



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 July 2022

Included are the following:

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



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

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	31,612,000.00	31,612,000.00	31,612,000.00	1.39	183	60	0.250	0.253
Medium Term Notes	148,146,000.00	144,688,506.38	147,998,622.14	6.49	847	498	1.595	1.618
Commercial Paper Disc. -Amortizing	79,625,000.00	78,626,801.70	79,003,144.20	3.47	267	140	1.699	1.722
Federal Agency Coupon Securities	242,088,000.00	231,535,340.10	240,560,763.54	10.55	1,642	867	1.255	1.272
Treasury Coupon Securities	179,335,000.00	169,371,503.20	177,782,299.68	7.80	1,564	1,181	1.155	1.171
Callable Federal Agency Securities	212,910,000.00	200,452,182.00	212,719,512.48	9.33	1,575	1,059	0.697	0.706
Foreign Securities	16,000,000.00	15,883,680.00	16,000,000.00	0.70	1,823	418	3.161	3.205
Municipal Securities	48,470,000.00	47,007,403.10	48,522,604.03	2.13	3,687	2,627	1.828	1.854
STAR Ohio Account	1,325,082,952.21	1,325,082,952.21	1,325,082,952.21	58.14	1	1	1.470	1.490
Investments	2,283,268,952.21	2,244,260,368.69	2,279,281,898.28	100.00%	601	380	1.369	1.388
Cash								
Passbook/Checking (not included in yield calculations)	9,562,966.02	9,562,966.02	9,562,966.02		1	1	0.000	0.000
Total Cash and Investments	2,292,831,918.23	2,253,823,334.71	2,288,844,864.30		601	380	1.369	1.388

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	1,370,777.44	6,821,119.99
Average Daily Balance	2,068,719,738.54	1,540,157,834.03
Effective Rate of Return	0.78%	0.76%



 Lisa Rocco, Interim Treasurer

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Certificates of Deposit - Bank												
22CD001	22CD001	First Federal of Lakewood		03/31/2022	1,112,000.00	1,112,000.00	1,112,000.00	0.250	0.250	0.253	60	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	60	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	60	09/30/2022
Subtotal and Average			31,612,000.00		31,612,000.00	31,612,000.00	31,612,000.00	0.250	0.253	0.253	60	
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	4,910,350.00	4,999,533.33	0.750	0.752	0.762	283	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,537,450.00	10,999,020.69	0.450	0.449	0.455	650	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,963,980.00	2,000,515.88	0.250	0.214	0.217	284	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,663,700.00	10,000,000.00	0.350	0.345	0.350	493	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,479,697.60	3,660,252.60	0.850	0.896	0.909	816	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,775,683.20	5,025,806.10	0.850	0.876	0.888	816	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,040,978.95	2,155,760.94	0.600	0.575	0.583	774	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,810,080.00	7,878,377.04	0.650	2.280	2.311	340	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,129,438.00	9,300,000.00	2.750	2.716	2.754	319	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,998,600.00	10,000,000.00	3.800	3.800	3.853	363	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,754,225.50	1,851,040.11	0.625	0.590	0.598	771	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,706,327.20	8,056,916.83	1.250	1.249	1.266	893	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,728,831.95	2,753,664.00	2.700	2.264	2.295	290	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	10,045,763.00	10,100,000.00	2.500	2.466	2.500	273	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,296,546.02	6,482,806.50	0.500	0.348	0.353	378	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,735,000.00	4,999,360.86	0.625	0.622	0.631	774	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,682,000.00	5,998,551.28	0.625	0.628	0.637	774	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,174,285.00	6,478,723.36	0.500	0.667	0.676	687	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	10,145,400.00	9,990,772.69	3.950	3.929	3.984	1,064	06/30/2025
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,069,296.00	11,198,417.48	1.250	1.256	1.274	220	03/09/2023
89788JAB5	22CCT006	Truist Bank		03/31/2022	1,520,000.00	1,502,261.60	1,513,725.73	1.250	1.914	1.941	220	03/09/2023
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,541,142.36	1,554,318.00	2.750	2.165	2.195	273	05/01/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	10,997,470.00	11,001,058.72	1.902	1.641	1.664	15	08/16/2022
Subtotal and Average			147,994,354.16		148,146,000.00	144,688,506.38	147,998,622.14	1.595	1.618	1.618	498	
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,908,560.00	11,975,160.00	0.810	0.823	0.834	92	11/01/2022
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,824,900.00	9,881,166.67	2.300	2.373	2.406	186	02/03/2023
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,974,150.00	4,995,440.28	0.490	0.497	0.504	67	10/07/2022
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,786,164.00	5,817,104.80	1.830	1.879	1.905	144	12/23/2022
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,421,456.00	7,465,029.93	1.900	1.951	1.979	151	12/30/2022
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	9,915,332.00	9,933,026.83		3.254	3.300	242	03/31/2023

