



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: May 11, 2022
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End April 2022

Included are the following:

- Investment Portfolio Summary
- Investment Portfolio Detail
- Monthly Activity
- Received Interest Summary
- Portfolio Compliance



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
April 30, 2022**

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	31,612,000.00	31,612,000.00	31,612,000.00	2.43	183	152	0.250	0.253
Medium Term Notes	110,846,000.00	107,428,720.55	110,835,469.50	8.51	932	577	1.043	1.058
Commercial Paper Disc. -Amortizing	101,675,000.00	100,913,119.80	101,183,242.81	7.77	265	136	0.849	0.861
Federal Agency Coupon Securities	230,448,000.00	220,343,777.61	230,050,405.59	17.67	1,640	922	1.159	1.175
Treasury Coupon Securities	182,735,000.00	171,219,227.90	181,113,442.06	13.91	1,510	1,222	1.146	1.162
Callable Federal Agency Securities	228,410,000.00	214,496,606.15	228,198,583.54	17.53	1,541	1,105	0.671	0.680
Foreign Securities	16,000,000.00	15,907,810.00	16,000,000.00	1.23	1,823	510	3.161	3.205
Municipal Securities	48,470,000.00	46,785,685.15	48,539,925.07	3.73	3,686	2,719	1.828	1.853
STAR Ohio Account	333,618,903.37	333,618,903.37	333,618,903.37	25.62	1	1	0.472	0.479
Money Market Accounts	20,801,977.52	20,801,977.52	20,801,977.52	1.60	1	1	0.020	0.020
Investments	1,304,616,880.89	1,263,127,828.05	1,301,953,949.46	100.00%	1,034	698	0.871	0.883

Cash	18,769,609.11	18,769,609.11	18,769,609.11		1	1	0.000	0.000
Total Cash and Investments	1,323,386,490.00	1,281,897,437.16	1,320,723,558.57		1,034	698	0.871	0.883

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	1,042,936.66	3,686,171.76
Accrued	921,182.43	3,310,512.52
Average Daily Balance		
With Cash	1,301,677,709.76	1,517,979,653.99
Without Cash	1,278,326,345.16	1,458,476,303.98
Effective Rate of Return		
With Cash	0.86%	0.66%
Without Cash	0.88%	0.69%

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
April 30, 2022**

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												
22CD001	22CD001	First Federal of Lakewood		03/31/2022	1,112,000.00	1,112,000.00	1,112,000.00	0.250	0.250	0.253	152	09/30/2022
22CD002	22CD002	KEY BANK		03/31/2022	18,400,000.00	18,400,000.00	18,400,000.00	0.250	0.250	0.253	152	09/30/2022
22CD003	22CD003	KEY BANK		03/31/2022	12,100,000.00	12,100,000.00	12,100,000.00	0.250	0.250	0.253	152	09/30/2022
Subtotal and Average			31,612,000.00		31,612,000.00	31,612,000.00	31,612,000.00	0.250	0.253	152		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	4,927,100.00	4,999,383.33	0.750	0.752	0.762	375	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,500,820.00	10,998,883.19	0.450	0.449	0.455	742	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,957,660.00	2,000,681.11	0.250	0.214	0.217	376	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,592,800.00	10,000,000.00	0.350	0.345	0.350	585	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,471,158.15	3,659,721.18	0.850	0.896	0.909	908	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,763,963.30	5,025,336.63	0.850	0.876	0.888	908	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,036,496.55	2,155,850.82	0.600	0.575	0.583	866	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,748,657.00	1,851,163.44	0.625	0.590	0.598	863	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,658,450.80	8,056,601.14	1.250	1.249	1.266	985	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,747,497.95	2,756,380.93	2.700	2.264	2.295	382	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	10,065,963.00	10,100,000.00	2.500	2.466	2.500	365	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,295,639.80	6,485,172.69	0.500	0.348	0.353	470	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,716,300.00	4,999,285.37	0.625	0.622	0.631	866	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,659,560.00	5,998,380.17	0.625	0.628	0.637	866	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,148,935.00	6,475,894.85	0.500	0.667	0.676	779	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,080,272.00	11,197,764.15	1.250	1.256	1.274	312	03/09/2023
89788JAB5	22CCT006	Truist Bank		03/31/2022	1,520,000.00	1,503,751.20	1,511,135.43	1.250	1.914	1.941	312	03/09/2023
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,545,445.80	1,556,424.00	2.750	2.165	2.195	365	05/01/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,008,250.00	11,007,411.07	1.902	1.641	1.664	107	08/16/2022
Subtotal and Average			100,959,924.93		110,846,000.00	107,428,720.55	110,835,469.50	1.043	1.058	577		
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,876,160.00	11,950,320.00	0.810	0.823	0.834	184	11/01/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,195,338.00	4,199,197.33		0.162	0.164	43	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,961,760.00	15,993,920.00	0.190	0.193	0.195	72	07/12/2022
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,958,950.00	4,989,179.17	0.490	0.497	0.504	159	10/07/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,999,800.00	9,999,905.56	0.170	0.173	0.175	2	05/03/2022
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,775,088.60	5,789,699.53	1.830	1.879	1.905	236	12/23/2022
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,412,727.00	7,428,491.87	1.900	1.951	1.979	243	12/30/2022
53948BEC9	21CCT046	Lloyd's Bank		08/18/2021	8,300,000.00	8,298,423.00	8,299,568.86		0.173	0.175	11	05/12/2022

