



To: State of Ohio Treasurer's Office  
From: W. Christopher Murray II, Treasurer  
Date: January 12, 2022  
Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End December 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  
December 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     | 32,327,000.00           | 32,327,000.00           | 32,327,000.00           | 2.75           | 182          | 89               | 0.250          | 0.253          |
| Medium Term Notes                  | 94,592,000.00           | 94,223,887.84           | 94,601,359.70           | 8.05           | 1,002        | 649              | 0.865          | 0.877          |
| Commercial Paper Disc. -Amortizing | 104,360,000.00          | 104,299,555.60          | 104,310,611.68          | 8.87           | 266          | 95               | 0.188          | 0.191          |
| Federal Agency Coupon Securities   | 246,378,000.00          | 247,228,317.46          | 245,929,187.34          | 20.92          | 1,650        | 1,025            | 1.245          | 1.262          |
| Treasury Coupon Securities         | 154,735,000.00          | 152,150,739.25          | 153,441,193.73          | 13.05          | 1,527        | 1,312            | 0.893          | 0.906          |
| Callable Federal Agency Securities | 238,410,000.00          | 235,924,859.20          | 238,181,863.86          | 20.26          | 1,553        | 1,206            | 0.750          | 0.760          |
| Foreign Securities                 | 16,000,000.00           | 15,963,715.00           | 16,000,000.00           | 1.36           | 1,823        | 630              | 3.161          | 3.205          |
| Municipal Securities               | 60,350,000.00           | 60,288,417.45           | 60,456,408.75           | 5.14           | 3,132        | 2,376            | 1.555          | 1.577          |
| STAR Ohio Account                  | 211,222,717.19          | 211,222,717.19          | 211,222,717.19          | 17.97          | 1            | 1                | 0.089          | 0.090          |
| Money Market Accounts              | 19,032,902.89           | 19,032,902.89           | 19,032,902.89           | 1.62           | 1            | 1                | 0.020          | 0.020          |
| <b>Investments</b>                 | <b>1,177,407,620.08</b> | <b>1,172,662,111.88</b> | <b>1,175,503,245.14</b> | <b>100.00%</b> | <b>1,155</b> | <b>824</b>       | <b>0.761</b>   | <b>0.772</b>   |
| <b>Cash</b>                        | <b>70,013,915.26</b>    | <b>70,013,915.26</b>    | <b>70,013,915.26</b>    |                | <b>1</b>     | <b>1</b>         | <b>0.000</b>   | <b>0.000</b>   |
| <b>Total Cash and Investments</b>  | <b>1,247,421,535.34</b> | <b>1,242,676,027.14</b> | <b>1,245,517,160.40</b> |                | <b>1,155</b> | <b>824</b>       | <b>0.761</b>   | <b>0.772</b>   |

|                                 | Month Ending     | Fiscal Year To Date |
|---------------------------------|------------------|---------------------|
| <b>Current Year Interest</b>    |                  |                     |
| Actual                          | 377,289.11       | 377,289.11          |
| Accrued                         | 745,868.51       | 8,514,706.89        |
| <b>Average Daily Balance</b>    |                  |                     |
| With Cash                       | 1,198,649,510.51 | 1,399,391,641.92    |
| Without Cash                    | 1,158,679,741.93 | 1,359,898,911.94    |
| <b>Effective Rate of Return</b> |                  |                     |
| With Cash                       | 0.73%            | 0.61%               |
| Without Cash                    | 0.76%            | 0.63%               |

*W. Christopher Murray II* 1/12/22  
 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  
December 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>Certificates of Deposit - Bank</b>     |              |                                |                       |               |                       |                       |                       |              |              |            |                  |               |
| 21CD006                                   | 21CD006      | First Federal of Lakewood      |                       | 09/30/2021    | 1,527,000.00          | 1,527,000.00          | 1,527,000.00          | 0.250        | 0.250        | 0.253      | 89               | 03/31/2022    |
| 21CD004                                   | 21CD004      | KEY BANK                       |                       | 09/30/2021    | 18,700,000.00         | 18,700,000.00         | 18,700,000.00         | 0.250        | 0.250        | 0.253      | 89               | 03/31/2022    |
| 21CD005                                   | 21CD005      | KEY BANK                       |                       | 09/30/2021    | 12,100,000.00         | 12,100,000.00         | 12,100,000.00         | 0.250        | 0.250        | 0.253      | 89               | 03/31/2022    |
| <b>Subtotal and Average</b>               |              |                                | <b>32,327,000.00</b>  |               | <b>32,327,000.00</b>  | <b>32,327,000.00</b>  | <b>32,327,000.00</b>  | <b>0.250</b> | <b>0.253</b> | <b>89</b>  |                  |               |
| <b>Medium Term Notes</b>                  |              |                                |                       |               |                       |                       |                       |              |              |            |                  |               |
| 037833DV9                                 | 20CCT036     | Apple Corp                     |                       | 05/11/2020    | 5,000,000.00          | 5,013,650.00          | 4,999,183.33          | 0.750        | 0.752        | 0.762      | 495              | 05/11/2023    |
| 023135BW5                                 | 21CCT035     | Amazon                         |                       | 05/12/2021    | 11,000,000.00         | 10,891,100.00         | 10,998,699.86         | 0.450        | 0.449        | 0.455      | 862              | 05/12/2024    |
| 023135BV7                                 | 21CCT036     | Amazon                         |                       | 05/13/2021    | 2,000,000.00          | 1,989,840.00          | 2,000,901.42          | 0.250        | 0.214        | 0.217      | 496              | 05/12/2023    |
| 06406RAP2                                 | 21CCT048     | Bank of New York Mellon        |                       | 08/20/2021    | 10,000,000.00         | 9,917,000.00          | 10,000,000.00         | 0.350        | 0.345        | 0.350      | 705              | 12/07/2023    |
| 14913R2P1                                 | 21CCT058     | Bank of New York Mellon        |                       | 09/14/2021    | 2,155,000.00          | 2,125,584.25          | 2,155,970.65          | 0.600        | 0.575        | 0.583      | 986              | 09/13/2024    |
| 06406RAX5                                 | 21CCT073     | Bank of New York Mellon        |                       | 10/25/2021    | 3,665,000.00          | 3,634,030.75          | 3,659,012.61          | 0.850        | 0.896        | 0.909      | 1,028            | 10/25/2024    |
| 06406RAX5                                 | 21CCT074     | Bank of New York Mellon        |                       | 10/25/2021    | 5,030,000.00          | 4,987,496.50          | 5,024,710.68          | 0.850        | 0.876        | 0.888      | 1,028            | 10/25/2024    |
| 24422EUT4                                 | 20CCT001     | John Deere                     |                       | 01/08/2020    | 1,130,000.00          | 1,137,446.70          | 1,133,204.25          | 2.950        | 1.763        | 1.787      | 90               | 04/01/2022    |
| 24422EUT4                                 | 20CCT002     | John Deere                     |                       | 01/08/2020    | 6,589,000.00          | 6,632,421.51          | 6,607,787.27          | 2.950        | 1.756        | 1.781      | 90               | 04/01/2022    |
| 24422EVU0                                 | 21CCT057     | John Deere                     |                       | 09/10/2021    | 1,850,000.00          | 1,829,187.50          | 1,851,327.89          | 0.625        | 0.590        | 0.598      | 983              | 09/10/2024    |
| 89236THF5                                 | 21CCT047     | Toyota Motor Credit Corporatio |                       | 08/20/2021    | 6,473,000.00          | 6,449,114.63          | 6,488,327.59          | 0.500        | 0.348        | 0.353      | 590              | 08/14/2023    |
| 89236TJN6                                 | 21CCT064     | Toyota Motor Credit Corporatio |                       | 09/20/2021    | 5,000,000.00          | 4,931,450.00          | 4,999,184.72          | 0.625        | 0.622        | 0.631      | 986              | 09/13/2024    |
| 89236TJN6                                 | 21CCT065     | Toyota Motor Credit Corporatio |                       | 09/20/2021    | 6,000,000.00          | 5,917,740.00          | 5,998,152.02          | 0.625        | 0.628        | 0.637      | 986              | 09/13/2024    |
| 89236TJH9                                 | 21CCT067     | Toyota Motor Credit Corporatio |                       | 10/08/2021    | 6,500,000.00          | 6,403,930.00          | 6,472,123.51          | 0.500        | 0.667        | 0.676      | 899              | 06/18/2024    |
| 89788JAB5                                 | 20CCT014     | Truist Bank                    |                       | 03/09/2020    | 11,200,000.00         | 11,267,536.00         | 11,196,893.04         | 1.250        | 1.256        | 1.274      | 432              | 03/09/2023    |
| 30231GBB7                                 | 19CCT028     | Exxon Mobile                   |                       | 08/30/2019    | 11,000,000.00         | 11,096,360.00         | 11,015,880.86         | 1.902        | 1.641        | 1.664      | 227              | 08/16/2022    |
| <b>Subtotal and Average</b>               |              |                                | <b>94,605,424.63</b>  |               | <b>94,592,000.00</b>  | <b>94,223,887.84</b>  | <b>94,601,359.70</b>  | <b>0.865</b> | <b>0.877</b> | <b>649</b> |                  |               |
| <b>Commercial Paper Disc. -Amortizing</b> |              |                                |                       |               |                       |                       |                       |              |              |            |                  |               |
| 06366HB89                                 | 21CCT037     | Bank of Montreal CP            |                       | 05/14/2021    | 22,500,000.00         | 22,497,525.00         | 22,495,454.07         | 0.190        | 0.193        | 0.196      | 38               | 02/08/2022    |
| 09659KDR8                                 | 21CCT042     | BNP Paribas CP                 |                       | 07/30/2021    | 10,260,000.00         | 10,253,946.60         | 10,254,801.60         | 0.160        | 0.163        | 0.165      | 114              | 04/25/2022    |
| 09659KFD7                                 | 21CCT063     | BNP Paribas CP                 |                       | 09/17/2021    | 4,200,000.00          | 4,195,296.00          | 4,196,957.33          |              | 0.162        | 0.164      | 163              | 06/13/2022    |
| 09659CGC6                                 | 21CCT070     | BNP Paribas CP                 |                       | 10/18/2021    | 16,000,000.00         | 15,975,520.00         | 15,983,786.66         | 0.190        | 0.193        | 0.195      | 192              | 07/12/2022    |
| 2254EBE31                                 | 21CCT043     | Credit Suisse CP               |                       | 08/09/2021    | 10,000,000.00         | 9,993,700.00          | 9,994,238.89          | 0.170        | 0.173        | 0.175      | 122              | 05/03/2022    |
| 53948BEC9                                 | 21CCT046     | Lloyd's Bank                   |                       | 08/18/2021    | 8,300,000.00          | 8,293,443.00          | 8,294,865.52          |              | 0.173        | 0.175      | 131              | 05/12/2022    |
| 53948BFL8                                 | 21CCT076     | Lloyd's Bank                   |                       | 11/18/2021    | 3,700,000.00          | 3,695,671.00          | 3,695,806.66          | 0.240        | 0.242        | 0.246      | 170              | 06/20/2022    |
| 63873KA72                                 | 21CCT031     | Natixis                        |                       | 04/14/2021    | 19,300,000.00         | 19,299,807.00         | 19,299,324.50         | 0.210        | 0.213        | 0.216      | 6                | 01/07/2022    |
| 63873KDE4                                 | 21CCT040     | Natixis                        |                       | 07/20/2021    | 10,100,000.00         | 10,094,647.00         | 10,095,376.45         | 0.160        | 0.163        | 0.165      | 103              | 04/14/2022    |
| <b>Subtotal and Average</b>               |              |                                | <b>117,446,744.72</b> |               | <b>104,360,000.00</b> | <b>104,299,555.60</b> | <b>104,310,611.68</b> | <b>0.188</b> | <b>0.191</b> | <b>95</b>  |                  |               |

