



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 October 2022

Included are the following:

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



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
October 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	123,397,297.07	129,305,262.60	9.52	889	605	1.796	1.821
Commercial Paper Disc. -Amortizing	98,400,000.00	97,166,957.10	97,577,532.59	7.19	255	93	2.523	2.558
Federal Agency Coupon Securities	233,838,000.00	216,549,107.65	232,416,618.79	17.12	1,618	813	1.405	1.424
Treasury Coupon Securities	196,560,000.00	179,059,885.50	194,167,997.80	14.30	1,600	1,223	1.549	1.571
Callable Federal Agency Securities	204,895,000.00	183,902,452.05	204,681,973.66	15.07	1,659	1,093	0.879	0.892
Foreign Securities	16,000,000.00	15,799,275.00	16,000,000.00	1.18	1,823	326	3.161	3.205
Municipal Securities	45,070,000.00	42,602,164.40	45,105,283.03	3.32	3,886	2,702	1.941	1.968
STAR Ohio Account	438,631,297.21	438,631,297.21	438,631,297.21	32.30	1	1	1.470	1.490
Investments	1,362,930,297.21	1,297,108,435.98	1,357,885,965.68	100.00%	1,010	637	1.523	1.544
Cash								
Passbook/Checking (not included in yield calculations)	20,314,082.58	20,314,082.58	20,314,082.58		1	1	0.000	0.000
Total Cash and Investments	1,383,244,379.79	1,317,422,518.56	1,378,200,048.26		1,010	637	1.523	1.544

Total Earnings	October 31 Month Ending	Fiscal Year To Date
Current Year	1,390,064.57	12,707,788.47
Average Daily Balance	1,403,719,200.52	1,531,637,930.38
Effective Rate of Return	1.17%	1.00%


Lisa Rocco, Interim Treasurer



**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 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	10,315,470.00	10,999,158.19	0.450	0.449	0.455	558	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,525,700.00	10,000,000.00	0.350	0.345	0.350	401	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,373,046.10	3,660,784.03	0.850	0.896	0.909	724	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,629,310.20	5,026,275.56	0.850	0.876	0.888	724	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	1,989,991.65	2,155,671.07	0.600	0.575	0.583	682	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,771,040.00	7,910,954.62	0.650	2.280	2.311	248	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,039,600.00	9,300,000.00	2.750	2.716	2.754	227	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,854,200.00	10,000,000.00	3.800	3.800	3.853	271	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,714,913.00	1,850,916.78	0.625	0.590	0.598	679	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,467,751.20	8,057,232.51	1.250	1.249	1.266	801	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,714,118.75	2,750,947.07	2.700	2.264	2.295	198	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	9,917,594.00	10,100,000.00	2.500	2.466	2.500	181	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,260,103.03	6,480,440.32	0.500	0.348	0.353	286	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,623,200.00	4,999,436.35	0.625	0.622	0.631	682	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,547,840.00	5,998,722.39	0.625	0.628	0.637	682	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,046,170.00	6,481,551.86	0.500	0.667	0.676	595	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,742,900.00	9,991,564.35	3.950	3.929	3.984	972	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,530,244.44	1,552,212.00	2.750	2.165	2.195	181	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,711,444.70	6,050,323.72	2.750	2.932	2.973	1,733	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,622,660.00	5,939,071.78	2.750	2.952	2.993	1,641	04/30/2027
Subtotal and Average			129,299,434.08		129,536,000.00	123,397,297.07	129,305,262.60		1.796	1.821	605	
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	12,000,000.00	12,000,000.00	0.810	0.823	0.834	0	11/01/2022
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,877,300.00	9,939,944.45	2.300	2.373	2.406	94	02/03/2023
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,825,543.20	5,844,510.07	1.830	1.879	1.905	52	12/23/2022
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,474,808.25	7,501,567.99	1.900	1.951	1.979	59	12/30/2022
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	9,942,331.00	10,015,512.50		3.254	3.300	150	03/31/2023
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,992,960.00	10,997,604.44	1.120	1.140	1.156	7	11/08/2022
62479MPG2	22CCT028	MUFG Bank Ltd NY		08/18/2022	12,875,000.00	12,695,136.25	12,742,212.25	3.470	3.532	3.581	107	02/16/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,384,150.00	3,397,597.78	4.640	4.831	4.898	227	06/16/2023
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,386,778.40	10,437,783.11	2.240	2.306	2.338	80	01/20/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,587,950.00	14,700,800.00	3.740	3.841	3.895	192	05/12/2023
Subtotal and Average			103,911,092.41		98,400,000.00	97,166,957.10	97,577,532.59		2.523	2.558	93	
Federal Agency Coupon Securities												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,994,800.00	10,000,000.00	5.500	4.645	4.710	364	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	8,897,400.00	9,999,760.44	0.500	0.494	0.501	1,093	10/29/2025

