



To: Investment Advisory Committee  
From: W. Christopher Murray II, Treasurer  
Date: April 14, 2021  
Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End March 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 Details - Investments  
March 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
<b>Federal Agency Coupon Securities</b>												
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,460,100.00	9,989,045.83	1.850	1.859	1.885	1,212	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,379,800.00	9,997,232.50	1.600	1.587	1.609	1,233	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,507,328.00	6,393,893.44	1.550	1.612	1.634	426	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,765,600.00	19,976,545.88	1.600	1.613	1.635	1,265	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,445,136.00	1,400,346.65	1.600	1.567	1.589	865	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,341,800.00	9,993,823.43	1.625	1.627	1.650	935	10/23/2023
3133ELT95	20CCT040	Federal Farm Credit Bank		07/13/2020	10,000,000.00	10,008,500.00	9,995,636.67	0.200	0.231	0.234	468	07/13/2022
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,857,393.60	10,856,848.47	0.150	0.168	0.170	526	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,157,342.00	8,170,022.58	0.300	0.316	0.321	1,082	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,265,600.00	10,004,071.87	2.000	1.943	1.970	526	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,621,759.70	10,922,930.25	2.500	2.489	2.524	1,048	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,316,450.00	4,999,299.94	2.500	2.471	2.505	1,048	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,057,850.00	999,863.80	2.500	2.471	2.505	981	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,532,650.00	14,991,570.38	1.500	1.479	1.500	1,232	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,097,417.00	4,097,095.67	0.125	0.175	0.177	498	08/12/2022
3137EAE2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	9,998,800.00	9,991,338.42	0.125	0.188	0.191	480	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,253,675.00	12,246,573.97	0.250	0.258	0.262	875	08/24/2023
3137EAE2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,014,278.20	6,010,413.43	0.125	0.181	0.183	480	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,270,006.30	3,278,647.68	0.375	0.736	0.746	1,636	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,821,650.00	14,895,127.43	0.650	0.795	0.806	1,670	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,532,811.50	13,882,654.43	1.750	1.846	1.871	1,188	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,139,811.30	11,335,000.00	0.560	0.552	0.560	1,691	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,601,919.40	6,715,000.00	0.600	0.592	0.600	1,727	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,382,977.10	2,426,711.43	0.650	0.536	0.544	1,692	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,574,960.00	1,597,177.29	0.500	0.531	0.539	1,681	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,926,320.00	3,937,270.84	0.375	0.728	0.738	1,607	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,900,200.00	9,936,908.09	0.500	0.643	0.652	1,538	06/17/2025
<b>Subtotal and Average</b>			<b>245,780,768.96</b>		<b>272,613,000.00</b>	<b>277,184,832.10</b>	<b>272,195,209.71</b>		<b>1.173</b>	<b>1.189</b>	<b>1,093</b>	
<b>Treasury Coupon Securities</b>												
912828WN6	17CCT005	U.S. Treasury		03/14/2017	10,000,000.00	10,031,800.00	9,999,786.79	2.000	1.986	2.013	60	05/31/2021
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,386,320.00	10,974,568.14	1.625	1.694	1.718	943	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,436,636.00	10,071,689.72	1.375	1.672	1.695	912	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,862,900.00	14,921,527.38	0.750	0.845	0.857	1,825	03/31/2026
<b>Subtotal and Average</b>			<b>31,525,638.41</b>		<b>46,150,000.00</b>	<b>46,717,656.00</b>	<b>45,967,572.03</b>		<b>1.477</b>	<b>1.498</b>	<b>1,030</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>Callable Federal Agency Securities</b>												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,647,700.00	10,006,221.35	2.610	2.552	2.587	1,062	02/27/2024