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
December 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> |              |                               |                       |               |                       |                       |                       |              |              |              |                  |               |
| 31422B2J8                               | 20CCT076     | Federal Agricultural Mtg Corp |                       | 10/29/2020    | 10,000,000.00         | 9,757,500.00          | 9,999,693.78          | 0.500        | 0.494        | 0.501        | 1,397            | 10/29/2025    |
| 31422B6K1                               | 21CCT004     | Federal Agricultural Mtg Corp |                       | 01/15/2021    | 6,500,000.00          | 6,321,965.00          | 6,495,379.51          | 0.480        | 0.491        | 0.498        | 1,475            | 01/15/2026    |
| 3133EJ5G0                               | 19CCT015     | Federal Farm Credit Bank      |                       | 03/14/2019    | 6,650,000.00          | 6,942,001.50          | 6,674,102.05          | 2.700        | 2.476        | 2.510        | 745              | 01/16/2024    |
| 3133EKGD2                               | 19CCT019     | Federal Farm Credit Bank      |                       | 04/12/2019    | 10,000,000.00         | 10,380,200.00         | 9,985,109.20          | 2.300        | 2.338        | 2.370        | 825              | 04/05/2024    |
| 3133EKVV4                               | 19CCT022     | Federal Farm Credit Bank      |                       | 07/26/2019    | 10,000,000.00         | 10,291,600.00         | 9,991,520.83          | 1.850        | 1.859        | 1.885        | 937              | 07/26/2024    |
| 3133EKA63                               | 19CCT024     | Federal Farm Credit Bank      |                       | 08/16/2019    | 10,000,000.00         | 10,228,200.00         | 9,997,847.50          | 1.600        | 1.587        | 1.609        | 958              | 08/16/2024    |
| 3133EKP75                               | 19CCT040     | Federal Farm Credit Bank      |                       | 10/02/2019    | 20,000,000.00         | 20,346,400.00         | 19,981,628.24         | 1.600        | 1.613        | 1.635        | 990              | 09/17/2024    |
| 3133EKZK5                               | 19CCT044     | Federal Farm Credit Bank      |                       | 10/16/2019    | 1,400,000.00          | 1,427,230.00          | 1,400,236.92          | 1.600        | 1.567        | 1.589        | 590              | 08/14/2023    |
| 3133EK3M6                               | 19CCT048     | Federal Farm Credit Bank      |                       | 10/24/2019    | 10,000,000.00         | 10,210,500.00         | 9,995,632.19          | 1.625        | 1.627        | 1.650        | 660              | 10/23/2023    |
| 3133EMTW2                               | 21CCT027     | Federal Farm Credit Bank      |                       | 03/29/2021    | 8,175,000.00          | 8,124,151.50          | 8,171,282.10          | 0.300        | 0.316        | 0.321        | 807              | 03/18/2024    |
| 3133EM2W1                               | 21CCT071     | Federal Farm Credit Bank      |                       | 10/18/2021    | 8,250,000.00          | 8,232,180.00          | 8,230,798.52          | 0.150        | 0.315        | 0.319        | 501              | 05/17/2023    |
| 313380GJ0                               | 17CCT025     | Federal Home Loan Bank        |                       | 09/28/2017    | 10,000,000.00         | 10,120,100.00         | 10,001,949.47         | 2.000        | 1.943        | 1.970        | 251              | 09/09/2022    |
| 3130AFW94                               | 19CCT013     | Federal Home Loan Bank        |                       | 03/12/2019    | 10,930,000.00         | 11,322,824.20         | 10,924,779.89         | 2.500        | 2.489        | 2.524        | 773              | 02/13/2024    |
| 3130AFW94                               | 19CCT014     | Federal Home Loan Bank        |                       | 03/14/2019    | 5,000,000.00          | 5,179,700.00          | 4,999,483.10          | 2.500        | 2.471        | 2.505        | 773              | 02/13/2024    |
| 3130AAHE1                               | 19CCT016     | Federal Home Loan Bank        |                       | 03/14/2019    | 1,000,000.00          | 1,034,160.00          | 999,901.83            | 2.500        | 2.471        | 2.505        | 706              | 12/08/2023    |
| 3130AGWK7                               | 19CCT025     | Federal Home Loan Bank        |                       | 08/22/2019    | 15,000,000.00         | 15,240,750.00         | 14,993,445.18         | 1.500        | 1.479        | 1.500        | 957              | 08/15/2024    |
| 3130AN4T4                               | 21CCT049     | Federal Home Loan Bank        |                       | 08/24/2021    | 10,000,000.00         | 9,848,300.00          | 10,046,232.58         | 0.875        | 0.758        | 0.769        | 1,623            | 06/12/2026    |
| 3137EAEV7                               | 20CCT045     | Federal Home Loan Mtg Corp    |                       | 08/24/2020    | 12,250,000.00         | 12,170,497.50         | 12,247,645.84         | 0.250        | 0.258        | 0.262        | 600              | 08/24/2023    |
| 3137EAEX3                               | 21CCT012     | Federal Home Loan Mtg Corp    |                       | 03/08/2021    | 3,333,000.00          | 3,242,742.36          | 3,287,751.36          | 0.375        | 0.736        | 0.746        | 1,361            | 09/23/2025    |
| 3134GW5R3                               | 21CCT020     | Federal Home Loan Mtg Corp    |                       | 03/29/2021    | 15,000,000.00         | 14,689,050.00         | 14,912,330.10         | 0.650        | 0.795        | 0.806        | 1,395            | 10/27/2025    |
| 3134GWZV1                               | 21CCT072     | Federal Home Loan Mtg Corp    |                       | 10/20/2021    | 10,890,000.00         | 10,650,528.90         | 10,745,046.70         | 0.650        | 0.994        | 1.007        | 1,390            | 10/22/2025    |
| 3135G0V75                               | 19CCT021     | Federal National Mtg Assn     |                       | 07/22/2019    | 13,935,000.00         | 14,240,315.85         | 13,894,723.86         | 1.750        | 1.846        | 1.871        | 913              | 07/02/2024    |
| 3135GA2Z3                               | 20CCT082     | Federal National Mtg Assn     |                       | 11/17/2020    | 11,335,000.00         | 11,089,257.20         | 11,335,000.00         | 0.560        | 0.552        | 0.560        | 1,416            | 11/17/2025    |
| 3135GA7D7                               | 20CCT086     | Federal National Mtg Assn     |                       | 12/23/2020    | 6,715,000.00          | 6,571,500.45          | 6,715,000.00          | 0.600        | 0.592        | 0.600        | 1,452            | 12/23/2025    |
| 3135GA4P3                               | 20CCT087     | Federal National Mtg Assn     |                       | 12/28/2020    | 2,415,000.00          | 2,369,115.00          | 2,424,814.56          | 0.650        | 0.536        | 0.544        | 1,417            | 11/18/2025    |
| 3135G06G3                               | 21CCT011     | Federal National Mtg Assn     |                       | 02/18/2021    | 1,600,000.00          | 1,561,088.00          | 1,597,637.52          | 0.500        | 0.531        | 0.539        | 1,406            | 11/07/2025    |
| 3135G05X7                               | 21CCT013     | Federal National Mtg Assn     |                       | 03/08/2021    | 4,000,000.00          | 3,890,640.00          | 3,947,963.31          | 0.375        | 0.728        | 0.738        | 1,332            | 08/25/2025    |
| 3135G04Z3                               | 21CCT017     | Federal National Mtg Assn     |                       | 03/26/2021    | 10,000,000.00         | 9,800,500.00          | 9,948,144.77          | 0.500        | 0.643        | 0.652        | 1,263            | 06/17/2025    |
| 3135G05X7                               | 21CCT041     | Federal National Mtg Assn     |                       | 07/30/2021    | 2,000,000.00          | 1,945,320.00          | 1,984,106.43          | 0.375        | 0.588        | 0.596        | 1,332            | 08/25/2025    |
| <b>Subtotal and Average</b>             |              |                               | <b>245,923,763.32</b> |               | <b>246,378,000.00</b> | <b>247,228,317.46</b> | <b>245,929,187.34</b> | <b>1.245</b> | <b>1.262</b> | <b>1.025</b> |                  |               |

