



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: December 10, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End November 2021

Included are the following:

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



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
November 30, 2021**

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	2.66	182	120	0.250	0.253
Medium Term Notes	94,592,000.00	94,296,861.26	94,610,050.26	7.78	1,002	680	0.865	0.877
Commercial Paper Disc. -Amortizing	132,275,000.00	132,189,327.45	132,206,747.11	10.87	267	102	0.189	0.192
Federal Agency Coupon Securities	246,378,000.00	247,621,555.88	245,917,591.16	20.22	1,650	1,056	1.245	1.262
Treasury Coupon Securities	134,735,000.00	132,677,162.35	133,458,957.10	10.97	1,486	1,271	0.844	0.856
Callable Federal Agency Securities	229,630,000.00	227,492,678.15	229,401,169.23	18.86	1,543	1,214	0.725	0.735
Foreign Securities	16,000,000.00	15,999,310.00	16,000,000.00	1.32	1,823	661	3.161	3.205
Municipal Securities	60,775,000.00	60,782,464.10	60,872,449.69	5.01	3,114	2,373	1.542	1.564
STAR Ohio Account	211,209,220.89	211,209,220.89	211,209,220.89	17.37	1	1	0.089	0.090
Money Market Accounts	60,073,376.08	60,073,376.08	60,073,376.08	4.94	1	1	0.020	0.020
Investments	1,217,994,596.97	1,214,668,956.16	1,216,076,561.52	100.00%	1,080	777	0.711	0.721

Cash	46,057,310.31	46,057,310.31	46,057,310.31		1	1	0.000	0.000
Total Cash and Investments	1,264,051,907.28	1,260,726,266.47	1,262,133,871.83		1,080	777	0.711	0.721

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	546,837.53	8,022,131.17
Accrued	742,021.23	7,811,920.76
Average Daily Balance		
With Cash	1,292,322,469.04	1,418,023,396.63
Without Cash	1,258,187,875.13	1,378,574,942.69
Effective Rate of Return		
With Cash	0.70%	0.60%
Without Cash	0.72%	0.62%

W. Christopher Murray II 11-10-21
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
November 30, 2021**

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	120	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	120	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	120	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	120	
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,011,900.00	4,999,133.33	0.750	0.752	0.762	526	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,870,750.00	10,998,654.03	0.450	0.449	0.455	893	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,995,200.00	2,000,956.50	0.250	0.214	0.217	527	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,926,200.00	10,000,000.00	0.350	0.345	0.350	736	12/07/2023
14913R2P1	21CCT058	Bank of New York Mellon		09/14/2021	2,155,000.00	2,127,566.85	2,156,000.61	0.600	0.575	0.583	1,017	09/13/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,638,318.80	3,658,835.47	0.850	0.896	0.909	1,059	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,993,381.60	5,024,554.19	0.850	0.876	0.888	1,059	10/25/2024
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,139,661.50	1,134,272.33	2.950	1.763	1.787	121	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,645,335.95	6,614,049.69	2.950	1.756	1.781	121	04/01/2022
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,830,871.00	1,851,369.00	0.625	0.590	0.598	1,014	09/10/2024
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,451,768.56	6,489,116.32	0.500	0.348	0.353	621	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,938,300.00	4,999,159.55	0.625	0.622	0.631	1,017	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,925,960.00	5,998,094.99	0.625	0.628	0.637	1,017	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,413,355.00	6,471,180.68	0.500	0.667	0.676	930	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,272,352.00	11,196,675.26	1.250	1.256	1.274	463	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,115,940.00	11,017,998.31	1.902	1.641	1.664	258	08/16/2022
Subtotal and Average			94,614,250.67		94,592,000.00	94,296,861.26	94,610,050.26	0.865	0.877	0.877	680	
Commercial Paper Disc. -Amortizing												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,493,025.00	22,491,745.56	0.190	0.193	0.196	69	02/08/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,250,868.60	10,253,388.00	0.160	0.163	0.165	145	04/25/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,194,120.00	4,196,378.66	0.160	0.162	0.164	194	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,972,320.00	15,981,168.89	0.190	0.193	0.195	223	07/12/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,989,800.00	9,992,775.00	0.170	0.173	0.175	153	05/03/2022
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,399,926.00	7,399,778.00	0.180	0.183	0.186	6	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,514,944.85	5,514,834.55	0.180	0.183	0.186	6	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,999,250.00	14,998,166.67	0.200	0.204	0.206	22	12/23/2021
53948BEC9	21CCT046	Lloyd's Bank		08/18/2021	8,300,000.00	8,291,036.00	8,293,650.49	0.170	0.173	0.175	162	05/12/2022
53948BFL8	21CCT076	Lloyd's Bank		11/18/2021	3,700,000.00	3,694,635.00	3,695,041.99	0.240	0.242	0.246	201	06/20/2022
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,297,684.00	19,295,834.41	0.210	0.213	0.216	37	01/07/2022