3133EKL46	19CCT030	Federal Farm Credit Bank		09/09/2019	10,000,000.00	10,060,600.00	10,000,000.00	1.650	1.627	1.650	1,257	09/09/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,001,050.00	14,997,932.89	0.160	0.167	0.169	560	10/13/2022
3133ELH56	20CCT081	Federal Farm Credit Bank		11/06/2020	1,500,000.00	1,499,280.00	1,500,000.00	0.270	0.266	0.270	434	06/09/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,735,680.00	15,988,828.05	0.600	0.607	0.615	1,698	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,775,700.00	9,985,849.56	0.470	0.493	0.500	1,747	01/12/2026
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,990,800.00	9,994,747.77	0.220	0.243	0.246	734	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,149,988.00	8,202,035.06	0.850	0.896	0.908	1,792	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,008,720.20	1,014,902.11	0.550	0.847	0.858	1,778	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,957,250.00	15,000,000.00	1.000	0.986	1.000	1,824	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,514,112.00	17,594,725.95	0.960	0.953	0.966	1,799	03/05/2026
3134GVPT9	20CCT030	Federal Home Loan Mtg Corp		05/04/2020	4,110,000.00	4,111,233.00	4,110,000.00	0.500	0.493	0.500	757	04/28/2023
3134GVSC3	20CCT033	Federal Home Loan Mtg Corp		05/11/2020	3,200,000.00	3,200,672.00	3,199,567.71	0.400	0.402	0.407	677	02/07/2023
3134GVRD2	20CCT034	Federal Home Loan Mtg Corp		05/11/2020	2,825,000.00	2,825,904.00	2,824,504.37	0.450	0.452	0.458	763	05/04/2023
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,522,346.35	3,514,603.81	0.375	0.375	0.380	806	06/16/2023
3134GWHD1	20CCT044	Federal Home Loan Mtg Corp		08/20/2020	14,455,000.00	14,450,952.60	14,455,000.00	0.250	0.247	0.250	581	11/03/2022
3134GV2M9	20CCT051	Federal Home Loan Mtg Corp		08/31/2020	5,000,000.00	5,001,750.00	5,002,823.26	0.300	0.251	0.255	455	06/30/2022
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp		09/01/2020	13,500,000.00	13,491,900.00	13,500,000.00	0.210	0.207	0.210	518	09/01/2022
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,748,200.00	9,977,171.46	0.500	0.544	0.552	1,643	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,817,300.00	9,994,969.88	0.600	0.611	0.620	1,670	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,013,400.00	20,000,000.00	0.310	0.306	0.310	876	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,001,800.00	9,992,549.16	0.300	0.327	0.332	861	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,908,320.00	6,007,120.83	0.640	0.606	0.615	1,734	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,959,200.00	2,973,783.10	0.550	0.742	0.752	1,607	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,899,986.40	1,908,784.22	0.700	0.766	0.776	1,581	07/30/2025
<b>Subtotal and Average</b>			<b>182,897,396.73</b>		<b>221,875,000.00</b>	<b>221,293,844.55</b>	<b>221,746,120.54</b>		<b>0.646</b>	<b>0.655</b>	<b>1,195</b>	
<b>Foreign Securities</b>												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	10,000,000.00	10,000,000.00	3.560	3.515	3.563	699	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.350	3.308	3.354	1,065	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,499,985.00	1,500,000.00	3.500	3.133	3.177	1,065	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	3,000,000.00	3,000,000.00	1.950	1.924	1.950	1,430	03/01/2025
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,999,985.00</b>	<b>16,000,000.00</b>		<b>3.161</b>	<b>3.205</b>	<b>905</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>Municipal Securities</b>												
111331RW6	20CCT028	City of Broadview Heights		04/29/2020	750,000.00	751,125.00	745,022.00	2.500	1.677	1.701	28	04/29/2021