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Federal Agency Coupon Securities												
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,729,230.00	6,496,332.84	0.480	0.491	0.498	1,171	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,502,769.00	6,664,264.48	2.700	2.476	2.510	441	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,678,400.00	9,990,597.21	2.300	2.338	2.370	521	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,522,900.00	9,994,270.83	1.850	1.859	1.885	633	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,501,700.00	9,998,530.83	1.600	1.587	1.609	654	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	18,956,800.00	19,987,275.29	1.600	1.613	1.635	686	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,365,630.00	1,400,115.01	1.600	1.567	1.589	286	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,711,600.00	9,997,641.92	1.625	1.627	1.650	356	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,694,637.00	8,172,681.56	0.300	0.316	0.321	503	03/18/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	975,040.00	999,944.08	2.500	2.471	2.505	402	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,224,950.00	14,995,528.28	1.500	1.479	1.500	653	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	8,821,700.00	10,037,569.39	0.875	0.758	0.769	1,319	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,619,700.00	9,051,315.53	1.020	3.370	3.417	1,576	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,413,630.80	1,488,679.36	1.020	3.299	3.345	1,576	02/24/2027
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,813,655.00	12,248,836.82	0.250	0.258	0.262	296	08/24/2023
3137EAEV3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	2,965,203.45	3,297,866.55	0.375	0.736	0.746	1,057	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,336,350.00	14,931,444.17	0.650	0.795	0.806	1,091	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,672,606.90	10,776,765.15	0.650	0.994	1.007	1,086	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,303,326.45	13,908,134.34	1.750	1.846	1.871	609	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,006,424.65	11,335,000.00	0.560	0.552	0.560	1,112	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	5,913,967.65	6,715,000.00	0.600	0.592	0.600	1,148	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,137,878.75	2,422,706.92	0.650	0.536	0.544	1,113	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,421,728.00	1,598,148.88	0.500	0.531	0.539	1,102	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,566,120.00	3,959,843.83	0.375	0.728	0.738	1,028	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,017,900.00	9,960,629.98	0.500	0.643	0.652	959	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,783,060.00	1,987,735.10	0.375	0.588	0.596	1,028	08/25/2025
Subtotal and Average			222,724,374.81		233,838,000.00	216,549,107.65	232,416,618.79		1.405	1.424	813	
Treasury Coupon Securities												
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,860,928.00	10,121,406.44	1.375	1.672	1.695	333	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,272,600.00	14,946,423.62	0.750	0.845	0.857	1,246	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,249,510.00	16,838,524.29	0.250	0.603	0.612	972	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	8,929,700.00	9,902,860.28	0.250	0.600	0.609	1,003	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	8,894,900.00	9,880,546.29	0.250	0.669	0.679	1,034	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	8,981,300.00	9,909,814.21	0.250	0.596	0.604	942	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	8,877,300.00	9,890,170.19	0.250	0.624	0.633	1,064	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,672,115.00	11,494,839.39	0.375	0.395	0.400	653	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,657,975.00	7,413,470.08	0.250	0.643	0.652	1,064	09/30/2025

