



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

**Reports reflect Month-End January 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  
January 31, 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	1.61	182	58		0.253
Medium Term Notes	102,652,000.00	101,462,129.79	102,648,954.58	5.10	1,010	654		0.907
Commercial Paper Disc. -Amortizing	97,660,000.00	97,521,124.80	97,579,291.10	4.85	266	105		0.230
Federal Agency Coupon Securities	246,378,000.00	244,353,048.03	245,940,783.47	12.22	1,650	994		1.262
Treasury Coupon Securities	154,735,000.00	150,283,334.30	153,472,353.22	7.63	1,527	1,281		0.905
Callable Federal Agency Securities	238,410,000.00	233,442,417.95	238,187,019.21	11.84	1,553	1,175		0.760
Foreign Securities	16,000,000.00	15,999,280.00	16,000,000.00	0.80	1,823	599		3.205
Municipal Securities	59,465,000.00	59,038,000.25	59,561,206.00	2.96	3,071	2,300		1.548
STAR Ohio Account	1,066,238,906.69	1,066,238,906.69	1,066,238,906.69	52.99	1	1		0.120
Money Market Accounts	302,347.41	302,347.41	302,347.41	0.02	1	1		0.020
<b>Investments</b>	<b>2,014,168,254.10</b>	<b>2,000,967,589.22</b>	<b>2,012,257,861.68</b>	<b>100.00%</b>	<b>675</b>	<b>471</b>		<b>0.510</b>
<b>Cash</b>	<b>27,500,147.14</b>	<b>27,500,147.14</b>	<b>27,500,147.14</b>		<b>1</b>	<b>1</b>	<b>0.000</b>	<b>0.000</b>
<b>Total Cash and Investments</b>	<b>2,041,668,401.24</b>	<b>2,028,467,736.36</b>	<b>2,039,758,008.82</b>		<b>675</b>	<b>471</b>	<b>0.503</b>	<b>0.510</b>

	Month Ending	Fiscal Year To Date
<b>Current Year Interest</b>		
Actual	738,115.83	738,115.83
Accrued	769,118.41	769,118.41
<b>Average Daily Balance</b>		
With Cash	1,559,251,101.31	1,559,251,101.31
Without Cash	1,499,349,037.70	1,499,349,037.70
<b>Effective Rate of Return</b>		
With Cash	0.58%	0.58%
Without Cash	0.60%	0.60%

