



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: April 12, 2022
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End March 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
March 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	31,612,000.00	31,612,000.00	31,612,000.00	2.47	183	182	0.250	0.253
Medium Term Notes	104,172,000.00	101,415,866.30	104,142,055.97	8.12	1,000	591	0.909	0.922
Commercial Paper Disc. -Amortizing	104,020,000.00	103,527,499.60	103,756,198.03	8.09	266	117	0.491	0.498
Federal Agency Coupon Securities	246,378,000.00	238,330,360.11	245,963,975.88	19.19	1,650	935	1.245	1.262
Treasury Coupon Securities	154,735,000.00	145,584,828.20	153,531,656.80	11.98	1,527	1,222	0.893	0.905
Callable Federal Agency Securities	238,410,000.00	226,948,271.25	238,197,329.91	18.58	1,553	1,116	0.750	0.760
Foreign Securities	16,000,000.00	15,962,185.00	16,000,000.00	1.25	1,823	540	3.161	3.205
Municipal Securities	53,765,000.00	52,486,623.80	53,841,275.80	4.20	3,359	2,479	1.668	1.691
STAR Ohio Account	333,541,831.91	333,541,831.91	333,541,831.91	26.02	1	1	0.355	0.360
Money Market Accounts	1,458,446.82	1,458,446.82	1,458,446.82	0.11	1	1	0.020	0.020
Investments	1,284,092,278.73	1,250,867,912.99	1,282,044,771.12	100.00%	1,059	706	0.807	0.818
Cash	29,752,168.80	29,752,168.80	29,752,168.80		1	1	0.000	0.000
Total Cash and Investments	1,313,844,447.53	1,280,620,081.79	1,311,796,939.92		1,059	706	0.807	0.818

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	921,659.74	2,643,235.10
Accrued	852,771.80	2,388,345.44
Average Daily Balance		
With Cash	1,379,372,084.45	1,590,080,302.06
Without Cash	1,351,518,562.92	1,518,526,290.26
Effective Rate of Return		
With Cash	0.73%	0.61%
Without Cash	0.74%	0.64%

W. Christopher Murray II 4/12/2022
 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
March 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
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	182	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	182	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	182	09/30/2022
Subtotal and Average			32,303,935.48		31,612,000.00	31,612,000.00	31,612,000.00	0.250	0.253	182		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	4,935,700.00	4,999,333.33	0.750	0.752	0.762	405	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,588,600.00	10,998,837.36	0.450	0.449	0.455	772	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,969,240.00	2,000,736.19	0.250	0.214	0.217	406	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,668,300.00	10,000,000.00	0.350	0.345	0.350	615	12/07/2023
14913R2P1	21CCT058	Bank of New York Mellon		09/14/2021	2,155,000.00	2,053,671.90	2,155,880.77	0.600	0.575	0.583	896	09/13/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,507,771.50	3,659,544.04	0.850	0.896	0.909	938	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,814,213.00	5,025,180.14	0.850	0.876	0.888	938	10/25/2024
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,130,000.00	1,130,000.00	2.950	1.763	1.787	0	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,589,000.00	6,589,000.00	2.950	1.756	1.781	0	04/01/2022
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,770,394.50	1,851,204.56	0.625	0.590	0.598	893	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,758,233.60	8,056,495.92	1.250	1.249	1.266	1,015	01/10/2025
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,317,648.00	6,485,961.41	0.500	0.348	0.353	500	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,751,550.00	4,999,260.21	0.625	0.622	0.631	896	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,701,860.00	5,998,323.13	0.625	0.628	0.637	896	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,204,445.00	6,474,952.02	0.500	0.667	0.676	809	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,119,248.00	11,197,546.37	1.250	1.256	1.274	342	03/09/2023
89788JAB5	22CCT006	Truist Bank		03/31/2022	1,520,000.00	1,509,040.80	1,510,272.00	1.250	1.914	1.941	342	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,026,950.00	11,009,528.52	1.902	1.641	1.664	137	08/16/2022
Subtotal and Average			102,684,518.13		104,172,000.00	101,415,866.30	104,142,055.97	0.909	0.922	591		
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,877,360.00	11,942,220.00	0.810	0.823	0.834	214	11/01/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,257,127.20	10,258,905.60	0.160	0.163	0.165	24	04/25/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,192,692.00	4,198,637.33		0.162	0.164	73	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,952,480.00	15,991,386.67	0.190	0.193	0.195	102	07/12/2022
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,959,850.00	4,987,137.50	0.490	0.497	0.504	189	10/07/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,994,300.00	9,998,488.89	0.170	0.173	0.175	32	05/03/2022
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,785,519.40	5,780,763.03	1.830	1.879	1.905	266	12/23/2022
53948BEC9	21CCT046	Lloyd's Bank		08/18/2021	8,300,000.00	8,293,941.00	8,298,393.02		0.173	0.175	41	05/12/2022
53948BFL8	21CCT076	Lloyd's Bank		11/18/2021	3,700,000.00	3,692,933.00	3,698,026.66	0.240	0.242	0.246	80	06/20/2022

