



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 December 2022

Included are the following:

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



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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Medium Term Notes	129,536,000.00	124,302,825.36	129,329,958.73	10.34	889	544	1.796	1.821
Commercial Paper Disc. -Amortizing	74,265,000.00	73,273,392.30	73,402,033.20	5.87	251	100	3.584	3.634
Federal Agency Coupon Securities	221,588,000.00	206,129,024.09	220,230,931.88	17.60	1,647	781	1.469	1.489
Treasury Coupon Securities	217,735,000.00	201,981,582.30	215,284,686.90	17.21	1,524	1,125	1.821	1.846
Callable Federal Agency Securities	230,515,000.00	211,820,621.20	230,356,508.88	18.41	1,638	1,077	1.258	1.276
Foreign Securities	16,000,000.00	15,820,845.00	16,000,000.00	1.28	1,823	265	3.161	3.205
Municipal Securities	37,100,000.00	34,862,190.35	37,127,816.11	2.97	4,638	3,216	2.296	2.328
STAR Ohio Account	329,287,465.52	329,287,465.52	329,287,465.52	26.32	1	1	1.470	1.490
	1,256,026,465.52	1,197,477,946.12	1,251,019,401.22	100.00%	1,122	691	1.695	1.719
Investments								
Cash								
Passbook/Checking (not included in yield calculations)	13,781,362.21	13,781,362.21	13,781,362.21		1	1	0.000	0.000
Total Cash and Investments	1,269,807,827.73	1,211,259,308.33	1,264,800,763.43		1,122	691	1.695	1.719

Total Earnings	December 31 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	1,877,263.45	16,023,151.10	16,023,151.10
Average Daily Balance	1,275,536,943.04	1,495,298,759.88	
Effective Rate of Return	1.73%	1.07%	


 Lisa Rocco, Interim Treasurer
 7/24/2023

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 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
Medium Term Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,360,900.00	10,999,249.86	0.450	0.449	0.455	497	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,595,900.00	10,000,000.00	0.350	0.345	0.350	340	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,413,324.45	3,661,138.31	0.850	0.896	0.909	663	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,684,589.90	5,026,588.54	0.850	0.876	0.888	663	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,010,248.65	2,155,611.15	0.600	0.575	0.583	621	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,838,400.00	7,932,673.00	0.650	2.280	2.311	187	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,175,473.00	9,300,000.00	2.750	2.716	2.754	166	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,853,500.00	10,000,000.00	3.800	3.800	3.853	210	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,726,346.00	1,850,834.56	0.625	0.590	0.598	618	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,538,759.80	8,057,442.97	1.250	1.249	1.266	740	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,721,832.20	2,749,135.78	2.700	2.264	2.295	137	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	9,957,489.00	10,100,000.00	2.500	2.466	2.500	120	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,298,099.54	6,478,862.87	0.500	0.348	0.353	225	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,652,950.00	4,999,486.67	0.625	0.622	0.631	621	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,583,540.00	5,998,836.46	0.625	0.628	0.637	621	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,097,910.00	6,483,437.53	0.500	0.667	0.676	534	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,789,600.00	9,992,092.13	3.950	3.929	3.984	911	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,537,148.52	1,550,808.00	2.750	2.165	2.195	120	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,780,854.30	6,052,424.27	2.750	2.932	2.973	1,672	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,685,960.00	5,941,336.63	2.750	2.952	2.993	1,580	04/30/2027
Subtotal and Average			129,324,130.22		129,536,000.00	124,302,825.36	129,329,958.73		1.796	1.821	544	
Commercial Paper Disc. -Amortizing												
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,961,400.00	9,978,916.67	2.300	2.373	2.406	33	02/03/2023
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	10,037,436.50	10,070,204.08		3.254	3.300	89	03/31/2023
62479MPG2	22CCT028	MUFG Bank Ltd NY		08/18/2022	12,875,000.00	12,804,445.00	12,817,913.68	3.470	3.532	3.581	46	02/16/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,420,760.00	3,425,115.56	4.640	4.831	4.898	166	06/16/2023
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	11,842,320.00	11,836,426.39	5.150	5.390	5.465	236	08/25/2023
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,468,180.80	10,477,598.49	2.240	2.306	2.338	19	01/20/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,738,850.00	14,795,858.33	3.740	3.841	3.895	131	05/12/2023
Subtotal and Average			84,484,971.89		74,265,000.00	73,273,392.30	73,402,033.20		3.584	3.634	100	
Federal Agency Coupon Securities												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,913,300.00	10,000,000.00	5.500	4.645	4.710	303	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,018,300.00	9,999,773.78	0.500	0.494	0.501	1,032	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,821,790.00	6,496,523.51	0.480	0.491	0.498	1,110	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,515,936.00	6,662,296.96	2.700	2.476	2.510	380	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,707,300.00	9,991,694.81	2.300	2.338	2.370	460	04/05/2024

