



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: July 8, 2022
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End June 2022

Included are the following:

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

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 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												
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,626,665.10	5,295,000.00	1.922	1.895	1.922	2,710	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,212,906.80	1,330,000.00	1.466	1.446	1.466	1,614	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	542,158.65	605,000.00	1.616	1.594	1.616	1,979	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	448,065.00	500,000.00	1.616	1.594	1.616	1,979	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,990,310.00	3,008,842.33	1.000	0.346	0.351	167	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	360,133.20	361,746.89	1.500	0.326	0.330	153	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	360,187.50	386,983.50	1.500	0.543	0.550	1,249	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	361,005.30	379,199.93	1.500	0.454	0.460	884	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	362,258.85	370,698.57	1.500	0.385	0.390	518	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	761,375.50	782,975.20	1.000	0.266	0.270	518	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	990,310.00	1,004,326.17	1.700	1.095	1.110	274	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,386,196.00	3,400,000.00	0.350	0.345	0.350	457	10/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,596,631.00	4,618,605.12	0.750	0.248	0.251	138	11/16/2022
Subtotal and Average			48,531,168.33		48,470,000.00	46,732,708.20	48,528,377.71		1.828	1.854	2,658	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	240,315,548.83	240,315,548.83	240,315,548.83	1.480	1.460	1.480	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	62,989,727.37	62,989,727.37	62,989,727.37	1.480	1.460	1.480	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	127,876,636.62	127,876,636.62	127,876,636.62	1.480	1.460	1.480	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	41,914,797.26	41,914,797.26	41,914,797.26	1.480	1.460	1.480	1	
Subtotal and Average			362,945,730.00		473,096,710.08	473,096,710.08	473,096,710.08		1.460	1.480	1	
Money Market Accounts												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.170	0.168	0.170	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	29,782,003.47	29,782,003.47	29,782,003.47	0.920	0.907	0.920	1	
Subtotal and Average			992,801.94		29,782,003.47	29,782,003.47	29,782,003.47		0.907	0.920	1	
Total and Average			1,326,489,824.82		1,454,774,713.55	1,410,692,583.30	1,450,999,047.69		1.278	1.296	614	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 June 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			6,450,875.02	6,450,875.02	6,450,875.02		0.000	0.000	1
PNC	PNC	PNC			5,986,240.81	5,986,240.81	5,986,240.81		0.000	0.000	1
US BANK	US Bank	US Bank			131,899.75	131,899.75	131,899.75		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,326,489,824.82		1,467,343,729.13	1,423,261,598.88	1,463,568,063.27		1.278	1.296	614

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
June 1, 2022 through June 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			57,223,992.42	72,046,884.31	
PNC	PNC	PNC			12,290,455.75	17,005,755.25	
US BANK	US Bank	US Bank			1,600,647.05	1,809,911.68	
Subtotal							0.00
Medium Term Notes							
17330PNQ8	22CCT019	Citigroup Global Mkt	3.800	06/30/2022	10,000,000.00	0.00	
89236TKC8	22CCT020	Toyota Motor Credit Corporatio	3.950	06/30/2022	9,990,500.00	0.00	
Subtotal							147,989,498.09
Commercial Paper Disc. -Amortizing							
09659KFD7	21CCT063	BNP Paribas CP		06/13/2022	0.00	4,200,000.00	
09659CGC6	21CCT070	BNP Paribas CP	0.190	06/29/2022	0.00	15,998,902.22	
53948BFL8	21CCT076	Lloyd's Bank	0.240	06/20/2022	0.00	3,700,000.00	
Subtotal							68,983,909.05
Federal Agency Coupon Securities							
3130ALED2	22CCT021	Federal Home Loan Bank	1.020	06/30/2022	8,977,400.00	0.00	
Subtotal							239,051,157.08
Treasury Coupon Securities							
91282CET4	22CCT018	U.S. Treasury	2.625	06/17/2022	4,401,984.38	0.00	
Subtotal							177,742,639.42
Callable Federal Agency Securities							
3135G05R0	20CCT050	Federal National Mtg Assn	0.300	06/21/2022	0.00	9,996,410.61	
Subtotal							218,212,752.79
Foreign Securities							
Subtotal							16,000,000.00