**Treasury Coupon Securities**

|           |          |               |  |            |               |               |               |       |       |       |       |            |
|-----------|----------|---------------|--|------------|---------------|---------------|---------------|-------|-------|-------|-------|------------|
| 912828T91 | 19CCT066 | U.S. Treasury |  | 12/13/2019 | 11,000,000.00 | 11,184,800.00 | 10,981,984.64 | 1.625 | 1.694 | 1.718 | 668   | 10/31/2023 |
| 912828T26 | 19CCT068 | U.S. Treasury |  | 12/24/2019 | 10,150,000.00 | 10,272,916.50 | 10,095,303.02 | 1.375 | 1.672 | 1.695 | 637   | 09/30/2023 |
| 91282CBT7 | 21CCT028 | U.S. Treasury |  | 03/31/2021 | 15,000,000.00 | 14,715,300.00 | 14,933,352.02 | 0.750 | 0.845 | 0.857 | 1,550 | 03/31/2026 |
| 912828ZW3 | 21CCT038 | U.S. Treasury |  | 06/04/2021 | 17,000,000.00 | 16,515,840.00 | 16,788,021.60 | 0.250 | 0.603 | 0.612 | 1,276 | 06/30/2025 |

**Cuyahoga County Treasury  
Portfolio Management  
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December 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>Treasury Coupon Securities</b>         |              |                            |                       |               |                       |                       |                       |             |              |              |                  |               |
| 91282CAB7                                 | 21CCT044     | U.S. Treasury              |                       | 08/09/2021    | 10,000,000.00         | 9,700,000.00          | 9,873,418.13          | 0.250       | 0.600        | 0.609        | 1,307            | 07/31/2025    |
| 91282CAJ0                                 | 21CCT045     | U.S. Treasury              |                       | 08/11/2021    | 10,000,000.00         | 9,687,100.00          | 9,845,426.44          | 0.250       | 0.669        | 0.679        | 1,338            | 08/31/2025    |
| 912828ZT0                                 | 21CCT050     | U.S. Treasury              |                       | 08/25/2021    | 10,000,000.00         | 9,727,300.00          | 9,880,709.66          | 0.250       | 0.596        | 0.604        | 1,246            | 05/31/2025    |
| 91282CAM3                                 | 21CCT054     | U.S. Treasury              |                       | 08/31/2021    | 10,000,000.00         | 9,683,600.00          | 9,858,790.24          | 0.250       | 0.624        | 0.633        | 1,368            | 09/30/2025    |
| 91282CCT6                                 | 21CCT055     | U.S. Treasury              |                       | 08/31/2021    | 11,500,000.00         | 11,348,200.00         | 11,492,436.90         | 0.375       | 0.395        | 0.400        | 957              | 08/15/2024    |
| 91282CAM3                                 | 21CCT060     | U.S. Treasury              |                       | 09/14/2021    | 7,500,000.00          | 7,262,700.00          | 7,388,747.25          | 0.250       | 0.643        | 0.652        | 1,368            | 09/30/2025    |
| 912828ZL7                                 | 21CCT066     | U.S. Treasury              |                       | 09/24/2021    | 7,000,000.00          | 6,844,670.00          | 6,932,745.62          | 0.375       | 0.658        | 0.668        | 1,215            | 04/30/2025    |
| 91282CCF6                                 | 21CCT068     | U.S. Treasury              |                       | 10/14/2021    | 7,850,000.00          | 7,688,682.50          | 7,755,877.30          | 0.750       | 1.015        | 1.029        | 1,611            | 05/31/2026    |
| 91282CCZ2                                 | 21CCT069     | U.S. Treasury              |                       | 10/14/2021    | 7,735,000.00          | 7,596,930.25          | 7,662,467.20          | 0.875       | 1.064        | 1.078        | 1,733            | 09/30/2026    |
| 91282CDG3                                 | 21CCT077     | U.S. Treasury              |                       | 12/14/2021    | 10,000,000.00         | 9,933,600.00          | 9,966,358.91          | 1.125       | 1.180        | 1.197        | 1,764            | 10/31/2026    |
| 91282CDQ1                                 | 21CCT080     | U.S. Treasury              |                       | 12/31/2021    | 10,000,000.00         | 9,989,100.00          | 9,985,554.80          | 1.250       | 1.262        | 1.280        | 1,825            | 12/31/2026    |
| <b>Subtotal and Average</b>               |              |                            | <b>139,583,546.26</b> |               | <b>154,735,000.00</b> | <b>152,150,739.25</b> | <b>153,441,193.73</b> |             | <b>0.893</b> | <b>0.906</b> | <b>1,312</b>     |               |
| <b>Callable Federal Agency Securities</b> |              |                            |                       |               |                       |                       |                       |             |              |              |                  |               |
| 3133EKBW5                                 | 19CCT008     | Federal Farm Credit Bank   |                       | 02/28/2019    | 10,000,000.00         | 10,436,000.00         | 10,004,615.45         | 2.610       | 2.552        | 2.587        | 787              | 02/27/2024    |
| 3133EMDA7                                 | 20CCT070     | Federal Farm Credit Bank   |                       | 10/16/2020    | 10,500,000.00         | 10,493,910.00         | 10,499,260.78         | 0.160       | 0.167        | 0.169        | 285              | 10/13/2022    |
| 3133EMHF2                                 | 20CCT085     | Federal Farm Credit Bank   |                       | 11/27/2020    | 16,000,000.00         | 15,610,560.00         | 15,990,631.05         | 0.600       | 0.607        | 0.615        | 1,423            | 11/24/2025    |
| 3133EMMR0                                 | 21CCT002     | Federal Farm Credit Bank   |                       | 01/12/2021    | 10,000,000.00         | 9,718,100.00          | 9,988,069.56          | 0.470       | 0.493        | 0.500        | 1,472            | 01/12/2026    |
| 3133EMUP5                                 | 21CCT016     | Federal Farm Credit Bank   |                       | 04/01/2021    | 3,750,000.00          | 3,700,725.00          | 3,750,000.00          | 0.710       | 0.700        | 0.710        | 1,186            | 04/01/2025    |
| 3133EMUP5                                 | 21CCT025     | Federal Farm Credit Bank   |                       | 04/01/2021    | 10,000,000.00         | 9,868,600.00          | 10,000,000.00         | 0.710       | 0.700        | 0.710        | 1,186            | 04/01/2025    |
| 3133EMXS6                                 | 21CCT033     | Federal Farm Credit Bank   |                       | 04/30/2021    | 8,200,000.00          | 8,093,482.00          | 8,191,467.84          | 0.720       | 0.742        | 0.752        | 1,213            | 04/28/2025    |
| 3133EMLR1                                 | 21CCT062     | Federal Farm Credit Bank   |                       | 09/14/2021    | 1,500,000.00          | 1,456,290.00          | 1,485,721.87          | 0.500       | 0.733        | 0.744        | 1,452            | 12/23/2025    |
| 3130AKBK1                                 | 20CCT061     | Federal Home Loan Bank     |                       | 10/09/2020    | 10,000,000.00         | 9,975,200.00          | 9,996,706.47          | 0.220       | 0.243        | 0.246        | 459              | 04/05/2023    |
| 3130ALGR9                                 | 21CCT018     | Federal Home Loan Bank     |                       | 03/26/2021    | 8,225,000.00          | 8,121,200.50          | 8,205,548.11          | 0.850       | 0.896        | 0.908        | 1,517            | 02/26/2026    |
| 3130AKVR4                                 | 21CCT019     | Federal Home Loan Bank     |                       | 03/26/2021    | 1,030,000.00          | 998,718.90            | 1,017,230.17          | 0.550       | 0.847        | 0.858        | 1,503            | 02/12/2026    |
| 3130ALU85                                 | 21CCT023     | Federal Home Loan Bank     |                       | 03/30/2021    | 15,000,000.00         | 14,860,800.00         | 15,000,000.00         | 1.000       | 0.986        | 1.000        | 1,549            | 03/30/2026    |
| 3130ALHH0                                 | 21CCT029     | Federal Home Loan Bank     |                       | 03/29/2021    | 17,600,000.00         | 17,393,904.00         | 17,595,528.65         | 0.960       | 0.953        | 0.966        | 1,524            | 03/05/2026    |
| 3130ALZ23                                 | 21CCT032     | Federal Home Loan Bank     |                       | 04/28/2021    | 4,000,000.00          | 3,957,720.00          | 4,000,000.00          | 0.800       | 0.789        | 0.800        | 1,213            | 04/28/2025    |
| 3130AMD58                                 | 21CCT034     | Federal Home Loan Bank     |                       | 05/19/2021    | 8,000,000.00          | 7,882,320.00          | 8,000,000.00          | 0.670       | 0.661        | 0.670        | 1,145            | 02/19/2025    |
| 3130ANQU7                                 | 21CCT051     | Federal Home Loan Bank     |                       | 08/30/2021    | 6,625,000.00          | 6,559,743.75          | 6,625,000.00          | 1.000       | 0.986        | 1.000        | 1,698            | 08/26/2026    |
| 3130ANFD7                                 | 21CCT052     | Federal Home Loan Bank     |                       | 08/27/2021    | 5,770,000.00          | 5,721,012.70          | 5,769,731.62          | 1.000       | 0.987        | 1.001        | 1,677            | 08/05/2026    |
| 3130ANLW8                                 | 21CCT053     | Federal Home Loan Bank     |                       | 08/27/2021    | 5,000,000.00          | 4,948,300.00          | 4,997,672.32          | 1.000       | 0.996        | 1.010        | 1,698            | 08/26/2026    |
| 3130AKJW7                                 | 21CCT056     | Federal Home Loan Bank     |                       | 09/03/2021    | 10,000,000.00         | 9,789,100.00          | 9,935,356.68          | 0.600       | 0.756        | 0.766        | 1,444            | 12/15/2025    |
| 3130AKKG0                                 | 21CCT061     | Federal Home Loan Bank     |                       | 09/14/2021    | 1,500,000.00          | 1,459,710.00          | 1,486,666.45          | 0.520       | 0.736        | 0.746        | 1,459            | 12/30/2025    |
| 3130AQFP3                                 | 21CCT079     | Federal Home Loan Bank     |                       | 12/30/2021    | 8,780,000.00          | 8,789,043.40          | 8,775,612.44          | 1.400       | 1.391        | 1.410        | 1,824            | 12/30/2026    |
| 3134GVQ68                                 | 20CCT037     | Federal Home Loan Mtg Corp |                       | 07/08/2020    | 3,515,000.00          | 3,505,650.10          | 3,514,738.37          | 0.375       | 0.375        | 0.380        | 531              | 06/16/2023    |