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	491,400.00	500,000.00	1.015	1.001	1.015	2,191	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	489,410.00	500,000.00	1.215	1.198	1.215	2,557	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	295,716.00	300,000.00	0.784	0.773	0.784	1,826	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	341,218.50	350,000.00	1.215	1.198	1.215	2,557	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,532.00	950,000.00	0.247	0.244	0.247	730	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	308,687.40	315,000.00	1.015	1.001	1.015	2,191	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	5,754	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	879,604.80	890,000.00	1.101	1.086	1.101	1,705	12/01/2025
298029N96	20CCT027	City of Euclid		04/29/2020	1,000,000.00	1,001,610.00	994,181.78	2.250	1.529	1.550	28	04/29/2021
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	524,810.00	520,000.00	1.255	1.238	1.255	1,705	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	940,964.85	945,000.00	1.822	1.797	1.822	2,801	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,245,544.70	5,295,000.00	1.922	1.895	1.922	3,166	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,336,051.50	1,330,000.00	1.466	1.446	1.466	2,070	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	603,239.45	605,000.00	1.616	1.594	1.616	2,435	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	498,545.00	500,000.00	1.616	1.594	1.616	2,435	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,117,825.00	3,116,048.36	1.000	0.266	0.270	260	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,355,294.55	2,345,000.00	1.000	0.986	1.000	196	10/14/2021
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	366,829.20	366,987.57	1.500	0.326	0.330	609	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	327,593.50	327,591.67	1.500	0.297	0.301	244	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	388,008.75	391,367.71	1.500	0.543	0.550	1,705	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	381,914.00	383,958.51	1.500	0.454	0.460	1,340	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	375,026.55	375,726.72	1.500	0.385	0.390	974	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,767,536.60	5,765,000.00	0.450	0.444	0.450	197	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	788,965.50	790,012.15	1.000	0.266	0.270	974	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,026,760.00	1,011,536.44	1.700	1.095	1.110	730	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,409,112.00	3,400,000.00	0.350	0.345	0.350	913	10/01/2023
817834MX9	20CCT018	Seven Hills		04/08/2020	4,035,000.00	4,037,421.00	4,035,651.20	3.250	2.367	2.400	7	04/08/2021
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,055,103.00	1,054,132.43	1.000	0.346	0.351	223	11/10/2021
952122JT7	21CCT003	West Clermont Schools		01/15/2021	1,530,000.00	1,530,780.30	1,530,913.02	1.375	0.296	0.300	20	04/21/2021
960453K49	20CCT049	City of Westlake		09/01/2020	2,000,000.00	2,006,320.00	2,005,808.33	1.000	0.297	0.301	153	09/01/2021
<b>Subtotal and Average</b>			<b>60,194,769.50</b>		<b>60,095,000.00</b>	<b>60,142,949.15</b>	<b>60,188,937.89</b>		<b>1.762</b>	<b>1.786</b>	<b>2,471</b>	

**STAR Ohio Account**

STAR CARES	STAR CARES	STAR Ohio		05/14/2020	50,511,766.57	50,511,766.57	50,511,766.57	0.070	0.069	0.070	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	146,206,000.03	146,206,000.03	146,206,000.03	0.070	0.069	0.070	1	

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<b>STAR Ohio Account</b>												
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	127,397,517.45	127,397,517.45	127,397,517.45	0.070	0.069	0.070	1	
<b>Subtotal and Average</b>			<b>532,200,197.84</b>		<b>324,115,284.05</b>	<b>324,115,284.05</b>	<b>324,115,284.05</b>		<b>0.069</b>	<b>0.070</b>	<b>1</b>	
<b>Money Market Accounts</b>												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	59,113,985.54	59,113,985.54	59,113,985.54	0.030	0.030	0.030	1	
<b>Subtotal and Average</b>			<b>6,745,612.44</b>		<b>59,113,985.54</b>	<b>59,113,985.54</b>	<b>59,113,985.54</b>		<b>0.030</b>	<b>0.030</b>	<b>1</b>	
<b>Total and Average</b>			<b>1,271,919,024.82</b>		<b>1,198,009,269.59</b>	<b>1,203,273,023.05</b>	<b>1,197,416,367.24</b>		<b>0.675</b>	<b>0.684</b>	<b>683</b>	