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
53948BFL8	21CCT076	Lloyd's Bank		11/18/2021	3,700,000.00	3,695,227.00	3,698,766.66	0.240	0.242	0.246	50	06/20/2022
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,537,604.00	7,581,874.00	0.540	0.548	0.555	159	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,882,190.00	10,934,635.56	1.120	1.140	1.156	191	11/08/2022
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,319,852.20	10,317,684.27	2.240	2.306	2.338	264	01/20/2023
Subtotal and Average			102,381,906.59		101,675,000.00	100,913,119.80	101,183,242.81	0.849	0.861	136		
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,199,000.00	9,999,720.44	0.500	0.494	0.501	1,277	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,943,340.00	6,495,760.84	0.480	0.491	0.498	1,355	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,675,602.50	6,670,167.02	2.700	2.476	2.510	625	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,929,600.00	9,987,304.41	2.300	2.338	2.370	705	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,824,200.00	9,992,620.83	1.850	1.859	1.885	817	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,760,000.00	9,998,120.83	1.600	1.587	1.609	838	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,488,200.00	19,983,887.06	1.600	1.613	1.635	870	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,386,868.00	1,400,188.16	1.600	1.567	1.589	470	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,888,300.00	9,996,436.08	1.625	1.627	1.650	540	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,844,811.75	8,171,841.88	0.300	0.316	0.321	687	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,072,295.00	8,235,444.04	0.150	0.315	0.319	381	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,027,400.00	10,001,006.18	2.000	1.943	1.970	131	09/09/2022
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	998,480.00	999,918.73	2.500	2.471	2.505	586	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,569,350.00	14,994,278.42	1.500	1.479	1.500	837	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,196,500.00	10,042,767.30	0.875	0.758	0.769	1,503	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,907,367.50	12,248,122.23	0.250	0.258	0.262	480	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,056,427.66	3,291,797.43	0.375	0.736	0.746	1,241	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,789,200.00	14,919,975.73	0.650	0.795	0.806	1,275	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,040,688.90	10,757,734.08	0.650	0.994	1.007	1,270	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,645,709.40	13,900,088.05	1.750	1.846	1.871	793	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,434,094.20	11,335,000.00	0.560	0.552	0.560	1,296	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,175,718.35	6,715,000.00	0.600	0.592	0.600	1,332	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,230,228.35	2,423,971.51	0.650	0.536	0.544	1,297	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,469,376.00	1,597,842.06	0.500	0.531	0.539	1,286	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,679,080.00	3,952,715.52	0.375	0.728	0.738	1,212	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,272,400.00	9,953,138.86	0.500	0.643	0.652	1,143	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,839,540.00	1,985,557.90	0.375	0.588	0.596	1,212	08/25/2025
Subtotal and Average			233,760,736.44		230,448,000.00	220,343,777.61	230,050,405.59	1.159	1.175	922		

