



Cuyahoga County
Together We Thrive

Treasury Department

To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: March 10, 2022
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End February 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
February 28, 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	32,327,000.00	32,327,000.00	32,327,000.00	2.15	182	30	0.250	0.253
Medium Term Notes	102,652,000.00	100,936,994.53	102,640,369.29	6.83	1,010	626	0.895	0.907
Commercial Paper Disc. -Amortizing	98,160,000.00	97,837,226.20	97,941,367.20	6.52	266	139	0.409	0.414
Federal Agency Coupon Securities	246,378,000.00	242,728,633.94	245,952,379.67	16.36	1,650	966	1.245	1.262
Treasury Coupon Securities	154,735,000.00	149,346,831.45	153,500,497.28	10.21	1,527	1,253	0.893	0.905
Callable Federal Agency Securities	238,410,000.00	231,869,475.90	238,192,174.59	15.85	1,553	1,147	0.750	0.760
Foreign Securities	16,000,000.00	15,963,580.00	16,000,000.00	1.06	1,823	571	3.161	3.205
Municipal Securities	59,465,000.00	58,873,052.10	59,551,431.87	3.96	3,072	2,272	1.527	1.548
STAR Ohio Account	556,260,798.08	556,260,798.08	556,260,798.08	37.01	1	1	0.197	0.200
Money Market Accounts	643,506.44	643,506.44	643,506.44	0.04	1	1	0.020	0.020
Investments	1,505,031,304.52	1,486,787,098.64	1,503,009,524.42	100.00%	904	617	0.674	0.683
Cash	23,591,487.43	23,591,487.43	23,591,487.43		1	1	0.000	0.000
Total Cash and Investments	1,528,622,791.95	1,510,378,586.07	1,526,601,011.85		904	617	0.674	0.683

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	983,459.53	1,721,575.36
Accrued	765,718.62	1,535,080.35
Average Daily Balance		
With Cash	1,857,496,729.54	1,700,791,399.45
Without Cash	1,724,659,660.86	1,606,276,113.10
Effective Rate of Return		
With Cash	0.54%	0.56%
Without Cash	0.58%	0.59%

W. Christopher Murray II 3/10/22
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
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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
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	30	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	30	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	30	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	0.253	30	
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	4,967,300.00	4,999,283.33	0.750	0.752	0.762	436	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,724,120.00	10,998,791.53	0.450	0.449	0.455	803	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,972,600.00	2,000,791.27	0.250	0.214	0.217	437	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,785,500.00	10,000,000.00	0.350	0.345	0.350	646	12/07/2023
14913R2P1	21CCT058	Bank of New York Mellon		09/14/2021	2,155,000.00	2,083,001.45	2,155,910.73	0.600	0.575	0.583	927	09/13/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,560,767.40	3,659,366.90	0.850	0.896	0.909	969	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,886,946.80	5,025,023.65	0.850	0.876	0.888	969	10/25/2024
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,132,147.00	1,131,068.08	2.950	1.763	1.787	31	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,601,519.10	6,595,262.42	2.950	1.756	1.781	31	04/01/2022
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,797,830.00	1,851,245.67	0.625	0.590	0.598	924	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,895,817.80	8,056,390.69	1.250	1.249	1.266	1,046	01/10/2025
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,377,587.98	6,486,750.14	0.500	0.348	0.353	531	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,828,850.00	4,999,235.04	0.625	0.622	0.631	927	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,794,620.00	5,998,266.10	0.625	0.628	0.637	927	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,292,845.00	6,474,009.18	0.500	0.667	0.676	840	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,182,192.00	11,197,328.59	1.250	1.256	1.274	373	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,053,350.00	11,011,645.97	1.902	1.641	1.664	168	08/16/2022
Subtotal and Average			102,644,784.59		102,652,000.00	100,936,994.53	102,640,369.29	0.895	0.907	0.907	626	
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,918,280.00	11,933,850.00	0.810	0.823	0.834	245	11/01/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,254,049.20	10,257,492.00	0.160	0.163	0.165	55	04/25/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,192,230.00	4,198,058.66		0.162	0.164	104	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,956,320.00	15,988,768.89	0.190	0.193	0.195	133	07/12/2022
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,969,450.00	4,985,027.78	0.490	0.497	0.504	220	10/07/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,990,900.00	9,997,025.00	0.170	0.173	0.175	63	05/03/2022
53948BEC9	21CCT046	Lloyd's Bank		08/18/2021	8,300,000.00	8,291,368.00	8,297,177.99		0.173	0.175	72	05/12/2022
53948BFL8	21CCT076	Lloyd's Bank		11/18/2021	3,700,000.00	3,692,711.00	3,697,261.99	0.240	0.242	0.246	111	06/20/2022
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,553,564.00	7,574,920.00	0.540	0.548	0.555	220	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,923,000.00	10,913,760.00	1.120	1.140	1.156	252	11/08/2022