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
March 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
Commercial Paper Disc. -Amortizing												
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,538,972.00	7,578,454.00	0.540	0.548	0.555	189	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,883,840.00	10,924,368.89	1.120	1.140	1.156	221	11/08/2022
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,098,485.00	10,099,416.44	0.160	0.163	0.165	13	04/14/2022
Subtotal and Average			98,145,426.81		104,020,000.00	103,527,499.60	103,756,198.03		0.491	0.498	117	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,313,800.00	9,999,713.78	0.500	0.494	0.501	1,307	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,023,485.00	6,495,665.51	0.480	0.491	0.498	1,385	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,716,500.00	6,671,150.78	2.700	2.476	2.510	655	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,018,800.00	9,986,755.61	2.300	2.338	2.370	735	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,899,100.00	9,992,345.83	1.850	1.859	1.885	847	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,834,700.00	9,998,052.50	1.600	1.587	1.609	868	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,644,200.00	19,983,322.35	1.600	1.613	1.635	900	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,392,552.00	1,400,200.35	1.600	1.567	1.589	500	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,934,200.00	9,996,235.11	1.625	1.627	1.650	570	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,880,781.75	8,171,701.93	0.300	0.316	0.321	717	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,090,692.50	8,234,282.66	0.150	0.315	0.319	411	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,043,800.00	10,001,242.00	2.000	1.943	1.970	161	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	10,963,992.30	10,925,396.44	2.500	2.489	2.524	683	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,015,550.00	4,999,544.15	2.500	2.471	2.505	683	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,002,680.00	999,914.51	2.500	2.471	2.505	616	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,681,550.00	14,994,070.11	1.500	1.479	1.500	867	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,342,200.00	10,043,633.62	0.875	0.758	0.769	1,533	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,937,870.00	12,248,003.14	0.250	0.258	0.262	510	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,093,423.96	3,290,785.91	0.375	0.736	0.746	1,271	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,973,100.00	14,918,064.32	0.650	0.795	0.806	1,305	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,264,151.70	10,754,562.23	0.650	0.994	1.007	1,300	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,743,254.40	13,898,747.00	1.750	1.846	1.871	823	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,540,983.25	11,335,000.00	0.560	0.552	0.560	1,326	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,271,004.20	6,715,000.00	0.600	0.592	0.600	1,362	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,262,541.05	2,424,182.27	0.650	0.536	0.544	1,327	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,489,568.00	1,597,790.93	0.500	0.531	0.539	1,316	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,722,520.00	3,951,527.47	0.375	0.728	0.738	1,242	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,372,100.00	9,951,890.34	0.500	0.643	0.652	1,173	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,861,260.00	1,985,195.03	0.375	0.588	0.596	1,242	08/25/2025