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

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												
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,815,680.00	7,845,799.46	0.650	2.280	2.311	432	07/07/2023
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	10,855,240.00	10,985,220.93	1.625	1.694	1.718	548	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,995,821.50	10,105,607.00	1.375	1.672	1.695	517	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,783,050.00	14,938,511.86	0.750	0.845	0.857	1,430	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,637,280.00	16,807,956.88	0.250	0.603	0.612	1,156	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,173,100.00	9,885,040.03	0.250	0.600	0.609	1,187	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,152,300.00	9,859,289.54	0.250	0.669	0.679	1,218	08/31/2025
91282BZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,219,500.00	9,892,198.30	0.250	0.596	0.604	1,126	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,130,900.00	9,871,177.06	0.250	0.624	0.633	1,248	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,881,415.00	11,493,385.25	0.375	0.395	0.400	837	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,848,175.00	7,398,506.26	0.250	0.643	0.652	1,248	09/30/2025
91282BZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,496,910.00	6,939,388.03	0.375	0.658	0.668	1,095	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,185,183.50	7,762,888.30	0.750	1.015	1.029	1,491	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,070,872.90	7,667,489.67	0.875	1.064	1.078	1,613	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,230,500.00	9,968,647.42	1.125	1.180	1.197	1,644	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,261,300.00	9,986,504.62	1.250	1.262	1.280	1,705	12/31/2026
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,682,800.00	9,793,381.51	2.250	2.676	2.713	1,751	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,799,200.00	9,912,449.94	2.500	2.655	2.691	1,795	03/31/2027
Subtotal and Average			173,881,859.08		182,735,000.00	171,219,227.90	181,113,442.06		1.146	1.162	1,222	
Callable Federal Agency Securities												
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,438,155.00	10,499,575.34	0.160	0.167	0.169	165	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,712,960.00	15,991,432.39	0.600	0.607	0.615	1,303	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,149,400.00	9,989,056.22	0.470	0.493	0.500	1,352	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,510,712.50	3,750,000.00	0.710	0.700	0.710	1,066	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,361,900.00	10,000,000.00	0.710	0.700	0.710	1,066	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,690,206.00	8,192,323.19	0.720	0.742	0.752	1,093	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,369,890.00	1,486,918.36	0.500	0.733	0.744	1,332	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,836,200.00	9,997,577.01	0.220	0.243	0.246	339	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,648,509.75	8,207,109.46	0.850	0.896	0.908	1,397	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	939,669.00	1,018,264.86	0.550	0.847	0.858	1,383	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,998,900.00	15,000,000.00	1.000	0.986	1.000	1,429	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,263,456.00	17,595,885.41	0.960	0.953	0.966	1,404	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,743,560.00	4,000,000.00	0.800	0.789	0.800	1,093	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,510,960.00	8,000,000.00	0.670	0.661	0.670	1,025	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,157,208.75	6,625,000.00	1.000	0.986	1.000	1,578	08/26/2026

