



Cuyahoga County
Together We Thrive

Treasury Department

To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: November 10, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End October 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
October 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	2.52	182	150	0.250	0.253
Medium Term Notes	94,592,000.00	94,596,353.81	94,618,740.79	7.36	1,002	710	0.865	0.877
Commercial Paper Disc. -Amortizing	128,575,000.00	128,492,634.45	128,491,900.96	10.00	268	129	0.188	0.190
Federal Agency Coupon Securities	252,778,000.00	254,581,832.59	252,302,941.69	19.63	1,633	1,064	1.254	1.272
Treasury Coupon Securities	134,735,000.00	132,661,163.15	133,429,612.33	10.38	1,486	1,301	0.844	0.856
Callable Federal Agency Securities	229,630,000.00	228,092,678.50	229,396,087.01	17.85	1,543	1,244	0.725	0.735
Foreign Securities	16,000,000.00	16,000,000.00	16,000,000.00	1.24	1,823	691	3.161	3.205
Municipal Securities	57,215,000.00	57,132,105.05	57,299,363.42	4.46	3,285	2,522	1.625	1.647
STAR Ohio Account	341,192,827.26	341,192,827.26	341,192,827.26	26.54	1	1	0.069	0.070
Money Market Accounts	288,959.82	288,959.82	288,959.82	0.02	1	1	0.020	0.020
Investments	1,287,333,787.08	1,285,365,554.63	1,285,347,433.28	100.00%	1,025	756	0.682	0.692
Cash	25,552,508.73	25,552,508.73	25,552,508.73		1	1	0.000	0.000
Total Cash and Investments	1,312,886,295.81	1,310,918,063.36	1,310,899,942.01		1,025	756	0.682	0.692

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	787,048.35	7,475,293.64
Accrued	771,506.50	7,069,819.54
Average Daily Balance		
With Cash	1,317,603,307.06	1,430,428,093.43
Without Cash	1,287,257,223.25	1,390,455,245.41
Effective Rate of Return		
With Cash	0.69%	0.59%
Without Cash	0.71%	0.61%

W. Christopher Murray II 11/10/21
 W. Christopher Murray II, Treasurer

Disclaimer - Cuyahoga County utilizes the cash basis accounting method; however the Effective Rate of Return is calculated using the accrual basis. Reporting on an accrual basis is industry standard to measure performance. Actual and accrued interest, and with and without cash, amounts are reflected for reporting purposes.

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Certificates of Deposit - Bank												
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	150	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	150	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	150	03/31/2022
Subtotal and Average			32,327,000.00		32,327,000.00	32,327,000.00	32,327,000.00	0.250	0.253	150		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,019,200.00	4,999,083.33	0.750	0.752	0.762	556	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,917,390.00	10,998,608.19	0.450	0.449	0.455	923	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,996,080.00	2,001,011.57	0.250	0.214	0.217	557	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,945,100.00	10,000,000.00	0.350	0.345	0.350	766	12/07/2023
14913R2P1	21CCT058	Bank of New York Mellon		09/14/2021	2,155,000.00	2,141,789.85	2,156,030.57	0.600	0.575	0.583	1,047	09/13/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,656,570.50	3,658,658.33	0.850	0.896	0.909	1,089	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	5,018,431.00	5,024,397.70	0.850	0.876	0.888	1,089	10/25/2024
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,142,136.20	1,135,340.41	2.950	1.763	1.787	151	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,659,765.86	6,620,312.11	2.950	1.756	1.781	151	04/01/2022
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,839,806.50	1,851,410.11	0.625	0.590	0.598	1,044	09/10/2024
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,468,468.90	6,489,905.05	0.500	0.348	0.353	651	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,959,950.00	4,999,134.39	0.625	0.622	0.631	1,047	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,951,940.00	5,998,037.95	0.625	0.628	0.637	1,047	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,428,825.00	6,470,237.84	0.500	0.667	0.676	960	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,310,320.00	11,196,457.48	1.250	1.256	1.274	493	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,140,580.00	11,020,115.76	1.902	1.641	1.664	288	08/16/2022
Subtotal and Average			86,439,753.50		94,592,000.00	94,596,353.81	94,618,740.79	0.865	0.877	710		
Commercial Paper Disc. -Amortizing												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,491,450.00	22,488,156.67	0.190	0.193	0.196	99	02/08/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,251,073.80	10,252,020.00	0.160	0.163	0.165	175	04/25/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,194,246.00	4,195,818.66	0.160	0.162	0.164	224	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,975,200.00	15,978,635.55	0.190	0.193	0.195	253	07/12/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,989,800.00	9,991,358.33	0.170	0.173	0.175	183	05/03/2022
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,399,334.00	7,398,668.00	0.180	0.183	0.186	36	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,514,503.65	5,514,007.30	0.180	0.183	0.186	36	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,998,050.00	14,995,666.67	0.200	0.204	0.206	52	12/23/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,296,140.00	19,292,456.91	0.210	0.213	0.216	67	01/07/2022
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,091,718.00	10,092,638.22	0.160	0.163	0.165	164	04/14/2022
53948BEC9	21CCT046	WELLS FARGO		08/18/2021	8,300,000.00	8,291,119.00	8,292,474.65	0.170	0.173	0.175	192	05/12/2022