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March 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
Subtotal and Average			245,958,551.85		246,378,000.00	238,330,360.11	245,963,975.88		1.245	1.262	935	
Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	10,907,600.00	10,984,411.86	1.625	1.694	1.718	578	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,037,842.50	10,103,031.01	1.375	1.672	1.695	547	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,988,100.00	14,937,221.90	0.750	0.845	0.857	1,460	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,793,340.00	16,802,973.06	0.250	0.603	0.612	1,186	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,271,100.00	9,882,134.56	0.250	0.600	0.609	1,217	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,252,300.00	9,855,823.77	0.250	0.669	0.679	1,248	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,307,000.00	9,889,326.14	0.250	0.596	0.604	1,156	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,237,500.00	9,868,080.36	0.250	0.624	0.633	1,278	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,951,910.00	11,493,148.16	0.375	0.395	0.400	867	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,928,125.00	7,396,066.51	0.250	0.643	0.652	1,278	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,554,590.00	6,937,727.42	0.375	0.658	0.668	1,125	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,301,128.00	7,761,135.55	0.750	1.015	1.029	1,521	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,199,892.70	7,666,234.05	0.875	1.064	1.078	1,643	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,406,300.00	9,968,075.29	1.125	1.180	1.197	1,674	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,448,100.00	9,986,267.16	1.250	1.262	1.280	1,735	12/31/2026
Subtotal and Average			153,516,579.61		154,735,000.00	145,584,828.20	153,531,656.80		0.893	0.905	1,222	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,083,000.00	10,004,080.16	2.610	2.552	2.587	697	02/27/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,441,725.00	10,499,496.70	0.160	0.167	0.169	195	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,896,000.00	15,991,232.05	0.600	0.607	0.615	1,333	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,269,000.00	9,988,809.56	0.470	0.493	0.500	1,382	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,543,262.50	3,750,000.00	0.710	0.700	0.710	1,096	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,448,700.00	10,000,000.00	0.710	0.700	0.710	1,096	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,766,630.00	8,192,109.35	0.720	0.742	0.752	1,123	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,387,425.00	1,486,619.24	0.500	0.733	0.744	1,362	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,856,600.00	9,997,359.37	0.220	0.243	0.246	369	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,750,828.75	8,206,719.12	0.850	0.896	0.908	1,427	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	952,327.70	1,018,006.19	0.550	0.847	0.858	1,413	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,189,400.00	15,000,000.00	1.000	0.986	1.000	1,459	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,520,416.00	17,595,796.22	0.960	0.953	0.966	1,434	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,793,280.00	4,000,000.00	0.800	0.789	0.800	1,123	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,576,880.00	8,000,000.00	0.670	0.661	0.670	1,055	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,250,952.50	6,625,000.00	1.000	0.986	1.000	1,608	08/26/2026

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
March 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
Callable Federal Agency Securities												
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,457,785.30	5,769,746.22	1.000	0.987	1.001	1,587	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,714,950.00	4,997,797.39	1.000	0.996	1.010	1,608	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,287,000.00	9,939,442.28	0.600	0.756	0.766	1,354	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,392,735.00	1,487,500.37	0.520	0.736	0.746	1,369	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,384,285.40	8,775,831.94	1.400	1.391	1.410	1,734	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,449,058.60	3,514,783.22	0.375	0.375	0.380	441	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,289,100.00	9,982,247.60	0.500	0.544	0.552	1,278	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,385,800.00	9,996,070.56	0.600	0.603	0.611	1,305	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,579,000.00	20,000,000.00	0.310	0.306	0.310	511	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,763,300.00	9,995,708.53	0.300	0.327	0.332	496	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,582,880.00	6,005,620.83	0.640	0.606	0.615	1,369	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,805,960.00	2,979,741.49	0.550	0.742	0.752	1,242	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,802,589.50	1,910,219.55	0.700	0.766	0.776	1,216	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,327,400.00	2,487,391.97	0.580	0.714	0.724	1,298	10/20/2025
Subtotal and Average			238,194,917.72		238,410,000.00	226,948,271.25	238,197,329.91	0.750	0.760	1,116		
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	334	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	700	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,499,985.00	1,500,000.00	3.500	3.133	3.177	700	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,962,200.00	3,000,000.00	1.950	1.924	1.950	1,065	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,962,185.00	16,000,000.00	3.161	3.205	540		
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,310,091.00	3,550,000.00	0.887	0.875	0.887	1,340	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	459,475.00	500,000.00	1.015	1.001	1.015	1,826	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	456,775.00	500,000.00	1.215	1.198	1.215	2,192	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	277,686.00	300,000.00	0.784	0.773	0.784	1,461	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	319,742.50	350,000.00	1.215	1.198	1.215	2,192	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	935,788.00	950,000.00	0.247	0.244	0.247	365	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	289,469.25	315,000.00	1.015	1.001	1.015	1,826	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	5,389	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	829,061.70	890,000.00	1.101	1.086	1.101	1,340	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	489,902.40	520,000.00	1.255	1.238	1.255	1,340	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	872,376.75	945,000.00	1.822	1.797	1.822	2,436	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,856,838.75	5,295,000.00	1.922	1.895	1.922	2,801	12/01/2029