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

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												
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,377,582.30	5,769,751.09	1.000	0.987	1.001	1,557	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,644,050.00	4,997,839.08	1.000	0.996	1.010	1,578	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,170,900.00	9,940,804.15	0.600	0.756	0.766	1,324	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,374,930.00	1,487,778.35	0.520	0.736	0.746	1,339	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,251,268.40	8,775,905.11	1.400	1.391	1.410	1,704	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,439,954.75	3,514,798.17	0.375	0.375	0.380	411	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,191,400.00	9,982,670.61	0.500	0.544	0.552	1,248	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,180,200.00	9,996,162.22	0.600	0.603	0.611	1,275	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,456,800.00	20,000,000.00	0.310	0.306	0.310	481	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,738,300.00	9,995,971.81	0.300	0.327	0.332	466	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,471,880.00	6,005,495.83	0.640	0.606	0.615	1,339	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,775,870.00	2,980,238.02	0.550	0.742	0.752	1,212	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,784,358.70	1,910,339.16	0.700	0.766	0.776	1,186	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,307,425.00	2,487,687.70	0.580	0.714	0.724	1,268	10/20/2025
Subtotal and Average			230,530,285.37		228,410,000.00	214,496,606.15	228,198,583.54		0.671	0.680	1,105	
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	304	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	670	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	670	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,907,810.00	3,000,000.00	1.950	1.924	1.950	1,035	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,907,810.00	16,000,000.00		3.161	3.205	510	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,263,018.00	3,550,000.00	0.887	0.875	0.887	1,310	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	446,865.00	500,000.00	1.015	1.001	1.015	1,796	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	440,130.00	500,000.00	1.215	1.198	1.215	2,162	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	272,391.00	300,000.00	0.784	0.773	0.784	1,431	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	308,091.00	350,000.00	1.215	1.198	1.215	2,162	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	929,309.00	950,000.00	0.247	0.244	0.247	335	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	281,524.95	315,000.00	1.015	1.001	1.015	1,796	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,359	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	819,876.90	890,000.00	1.101	1.086	1.101	1,310	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	483,704.00	520,000.00	1.255	1.238	1.255	1,310	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	846,067.95	945,000.00	1.822	1.797	1.822	2,406	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,686,022.05	5,295,000.00	1.922	1.895	1.922	2,771	12/01/2029

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 30, 2022**

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												
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,219,317.40	1,330,000.00	1.466	1.446	1.466	1,675	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	546,538.85	605,000.00	1.616	1.594	1.616	2,040	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	451,685.00	500,000.00	1.616	1.594	1.616	2,040	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,983,710.00	3,012,077.33	1.000	0.346	0.351	228	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	359,600.40	362,445.65	1.500	0.326	0.330	214	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	354,982.50	387,568.07	1.500	0.543	0.550	1,310	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	356,143.50	379,834.41	1.500	0.454	0.460	945	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	358,674.55	371,368.99	1.500	0.385	0.390	579	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	752,928.00	783,913.46	1.000	0.266	0.270	579	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	993,970.00	1,005,287.54	1.700	1.095	1.110	335	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,379,600.00	3,400,000.00	0.350	0.345	0.350	518	10/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,586,535.10	4,622,429.62	0.750	0.248	0.251	199	11/16/2022
Subtotal and Average			49,601,763.76		48,470,000.00	46,785,685.15	48,539,925.07		1.828	1.853	2,719	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	120,108,272.62	120,108,272.62	120,108,272.62	0.480	0.473	0.480	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	62,888,505.32	62,888,505.32	62,888,505.32	0.480	0.473	0.480	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	105,722,582.58	105,722,582.58	105,722,582.58	0.480	0.473	0.480	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	44,899,542.85	44,899,542.85	44,899,542.85	0.470	0.464	0.470	1	
Subtotal and Average			338,211,067.63		333,618,903.37	333,618,903.37	333,618,903.37		0.472	0.479	1	
Money Market Accounts												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	118.63	118.63	118.63	0.020	0.020	0.020	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	20,801,858.89	20,801,858.89	20,801,858.89	0.020	0.020	0.020	1	
Subtotal and Average			1,386,801.36		20,801,977.52	20,801,977.52	20,801,977.52		0.020	0.020	1	
Total and Average			1,301,677,709.76		1,304,616,880.89	1,263,127,828.05	1,301,953,949.46		0.871	0.883	698	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 April 30, 2022**