*W. Christopher Murray II* 2/9/22  
 W. Christopher Murray II, Treasurer

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

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 31, 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
<b>Certificates of Deposit - Bank</b>												
21CD006	21CD006	First Federal of Lakewood		09/30/2021	1,527,000.00	1,527,000.00	1,527,000.00	0.250	0.250	0.253	58	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	58	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	58	03/31/2022
<b>Subtotal and Average</b>			<b>32,327,000.00</b>		<b>32,327,000.00</b>	<b>32,327,000.00</b>	<b>32,327,000.00</b>	<b>0.250</b>	<b>0.253</b>	<b>58</b>		
<b>Medium Term Notes</b>												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	4,985,300.00	4,999,233.33	0.750	0.752	0.762	464	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,762,400.00	10,998,745.69	0.450	0.449	0.455	831	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,980,840.00	2,000,846.34	0.250	0.214	0.217	465	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,835,300.00	10,000,000.00	0.350	0.345	0.350	674	12/07/2023
14913R2P1	21CCT058	Bank of New York Mellon		09/14/2021	2,155,000.00	2,099,401.00	2,155,940.69	0.600	0.575	0.583	955	09/13/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,600,056.20	3,659,189.75	0.850	0.896	0.909	997	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,940,868.40	5,024,867.16	0.850	0.876	0.888	997	10/25/2024
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,134,565.20	1,132,136.16	2.950	1.763	1.787	59	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,615,619.56	6,601,524.84	2.950	1.756	1.781	59	04/01/2022
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,805,156.00	1,851,286.78	0.625	0.590	0.598	952	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,966,262.20	8,056,285.46	1.250	1.249	1.266	1,074	01/10/2025
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,398,625.23	6,487,538.87	0.500	0.348	0.353	559	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,865,850.00	4,999,209.88	0.625	0.622	0.631	955	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,839,020.00	5,998,209.06	0.625	0.628	0.637	955	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,338,930.00	6,473,066.35	0.500	0.667	0.676	868	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,218,256.00	11,197,110.81	1.250	1.256	1.274	401	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,075,680.00	11,013,763.41	1.902	1.641	1.664	196	08/16/2022
<b>Subtotal and Average</b>			<b>100,314,074.19</b>		<b>102,652,000.00</b>	<b>101,462,129.79</b>	<b>102,648,954.58</b>	<b>0.895</b>	<b>0.907</b>	<b>654</b>		
<b>Commercial Paper Disc. -Amortizing</b>												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,499,550.00	22,499,162.59	0.190	0.193	0.196	7	02/08/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,253,125.80	10,256,215.20	0.160	0.163	0.165	83	04/25/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,193,238.00	4,197,536.00	0.160	0.162	0.164	132	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,963,520.00	15,986,404.44	0.190	0.193	0.195	161	07/12/2022
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,976,900.00	4,983,122.22	0.490	0.497	0.504	248	10/07/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,990,600.00	9,995,702.78	0.170	0.173	0.175	91	05/03/2022
53948BEC9	21CCT046	Lloyd's Bank		08/18/2021	8,300,000.00	8,291,451.00	8,296,080.55		0.173	0.175	100	05/12/2022
53948BFL8	21CCT076	Lloyd's Bank		11/18/2021	3,700,000.00	3,693,710.00	3,696,571.32	0.240	0.242	0.246	139	06/20/2022
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,564,888.00	7,571,728.00	0.540	0.548	0.555	248	10/07/2022
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,094,142.00	10,096,768.00	0.160	0.163	0.165	72	04/14/2022

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 31, 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
<b>Subtotal and Average</b>			<b>96,363,930.60</b>		<b>97,660,000.00</b>	<b>97,521,124.80</b>	<b>97,579,291.10</b>		<b>0.227</b>	<b>0.230</b>	<b>105</b>	
<b>Federal Agency Coupon Securities</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,636,300.00	9,999,700.44	0.500	0.494	0.501	1,366	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,239,805.00	6,495,474.84	0.480	0.491	0.498	1,444	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,845,909.00	6,673,118.29	2.700	2.476	2.510	714	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,231,300.00	9,985,658.00	2.300	2.338	2.370	794	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,139,300.00	9,991,795.83	1.850	1.859	1.885	906	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,077,100.00	9,997,915.83	1.600	1.587	1.609	927	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,150,600.00	19,982,192.94	1.600	1.613	1.635	959	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,414,098.00	1,400,224.73	1.600	1.567	1.589	559	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,099,100.00	9,995,833.16	1.625	1.627	1.650	629	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,019,021.00	8,171,422.04	0.300	0.316	0.321	776	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,165,272.50	8,231,959.90	0.150	0.315	0.319	470	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,089,300.00	10,001,713.64	2.000	1.943	1.970	220	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,221,612.40	10,924,985.41	2.500	2.489	2.524	742	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,133,400.00	4,999,503.45	2.500	2.471	2.505	742	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,024,740.00	999,906.06	2.500	2.471	2.505	675	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,060,000.00	14,993,653.49	1.500	1.479	1.500	926	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,703,900.00	10,045,366.26	0.875	0.758	0.769	1,592	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,095,895.00	12,247,764.94	0.250	0.258	0.262	569	08/24/2023
3137EAEV3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,197,046.93	3,288,762.87	0.375	0.736	0.746	1,330	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,480,400.00	14,914,241.50	0.650	0.795	0.806	1,364	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,514,730.60	10,748,218.54	0.650	0.994	1.007	1,359	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,079,924.00	13,896,064.91	1.750	1.846	1.871	882	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,906,083.60	11,335,000.00	0.560	0.552	0.560	1,385	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,492,397.75	6,715,000.00	0.600	0.592	0.600	1,421	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,340,980.25	2,424,603.80	0.650	0.536	0.544	1,386	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,539,952.00	1,597,688.65	0.500	0.531	0.539	1,375	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,841,720.00	3,949,151.36	0.375	0.728	0.738	1,301	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,692,300.00	9,949,393.29	0.500	0.643	0.652	1,232	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,920,860.00	1,984,469.30	0.375	0.588	0.596	1,301	08/25/2025
<b>Subtotal and Average</b>			<b>245,935,359.49</b>		<b>246,378,000.00</b>	<b>244,353,048.03</b>	<b>245,940,783.47</b>		<b>1.245</b>	<b>1.262</b>	<b>994</b>	
<b>Treasury Coupon Securities</b>												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,096,690.00	10,982,820.69	1.625	1.694	1.718	637	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,198,821.50	10,097,964.88	1.375	1.672	1.695	606	09/30/2023