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
March 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
Municipal Securities												
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,243,217.50	1,330,000.00	1.466	1.446	1.466	1,705	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	560,707.95	605,000.00	1.616	1.594	1.616	2,070	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	463,395.00	500,000.00	1.616	1.594	1.616	2,070	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,986,020.00	3,013,694.83	1.000	0.346	0.351	258	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	360,399.60	362,795.03	1.500	0.326	0.330	244	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	364,338.75	387,860.35	1.500	0.543	0.550	1,340	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	363,521.30	380,151.64	1.500	0.454	0.460	975	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	362,105.55	371,704.20	1.500	0.385	0.390	609	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	759,709.25	784,382.59	1.000	0.266	0.270	609	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	997,500.00	1,005,768.22	1.700	1.095	1.110	365	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,380,144.00	3,400,000.00	0.350	0.345	0.350	548	10/01/2023
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,294,841.15	5,295,577.08	0.875	0.208	0.211	6	04/07/2022
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,588,517.40	4,624,341.86	0.750	0.248	0.251	229	11/16/2022
Subtotal and Average			59,362,168.16		53,765,000.00	52,486,623.80	53,841,275.80	1.668	1.691	2,479		
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,861,471.39	130,861,471.39	130,861,471.39	0.360	0.355	0.360	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	55,850,384.36	55,850,384.36	55,850,384.36	0.360	0.355	0.360	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	101,945,523.78	101,945,523.78	101,945,523.78	0.360	0.355	0.360	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	44,884,452.38	44,884,452.38	44,884,452.38	0.360	0.355	0.360	1	
Subtotal and Average			405,305,417.88		333,541,831.91	333,541,831.91	333,541,831.91	0.355	0.360	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	1,458,446.82	1,458,446.82	1,458,446.82	0.020	0.020	0.020	1	
Subtotal and Average			47,047.27		1,458,446.82	1,458,446.82	1,458,446.82	0.020	0.020	1		
Total and Average			1,379,372,084.45		1,284,092,278.73	1,250,867,912.99	1,282,044,771.12	0.807	0.818	706		

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 March 31, 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			25,670,025.61	25,670,025.61	25,670,025.61		0.000	0.000	1
PNC	PNC	PNC			3,574,178.74	3,574,178.74	3,574,178.74		0.000	0.000	1
US BANK	US Bank	US Bank			507,964.45	507,964.45	507,964.45		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,379,372,084.45		1,313,844,447.53	1,280,620,081.79	1,311,796,939.92		0.807	0.818	706