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 2021**

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												
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,091,718.00	10,093,984.89	0.160	0.163	0.165	134	04/14/2022
Subtotal and Average			130,103,253.83		132,275,000.00	132,189,327.45	132,206,747.11		0.189	0.192	102	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,781,900.00	9,999,687.11	0.500	0.494	0.501	1,428	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,351,865.00	6,495,284.18	0.480	0.491	0.498	1,506	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,940,738.00	6,675,085.81	2.700	2.476	2.510	776	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,357,900.00	9,984,560.40	2.300	2.338	2.370	856	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,283,700.00	9,991,245.83	1.850	1.859	1.885	968	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,219,300.00	9,997,779.17	1.600	1.587	1.609	989	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,412,200.00	19,981,063.53	1.600	1.613	1.635	1,021	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,425,424.00	1,400,249.11	1.600	1.567	1.589	621	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,201,400.00	9,995,431.22	1.625	1.627	1.650	691	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,106,003.00	8,171,142.15	0.300	0.316	0.321	838	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,218,815.00	8,229,637.14	0.150	0.315	0.319	532	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,144,700.00	10,002,185.29	2.000	1.943	1.970	282	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,377,037.00	10,924,574.38	2.500	2.489	2.524	804	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,204,500.00	4,999,462.75	2.500	2.471	2.505	804	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,038,440.00	999,897.61	2.500	2.471	2.505	737	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,281,400.00	14,993,236.87	1.500	1.479	1.500	988	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,862,400.00	10,047,098.90	0.875	0.758	0.769	1,654	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,189,852.50	12,247,526.75	0.250	0.258	0.262	631	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,245,375.43	3,286,739.84	0.375	0.736	0.746	1,392	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,728,800.00	14,910,418.69	0.650	0.795	0.806	1,426	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,677,318.30	10,741,874.85	0.650	0.994	1.007	1,421	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,285,604.60	13,893,382.81	1.750	1.846	1.871	944	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,107,279.85	11,335,000.00	0.560	0.552	0.560	1,447	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,582,848.80	6,715,000.00	0.600	0.592	0.600	1,483	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,372,882.40	2,425,025.32	0.650	0.536	0.544	1,448	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,564,432.00	1,597,586.38	0.500	0.531	0.539	1,437	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,901,960.00	3,946,775.26	0.375	0.728	0.738	1,363	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,806,500.00	9,946,896.25	0.500	0.643	0.652	1,294	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,950,980.00	1,983,743.56	0.375	0.588	0.596	1,363	08/25/2025
Subtotal and Average			249,536,996.96		246,378,000.00	247,621,555.88	245,917,591.16		1.245	1.262	1,056	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 2021**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,228,140.00	10,981,148.60	1.625	1.694	1.718	699	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,312,197.00	10,092,641.16	1.375	1.672	1.695	668	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,775,600.00	14,932,019.06	0.750	0.845	0.857	1,581	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,563,100.00	16,782,871.66	0.250	0.603	0.612	1,307	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,730,100.00	9,870,415.81	0.250	0.600	0.609	1,338	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,715,600.00	9,841,845.14	0.250	0.669	0.679	1,369	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,752,000.00	9,877,741.77	0.250	0.596	0.604	1,277	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,711,300.00	9,855,590.31	0.250	0.624	0.633	1,399	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,382,355.00	11,492,191.91	0.375	0.395	0.400	988	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,283,475.00	7,386,226.17	0.250	0.643	0.652	1,399	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,864,620.00	6,931,029.66	0.375	0.658	0.668	1,246	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,723,379.50	7,754,066.12	0.750	1.015	1.029	1,642	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,635,295.85	7,661,169.73	0.875	1.064	1.078	1,764	09/30/2026
Subtotal and Average			133,444,773.79		134,735,000.00	132,677,162.35	133,458,957.10	0.844	0.856	1,271		
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,433,500.00	10,004,793.89	2.610	2.552	2.587	818	02/27/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,491,705.00	10,499,182.14	0.160	0.167	0.169	316	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,634,080.00	15,990,430.72	0.600	0.607	0.615	1,454	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,733,400.00	9,987,822.89	0.470	0.493	0.500	1,503	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,707,062.50	3,750,000.00	0.710	0.700	0.710	1,217	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,885,500.00	10,000,000.00	0.710	0.700	0.710	1,217	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,106,848.00	8,191,254.00	0.720	0.742	0.752	1,244	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,454,490.00	1,485,422.75	0.500	0.733	0.744	1,483	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,983,400.00	9,996,488.84	0.220	0.243	0.246	490	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,129,919.00	8,205,157.77	0.850	0.896	0.908	1,548	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,005,269.70	1,016,971.50	0.550	0.847	0.858	1,534	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,875,800.00	15,000,000.00	1.000	0.986	1.000	1,580	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,443,888.00	17,595,439.46	0.960	0.953	0.966	1,555	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,963,920.00	4,000,000.00	0.800	0.789	0.800	1,244	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,897,440.00	8,000,000.00	0.670	0.661	0.670	1,176	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,564,315.00	6,625,000.00	1.000	0.986	1.000	1,729	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,723,955.40	5,769,726.75	1.000	0.987	1.001	1,708	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,951,950.00	4,997,630.63	1.000	0.996	1.010	1,729	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,803,200.00	9,933,994.81	0.600	0.756	0.766	1,475	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,461,990.00	1,486,388.47	0.520	0.736	0.746	1,490	12/30/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 2021**

