



Cuyahoga County  
**Together We Thrive**

Treasury Department

To: State of Ohio Treasurer's Office

From: Lisa Rocco, Interim Treasurer

Date: July 7, 2023

Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End August 2022**

Included are the following:

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



**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Summary  
August 31, 2022**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Certificates of Deposit - Bank	31,612,000.00	31,612,000.00	31,612,000.00	2.21	183	29	0.250	0.253
Medium Term Notes	129,536,000.00	125,293,225.15	129,280,566.46	9.06	889	666	1.796	1.821
Commercial Paper Disc. -Amortizing	118,000,000.00	116,509,162.60	116,854,113.30	8.19	240	127	2.250	2.281
Federal Agency Coupon Securities	233,838,000.00	220,551,151.54	232,353,293.61	16.28	1,680	856	1.288	1.306
Treasury Coupon Securities	179,335,000.00	166,288,920.50	177,821,959.93	12.46	1,564	1,150	1.155	1.171
Callable Federal Agency Securities	197,910,000.00	181,310,974.95	197,724,556.33	13.85	1,640	1,103	0.737	0.747
Foreign Securities	16,000,000.00	15,887,540.00	16,000,000.00	1.12	1,823	387	3.161	3.205
Municipal Securities	48,470,000.00	46,565,703.25	48,516,830.37	3.40	3,687	2,597	1.828	1.854
STAR Ohio Account	477,251,408.91	477,251,408.91	477,251,408.91	33.43	1	1	1.470	1.490
<b>Investments</b>	<b>1,431,952,408.91</b>	<b>1,381,270,086.90</b>	<b>1,427,414,728.91</b>	<b>100.00%</b>	<b>946</b>	<b>600</b>	<b>1.397</b>	<b>1.416</b>
<b>Cash</b>								
Passbook/Checking (not included in yield calculations)	10,927,055.45	10,927,055.45	10,927,055.45		1	1	0.000	0.000
<b>Total Cash and Investments</b>	<b>1,442,879,464.36</b>	<b>1,392,197,142.35</b>	<b>1,438,341,784.36</b>		<b>946</b>	<b>600</b>	<b>1.397</b>	<b>1.416</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	2,794,753.47	9,615,873.46
<b>Average Daily Balance</b>	<b>1,713,798,186.24</b>	<b>1,562,309,483.90</b>
<b>Effective Rate of Return</b>	<b>1.92%</b>	<b>0.92%</b>