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
21CD006	21CD006	First Federal of Lakewood	0.250	03/31/2022	0.00	1,527,000.00	
22CD001	22CD001	First Federal of Lakewood	0.250	03/31/2022	1,112,000.00	0.00	
21CD004	21CD004	KEY BANK	0.250	03/31/2022	0.00	18,700,000.00	
21CD005	21CD005	KEY BANK	0.250	03/31/2022	0.00	12,100,000.00	
22CD002	22CD002	KEY BANK	0.250	03/31/2022	18,400,000.00	0.00	
22CD003	22CD003	KEY BANK	0.250	03/31/2022	12,100,000.00	0.00	
Subtotal					31,612,000.00	32,327,000.00	31,612,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			251,760,070.43	238,960,431.40	
PNC	PNC	PNC			10,114,232.28	14,364,415.69	
US BANK	US Bank	US Bank			5,259,939.96	7,648,714.21	
Subtotal					267,134,242.67	260,973,561.30	0.00
Medium Term Notes							
89788JAB5	22CCT006	Truist Bank	1.250	03/31/2022	1,510,272.00	0.00	
Subtotal					1,510,272.00	0.00	104,142,055.97
Commercial Paper Disc. -Amortizing							
2254EBMP3	22CCT007	Credit Suisse CP	1.830	03/31/2022	5,780,465.15	0.00	
Subtotal					5,780,465.15	0.00	103,756,198.03
Federal Agency Coupon Securities							
Subtotal							245,963,975.88
Treasury Coupon Securities							
Subtotal							153,531,656.80
Callable Federal Agency Securities							
Subtotal							238,197,329.91
Foreign Securities							
Subtotal							16,000,000.00

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Municipal Securities							
5094264Q2	21CCT024	Lake County	0.500	03/31/2022	0.00	5,700,000.00	
		Subtotal			0.00	5,700,000.00	53,841,275.80
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.360		30,841.49	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.360		51,239,613.95	0.00	
STAR MAIN	STAR Main	STAR Ohio	0.360		35,043,501.21	309,043,501.21	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.360		10,578.39	0.00	
		Subtotal			86,324,535.04	309,043,501.21	333,541,831.91
Money Market Accounts							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.020		996,904.58	996,904.58	
US BANK CUSTODY	US BANK CUST	US Bank	0.020		26,919,635.54	25,461,188.72	
		Subtotal			27,916,540.12	26,458,093.30	1,458,446.82
		Total			420,278,054.98	634,502,155.81	1,282,044,771.12



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received March 1, 2022 - March 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								
Bank of New York Mellon	14913R2P1	21CCT058	MTN	2,155,000.00	0.600	03/13/2022	03/13/2022	6,429.08	6,429.08	-							
								Subtotal	6,429.08	6,429.08							
Federal Farm Credit Bank	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	03/17/2022	03/17/2022	160,000.00	160,000.00	-							
								3133EMTW2	21CCT027	FAC	8,175,000.00	0.300	03/18/2022	03/18/2022	12,262.50	12,262.50	-
															Subtotal	172,262.50	172,262.50
First Federal of Lakewood	21CD006	21CD006	BCD	1,527,000.00	0.250	03/31/2022	03/31/2022	1,929.96	1,929.96	-							
								Subtotal	1,929.96	1,929.96							
Federal Home Loan Bank	3130ALHH0	21CCT029	MC2	17,600,000.00	0.960	03/05/2022	03/05/2022	84,480.00	84,480.00	-							
								313380GJ0	17CCT025	FAC	10,000,000.00	2.000	03/09/2022	03/09/2022	100,000.00	100,000.00	-
															3130ALU85	21CCT023	MC2
Subtotal								259,480.00	259,480.00								
Federal Home Loan Mtg Corp	3137EAEX3	21CCT012	FAC	3,333,000.00	0.375	03/23/2022	03/23/2022	6,249.38	6,249.38	-							
								3134GWUE4	20CCT073	MC2	10,000,000.00	0.500	03/30/2022	03/30/2022	25,000.00	25,000.00	-
															Subtotal		
John Deere	24422EVU0	21CCT057	MTN	1,850,000.00	0.625	03/10/2022	03/10/2022	5,781.25	5,781.25	-							
								Subtotal	5,781.25	5,781.25							
KEY BANK	21CD004	21CD004	BCD	18,700,000.00	0.250	03/31/2022	03/31/2022	23,634.72	23,634.72	-							
								21CD005	21CD005	BCD	12,100,000.00	0.250	03/31/2022	03/31/2022	15,293.06	15,293.06	-
															Subtotal		
Lake County	5094264Q2	21CCT024	MUN	5,700,000.00	0.500	03/31/2022	03/31/2022	28,500.00	28,500.00	-							
								Subtotal	28,500.00	28,500.00							
Toyota Motor Credit Corporatio	89236TJN6	21CCT064	MTN	5,000,000.00	0.625	03/13/2022	03/13/2022	15,625.00	15,625.00	-							
								89236TJN6	21CCT065	MTN	6,000,000.00	0.625	03/13/2022	03/13/2022	18,750.00	18,750.00	-
															Subtotal		