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												
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,509,973.55	3,514,723.42	0.375	0.375	0.380	562	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,776,800.00	9,980,555.56	0.500	0.544	0.552	1,399	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,836,300.00	9,995,703.89	0.600	0.603	0.611	1,426	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,971,400.00	20,000,000.00	0.310	0.306	0.310	632	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,960,300.00	9,994,655.40	0.300	0.327	0.332	617	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,908,980.00	6,006,120.83	0.640	0.606	0.615	1,490	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,939,160.00	2,977,755.36	0.550	0.742	0.752	1,363	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,887,807.00	1,909,741.11	0.700	0.766	0.776	1,337	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,450,325.00	2,486,209.04	0.580	0.714	0.724	1,419	10/20/2025
Subtotal and Average			229,398,712.83		229,630,000.00	227,492,678.15	229,401,169.23		0.725	0.735	1,214	
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	455	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	821	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	821	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,999,310.00	3,000,000.00	1.950	1.924	1.950	1,186	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,999,310.00	16,000,000.00		3.161	3.205	661	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,496,963.00	3,550,000.00	0.887	0.875	0.887	1,461	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	492,730.00	500,000.00	1.015	1.001	1.015	1,947	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	493,745.00	500,000.00	1.215	1.198	1.215	2,313	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	295,161.00	300,000.00	0.784	0.773	0.784	1,582	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	345,621.50	350,000.00	1.215	1.198	1.215	2,313	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	948,157.00	950,000.00	0.247	0.244	0.247	486	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	310,419.90	315,000.00	1.015	1.001	1.015	1,947	04/01/2027
9AMBDDB07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,510	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	874,175.80	890,000.00	1.101	1.086	1.101	1,461	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	518,658.40	520,000.00	1.255	1.238	1.255	1,461	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	945,066.15	945,000.00	1.822	1.797	1.822	2,557	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,296,323.75	5,295,000.00	1.922	1.895	1.922	2,922	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,328,576.90	1,330,000.00	1.466	1.446	1.466	1,826	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	603,263.65	605,000.00	1.616	1.594	1.616	2,191	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	498,565.00	500,000.00	1.616	1.594	1.616	2,191	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,101,147.00	3,101,003.02	1.000	0.266	0.270	16	12/17/2021
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,706,213.00	5,705,603.18	0.500	0.196	0.198	120	03/31/2022