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			10,312,466.21	10,312,466.21	10,312,466.21		0.000	0.000	1
PNC	PNC	PNC			7,285,264.47	7,285,264.47	7,285,264.47		0.000	0.000	1
US BANK	US Bank	US Bank			1,171,878.43	1,171,878.43	1,171,878.43		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,301,677,709.76		1,323,386,490.00	1,281,897,437.16	1,320,723,558.57		0.871	0.883	698

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
April 1, 2022 through April 30, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							31,612,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			70,554,029.88	85,911,589.28	
PNC	PNC	PNC			14,617,849.22	10,906,763.49	
US BANK	US Bank	US Bank			3,310,200.25	2,646,286.27	
Subtotal							0.00
Medium Term Notes							
24422EUT4	20CCT001	John Deere	2.950	04/01/2022	0.00	1,130,000.00	
24422EUT4	20CCT002	John Deere	2.950	04/01/2022	0.00	6,589,000.00	
46625HRL6	22CCT009	JP Morgan CP	2.700	04/07/2022	2,757,105.45	0.00	
48133DE71	22CCT014	JP Morgan CP	2.500	04/29/2022	10,100,000.00	0.00	
86787EAN7	22CCT008	Truist Bank	2.750	04/04/2022	1,557,055.80	0.00	
Subtotal							110,835,469.50
Commercial Paper Disc. -Amortizing							
09659KDR8	21CCT042	BNP Paribas CP	0.160	04/25/2022	0.00	10,260,000.00	
2254EBMW8	22CCT011	Credit Suisse CP	1.900	04/08/2022	7,419,357.36	0.00	
63873KDE4	21CCT040	Natixis	0.160	04/14/2022	0.00	10,100,000.00	
63873KNL7	22CCT015	Natixis	2.240	04/29/2022	10,316,378.85	0.00	
Subtotal							101,183,242.81
Federal Agency Coupon Securities							
3130AFW94	19CCT013	Federal Home Loan Bank	2.500	04/08/2022	0.00	10,925,444.39	
3130AFW94	19CCT014	Federal Home Loan Bank	2.500	04/08/2022	0.00	4,999,548.90	
Subtotal							15,924,993.29
Treasury Coupon Securities							
14913R2D8	22CCT013	Caterpillar Financial Services	0.650	04/11/2022	7,838,560.00	0.00	
912828V98	22CCT010	U.S. Treasury	2.250	04/08/2022	9,790,625.00	0.00	
91282CEF4	22CCT012	U.S. Treasury	2.500	04/08/2022	9,911,328.13	0.00	
Subtotal							181,113,442.06
Callable Federal Agency Securities							

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
April 1, 2022 through April 30, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Callable Federal Agency Securities							
3133EKBW5	19CCT008	Federal Farm Credit Bank	2.610	04/08/2022	0.00	10,004,038.52	
		Subtotal			0.00	10,004,038.52	228,198,583.54
Foreign Securities							
		Subtotal					16,000,000.00
Municipal Securities							
817834MZ4	21CCT026	Seven Hills	0.875	04/07/2022	0.00	5,295,000.00	
		Subtotal			0.00	5,295,000.00	48,539,925.07
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.480		43,572.43	10,796,771.20	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	0.480		10,815,179.76	3,777,058.80	
STAR MAIN	STAR Main	STAR Ohio	0.480		33,813,905.12	30,036,846.32	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.470		15,090.47	0.00	
		Subtotal			44,687,747.78	44,610,676.32	333,618,903.37
Money Market Accounts							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.020		15,246,299.91	15,246,181.28	
US BANK CUSTODY	US BANK CUST	US Bank	0.020		247,707,906.75	226,906,047.86	
		Subtotal			262,954,206.66	242,152,229.14	20,801,977.52
		Total			455,814,444.38	445,530,576.31	1,301,953,949.46