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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												
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,338,290.00	6,949,573.05	0.375	0.658	0.668	911	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	6,908,314.00	7,773,638.50	0.750	1.015	1.029	1,307	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,772,379.25	7,675,190.78	0.875	1.064	1.078	1,429	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,821,900.00	9,972,156.46	1.125	1.180	1.197	1,460	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	8,834,400.00	9,987,961.01	1.250	1.262	1.280	1,521	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,518,000.00	9,559,926.47	3.125	4.084	4.140	1,764	08/31/2027
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,190,600.00	9,814,954.21	2.250	2.676	2.713	1,567	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,278,100.00	9,921,424.43	2.500	2.655	2.691	1,611	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,287,522.00	4,416,980.59	2.625	3.532	3.581	1,672	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,284,932.25	7,311,417.06	4.125	4.110	4.167	1,794	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,429,120.00	10,386,720.45	3.250	4.317	4.377	1,702	06/30/2027
Subtotal and Average			192,737,872.60		196,560,000.00	179,059,885.50	194,167,997.80		1.549	1.571	1,223	
Callable Federal Agency Securities												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,150,720.00	15,992,634.39	0.600	0.607	0.615	1,119	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,751,000.00	9,990,536.22	0.470	0.493	0.500	1,168	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,404,362.50	3,750,000.00	0.710	0.700	0.710	882	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,078,300.00	10,000,000.00	0.710	0.700	0.710	882	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,381,312.00	8,193,606.22	0.720	0.742	0.752	909	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,316,730.00	1,488,713.10	0.500	0.733	0.744	1,148	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,065,930.00	10,462,756.73	3.375	3.408	3.455	1,779	09/15/2027
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,237,671.00	8,209,451.50	0.850	0.896	0.908	1,213	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	899,653.50	1,019,816.90	0.550	0.847	0.858	1,199	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,246,500.00	15,000,000.00	1.000	0.986	1.000	1,245	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,611,552.00	17,596,420.54	0.960	0.953	0.966	1,220	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,625,240.00	4,000,000.00	0.800	0.789	0.800	909	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,327,040.00	8,000,000.00	0.670	0.661	0.670	841	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,773,621.25	6,625,000.00	1.000	0.986	1.000	1,394	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,038,017.80	5,769,780.30	1.000	0.987	1.001	1,373	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,357,450.00	4,998,089.22	1.000	0.996	1.010	1,394	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	8,801,000.00	9,948,975.36	0.600	0.756	0.766	1,140	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,310,055.00	1,489,446.20	0.520	0.736	0.746	1,155	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,696,284.60	8,776,344.11	1.400	1.391	1.410	1,520	12/30/2026
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,849,700.00	9,985,208.69	0.500	0.544	0.552	1,064	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,877,200.00	9,996,712.22	0.600	0.603	0.611	1,091	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,256,200.00	20,000,000.00	0.310	0.306	0.310	297	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,244,120.00	6,004,745.83	0.640	0.606	0.615	1,155	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,671,080.00	2,983,217.21	0.550	0.742	0.752	1,028	08/25/2025

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 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												
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,716,912.40	1,911,056.83	0.700	0.766	0.776	1,002	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,214,800.00	2,489,462.09	0.580	0.714	0.724	1,084	10/20/2025
Subtotal and Average			206,153,429.20		204,895,000.00	183,902,452.05	204,681,973.66		0.879	0.892	1,093	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,980,400.00	10,000,000.00	3.560	3.515	3.563	120	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,483,695.00	1,500,000.00	3.350	3.308	3.354	486	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,486,500.00	1,500,000.00	3.500	3.133	3.177	486	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,848,680.00	3,000,000.00	1.950	1.924	1.950	851	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,799,275.00	16,000,000.00		3.161	3.205	326	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,147,075.00	3,550,000.00	0.887	0.875	0.887	1,126	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	424,620.00	500,000.00	1.015	1.001	1.015	1,612	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	414,725.00	500,000.00	1.215	1.198	1.215	1,978	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	261,972.00	300,000.00	0.784	0.773	0.784	1,247	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	290,307.50	350,000.00	1.215	1.198	1.215	1,978	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	932,197.00	950,000.00	0.247	0.244	0.247	151	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	267,510.60	315,000.00	1.015	1.001	1.015	1,612	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	5,175	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	790,987.50	890,000.00	1.101	1.086	1.101	1,126	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	464,547.20	520,000.00	1.255	1.238	1.255	1,126	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	788,177.25	945,000.00	1.822	1.797	1.822	2,222	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,318,284.30	5,295,000.00	1.922	1.895	1.922	2,587	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,157,632.00	1,330,000.00	1.466	1.446	1.466	1,491	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	514,243.95	605,000.00	1.616	1.594	1.616	1,856	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	424,995.00	500,000.00	1.616	1.594	1.616	1,856	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,991,690.00	3,002,372.33	1.000	0.346	0.351	44	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	359,280.00	360,349.38	1.500	0.326	0.330	30	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	344,362.50	385,814.38	1.500	0.543	0.550	1,126	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	349,080.20	377,930.97	1.500	0.454	0.460	761	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	354,725.25	369,357.73	1.500	0.385	0.390	395	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	747,278.25	781,098.69	1.000	0.266	0.270	395	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	988,130.00	1,002,403.43	1.700	1.095	1.110	151	04/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,605,343.90	4,610,956.12	0.750	0.248	0.251	15	11/16/2022
Subtotal and Average			45,327,338.46		45,070,000.00	42,602,164.40	45,105,283.03		1.941	1.968	2,702	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
October 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	204,811,246.99	204,811,246.99	204,811,246.99	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	35,216,072.65	35,216,072.65	35,216,072.65	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	162,178,475.52	162,178,475.52	162,178,475.52	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	36,425,502.05	36,425,502.05	36,425,502.05	1.490	1.470	1.490	1	
Subtotal and Average			432,478,370.54		438,631,297.21	438,631,297.21	438,631,297.21		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			1,403,719,200.52		1,362,930,297.21	1,297,108,435.98	1,357,885,965.68		1.523	1.544	637	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
October 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			11,268,343.19	11,268,343.19	11,268,343.19	0.000	0.000		1
PNC	PNC	PNC			8,625,507.54	8,625,507.54	8,625,507.54	0.000	0.000		1
US BANK	US Bank	US Bank			420,231.85	420,231.85	420,231.85	0.000	0.000		1
		Average Balance	0.00								1
Total Cash and Investments			1,403,719,200.52		1,383,244,379.79	1,317,422,518.56	1,378,200,048.26	1.523	1.544		637