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Federal Agency Coupon Securities												
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,564,900.00	9,994,820.83	1.850	1.859	1.885	572	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,547,000.00	9,998,667.50	1.600	1.587	1.609	593	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,051,800.00	19,988,404.71	1.600	1.613	1.635	625	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,373,218.00	1,400,090.62	1.600	1.567	1.589	225	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,754,900.00	9,998,043.86	1.625	1.627	1.650	295	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,745,567.25	8,172,961.45	0.300	0.316	0.321	442	03/18/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	977,950.00	999,952.54	2.500	2.471	2.505	341	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,241,750.00	14,995,944.90	1.500	1.479	1.500	592	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	8,934,900.00	10,035,836.75	0.875	0.758	0.769	1,258	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,713,100.00	9,087,967.86	1.020	3.370	3.417	1,515	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,428,948.40	1,494,525.62	1.020	3.299	3.345	1,515	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	2,999,300.04	3,299,889.59	0.375	0.736	0.746	996	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,457,700.00	14,935,266.99	0.650	0.795	0.806	1,030	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,773,339.40	10,783,108.83	0.650	0.994	1.007	1,025	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,339,278.75	13,910,816.43	1.750	1.846	1.871	548	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,138,477.40	11,335,000.00	0.560	0.552	0.560	1,051	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	5,995,353.45	6,715,000.00	0.600	0.592	0.600	1,087	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,165,675.40	2,422,285.40	0.650	0.536	0.544	1,052	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,438,800.00	1,598,251.15	0.500	0.531	0.539	1,041	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,607,560.00	3,962,219.94	0.375	0.728	0.738	967	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,099,100.00	9,963,127.02	0.500	0.643	0.652	898	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,803,780.00	1,988,460.83	0.375	0.588	0.596	967	08/25/2025
Subtotal and Average			220,216,162.96		221,588,000.00	206,129,024.09	220,230,931.88	1.469	1.489	1.481	781	

Treasury Coupon Securities

912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,902,644.50	10,126,644.30	1.375	1.672	1.695	272	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,444,350.00	14,949,046.54	0.750	0.845	0.857	1,185	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,400,300.00	16,848,658.06	0.250	0.603	0.612	911	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,023,800.00	9,908,768.08	0.250	0.600	0.609	942	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	8,992,200.00	9,887,593.37	0.250	0.669	0.679	973	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,078,100.00	9,915,654.26	0.250	0.596	0.604	881	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	8,978,900.00	9,896,466.82	0.250	0.624	0.633	1,003	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,743,530.00	11,495,321.47	0.375	0.395	0.400	592	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,734,175.00	7,418,430.91	0.250	0.643	0.652	1,003	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,388,620.00	6,952,949.61	0.375	0.658	0.668	850	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,000,944.00	7,777,202.43	0.750	1.015	1.029	1,246	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,868,138.55	7,677,743.87	0.875	1.064	1.078	1,368	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,944,100.00	9,973,319.79	1.125	1.180	1.197	1,399	10/31/2026