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Commercial Paper Disc. -Amortizing												
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,095,354.00	10,098,024.89	0.160	0.163	0.165	44	04/14/2022
Subtotal and Average			96,674,577.57		98,160,000.00	97,837,226.20	97,941,367.20		0.409	0.414	139	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,560,100.00	9,999,707.11	0.500	0.494	0.501	1,338	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,190,405.00	6,495,570.18	0.480	0.491	0.498	1,416	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,803,548.50	6,672,134.54	2.700	2.476	2.510	686	01/16/2024
3133EKG2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,162,200.00	9,986,206.80	2.300	2.338	2.370	766	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,066,600.00	9,992,070.83	1.850	1.859	1.885	878	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,006,300.00	9,997,984.17	1.600	1.587	1.609	899	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,974,400.00	19,982,757.65	1.600	1.613	1.635	931	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,408,414.00	1,400,212.54	1.600	1.567	1.589	531	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,052,400.00	9,996,034.13	1.625	1.627	1.650	601	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,977,737.25	8,171,561.99	0.300	0.316	0.321	748	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,150,422.50	8,233,121.28	0.150	0.315	0.319	442	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,064,100.00	10,001,477.82	2.000	1.943	1.970	192	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,148,381.40	10,925,190.92	2.500	2.489	2.524	714	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,099,900.00	4,999,523.80	2.500	2.471	2.505	714	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,019,060.00	999,910.28	2.500	2.471	2.505	647	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,978,700.00	14,993,861.80	1.500	1.479	1.500	898	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,623,900.00	10,044,499.94	0.875	0.758	0.769	1,564	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,060,247.50	12,247,884.04	0.250	0.258	0.262	541	08/24/2023
3137EAEV3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,173,449.29	3,289,774.39	0.375	0.736	0.746	1,302	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,370,450.00	14,916,152.91	0.650	0.795	0.806	1,336	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,431,204.30	10,751,390.39	0.650	0.994	1.007	1,331	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,979,173.95	13,897,405.95	1.750	1.846	1.871	854	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,819,370.85	11,335,000.00	0.560	0.552	0.560	1,357	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,439,886.45	6,715,000.00	0.600	0.592	0.600	1,393	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,322,094.95	2,424,393.03	0.650	0.536	0.544	1,358	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,526,528.00	1,597,739.79	0.500	0.531	0.539	1,347	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,813,840.00	3,950,339.42	0.375	0.728	0.738	1,273	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,598,900.00	9,950,641.81	0.500	0.643	0.652	1,204	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,906,920.00	1,984,832.16	0.375	0.588	0.596	1,273	08/25/2025
Subtotal and Average			245,946,415.94		246,378,000.00	242,728,633.94	245,952,379.67		1.245	1.262	966	

