



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: October 13, 2021
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End September 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
September 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	2.50	182	181	0.250	0.253
Medium Term Notes	79,397,000.00	79,815,805.56	79,475,413.92	6.14	993	679	0.879	0.891
Commercial Paper Disc. -Amortizing	118,575,000.00	118,510,863.40	118,495,418.90	9.15	268	136	0.190	0.193
Federal Agency Coupon Securities	264,613,000.00	268,270,868.34	264,290,950.56	20.42	1,565	1,003	1.168	1.184
Treasury Coupon Securities	119,150,000.00	118,201,807.00	117,990,170.57	9.12	1,451	1,275	0.819	0.830
Callable Federal Agency Securities	234,130,000.00	233,867,634.70	233,890,586.94	18.07	1,527	1,257	0.715	0.725
Foreign Securities	16,000,000.00	15,999,790.00	16,000,000.00	1.24	1,823	722	3.161	3.205
Municipal Securities	65,325,000.00	65,392,925.80	65,418,807.14	5.05	2,923	2,238	1.498	1.519
STAR Ohio Account	364,176,662.60	364,176,662.60	364,176,662.60	28.13	1	1	0.079	0.080
Money Market Accounts	2,388,379.62	2,388,379.62	2,388,379.62	0.18	1	1	0.020	0.020
Investments	1,296,082,042.22	1,298,951,737.02	1,294,453,390.25	100.00%	988	729	0.657	0.666
Cash	41,476,990.83	41,476,990.83	41,476,990.83		1	1	0.064	0.065
Total Cash and Investments	1,337,559,033.05	1,340,428,727.85	1,335,930,381.08		988	729	0.657	0.666

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	964,008.26	6,688,245.29
Accrued	760,672.68	6,299,088.65
Average Daily Balance		
With Cash	1,308,298,800.03	1,443,239,699.21
Without Cash	1,279,878,555.24	1,402,173,702.13
Effective Rate of Return		
With Cash	0.71%	0.58%
Without Cash	0.72%	0.60%

W. Christopher Murray II 10/13/21
 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
September 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	181	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	181	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	181	03/31/2022
Subtotal and Average			38,306,800.00		32,327,000.00	32,327,000.00	32,327,000.00	0.250	0.253	181		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	5,036,500.00	4,999,033.33	0.750	0.752	0.762	587	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,977,780.00	10,998,562.36	0.450	0.449	0.455	954	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	2,003,580.00	2,001,066.65	0.250	0.214	0.217	588	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,990,100.00	10,000,000.00	0.350	0.345	0.350	797	12/07/2023
14913R2P1	21CCT058	Bank of New York Mellon		09/14/2021	2,155,000.00	2,154,288.85	2,156,060.52	0.600	0.575	0.583	1,078	09/13/2024
24422EUT4	20CCT001	John Deere		01/08/2020	1,130,000.00	1,145,334.10	1,136,408.49	2.950	1.763	1.787	182	04/01/2022
24422EUT4	20CCT002	John Deere		01/08/2020	6,589,000.00	6,678,412.73	6,626,574.53	2.950	1.756	1.781	182	04/01/2022
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,850,851.00	1,851,451.22	0.625	0.590	0.598	1,075	09/10/2024
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,489,570.88	6,490,693.77	0.500	0.348	0.353	682	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,988,950.00	4,999,109.23	0.625	0.622	0.631	1,078	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,986,740.00	5,997,980.91	0.625	0.628	0.637	1,078	09/13/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,346,608.00	11,196,239.70	1.250	1.256	1.274	524	03/09/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,167,090.00	11,022,233.21	1.902	1.641	1.664	319	08/16/2022
Subtotal and Average			71,025,693.79		79,397,000.00	79,815,805.56	79,475,413.92	0.879	0.891	679		
Commercial Paper Disc. -Amortizing												
06366HB89	21CCT037	Bank of Montreal CP		05/14/2021	22,500,000.00	22,489,425.00	22,484,448.15	0.190	0.193	0.196	130	02/08/2022
09659KDR8	21CCT042	BNP Paribas CP		07/30/2021	10,260,000.00	10,251,176.40	10,250,606.40	0.160	0.163	0.165	206	04/25/2022
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,194,960.00	4,195,239.99	0.160	0.162	0.164	255	06/13/2022
2254EBE31	21CCT043	Credit Suisse CP		08/09/2021	10,000,000.00	9,989,900.00	9,989,894.44	0.170	0.173	0.175	214	05/03/2022
46640PZ71	21CCT014	JP Morgan CP		03/12/2021	7,400,000.00	7,398,520.00	7,397,521.00	0.180	0.183	0.186	67	12/07/2021
46640PZ71	21CCT015	JP Morgan CP		03/15/2021	5,515,000.00	5,513,897.00	5,513,152.47	0.180	0.183	0.186	67	12/07/2021
46640PZP1	21CCT030	JP Morgan CP		03/30/2021	15,000,000.00	14,996,250.00	14,993,083.33	0.200	0.204	0.206	83	12/23/2021
63873KA72	21CCT031	Natixis		04/14/2021	19,300,000.00	19,293,631.00	19,288,966.83	0.210	0.213	0.216	98	01/07/2022
63873KDE4	21CCT040	Natixis		07/20/2021	10,100,000.00	10,091,819.00	10,091,246.67	0.160	0.163	0.165	195	04/14/2022
8923A0X16	21CCT001	Toyota Motor Credit Corporatio		01/05/2021	6,000,000.00	6,000,000.00	6,000,000.00	0.250	0.253	0.257	0	10/01/2021
53948BEC9	21CCT046	WELLS FARGO		08/18/2021	8,300,000.00	8,291,285.00	8,291,259.62	0.170	0.173	0.175	223	05/12/2022
Subtotal and Average			116,249,219.89		118,575,000.00	118,510,863.40	118,495,418.90	0.190	0.193	136		