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received April 1, 2022 - April 30, 2022

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	06406RAX5	21CCT073	MTN	3,665,000.00	0.850	04/25/2022	04/25/2022	15,576.25	15,576.25	-
	06406RAX5	21CCT074	MTN	5,030,000.00	0.850	04/25/2022	04/25/2022	21,377.50	21,377.50	-
	Subtotal								36,953.75	36,953.75
City of Columbus	199492M55	21CCT005	MUN	500,000.00	1.015	04/01/2022	04/01/2022	2,537.50	2,537.50	-
	199492M63	21CCT006	MUN	500,000.00	1.215	04/01/2022	04/01/2022	3,037.50	3,037.50	-
	199492P60	21CCT007	MUN	300,000.00	0.784	04/01/2022	04/01/2022	1,176.00	1,176.00	-
	199492P86	21CCT008	MUN	350,000.00	1.215	04/01/2022	04/01/2022	2,126.25	2,126.25	-
	199492R43	21CCT009	MUN	950,000.00	0.247	04/01/2022	04/01/2022	1,173.25	1,173.25	-
	199492R84	21CCT010	MUN	315,000.00	1.015	04/01/2022	04/01/2022	1,598.63	1,598.63	-
Subtotal								11,649.13	11,649.13	
Federal Agricultural Mtg Corp	31422B2J8	20CCT076	FAC	10,000,000.00	0.500	04/29/2022	04/29/2022	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	04/01/2022	04/01/2022	13,312.50	13,312.50	-
	3133EMUP5	21CCT025	MC2	10,000,000.00	0.710	04/01/2022	04/01/2022	35,500.00	35,500.00	-
	3133EKGD2	19CCT019	FAC	10,000,000.00	2.300	04/05/2022	04/05/2022	115,000.00	115,000.00	-
	3133EKBW5	19CCT008	MC2	0.00	2.610	04/08/2022	04/08/2022	29,725.00	29,725.00	-
	3133EMDA7	20CCT070	MC2	10,500,000.00	0.160	04/13/2022	04/13/2022	8,400.00	8,400.00	-
	3133EK3M6	19CCT048	FAC	10,000,000.00	1.625	04/23/2022	04/23/2022	81,250.00	81,250.00	-
	3133EMXS6	21CCT033	MC2	8,200,000.00	0.720	04/28/2022	04/28/2022	29,520.00	29,520.00	-
Subtotal								312,707.50	312,707.50	
Federal Home Loan Bank	3130AKBK1	20CCT061	MC2	10,000,000.00	0.220	04/05/2022	04/05/2022	11,000.00	11,000.00	-
	3130AFW94	19CCT013	FAC	0.00	2.500	04/08/2022	04/08/2022	41,746.53	41,746.53	-
	3130AFW94	19CCT014	FAC	0.00	2.500	04/08/2022	04/08/2022	19,097.22	19,097.22	-
	3130ALZ23	21CCT032	MC2	4,000,000.00	0.800	04/28/2022	04/28/2022	16,000.00	16,000.00	-
Subtotal								87,843.75	87,843.75	
Federal Home Loan Mtg Corp	3134GWZV1	21CCT072	FAC	10,890,000.00	0.650	04/22/2022	04/22/2022	35,392.50	35,392.50	-
	3134GW5P7	20CCT074	MC2	10,000,000.00	0.600	04/27/2022	04/27/2022	30,000.00	30,000.00	-
	3134GW5R3	21CCT020	FAC	15,000,000.00	0.650	04/27/2022	04/27/2022	48,750.00	48,750.00	-
Subtotal								114,142.50	114,142.50	

Cuyahoga County Treasury
Received Interest
Received April 1, 2022 - April 30, 2022