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Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,041,690.00	10,983,575.82	1.625	1.694	1.718	609	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,153,552.50	10,100,369.14	1.375	1.672	1.695	578	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,416,950.00	14,935,888.94	0.750	0.845	0.857	1,491	03/31/2026
91282ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,206,440.00	16,797,823.11	0.250	0.603	0.612	1,217	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,522,700.00	9,879,132.23	0.250	0.600	0.609	1,248	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,504,300.00	9,852,242.47	0.250	0.669	0.679	1,279	08/31/2025
91282ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,548,400.00	9,886,358.24	0.250	0.596	0.604	1,187	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,491,400.00	9,864,880.43	0.250	0.624	0.633	1,309	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,169,375.00	11,492,903.17	0.375	0.395	0.400	898	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,118,550.00	7,393,545.43	0.250	0.643	0.652	1,309	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,721,400.00	6,936,011.47	0.375	0.658	0.668	1,156	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,529,877.00	7,759,324.37	0.750	1.015	1.029	1,552	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,436,196.95	7,664,936.58	0.875	1.064	1.078	1,674	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,717,200.00	9,967,484.09	1.125	1.180	1.197	1,705	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,768,800.00	9,986,021.79	1.250	1.262	1.280	1,766	12/31/2026
Subtotal and Average			153,486,927.83		154,735,000.00	149,346,831.45	153,500,497.28		0.893	0.905	1,253	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,217,300.00	10,004,258.59	2.610	2.552	2.587	728	02/27/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,463,040.00	10,499,418.06	0.160	0.167	0.169	226	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,300,000.00	15,991,031.72	0.600	0.607	0.615	1,364	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,522,000.00	9,988,562.89	0.470	0.493	0.500	1,413	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,631,500.00	3,750,000.00	0.710	0.700	0.710	1,127	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,684,000.00	10,000,000.00	0.710	0.700	0.710	1,127	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,944,652.00	8,191,895.51	0.720	0.742	0.752	1,154	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,424,325.00	1,486,320.12	0.500	0.733	0.744	1,393	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,915,600.00	9,997,141.74	0.220	0.243	0.246	400	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,962,622.50	8,206,328.79	0.850	0.896	0.908	1,458	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	978,767.80	1,017,747.52	0.550	0.847	0.858	1,444	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,578,350.00	15,000,000.00	1.000	0.986	1.000	1,490	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,011,808.00	17,595,707.03	0.960	0.953	0.966	1,465	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,880,080.00	4,000,000.00	0.800	0.789	0.800	1,154	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,739,600.00	8,000,000.00	0.670	0.661	0.670	1,086	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,433,338.75	6,625,000.00	1.000	0.986	1.000	1,639	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,614,498.50	5,769,741.36	1.000	0.987	1.001	1,618	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,852,750.00	4,997,755.70	1.000	0.996	1.010	1,639	08/26/2026

Portfolio PORT

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

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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
Callable Federal Agency Securities												
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,551,000.00	9,938,080.42	0.600	0.756	0.766	1,385	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,430,385.00	1,487,222.40	0.520	0.736	0.746	1,400	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,625,823.20	8,775,758.77	1.400	1.391	1.410	1,765	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,476,510.75	3,514,768.27	0.375	0.375	0.380	472	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,537,100.00	9,981,824.59	0.500	0.544	0.552	1,309	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,629,200.00	9,995,978.89	0.600	0.603	0.611	1,336	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,767,200.00	20,000,000.00	0.310	0.306	0.310	542	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,852,400.00	9,995,445.25	0.300	0.327	0.332	527	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,733,420.00	6,005,745.83	0.640	0.606	0.615	1,400	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,876,430.00	2,979,244.96	0.550	0.742	0.752	1,273	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,846,749.40	1,910,099.94	0.700	0.766	0.776	1,247	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,389,025.00	2,487,096.24	0.580	0.714	0.724	1,329	10/20/2025
Subtotal and Average			238,189,523.24		238,410,000.00	231,869,475.90	238,192,174.59		0.750	0.760	1,147	
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	365	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	731	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,499,670.00	1,500,000.00	3.500	3.133	3.177	731	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,963,910.00	3,000,000.00	1.950	1.924	1.950	1,096	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,963,580.00	16,000,000.00		3.161	3.205	571	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,410,201.00	3,550,000.00	0.887	0.875	0.887	1,371	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	477,510.00	500,000.00	1.015	1.001	1.015	1,857	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	476,650.00	500,000.00	1.215	1.198	1.215	2,223	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	287,190.00	300,000.00	0.784	0.773	0.784	1,492	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	333,655.00	350,000.00	1.215	1.198	1.215	2,223	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	940,870.50	950,000.00	0.247	0.244	0.247	396	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	300,831.30	315,000.00	1.015	1.001	1.015	1,857	04/01/2027
9AMBDDB07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,420	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	852,744.60	890,000.00	1.101	1.086	1.101	1,371	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	504,930.40	520,000.00	1.255	1.238	1.255	1,371	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	914,920.65	945,000.00	1.822	1.797	1.822	2,467	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,111,104.65	5,295,000.00	1.922	1.895	1.922	2,832	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,289,302.00	1,330,000.00	1.466	1.446	1.466	1,736	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	584,768.80	605,000.00	1.616	1.594	1.616	2,101	12/01/2027