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 2021**

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												
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	364,564.80	364,192.54	1.500	0.326	0.330	365	12/01/2022
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	325,000.00	325,000.00	1.500	0.297	0.301	0	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	387,798.75	389,029.47	1.500	0.543	0.550	1,461	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	381,462.60	381,420.60	1.500	0.454	0.460	1,096	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	373,168.70	373,045.04	1.500	0.385	0.390	730	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	784,951.00	786,259.11	1.000	0.266	0.270	730	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,015,840.00	1,007,690.96	1.700	1.095	1.110	486	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,404,046.00	3,400,000.00	0.350	0.345	0.350	669	10/01/2023
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,308,025.70	5,307,214.91	0.875	0.208	0.211	127	04/07/2022
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,632,819.50	4,631,990.86	0.750	0.248	0.251	350	11/16/2022
Subtotal and Average			58,567,065.05		60,775,000.00	60,782,464.10	60,872,449.69		1.542	1.564	2,373	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,793,756.46	130,793,756.46	130,793,756.46	0.090	0.089	0.090	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	8,884,399.94	8,884,399.94	8,884,399.94	0.090	0.089	0.090	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	23,388,790.73	23,388,790.73	23,388,790.73	0.090	0.089	0.090	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	48,142,273.76	48,142,273.76	48,142,273.76	0.090	0.089	0.090	1	
Subtotal and Average			310,193,373.71		211,209,220.89	211,209,220.89	211,209,220.89		0.089	0.090	1	
Money Market Accounts												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	60,000,000.00	60,000,000.00	60,000,000.00	0.020	0.020	0.020	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	73,376.08	73,376.08	73,376.08	0.020	0.020	0.020	1	
Subtotal and Average			4,002,448.29		60,073,376.08	60,073,376.08	60,073,376.08		0.020	0.020	1	
Total and Average			1,292,322,469.04		1,217,994,596.97	1,214,668,956.16	1,216,076,561.52		0.711	0.721	777	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
November 30, 2021**

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			36,460,544.85	36,460,544.85	36,460,544.85		0.000	0.000	1
PNC	PNC	PNC			9,162,296.11	9,162,296.11	9,162,296.11		0.000	0.000	1
US BANK	US Bank	US Bank			434,469.35	434,469.35	434,469.35		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,292,322,469.04		1,264,051,907.28	1,260,726,266.47	1,262,133,871.83		0.711	0.721	777

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
November 1, 2021 through November 30, 2021**

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			79,452,315.24	59,583,801.36	
PNC	PNC	PNC			9,285,963.51	8,354,327.11	
US BANK	US Bank	US Bank			2,252,784.73	2,548,133.43	
Subtotal							0.00
Medium Term Notes							
Subtotal							94,610,050.26
Commercial Paper Disc. -Amortizing							
53948BFL8	21CCT076	Lloyd's Bank	0.240	11/18/2021	3,694,721.32	0.00	
Subtotal							132,206,747.11
Federal Agency Coupon Securities							
3133EKZY5	19CCT034	Federal Farm Credit Bank	1.550	11/18/2021	0.00	6,397,193.89	
Subtotal							245,917,591.16
Treasury Coupon Securities							
Subtotal							133,458,957.10
Callable Federal Agency Securities							
Subtotal							229,401,169.23
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
889278ZC4	21CCT075	City of Toledo	0.750	11/18/2021	4,632,819.50	0.00	
895181CP8	20CCT083	City of Trenton	1.000	11/10/2021	0.00	1,050,000.00	
Subtotal							60,872,449.69
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.090		8,797.64	0.00	

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
November 1, 2021 through November 30, 2021**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR CARES	STAR CARES	STAR Ohio	0.090		603.89	320,727.07	
STAR MAIN	STAR Main	STAR Ohio	0.090		1,460,628.38	71,139,901.31	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.090		1,142,458.06	61,135,465.96	
		Subtotal			2,612,487.97	132,596,094.34	211,209,220.89
Money Market Accounts							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.020		60,000,000.00	0.00	
US BANK CUSTODY	US BANK CUST	US Bank	0.020		28,715,800.76	28,642,424.68	
		Subtotal			88,715,800.76	28,642,424.68	60,073,376.08
		Total			190,646,893.03	239,171,974.81	1,216,076,561.52



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received November 1, 2021 - November 30, 2021