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Treasury Coupon Securities												
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	8,955,100.00	9,988,443.84	1.250	1.262	1.280	1,460	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,618,000.00	9,575,144.43	3.125	4.084	4.140	1,703	08/31/2027
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,305,900.00	9,822,145.11	2.250	2.676	2.713	1,506	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,384,000.00	9,924,399.67	2.500	2.655	2.691	1,550	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,336,052.00	4,423,657.73	2.625	3.532	3.581	1,611	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,352,468.75	7,311,878.91	4.125	4.110	4.167	1,733	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,539,319.00	10,405,116.49	3.250	4.317	4.377	1,641	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,011,250.00	2,969,157.24	4.125	4.307	4.367	1,733	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	7,979,290.50	7,991,821.81	3.000	4.506	4.569	546	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	10,000,400.00	10,045,122.16	4.500	4.192	4.250	699	11/30/2024
Subtotal and Average			208,123,558.94		217,735,000.00	201,981,582.30	215,284,686.90		1.821	1.846	1,125	
Callable Federal Agency Securities												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,306,080.00	15,993,035.06	0.600	0.607	0.615	1,058	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,875,700.00	9,991,029.56	0.470	0.493	0.500	1,107	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,421,950.00	3,750,000.00	0.710	0.700	0.710	821	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,125,200.00	10,000,000.00	0.710	0.700	0.710	821	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,454,210.00	8,194,033.90	0.720	0.742	0.752	848	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,335,105.00	1,489,311.35	0.500	0.733	0.744	1,087	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,201,380.00	10,464,030.73	3.375	3.408	3.455	1,718	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,138,600.00	10,006,963.34	4.375	4.220	4.279	1,760	10/27/2027
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,342,539.75	8,210,232.18	0.850	0.896	0.908	1,152	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	912,631.50	1,020,334.25	0.550	0.847	0.858	1,138	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,428,450.00	15,000,000.00	1.000	0.986	1.000	1,184	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,774,176.00	17,596,598.92	0.960	0.953	0.966	1,159	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,653,720.00	4,000,000.00	0.800	0.789	0.800	848	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,388,400.00	8,000,000.00	0.670	0.661	0.670	780	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,857,957.50	6,625,000.00	1.000	0.986	1.000	1,333	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,110,546.70	5,769,790.03	1.000	0.987	1.001	1,312	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,421,100.00	4,998,172.60	1.000	0.996	1.010	1,333	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	8,921,600.00	9,951,699.09	0.600	0.756	0.766	1,079	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,333,560.00	1,490,002.15	0.520	0.736	0.746	1,094	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,809,897.80	8,776,490.44	1.400	1.391	1.410	1,459	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,648,440.20	5,636,223.37	4.500	4.635	4.700	641	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,077,587.20	2,073,378.22	4.500	4.627	4.692	641	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,930,811.85	7,947,177.70	4.250	4.014	4.070	1,804	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,966,800.00	9,986,054.71	0.500	0.544	0.552	1,003	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,977,100.00	9,996,895.56	0.600	0.603	0.611	1,030	10/27/2025

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Callable Federal Agency Securities												
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,403,800.00	20,000,000.00	0.310	0.306	0.310	236	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,333,340.00	6,004,495.83	0.640	0.606	0.615	1,094	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,702,070.00	2,984,210.28	0.550	0.742	0.752	967	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,735,717.70	1,911,296.05	0.700	0.766	0.776	941	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,232,150.00	2,490,053.56	0.580	0.714	0.724	1,023	10/20/2025
Subtotal and Average			222,919,019.79		230,515,000.00	211,820,621.20	230,356,508.88		1.258	1.276	1,077	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,990,300.00	10,000,000.00	3.560	3.515	3.563	59	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,485,945.00	1,500,000.00	3.350	3.308	3.354	425	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,488,450.00	1,500,000.00	3.500	3.133	3.177	425	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,856,150.00	3,000,000.00	1.950	1.924	1.950	790	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,820,845.00	16,000,000.00		3.161	3.205	265	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,173,984.00	3,550,000.00	0.887	0.875	0.887	1,065	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	431,785.00	500,000.00	1.015	1.001	1.015	1,551	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	421,725.00	500,000.00	1.215	1.198	1.215	1,917	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	265,680.00	300,000.00	0.784	0.773	0.784	1,186	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	295,207.50	350,000.00	1.215	1.198	1.215	1,917	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	939,844.50	950,000.00	0.247	0.244	0.247	90	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	272,024.55	315,000.00	1.015	1.001	1.015	1,551	04/01/2027
9AMBDD07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,114	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	798,605.90	890,000.00	1.101	1.086	1.101	1,065	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	469,965.60	520,000.00	1.255	1.238	1.255	1,065	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	800,509.50	945,000.00	1.822	1.797	1.822	2,161	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,383,836.40	5,295,000.00	1.922	1.895	1.922	2,526	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,175,626.90	1,330,000.00	1.466	1.446	1.466	1,430	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	522,605.05	605,000.00	1.616	1.594	1.616	1,795	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	431,905.00	500,000.00	1.616	1.594	1.616	1,795	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	352,072.50	385,229.82	1.500	0.543	0.550	1,065	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	355,407.20	377,296.49	1.500	0.454	0.460	700	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	358,065.00	368,687.31	1.500	0.385	0.390	334	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	755,260.75	780,160.43	1.000	0.266	0.270	334	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	993,080.00	1,001,442.06	1.700	1.095	1.110	90	04/01/2023
Subtotal and Average			38,495,312.15		37,100,000.00	34,862,190.35	37,127,816.11		2.296	2.328	3,216	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 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
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	187,182,904.10	187,182,904.10	187,182,904.10	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	29,823,803.23	29,823,803.23	29,823,803.23	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	76,459,318.17	76,459,318.17	76,459,318.17	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	35,821,440.02	35,821,440.02	35,821,440.02	1.490	1.470	1.490	1	
Subtotal and Average			342,397,677.19		329,287,465.52	329,287,465.52	329,287,465.52		1.470	1.490	1	
Money Market Accounts												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.170	0.168	0.170	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.920	0.907	0.920	1	
Subtotal and Average			0.00		0.00	0.00	0.00		0.000	0.000	0	
Total and Average			1,275,536,943.04		1,256,026,465.52	1,197,477,946.12	1,251,019,401.22		1.695	1.719	691	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
Passbook/Checking Accounts											
KEY	Key	KEY BANK			4,193,247.59	4,193,247.59	4,193,247.59		0.000	0.000	1
PNC	PNC	PNC			9,003,308.17	9,003,308.17	9,003,308.17		0.000	0.000	1
US BANK	US Bank	US Bank			584,806.45	584,806.45	584,806.45		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,275,536,943.04		1,269,807,827.73	1,211,259,308.33	1,264,800,763.43		1.695	1.719	691