**Cuyahoga County Treasury
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Portfolio Details - Investments
September 30, 2021**

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Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,879,200.00	9,999,673.78	0.500	0.494	0.501	1,489	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,399,250.00	6,495,093.51	0.480	0.491	0.498	1,567	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,997,994.50	6,677,053.32	2.700	2.476	2.510	837	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	10,459,300.00	9,983,462.80	2.300	2.338	2.370	917	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	10,371,200.00	9,990,695.83	1.850	1.859	1.885	1,029	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	10,303,900.00	9,997,642.50	1.600	1.587	1.609	1,050	08/16/2024
3133EKZY5	19CCT034	Federal Farm Credit Bank		09/27/2019	6,400,000.00	6,463,488.00	6,396,510.54	1.550	1.612	1.634	243	06/01/2022
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	20,615,600.00	19,979,934.12	1.600	1.613	1.635	1,082	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,433,936.00	1,400,273.50	1.600	1.567	1.589	682	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	10,263,000.00	9,995,029.27	1.625	1.627	1.650	752	10/23/2023
3133EL6R0	20CCT053	Federal Farm Credit Bank		09/15/2020	10,860,000.00	10,867,602.00	10,857,943.60	0.150	0.168	0.170	343	09/09/2022
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	8,145,651.75	8,170,862.26	0.300	0.316	0.321	899	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,179,500.00	10,002,656.93	2.000	1.943	1.970	343	09/09/2022
3130AFW94	19CCT013	Federal Home Loan Bank		03/12/2019	10,930,000.00	11,483,823.10	10,924,163.34	2.500	2.489	2.524	865	02/13/2024
3130AFW94	19CCT014	Federal Home Loan Bank		03/14/2019	5,000,000.00	5,253,350.00	4,999,422.05	2.500	2.471	2.505	865	02/13/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,046,420.00	999,889.15	2.500	2.471	2.505	798	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	15,426,450.00	14,992,820.25	1.500	1.479	1.500	1,049	08/15/2024
3130AJY52	20CCT046	Federal Home Loan Bank		08/25/2020	4,100,000.00	4,100,943.00	4,098,160.39	0.125	0.175	0.177	315	08/12/2022
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,967,800.00	10,048,831.54	0.875	0.758	0.769	1,715	06/12/2026
3137EAET2	20CCT043	Federal Home Loan Mtg Corp		08/20/2020	10,000,000.00	10,003,700.00	9,994,627.63	0.125	0.188	0.191	297	07/25/2022
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	12,245,100.00	12,247,288.55	0.250	0.258	0.262	692	08/24/2023
3137EAET2	20CCT047	Federal Home Loan Mtg Corp		08/25/2020	6,015,000.00	6,017,225.55	6,012,155.17	0.125	0.181	0.183	297	07/25/2022
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,278,772.09	3,284,716.80	0.375	0.736	0.746	1,453	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,892,150.00	14,906,595.87	0.650	0.795	0.806	1,487	10/27/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	14,423,421.75	13,890,700.71	1.750	1.846	1.871	1,005	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	11,254,521.50	11,335,000.00	0.560	0.552	0.560	1,508	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,666,383.40	6,715,000.00	0.600	0.592	0.600	1,544	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,404,325.70	2,425,446.85	0.650	0.536	0.544	1,509	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,579,280.00	1,597,484.11	0.500	0.531	0.539	1,498	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,938,720.00	3,944,399.15	0.375	0.728	0.738	1,424	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,939,500.00	9,944,399.21	0.500	0.643	0.652	1,355	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,969,360.00	1,983,017.83	0.375	0.588	0.596	1,424	08/25/2025
Subtotal and Average			275,951,682.69		264,613,000.00	268,270,868.34	264,290,950.56		1.168	1.184	1,003	