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 28, 2022**

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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
Municipal Securities												
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	483,280.00	500,000.00	1.616	1.594	1.616	2,101	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,998,500.00	3,015,312.33	1.000	0.346	0.351	289	12/15/2022
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,698,404.00	5,701,400.79	0.500	0.196	0.198	30	03/31/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	361,890.00	363,144.41	1.500	0.326	0.330	275	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	375,915.00	388,152.63	1.500	0.543	0.550	1,371	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	371,920.30	380,468.88	1.500	0.454	0.460	1,006	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	367,127.95	372,039.41	1.500	0.385	0.390	640	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	773,109.00	784,851.72	1.000	0.266	0.270	640	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,005,730.00	1,006,248.91	1.700	1.095	1.110	396	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,388,746.00	3,400,000.00	0.350	0.345	0.350	579	10/01/2023
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,295,158.85	5,298,558.68	0.875	0.208	0.211	37	04/07/2022
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,603,592.10	4,626,254.11	0.750	0.248	0.251	260	11/16/2022
Subtotal and Average			59,556,329.98		59,465,000.00	58,873,052.10	59,551,431.87		1.527	1.548	2,272	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,830,629.90	130,830,629.90	130,830,629.90	0.200	0.197	0.200	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	4,610,770.41	4,610,770.41	4,610,770.41	0.200	0.197	0.200	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	375,945,523.78	375,945,523.78	375,945,523.78	0.200	0.197	0.200	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	44,873,873.99	44,873,873.99	44,873,873.99	0.200	0.197	0.200	1	
Subtotal and Average			779,811,117.10		556,260,798.08	556,260,798.08	556,260,798.08		0.197	0.200	1	
Money Market Accounts												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.020	0.020	0.020	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	643,506.44	643,506.44	643,506.44	0.020	0.020	0.020	1	
Subtotal and Average			22,984.61		643,506.44	643,506.44	643,506.44		0.020	0.020	1	
Total and Average			1,857,496,729.54		1,505,031,304.52	1,486,787,098.64	1,503,009,524.42		0.674	0.683	617	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
February 28, 2022**

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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
Passbook/Checking Accounts											
KEY	Key	KEY BANK			12,870,386.58	12,870,386.58	12,870,386.58		0.000	0.000	1
PNC	PNC	PNC			7,824,362.15	7,824,362.15	7,824,362.15		0.000	0.000	1
US BANK	US Bank	US Bank			2,896,738.70	2,896,738.70	2,896,738.70		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,857,496,729.54		1,528,622,791.95	1,510,378,586.07	1,526,601,011.85		0.674	0.683	617

Cuyahoga County Treasury
Portfolio Management
Activity By Type
February 1, 2022 through February 28, 2022