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Portfolio Management  
Portfolio Details - Investments  
January 31, 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
<b>Treasury Coupon Securities</b>												
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,509,650.00	14,934,684.98	0.750	0.845	0.857	1,519	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,316,090.00	16,793,171.55	0.250	0.603	0.612	1,245	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,585,600.00	9,876,420.45	0.250	0.600	0.609	1,276	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,568,000.00	9,849,007.74	0.250	0.669	0.679	1,307	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,611,300.00	9,883,677.56	0.250	0.596	0.604	1,215	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,559,000.00	9,861,990.17	0.250	0.624	0.633	1,337	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,235,385.00	11,492,681.89	0.375	0.395	0.400	926	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,169,250.00	7,391,268.33	0.250	0.643	0.652	1,337	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,766,480.00	6,934,461.57	0.375	0.658	0.668	1,184	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,577,683.50	7,757,688.47	0.750	1.015	1.029	1,580	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,482,684.30	7,663,764.67	0.875	1.064	1.078	1,702	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,777,000.00	9,966,950.10	1.125	1.180	1.197	1,733	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,829,700.00	9,985,800.17	1.250	1.262	1.280	1,794	12/31/2026
<b>Subtotal and Average</b>			<b>153,457,276.05</b>		<b>154,735,000.00</b>	<b>150,283,334.30</b>	<b>153,472,353.22</b>		<b>0.893</b>	<b>0.905</b>	<b>1,281</b>	
<b>Callable Federal Agency Securities</b>												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,281,700.00	10,004,437.02	2.610	2.552	2.587	756	02/27/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,465,560.00	10,499,339.42	0.160	0.167	0.169	254	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,423,840.00	15,990,831.39	0.600	0.607	0.615	1,392	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,599,800.00	9,988,316.22	0.470	0.493	0.500	1,441	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,660,825.00	3,750,000.00	0.710	0.700	0.710	1,155	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,762,200.00	10,000,000.00	0.710	0.700	0.710	1,155	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,006,152.00	8,191,681.68	0.720	0.742	0.752	1,182	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,435,755.00	1,486,020.99	0.500	0.733	0.744	1,421	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,934,300.00	9,996,924.11	0.220	0.243	0.246	428	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,029,903.00	8,205,938.45	0.850	0.896	0.908	1,486	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	986,729.70	1,017,488.84	0.550	0.847	0.858	1,472	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,701,950.00	15,000,000.00	1.000	0.986	1.000	1,518	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,119,872.00	17,595,617.84	0.960	0.953	0.966	1,493	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,910,080.00	4,000,000.00	0.800	0.789	0.800	1,182	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,796,960.00	8,000,000.00	0.670	0.661	0.670	1,114	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,489,055.00	6,625,000.00	1.000	0.986	1.000	1,667	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,662,331.80	5,769,736.49	1.000	0.987	1.001	1,646	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,894,600.00	4,997,714.01	1.000	0.996	1.010	1,667	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,673,300.00	9,936,718.55	0.600	0.756	0.766	1,413	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,442,040.00	1,486,944.42	0.520	0.736	0.746	1,428	12/30/2025