**Cuyahoga County Treasury
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September 30, 2021**

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Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	11,299,090.00	10,979,503.49	1.625	1.694	1.718	760	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,370,052.00	10,087,403.30	1.375	1.672	1.695	729	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,893,950.00	14,929,396.14	0.750	0.845	0.857	1,642	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,697,230.00	16,772,737.90	0.250	0.603	0.612	1,368	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,808,600.00	9,864,508.01	0.250	0.600	0.609	1,399	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,795,700.00	9,834,798.07	0.250	0.669	0.679	1,430	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,831,300.00	9,871,901.71	0.250	0.596	0.604	1,338	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,785,600.00	9,849,293.68	0.250	0.624	0.633	1,460	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,458,715.00	11,491,709.83	0.375	0.395	0.400	1,049	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,339,200.00	7,381,265.34	0.250	0.643	0.652	1,460	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,922,370.00	6,927,653.10	0.375	0.658	0.668	1,307	04/30/2025
Subtotal and Average			109,469,266.68		119,150,000.00	118,201,807.00	117,990,170.57		0.819	0.830	1,275	
Callable Federal Agency Securities												
3133EKBW5	19CCT008	Federal Farm Credit Bank		02/28/2019	10,000,000.00	10,520,600.00	10,005,150.75	2.610	2.552	2.587	879	02/27/2024
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	15,014,550.00	14,998,606.95	0.160	0.167	0.169	377	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,856,960.00	15,990,030.05	0.600	0.607	0.615	1,515	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,874,300.00	9,987,329.56	0.470	0.493	0.500	1,564	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,748,950.00	3,750,000.00	0.710	0.700	0.710	1,278	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,997,200.00	10,000,000.00	0.710	0.700	0.710	1,278	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	8,200,574.00	8,190,826.32	0.720	0.742	0.752	1,305	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,476,150.00	1,484,824.50	0.500	0.733	0.744	1,544	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,994,900.00	9,996,053.57	0.220	0.243	0.246	551	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	8,196,212.50	8,204,377.09	0.850	0.896	0.908	1,609	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	1,015,126.80	1,016,454.15	0.550	0.847	0.858	1,595	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,981,250.00	15,000,000.00	1.000	0.986	1.000	1,641	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	17,593,136.00	17,595,261.08	0.960	0.953	0.966	1,616	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	4,000,520.00	4,000,000.00	0.800	0.789	0.800	1,305	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	8,005,840.00	8,000,000.00	0.670	0.661	0.670	1,237	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,613,141.25	6,625,000.00	1.000	0.986	1.000	1,790	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,761,922.00	5,769,717.02	1.000	0.987	1.001	1,769	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,989,950.00	4,997,547.25	1.000	0.996	1.010	1,790	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,896,000.00	9,931,271.08	0.600	0.756	0.766	1,536	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,479,540.00	1,485,832.52	0.520	0.736	0.746	1,551	12/30/2025
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,519,358.60	3,514,693.52	0.375	0.375	0.380	623	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,867,200.00	9,979,709.53	0.500	0.544	0.552	1,460	09/30/2025