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,560,708.00	7,592,362.00	0.540	0.548	0.555	67	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,909,910.00	10,966,120.00	1.120	1.140	1.156	99	11/08/2022
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,325,621.70	10,377,733.69	2.240	2.306	2.338	172	01/20/2023
Subtotal and Average			77,030,232.57		79,625,000.00	78,626,801.70	79,003,144.20		1.699	1.722	140	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,278,300.00	9,999,740.44	0.500	0.494	0.501	1,185	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,000,605.00	6,496,046.84	0.480	0.491	0.498	1,263	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,634,904.50	6,667,215.75	2.700	2.476	2.510	533	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,897,900.00	9,988,950.81	2.300	2.338	2.370	613	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,786,800.00	9,993,445.83	1.850	1.859	1.885	725	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,758,000.00	9,998,325.83	1.600	1.587	1.609	746	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,492,000.00	19,985,581.18	1.600	1.613	1.635	778	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,381,198.00	1,400,151.58	1.600	1.567	1.589	378	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,844,400.00	9,997,039.00	1.625	1.627	1.650	448	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,851,515.25	8,172,261.72	0.300	0.316	0.321	595	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,065,860.00	8,238,928.18	0.150	0.315	0.319	289	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	9,995,500.00	10,000,298.71	2.000	1.943	1.970	39	09/09/2022
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	993,360.00	999,931.41	2.500	2.471	2.505	494	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,580,750.00	14,994,903.35	1.500	1.479	1.500	745	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,286,900.00	10,040,168.34	0.875	0.758	0.769	1,411	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	9,161,000.00	8,996,337.04	1.020	3.370	3.417	1,668	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,502,404.00	1,479,909.98	1.020	3.299	3.345	1,668	02/24/2027
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,898,302.50	12,248,479.53	0.250	0.258	0.262	388	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,086,024.70	3,294,831.99	0.375	0.736	0.746	1,149	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,887,300.00	14,925,709.95	0.650	0.795	0.806	1,183	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,102,761.90	10,767,249.61	0.650	0.994	1.007	1,178	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,656,021.30	13,904,111.19	1.750	1.846	1.871	701	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,522,507.20	11,335,000.00	0.560	0.552	0.560	1,204	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,229,975.55	6,715,000.00	0.600	0.592	0.600	1,240	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,248,558.20	2,423,339.21	0.650	0.536	0.544	1,205	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,482,512.00	1,597,995.47	0.500	0.531	0.539	1,194	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,707,120.00	3,956,279.68	0.375	0.728	0.738	1,120	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,349,300.00	9,956,884.42	0.500	0.643	0.652	1,051	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,853,560.00	1,986,646.50	0.375	0.588	0.596	1,120	08/25/2025
Subtotal and Average			239,591,951.19		242,088,000.00	231,535,340.10	240,560,763.54		1.255	1.272	867	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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
Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	10,822,130.00	10,987,702.09	1.625	1.694	1.718	456	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,963,240.00	10,113,506.72	1.375	1.672	1.695	425	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,942,350.00	14,942,467.74	0.750	0.845	0.857	1,338	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,776,170.00	16,823,240.59	0.250	0.603	0.612	1,064	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,259,800.00	9,893,950.15	0.250	0.600	0.609	1,095	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,240,200.00	9,869,917.92	0.250	0.669	0.679	1,126	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,296,900.00	9,901,006.25	0.250	0.596	0.604	1,034	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,223,800.00	9,880,673.63	0.250	0.624	0.633	1,156	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,925,920.00	11,494,112.32	0.375	0.395	0.400	745	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,917,850.00	7,405,988.17	0.250	0.643	0.652	1,156	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,543,670.00	6,944,480.54	0.375	0.658	0.668	1,003	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,273,182.00	7,768,263.40	0.750	1.015	1.029	1,399	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,168,179.20	7,671,340.22	0.875	1.064	1.078	1,521	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,353,500.00	9,970,401.94	1.125	1.180	1.197	1,552	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,387,500.00	9,987,232.81	1.250	1.262	1.280	1,613	12/31/2026
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,786,300.00	9,804,167.86	2.250	2.676	2.713	1,659	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,905,900.00	9,916,937.19	2.500	2.655	2.691	1,703	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,584,912.00	4,406,910.14	2.625	3.532	3.581	1,764	05/31/2027
Subtotal and Average			177,763,167.23		179,335,000.00	169,371,503.20	177,782,299.68		1.155	1.171	1,181	