**Cuyahoga County Treasury  
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| CUSIP                                     | Investment # | Issuer                         | Average Balance       | Purchase Date | Par Value             | Market Value          | Book Value            | Stated Rate | YTM 360      | YTM 365      | Days to Maturity | Maturity Date |
|---|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|--------------|--------------|------------------|---------------|
| <b>Callable Federal Agency Securities</b> |              |                                |                       |               |                       |                       |                       |             |              |              |                  |               |
| 3134GWUE4                                 | 20CCT073     | Federal Home Loan Mtg Corp     |                       | 10/27/2020    | 10,000,000.00         | 9,760,400.00          | 9,980,978.57          | 0.500       | 0.544        | 0.552        | 1,368            | 09/30/2025    |
| 3134GW5P7                                 | 20CCT074     | Federal Home Loan Mtg Corp     |                       | 10/27/2020    | 10,000,000.00         | 9,822,000.00          | 9,995,795.56          | 0.600       | 0.603        | 0.611        | 1,395            | 10/27/2025    |
| 3136G4Y56                                 | 20CCT048     | Federal National Mtg Assn      |                       | 08/25/2020    | 20,000,000.00         | 19,940,600.00         | 20,000,000.00         | 0.310       | 0.306        | 0.310        | 601              | 08/25/2023    |
| 3135G05R0                                 | 20CCT050     | Federal National Mtg Assn      |                       | 08/17/2020    | 10,000,000.00         | 9,958,000.00          | 9,994,918.68          | 0.300       | 0.327        | 0.332        | 586              | 08/10/2023    |
| 3135G06Q1                                 | 20CCT088     | Federal National Mtg Assn      |                       | 12/30/2020    | 6,000,000.00          | 5,838,600.00          | 6,005,995.83          | 0.640       | 0.606        | 0.615        | 1,459            | 12/30/2025    |
| 3136G4J95                                 | 21CCT021     | Federal National Mtg Assn      |                       | 03/29/2021    | 3,000,000.00          | 2,933,970.00          | 2,978,251.89          | 0.550       | 0.742        | 0.752        | 1,332            | 08/25/2025    |
| 3135G05M1                                 | 21CCT022     | Federal National Mtg Assn      |                       | 03/29/2021    | 1,915,000.00          | 1,884,723.85          | 1,909,860.72          | 0.700       | 0.766        | 0.776        | 1,306            | 07/30/2025    |
| 3135G06A6                                 | 21CCT059     | Federal National Mtg Assn      |                       | 09/14/2021    | 2,500,000.00          | 2,446,475.00          | 2,486,504.78          | 0.580       | 0.714        | 0.724        | 1,388            | 10/20/2025    |
| <b>Subtotal and Average</b>               |              |                                | <b>229,970,041.98</b> |               | <b>238,410,000.00</b> | <b>235,924,859.20</b> | <b>238,181,863.86</b> |             | <b>0.750</b> | <b>0.760</b> | <b>1,206</b>     |               |
| <b>Foreign Securities</b>                 |              |                                |                       |               |                       |                       |                       |             |              |              |                  |               |
| 46513XY46                                 | 18CCT003     | State of Israel                |                       | 03/01/2018    | 10,000,000.00         | 9,983,200.00          | 10,000,000.00         | 3.560       | 3.515        | 3.563        | 424              | 03/01/2023    |
| 46514AMG1                                 | 19CCT010     | State of Israel                |                       | 03/01/2019    | 1,500,000.00          | 1,497,015.00          | 1,500,000.00          | 3.350       | 3.308        | 3.354        | 790              | 03/01/2024    |
| 46514AMN6                                 | 19CCT011     | State of Israel                |                       | 03/01/2019    | 1,500,000.00          | 1,497,030.00          | 1,500,000.00          | 3.500       | 3.133        | 3.177        | 790              | 03/01/2024    |
| 46513JEE7                                 | 20CCT015     | State of Israel                |                       | 03/17/2020    | 3,000,000.00          | 2,986,470.00          | 3,000,000.00          | 1.950       | 1.924        | 1.950        | 1,155            | 03/01/2025    |
| <b>Subtotal and Average</b>               |              |                                | <b>16,000,000.00</b>  |               | <b>16,000,000.00</b>  | <b>15,963,715.00</b>  | <b>16,000,000.00</b>  |             | <b>3.161</b> | <b>3.205</b> | <b>630</b>       |               |
| <b>Municipal Securities</b>               |              |                                |                       |               |                       |                       |                       |             |              |              |                  |               |
| 232285BN5                                 | 21CCT039     | Cuyahoga County Public Library |                       | 07/15/2021    | 3,550,000.00          | 3,485,248.00          | 3,550,000.00          | 0.887       | 0.875        | 0.887        | 1,430            | 12/01/2025    |
| 199492M55                                 | 21CCT005     | City of Columbus               |                       | 02/17/2021    | 500,000.00            | 488,905.00            | 500,000.00            | 1.015       | 1.001        | 1.015        | 1,916            | 04/01/2027    |
| 199492M63                                 | 21CCT006     | City of Columbus               |                       | 02/17/2021    | 500,000.00            | 488,505.00            | 500,000.00            | 1.215       | 1.198        | 1.215        | 2,282            | 04/01/2028    |
| 199492P60                                 | 21CCT007     | City of Columbus               |                       | 02/17/2021    | 300,000.00            | 293,574.00            | 300,000.00            | 0.784       | 0.773        | 0.784        | 1,551            | 04/01/2026    |
| 199492P86                                 | 21CCT008     | City of Columbus               |                       | 02/17/2021    | 350,000.00            | 341,953.50            | 350,000.00            | 1.215       | 1.198        | 1.215        | 2,282            | 04/01/2028    |
| 199492R43                                 | 21CCT009     | City of Columbus               |                       | 02/17/2021    | 950,000.00            | 945,886.50            | 950,000.00            | 0.247       | 0.244        | 0.247        | 455              | 04/01/2023    |
| 199492R84                                 | 21CCT010     | City of Columbus               |                       | 02/17/2021    | 315,000.00            | 308,010.15            | 315,000.00            | 1.015       | 1.001        | 1.015        | 1,916            | 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        | 5,479            | 01/01/2037    |
| 239876CT0                                 | 20CCT075     | City of Dayton Ohio            |                       | 11/12/2020    | 890,000.00            | 871,318.90            | 890,000.00            | 1.101       | 1.086        | 1.101        | 1,430            | 12/01/2025    |
| 353174JA4                                 | 20CCT054     | Franklin County Convention Fac |                       | 09/22/2020    | 520,000.00            | 516,791.60            | 520,000.00            | 1.255       | 1.238        | 1.255        | 1,430            | 12/01/2025    |