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			0.00	1,722,976.76	
PNC	PNC	PNC			2,433,093.80	0.00	
US BANK	US Bank	US Bank			0.00	490,709.40	
		Subtotal			2,433,093.80	2,213,686.16	0.00
Medium Term Notes							
		Subtotal					129,329,958.73
Commercial Paper Disc. -Amortizing							
2254EBMP3	22CCT007	Credit Suisse CP	1.830	12/23/2022	0.00	5,860,000.00 **	
2254EBMW8	22CCT011	Credit Suisse CP	1.900	12/30/2022	0.00	7,525,000.00	
		Subtotal			0.00	13,385,000.00	73,402,033.20
Federal Agency Coupon Securities							
		Subtotal					220,230,931.88
Treasury Coupon Securities							
91282CFX4	22CCT041	U.S. Treasury	4.500	12/23/2022	10,045,703.13	0.00	
		Subtotal			10,045,703.13	0.00	215,284,686.90
Callable Federal Agency Securities							
3130ATUS4	22CCT042	Federal Home Loan Bank	4.250	12/30/2022	7,947,212.65	0.00	
		Subtotal			7,947,212.65	0.00	230,356,508.88
Foreign Securities							
		Subtotal					16,000,000.00
Municipal Securities							
443695RB9	21CCT078	City of Hudson	1.000	12/15/2022	0.00	3,000,000.00	
54376PAM9	20CCT063	Lorain Ohio Public Library	1.500	12/01/2022	0.00	360,000.00	
		Subtotal			0.00	3,360,000.00	37,127,816.11
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		679,650.01	18,930,083.71	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		110,224.77	5,609,459.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		34,629,687.01	78,981,029.92	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		9,607,825.42	10,090,144.30	

** - Indicates incomplete recording of maturity redemption.

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
		Subtotal			45,027,387.21	113,610,716.93	329,287,465.52
Money Market Accounts							
		Subtotal					0.00
		Total			65,453,396.79	132,569,403.09	1,251,019,401.22