Callable Federal Agency Securities

3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	15,000,000.00	14,925,000.00	14,999,730.38	0.160	0.167	0.169	73	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,838,720.00	15,992,033.39	0.600	0.607	0.615	1,211	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,234,700.00	9,989,796.22	0.470	0.493	0.500	1,260	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,532,537.50	3,750,000.00	0.710	0.700	0.710	974	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,420,100.00	10,000,000.00	0.710	0.700	0.710	974	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,736,044.00	8,192,964.71	0.720	0.742	0.752	1,001	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,382,640.00	1,487,815.73	0.500	0.733	0.744	1,240	12/23/2025
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,588,714.00	8,208,280.48	0.850	0.896	0.908	1,305	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	948,825.70	1,019,040.88	0.550	0.847	0.858	1,291	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,112,900.00	15,000,000.00	1.000	0.986	1.000	1,337	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,397,744.00	17,596,152.97	0.960	0.953	0.966	1,312	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,766,520.00	4,000,000.00	0.800	0.789	0.800	1,001	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,517,120.00	8,000,000.00	0.670	0.661	0.670	933	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,215,773.75	6,625,000.00	1.000	0.986	1.000	1,486	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,426,627.30	5,769,765.70	1.000	0.987	1.001	1,465	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,688,500.00	4,997,964.15	1.000	0.996	1.010	1,486	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,252,600.00	9,944,889.75	0.600	0.756	0.766	1,232	12/15/2025

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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												
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,387,410.00	1,488,612.27	0.520	0.736	0.746	1,247	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,325,196.00	8,776,124.61	1.400	1.391	1.410	1,612	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,433,487.15	3,514,843.02	0.375	0.375	0.380	319	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,228,900.00	9,983,939.65	0.500	0.544	0.552	1,156	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,243,300.00	9,996,437.22	0.600	0.603	0.611	1,183	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,430,400.00	20,000,000.00	0.310	0.306	0.310	389	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,507,940.00	6,005,120.83	0.640	0.606	0.615	1,247	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,796,870.00	2,981,727.62	0.550	0.742	0.752	1,120	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,787,537.60	1,910,698.00	0.700	0.766	0.776	1,094	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,326,075.00	2,488,574.90	0.580	0.714	0.724	1,176	10/20/2025
Subtotal and Average			214,652,330.06		212,910,000.00	200,452,182.00	212,719,512.48		0.697	0.706	1,059	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,999,900.00	10,000,000.00	3.560	3.515	3.563	212	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	578	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	578	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,883,780.00	3,000,000.00	1.950	1.924	1.950	943	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,883,680.00	16,000,000.00		3.161	3.205	418	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,294,435.50	3,550,000.00	0.887	0.875	0.887	1,218	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	451,845.00	500,000.00	1.015	1.001	1.015	1,704	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	446,030.00	500,000.00	1.215	1.198	1.215	2,070	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	275,085.00	300,000.00	0.784	0.773	0.784	1,339	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	312,221.00	350,000.00	1.215	1.198	1.215	2,070	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	930,439.50	950,000.00	0.247	0.244	0.247	243	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	284,662.35	315,000.00	1.015	1.001	1.015	1,704	04/01/2027
9AMBDDDB07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,267	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	826,293.80	890,000.00	1.101	1.086	1.101	1,218	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	486,371.60	520,000.00	1.255	1.238	1.255	1,218	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	856,311.75	945,000.00	1.822	1.797	1.822	2,314	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,744,267.05	5,295,000.00	1.922	1.895	1.922	2,679	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,230,396.30	1,330,000.00	1.466	1.446	1.466	1,583	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	552,770.35	605,000.00	1.616	1.594	1.616	1,948	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	456,835.00	500,000.00	1.616	1.594	1.616	1,948	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,991,990.00	3,007,224.83	1.000	0.346	0.351	136	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	360,097.20	361,397.51	1.500	0.326	0.330	122	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	367,755.00	386,691.22	1.500	0.543	0.550	1,218	12/01/2025