  
 Lisa Rocco, Interim Treasurer
 7/24/2023

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Certificates of Deposit - Bank</b>												
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	29	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	29	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	29	09/30/2022
<b>Subtotal and Average</b>			<b>31,612,000.00</b>		<b>31,612,000.00</b>	<b>31,612,000.00</b>	<b>31,612,000.00</b>	<b>0.250</b>	<b>0.253</b>	<b>0.253</b>	<b>29</b>	
<b>Medium Term Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,431,850.00	10,999,066.53	0.450	0.449	0.455	619	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,640,200.00	10,000,000.00	0.350	0.345	0.350	462	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,439,272.65	3,660,429.75	0.850	0.896	0.909	785	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,720,202.30	5,025,962.59	0.850	0.876	0.888	785	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,024,450.10	2,155,730.98	0.600	0.575	0.583	743	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,804,960.00	7,889,236.23	0.650	2.280	2.311	309	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,187,377.00	9,300,000.00	2.750	2.716	2.754	288	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,913,200.00	10,000,000.00	3.800	3.800	3.853	332	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,742,922.00	1,850,999.00	0.625	0.590	0.598	740	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,612,992.40	8,057,022.05	1.250	1.249	1.266	862	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,729,408.40	2,752,758.36	2.700	2.264	2.295	259	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	9,984,153.00	10,100,000.00	2.500	2.466	2.500	242	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,278,421.62	6,482,017.78	0.500	0.348	0.353	347	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,694,000.00	4,999,386.02	0.625	0.622	0.631	743	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,632,800.00	5,998,608.31	0.625	0.628	0.637	743	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,143,410.00	6,479,666.19	0.500	0.667	0.676	656	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,987,700.00	9,991,036.57	3.950	3.929	3.984	1,033	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,539,733.68	1,553,616.00	2.750	2.165	2.195	242	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,946,252.00	6,048,223.17	2.750	2.932	2.973	1,794	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,839,920.00	5,936,806.93	2.750	2.952	2.993	1,702	04/30/2027
<b>Subtotal and Average</b>			<b>139,222,655.75</b>		<b>129,536,000.00</b>	<b>125,293,225.15</b>	<b>129,280,566.46</b>	<b>1.796</b>	<b>1.821</b>	<b>1.821</b>	<b>666</b>	
<b>Commercial Paper Disc. -Amortizing</b>												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,938,560.00	11,983,530.00	0.810	0.823	0.834	61	11/01/2022
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,844,600.00	9,900,972.23	2.300	2.373	2.406	155	02/03/2023
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,986,250.00	4,997,550.00	0.490	0.497	0.504	36	10/07/2022
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,800,228.00	5,826,339.18	1.830	1.879	1.905	113	12/23/2022
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,443,504.25	7,477,341.67	1.900	1.951	1.979	120	12/30/2022
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	9,919,189.00	9,960,820.92		3.254	3.300	211	03/31/2023
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,579,100.00	7,595,896.00	0.540	0.548	0.555	36	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,937,300.00	10,976,728.89	1.120	1.140	1.156	68	11/08/2022
62479MKH5	22CCT024	MUFG Bank Ltd NY		08/17/2022	10,500,000.00	10,463,145.00	10,464,714.17	2.630	2.642	2.678	46	10/17/2022