Page 1

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			889,075,646.58	892,094,051.72	
PNC	PNC	PNC			11,148,108.25	10,763,966.02	
US BANK	US Bank	US Bank			34,688,553.65	35,962,950.45	
Subtotal							0.00
Medium Term Notes							
Subtotal							102,640,369.29
Commercial Paper Disc. -Amortizing							
06366HB89	21CCT037	Bank of Montreal CP	0.190	02/08/2022	0.00	22,500,000.00	
06366HL13	22CCT004	Bank of Montreal CP	0.810	02/08/2022	11,928,180.00	0.00	
53948BL80	22CCT005	Lloyd's Bank	1.120	02/11/2022	10,907,600.00	0.00	
Subtotal							97,941,367.20
Federal Agency Coupon Securities							
Subtotal							245,952,379.67
Treasury Coupon Securities							
Subtotal							153,500,497.28
Callable Federal Agency Securities							
Subtotal							238,192,174.59
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							59,551,431.87
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.200		15,731.01	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.200		737.93	2,055,784.15	

Cuyahoga County Treasury
Portfolio Management
Activity By Type
February 1, 2022 through February 28, 2022

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CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR MAIN	STAR Main	STAR Ohio	0.200		188,005,769.72	695,068,485.48	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.200		5,422.45	881,500.09	
		Subtotal			188,027,661.11	698,005,769.72	556,260,798.08
Money Market Accounts							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.020		553,053.56	553,053.56	
US BANK CUSTODY	US BANK CUST	US Bank	0.020		62,382,789.30	61,739,282.86	
		Subtotal			62,935,842.86	62,292,336.42	643,506.44
		Total			1,208,711,592.45	1,721,619,074.33	1,503,009,524.42



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received February 1, 2022 - February 28, 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	
Federal Farm Credit Bank	3133EKZK5	19CCT044	FAC	1,400,000.00	1.600	02/14/2022	02/14/2022	11,200.00	11,200.00	-
	3133EKA63	19CCT024	FAC	10,000,000.00	1.600	02/16/2022	02/16/2022	80,000.00	80,000.00	-
	3133EKBW5	19CCT008	MC2	10,000,000.00	2.610	02/27/2022	02/27/2022	130,500.00	130,500.00	-
Subtotal								221,700.00	221,700.00	
Federal Home Loan Bank	3130ANFD7	21CCT052	MC2	5,770,000.00	1.000	02/05/2022	02/05/2022	28,850.00	28,850.00	-
	3130AKVR4	21CCT019	MC2	1,030,000.00	0.550	02/12/2022	02/12/2022	2,832.50	2,832.50	-
	3130AFW94	19CCT013	FAC	10,930,000.00	2.500	02/13/2022	02/13/2022	136,625.00	136,625.00	-
	3130AFW94	19CCT014	FAC	5,000,000.00	2.500	02/13/2022	02/13/2022	62,500.00	62,500.00	-
	3130AGWK7	19CCT025	FAC	15,000,000.00	1.500	02/15/2022	02/15/2022	112,500.00	112,500.00	-
	3130ALGR9	21CCT018	MC2	8,225,000.00	0.850	02/26/2022	02/26/2022	34,956.25	34,956.25	-
	3130ANQU7	21CCT051	MC2	6,625,000.00	1.000	02/26/2022	02/26/2022	32,388.89	32,388.89	-
	3130ANLW8	21CCT053	MC2	5,000,000.00	1.000	02/26/2022	02/26/2022	25,000.00	25,000.00	-
Subtotal								435,652.64	435,652.64	
Federal Home Loan Mtg Corp	3137EAEV7	20CCT045	FAC	12,250,000.00	0.250	02/24/2022	02/24/2022	15,312.50	15,312.50	-
	Subtotal							15,312.50	15,312.50	
Federal National Mtg Assn	3135G05R0	20CCT050	MC2	10,000,000.00	0.300	02/10/2022	02/10/2022	15,000.00	15,000.00	-
	3136G4Y56	20CCT048	MC2	20,000,000.00	0.310	02/25/2022	02/25/2022	31,000.00	31,000.00	-
	3135G05X7	21CCT013	FAC	4,000,000.00	0.375	02/25/2022	02/25/2022	7,500.00	7,500.00	-
	3136G4J95	21CCT021	MC2	3,000,000.00	0.550	02/25/2022	02/25/2022	8,250.00	8,250.00	-
	3135G05X7	21CCT041	FAC	2,000,000.00	0.375	02/25/2022	02/25/2022	3,750.00	3,750.00	-
Subtotal								65,500.00	65,500.00	
Toyota Motor Credit Corporatio	89236THF5	21CCT047	MTN	6,473,000.00	0.500	02/14/2022	02/14/2022	16,182.50	16,182.50	-
	Subtotal							16,182.50	16,182.50	
U.S. Treasury	91282CCT6	21CCT055	TRC	11,500,000.00	0.375	02/15/2022	02/15/2022	21,562.50	21,562.50	-
	91282CAJ0	21CCT045	TRC	10,000,000.00	0.250	02/28/2022	02/28/2022	12,500.00	12,500.00	-
Subtotal								34,062.50	34,062.50	
Exxon Mobile	30231GBB7	19CCT028	MTN	11,000,000.00	1.902	02/16/2022	02/16/2022	104,610.00	104,610.00	-
	Subtotal							104,610.00	104,610.00	