**Cuyahoga County Treasury  
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 March 31, 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			3,863,774.69	3,863,774.69	3,863,774.69		0.000	0.000	1
PNC	PNC	PNC			8,494,842.90	8,494,842.90	8,494,842.90		0.000	0.000	1
US BANK	US Bank	US Bank			1,330,175.95	1,330,175.95	1,330,175.95		0.000	0.000	1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,271,919,024.82</b>		<b>1,211,698,063.13</b>	<b>1,216,961,816.59</b>	<b>1,211,105,160.78</b>		<b>0.675</b>	<b>0.684</b>	<b>683</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
20CD006	20CD006	First Federal of Lakewood	0.250	03/31/2021	0.00	2,272,000.00	
21CD003	21CD003	First Federal of Lakewood	0.250	03/31/2021	1,913,000.00	0.00	
20CD004	20CD004	KEY BANK	0.250	03/31/2021	0.00	25,600,000.00	
20CD005	20CD005	KEY BANK	0.250	03/31/2021	0.00	13,200,000.00	
21CD001	21CD001	KEY BANK	0.250	03/31/2021	24,000,000.00	0.00	
21CD002	21CD002	KEY BANK	0.250	03/31/2021	12,600,000.00	0.00	
<b>Subtotal</b>					<b>38,513,000.00</b>	<b>41,072,000.00</b>	<b>38,513,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			31,133,525.11	29,455,143.67	
PNC	PNC	PNC			13,486,192.93	13,790,811.99	
US BANK	US Bank	US Bank			4,618,501.87	18,323,813.56	
<b>Subtotal</b>					<b>49,238,219.91</b>	<b>61,569,769.22</b>	<b>0.00</b>
<b>Medium Term Notes</b>							
5094264Q2	21CCT024	Lake County	0.500	03/31/2021	5,717,043.00	0.00	
<b>Subtotal</b>					<b>5,717,043.00</b>	<b>0.00</b>	<b>45,451,360.67</b>
<b>Commercial Paper Disc. -Amortizing</b>							
46640PZ71	21CCT014	JP Morgan CP	0.180	03/12/2021	7,390,010.00	0.00	
46640PZ71	21CCT015	JP Morgan CP	0.180	03/15/2021	5,507,637.47	0.00	
46640PZP1	21CCT030	JP Morgan CP	0.200	03/30/2021	14,977,666.67	0.00	
<b>Subtotal</b>					<b>27,875,314.14</b>	<b>0.00</b>	<b>114,124,896.81</b>
<b>Federal Agency Coupon Securities</b>							
3133EHEC3	17CCT006	Federal Farm Credit Bank	1.800	03/15/2021	0.00	8,999,921.25	
3133EMTW2	21CCT027	Federal Farm Credit Bank	0.300	03/29/2021	8,170,013.25	0.00	
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp	0.375	03/08/2021	3,277,872.18	0.00	
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp	0.650	03/29/2021	14,895,000.00	0.00	
3135G05X7	21CCT013	Federal National Mtg Assn	0.375	03/08/2021	3,936,360.00	0.00	
3135G04Z3	21CCT017	Federal National Mtg Assn	0.500	03/26/2021	9,936,700.00	0.00	
<b>Subtotal</b>					<b>40,215,945.43</b>	<b>8,999,921.25</b>	<b>272,195,209.71</b>
<b>Treasury Coupon Securities</b>							
91282CBT7	21CCT028	U.S. Treasury	0.750	03/31/2021	14,921,484.38	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Subtotal</b>					<b>14,921,484.38</b>	<b>0.00</b>	<b>45,967,572.03</b>
<b>Callable Federal Agency Securities</b>							
3130ALGR9	21CCT018	Federal Home Loan Bank	0.850	03/26/2021	8,201,970.00	0.00	
3130AKVR4	21CCT019	Federal Home Loan Bank	0.550	03/26/2021	1,014,859.00	0.00	
3130ALU85	21CCT023	Federal Home Loan Bank	1.000	03/30/2021	15,000,000.00	0.00	
3130ALHH0	21CCT029	Federal Home Loan Bank	0.960	03/29/2021	17,594,720.00	0.00	
3134GS5L5	19CCT012	Federal Home Loan Mtg Corp	2.770	03/11/2021	0.00	6,949,374.50	
3134GT4U4	19CCT029	Federal Home Loan Mtg Corp	1.750	03/04/2021	0.00	7,000,000.00	
3136G4J95	21CCT021	Federal National Mtg Assn	0.550	03/29/2021	2,973,750.00	0.00	
3135G05M1	21CCT022	Federal National Mtg Assn	0.700	03/29/2021	1,908,776.25	0.00	
<b>Subtotal</b>					<b>46,694,075.25</b>	<b>13,949,374.50</b>	<b>221,746,120.54</b>
<b>Foreign Securities</b>							
<b>Subtotal</b>							<b>16,000,000.00</b>
<b>Municipal Securities</b>							
<b>Subtotal</b>							<b>60,188,937.89</b>
<b>STAR Ohio Account</b>							
STAR CARES	STAR CARES	STAR Ohio	0.070		3,481.22	2,518,825.54	
STAR MAIN	STAR Main	STAR Ohio	0.070		185,085,426.83	540,363,842.25	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.070		8,774.53	5,702,759.04	
<b>Subtotal</b>					<b>185,097,682.58</b>	<b>548,585,426.83</b>	<b>324,115,284.05</b>
<b>Money Market Accounts</b>							
