



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 November 2022

Included are the following:

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



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
November 30, 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	124,360,997.89	129,317,574.89	9.81	889	575	1.796	1.821
Commercial Paper Disc. -Amortizing	87,650,000.00	86,266,334.55	86,546,039.31	6.57	254	114	3.326	3.372
Federal Agency Coupon Securities	221,588,000.00	206,025,283.25	220,199,356.95	16.71	1,647	812	1.469	1.489
Treasury Coupon Securities	207,735,000.00	192,525,310.70	205,172,471.33	15.57	1,564	1,177	1.704	1.728
Callable Federal Agency Securities	222,630,000.00	203,959,445.60	222,402,849.61	16.87	1,632	1,082	1.160	1.176
Foreign Securities	16,000,000.00	15,807,415.00	16,000,000.00	1.21	1,823	296	3.161	3.205
Municipal Securities	40,460,000.00	38,313,832.95	40,490,465.48	3.07	4,287	2,978	2.134	2.163
STAR Ohio Account	397,870,795.24	397,870,795.24	397,870,795.24	30.19	1	1	1.470	1.490
Investments	1,323,469,795.24	1,265,129,415.18	1,317,999,552.81	100.00%	1,052	661	1.649	1.672
Cash								
Passbook/Checking (not included in yield calculations)	13,561,954.57	13,561,954.57	13,561,954.57		1	1	0.000	0.000
Total Cash and Investments	1,337,031,749.81	1,278,691,369.75	1,331,561,507.38		1,052	661	1.649	1.672

Total Earnings	November 30 Month Ending	Fiscal Year To Date
Current Year	1,436,571.40	14,145,887.65
Average Daily Balance	1,354,149,042.83	1,515,695,814.73
Effective Rate of Return	1.29%	1.02%


 Lisa Recco, Interim Treasurer


 7/24/2023

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 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	10,383,340.00	10,999,204.03	0.450	0.449	0.455	528	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,556,100.00	10,000,000.00	0.350	0.345	0.350	371	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,402,146.20	3,660,961.17	0.850	0.896	0.909	694	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,669,248.40	5,026,432.05	0.850	0.876	0.888	694	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,005,981.75	2,155,641.11	0.600	0.575	0.583	652	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,806,640.00	7,921,813.81	0.650	2.280	2.311	218	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,166,452.00	9,300,000.00	2.750	2.716	2.754	197	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,913,100.00	10,000,000.00	3.800	3.800	3.853	241	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,725,550.50	1,850,875.67	0.625	0.590	0.598	649	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,534,085.00	8,057,337.74	1.250	1.249	1.266	771	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,720,569.50	2,750,041.42	2.700	2.264	2.295	168	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	9,973,346.00	10,100,000.00	2.500	2.466	2.500	151	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,278,551.08	6,479,651.60	0.500	0.348	0.353	256	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,653,600.00	4,999,461.51	0.625	0.622	0.631	652	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,584,320.00	5,998,779.42	0.625	0.628	0.637	652	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,079,775.00	6,482,494.70	0.500	0.667	0.676	565	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,827,600.00	9,991,828.24	3.950	3.929	3.984	942	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,534,563.36	1,551,510.00	2.750	2.165	2.195	151	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,821,669.10	6,051,356.78	2.750	2.932	2.973	1,703	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,724,360.00	5,940,185.64	2.750	2.952	2.993	1,611	04/30/2027
Subtotal and Average			129,711,623.94		129,536,000.00	124,360,997.89	129,317,574.89	1.796	1.821	1.821	575	
Commercial Paper Disc. -Amortizing												
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,919,300.00	9,959,111.11	2.300	2.373	2.406	64	02/03/2023
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,845,584.40	5,853,446.57	1.830	1.879	1.905	22	12/23/2022
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,500,619.00	7,513,482.57	1.900	1.951	1.979	29	12/30/2022
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	9,989,325.50	10,042,410.00		3.254	3.300	120	03/31/2023
62479MPG2	22CCT028	MUFG Bank Ltd NY		08/18/2022	12,875,000.00	12,749,983.75	12,779,442.46	3.470	3.532	3.581	77	02/16/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,401,160.00	3,411,131.11	4.640	4.831	4.898	197	06/16/2023
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	11,774,822.50	11,782,101.04	5.150	5.390	5.465	267	08/25/2023
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,427,689.40	10,457,364.45	2.240	2.306	2.338	50	01/20/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,657,850.00	14,747,550.00	3.740	3.841	3.895	162	05/12/2023
Subtotal and Average			77,634,163.86		87,650,000.00	86,266,334.55	86,546,039.31	3.326	3.372	3.372	114	
Federal Agency Coupon Securities												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,805,300.00	10,000,000.00	5.500	4.645	4.710	334	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,016,300.00	9,999,767.11	0.500	0.494	0.501	1,063	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,820,230.00	6,496,428.18	0.480	0.491	0.498	1,141	01/15/2026