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
Municipal Securities								
Subtotal							48,528,377.71	
STAR Ohio Account								
STAR ARP	STAR ARP	STAR Ohio	1.480		120,127,485.97	0.00		
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.480		59,443.95	0.00		
STAR MAIN	STAR Main	STAR Ohio	1.480		100,181,278.75	36,081,278.75		
STAR OPIOID	STAR OPIOID	STAR Ohio	1.480		39,555.35	0.00		
Subtotal						220,407,764.02	36,081,278.75	473,096,710.08
Money Market Accounts								
OPIOID CUSTODY	OPIOID CUST	US Bank	0.170		1,927,779.55	1,927,779.55		
US BANK CUSTODY	US BANK CUST	US Bank	0.920		139,750,442.99	109,968,439.52		
Subtotal						141,678,222.54	111,896,219.07	29,782,003.47
Total					466,570,966.16	272,735,361.89	1,450,999,047.69	



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received June 1, 2022 - June 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	06406RAP2	21CCT048	MTN	10,000,000.00	0.350	06/07/2022	06/07/2022	17,500.00	17,500.00	-
								Subtotal	17,500.00	17,500.00
Cuyahoga County Public Library	232285BN5	21CCT039	MUN	3,550,000.00	0.887	06/01/2022	06/01/2022	15,744.25	15,744.25	-
								Subtotal	15,744.25	15,744.25
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	06/16/2022	06/16/2022	21,312.50	21,312.50	-
								Subtotal	21,312.50	21,312.50
City of Dayton Ohio	239876CT0	20CCT075	MUN	890,000.00	1.101	06/01/2022	06/01/2022	4,899.45	4,899.45	-
								Subtotal	4,899.45	4,899.45
Franklin County Convention Fac	353174JA4	20CCT054	MUN	520,000.00	1.255	06/01/2022	06/01/2022	3,263.00	3,263.00	-
		20CCT055	MUN	945,000.00	1.822	06/01/2022	06/01/2022	8,608.95	8,608.95	-
		20CCT056	MUN	5,295,000.00	1.922	06/01/2022	06/01/2022	50,884.95	50,884.95	-
		20CCT057	MUN	1,330,000.00	1.466	06/01/2022	06/01/2022	9,748.90	9,748.90	-
		20CCT058	MUN	605,000.00	1.616	06/01/2022	06/01/2022	4,888.40	4,888.40	-
		20CCT059	MUN	500,000.00	1.616	06/01/2022	06/01/2022	4,040.00	4,040.00	-
		Subtotal						81,434.20	81,434.20	
Federal Farm Credit Bank	3133EMLR1	21CCT062	MC2	1,500,000.00	0.500	06/23/2022	06/23/2022	3,750.00	3,750.00	-
								Subtotal	3,750.00	3,750.00
Federal Home Loan Bank	3130AAHE1	19CCT016	FAC	1,000,000.00	2.500	06/08/2022	06/08/2022	12,500.00	12,500.00	-
		21CCT049	FAC	10,000,000.00	0.875	06/12/2022	06/12/2022	43,750.00	43,750.00	-
		21CCT056	MC2	10,000,000.00	0.600	06/15/2022	06/15/2022	30,000.00	30,000.00	-
		21CCT061	MC2	1,500,000.00	0.520	06/30/2022	06/30/2022	3,900.00	3,900.00	-
		21CCT079	MC2	8,780,000.00	1.400	06/30/2022	06/30/2022	61,460.00	61,460.00	-
		Subtotal						151,610.00	151,610.00	
Federal Home Loan Mtg Corp	3134GVQ68	20CCT037	MC2	3,515,000.00	0.375	06/16/2022	06/16/2022	6,590.63	6,590.63	-
								Subtotal	6,590.63	6,590.63