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 31, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Subtotal and Average			119,914,088.49		128,575,000.00	128,492,634.45	128,491,900.96		0.188	0.190	129	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,784,100.00	9,999,680.44	0.500	0.494	0.501	1,458	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,339,255.00	6,495,188.84	0.480	0.491	0.498	1,536	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,954,104.50	6,676,069.57	2.700	2.476	2.510	806	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,391,100.00	9,984,011.60	2.300	2.338	2.370	886	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,298,400.00	9,990,970.83	1.850	1.859	1.885	998	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,231,700.00	9,997,710.83	1.600	1.587	1.609	1,019	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,454,336.00	6,396,946.72	1.550	1.612	1.634	212	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,466,200.00	19,980,498.82	1.600	1.613	1.635	1,051	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,427,958.00	1,400,261.31	1.600	1.567	1.589	651	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,212,300.00	9,995,230.24	1.625	1.627	1.650	721	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,105,349.00	8,171,002.20	0.300	0.316	0.321	868	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,219,805.00	8,228,475.76	0.150	0.315	0.319	562	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,160,500.00	10,002,421.11	2.000	1.943	1.970	312	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,414,199.00	10,924,368.86	2.500	2.489	2.524	834	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,221,500.00	4,999,442.40	2.500	2.471	2.505	834	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,040,470.00	999,893.38	2.500	2.471	2.505	767	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,320,100.00	14,993,028.56	1.500	1.479	1.500	1,018	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,874,100.00	10,047,965.22	0.875	0.758	0.769	1,684	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,201,367.50	12,247,407.65	0.250	0.258	0.262	661	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,251,108.19	3,285,728.32	0.375	0.736	0.746	1,422	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,756,700.00	14,908,507.28	0.650	0.795	0.806	1,456	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,695,831.30	10,738,703.01	0.650	0.994	1.007	1,451	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,323,229.10	13,892,041.76	1.750	1.846	1.871	974	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,167,128.65	11,335,000.00	0.560	0.552	0.560	1,477	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,616,893.85	6,715,000.00	0.600	0.592	0.600	1,513	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,386,261.50	2,425,236.09	0.650	0.536	0.544	1,478	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,567,456.00	1,597,535.25	0.500	0.531	0.539	1,467	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,907,720.00	3,945,587.21	0.375	0.728	0.738	1,393	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,838,800.00	9,945,647.73	0.500	0.643	0.652	1,324	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,953,860.00	1,983,380.70	0.375	0.588	0.596	1,393	08/25/2025
Subtotal and Average			259,810,663.46		252,778,000.00	254,581,832.59	252,302,941.69		1.254	1.272	1,064	
Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,243,650.00	10,980,339.53	1.625	1.694	1.718	729	10/31/2023