US BANK CUSTODY	US BANK CUST	US Bank	0.030		458,717,365.97	399,603,380.43	
<b>Subtotal</b>					<b>458,717,365.97</b>	<b>399,603,380.43</b>	<b>59,113,985.54</b>
<b>Total</b>					<b>866,990,130.66</b>	<b>1,073,779,872.23</b>	<b>1,197,416,367.24</b>



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received March 1, 2021 - March 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	
Federal Farm Credit Bank	3133EKL46	19CCT030	MC2	10,000,000.00	1.650	03/09/2021	03/09/2021	82,500.00	82,500.00	-
	3133EL6R0	20CCT053	FAC	10,860,000.00	0.150	03/09/2021	03/09/2021	8,145.00	8,145.00	-
	3133EHEC3	17CCT006	FAC	0.00	1.800	03/15/2021	03/15/2021	74,250.00	74,250.00	-
	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	03/17/2021	03/17/2021	160,000.00	160,000.00	-
	3133EHZA4	17CCT022	FAC	10,000,000.00	1.660	03/20/2021	03/20/2021	83,000.00	83,000.00	-
							<b>Subtotal</b>	<b>407,895.00</b>	<b>407,895.00</b>	
First Federal of Lakewood	20CD006	20CD006	BCD	2,272,000.00	0.250	03/31/2021	03/31/2021	2,871.56	2,871.56	-
							<b>Subtotal</b>	<b>2,871.56</b>	<b>2,871.56</b>	
Federal Home Loan Bank	313380GJ0	17CCT025	FAC	10,000,000.00	2.000	03/09/2021	03/09/2021	100,000.00	100,000.00	-
							<b>Subtotal</b>	<b>100,000.00</b>	<b>100,000.00</b>	
Federal Home Loan Mtg Corp	3134GW3E4	20CCT052	MC2	13,500,000.00	0.210	03/01/2021	03/01/2021	14,175.00	14,175.00	-
	3134GT4U4	19CCT029	MC2	0.00	1.750	03/04/2021	03/04/2021	61,250.00	61,250.00	-
	3134GS5L5	19CCT012	MC2	0.00	2.770	03/11/2021	03/11/2021	96,257.50	96,257.50	-
	3137EAEX3	21CCT012	FAC	3,333,000.00	0.375	03/23/2021	03/23/2021	6,179.94	6,179.94	-
	3134GWUE4	20CCT073	MC2	10,000,000.00	0.500	03/30/2021	03/30/2021	25,000.00	25,000.00	-
							<b>Subtotal</b>	<b>202,862.44</b>	<b>202,862.44</b>	
KEY BANK	20CD004	20CD004	BCD	25,600,000.00	0.250	03/31/2021	03/31/2021	32,355.56	32,355.56	-
	20CD005	20CD005	BCD	13,200,000.00	0.250	03/31/2021	03/31/2021	16,683.33	16,683.33	-
							<b>Subtotal</b>	<b>49,038.89</b>	<b>49,038.89</b>	
Truist Bank	89788JAB5	20CCT014	MTN	11,200,000.00	1.250	03/09/2021	03/09/2021	70,000.00	70,000.00	-
							<b>Subtotal</b>	<b>70,000.00</b>	<b>70,000.00</b>	
U.S. Treasury	912828T26	19CCT068	TRC	10,150,000.00	1.375	03/31/2021	03/31/2021	69,781.25	69,781.25	-
							<b>Subtotal</b>	<b>69,781.25</b>	<b>69,781.25</b>	
<b>Total</b>								<b>902,449.14</b>	<b>902,449.14</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 March 1, 2021 - March 31, 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	50,508,285.35	0.070	03/31/2021	3,481.22
	STAR MAIN	STAR Main	RRP	146,206,000.03	0.070	03/31/2021	24,197.80
	STAR OPIOID	STAR OPIOID	RRP	127,388,742.92	0.070	03/31/2021	8,774.53
							<b>Subtotal</b>
						<b>Total</b>	<b>36,453.55</b>



## Portfolio Compliance Report March 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	13,688,793.54	13,688,793.54	0.00	1.12%	1.42%	100%	98.58%
* STAR Ohio	324,115,284.05	324,115,284.05	0.00	26.63%	33.62%	75%	41.38%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	59,113,985.54	59,113,985.54	0.00	4.86%	6.13%	75%	68.87%
Certificates of Deposit	38,513,000.00	38,513,000.00	0.00	3.16%	3.47%	50%	46.53%
Commercial Paper / Bankers' Acceptances	114,124,896.81	114,138,363.15	13,466.34	9.38%	10.28%	40%	29.72%
Corporate Notes	45,451,360.67	46,053,123.51	601,762.84	3.78%	4.15%	15%	10.85%
Foreign Notes	16,000,000.00	15,999,985.00	(15.00)	1.31%	1.44%	2%	0.56%
Municipal Notes	60,188,937.89	60,142,949.15	(45,988.74)	4.94%	5.42%	20%	14.58%
Federal Agency - Bullets	272,195,209.71	277,184,832.10	4,989,622.39	22.78%	24.97%	100%	75.03%
Federal Agency - Callables	221,746,120.54	221,293,844.55	(452,275.99)	18.18%	19.93%	70%	50.07%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	45,967,572.03	46,717,656.00	750,083.97	3.84%	4.21%	100%	95.79%
<b>TOTAL HOLDINGS</b>	<b>1,211,105,160.78</b>	<b>1,216,961,816.59</b>	<b>5,856,655.81</b>	<b>100.00%</b>			

<b>Prior Day Market Value</b>	<b>964,051,420.16</b>
<b>12 Month Trailing Avg</b>	<b>1,110,264,935.64</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.