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Portfolio Details - Investments
September 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												
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,894,600.00	9,995,520.56	0.600	0.603	0.611	1,487	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	20,038,400.00	20,000,000.00	0.310	0.306	0.310	693	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	10,004,700.00	9,994,128.84	0.300	0.327	0.332	678	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,961,960.00	6,006,370.83	0.640	0.606	0.615	1,551	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,978,130.00	2,976,762.30	0.550	0.742	0.752	1,424	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,909,963.55	1,909,501.89	0.700	0.766	0.776	1,398	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,476,500.00	2,485,617.58	0.580	0.714	0.724	1,480	10/20/2025
Subtotal and Average			233,978,686.74		234,130,000.00	233,867,634.70	233,890,586.94		0.715	0.725	1,257	
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	516	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	882	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	882	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,999,790.00	3,000,000.00	1.950	1.924	1.950	1,247	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,999,790.00	16,000,000.00		3.161	3.205	722	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,524,901.50	3,550,000.00	0.887	0.875	0.887	1,522	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	494,905.00	500,000.00	1.015	1.001	1.015	2,008	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	494,865.00	500,000.00	1.215	1.198	1.215	2,374	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	297,225.00	300,000.00	0.784	0.773	0.784	1,643	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	346,405.50	350,000.00	1.215	1.198	1.215	2,374	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,389.50	950,000.00	0.247	0.244	0.247	547	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	311,790.15	315,000.00	1.015	1.001	1.015	2,008	04/01/2027
9AMBDD07	17CCT001	Cuyahoga County		02/07/2017	18,550,000.00	18,550,000.00	18,550,000.00	3.500	3.452	3.500	5,571	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	881,375.90	890,000.00	1.101	1.086	1.101	1,522	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	523,239.60	520,000.00	1.255	1.238	1.255	1,522	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	946,776.60	945,000.00	1.822	1.797	1.822	2,618	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	5,291,452.35	5,295,000.00	1.922	1.895	1.922	2,983	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,336,051.50	1,330,000.00	1.466	1.446	1.466	1,887	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	605,163.35	605,000.00	1.616	1.594	1.616	2,252	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	500,135.00	500,000.00	1.616	1.594	1.616	2,252	12/01/2027
443695PJ4	20CCT084	City of Hudson		12/17/2020	3,100,000.00	3,105,332.00	3,104,764.36	1.000	0.266	0.270	77	12/17/2021
5094264N9	20CCT062	Lake County		10/14/2020	2,345,000.00	2,345,703.50	2,345,000.00	1.000	0.986	1.000	13	10/14/2021
5094264Q2	21CCT024	Lake County		03/31/2021	5,700,000.00	5,709,234.00	5,708,451.46	0.500	0.196	0.198	181	03/31/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	365,349.60	364,891.30	1.500	0.326	0.330	426	12/01/2022