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<b>Commercial Paper Disc. -Amortizing</b>												
62479MPG2	22CCT028	MUFG Bank Ltd NY		08/18/2022	12,875,000.00	12,658,056.25	12,666,510.83	3.470	3.532	3.581	168	02/16/2023
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,348,280.10	10,397,967.74	2.240	2.306	2.338	141	01/20/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,590,950.00	14,605,741.67	3.740	3.841	3.895	253	05/12/2023
<b>Subtotal and Average</b>			<b>96,431,241.06</b>		<b>118,000,000.00</b>	<b>116,509,162.60</b>	<b>116,854,113.30</b>		<b>2.250</b>	<b>2.281</b>	<b>127</b>	
<b>Federal Agency Coupon Securities</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,111,700.00	9,999,747.11	0.500	0.494	0.501	1,154	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,878,340.00	6,496,142.18	0.480	0.491	0.498	1,232	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,583,899.00	6,666,231.99	2.700	2.476	2.510	502	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,814,800.00	9,989,499.61	2.300	2.338	2.370	582	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,694,000.00	9,993,720.83	1.850	1.859	1.885	694	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,664,000.00	9,998,394.17	1.600	1.587	1.609	715	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,294,800.00	19,986,145.88	1.600	1.613	1.635	747	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,373,890.00	1,400,139.39	1.600	1.567	1.589	347	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,789,500.00	9,997,239.97	1.625	1.627	1.650	417	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,798,786.50	8,172,401.67	0.300	0.316	0.321	564	03/18/2024
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	9,998,700.00	10,000,062.89	2.000	1.943	1.970	8	09/09/2022
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	986,340.00	999,935.63	2.500	2.471	2.505	463	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,464,050.00	14,995,111.66	1.500	1.479	1.500	714	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,088,000.00	10,039,302.03	0.875	0.758	0.769	1,380	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,954,400.00	9,014,663.20	1.020	3.370	3.417	1,637	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,468,521.60	1,482,833.11	1.020	3.299	3.345	1,637	02/24/2027
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,853,957.50	12,248,598.62	0.250	0.258	0.262	357	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,035,796.39	3,295,843.51	0.375	0.736	0.746	1,118	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,624,650.00	14,927,621.36	0.650	0.795	0.806	1,152	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,929,502.00	10,770,421.46	0.650	0.994	1.007	1,147	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,519,597.65	13,905,452.24	1.750	1.846	1.871	670	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,249,220.35	11,335,000.00	0.560	0.552	0.560	1,173	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,063,242.10	6,715,000.00	0.600	0.592	0.600	1,209	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,189,994.45	2,423,128.45	0.650	0.536	0.544	1,174	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,456,064.00	1,598,046.61	0.500	0.531	0.539	1,163	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,648,600.00	3,957,467.73	0.375	0.728	0.738	1,089	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,192,500.00	9,958,132.94	0.500	0.643	0.652	1,020	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,824,300.00	1,987,009.37	0.375	0.588	0.596	1,089	08/25/2025
<b>Subtotal and Average</b>			<b>236,856,892.23</b>		<b>233,838,000.00</b>	<b>220,551,151.54</b>	<b>232,353,293.61</b>		<b>1.288</b>	<b>1.306</b>	<b>856</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Treasury Coupon Securities</b>												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	10,771,420.00	10,988,538.13	1.625	1.694	1.718	425	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,923,959.50	10,116,168.59	1.375	1.672	1.695	394	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,629,450.00	14,943,800.70	0.750	0.845	0.857	1,307	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,533,070.00	16,828,390.53	0.250	0.603	0.612	1,033	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,107,800.00	9,896,952.48	0.250	0.600	0.609	1,064	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,080,100.00	9,873,499.22	0.250	0.669	0.679	1,095	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,155,100.00	9,903,974.15	0.250	0.596	0.604	1,003	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,061,700.00	9,883,873.55	0.250	0.624	0.633	1,125	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,831,965.00	11,494,357.31	0.375	0.395	0.400	714	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,796,275.00	7,408,509.25	0.250	0.643	0.652	1,125	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,448,470.00	6,946,196.49	0.375	0.658	0.668	972	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,105,820.00	7,770,074.58	0.750	1.015	1.029	1,368	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,987,799.00	7,672,637.69	0.875	1.064	1.078	1,490	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,111,700.00	9,970,993.14	1.125	1.180	1.197	1,521	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,137,900.00	9,987,478.18	1.250	1.262	1.280	1,582	12/31/2026
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,522,300.00	9,807,763.31	2.250	2.676	2.713	1,628	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,628,900.00	9,918,449.19	2.500	2.655	2.691	1,672	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,455,192.00	4,410,303.44	2.625	3.532	3.581	1,733	05/31/2027
<b>Subtotal and Average</b>			<b>177,802,827.50</b>		<b>179,335,000.00</b>	<b>166,288,920.50</b>	<b>177,821,959.93</b>		<b>1.155</b>	<b>1.171</b>	<b>1,150</b>	
<b>Callable Federal Agency Securities</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,498,080.00	15,992,233.72	0.600	0.607	0.615	1,180	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,974,900.00	9,990,042.89	0.470	0.493	0.500	1,229	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,471,825.00	3,750,000.00	0.710	0.700	0.710	943	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,258,200.00	10,000,000.00	0.710	0.700	0.710	943	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,576,390.00	8,193,178.55	0.720	0.742	0.752	970	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,349,745.00	1,488,114.85	0.500	0.733	0.744	1,209	12/23/2025
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,442,638.00	8,208,670.82	0.850	0.896	0.908	1,274	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	923,147.80	1,019,299.56	0.550	0.847	0.858	1,260	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,616,400.00	15,000,000.00	1.000	0.986	1.000	1,306	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,056,128.00	17,596,242.16	0.960	0.953	0.966	1,281	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,698,920.00	4,000,000.00	0.800	0.789	0.800	970	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,415,440.00	8,000,000.00	0.670	0.661	0.670	902	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,955,543.75	6,625,000.00	1.000	0.986	1.000	1,455	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,194,096.30	5,769,770.56	1.000	0.987	1.001	1,434	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,494,750.00	4,998,005.84	1.000	0.996	1.010	1,455	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,019,600.00	9,946,251.62	0.600	0.756	0.766	1,201	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,347,705.00	1,488,890.25	0.520	0.736	0.746	1,216	12/30/2025