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	
Apple Corp	037833DV9	20CCT036	MTN	5,000,000.00	0.750	11/11/2021	11/11/2021	18,750.00	18,750.00	-
								Subtotal	18,750.00	18,750.00
Amazon	023135BW5	21CCT035	MTN	11,000,000.00	0.450	11/12/2021	11/12/2021	24,750.00	24,750.00	-
		023135BV7	21CCT036	MTN	2,000,000.00	0.250	11/12/2021	11/12/2021	2,500.00	2,500.00
	Subtotal							27,250.00	27,250.00	
Federal Farm Credit Bank	3133EM2W1	21CCT071	FAC	8,250,000.00	0.150	11/17/2021	11/17/2021	3,093.75	3,093.75	-
		3133EKZY5	19CCT034	FAC	0.00	1.550	11/18/2021	11/18/2021	46,017.78	46,017.78
	3133EMHF2	20CCT085	MC2	16,000,000.00	0.600	11/24/2021	11/24/2021	48,000.00	48,000.00	-
Subtotal							97,111.53	97,111.53		
Federal Home Loan Bank	3130AMD58	21CCT034	MC2	8,000,000.00	0.670	11/19/2021	11/19/2021	26,800.00	26,800.00	-
Subtotal								26,800.00	26,800.00	
Federal National Mtg Assn	3135G06G3	21CCT011	FAC	1,600,000.00	0.500	11/07/2021	11/07/2021	4,000.00	4,000.00	-
		3135GA2Z3	20CCT082	FAC	11,335,000.00	0.560	11/17/2021	11/17/2021	31,738.00	31,738.00
	3135GA4P3	20CCT087	FAC	2,415,000.00	0.650	11/18/2021	11/18/2021	7,848.75	7,848.75	-
Subtotal							43,586.75	43,586.75		
State of Israel	46513XY46	18CCT003	MC3	10,000,000.00	3.560	11/01/2021	11/01/2021	179,463.01	179,463.01	-
		46514AMG1	19CCT010	MC3	1,500,000.00	3.350	11/01/2021	11/01/2021	25,331.51	25,331.51
	46514AMN6	19CCT011	MC3	1,500,000.00	3.500	11/01/2021	11/01/2021	26,465.75	26,465.75	-
	46513JEE7	20CCT015	MC3	3,000,000.00	1.950	11/01/2021	11/01/2021	29,250.00	29,250.00	-
Subtotal							260,510.27	260,510.27		
City of Trenton	895181CP8	20CCT083	MUN	0.00	1.000	11/10/2021	11/10/2021	10,062.50	10,062.50	-
Subtotal								10,062.50	10,062.50	
U.S. Treasury	912828ZT0	21CCT050	TRC	10,000,000.00	0.250	11/30/2021	11/30/2021	12,500.00	12,500.00	-
		91282CCF6	21CCT068	TRC	7,850,000.00	0.750	11/30/2021	11/30/2021	29,437.50	29,437.50
Subtotal							41,937.50	41,937.50		

Cuyahoga County Treasury
Received Interest
Received November 1, 2021 - November 30, 2021

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest					Variance
						Date Due	Date Received	Amount Due	Amount Received		
						Total			526,008.55	526,008.55	
						Total Cash Overpayment			0.00		
						Total Cash Shortfall			0.00		

Cuyahoga County Treasury
Received Interest
Received November 1, 2021 - November 30, 2021

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR ARP	STAR ARP	RRP	130,784,958.82	0.090	11/30/2021	8,797.64
	STAR CARES	STAR CARES	RRP	8,883,796.05	0.090	11/30/2021	603.89
	STAR MAIN	STAR Main	RRP	54,524,256.69	0.090	11/30/2021	4,435.35
	STAR OPIOID	STAR OPIOID	RRP	46,999,815.70	0.090	11/30/2021	6,992.10
						Subtotal	20,828.98
						Total	20,828.98



Portfolio Compliance Report November 30, 2021

<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	46,057,310.31	46,057,310.31	0.00	3.65%	3.57%	100%	96.43%
* STAR Ohio	211,209,220.89	211,209,220.89	0.00	16.75%	16.38%	75%	58.62%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	60,073,376.08	60,073,376.08	0.00	4.76%	4.66%	75%	70.34%
Certificates of Deposit	32,327,000.00	32,327,000.00	0.00	2.56%	2.46%	50%	47.54%
Commercial Paper / Bankers' Acceptances	132,206,747.11	132,189,327.45	(17,419.66)	10.49%	10.04%	40%	29.96%
Corporate Notes	94,610,050.26	94,296,861.26	(313,189.00)	7.48%	7.16%	15%	7.84%
Foreign Notes	16,000,000.00	15,999,310.00	(690.00)	1.27%	1.22%	2%	0.78%
Municipal Notes	60,872,449.69	60,782,464.10	(89,985.59)	4.82%	4.62%	20%	15.38%
Federal Agency - Bullets	245,917,591.16	247,621,555.88	1,703,964.72	19.64%	18.81%	100%	81.19%
Federal Agency - Callables	229,401,169.23	227,492,678.15	(1,908,491.08)	18.04%	17.29%	70%	52.71%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	133,458,957.10	132,677,162.35	(781,794.75)	10.52%	10.08%	100%	89.92%
TOTAL HOLDINGS	1,262,133,871.83	1,260,726,266.47	(1,407,605.36)	100.00%			

Prior Day Market Value	1,289,578,215.29
12 Month Trailing Avg	1,316,116,932.54

* 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.