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
September 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												
54376PAL1	20CCT064	Lorain Ohio Public Library		10/15/2020	325,000.00	325,682.50	325,647.92	1.500	0.297	0.301	61	12/01/2021
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	388,620.00	389,614.03	1.500	0.543	0.550	1,522	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	382,580.00	382,055.08	1.500	0.454	0.460	1,157	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	373,318.35	373,715.46	1.500	0.385	0.390	791	12/01/2023
54930AAA7	20CCT068	Lucas County		10/15/2020	5,765,000.00	5,765,461.20	5,765,000.00	0.450	0.444	0.450	14	10/15/2021
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	786,694.75	787,197.37	1.000	0.266	0.270	791	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,020,080.00	1,008,652.33	1.700	1.095	1.110	547	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,405,134.00	3,400,000.00	0.350	0.345	0.350	730	10/01/2023
817834MZ4	21CCT026	Seven Hills		04/07/2021	5,295,000.00	5,314,114.95	5,313,081.92	0.875	0.212	0.215	188	04/07/2022
895181CP8	20CCT083	City of Trenton		11/25/2020	1,050,000.00	1,050,945.00	1,050,735.91	1.000	0.346	0.351	40	11/10/2021
Subtotal and Average			65,489,969.21		65,325,000.00	65,392,925.80	65,418,807.14		1.498	1.519	2,238	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	130,776,476.40	130,776,476.40	130,776,476.40	0.080	0.079	0.080	1	
STAR CARES	STAR CARES	STAR Ohio		05/14/2020	10,089,711.00	10,089,711.00	10,089,711.00	0.080	0.079	0.080	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	113,014,830.24	113,014,830.24	113,014,830.24	0.080	0.079	0.080	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	110,295,644.96	110,295,644.96	110,295,644.96	0.080	0.079	0.080	1	
Subtotal and Average			353,327,605.20		364,176,662.60	364,176,662.60	364,176,662.60		0.079	0.080	1	
Money Market Accounts												
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	2,388,379.62	2,388,379.62	2,388,379.62	0.020	0.020	0.020	1	
Subtotal and Average			79,631.03		2,388,379.62	2,388,379.62	2,388,379.62		0.020	0.020	1	
Total and Average			1,308,298,800.03		1,296,082,042.22	1,298,951,737.02	1,294,453,390.25		0.657	0.666	729	

***Investments 5094264Q2 and 817834MZ4 were previously categorized incorrectly, however the investments are currently categorized correctly.

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 September 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			33,698,151.85	33,698,151.85	33,698,151.85	0.080	0.079	0.080	1
PNC	PNC	PNC			7,231,454.97	7,231,454.97	7,231,454.97	0.000	0.000	0.000	1
US BANK	US Bank	US Bank			547,384.01	547,384.01	547,384.01	0.000	0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,308,298,800.03		1,337,559,033.05	1,340,428,727.85	1,335,930,381.08		0.657	0.666	729

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
21CD003	21CD003	First Federal of Lakewood	0.250	09/30/2021	0.00	1,913,000.00	
21CD006	21CD006	First Federal of Lakewood	0.250	09/30/2021	1,527,000.00	0.00	
21CD001	21CD001	KEY BANK	0.250	09/30/2021	0.00	24,000,000.00	
21CD002	21CD002	KEY BANK	0.250	09/30/2021	0.00	12,600,000.00	
21CD004	21CD004	KEY BANK	0.250	09/30/2021	18,700,000.00	0.00	
21CD005	21CD005	KEY BANK	0.250	09/30/2021	12,100,000.00	0.00	
Subtotal					32,327,000.00	38,513,000.00	32,327,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK	0.080		65,192,235.70	44,570,646.28	
PNC	PNC	PNC			9,921,381.76	11,264,956.29	
US BANK	US Bank	US Bank			2,578,123.18	3,327,661.28	
Subtotal					77,691,740.64	59,163,263.85	0.00
Medium Term Notes							
14913R2P1	21CCT058	Bank of New York Mellon	0.600	09/14/2021	2,156,077.50	0.00	
24422EVU0	21CCT057	John Deere	0.625	09/10/2021	1,851,480.00	0.00	
89236TJN6	21CCT064	Toyota Motor Credit Corporatio	0.625	09/20/2021	4,999,100.00	0.00	
89236TJN6	21CCT065	Toyota Motor Credit Corporatio	0.625	09/20/2021	5,997,960.00	0.00	
Subtotal					15,004,617.50	0.00	79,475,413.92
Commercial Paper Disc. -Amortizing							
09659KFD7	21CCT063	BNP Paribas CP	0.160	09/17/2021	4,194,978.66	0.00	
Subtotal					4,194,978.66	0.00	118,495,418.90
Federal Agency Coupon Securities							
3133EHZA4	17CCT022	Federal Farm Credit Bank	1.660	09/20/2021	0.00	10,000,000.00	
3133ELT95	20CCT040	Federal Farm Credit Bank	0.200	09/17/2021	0.00	9,997,204.44	
Subtotal					0.00	19,997,204.44	264,290,950.56
Treasury Coupon Securities							
91282CAM3	21CCT060	U.S. Treasury	0.250	09/14/2021	7,379,882.81	0.00	
912828ZL7	21CCT066	U.S. Treasury	0.375	09/24/2021	6,927,265.63	0.00	
Subtotal					14,307,148.44	0.00	117,990,170.57

