043	FAC	10,000,000.00	0.125	07/25/2021	07/25/2021	6,250.00	6,250.00	-							
								3137EAET2	20CCT047	FAC	6,015,000.00	0.125	07/25/2021	07/25/2021	3,759.38	3,759.38	-
								Subtotal	10,009.38	10,009.38							
Federal National Mtg Assn	3135G0V75	19CCT021	FAC	13,935,000.00	1.750	07/02/2021	07/02/2021	121,931.25	121,931.25	-							
								3135G05M1	21CCT022	MC2	1,915,000.00	0.700	07/30/2021	07/30/2021	6,702.50	6,702.50	-
								Subtotal	128,633.75	128,633.75							
Total								694,643.13	694,643.13								
Total Cash Overpayment								0.00									
Total Cash Shortfall								0.00									

Cuyahoga County Treasury
Received Interest
Received July 1, 2021 - July 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	0.080	07/30/2021	8,294.86
	STAR CARES	STAR CARES	RRP	12,482,609.07	0.080	07/30/2021	1,016.13
	STAR OPIOID	STAR OPIOID	RRP	125,580,085.32	0.080	07/30/2021	7,969.17
	STAR MAIN	STAR Main	RRP	1,032,493,671.36	0.080	07/31/2021	44,797.71
						Subtotal	62,077.87
US Bank	US BANK CUSTODY	US BANK CUST	RR2	0.00	0.020	07/02/2021	32.58
						Total	62,110.45



Portfolio Compliance Report July 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	19,547,871.89	19,547,871.89	0.00	0.90%	1.02%	100%	98.98%
* STAR Ohio	1,301,315,879.10	1,301,315,879.10	0.00	59.80%	67.83%	75%	7.17%
* 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	1.77%	3.52%	50%	46.48%
Commercial Paper / Bankers' Acceptances	106,987,835.64	107,011,720.10	23,884.46	4.92%	9.78%	40%	30.22%
Corporate Notes	80,491,210.79	81,010,263.73	519,052.94	3.72%	7.40%	15%	7.60%
Foreign Notes	16,000,000.00	15,998,770.00	(1,230.00)	0.74%	1.46%	2%	0.54%
Municipal Notes	56,408,464.71	56,718,491.50	310,026.79	2.61%	5.18%	20%	14.82%
Federal Agency - Bullets	274,218,456.04	279,559,823.78	5,341,367.74	12.85%	25.55%	100%	74.45%
Federal Agency - Callables	239,060,107.69	239,705,323.10	645,215.41	11.01%	21.91%	70%	48.09%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	35,986,797.03	36,816,576.00	829,778.97	1.69%	3.36%	100%	96.64%
TOTAL HOLDINGS	2,168,529,622.89	2,176,197,719.20	7,668,096.31	100.00%			

Prior Day Market Value	1,918,558,657.76
12 Month Trailing Avg	1,094,175,204.63

* 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.