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Portfolio Management
Portfolio Details - Investments
November 30, 2022

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Federal Agency Coupon Securities												
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,507,756.50	6,663,280.72	2.700	2.476	2.510	411	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,694,800.00	9,991,146.01	2.300	2.338	2.370	491	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,553,500.00	9,994,545.83	1.850	1.859	1.885	603	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,536,700.00	9,998,599.17	1.600	1.587	1.609	624	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,035,200.00	19,987,840.00	1.600	1.613	1.635	656	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,368,178.00	1,400,102.82	1.600	1.567	1.589	256	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,726,000.00	9,997,842.89	1.625	1.627	1.650	326	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,720,388.25	8,172,821.50	0.300	0.316	0.321	473	03/18/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	975,960.00	999,948.31	2.500	2.471	2.505	372	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,249,250.00	14,995,736.59	1.500	1.479	1.500	623	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	8,956,100.00	10,036,703.07	0.875	0.758	0.769	1,289	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,764,600.00	9,069,641.70	1.020	3.370	3.417	1,546	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,437,394.40	1,491,602.49	1.020	3.299	3.345	1,546	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	2,999,200.05	3,298,878.07	0.375	0.736	0.746	1,027	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,457,400.00	14,933,355.58	0.650	0.795	0.806	1,061	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,794,466.00	10,779,936.99	0.650	0.994	1.007	1,056	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,346,524.95	13,909,475.39	1.750	1.846	1.871	579	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,138,250.70	11,335,000.00	0.560	0.552	0.560	1,082	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	5,994,816.25	6,715,000.00	0.600	0.592	0.600	1,118	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,165,796.15	2,422,496.16	0.650	0.536	0.544	1,083	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,437,952.00	1,598,200.01	0.500	0.531	0.539	1,072	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,610,880.00	3,961,031.89	0.375	0.728	0.738	998	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,106,900.00	9,961,878.50	0.500	0.643	0.652	929	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,805,440.00	1,988,097.97	0.375	0.588	0.596	998	08/25/2025
Subtotal and Average			232,024,695.54		221,588,000.00	206,025,283.25	220,199,356.95		1.469	1.489	812	
Treasury Coupon Securities												
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,870,469.00	10,123,982.44	1.375	1.672	1.695	303	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,488,900.00	14,947,713.58	0.750	0.845	0.857	1,216	03/31/2026
91282BZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,410,160.00	16,843,508.11	0.250	0.603	0.612	942	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,030,500.00	9,905,765.75	0.250	0.600	0.609	973	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	8,998,400.00	9,884,012.07	0.250	0.669	0.679	1,004	08/31/2025
91282ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,073,400.00	9,912,686.37	0.250	0.596	0.604	912	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	8,997,300.00	9,893,266.89	0.250	0.624	0.633	1,034	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,728,235.00	11,495,076.48	0.375	0.395	0.400	623	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,747,975.00	7,415,909.83	0.250	0.643	0.652	1,034	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,390,230.00	6,951,233.65	0.375	0.658	0.668	881	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,017,193.50	7,775,391.25	0.750	1.015	1.029	1,277	05/31/2026