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	04/20/2022	04/20/2022	7,250.00	7,250.00	-
								Subtotal	7,250.00	7,250.00
John Deere	24422EUT4	20CCT001	MTN	0.00	2.950	04/01/2022	04/01/2022	16,667.50	16,667.50	-
	24422EUT4	20CCT002	MTN	0.00	2.950	04/01/2022	04/01/2022	97,187.75	97,187.75	-
	Subtotal							113,855.25	113,855.25	
State of Ohio	67759HMN1	20CCT029	MUN	1,000,000.00	1.700	04/01/2022	04/01/2022	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	04/01/2022	04/01/2022	5,950.00	5,950.00	-
								Subtotal	5,950.00	5,950.00
Seven Hills	817834MZ4	21CCT026	MUN	0.00	0.875	04/07/2022	04/07/2022	46,331.25	46,331.25	-
								Subtotal	46,331.25	46,331.25
U.S. Treasury	912828T91	19CCT066	TRC	11,000,000.00	1.625	04/30/2022	04/30/2022	89,375.00	89,375.00	-
	912828ZL7	21CCT066	TRC	7,000,000.00	0.375	04/30/2022	04/30/2022	13,125.00	13,125.00	-
	91282CDG3	21CCT077	TRC	10,000,000.00	1.125	04/30/2022	04/30/2022	56,250.00	56,250.00	-
	Subtotal							158,750.00	158,750.00	
Total								928,933.13	928,933.13	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received April 1, 2022 - April 30, 2022

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR ARP	STAR ARP	RRP	120,064,700.19	0.480	04/30/2022	43,572.43
	STAR DEVELOPMEN	STAR DEVELOP	RRP	62,870,096.76	0.480	04/30/2022	18,408.56
	STAR MAIN	STAR Main	RRP	105,722,582.58	0.480	04/30/2022	36,846.32
	STAR OPIOID	STAR OPIOID	RRP	44,884,452.38	0.470	04/30/2022	15,090.47
						Subtotal	113,917.78
US Bank	OPIOID CUSTODY	OPIOID CUST	RR2	118.63	0.020	04/04/2022	2.99
	US BANK CUSTODY	US BANK CUST	RR2	20,801,858.89	0.020	04/04/2022	82.76
						Subtotal	85.75
						Total	114,003.53



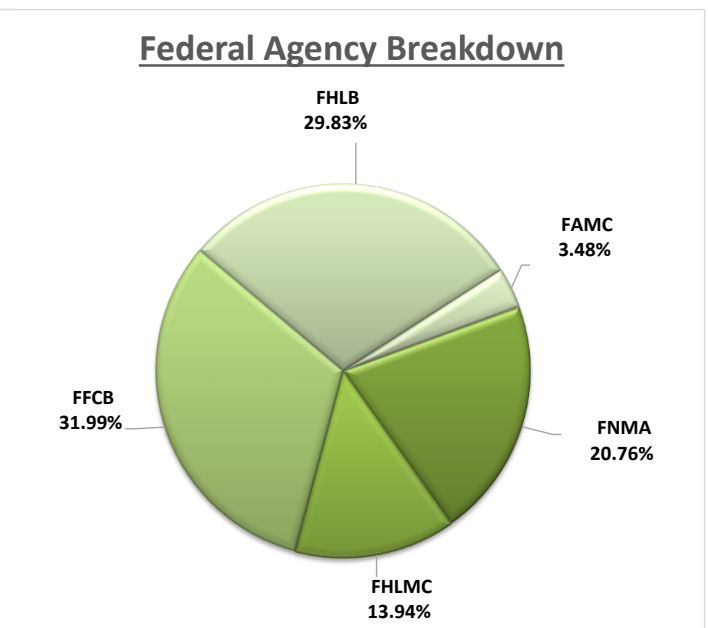
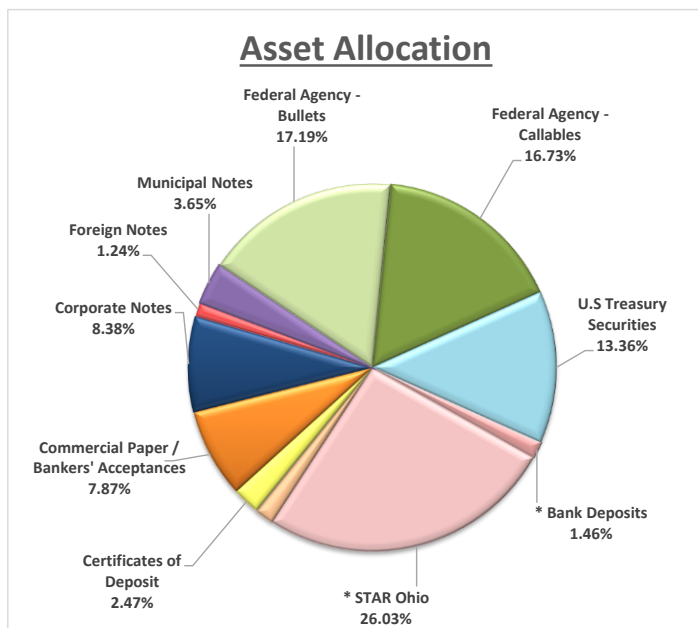
Portfolio Compliance Report April 30, 2022