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 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
Treasury Coupon Securities												
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,322,448.50	10,090,065.16	1.375	1.672	1.695	698	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,756,250.00	14,930,729.10	0.750	0.845	0.857	1,611	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,561,740.00	16,777,887.84	0.250	0.603	0.612	1,337	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,730,900.00	9,867,510.33	0.250	0.600	0.609	1,368	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,713,700.00	9,838,379.37	0.250	0.669	0.679	1,399	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,754,300.00	9,874,869.61	0.250	0.596	0.604	1,307	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,705,500.00	9,852,493.61	0.250	0.624	0.633	1,429	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,392,245.00	11,491,954.82	0.375	0.395	0.400	1,018	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,279,125.00	7,383,786.42	0.250	0.643	0.652	1,429	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,867,630.00	6,929,369.06	0.375	0.658	0.668	1,276	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,711,683.00	7,752,313.37	0.750	1.015	1.029	1,672	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,621,991.65	7,659,914.11	0.875	1.064	1.078	1,794	09/30/2026
Subtotal and Average			126,952,757.02		134,735,000.00	132,661,163.15	133,429,612.33	0.844	0.856	1.301		
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,452,400.00	10,004,972.32	2.610	2.552	2.587	848	02/27/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,502,835.00	10,499,103.50	0.160	0.167	0.169	346	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,723,520.00	15,990,230.38	0.600	0.607	0.615	1,484	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,796,400.00	9,987,576.22	0.470	0.493	0.500	1,533	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,730,500.00	3,750,000.00	0.710	0.700	0.710	1,247	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,948,000.00	10,000,000.00	0.710	0.700	0.710	1,247	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,152,686.00	8,191,040.16	0.720	0.742	0.752	1,274	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,471,965.00	1,485,123.63	0.500	0.733	0.744	1,513	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,986,800.00	9,996,271.21	0.220	0.243	0.246	520	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,144,641.75	8,204,767.43	0.850	0.896	0.908	1,578	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,006,845.60	1,016,712.82	0.550	0.847	0.858	1,564	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,899,200.00	15,000,000.00	1.000	0.986	1.000	1,610	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,493,520.00	17,595,350.27	0.960	0.953	0.966	1,585	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,989,320.00	4,000,000.00	0.800	0.789	0.800	1,274	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,964,880.00	8,000,000.00	0.670	0.661	0.670	1,206	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,573,722.50	6,625,000.00	1.000	0.986	1.000	1,759	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,732,264.20	5,769,721.88	1.000	0.987	1.001	1,738	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,959,150.00	4,997,588.94	1.000	0.996	1.010	1,759	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,821,100.00	9,932,632.94	0.600	0.756	0.766	1,505	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,464,435.00	1,486,110.49	0.520	0.736	0.746	1,520	12/30/2025
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,513,734.60	3,514,708.47	0.375	0.375	0.380	592	06/16/2023

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 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
Callable Federal Agency Securities												
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,783,200.00	9,980,132.54	0.500	0.544	0.552	1,429	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,806,900.00	9,995,612.22	0.600	0.603	0.611	1,456	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,988,600.00	20,000,000.00	0.310	0.306	0.310	662	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,956,800.00	9,994,392.12	0.300	0.327	0.332	647	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,919,900.00	6,006,245.83	0.640	0.606	0.615	1,520	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,956,680.00	2,977,258.83	0.550	0.742	0.752	1,393	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,898,128.85	1,909,621.50	0.700	0.766	0.776	1,367	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,454,550.00	2,485,913.31	0.580	0.714	0.724	1,449	10/20/2025
Subtotal and Average			232,877,267.42		229,630,000.00	228,092,678.50	229,396,087.01		0.725	0.735	1,244	
Foreign Securities												
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	485	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	851	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.500	3.133	3.177	851	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	1,216	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	16,000,000.00	16,000,000.00		3.161	3.205	691	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,496,643.50	3,550,000.00	0.887	0.875	0.887	1,491	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	490,245.00	500,000.00	1.015	1.001	1.015	1,977	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	490,010.00	500,000.00	1.215	1.198	1.215	2,343	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	294,714.00	300,000.00	0.784	0.773	0.784	1,612	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	343,007.00	350,000.00	1.215	1.198	1.215	2,343	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	948,936.00	950,000.00	0.247	0.244	0.247	516	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	308,854.35	315,000.00	1.015	1.001	1.015	1,977	04/01/2027
9AMBDDB07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,540	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	874,398.30	890,000.00	1.101	1.086	1.101	1,491	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	518,949.60	520,000.00	1.255	1.238	1.255	1,491	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	937,732.95	945,000.00	1.822	1.797	1.822	2,587	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,247,821.55	5,295,000.00	1.922	1.895	1.922	2,952	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,323,722.40	1,330,000.00	1.466	1.446	1.466	1,856	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	599,258.55	605,000.00	1.616	1.594	1.616	2,221	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	495,255.00	500,000.00	1.616	1.594	1.616	2,221	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,103,255.00	3,102,883.69	1.000	0.266	0.270	46	12/17/2021
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,707,638.00	5,707,003.97	0.500	0.196	0.198	150	03/31/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	364,903.20	364,541.92	1.500	0.326	0.330	395	12/01/2022