Portfolio PORT

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Callable Federal Agency Securities</b>												
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,963,284.40	8,776,197.77	1.400	1.391	1.410	1,581	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,427,792.85	3,514,857.97	0.375	0.375	0.380	288	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,057,100.00	9,984,362.66	0.500	0.544	0.552	1,125	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,068,500.00	9,996,528.89	0.600	0.603	0.611	1,152	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,324,400.00	20,000,000.00	0.310	0.306	0.310	358	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,424,960.00	6,004,995.83	0.640	0.606	0.615	1,216	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,730,000.00	2,982,224.15	0.550	0.742	0.752	1,089	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,754,503.85	1,910,817.61	0.700	0.766	0.776	1,063	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,266,925.00	2,488,870.63	0.580	0.714	0.724	1,145	10/20/2025
<b>Subtotal and Average</b>			<b>205,464,135.15</b>		<b>197,910,000.00</b>	<b>181,310,974.95</b>	<b>197,724,556.33</b>		<b>0.737</b>	<b>0.747</b>	<b>1,103</b>	
<b>Foreign Securities</b>												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,999,800.00	10,000,000.00	3.560	3.515	3.563	181	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	547	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	547	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,887,740.00	3,000,000.00	1.950	1.924	1.950	912	03/01/2025
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,887,540.00</b>	<b>16,000,000.00</b>		<b>3.161</b>	<b>3.205</b>	<b>387</b>	
<b>Municipal Securities</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,228,902.50	3,550,000.00	0.887	0.875	0.887	1,187	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	439,910.00	500,000.00	1.015	1.001	1.015	1,673	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	432,950.00	500,000.00	1.215	1.198	1.215	2,039	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	268,983.00	300,000.00	0.784	0.773	0.784	1,308	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	303,065.00	350,000.00	1.215	1.198	1.215	2,039	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	930,515.50	950,000.00	0.247	0.244	0.247	212	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	277,143.30	315,000.00	1.015	1.001	1.015	1,673	04/01/2027
9AMBDDB07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,236	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	809,908.90	890,000.00	1.101	1.086	1.101	1,187	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	476,658.00	520,000.00	1.255	1.238	1.255	1,187	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	829,057.95	945,000.00	1.822	1.797	1.822	2,283	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,573,132.65	5,295,000.00	1.922	1.895	1.922	2,648	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,199,034.90	1,330,000.00	1.466	1.446	1.466	1,552	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	537,191.60	605,000.00	1.616	1.594	1.616	1,917	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	443,960.00	500,000.00	1.616	1.594	1.616	1,917	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,986,590.00	3,005,607.33	1.000	0.346	0.351	105	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	358,992.00	361,048.14	1.500	0.326	0.330	91	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	357,082.50	386,398.94	1.500	0.543	0.550	1,187	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	357,575.40	378,565.45	1.500	0.454	0.460	822	12/01/2024



**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
August 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Municipal Securities</b>												
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	358,930.05	370,028.15	1.500	0.385	0.390	456	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	755,253.00	782,036.94	1.000	0.266	0.270	456	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	989,210.00	1,003,364.80	1.700	1.095	1.110	212	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,392,792.00	3,400,000.00	0.350	0.345	0.350	395	10/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,593,865.00	4,614,780.62	0.750	0.248	0.251	76	11/16/2022
<b>Subtotal and Average</b>			<b>48,519,530.96</b>		<b>48,470,000.00</b>	<b>46,565,703.25</b>	<b>48,516,830.37</b>		<b>1.828</b>	<b>1.854</b>	<b>2,597</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	241,119,360.96	241,119,360.96	241,119,360.96	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	63,200,416.64	63,200,416.64	63,200,416.64	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	130,876,636.62	130,876,636.62	130,876,636.62	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	42,054,994.69	42,054,994.69	42,054,994.69	1.490	1.470	1.490	1	
<b>Subtotal and Average</b>			<b>752,281,934.68</b>		<b>477,251,408.91</b>	<b>477,251,408.91</b>	<b>477,251,408.91</b>		<b>1.470</b>	<b>1.490</b>	<b>1</b>	
<b>Money Market Accounts</b>												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.170	0.168	0.170	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.920	0.907	0.920	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.000</b>	<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>			<b>1,713,798,186.24</b>		<b>1,431,952,408.91</b>	<b>1,381,270,086.90</b>	<b>1,427,414,728.91</b>		<b>1.397</b>	<b>1.416</b>	<b>600</b>	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
KEY	Key	KEY BANK			3,166,623.72	3,166,623.72	3,166,623.72		0.000	0.000	1
PNC	PNC	PNC			7,398,464.69	7,398,464.69	7,398,464.69		0.000	0.000	1
US BANK	US Bank	US Bank			361,967.04	361,967.04	361,967.04		0.000	0.000	1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,713,798,186.24</b>		<b>1,442,879,464.36</b>	<b>1,392,197,142.35</b>	<b>1,438,341,784.36</b>		<b>1.397</b>	<b>1.416</b>	<b>600</b>