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 31, 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
<b>Callable Federal Agency Securities</b>												
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,698,872.80	8,775,685.61	1.400	1.391	1.410	1,793	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,484,946.75	3,514,753.32	0.375	0.375	0.380	500	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,613,000.00	9,981,401.58	0.500	0.544	0.552	1,337	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,707,900.00	9,995,887.22	0.600	0.603	0.611	1,364	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,828,400.00	20,000,000.00	0.310	0.306	0.310	570	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,894,700.00	9,995,181.96	0.300	0.327	0.332	555	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,766,960.00	6,005,870.83	0.640	0.606	0.615	1,428	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,899,200.00	2,978,748.42	0.550	0.742	0.752	1,301	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,863,409.90	1,909,980.33	0.700	0.766	0.776	1,275	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,408,075.00	2,486,800.51	0.580	0.714	0.724	1,357	10/20/2025
<b>Subtotal and Average</b>			<b>238,184,607.01</b>		<b>238,410,000.00</b>	<b>233,442,417.95</b>	<b>238,187,019.21</b>		<b>0.750</b>	<b>0.760</b>	<b>1,175</b>	
<b>Foreign Securities</b>												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	10,000,000.00	10,000,000.00	3.560	3.515	3.563	393	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	759	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	759	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,999,280.00	3,000,000.00	1.950	1.924	1.950	1,124	03/01/2025
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,999,280.00</b>	<b>16,000,000.00</b>		<b>3.161</b>	<b>3.205</b>	<b>599</b>	
<b>Municipal Securities</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,438,956.00	3,550,000.00	0.887	0.875	0.887	1,399	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	479,875.00	500,000.00	1.015	1.001	1.015	1,885	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	478,715.00	500,000.00	1.215	1.198	1.215	2,251	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	288,987.00	300,000.00	0.784	0.773	0.784	1,520	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	335,100.50	350,000.00	1.215	1.198	1.215	2,251	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	942,286.00	950,000.00	0.247	0.244	0.247	424	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	302,321.25	315,000.00	1.015	1.001	1.015	1,885	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	5,448	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	859,846.80	890,000.00	1.101	1.086	1.101	1,399	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	509,849.60	520,000.00	1.255	1.238	1.255	1,399	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	923,142.15	945,000.00	1.822	1.797	1.822	2,495	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,164,107.60	5,295,000.00	1.922	1.895	1.922	2,860	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,301,883.80	1,330,000.00	1.466	1.446	1.466	1,764	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	590,032.30	605,000.00	1.616	1.594	1.616	2,129	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	487,630.00	500,000.00	1.616	1.594	1.616	2,129	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	3,004,560.00	3,016,929.83	1.000	0.346	0.351	317	12/15/2022

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 31, 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
<b>Municipal Securities</b>												
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,698,518.00	5,702,708.20	0.500	0.196	0.198	58	03/31/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	362,696.40	363,493.79	1.500	0.326	0.330	303	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	377,801.25	388,444.91	1.500	0.543	0.550	1,399	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	373,655.60	380,786.12	1.500	0.454	0.460	1,034	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	368,332.45	372,374.62	1.500	0.385	0.390	668	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	775,348.75	785,320.85	1.000	0.266	0.270	668	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,007,270.00	1,006,729.59	1.700	1.095	1.110	424	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,393,676.00	3,400,000.00	0.350	0.345	0.350	607	10/01/2023
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,297,118.00	5,301,251.73	0.875	0.208	0.211	65	04/07/2022
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,611,290.80	4,628,166.36	0.750	0.248	0.251	288	11/16/2022
<b>Subtotal and Average</b>			<b>59,566,049.70</b>		<b>59,465,000.00</b>	<b>59,038,000.25</b>	<b>59,561,206.00</b>		<b>1.527</b>	<b>1.548</b>	<b>2,300</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,814,898.89	130,814,898.89	130,814,898.89	0.120	0.118	0.120	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	6,665,816.63	6,665,816.63	6,665,816.63	0.120	0.118	0.120	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	883,008,239.54	883,008,239.54	883,008,239.54	0.120	0.118	0.120	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	45,749,951.63	45,749,951.63	45,749,951.63	0.120	0.118	0.120	1	
<b>Subtotal and Average</b>			<b>557,190,981.37</b>		<b>1,066,238,906.69</b>	<b>1,066,238,906.69</b>	<b>1,066,238,906.69</b>		<b>0.118</b>	<b>0.120</b>	<b>1</b>	
<b>Money Market Accounts</b>												
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	302,347.41	302,347.41	302,347.41	0.020	0.020	0.020	1	
<b>Subtotal and Average</b>			<b>9,759.30</b>		<b>302,347.41</b>	<b>302,347.41</b>	<b>302,347.41</b>		<b>0.020</b>	<b>0.020</b>	<b>1</b>	
<b>Total and Average</b>			<b>1,559,251,101.31</b>		<b>2,014,168,254.10</b>	<b>2,000,967,589.22</b>	<b>2,012,257,861.68</b>		<b>0.503</b>	<b>0.510</b>	<b>471</b>	