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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												
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,890,492.70	7,676,446.40	0.875	1.064	1.078	1,399	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,979,700.00	9,972,728.59	1.125	1.180	1.197	1,430	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	8,995,300.00	9,988,198.47	1.250	1.262	1.280	1,491	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,694,500.00	9,567,410.71	3.125	4.084	4.140	1,734	08/31/2027
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,353,900.00	9,818,549.66	2.250	2.676	2.713	1,537	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,443,400.00	9,922,887.66	2.500	2.655	2.691	1,581	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,365,860.00	4,420,264.43	2.625	3.532	3.581	1,642	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,414,291.75	7,311,644.20	4.125	4.110	4.167	1,764	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,616,382.00	10,395,767.68	3.250	4.317	4.377	1,672	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,036,570.00	2,968,605.53	4.125	4.307	4.367	1,764	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	7,982,151.75	7,981,421.58	3.000	4.506	4.569	577	06/30/2024
Subtotal and Average			201,123,081.43		207,735,000.00	192,525,310.70	205,172,471.33		1.704	1.728	1,177	
Callable Federal Agency Securities												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,242,560.00	15,992,834.72	0.600	0.607	0.615	1,089	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,874,400.00	9,990,782.89	0.470	0.493	0.500	1,138	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,433,387.50	3,750,000.00	0.710	0.700	0.710	852	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,155,700.00	10,000,000.00	0.710	0.700	0.710	852	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,447,978.00	8,193,820.06	0.720	0.742	0.752	879	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,334,865.00	1,489,012.22	0.500	0.733	0.744	1,118	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,254,510.00	10,463,393.73	3.375	3.408	3.455	1,749	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,199,500.00	10,007,083.68	4.375	4.220	4.279	1,791	10/27/2027
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,345,089.50	8,209,841.84	0.850	0.896	0.908	1,183	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	912,569.70	1,020,075.57	0.550	0.847	0.858	1,169	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,435,800.00	15,000,000.00	1.000	0.986	1.000	1,215	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,782,096.00	17,596,509.73	0.960	0.953	0.966	1,190	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,657,080.00	4,000,000.00	0.800	0.789	0.800	879	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,382,240.00	8,000,000.00	0.670	0.661	0.670	811	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,866,835.00	6,625,000.00	1.000	0.986	1.000	1,364	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,117,528.40	5,769,785.17	1.000	0.987	1.001	1,343	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,427,800.00	4,998,130.91	1.000	0.996	1.010	1,364	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	8,920,000.00	9,950,337.22	0.600	0.756	0.766	1,110	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,337,100.00	1,489,724.18	0.520	0.736	0.746	1,125	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,827,896.80	8,776,417.27	1.400	1.391	1.410	1,490	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,655,056.55	5,635,332.08	4.500	4.635	4.700	672	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,080,020.80	2,073,063.90	4.500	4.627	4.692	672	10/03/2024
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,950,600.00	9,985,631.70	0.500	0.544	0.552	1,034	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,994,400.00	9,996,803.89	0.600	0.603	0.611	1,061	10/27/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 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	19,313,600.00	20,000,000.00	0.310	0.306	0.310	267	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,332,080.00	6,004,620.83	0.640	0.606	0.615	1,125	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,701,140.00	2,983,713.75	0.550	0.742	0.752	998	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,735,162.35	1,911,176.44	0.700	0.766	0.776	972	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,242,450.00	2,489,757.83	0.580	0.714	0.724	1,054	10/20/2025
Subtotal and Average			216,482,964.34		222,630,000.00	203,959,445.60	222,402,849.61		1.160	1.176	1,082	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,985,000.00	10,000,000.00	3.560	3.515	3.563	90	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,484,850.00	1,500,000.00	3.350	3.308	3.354	456	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,487,505.00	1,500,000.00	3.500	3.133	3.177	456	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,850,060.00	3,000,000.00	1.950	1.924	1.950	821	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,807,415.00	16,000,000.00		3.161	3.205	296	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,180,871.00	3,550,000.00	0.887	0.875	0.887	1,096	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	433,735.00	500,000.00	1.015	1.001	1.015	1,582	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	425,200.00	500,000.00	1.215	1.198	1.215	1,948	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	266,139.00	300,000.00	0.784	0.773	0.784	1,217	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	297,640.00	350,000.00	1.215	1.198	1.215	1,948	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	935,873.50	950,000.00	0.247	0.244	0.247	121	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	273,253.05	315,000.00	1.015	1.001	1.015	1,582	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,145	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	798,107.50	890,000.00	1.101	1.086	1.101	1,096	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	470,662.40	520,000.00	1.255	1.238	1.255	1,096	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	809,127.90	945,000.00	1.822	1.797	1.822	2,192	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,443,616.95	5,295,000.00	1.922	1.895	1.922	2,557	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,180,042.50	1,330,000.00	1.466	1.446	1.466	1,461	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	526,368.15	605,000.00	1.616	1.594	1.616	1,826	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	435,015.00	500,000.00	1.616	1.594	1.616	1,826	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,998,350.00	3,000,754.83	1.000	0.346	0.351	14	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	360,000.00	360,000.00	1.500	0.326	0.330	0	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	353,276.25	385,522.10	1.500	0.543	0.550	1,096	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	355,573.70	377,613.73	1.500	0.454	0.460	731	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	358,966.55	369,022.52	1.500	0.385	0.390	365	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	756,694.50	780,629.56	1.000	0.266	0.270	365	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	990,320.00	1,001,922.74	1.700	1.095	1.110	121	04/01/2023
Subtotal and Average			42,797,554.93		40,460,000.00	38,313,832.95	40,490,465.48		2.134	2.163	2,978	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
November 30, 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	205,433,337.80	205,433,337.80	205,433,337.80	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	35,323,037.46	35,323,037.46	35,323,037.46	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	120,810,661.08	120,810,661.08	120,810,661.08	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	36,303,758.90	36,303,758.90	36,303,758.90	1.490	1.470	1.490	1	
Subtotal and Average			418,285,947.14		397,870,795.24	397,870,795.24	397,870,795.24		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			1,354,149,042.83		1,323,469,795.24	1,265,129,415.18	1,317,999,552.81		1.649	1.672	661	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
November 30, 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			5,916,224.35	5,916,224.35	5,916,224.35	0.000	0.000		1
PNC	PNC	PNC			6,570,214.37	6,570,214.37	6,570,214.37	0.000	0.000		1
US BANK	US Bank	US Bank			1,075,515.85	1,075,515.85	1,075,515.85	0.000	0.000		1
		Average Balance	0.00								1
Total Cash and Investments			1,354,149,042.83		1,337,031,749.81	1,278,691,369.75	1,331,561,507.38	1.649	1.672		661