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Callable Federal Agency Securities							
3133EKL46	19CCT030	Federal Farm Credit Bank	1.650	09/09/2021	0.00	10,000,000.00	
3133EMLR1	21CCT062	Federal Farm Credit Bank	0.500	09/14/2021	1,484,655.00	0.00	
3130AKJW7	21CCT056	Federal Home Loan Bank	0.600	09/03/2021	9,930,000.00	0.00	
3130AKKG0	21CCT061	Federal Home Loan Bank	0.520	09/14/2021	1,485,675.00	0.00	
3134GW3E4	20CCT052	Federal Home Loan Mtg Corp	0.210	09/01/2021	0.00	13,500,000.00	
3135G06A6	21CCT059	Federal National Mtg Assn	0.580	09/14/2021	2,485,450.00	0.00	
Subtotal					15,385,780.00	23,500,000.00	233,890,586.94
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
960453K49	20CCT049	City of Westlake	1.000	09/01/2021	0.00	2,000,000.00	
Subtotal					0.00	2,000,000.00	65,418,807.14
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.080		8,437.55	0.00	
STAR CARES	STAR CARES	STAR Ohio	0.080		680.18	1,133,243.61	
STAR MAIN	STAR Main	STAR Ohio	0.080		22,397,676.47	23,006,524.68	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.080		7,148.56	1,257,908.20	
Subtotal					22,413,942.76	25,397,676.49	364,176,662.60
Money Market Accounts							
US BANK CUSTODY	US BANK CUST	US Bank	0.020		278,722,766.45	276,334,386.83	
Subtotal					278,722,766.45	276,334,386.83	2,388,379.62
Total					460,047,974.45	444,905,531.61	1,294,453,390.25