| 353174JD8                                 | 20CCT055     | Franklin County Convention Fac |                       | 09/22/2020    | 945,000.00            | 940,823.10            | 945,000.00            | 1.822       | 1.797        | 1.822        | 2,526            | 12/01/2028    |
| 353174JE6                                 | 20CCT056     | Franklin County Convention Fac |                       | 09/22/2020    | 5,295,000.00          | 5,271,913.80          | 5,295,000.00          | 1.922       | 1.895        | 1.922        | 2,891            | 12/01/2029    |
| 353174JB2                                 | 20CCT057     | Franklin County Convention Fac |                       | 09/22/2020    | 1,330,000.00          | 1,322,325.90          | 1,330,000.00          | 1.466       | 1.446        | 1.466        | 1,795            | 12/01/2026    |
| 353174JC0                                 | 20CCT058     | Franklin County Convention Fac |                       | 09/22/2020    | 605,000.00            | 600,323.35            | 605,000.00            | 1.616       | 1.594        | 1.616        | 2,160            | 12/01/2027    |
| 353174JC0                                 | 20CCT059     | Franklin County Convention Fac |                       | 09/22/2020    | 500,000.00            | 496,135.00            | 500,000.00            | 1.616       | 1.594        | 1.616        | 2,160            | 12/01/2027    |
| 443695RB9                                 | 21CCT078     | City of Hudson                 |                       | 12/15/2021    | 3,000,000.00          | 3,019,200.00          | 3,018,547.33          | 1.000       | 0.346        | 0.351        | 348              | 12/15/2022    |
| 5094264Q2                                 | 21CCT024     | Lake County                    |                       | 03/31/2021    | 5,700,000.00          | 5,704,788.00          | 5,704,155.69          | 0.500       | 0.196        | 0.198        | 89               | 03/31/2022    |
| 54376PAM9                                 | 20CCT063     | Lorain Ohio Public Library     |                       | 10/15/2020    | 360,000.00            | 364,197.60            | 363,843.16            | 1.500       | 0.326        | 0.330        | 334              | 12/01/2022    |

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
December 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>  |              |                             |                         |               |                         |                         |                         |             |              |              |                  |               |
| 54376PAQ0                    | 20CCT065     | Lorain Ohio Public Library  |                         | 10/15/2020    | 375,000.00              | 387,618.75              | 388,737.19              | 1.500       | 0.543        | 0.550        | 1,430            | 12/01/2025    |
| 54376PAP2                    | 20CCT066     | Lorain Ohio Public Library  |                         | 10/15/2020    | 370,000.00              | 380,974.20              | 381,103.36              | 1.500       | 0.454        | 0.460        | 1,065            | 12/01/2024    |
| 54376PAN7                    | 20CCT067     | Lorain Ohio Public Library  |                         | 10/15/2020    | 365,000.00              | 372,738.00              | 372,709.83              | 1.500       | 0.385        | 0.390        | 699              | 12/01/2023    |
| 54930LSW6                    | 20CCT069     | Lucas County                |                         | 10/15/2020    | 775,000.00              | 784,362.00              | 785,789.98              | 1.000       | 0.266        | 0.270        | 699              | 12/01/2023    |
| 67759HMN1                    | 20CCT029     | State of Ohio               |                         | 04/30/2020    | 1,000,000.00            | 1,012,490.00            | 1,007,210.28            | 1.700       | 1.095        | 1.110        | 455              | 04/01/2023    |
| 676900VG5                    | 20CCT072     | Ohio Housing Finance Agency |                         | 10/29/2020    | 3,400,000.00            | 3,403,944.00            | 3,400,000.00            | 0.350       | 0.345        | 0.350        | 638              | 10/01/2023    |
| 817834MZ4                    | 21CCT026     | Seven Hills                 |                         | 04/07/2021    | 5,295,000.00            | 5,304,954.60            | 5,304,233.32            | 0.875       | 0.208        | 0.211        | 96               | 04/07/2022    |
| 889278ZC4                    | 21CCT075     | City of Toledo              |                         | 11/18/2021    | 4,610,000.00            | 4,631,436.50            | 4,630,078.61            | 0.750       | 0.248        | 0.251        | 319              | 11/16/2022    |
| <b>Subtotal and Average</b>  |              |                             | <b>60,708,216.20</b>    |               | <b>60,350,000.00</b>    | <b>60,288,417.45</b>    | <b>60,456,408.75</b>    |             | <b>1.555</b> | <b>1.577</b> | <b>2,376</b>     |               |
| <b>STAR Ohio Account</b>     |              |                             |                         |               |                         |                         |                         |             |              |              |                  |               |
| STAR ARP                     | STAR ARP     | STAR Ohio                   |                         | 05/12/2021    | 130,803,340.63          | 130,803,340.63          | 130,803,340.63          | 0.090       | 0.089        | 0.090        | 1                |               |
| STAR CARES                   | STAR CARES   | STAR Ohio                   |                         | 05/14/2020    | 6,665,227.67            | 6,665,227.67            | 6,665,227.67            | 0.090       | 0.089        | 0.090        | 1                |               |
| STAR MAIN                    | STAR Main    | STAR Ohio                   |                         | 12/31/2013    | 26,872,773.58           | 26,872,773.58           | 26,872,773.58           | 0.090       | 0.089        | 0.090        | 1                |               |
| STAR OPIOID                  | STAR OPIOID  | STAR Ohio                   |                         | 05/28/2020    | 46,881,375.31           | 46,881,375.31           | 46,881,375.31           | 0.090       | 0.089        | 0.090        | 1                |               |
| <b>Subtotal and Average</b>  |              |                             | <b>211,209,656.25</b>   |               | <b>211,222,717.19</b>   | <b>211,222,717.19</b>   | <b>211,222,717.19</b>   |             | <b>0.089</b> | <b>0.090</b> | <b>1</b>         |               |
| <b>Money Market Accounts</b> |              |                             |                         |               |                         |                         |                         |             |              |              |                  |               |
| OPIOID CUSTODY               | OPIOID CUST  | US Bank                     |                         | 11/29/2021    | 259,176.99              | 259,176.99              | 259,176.99              | 0.020       | 0.020        | 0.020        | 1                |               |
| US BANK CUSTODY              | US BANK CUST | US Bank                     |                         | 12/03/2019    | 18,773,725.90           | 18,773,725.90           | 18,773,725.90           | 0.020       | 0.020        | 0.020        | 1                |               |
| <b>Subtotal and Average</b>  |              |                             | <b>10,905,348.57</b>    |               | <b>19,032,902.89</b>    | <b>19,032,902.89</b>    | <b>19,032,902.89</b>    |             | <b>0.020</b> | <b>0.020</b> | <b>1</b>         |               |
| <b>Total and Average</b>     |              |                             | <b>1,198,649,510.51</b> |               | <b>1,177,407,620.08</b> | <b>1,172,662,111.88</b> | <b>1,175,503,245.14</b> |             | <b>0.761</b> | <b>0.772</b> | <b>824</b>       |               |