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Municipal Securities												
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	365,793.10	378,882.69	1.500	0.454	0.460	853	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	364,397.75	370,363.36	1.500	0.385	0.390	487	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	765,692.25	782,506.07	1.000	0.266	0.270	487	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	989,890.00	1,003,845.48	1.700	1.095	1.110	243	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,390,072.00	3,400,000.00	0.350	0.345	0.350	426	10/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,598,751.60	4,616,692.87	0.750	0.248	0.251	107	11/16/2022
Subtotal and Average			48,525,304.63		48,470,000.00	47,007,403.10	48,522,604.03		1.828	1.854	2,627	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	240,654,033.04	240,654,033.04	240,654,033.04	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	63,078,448.34	63,078,448.34	63,078,448.34	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	979,376,636.62	979,376,636.62	979,376,636.62	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	41,973,834.21	41,973,834.21	41,973,834.21	1.490	1.470	1.490	1	
Subtotal and Average			1,102,065,982.58		1,325,082,952.21	1,325,082,952.21	1,325,082,952.21		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			2,069,459,857.62		2,283,268,952.21	2,244,260,368.69	2,279,281,898.28		1.369	1.388	380	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
July 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			7,032,732.06	7,032,732.06	7,032,732.06		0.000	0.000	1
PNC	PNC	PNC			13,757,939.06	13,757,939.06	13,757,939.06		0.000	0.000	1
US BANK	US Bank	US Bank			17,408,400.68	17,408,400.68	17,408,400.68		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			2,069,459,857.62		2,321,468,024.01	2,282,459,440.49	2,317,480,970.08		1.369	1.388	380

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							31,612,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			6,265,637.58	5,683,780.54	
PNC	PNC	PNC			0.00	4,771,724.27	
US BANK	US Bank	US Bank			1,183,817.67	0.00	
Subtotal							0.00
Medium Term Notes							
Subtotal							147,998,622.14
Commercial Paper Disc. -Amortizing							
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	9,910,612.25	0.00	
Subtotal							79,003,144.20
Federal Agency Coupon Securities							
3130ALED2	22CCT023	Federal Home Loan Bank	1.020	07/21/2022	1,478,935.60	0.00	
Subtotal							240,560,763.54
Treasury Coupon Securities							
Subtotal							177,782,299.68
Callable Federal Agency Securities							
3130AKBK1	20CCT061	Federal Home Loan Bank	0.220	07/07/2022	0.00	9,998,055.80	
Subtotal							212,719,512.48
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							48,522,604.03
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		338,484.21	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		88,720.97	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		956,500,000.00	105,000,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		59,036.95	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Subtotal					956,986,242.13	105,000,000.00	1,325,082,952.21
Money Market Accounts							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.170		605,646.08	605,646.08	
US BANK CUSTODY	US BANK CUST	US Bank	0.920		30,897,026.94	30,897,026.94	
Subtotal					31,502,673.02	31,502,673.02	0.00
Total					1,007,327,918.25	156,956,233.63	2,279,281,898.28