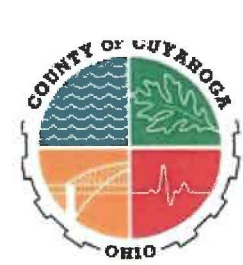


**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type  
August 1, 2022 through August 31, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>31,612,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			0.00	3,866,108.34	
PNC	PNC	PNC			6,183,948.15	0.00	
US BANK	US Bank	US Bank			29,615.84	983,366.22	
<b>Subtotal</b>							<b>0.00</b>
<b>Medium Term Notes</b>							
037833DV9	20036	Apple Corp	0.750	08/18/2022	4,911,000.00	4,911,000.00	
037833DV9	20CCT036	Apple Corp	0.750	08/18/2022	0.00	4,999,561.67	
023135BV7	21CCT036	Amazon	0.250	08/18/2022	0.00	2,000,484.67	
89788JAB5	20CCT014	Truist Bank	1.250	08/18/2022	0.00	11,198,540.89	
89788JAB5	22CCT006	Truist Bank	1.250	08/18/2022	0.00	1,514,215.01	
91282CFB2	22CCT025	U.S. Treasury	2.750	08/17/2022	6,047,706.64	0.00	
91282CEN7	22CCT026	U.S. Treasury	2.750	08/17/2022	5,936,250.00	0.00	
30231GBB7	19CCT028	Exxon Mobile	1.902	08/16/2022	0.00	11,000,000.00	
<b>Subtotal</b>							<b>129,280,566.46</b>
<b>Commercial Paper Disc. -Amortizing</b>							
62479MKH5	22CCT024	MUFG Bank Ltd NY	2.630	08/17/2022	10,453,207.92	0.00	
62479MPG2	22CCT028	MUFG Bank Ltd NY	3.470	08/18/2022	12,649,136.73	0.00	
63873KSC2	22CCT027	Natixis	3.740	08/18/2022	14,583,925.00	0.00	
<b>Subtotal</b>							<b>116,854,113.30</b>
<b>Federal Agency Coupon Securities</b>							
3133EM2W1	21CCT071	Federal Farm Credit Bank	0.150	08/18/2022	0.00	8,239,586.30	
<b>Subtotal</b>							<b>232,353,293.61</b>
<b>Treasury Coupon Securities</b>							
<b>Subtotal</b>							<b>177,821,959.93</b>
<b>Callable Federal Agency Securities</b>							
3133EMDA7	20CCT070	Federal Farm Credit Bank	0.160	08/17/2022	0.00	10,499,853.20	
<b>Subtotal</b>							<b>197,724,556.33</b>
<b>Foreign Securities</b>							

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Foreign Securities</b>							
		<b>Subtotal</b>					<b>16,000,000.00</b>
<b>Municipal Securities</b>							
		<b>Subtotal</b>					<b>48,516,830.37</b>
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	1.490		465,327.92	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		121,968.30	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		50,000,000.00	898,500,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		81,160.48	0.00	
		<b>Subtotal</b>			<b>50,668,456.70</b>	<b>898,500,000.00</b>	<b>477,251,408.91</b>
<b>Money Market Accounts</b>							
		<b>Subtotal</b>					<b>0.00</b>
		<b>Total</b>			<b>111,463,246.98</b>	<b>957,712,716.30</b>	<b>1,427,414,728.91</b>