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
December 31, 2021**

| CUSIP                             | Investment # | Issuer                 | Average<br>Balance      | Purchase<br>Date | Par Value               | Market Value            | Book Value              | Stated<br>Rate | YTM<br>360   | YTM<br>365   | Days to<br>Maturity |
|-----------------------------------|--------------|------------------------|-------------------------|------------------|-------------------------|-------------------------|-------------------------|----------------|--------------|--------------|---------------------|
| <b>Passbook/Checking Accounts</b> |              |                        |                         |                  |                         |                         |                         |                |              |              |                     |
| KEY                               | Key          | KEY BANK               |                         |                  | 62,364,422.01           | 62,364,422.01           | 62,364,422.01           |                | 0.000        | 0.000        | 1                   |
| PNC                               | PNC          | PNC                    |                         |                  | 4,906,715.75            | 4,906,715.75            | 4,906,715.75            |                | 0.000        | 0.000        | 1                   |
| US BANK                           | US Bank      | US Bank                |                         |                  | 2,742,777.50            | 2,742,777.50            | 2,742,777.50            |                | 0.000        | 0.000        | 1                   |
|                                   |              | <b>Average Balance</b> | <b>0.00</b>             |                  |                         |                         |                         |                |              |              | <b>1</b>            |
| <b>Total Cash and Investments</b> |              |                        | <b>1,198,649,510.51</b> |                  | <b>1,247,421,535.34</b> | <b>1,242,676,027.14</b> | <b>1,245,517,160.40</b> |                | <b>0.761</b> | <b>0.772</b> | <b>824</b>          |



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

| CUSIP   | Investment # | Issuer                 | Stated<br>Rate | Transaction<br>Date | Purchases<br>or Deposits | Redemptions<br>or Withdrawals | Balance               |
|---|--------------|------------------------|----------------|---------------------|--------------------------|-------------------------------|-----------------------|
| <b>Certificates of Deposit - Bank</b>               |              |                        |                |                     |                          |                               |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>32,327,000.00</b>  |
| <b>Passbook/Checking Accounts (Monthly Summary)</b> |              |                        |                |                     |                          |                               |                       |
| KEY   | Key          | KEY BANK               |                |                     | 95,957,836.37            | 70,053,959.21                 |                       |
| PNC   | PNC          | PNC                    |                |                     | 9,086,971.21             | 13,342,551.57                 |                       |
| US BANK   | US Bank      | US Bank                |                |                     | 12,193,437.32            | 9,885,129.17                  |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>0.00</b>           |
| <b>Medium Term Notes</b>                            |              |                        |                |                     |                          |                               |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>94,601,359.70</b>  |
| <b>Commercial Paper Disc. -Amortizing</b>           |              |                        |                |                     |                          |                               |                       |
| 46640PZ71   | 21CCT014     | JP Morgan CP           | 0.180          | 12/07/2021          | 0.00                     | 7,400,000.00                  |                       |
| 46640PZ71   | 21CCT015     | JP Morgan CP           | 0.180          | 12/07/2021          | 0.00                     | 5,515,000.00                  |                       |
| 46640PZP1   | 21CCT030     | JP Morgan CP           | 0.200          | 12/23/2021          | 0.00                     | 15,000,000.00                 |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>104,310,611.68</b> |
| <b>Federal Agency Coupon Securities</b>             |              |                        |                |                     |                          |                               |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>245,929,187.34</b> |
| <b>Treasury Coupon Securities</b>                   |              |                        |                |                     |                          |                               |                       |
| 91282CDG3   | 21CCT077     | U.S. Treasury          | 1.125          | 12/14/2021          | 9,966,015.63             | 0.00                          |                       |
| 91282CDQ1   | 21CCT080     | U.S. Treasury          | 1.250          | 12/31/2021          | 9,985,546.88             | 0.00                          |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>153,441,193.73</b> |
| <b>Callable Federal Agency Securities</b>           |              |                        |                |                     |                          |                               |                       |
| 3130AQFP3   | 21CCT079     | Federal Home Loan Bank | 1.400          | 12/30/2021          | 8,775,610.00             | 0.00                          |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>238,181,863.86</b> |
| <b>Foreign Securities</b>                           |              |                        |                |                     |                          |                               |                       |
| <b>Subtotal</b>                                     |              |                        |                |                     |                          |                               | <b>16,000,000.00</b>  |
| <b>Municipal Securities</b>                         |              |                        |                |                     |                          |                               |                       |
| 443695PJ4   | 20CCT084     | City of Hudson         | 1.000          | 12/17/2021          | 0.00                     | 3,100,000.00                  |                       |
| 443695RB9   | 21CCT078     | City of Hudson         | 1.000          | 12/15/2021          | 3,019,410.00             | 0.00                          |                       |

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

| CUSIP                        | Investment # | Issuer                     | Stated<br>Rate | Transaction<br>Date | Purchases<br>or Deposits | Redemptions<br>or Withdrawals | Balance                 |
|------------------------------|--------------|----------------------------|----------------|---------------------|--------------------------|-------------------------------|-------------------------|
| <b>Municipal Securities</b>  |              |                            |                |                     |                          |                               |                         |
| 54376PAL1                    | 20CCT064     | Lorain Ohio Public Library | 1.500          | 12/01/2021          | 0.00                     | 325,000.00                    |                         |
|                              |              | <b>Subtotal</b>            |                |                     | <b>3,019,410.00</b>      | <b>3,425,000.00</b>           | <b>60,456,408.75</b>    |
| <b>STAR Ohio Account</b>     |              |                            |                |                     |                          |                               |                         |
| STAR ARP                     | STAR ARP     | STAR Ohio                  | 0.090          |                     | 9,584.17                 | 0.00                          |                         |
| STAR CARES                   | STAR CARES   | STAR Ohio                  | 0.090          |                     | 530.72                   | 2,219,702.99                  |                         |
| STAR MAIN                    | STAR Main    | STAR Ohio                  | 0.090          |                     | 3,485,963.32             | 1,980.47                      |                         |
| STAR OPIOID                  | STAR OPIOID  | STAR Ohio                  | 0.090          |                     | 3,381.41                 | 1,264,279.86                  |                         |
|                              |              | <b>Subtotal</b>            |                |                     | <b>3,499,459.62</b>      | <b>3,485,963.32</b>           | <b>211,222,717.19</b>   |
| <b>Money Market Accounts</b> |              |                            |                |                     |                          |                               |                         |
| OPIOID CUSTODY               | OPIOID CUST  | US Bank                    | 0.020          |                     | 177,444,066.16           | 237,184,889.17                |                         |
| US BANK CUSTODY              | US BANK CUST | US Bank                    | 0.020          |                     | 162,917,582.90           | 144,143,857.00                |                         |
|                              |              | <b>Subtotal</b>            |                |                     | <b>340,361,649.06</b>    | <b>381,328,746.17</b>         | <b>19,032,902.89</b>    |
|                              |              | <b>Total</b>               |                |                     | <b>492,845,936.09</b>    | <b>509,436,349.44</b>         | <b>1,175,503,245.14</b> |