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 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
Municipal Securities												
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	325,341.25	325,323.96	1.500	0.297	0.301	30	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	387,450.00	389,321.75	1.500	0.543	0.550	1,491	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	381,710.50	381,737.84	1.500	0.454	0.460	1,126	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	373,595.75	373,380.25	1.500	0.385	0.390	760	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	785,547.75	786,728.24	1.000	0.266	0.270	760	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,017,790.00	1,008,171.65	1.700	1.095	1.110	516	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,404,114.00	3,400,000.00	0.350	0.345	0.350	699	10/01/2023
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,310,990.90	5,310,100.32	0.875	0.208	0.211	157	04/07/2022
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,050,220.50	1,050,169.83	1.000	0.346	0.351	9	11/10/2021
Subtotal and Average			60,890,787.56		57,215,000.00	57,132,105.05	57,299,363.42		1.625	1.647	2,522	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,784,958.82	130,784,958.82	130,784,958.82	0.070	0.069	0.070	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	9,204,523.12	9,204,523.12	9,204,523.12	0.070	0.069	0.070	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	93,068,063.66	93,068,063.66	93,068,063.66	0.070	0.069	0.070	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	108,135,281.66	108,135,281.66	108,135,281.66	0.070	0.069	0.070	1	
Subtotal and Average			351,597,581.76		341,192,827.26	341,192,827.26	341,192,827.26		0.069	0.070	1	
Money Market Accounts												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	288,959.82	288,959.82	288,959.82	0.020	0.020	0.020	1	
Subtotal and Average			447,324.03		288,959.82	288,959.82	288,959.82		0.020	0.020	1	
Total and Average			1,317,603,307.06		1,287,333,787.08	1,285,365,554.63	1,285,347,433.28		0.682	0.692	756	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
Passbook/Checking Accounts											
KEY	Key	KEY BANK			16,592,030.97	16,592,030.97	16,592,030.97		0.000	0.000	1
PNC	PNC	PNC			8,230,659.71	8,230,659.71	8,230,659.71		0.000	0.000	1
US BANK	US Bank	US Bank			729,818.05	729,818.05	729,818.05		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,317,603,307.06		1,312,886,295.81	1,310,918,063.36	1,310,899,942.01		0.682	0.692	756

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							32,327,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			67,918,110.87	85,024,231.75	
PNC	PNC	PNC			8,975,240.43	7,976,035.69	
US BANK	US Bank	US Bank			2,163,731.66	1,981,297.62	
Subtotal							0.00
Medium Term Notes							
06406RAX5	21CCT073	Bank of New York Mellon	0.850	10/25/2021	3,658,622.90	0.00	
06406RAX5	21CCT074	Bank of New York Mellon	0.850	10/25/2021	5,024,366.40	0.00	
89236TJH9	21CCT067	Toyota Motor Credit Corporatio	0.500	10/08/2021	6,469,515.00	0.00	
Subtotal							94,618,740.79
Commercial Paper Disc. -Amortizing							
09659CGC6	21CCT070	BNP Paribas CP	0.190	10/18/2021	15,977,453.33	0.00	
8923A0X16	21CCT001	Toyota Motor Credit Corporatio	0.250	10/01/2021	0.00	6,000,000.00	
Subtotal							128,491,900.96
Federal Agency Coupon Securities							
3133EL6R0	20CCT053	Federal Farm Credit Bank	0.150	10/20/2021	0.00	10,858,059.19	
3133EM2W1	21CCT071	Federal Farm Credit Bank	0.150	10/18/2021	8,227,972.50	0.00	
3130AJY52	20CCT046	Federal Home Loan Bank	0.125	10/25/2021	0.00	4,098,302.36	
3137EAET2	20CCT043	Federal Home Loan Mtg Corp	0.125	10/18/2021	0.00	9,994,938.27	
3137EAET2	20CCT047	Federal Home Loan Mtg Corp	0.125	10/18/2021	0.00	6,012,319.66	
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp	0.650	10/20/2021	10,737,540.00	0.00	
Subtotal							252,302,941.69
Treasury Coupon Securities							
91282CCF6	21CCT068	U.S. Treasury	0.750	10/14/2021	7,751,261.72	0.00	
91282CCZ2	21CCT069	U.S. Treasury	0.875	10/14/2021	7,659,160.74	0.00	
Subtotal							133,429,612.33
Callable Federal Agency Securities							
3133EMDA7	20CCT070	Federal Farm Credit Bank	0.160	10/25/2021	0.00	4,499,609.05	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Callable Federal Agency Securities							
		Subtotal			0.00	4,499,609.05	229,396,087.01
Foreign Securities							
		Subtotal					16,000,000.00
Municipal Securities							
5094264N9	20CCT062	Lake County	1.000	10/14/2021	0.00	2,345,000.00	
54930AAA7	20CCT068	Lucas County	0.450	10/15/2021	0.00	5,765,000.00	
		Subtotal			0.00	8,110,000.00	57,299,363.42
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.070		8,482.42	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.070		617.83	885,805.71	
STAR MAIN	STAR Main	STAR Ohio	0.070		3,059,890.25	23,006,656.83	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.070		7,064.41	2,167,427.71	
		Subtotal			3,076,054.91	26,059,890.25	341,192,827.26
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.020		158,152,258.58	157,863,298.76	
		Subtotal			158,152,258.58	157,863,298.76	288,959.82
		Total			305,791,289.04	328,477,982.60	1,285,347,433.28