**Cuyahoga County Treasury  
 Portfolio Management  
 Portfolio Details - Cash  
 January 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
KEY	Key	KEY BANK			15,888,791.72	15,888,791.72	15,888,791.72		0.000	0.000	1
PNC	PNC	PNC			7,440,219.92	7,440,219.92	7,440,219.92		0.000	0.000	1
US BANK	US Bank	US Bank			4,171,135.50	4,171,135.50	4,171,135.50		0.000	0.000	1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,559,251,101.31</b>		<b>2,041,668,401.24</b>	<b>2,028,467,736.36</b>	<b>2,039,758,008.82</b>		<b>0.503</b>	<b>0.510</b>	<b>471</b>



**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
January 1, 2022 through January 31, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>32,327,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			226,807,794.08	273,283,424.37	
PNC	PNC	PNC			11,920,302.47	9,386,798.30	
US BANK	US Bank	US Bank			41,551,189.87	40,122,831.87	
<b>Subtotal</b>							<b>0.00</b>
<b>Medium Term Notes</b>							
24422EYV2	22CCT001	John Deere	1.250	01/10/2022	8,056,211.80	0.00	
<b>Subtotal</b>							<b>102,648,954.58</b>
<b>Commercial Paper Disc. -Amortizing</b>							
09659CK72	22CCT002	BNP Paribas CP	0.490	01/12/2022	4,981,761.11	0.00	
53948BK73	22CCT003	Lloyd's Bank	0.540	01/14/2022	7,569,676.00	0.00	
63873KA72	21CCT031	Natixis	0.210	01/07/2022	0.00	19,300,000.00	
<b>Subtotal</b>							<b>97,579,291.10</b>
<b>Federal Agency Coupon Securities</b>							
<b>Subtotal</b>							<b>245,940,783.47</b>
<b>Treasury Coupon Securities</b>							
<b>Subtotal</b>							<b>153,472,353.22</b>
<b>Callable Federal Agency Securities</b>							
<b>Subtotal</b>							<b>238,187,019.21</b>
<b>Foreign Securities</b>							
<b>Subtotal</b>							<b>16,000,000.00</b>
<b>Municipal Securities</b>							
9AMBDB07	17CCT001	Cuyahoga County	3.500	01/01/2022	0.00	885,000.00	
<b>Subtotal</b>							<b>59,561,206.00</b>

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
January 1, 2022 through January 31, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	0.120		11,558.26	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.120		588.96	0.00	
STAR MAIN	STAR Main	STAR Ohio	0.120		955,034,747.71	100,034,747.71	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.120		4,042.28	0.00	
		<b>Subtotal</b>			<b>955,050,937.21</b>	<b>100,034,747.71</b>	<b>1,066,238,906.69</b>
<b>Money Market Accounts</b>							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.020		4,466,684.39	4,466,684.39	
US BANK CUSTODY	US BANK CUST	US Bank	0.020		108,552,400.32	108,250,052.91	
		<b>Subtotal</b>			<b>113,019,084.71</b>	<b>112,716,737.30</b>	<b>302,347.41</b>
		<b>Total</b>			<b>1,368,956,957.25</b>	<b>555,729,539.55</b>	<b>2,012,257,861.68</b>