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received December 1, 2021 - December 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  |          |
| Bank of New York Mellon        | 06406RAP2 | 21CCT048        | MTN           | 10,000,000.00 | 0.350        | 12/07/2021 | 12/07/2021       | 17,500.00        | 17,500.00        | -        |
|                                |           |                 |               |               |              |            | <b>Subtotal</b>  | <b>17,500.00</b> | <b>17,500.00</b> |          |
| Cuyahoga County Public Library | 232285BN5 | 21CCT039        | MUN           | 3,550,000.00  | 0.887        | 12/01/2021 | 12/01/2021       | 11,895.66        | 11,895.66        | -        |
|                                |           |                 |               |               |              |            | <b>Subtotal</b>  | <b>11,895.66</b> | <b>11,895.66</b> |          |
| City of Dayton Ohio            | 239876CT0 | 20CCT075        | MUN           | 890,000.00    | 1.101        | 12/01/2021 | 12/01/2021       | 4,899.45         | 4,899.45         | -        |
|                                |           |                 |               |               |              |            | <b>Subtotal</b>  | <b>4,899.45</b>  | <b>4,899.45</b>  |          |
| Franklin County Convention Fac | 353174JA4 | 20CCT054        | MUN           | 520,000.00    | 1.255        | 12/01/2021 | 12/01/2021       | 3,263.00         | 3,263.00         | -        |
|                                |           | 20CCT055        | MUN           | 945,000.00    | 1.822        | 12/01/2021 | 12/01/2021       | 8,608.95         | 8,608.95         | -        |
|                                |           | 20CCT056        | MUN           | 5,295,000.00  | 1.922        | 12/01/2021 | 12/01/2021       | 50,884.95        | 50,884.95        | -        |
|                                |           | 20CCT057        | MUN           | 1,330,000.00  | 1.466        | 12/01/2021 | 12/01/2021       | 9,748.90         | 9,748.90         | -        |
|                                |           | 20CCT058        | MUN           | 605,000.00    | 1.616        | 12/01/2021 | 12/01/2021       | 4,888.40         | 4,888.40         | -        |
|                                |           | 20CCT059        | MUN           | 500,000.00    | 1.616        | 12/01/2021 | 12/01/2021       | 4,040.00         | 4,040.00         | -        |
|                                |           | <b>Subtotal</b> |               |               |              |            | <b>81,434.20</b> | <b>81,434.20</b> |                  |          |
| Federal Farm Credit Bank       | 3133EMLR1 | 21CCT062        | MC2           | 1,500,000.00  | 0.500        | 12/23/2021 | 12/23/2021       | 3,750.00         | 3,750.00         | -        |
|                                |           |                 |               |               |              |            | <b>Subtotal</b>  | <b>3,750.00</b>  | <b>3,750.00</b>  |          |
| Federal Home Loan Bank         | 3130AAHE1 | 19CCT016        | FAC           | 1,000,000.00  | 2.500        | 12/08/2021 | 12/08/2021       | 12,500.00        | 12,500.00        | -        |
|                                |           | 21CCT049        | FAC           | 10,000,000.00 | 0.875        | 12/12/2021 | 12/12/2021       | 39,131.94        | 39,131.94        | -        |
|                                |           | 21CCT056        | MC2           | 10,000,000.00 | 0.600        | 12/15/2021 | 12/15/2021       | 30,000.00        | 30,000.00        | -        |
|                                |           | 21CCT061        | MC2           | 1,500,000.00  | 0.520        | 12/30/2021 | 12/30/2021       | 3,900.00         | 3,900.00         | -        |
|                                |           | <b>Subtotal</b> |               |               |              |            | <b>85,531.94</b> | <b>85,531.94</b> |                  |          |
| Federal Home Loan Mtg Corp     | 3134GVQ68 | 20CCT037        | MC2           | 3,515,000.00  | 0.375        | 12/16/2021 | 12/16/2021       | 6,590.63         | 6,590.63         | -        |
|                                |           |                 |               |               |              |            | <b>Subtotal</b>  | <b>6,590.63</b>  | <b>6,590.63</b>  |          |
| Federal National Mtg Assn      | 3135G04Z3 | 21CCT017        | FAC           | 10,000,000.00 | 0.500        | 12/17/2021 | 12/17/2021       | 25,000.00        | 25,000.00        | -        |
|                                |           | 20CCT086        | FAC           | 6,715,000.00  | 0.600        | 12/23/2021 | 12/23/2021       | 20,145.00        | 20,145.00        | -        |
|                                |           | 20CCT088        | MC2           | 6,000,000.00  | 0.640        | 12/30/2021 | 12/30/2021       | 19,200.00        | 19,200.00        | -        |
|                                |           | <b>Subtotal</b> |               |               |              |            | <b>64,345.00</b> | <b>64,345.00</b> |                  |          |

**Cuyahoga County Treasury**  
**Received Interest**  
**Received December 1, 2021 - December 31, 2021**

| Issuer                                | CUSIP     | Investment # | Security Type | Par Value     | Current Rate |            |                 | Interest          |                   | Variance |
|---------------------------------------|-----------|--------------|---------------|---------------|--------------|------------|-----------------|-------------------|-------------------|----------|
|                                       |           |              |               |               |              | Date Due   | Date Received   | Amount Due        | Amount Received   |          |
| <b>City of Hudson</b>                 | 443695PJ4 | 20CCT084     | MUN           | 0.00          | 1.000        | 12/17/2021 | 12/17/2021      | 31,000.00         | 31,000.00         | -        |
|                                       |           |              |               |               |              |            | <b>Subtotal</b> | <b>31,000.00</b>  | <b>31,000.00</b>  |          |
| <b>Lorain Ohio Public Library</b>     | 54376PAM9 | 20CCT063     | MUN           | 360,000.00    | 1.500        | 12/01/2021 | 12/01/2021      | 2,700.00          | 2,700.00          | -        |
|                                       | 54376PAL1 | 20CCT064     | MUN           | 0.00          | 1.500        | 12/01/2021 | 12/01/2021      | 2,437.50          | 2,437.50          | -        |
|                                       | 54376PAQ0 | 20CCT065     | MUN           | 375,000.00    | 1.500        | 12/01/2021 | 12/01/2021      | 2,812.50          | 2,812.50          | -        |
|                                       | 54376PAP2 | 20CCT066     | MUN           | 370,000.00    | 1.500        | 12/01/2021 | 12/01/2021      | 2,775.00          | 2,775.00          | -        |
|                                       | 54376PAN7 | 20CCT067     | MUN           | 365,000.00    | 1.500        | 12/01/2021 | 12/01/2021      | 2,737.50          | 2,737.50          | -        |
|                                       |           |              |               |               |              |            | <b>Subtotal</b> | <b>13,462.50</b>  | <b>13,462.50</b>  |          |
| <b>Lucas County</b>                   | 54930LSW6 | 20CCT069     | MUN           | 775,000.00    | 1.000        | 12/01/2021 | 12/01/2021      | 3,875.00          | 3,875.00          | -        |
|                                       |           |              |               |               |              |            | <b>Subtotal</b> | <b>3,875.00</b>   | <b>3,875.00</b>   |          |
| <b>Toyota Motor Credit Corporatio</b> | 89236TJH9 | 21CCT067     | MTN           | 6,500,000.00  | 0.500        | 12/18/2021 | 12/18/2021      | 16,250.00         | 16,250.00         | -        |
|                                       |           |              |               |               |              |            | <b>Subtotal</b> | <b>16,250.00</b>  | <b>16,250.00</b>  |          |
| <b>U.S. Treasury</b>                  | 912828ZW3 | 21CCT038     | TRC           | 17,000,000.00 | 0.250        | 12/31/2021 | 12/31/2021      | 21,250.00         | 21,250.00         | -        |
|                                       |           |              |               |               |              |            | <b>Subtotal</b> | <b>21,250.00</b>  | <b>21,250.00</b>  |          |
| <b>Total</b>                          |           |              |               |               |              |            |                 | <b>361,784.38</b> | <b>361,784.38</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 December 1, 2021 - December 31, 2021**

| Issuer               | CUSIP           | Investment # | Security Type | Par Value      | Current Rate | Interest        |                  |
|----------------------|-----------------|--------------|---------------|----------------|--------------|-----------------|------------------|
|                      |                 |              |               |                |              | Date Received   | Amount Received  |
| <b>Cash Accounts</b> |                 |              |               |                |              |                 |                  |
| STAR Ohio            | STAR ARP        | STAR ARP     | RRP           | 130,793,756.46 | 0.090        | 12/31/2021      | 9,584.17         |
|                      | STAR CARES      | STAR CARES   | RRP           | 6,664,696.95   | 0.090        | 12/31/2021      | 530.72           |
|                      | STAR MAIN       | STAR Main    | RRP           | 26,872,773.58  | 0.090        | 12/31/2021      | 1,980.47         |
|                      | STAR OPIOID     | STAR OPIOID  | RRP           | 46,877,993.90  | 0.090        | 12/31/2021      | 3,381.41         |
|                      |                 |              |               |                |              | <b>Subtotal</b> | <b>15,476.77</b> |
| US Bank              | US BANK CUSTODY | US BANK CUST | RR2           | 18,773,725.90  | 0.020        | 12/03/2021      | 11.52            |
|                      | OPIOID CUSTODY  | OPIOID CUST  | RR2           | 259,176.99     | 0.020        | 12/06/2021      | 16.44            |
|                      |                 |              |               |                |              | <b>Subtotal</b> | <b>27.96</b>     |
|                      |                 |              |               |                |              | <b>Total</b>    | <b>15,504.73</b> |