Cuyahoga County Treasury
Received Interest
 Sorted by Issuer - Grouped by Fund
 Received July 1, 2022 - July 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	
Fund: Cuyahoga County Treasury										
Caterpillar Financial Services	14913R2D8	22CCT013	MTN	8,000,000.00	0.650	07/07/2022	07/07/2022	26,000.00	26,000.00	-
								Subtotal	26,000.00	26,000.00
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	07/16/2022	07/18/2022	21,312.50	21,312.50	-
								Subtotal	21,312.50	21,312.50
Cuyahoga County	9AMBDD07	17CCT001	MUN	17,665,000.00	3.500	07/01/2022	07/01/2022	309,137.50	309,137.50	-
								Subtotal	309,137.50	309,137.50
Federal Agricultural Mtg Corp	31422B6K1	21CCT004	FAC	6,500,000.00	0.480	07/15/2022	07/15/2022	15,600.00	15,600.00	-
								Subtotal	15,600.00	15,600.00
Federal Farm Credit Bank	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	07/12/2022	07/12/2022	23,500.00	23,500.00	-
		19CCT015	FAC	6,650,000.00	2.700	07/16/2022	07/18/2022	89,775.00	89,775.00	-
		19CCT022	FAC	10,000,000.00	1.850	07/26/2022	07/26/2022	92,500.00	92,500.00	-
		Subtotal	205,775.00	205,775.00						
Federal Home Loan Bank	3130AKBK1	20CCT061	MC2	0.00	0.220	07/07/2022	07/07/2022	5,622.22	5,622.22	-
								Subtotal	5,622.22	5,622.22
Federal National Mtg Assn	3135G0V75	19CCT021	FAC	13,935,000.00	1.750	07/02/2022	07/02/2022	121,931.25	121,931.25	-
								Subtotal	121,931.25	121,931.25
John Deere	24422EVY2	22CCT001	MTN	8,060,000.00	1.250	07/10/2022	07/10/2022	50,375.00	50,375.00	-
								Subtotal	50,375.00	50,375.00
Cuyahoga County Treasury Subtotal								755,753.47	755,753.47	
Total								755,753.47	755,753.47	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

**Cuyahoga County Treasury
Received Interest
Received July 1, 2022 - July 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	63,078,448.34	1.490	07/28/2022	88,720.97
	STAR ARP	STAR ARP	RRP	240,654,033.04	1.490	07/29/2022	338,484.21
	STAR OPIOID	STAR OPIOID	RRP	41,973,834.21	1.490	07/29/2022	59,036.95
						Subtotal	486,242.13
						Cuyahoga County Treasury Subtotal	486,242.13
						Total	486,242.13



**Opioid Custody
Portfolio Management
Portfolio Summary
July 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	6,809,249.96	11.31	417	232	1.216	1.233
Commercial Paper Disc. -Amortizing	10,350,000.00	10,278,713.33	10,292,432.50	17.10	260	112	1.023	1.038
Federal Agency Coupon Securities	15,315,000.00	14,686,927.55	15,237,188.78	25.32	955	738	1.001	1.015
Treasury Coupon Securities	19,255,000.00	18,120,164.20	19,030,862.81	31.62	1,129	904	0.978	0.991
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,814,906.98	12.98	1,481	1,248	1.196	1.213
Municipal Securities	1,000,000.00	996,770.00	1,002,408.28	1.67	365	136	0.346	0.351
Investments	60,625,000.00	58,129,528.98	60,187,049.31	100.00%	889	682	1.036	1.051

Total Earnings	July 31 Month Ending
Current Year	35,513.95
Average Daily Balance	58,484,177.96
Effective Rate of Return	0.71%




Lisa Rocco, Interim Treasurer

Reporting period 07/01/2022-07/31/2022

Run Date: 03/15/2023 - 11:37

No fiscal year history available

Portfolio OPI
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Report Ver. 7.3.6.1