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
November 1, 2022 through November 30, 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	5,352,118.84	
PNC	PNC	PNC			0.00	2,055,293.17	
US BANK	US Bank	US Bank			655,284.00	0.00	
Subtotal					655,284.00	7,407,412.01	0.00
Medium Term Notes							
Subtotal							129,317,574.89
Commercial Paper Disc. -Amortizing							
06366HL13	22CCT004	Bank of Montreal CP	0.810	11/01/2022	0.00	12,000,000.00 **	
53948BL80	22CCT005	Lloyd's Bank	1.120	11/08/2022	0.00	11,000,000.00 **	
62479MVR1	22CCT040	MUFG Bank Ltd NY	5.150	11/30/2022	11,780,348.61	0.00	
Subtotal					11,780,348.61	23,000,000.00	86,546,039.31
Federal Agency Coupon Securities							
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp	0.250	11/30/2022	0.00	12,248,951.94	
Subtotal					0.00	12,248,951.94	220,199,356.95
Treasury Coupon Securities							
91282CFM8	22CCT036	U.S. Treasury	4.125	11/04/2022	2,968,125.00	0.00	
91282CEX5	22CCT037	U.S. Treasury	3.000	11/15/2022	7,976,053.72	0.00	
Subtotal					10,944,178.72	0.00	205,172,471.33
Callable Federal Agency Securities							
3133ENW63	22CCT035	Federal Farm Credit Bank	4.375	11/02/2022	10,007,200.00	0.00	
3130ATT31	22CCT038	Federal Home Loan Bank	4.500	11/23/2022	5,635,094.40	0.00	
3130ATT31	22CCT039	Federal Home Loan Bank	4.500	11/22/2022	2,072,969.60	0.00	
Subtotal					17,715,264.00	0.00	222,402,849.61
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
889278ZC4	21CCT075	City of Toledo	0.750	11/16/2022	0.00	4,610,000.00	
Subtotal					0.00	4,610,000.00	40,490,465.48
STAR Ohio Account							

** - Indicates incomplete recording of maturity redemption.

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
November 1, 2022 through November 30, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		622,090.81	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		106,964.81	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		232,185.56	41,600,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		110,442.41	232,185.56	
		Subtotal			1,071,683.59	41,832,185.56	397,870,795.24
Money Market Accounts							
		Subtotal					0.00
		Total			42,166,758.92	89,098,549.51	1,317,999,552.81



Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received November 1, 2022 - November 30, 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
und: Cuyahoga County Treasury										
Amazon	023135BW5	21CCT035	MTN	11,000,000.00	0.450	11/12/2022	11/12/2022	24,750.00	24,750.00	-
							Subtotal	24,750.00	24,750.00	
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	11/16/2022	11/16/2022	21,312.50	21,312.50	-
	17330PNQ8	22CCT019	MTN	10,000,000.00	3.800	11/30/2022	11/30/2022	31,666.67	31,666.67	-
	Subtotal	52,979.17	52,979.17							
Federal Farm Credit Bank	3133EMHF2	20CCT085	MC2	16,000,000.00	0.600	11/24/2022	11/24/2022	48,000.00	48,000.00	-
							Subtotal	48,000.00	48,000.00	
Federal Home Loan Bank	3130AMD58	21CCT034	MC2	8,000,000.00	0.670	11/19/2022	11/19/2022	26,800.00	26,800.00	-
							Subtotal	26,800.00	26,800.00	
Federal Home Loan Mtg Corp	3137EAEV7	20CCT045	FAC	12,250,000.00	0.250	11/30/2022	11/30/2022	8,166.67	8,166.67	-
							Subtotal	8,166.67	8,166.67	
Federal National Mtg Assn	3135G06G3	21CCT011	FAC	1,600,000.00	0.500	11/07/2022	11/07/2022	4,000.00	4,000.00	-
	3135GA2Z3	20CCT082	FAC	11,335,000.00	0.560	11/17/2022	11/17/2022	31,738.00	31,738.00	-
	3135GA4P3	20CCT087	FAC	2,415,000.00	0.650	11/18/2022	11/18/2022	7,848.75	7,848.75	-
	Subtotal	43,586.75	43,586.75							
JP Morgan CP	46625HRL6	22CCT009	MTN	2,745,000.00	2.700	11/18/2022	11/18/2022	37,057.50	37,057.50	-
							Subtotal	37,057.50	37,057.50	
City of Toledo	889278ZC4	21CCT075	MUN	0.00	0.750	11/16/2022	11/16/2022	34,382.92	34,382.92	-
							Subtotal	34,382.92	34,382.92	
U.S. Treasury	912828ZT0	21CCT050	TRC	10,000,000.00	0.250	11/30/2022	11/30/2022	12,500.00	12,500.00	-
	91282CCF6	21CCT068	TRC	7,850,000.00	0.750	11/30/2022	11/30/2022	29,437.50	29,437.50	-
	91282CET4	22CCT018	TRC	4,600,000.00	2.625	11/30/2022	11/30/2022	60,375.00	60,375.00	-
	Subtotal	102,312.50	102,312.50							
Cuyahoga County Treasury Subtotal								378,035.51	378,035.51	

Cuyahoga County Treasury
Received Interest
Received November 1, 2022 - November 30, 2022

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
							Total	378,035.51	378,035.51	
							Total Cash Overpayment	0.00		
							Total Cash Shortfall	0.00		

Cuyahoga County Treasury
 Received Interest
 Received November 1, 2022 - November 30, 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	35,216,072.65	1.490	11/30/2022		106,964.81
Subtotal								106,964.81
Cuyahoga County Treasury Subtotal								106,964.81
Total								106,964.81



**Opioid Custody
Portfolio Management
Portfolio Summary
November 30, 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	6,812,461.17	11.30	417	110	1.219	1.236
Commercial Paper Disc. -Amortizing	7,425,000.00	7,307,561.50	7,337,881.00	12.17	268	149	2.798	2.837
Federal Agency Coupon Securities	15,315,000.00	14,686,927.55	15,247,908.14	25.28	955	616	1.001	1.015
Federal Agency Disc Note -Amortiz	3,070,000.00	3,026,204.74	3,026,204.74	5.02	267	148	3.591	3.641
Treasury Coupon Securities	19,255,000.00	18,120,164.20	19,059,929.91	31.61	1,129	782	0.978	0.991
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,822,029.66	12.97	1,480	1,126	1.196	1.213
Municipal Securities	1,000,000.00	996,770.00	1,000,251.61	1.66	365	14	0.346	0.351
Investments	60,770,000.00	58,184,581.89	60,306,666.23	100.00%	889	587	1.381	1.401

Total Earnings	November 30	Month Ending
Current Year	72,006.00	
Average Daily Balance	60,288,533.47	
Effective Rate of Return	1.45%	


 Lisa Rocco, Interim Treasurer


 7/24/2023