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received October 1, 2021 - October 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	
City of Columbus	199492M55	21CCT005	MUN	500,000.00	1.015	10/01/2021	10/01/2021	3,157.78	3,157.78	-
	199492M63	21CCT006	MUN	500,000.00	1.215	10/01/2021	10/01/2021	3,780.00	3,780.00	-
	199492P60	21CCT007	MUN	300,000.00	0.784	10/01/2021	10/01/2021	1,463.47	1,463.47	-
	199492P86	21CCT008	MUN	350,000.00	1.215	10/01/2021	10/01/2021	2,646.00	2,646.00	-
	199492R43	21CCT009	MUN	950,000.00	0.247	10/01/2021	10/01/2021	1,460.04	1,460.04	-
	199492R84	21CCT010	MUN	315,000.00	1.015	10/01/2021	10/01/2021	1,989.40	1,989.40	-
							Subtotal	14,496.69	14,496.69	
Federal Agricultural Mtg Corp	31422B2J8	20CCT076	FAC	10,000,000.00	0.500	10/29/2021	10/29/2021	25,000.00	25,000.00	-
							Subtotal	25,000.00	25,000.00	
Federal Farm Credit Bank	3133EMUP5	21CCT016	MC2	3,750,000.00	0.710	10/01/2021	10/01/2021	13,312.50	13,312.50	-
	3133EMUP5	21CCT025	MC2	10,000,000.00	0.710	10/01/2021	10/01/2021	35,500.00	35,500.00	-
	3133EKGD2	19CCT019	FAC	10,000,000.00	2.300	10/05/2021	10/05/2021	115,000.00	115,000.00	-
	3133EMDA7	20CCT070	MC2	10,500,000.00	0.160	10/13/2021	10/13/2021	12,000.00	12,000.00	-
	3133EL6R0	20CCT053	FAC	0.00	0.150	10/20/2021	10/20/2021	1,855.25	1,855.25	-
	3133EK3M6	19CCT048	FAC	10,000,000.00	1.625	10/23/2021	10/23/2021	81,250.00	81,250.00	-
	3133EMDA7	20CCT070	MC2	10,500,000.00	0.160	10/25/2021	10/25/2021	2,047.50	2,047.50	-
	3133EMXS6	21CCT033	MC2	8,200,000.00	0.720	10/28/2021	10/28/2021	29,520.00	29,520.00	-
							Subtotal	290,485.25	290,485.25	
Federal Home Loan Bank	3130AKBK1	20CCT061	MC2	10,000,000.00	0.220	10/05/2021	10/05/2021	11,000.00	11,000.00	-
	3130AJY52	20CCT046	FAC	0.00	0.125	10/25/2021	10/25/2021	1,039.24	1,039.24	-
	3130ALZ23	21CCT032	MC2	4,000,000.00	0.800	10/28/2021	10/28/2021	16,000.00	16,000.00	-
							Subtotal	28,039.24	28,039.24	
Federal Home Loan Mtg Corp	3137EAET2	20CCT043	FAC	0.00	0.125	10/18/2021	10/18/2021	2,881.94	2,881.94	-
	3137EAET2	20CCT047	FAC	0.00	0.125	10/18/2021	10/18/2021	1,733.49	1,733.49	-
	3134GWZV1	21CCT072	FAC	10,890,000.00	0.650	10/22/2021	10/22/2021	35,392.50	35,392.50	-
	3134GW5P7	20CCT074	MC2	10,000,000.00	0.600	10/27/2021	10/27/2021	30,000.00	30,000.00	-
	3134GW5R3	21CCT020	FAC	15,000,000.00	0.650	10/27/2021	10/27/2021	48,750.00	48,750.00	-
							Subtotal	118,757.93	118,757.93	