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer - Grouped by Fund**  
**Received August 1, 2022 - August 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 Amount Due	Interest Amount Received	Variance
<b>und: Cuyahoga County Treasury</b>										
Apple Corp	037833DV9	20036	MTN	0.00	0.750	08/18/2022	08/18/2022	10,104.17	10,104.17	-
	037833DV9	20CCT036	MTN	0.00	0.750	08/18/2022	08/18/2022	10,104.17	10,104.17	-
	<b>Subtotal</b>								<b>20,208.34</b>	<b>20,208.34</b>
Amazon	023135BV7	21CCT036	MTN	0.00	0.250	08/18/2022	08/18/2022	1,333.33	1,333.33	-
	<b>Subtotal</b>								<b>1,333.33</b>	<b>1,333.33</b>
Citigroup Global Mkt	17330PNQ8	22CCT019	MTN	10,000,000.00	3.800	07/31/2022	08/01/2022	31,666.67	31,666.67	-
	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	08/16/2022	08/16/2022	21,312.50	21,312.50	-
	17330PNQ8	22CCT019	MTN	10,000,000.00	3.800	08/31/2022	08/31/2022	31,666.67	31,666.67	-
<b>Subtotal</b>								<b>84,645.84</b>	<b>84,645.84</b>	
Federal Farm Credit Bank	3133EKZK5	19CCT044	FAC	1,400,000.00	1.600	08/14/2022	08/14/2022	11,200.00	11,200.00	-
	3133EKA63	19CCT024	FAC	10,000,000.00	1.600	08/16/2022	08/16/2022	80,000.00	80,000.00	-
	3133EM2W1	21CCT071	FAC	0.00	0.150	08/18/2022	08/18/2022	3,128.13	3,128.13	-
<b>Subtotal</b>								<b>94,328.13</b>	<b>94,328.13</b>	
Federal Home Loan Bank	3130ANFD7	21CCT052	MC2	5,770,000.00	1.000	08/05/2022	08/05/2022	28,850.00	28,850.00	-
	3130AKVR4	21CCT019	MC2	1,030,000.00	0.550	08/12/2022	08/12/2022	2,832.50	2,832.50	-
	3130AGWK7	19CCT025	FAC	15,000,000.00	1.500	08/15/2022	08/15/2022	112,500.00	112,500.00	-
	3130ALGR9	21CCT018	MC2	8,225,000.00	0.850	08/26/2022	08/26/2022	34,956.25	34,956.25	-
	3130ANQU7	21CCT051	MC2	6,625,000.00	1.000	08/26/2022	08/26/2022	33,125.00	33,125.00	-
	3130ANLW8	21CCT053	MC2	5,000,000.00	1.000	08/26/2022	08/26/2022	25,000.00	25,000.00	-
<b>Subtotal</b>								<b>237,263.75</b>	<b>237,263.75</b>	
Federal Home Loan Mtg Corp	3137EAEV7	20CCT045	FAC	12,250,000.00	0.250	08/24/2022	08/24/2022	15,312.50	15,312.50	-
<b>Subtotal</b>								<b>15,312.50</b>	<b>15,312.50</b>	
Federal National Mtg Assn	3135G05M1	21CCT022	MC2	1,915,000.00	0.700	07/30/2022	08/01/2022	6,702.50	6,702.50	-
	3136G4Y56	20CCT048	MC2	20,000,000.00	0.310	08/25/2022	08/25/2022	31,000.00	31,000.00	-
	3136G4J95	21CCT021	MC2	3,000,000.00	0.550	08/25/2022	08/25/2022	8,250.00	8,250.00	-
<b>Subtotal</b>								<b>45,952.50</b>	<b>45,952.50</b>	