Cuyahoga County Treasury
Received Interest
Received June 1, 2022 - June 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	3135G04Z3	21CCT017	FAC	10,000,000.00	0.500	06/17/2022	06/17/2022	25,000.00	25,000.00	-
	3135G05R0	20CCT050	MC2	0.00	0.300	06/21/2022	06/21/2022	10,916.67	10,916.67	-
	3135GA7D7	20CCT086	FAC	6,715,000.00	0.600	06/23/2022	06/23/2022	20,145.00	20,145.00	-
	3135G06Q1	20CCT088	MC2	6,000,000.00	0.640	06/30/2022	06/30/2022	19,200.00	19,200.00	-
							Subtotal	75,261.67	75,261.67	
Lorain Ohio Public Library	54376PAM9	20CCT063	MUN	360,000.00	1.500	06/01/2022	06/01/2022	2,700.00	2,700.00	-
	54376PAQ0	20CCT065	MUN	375,000.00	1.500	06/01/2022	06/01/2022	2,812.50	2,812.50	-
	54376PAP2	20CCT066	MUN	370,000.00	1.500	06/01/2022	06/01/2022	2,775.00	2,775.00	-
	54376PAN7	20CCT067	MUN	365,000.00	1.500	06/01/2022	06/01/2022	2,737.50	2,737.50	-
							Subtotal	11,025.00	11,025.00	
Lucas County	54930LSW6	20CCT069	MUN	775,000.00	1.000	06/01/2022	06/01/2022	3,875.00	3,875.00	-
							Subtotal	3,875.00	3,875.00	
Toyota Motor Credit Corporatio	89236TJH9	21CCT067	MTN	6,500,000.00	0.500	06/18/2022	06/18/2022	16,250.00	16,250.00	-
							Subtotal	16,250.00	16,250.00	
U.S. Treasury	912828ZW3	21CCT038	TRC	17,000,000.00	0.250	06/30/2022	06/30/2022	21,250.00	21,250.00	-
	91282CDQ1	21CCT080	TRC	10,000,000.00	1.250	06/30/2022	06/30/2022	62,500.00	62,500.00	-
							Subtotal	83,750.00	83,750.00	
Total								493,002.70	493,002.70	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received June 1, 2022 - June 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	240,137,191.36	1.480	06/30/2022	178,357.47
	STAR DEVELOPMEN	STAR DEVELOP	RRP	62,930,283.42	1.480	06/30/2022	59,443.95
	STAR MAIN	STAR Main	RRP	105,376,636.62	1.480	06/30/2022	81,278.75
	STAR OPIOID	STAR OPIOID	RRP	41,875,241.91	1.480	06/30/2022	39,555.35
						Subtotal	358,635.52
						Total	358,635.52



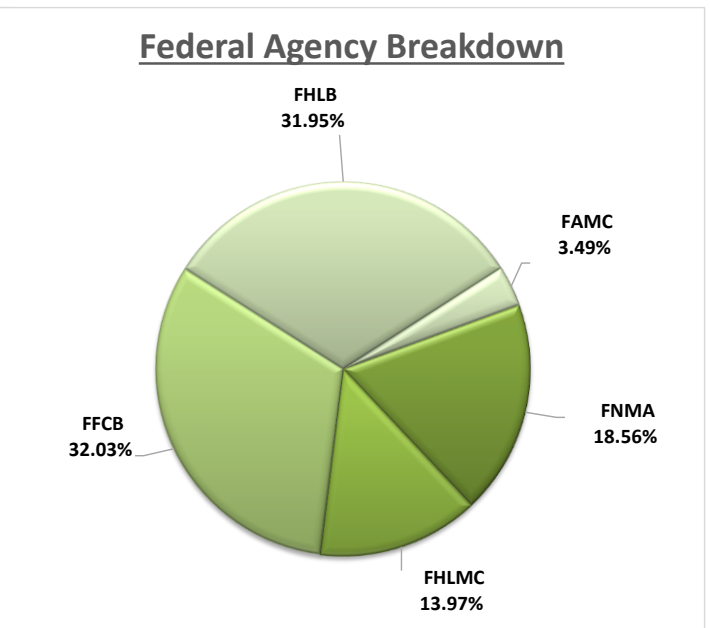
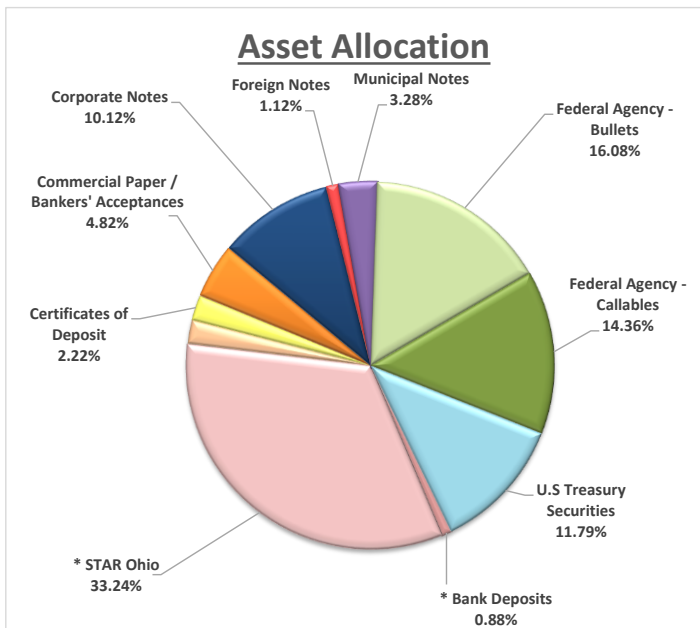
Portfolio Compliance Report June 30, 2022