Cuyahoga County Treasury Received Interest

Sorted by Issuer - Grouped by Fund
Received December 1, 2022 - December 31, 2022

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance							
								Amount Due	Amount Received								
und: Cuyahoga County Treasury																	
Bank of New York Mellon	06406RAP2	21CCT048	MTN	10,000,000.00	0.350	12/07/2022	12/07/2022	17,500.00	17,500.00	-							
								Subtotal	17,500.00	17,500.00							
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	12/16/2022	12/16/2022	21,312.50	21,312.50	-							
								Subtotal	21,312.50	21,312.50							
Franklin County Convention Fac	353174JA4	20CCT054	MUN	520,000.00	1.255	12/01/2022	12/01/2022	3,263.00	3,263.00	-							
								353174JD8	20CCT055	MUN	945,000.00	1.822	12/01/2022	12/01/2022	8,608.95	8,608.95	-
								353174JE6	20CCT056	MUN	5,295,000.00	1.922	12/01/2022	12/01/2022	50,884.95	50,884.95	-
								353174JB2	20CCT057	MUN	1,330,000.00	1.466	12/01/2022	12/01/2022	9,748.90	9,748.90	-
								353174JC0	20CCT058	MUN	605,000.00	1.616	12/01/2022	12/01/2022	4,888.40	4,888.40	-
								Subtotal	77,394.20	77,394.20							
Federal Farm Credit Bank	3133EMLR1	21CCT062	MC2	1,500,000.00	0.500	12/23/2022	12/23/2022	3,750.00	3,750.00	-							
								Subtotal	3,750.00	3,750.00							
Federal Home Loan Bank	3130AAHE1	19CCT016	FAC	1,000,000.00	2.500	12/08/2022	12/08/2022	12,500.00	12,500.00	-							
								3130AN4T4	21CCT049	FAC	10,000,000.00	0.875	12/12/2022	12/12/2022	43,750.00	43,750.00	-
								3130AKKG0	21CCT061	MC2	1,500,000.00	0.520	12/30/2022	12/30/2022	3,900.00	3,900.00	-
								3130AQFP3	21CCT079	MC2	8,780,000.00	1.400	12/30/2022	12/30/2022	61,460.00	61,460.00	-
								Subtotal	121,610.00	121,610.00							
Federal National Mtg Assn	3135G04Z3	21CCT017	FAC	10,000,000.00	0.500	12/17/2022	12/17/2022	25,000.00	25,000.00	-							
								3135GA7D7	20CCT086	FAC	6,715,000.00	0.600	12/23/2022	12/23/2022	20,145.00	20,145.00	-
								3135G06Q1	20CCT088	MC2	6,000,000.00	0.640	12/30/2022	12/30/2022	19,200.00	19,200.00	-
								Subtotal	64,345.00	64,345.00							
City of Hudson	443695RB9	21CCT078	MUN	0.00	1.000	12/15/2022	12/15/2022	30,000.00	30,000.00	-							
								Subtotal	30,000.00	30,000.00							
Lorain Ohio Public Library	54376PAM9	20CCT063	MUN	0.00	1.500	12/01/2022	12/01/2022	2,700.00	2,700.00	-							
								54376PAQ0	20CCT065	MUN	375,000.00	1.500	12/01/2022	12/01/2022	2,812.50	2,812.50	-
								54376PAP2	20CCT066	MUN	370,000.00	1.500	12/01/2022	12/01/2022	2,775.00	2,775.00	-
								54376PAN7	20CCT067	MUN	365,000.00	1.500	12/01/2022	12/01/2022	2,737.50	2,737.50	-

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance	
								Amount Due	Amount Received		
							Subtotal	11,025.00	11,025.00		
Lucas County	54930LSW6	20CCT069	MUN	775,000.00	1.000	12/01/2022	12/01/2022	3,875.00	3,875.00	-	
							Subtotal	3,875.00	3,875.00		
Toyota Motor Credit Corporatio	89236TJH9	21CCT067	MTN	6,500,000.00	0.500	12/18/2022	12/18/2022	16,250.00	16,250.00	-	
	89236TKC8	22CCT020	MTN	10,000,000.00	3.950	12/30/2022	12/30/2022	197,500.00	197,500.00	-	
							Subtotal	213,750.00	213,750.00		
Cuyahoga County Treasury Subtotal									564,561.70	564,561.70	
							Total		564,561.70	564,561.70	
							Total Cash Overpayment		0.00		
							Total Cash Shortfall		0.00		

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
Fund: Cuyahoga County Treasury							
STAR Ohio	STAR DEVELOPMEN	STAR DEVELOP	RRP	29,823,803.23	1.490	12/30/2022	110,224.77
						Subtotal	110,224.77
						Cuyahoga County Treasury Subtotal	110,224.77
						Total	110,224.77



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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Medium Term Notes	6,825,000.00	6,729,048.30	6,813,263.97	11.24	417	79	1.220	1.237
Commercial Paper Disc. -Amortizing	7,425,000.00	7,314,639.83	7,355,206.77	12.14	268	118	2.800	2.839
Federal Agency Coupon Securities	16,560,000.00	15,931,137.42	16,494,797.83	27.22	910	568	1.284	1.302
Federal Agency Disc Note -Amortiz	3,070,000.00	3,035,378.07	3,035,378.07	5.01	267	117	3.591	3.641
Treasury Coupon Securities	19,255,000.00	18,120,164.20	19,067,315.83	31.47	1,129	751	0.978	0.991
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,823,810.34	12.91	1,480	1,095	1.196	1.213
Investments	61,015,000.00	58,448,273.42	60,589,772.81	100.00%	887	561	1.469	1.489

Total Earnings	December 31	Month Ending
Current Year	74,999.43	
Average Daily Balance	60,219,861.15	
Effective Rate of Return	1.47%	

[Handwritten Signature]

7/24/2023

Lisa Rocco, Interim Treasurer