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
<b>und: Cuyahoga County Treasury</b>										
<b>Toyota Motor Credit Corporatio</b>	89236THF5	21CCT047	MTN	6,473,000.00	0.500	08/14/2022	08/14/2022	16,182.50	16,182.50	-
							<b>Subtotal</b>	<b>16,182.50</b>	<b>16,182.50</b>	
<b>Truist Bank</b>	89788JAB5	20CCT014	MTN	0.00	1.250	08/18/2022	08/17/2022	61,833.33	61,833.33	-
	89788JAB5	22CCT006	MTN	0.00	1.250	08/18/2022	08/18/2022	8,391.67	8,391.67	-
							<b>Subtotal</b>	<b>70,225.00</b>	<b>70,225.00</b>	
<b>U.S. Treasury</b>	91282CAB7	21CCT044	TRC	10,000,000.00	0.250	07/31/2022	08/01/2022	12,500.00	12,500.00	-
	91282CCT6	21CCT055	TRC	11,500,000.00	0.375	08/15/2022	08/15/2022	21,562.50	21,562.50	-
	912828V98	22CCT010	TRC	10,000,000.00	2.250	08/15/2022	08/15/2022	112,500.00	112,500.00	-
	91282CAJ0	21CCT045	TRC	10,000,000.00	0.250	08/31/2022	08/31/2022	12,500.00	12,500.00	-
							<b>Subtotal</b>	<b>159,062.50</b>	<b>159,062.50</b>	
<b>Exxon Mobile</b>	30231GBB7	19CCT028	MTN	0.00	1.902	08/16/2022	08/16/2022	104,610.00	104,610.00	-
							<b>Subtotal</b>	<b>104,610.00</b>	<b>104,610.00</b>	
<b>Cuyahoga County Treasury Subtotal</b>								<b>849,124.39</b>	<b>849,124.39</b>	
<b>Total</b>								<b>849,124.39</b>	<b>849,124.39</b>	
<b>Total Cash Overpayment</b>								<b>0.00</b>		
<b>Total Cash Shortfall</b>								<b>0.00</b>		

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
<b>Cash Accounts</b>							
<b>Fund: Cuyahoga County Treasury</b>							
<b>STAR Ohio</b>	STAR ARP	STAR ARP	RRP	240,654,033.04	1.490	08/31/2022	465,327.92
	STAR DEVELOPMEN	STAR DEVELOP	RRP	63,078,448.34	1.490	08/31/2022	121,968.30
	STAR OPIOID	STAR OPIOID	RRP	41,973,834.21	1.490	08/31/2022	81,160.48
						<b>Subtotal</b>	<b>668,456.70</b>
						<b>Cuyahoga County Treasury Subtotal</b>	<b>668,456.70</b>
						<b>Total</b>	<b>668,456.70</b>



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

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Medium Term Notes	6,825,000.00	6,729,048.30	6,810,052.77	11.31	417	201	1.217	1.234
Commercial Paper Disc. -Amortizing	7,425,000.00	7,286,783.17	7,287,021.48	12.11	268	240	2.791	2.830
Federal Agency Coupon Securities	15,315,000.00	14,686,927.55	15,239,868.61	25.32	955	707	1.001	1.015
Federal Agency Disc Note -Amortiz	3,070,000.00	2,999,276.58	2,999,276.58	4.98	267	239	3.591	3.641
Treasury Coupon Securities	19,255,000.00	18,120,164.20	19,038,248.73	31.63	1,129	873	0.978	0.991
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,816,687.65	12.99	1,481	1,217	1.196	1.213
Municipal Securities	1,000,000.00	996,770.00	1,001,869.11	1.66	365	105	0.346	0.351
<b>Investments</b>	<b>60,770,000.00</b>	<b>58,136,875.40</b>	<b>60,193,024.93</b>	<b>100.00%</b>	<b>890</b>	<b>678</b>	<b>1.378</b>	<b>1.397</b>

<b>Total Earnings</b>	<b>August 31 Month Ending</b>
Current Year	63,341.26
<b>Average Daily Balance</b>	<b>59,515,392.73</b>
<b>Effective Rate of Return</b>	<b>1.25%</b>

  
 \_\_\_\_\_ 7/24/2023  
 Lisa Rocco, Interim Treasurer

Reporting period 08/01/2022-08/31/2022

Run Date: 03/15/2023 - 14:10

No fiscal year history available

Portfolio OPI  
AP  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1