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer**  
**Received January 1, 2022 - January 31, 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								
<b>Cuyahoga County</b>	9AMBDB07	17CCT001	MUN	17,665,000.00	3.500	01/01/2022	01/01/2022	324,625.00	324,625.00	-							
								<b>Subtotal</b>	<b>324,625.00</b>	<b>324,625.00</b>							
<b>Federal Agricultural Mtg Corp</b>	31422B6K1	21CCT004	FAC	6,500,000.00	0.480	01/15/2022	01/15/2022	15,600.00	15,600.00	-							
								<b>Subtotal</b>	<b>15,600.00</b>	<b>15,600.00</b>							
<b>Federal Farm Credit Bank</b>	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	01/12/2022	01/12/2022	23,500.00	23,500.00	-							
								3133EJ5G0	19CCT015	FAC	6,650,000.00	2.700	01/16/2022	01/16/2022	89,775.00	89,775.00	-
															3133EKWV4	19CCT022	FAC
								<b>Subtotal</b>	<b>205,775.00</b>	<b>205,775.00</b>							
<b>Federal National Mtg Assn</b>	3135G0V75	19CCT021	FAC	13,935,000.00	1.750	01/02/2022	01/02/2022	121,931.25	121,931.25	-							
								3135G05M1	21CCT022	MC2	1,915,000.00	0.700	01/30/2022	01/30/2022	6,702.50	6,702.50	-
															<b>Subtotal</b>	<b>128,633.75</b>	<b>128,633.75</b>
<b>U.S. Treasury</b>	91282CAB7	21CCT044	TRC	10,000,000.00	0.250	01/31/2022	01/31/2022	12,500.00	12,500.00	-							
								<b>Subtotal</b>	<b>12,500.00</b>	<b>12,500.00</b>							
<b>Total</b>								<b>687,133.75</b>	<b>687,133.75</b>								
<b>Total Cash Overpayment</b>								<b>0.00</b>									
<b>Total Cash Shortfall</b>								<b>0.00</b>									

**Cuyahoga County Treasury**  
**Received Interest**  
**Received January 1, 2022 - January 31, 2022**

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
<b>Cash Accounts</b>							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,803,340.63	0.120	01/31/2022	11,558.26
	STAR CARES	STAR CARES	RRP	6,665,227.67	0.120	01/31/2022	588.96
	STAR MAIN	STAR Main	RRP	838,008,239.54	0.120	01/31/2022	34,747.71
	STAR OPIOID	STAR OPIOID	RRP	45,745,909.35	0.120	01/31/2022	4,042.28
						<b>Subtotal</b>	<b>50,937.21</b>
US Bank	OPIOID CUSTODY	OPIOID CUST	RR2	0.00	0.020	01/04/2022	44.87
						<b>Total</b>	<b>50,982.08</b>



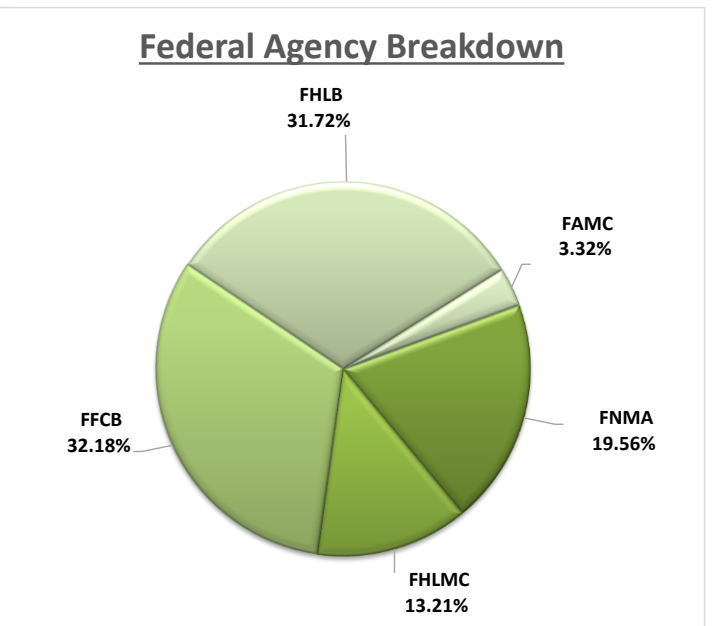
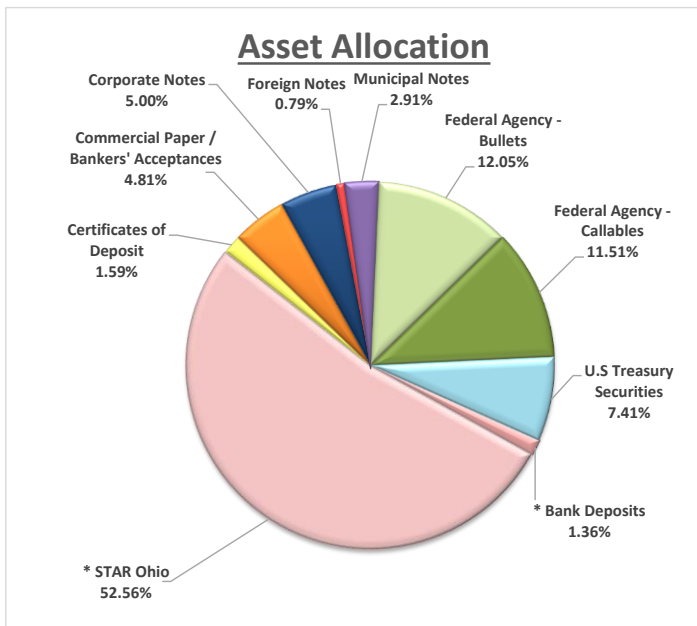
## Portfolio Compliance Report January 31, 2022