Cuyahoga County Treasury
Received Interest
Received March 1, 2022 - March 31, 2022

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest				
						Date Due	Date Received	Amount Due	Amount Received	Variance
Truist Bank	89788JAB5	20CCT014	MTN	11,200,000.00	1.250	03/09/2022	03/09/2022	70,000.00	70,000.00	-
								Subtotal	70,000.00	70,000.00
U.S. Treasury	912828T26	19CCT068	TRC	10,150,000.00	1.375	03/31/2022	03/31/2022	69,781.25	69,781.25	-
	91282CBT7	21CCT028	TRC	15,000,000.00	0.750	03/31/2022	03/31/2022	56,250.00	56,250.00	-
	91282CAM3	21CCT054	TRC	10,000,000.00	0.250	03/31/2022	03/31/2022	12,500.00	12,500.00	-
	91282CAM3	21CCT060	TRC	7,500,000.00	0.250	03/31/2022	03/31/2022	9,375.00	9,375.00	-
	91282CCZ2	21CCT069	TRC	7,735,000.00	0.875	03/31/2022	03/31/2022	33,840.63	33,840.63	-
Subtotal								181,746.88	181,746.88	
Total								830,681.83	830,681.83	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received March 1, 2022 - March 31, 2022

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,830,629.90	0.360	03/31/2022	30,841.49
	STAR CARES	STAR CARES	RRP	55,844,345.97	0.360	03/31/2022	6,038.39
	STAR MAIN	STAR Main	RRP	111,945,523.78	0.360	03/31/2022	43,501.21
	STAR OPIOID	STAR OPIOID	RRP	44,873,873.99	0.360	03/31/2022	10,578.39
						Subtotal	90,959.48
US Bank	OPIOID CUSTODY	OPIOID CUST	RR2	0.00	0.020	03/02/2022	0.40
	US BANK CUSTODY	US BANK CUST	RR2	0.00	0.020	03/02/2022	18.03
						Subtotal	18.43
						Total	90,977.91



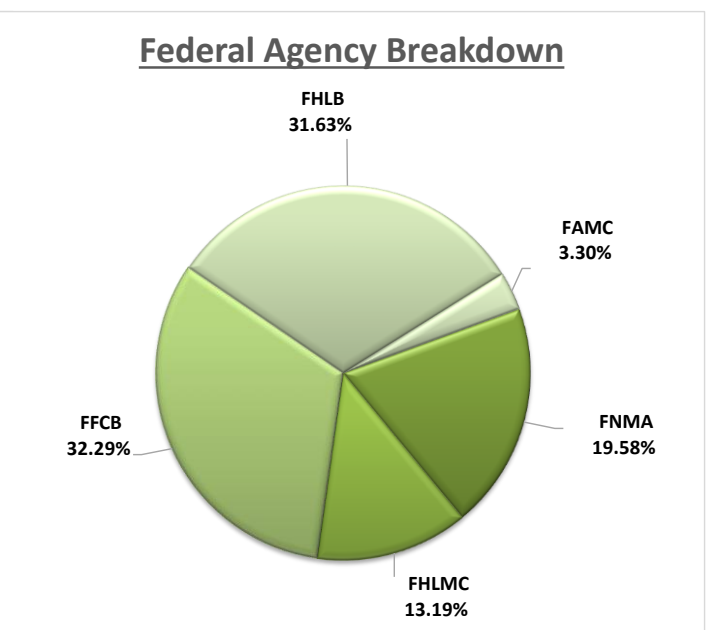
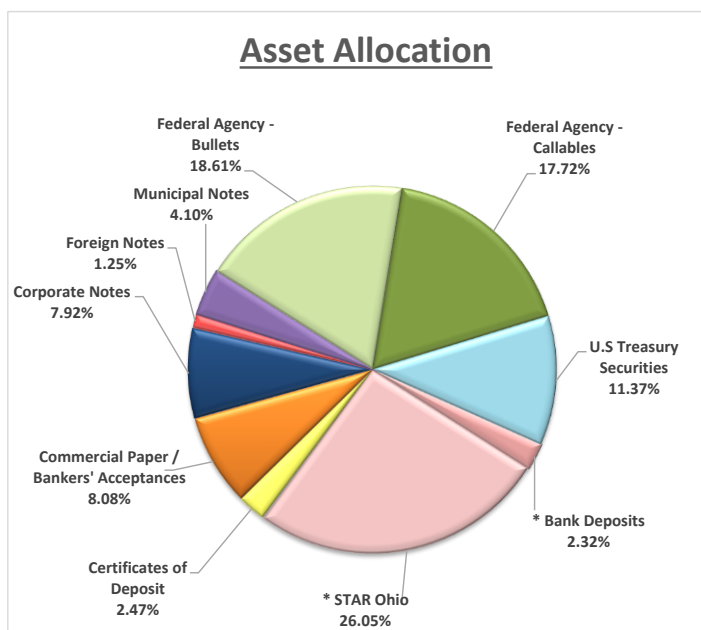
Portfolio Compliance Report March 31, 2022