<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	18,769,609.11	18,769,609.11	0.00	1.46%	1.49%	100%	98.51%
* STAR Ohio	333,618,903.37	333,618,903.37	0.00	26.03%	26.42%	75%	48.58%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	20,801,977.52	20,801,977.52	0.00	1.62%	1.65%	75%	73.35%
Certificates of Deposit	31,612,000.00	31,612,000.00	0.00	2.47%	2.18%	50%	47.82%
Commercial Paper / Bankers' Acceptances	101,183,242.81	100,913,119.80	(270,123.01)	7.87%	6.95%	40%	33.05%
Corporate Notes	110,835,536.14	107,428,720.55	(3,406,815.59)	8.38%	7.40%	15%	7.60%
Foreign Notes	16,000,000.00	15,907,810.00	(92,190.00)	1.24%	1.10%	2%	0.90%
Municipal Notes	48,539,925.07	46,785,685.15	(1,754,239.92)	3.65%	3.22%	20%	16.78%
Federal Agency - Bullets	230,050,405.59	220,343,777.61	(9,706,627.98)	17.19%	15.17%	100%	84.83%
Federal Agency - Callables	228,198,583.54	214,496,606.15	(13,701,977.39)	16.73%	14.77%	70%	55.23%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	181,113,442.06	171,219,227.90	(9,894,214.16)	13.36%	11.79%	100%	88.21%
TOTAL HOLDINGS	1,320,723,625.21	1,281,897,437.16	(38,826,188.05)	100.00%			

Prior Day Market Value	1,262,961,609.49
12 Month Trailing Avg	1,452,133,648.17

* 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.





Opioid Custody
Portfolio Management
Portfolio Summary
April 30, 2022

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

Investments	Par Value	Market	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Medium Term Notes	6,825,000.00	6,742,863.95	6,806,841.57	11.34	417	324	1.213	1.230
Commercial Paper Disc. -Amortizing	12,255,000.00	12,223,779.85	12,246,888.48	20.39	220	72	0.311	0.316
Federal Agency Coupon Securities	13,265,000.00	12,681,947.05	13,185,173.56	21.96	933	785	0.705	0.715
Treasury Coupon Securities	19,250,000.00	18,115,897.50	18,998,482.74	31.64	1,097	955	0.859	0.871
Callable Federal Agency Securities	7,880,000.00	7,330,248.80	7,809,564.97	13.00	1,481	1,340	1.197	1.213
Municipal Securities	1,000,000.00	994,570.00	1,004,025.78	1.67	365	228	0.346	0.351
	60,475,000.00	58,089,307.15	60,050,977.10	100.00%	843	704	0.789	0.800

W. Christopher Murray II, Treasurer

Reporting period 04/01/2022-04/30/2022