<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	27,500,147.14	27,500,147.14	0.00	1.36%	1.39%	100%	98.61%
* STAR Ohio	1,066,238,906.69	1,066,238,906.69	0.00	52.56%	53.71%	75%	21.29%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	302,347.41	302,347.41	0.00	0.01%	0.02%	75%	74.98%
Certificates of Deposit	32,327,000.00	32,327,000.00	0.00	1.59%	2.33%	50%	47.67%
Commercial Paper / Bankers' Acceptances	97,579,291.10	97,521,124.80	(58,166.30)	4.81%	7.04%	40%	32.96%
Corporate Notes	102,648,954.58	101,462,129.79	(1,186,824.79)	5.00%	7.33%	15%	7.67%
Foreign Notes	16,000,000.00	15,999,280.00	(720.00)	0.79%	1.16%	2%	0.84%
Municipal Notes	59,561,206.00	59,038,000.25	(523,205.75)	2.91%	4.26%	20%	15.74%
Federal Agency - Bullets	245,940,783.47	244,353,048.03	(1,587,735.44)	12.05%	17.65%	100%	82.35%
Federal Agency - Callables	238,187,019.21	233,442,417.95	(4,744,601.26)	11.51%	16.86%	70%	53.14%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	153,472,353.22	150,283,334.30	(3,189,018.92)	7.41%	10.85%	100%	89.15%
<b>TOTAL HOLDINGS</b>	<b>2,039,758,008.82</b>	<b>2,028,467,736.36</b>	<b>(11,290,272.46)</b>	<b>100.00%</b>			

<b>Prior Day Market Value</b>	<b>1,985,233,873.63</b>
<b>12 Month Trailing Avg</b>	<b>1,384,627,308.72</b>

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

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





**Opioid Custody  
Portfolio Management  
Portfolio Summary  
January 31, 2022**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Medium Term Notes	3,735,000.00	3,757,119.65	3,776,253.09	6.30	444	383	0.548	0.556
Commercial Paper Disc. -Amortizing	15,255,000.00	15,226,058.45	15,236,672.94	25.40	201	141	0.286	0.290
Federal Agency Coupon Securities	13,265,000.00	13,032,946.05	13,177,626.03	21.97	933	874	0.705	0.714
Treasury Coupon Securities	19,250,000.00	18,745,685.00	18,976,439.30	31.64	1,097	1,044	0.859	0.871
Callable Federal Agency Securities	7,880,000.00	7,707,598.80	7,804,222.97	13.01	1,481	1,429	1.197	1.213
Municipal Securities	1,000,000.00	1,001,520.00	1,005,643.28	1.68	365	317	0.346	0.351
	<b>60,385,000.00</b>	<b>59,470,927.95</b>	<b>59,976,857.61</b>	<b>100.00%</b>	<b>830</b>	<b>773</b>	<b>0.695</b>	<b>0.705</b>

*W. Christopher Murray II* 2/10/22  
 W. Christopher Murray II, Treasurer

Reporting period 01/01/2022-01/31/2022

Run Date: 02/01/2022 - 08:21

Portfolio OPI  
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Report Ver. 7.3.6.1