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
October 1, 2022 through October 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	29,541,396.98	
PNC	PNC	PNC			0.00	5,618,529.04	
US BANK	US Bank	US Bank			0.00	772,386.68	
Subtotal					0.00	35,932,312.70	0.00
Medium Term Notes							
Subtotal							129,305,262.60
Commercial Paper Disc. -Amortizing							
09659CK72	22CCT002	BNP Paribas CP	0.490	10/07/2022	0.00	5,000,000.00 **	
53948BK73	22CCT003	Lloyd's Bank	0.540	10/07/2022	0.00	7,600,000.00 **	
62479MKH5	22CCT024	MUFG Bank Ltd NY	2.630	10/17/2022	0.00	10,500,000.00 **	
62479MTG8	22CCT032	MUFG Bank Ltd NY	4.640	10/14/2022	3,389,477.78	0.00	
Subtotal					3,389,477.78	23,100,000.00	97,577,532.59
Federal Agency Coupon Securities							
17330Y4T4	22CCT034	Citigroup Global Mkt	5.500	10/31/2022	10,000,000.00	0.00	
Subtotal					10,000,000.00	0.00	232,416,618.79
Treasury Coupon Securities							
912828T91	19CCT066	U.S. Treasury	1.625	10/31/2022	0.00	10,990,156.28	
91282CFH9	22031	U.S. Treasury	3.125	10/11/2022	9,554,687.50	0.00	
91282CFM8	22CCT030	U.S. Treasury	4.125	10/12/2022	7,311,265.63	0.00	
91282CEW7	22CCT033	U.S. Treasury	3.250	10/20/2022	10,383,101.56	0.00	
Subtotal					27,249,054.69	10,990,156.28	194,167,997.80
Callable Federal Agency Securities							
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp	0.375	10/14/2022	0.00	3,514,879.40	
Subtotal					0.00	3,514,879.40	204,681,973.66
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
676900VG5	20CCT072	Ohio Housing Finance Agency	0.350	10/03/2022	0.00	3,400,000.00	
Subtotal					0.00	3,400,000.00	45,105,283.03

** - Indicates incomplete recording of maturity redemption.

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
October 1, 2022 through October 31, 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		603,242.01	37,413,861.99	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		150,245.27	28,266,302.40	
STAR MAIN	STAR Main	STAR Ohio	1.490		136,501,838.90	40,000,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		104,536.95	5,821,674.51	
		Subtotal			137,359,863.13	111,501,838.90	438,631,297.21
Money Market Accounts							
		Subtotal					0.00
		Total			177,998,395.60	188,439,187.28	1,357,885,965.68



Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received October 1, 2022 - October 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										
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	10/16/2022	10/16/2022	21,312.50	21,312.50	-
	17330PNQ8	22CCT019	MTN	10,000,000.00	3.800	10/31/2022	10/31/2022	31,666.67	31,666.67	-
	Subtotal								52,979.17	52,979.17
City of Columbus	199492M55	21CCT005	MUN	500,000.00	1.015	10/01/2022	10/01/2022	2,537.50	2,537.50	-
	199492M63	21CCT006	MUN	500,000.00	1.215	10/01/2022	10/01/2022	3,037.50	3,037.50	-
	199492P60	21CCT007	MUN	300,000.00	0.784	10/01/2022	10/01/2022	1,176.00	1,176.00	-
	199492P86	21CCT008	MUN	350,000.00	1.215	10/01/2022	10/01/2022	2,126.25	2,126.25	-
	199492R43	21CCT009	MUN	950,000.00	0.247	10/01/2022	10/01/2022	1,173.25	1,173.25	-
	199492R84	21CCT010	MUN	315,000.00	1.015	10/01/2022	10/01/2022	1,598.63	1,598.63	-
Subtotal								11,649.13	11,649.13	
Federal Agricultural Mtg Corp	31422B2J8	20CCT076	FAC	10,000,000.00	0.500	10/29/2022	10/29/2022	25,000.00	25,000.00	-
	Subtotal								25,000.00	25,000.00
Federal Farm Credit Bank	3133EKGD2	19CCT019	FAC	10,000,000.00	2.300	10/05/2022	10/05/2022	115,000.00	115,000.00	-
	3133EK3M6	19CCT048	FAC	10,000,000.00	1.625	10/23/2022	10/23/2022	81,250.00	81,250.00	-
	3133EMXS6	21CCT033	MC2	8,200,000.00	0.720	10/28/2022	10/28/2022	29,520.00	29,520.00	-
Subtotal								225,770.00	225,770.00	
Federal Home Loan Bank	3130ALZ23	21CCT032	MC2	4,000,000.00	0.800	10/28/2022	10/28/2022	16,000.00	16,000.00	-
	Subtotal								16,000.00	16,000.00
Federal Home Loan Mtg Corp	3134GVQ68	20CCT037	MC2	0.00	0.375	10/14/2022	10/14/2022	4,320.52	4,320.52	-
	3134GWZV1	21CCT072	FAC	10,890,000.00	0.650	10/22/2022	10/22/2022	35,392.50	35,392.50	-
	3134GW5P7	20CCT074	MC2	10,000,000.00	0.600	10/27/2022	10/27/2022	30,000.00	30,000.00	-
	3134GW5R3	21CCT020	FAC	15,000,000.00	0.650	10/27/2022	10/27/2022	48,750.00	48,750.00	-
Subtotal								118,463.02	118,463.02	
Federal National Mtg Assn	3135G06A6	21CCT059	MC2	2,500,000.00	0.580	10/20/2022	10/20/2022	7,250.00	7,250.00	-
	Subtotal								7,250.00	7,250.00

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
und: Cuyahoga County Treasury										
JP Morgan CP	48133DE71	22CCT014	MTN	10,100,000.00	2.500	10/29/2022	10/29/2022	126,250.00	126,250.00	-
								Subtotal	126,250.00	126,250.00
Ohio Housing Finance Agency	676900VG5	20CCT072	MUN	0.00	0.350	10/01/2022	10/01/2022	5,950.00	5,950.00	-
								676900VG5	20CCT072	MUN
	Subtotal	6,016.11	6,016.11							
U.S. Treasury	912828T91	19CCT066	TRC	11,000,000.00	1.625	10/31/2022	10/31/2022	89,375.00	89,375.00	-
								912828ZL7	21CCT066	TRC
	91282CDG3	21CCT077	TRC	10,000,000.00	1.125	10/31/2022	10/31/2022	56,250.00	56,250.00	-
	91282CEN7	22CCT026	MTN	6,000,000.00	2.750	10/31/2022	10/31/2022	82,500.00	82,500.00	-
	Subtotal	241,250.00	241,250.00							
Cuyahoga County Treasury Subtotal								830,627.43	830,627.43	
Total								830,627.43	830,627.43	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received October 1, 2022 - October 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	35,065,827.38	1.490	10/31/2022	150,245.27
						Subtotal	150,245.27
						Cuyahoga County Treasury Subtotal	150,245.27
						Total	150,245.27



**Opioid Custody
Portfolio Management
Portfolio Summary
October 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	6,811,658.38	11.30	417	140	1.218	1.235
Commercial Paper Disc. -Amortizing	7,425,000.00	7,300,711.50	7,321,114.13	12.15	268	179	2.796	2.835
Federal Agency Coupon Securities	15,315,000.00	14,686,927.55	15,245,228.30	25.30	955	646	1.001	1.015
Federal Agency Disc Note -Amortiz	3,070,000.00	3,017,327.33	3,017,327.33	5.01	267	178	3.591	3.641
Treasury Coupon Securities	19,255,000.00	18,120,164.20	19,052,782.27	31.61	1,129	812	0.978	0.991
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,820,249.00	12.98	1,481	1,156	1.196	1.213
Municipal Securities	1,000,000.00	996,770.00	1,000,790.78	1.66	365	44	0.346	0.351
Investments	60,770,000.00	58,168,854.48	60,269,150.19	100.00%	890	617	1.380	1.399

Total Earnings	October 31 Month Ending
Current Year	73,417.67
Average Daily Balance	60,250,544.35
Effective Rate of Return	1.43%



Lisa Rocco, Interim Treasurer



Reporting period 10/01/2022-10/31/2022

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

No fiscal year history available

Portfolio OPI
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PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1