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance
						Date Due	Date Received	Amount Due	Amount Received	
Federal National Mtg Assn	3135G06A6	21CCT059	MC2	2,500,000.00	0.580	10/20/2021	10/20/2021	7,250.00	7,250.00	-
								Subtotal	7,250.00	7,250.00
John Deere	24422EUT4	20CCT001	MTN	1,130,000.00	2.950	10/01/2021	10/01/2021	16,667.50	16,667.50	-
	24422EUT4	20CCT002	MTN	6,589,000.00	2.950	10/01/2021	10/01/2021	97,187.75	97,187.75	-
	Subtotal							113,855.25	113,855.25	
Lake County	5094264N9	20CCT062	MUN	0.00	1.000	10/14/2021	10/14/2021	23,450.00	23,450.00	-
								Subtotal	23,450.00	23,450.00
Lucas County	54930AAA7	20CCT068	MUN	0.00	0.450	10/15/2021	10/15/2021	25,942.50	25,942.50	-
								Subtotal	25,942.50	25,942.50
State of Ohio	67759HMN1	20CCT029	MUN	1,000,000.00	1.700	10/01/2021	10/01/2021	8,500.00	8,500.00	-
								Subtotal	8,500.00	8,500.00
Ohio Housing Finance Agency	676900VG5	20CCT072	MUN	3,400,000.00	0.350	10/01/2021	10/01/2021	5,950.00	5,950.00	-
								Subtotal	5,950.00	5,950.00
U.S. Treasury	912828T91	19CCT066	TRC	11,000,000.00	1.625	10/31/2021	10/31/2021	89,375.00	89,375.00	-
	912828ZL7	21CCT066	TRC	7,000,000.00	0.375	10/31/2021	10/31/2021	13,125.00	13,125.00	-
	Subtotal							102,500.00	102,500.00	
Total								764,226.86	764,226.86	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,784,958.82	0.070	10/29/2021	8,482.42
	STAR CARES	STAR CARES	RRP	9,204,523.12	0.070	10/29/2021	617.83
	STAR MAIN	STAR Main	RRP	93,068,063.66	0.070	10/29/2021	6,656.83
	STAR OPIOID	STAR OPIOID	RRP	108,135,281.66	0.070	10/29/2021	7,064.41
						Subtotal	22,821.49
						Total	22,821.49



Portfolio Compliance Report October 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	25,552,508.73	25,552,508.73	0.00	1.95%	1.91%	100%	98.09%
* STAR Ohio	341,192,827.26	341,192,827.26	0.00	26.03%	25.55%	75%	49.45%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	288,959.82	288,959.82	0.00	0.02%	0.02%	75%	74.98%
Certificates of Deposit	32,327,000.00	32,327,000.00	0.00	2.47%	2.48%	50%	47.52%
Commercial Paper / Bankers' Acceptances	128,491,900.96	128,492,634.45	733.49	9.80%	9.87%	40%	30.13%
Corporate Notes	94,619,030.47	94,596,353.81	(22,676.66)	7.22%	7.26%	15%	7.74%
Foreign Notes	16,000,000.00	16,000,000.00	0.00	1.22%	1.23%	2%	0.77%
Municipal Notes	57,299,363.42	57,132,105.05	(167,258.37)	4.36%	4.39%	20%	15.61%
Federal Agency - Bullets	252,302,941.69	254,581,832.59	2,278,890.90	19.42%	19.55%	100%	80.45%
Federal Agency - Callables	229,396,087.01	228,092,678.50	(1,303,408.51)	17.40%	17.51%	70%	52.49%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	133,429,612.33	132,661,163.15	(768,449.18)	10.12%	10.19%	100%	89.81%
TOTAL HOLDINGS	1,310,900,231.69	1,310,918,063.36	17,831.67	100.00%			

Prior Day Market Value	1,335,491,843.33
12 Month Trailing Avg	1,302,490,825.14

* 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.