## Portfolio Compliance Report December 31, 2021

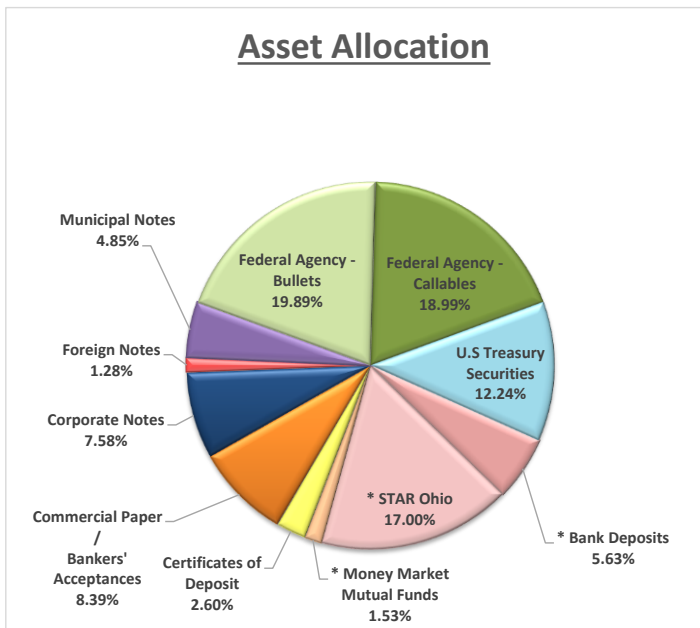
| <u>Investment Class</u>                 | <u>Book Value</u>       | <u>Market Value</u>     | <u>Unrealized Gain/(Loss)</u> | <u>% Current Mkt Value</u> | <u>% Prior Mkt / Trailing Ave</u> | <u>Investment Policy Limit</u> | <u>% Available</u> |
|---|-------------------------|-------------------------|-------------------------------|----------------------------|-----------------------------------|--------------------------------|--------------------|
| * Bank Deposits                         | 70,013,915.26           | 70,013,915.26           | 0.00                          | 5.63%                      | 5.78%                             | 100%                           | 94.22%             |
| * STAR Ohio                             | 211,222,717.19          | 211,222,717.19          | 0.00                          | 17.00%                     | 17.44%                            | 100%                           | 82.56%             |
| * Repurchase Agreements                 | 0.00                    | 0.00                    | 0.00                          | 0.00%                      | 0.00%                             | 50%                            | 50.00%             |
| * Money Market Mutual Funds             | 19,032,902.89           | 19,032,902.89           | 0.00                          | 1.53%                      | 1.57%                             | 75%                            | 73.43%             |
| Certificates of Deposit                 | 32,327,000.00           | 32,327,000.00           | 0.00                          | 2.60%                      | 2.39%                             | 50%                            | 47.61%             |
| Commercial Paper / Bankers' Acceptances | 104,310,611.68          | 104,299,555.60          | (11,056.08)                   | 8.39%                      | 7.71%                             | 40%                            | 32.29%             |
| Corporate Notes                         | 94,601,359.70           | 94,223,887.84           | (377,471.86)                  | 7.58%                      | 6.97%                             | 15%                            | 8.03%              |
| Foreign Notes                           | 16,000,000.00           | 15,963,715.00           | (36,285.00)                   | 1.28%                      | 1.18%                             | 2%                             | 0.82%              |
| Municipal Notes                         | 60,456,408.75           | 60,288,417.45           | (167,991.30)                  | 4.85%                      | 4.46%                             | 20%                            | 15.54%             |
| Federal Agency - Bullets                | 245,929,187.34          | 247,228,317.46          | 1,299,130.12                  | 19.89%                     | 18.28%                            | 100%                           | 81.72%             |
| Federal Agency - Callables              | 238,181,863.86          | 235,924,859.20          | (2,257,004.66)                | 18.99%                     | 17.44%                            | 70%                            | 52.56%             |
| Federal Agency - Discount Notes         | 0.00                    | 0.00                    | 0.00                          | 0.00%                      | 0.00%                             | 100%                           | 100.00%            |
| U.S Treasury Securities                 | 153,441,193.73          | 152,150,739.25          | (1,290,454.48)                | 12.24%                     | 11.25%                            | 100%                           | 88.75%             |
| <b>TOTAL HOLDINGS</b>                   | <b>1,245,517,160.40</b> | <b>1,242,676,027.14</b> | <b>(2,841,133.26)</b>         | <b>100.00%</b>             |                                   |                                |                    |

|                               |                         |
|-------------------------------|-------------------------|
| <b>Prior Day Market Value</b> | <b>1,210,832,251.82</b> |
| <b>12 Month Trailing Avg</b>  | <b>1,352,802,129.86</b> |

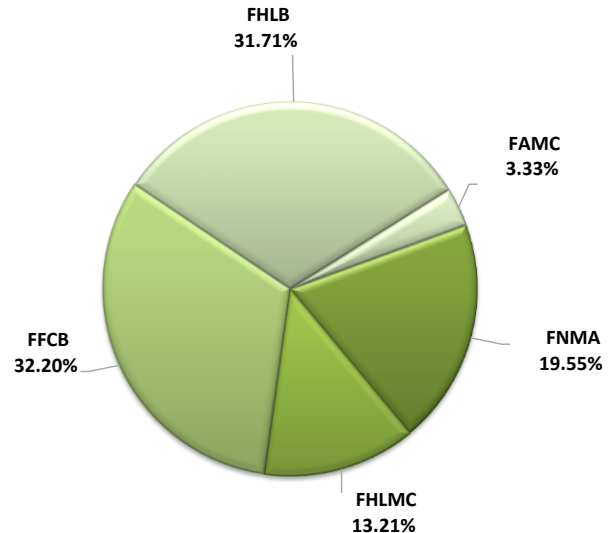
\* These investment classes are limited to their respective policy limit percentage calculated using the Prior Day Market Value.

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

### Asset Allocation



### Federal Agency Breakdown





**Opioid Custody  
Portfolio Management  
Portfolio Summary  
December 31, 2021**

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

| <b>Investments</b>                 | <b>Par Value</b>     | <b>Market</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> |
|------------------------------------|----------------------|----------------------|----------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Medium Term Notes                  | 3,735,000.00         | 3,778,749.55         | 3,779,596.08         | 6.33                  | 444         | 414                     | 0.548                 | 0.556                 |
| Commercial Paper Disc. -Amortizing | 15,000,000.00        | 14,981,170.00        | 14,978,376.39        | 25.09                 | 201         | 171                     | 0.285                 | 0.289                 |
| Federal Agency Coupon Securities   | 13,265,000.00        | 13,147,881.65        | 13,175,110.21        | 22.07                 | 933         | 905                     | 0.705                 | 0.714                 |
| Treasury Coupon Securities         | 19,250,000.00        | 18,939,392.50        | 18,968,761.27        | 31.77                 | 1,097       | 1,075                   | 0.859                 | 0.871                 |
| Callable Federal Agency Securities | 7,880,000.00         | 7,798,102.80         | 7,802,442.30         | 13.07                 | 1,481       | 1,460                   | 1.197                 | 1.213                 |
| Municipal Securities               | 1,000,000.00         | 1,006,400.00         | 1,006,182.44         | 1.69                  | 365         | 348                     | 0.346                 | 0.351                 |
|                                    | <b>60,130,000.00</b> | <b>59,651,696.50</b> | <b>59,710,468.69</b> | <b>100.00%</b>        | <b>833</b>  | <b>807</b>              | <b>0.697</b>          | <b>0.706</b>          |

*W. Christopher Murray II*      *1/12/22*  
 \_\_\_\_\_  
 W. Christopher Murray II, Treasurer

Reporting period 12/01/2021-12/31/2021

Run Date: 01/11/2022 - 11:54

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