<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	12,569,015.58	12,569,015.58	0.00	0.88%	0.93%	100%	99.07%
* STAR Ohio	473,096,710.08	473,096,710.08	0.00	33.24%	35.19%	100%	64.81%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	29,782,003.47	29,782,003.47	0.00	2.09%	2.22%	75%	72.78%
Certificates of Deposit	31,612,000.00	31,612,000.00	0.00	2.22%	2.12%	50%	47.88%
Commercial Paper / Bankers' Acceptances	68,983,909.05	68,585,653.30	(398,255.75)	4.82%	4.60%	40%	35.40%
Corporate Notes	147,989,489.09	143,993,896.58	(3,995,592.51)	10.12%	9.66%	15%	5.34%
Foreign Notes	16,000,000.00	15,869,510.00	(130,490.00)	1.12%	1.06%	2%	0.94%
Municipal Notes	48,528,377.71	46,732,708.20	(1,795,669.51)	3.28%	3.14%	20%	16.86%
Federal Agency - Bullets	239,051,157.08	228,854,083.87	(10,197,073.21)	16.08%	15.35%	100%	84.65%
Federal Agency - Callables	218,212,752.79	204,426,033.50	(13,786,719.29)	14.36%	13.72%	70%	56.28%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	177,742,639.42	167,739,984.30	(10,002,655.12)	11.79%	11.25%	100%	88.75%
TOTAL HOLDINGS	1,463,568,054.27	1,423,261,598.88	(40,306,455.39)	100.00%			

Prior Day Market Value	1,344,279,904.84
12 Month Trailing Avg	1,490,465,855.54

* 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
June 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	6,729,048.30	6,808,447.16	11.37	417	263	1.215	1.232
Commercial Paper Disc. -Amortizing	9,000,000.00	8,985,510.00	8,997,369.16	15.03	239	29	0.331	0.336
Federal Agency Coupon Securities	15,315,000.00	14,686,927.55	15,234,508.96	25.44	955	769	1.001	1.015
Treasury Coupon Securities	20,255,000.00	19,100,754.20	20,021,717.89	33.44	1,097	902	0.947	0.960
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,813,126.31	13.05	1,481	1,279	1.196	1.213
Municipal Securities	1,000,000.00	996,770.00	1,002,947.44	1.67	365	167	0.346	0.351
	<u>60,275,000.00</u>	<u>57,816,915.65</u>	<u>59,878,116.92</u>	<u>100.00%</u>	<u>892</u>	<u>701</u>	<u>0.921</u>	<u>0.934</u>

Investments

W. Christopher Murray II 7/8/22
 W. Christopher Murray II, Treasurer