Cuyahoga County Treasury
Received Interest
Received February 1, 2022 - February 28, 2022

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Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest				
						Date Due	Date Received	Amount Due	Amount Received	Variance
						Total		893,020.14	893,020.14	
						Total Cash Overpayment		0.00		
						Total Cash Shortfall		0.00		

Cuyahoga County Treasury
Received Interest
Received February 1, 2022 - February 28, 2022

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Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,814,898.89	0.200	02/28/2022	15,731.01
	STAR CARES	STAR CARES	RRP	4,610,032.48	0.200	02/28/2022	737.93
	STAR MAIN	STAR Main	RRP	375,945,523.78	0.200	02/28/2022	68,485.48
	STAR OPIOID	STAR OPIOID	RRP	44,868,451.54	0.200	02/28/2022	5,422.45
	Subtotal						90,376.87
US Bank	OPIOID CUSTODY	OPIOID CUST	RR2	0.00	0.020	02/02/2022	0.99
	US BANK CUSTODY	US BANK CUST	RR2	0.00	0.020	02/02/2022	61.53
	Subtotal						62.52
Total						90,439.39	



Portfolio Compliance Report February 28, 2022

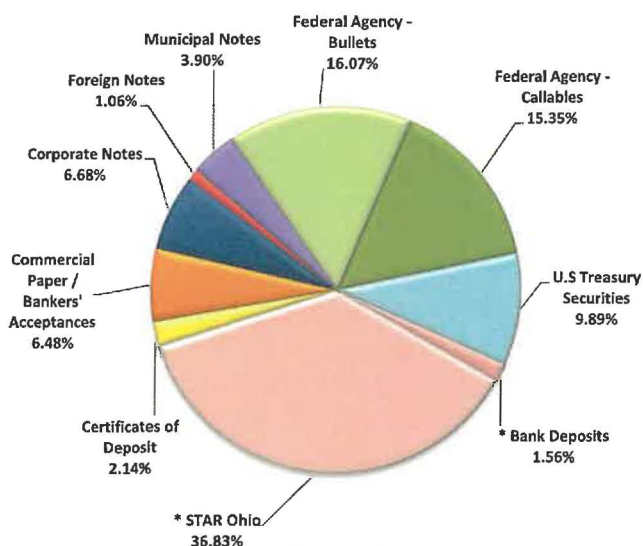
Investment Class	Book Value	Market Value	Unrealized Gain/(Loss)	% Current Mkt Value	% Prior Mkt / Trailing Ave	Investment Policy Limit	% Available
* Bank Deposits	23,591,487.43	23,591,487.43	0.00	1.56%	1.56%	100%	98.44%
* STAR Ohio	556,260,798.08	556,260,798.08	0.00	36.83%	36.81%	75%	38.19%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	643,506.44	643,506.44	0.00	0.04%	0.04%	75%	74.96%
Certificates of Deposit	32,327,000.00	32,327,000.00	0.00	2.14%	2.31%	50%	47.69%
Commercial Paper / Bankers' Acceptances	97,941,367.20	97,837,226.20	(104,141.00)	6.48%	6.98%	40%	33.02%
Corporate Notes	102,640,369.29	100,936,994.53	(1,703,374.76)	6.68%	7.21%	15%	7.79%
Foreign Notes	16,000,000.00	15,963,580.00	(36,420.00)	1.06%	1.14%	2%	0.86%