<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	29,752,168.80	29,752,168.80	0.00	2.32%	2.32%	100%	97.68%
* STAR Ohio	333,541,831.91	333,541,831.91	0.00	26.05%	26.01%	75%	48.99%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	1,458,446.82	1,458,446.82	0.00	0.11%	0.11%	75%	74.89%
Certificates of Deposit	31,612,000.00	31,612,000.00	0.00	2.47%	2.22%	50%	47.78%
Commercial Paper / Bankers' Acceptances	103,756,198.03	103,527,499.60	(228,698.43)	8.08%	7.27%	40%	32.73%
Corporate Notes	104,142,055.97	101,415,866.30	(2,726,189.67)	7.92%	7.13%	15%	7.87%
Foreign Notes	16,000,000.00	15,962,185.00	(37,815.00)	1.25%	1.12%	2%	0.88%
Municipal Notes	53,841,275.80	52,486,623.80	(1,354,652.00)	4.10%	3.69%	20%	16.31%
Federal Agency - Bullets	245,963,975.88	238,330,360.11	(7,633,615.77)	18.61%	16.75%	100%	83.25%
Federal Agency - Callables	238,197,329.91	226,948,271.25	(11,249,058.66)	17.72%	15.95%	70%	54.05%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	153,531,656.80	145,584,828.20	(7,946,828.60)	11.37%	10.23%	100%	89.77%
TOTAL HOLDINGS	1,311,796,939.92	1,280,620,081.79	(31,176,858.13)	100.00%			

Prior Day Market Value	1,282,504,815.45
12 Month Trailing Avg	1,423,276,392.09

* 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
March 31, 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	3,735,000.00	3,726,424.80	3,769,567.09	6.28	444	324	0.548	0.556
Commercial Paper Disc. -Amortizing	15,255,000.00	15,216,196.85	15,243,743.35	25.41	201	82	0.286	0.290
Federal Agency Coupon Securities	13,265,000.00	12,766,515.20	13,182,657.71	21.97	933	815	0.705	0.714
Treasury Coupon Securities	19,250,000.00	18,268,832.50	18,991,052.36	31.65	1,097	985	0.859	0.871
Callable Federal Agency Securities	7,880,000.00	7,444,874.80	7,807,784.30	13.01	1,481	1,370	1.197	1.213
Municipal Securities	1,000,000.00	995,340.00	1,004,564.94	1.67	365	258	0.346	0.351
	60,385,000.00	58,418,184.15	59,999,369.75	100.00%	830	714	0.695	0.705

W. Christopher Murray II 4/12/2022
 W. Christopher Murray II, Treasurer

Reporting period 03/01/2022-03/31/2022

Run Date: 04/01/2022 - 13:29

No fiscal year history available

Portfolio OPI
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