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received September 1, 2021 - September 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	
Federal Farm Credit Bank	3133EKL46	19CCT030	MC2	0.00	1.650	09/09/2021	09/09/2021	82,500.00	82,500.00	-
	3133EL6R0	20CCT053	FAC	10,860,000.00	0.150	09/09/2021	09/09/2021	8,145.00	8,145.00	-
	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	09/17/2021	09/17/2021	160,000.00	160,000.00	-
	3133ELT95	20CCT040	FAC	0.00	0.200	09/17/2021	09/17/2021	3,555.56	3,555.56	-
	3133EMTW2	21CCT027	FAC	8,175,000.00	0.300	09/18/2021	09/18/2021	12,262.50	12,262.50	-
	3133EHZA4	17CCT022	FAC	0.00	1.660	09/20/2021	09/20/2021	83,000.00	83,000.00	-
							Subtotal	349,463.06	349,463.06	
First Federal of Lakewood	21CD003	21CD003	BCD	1,913,000.00	0.250	09/30/2021	09/30/2021	2,431.10	2,431.10	-
							Subtotal	2,431.10	2,431.10	
Federal Home Loan Bank	3130ALHH0	21CCT029	MC2	17,600,000.00	0.960	09/05/2021	09/05/2021	84,480.00	84,480.00	-
	313380GJ0	17CCT025	FAC	10,000,000.00	2.000	09/09/2021	09/09/2021	100,000.00	100,000.00	-
	3130ALU85	21CCT023	MC2	15,000,000.00	1.000	09/30/2021	09/30/2021	75,000.00	75,000.00	-
							Subtotal	259,480.00	259,480.00	
Federal Home Loan Mtg Corp	3134GW3E4	20CCT052	MC2	0.00	0.210	09/01/2021	09/01/2021	14,175.00	14,175.00	-
	3137EAEX3	21CCT012	FAC	3,333,000.00	0.375	09/23/2021	09/23/2021	6,249.38	6,249.38	-
	3134GWUE4	20CCT073	MC2	10,000,000.00	0.500	09/30/2021	09/30/2021	25,000.00	25,000.00	-
							Subtotal	45,424.38	45,424.38	
KEY BANK	21CD001	21CD001	BCD	24,000,000.00	0.250	09/30/2021	09/30/2021	30,500.00	30,500.00	-
	21CD002	21CD002	BCD	12,600,000.00	0.250	09/30/2021	09/30/2021	16,012.50	16,012.50	-
							Subtotal	46,512.50	46,512.50	
Truist Bank	89788JAB5	20CCT014	MTN	11,200,000.00	1.250	09/09/2021	09/09/2021	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	09/30/2021	09/30/2021	69,781.25	69,781.25	-
	91282CBT7	21CCT028	TRC	15,000,000.00	0.750	09/30/2021	09/30/2021	56,250.00	56,250.00	-
	91282CAM3	21CCT054	TRC	10,000,000.00	0.250	09/30/2021	09/30/2021	12,500.00	12,500.00	-
	91282CAM3	21CCT060	TRC	7,500,000.00	0.250	09/30/2021	09/30/2021	9,375.00	9,375.00	-
							Subtotal	147,906.25	147,906.25	

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance
						Date Due	Date Received	Amount Due	Amount Received	
City of Westlake	960453K49	20CCT049	MUN	0.00	1.000	09/01/2021	09/01/2021	20,000.00	20,000.00	-
Subtotal								20,000.00	20,000.00	
Total								941,217.29	941,217.29	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received September 1, 2021 - September 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	130,768,038.85	0.080	09/30/2021	8,437.55
	STAR CARES	STAR CARES	RRP	10,089,030.82	0.080	09/30/2021	680.18
	STAR MAIN	STAR Main	RRP	113,014,830.24	0.080	09/30/2021	6,524.68
	STAR OPIOID	STAR OPIOID	RRP	110,288,496.40	0.080	09/30/2021	7,148.56
						Subtotal	22,790.97
						Total	22,790.97



Portfolio Compliance Report September 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	41,476,990.83	41,476,990.83	0.00	3.09%	3.08%	100%	96.92%
* STAR Ohio	364,176,662.60	364,176,662.60	0.00	27.17%	27.02%	75%	47.98%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	2,388,379.62	2,388,379.62	0.00	0.18%	0.18%	75%	74.82%
Certificates of Deposit	32,327,000.00	32,327,000.00	0.00	2.41%	2.56%	50%	47.44%
Commercial Paper / Bankers' Acceptances	118,495,418.90	118,510,863.40	15,444.50	8.84%	9.40%	40%	30.60%
Corporate Notes	79,475,413.92	79,815,805.56	340,391.64	5.95%	6.33%	15%	8.67%
Foreign Notes	16,000,000.00	15,999,790.00	(210.00)	1.19%	1.27%	2%	0.73%
Municipal Notes	65,418,807.14	65,392,925.80	(25,881.34)	4.88%	5.19%	20%	14.81%
Federal Agency - Bullets	264,290,950.56	268,270,868.34	3,979,917.78	20.01%	21.28%	100%	78.72%
Federal Agency - Callables	233,890,586.94	233,867,634.70	(22,952.24)	17.45%	18.55%	70%	51.45%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	117,990,170.57	118,201,807.00	211,636.43	8.82%	9.38%	100%	90.62%
TOTAL HOLDINGS	1,335,930,381.08	1,340,428,727.85	4,498,346.77	100.00%			

Prior Day Market Value	1,347,987,526.74
12 Month Trailing Avg	1,260,792,399.43

* 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.