Municipal Notes	59,551,431.87	58,873,052.10	(678,379.77)	3.90%	4.20%	20%	15.80%
Federal Agency - Bullets	245,952,379.67	242,728,633.94	(3,223,745.73)	16.07%	17.33%	100%	82.67%
Federal Agency - Callables	238,192,174.59	231,869,475.90	(6,322,698.69)	15.35%	16.55%	70%	53.45%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	153,500,497.28	149,346,831.45	(4,153,665.83)	9.89%	10.66%	100%	89.34%
TOTAL HOLDINGS	1,526,601,011.85	1,510,378,586.07	(16,222,425.78)	100.00%			

Prior Day Market Value	1,511,094,183.41
12 Month Trailing Avg	1,400,708,708.68

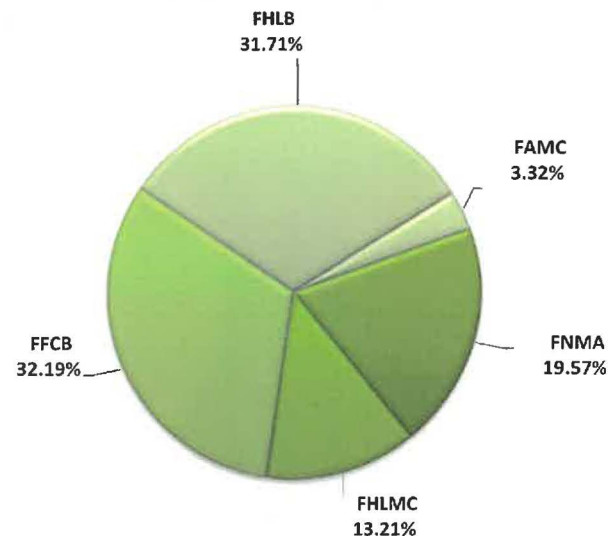
* These investment classes are limited to their respective policy limit percentage calculated using the Prior Day Market Value.

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
February 28, 2022

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

Investments	Par Value	Mark et	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Medium Term Notes	3,735,000.00	3,748,711.70	3,772,910.09	6.29	444	355	0.548	0.556
Commercial Paper Disc. -Amortizing	15,255,000.00	15,219,646.85	15,240,028.40	25.41	201	113	0.286	0.290
Federal Agency Coupon Securities	13,265,000.00	12,969,085.40	13,180,141.88	21.97	933	846	0.705	0.714
Treasury Coupon Securities	19,250,000.00	18,644,765.00	18,983,374.35	31.65	1,097	1,016	0.859	0.871
Callable Federal Agency Securities	7,880,000.00	7,644,260.60	7,806,003.64	13.01	1,481	1,401	1.197	1.213
Municipal Securities	1,000,000.00	999,500.00	1,005,104.11	1.68	365	289	0.346	0.351
	60,385,000.00	59,225,969.55	59,987,562.47	100.00%	830	745	0.695	0.705

W. Christopher Murray II 3/10/22
W. Christopher Murray II, Treasurer

Reporting period 02/01/2022-02/28/2022

Run Date: 03/01/2022 - 08:48

Portfolio OPI
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