



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 September 2022

Included are the following:

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



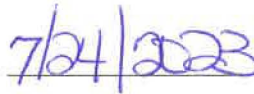
**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
September 30, 2022**

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	123,781,175.38	129,292,878.75	9.71	889	636	1.796	1.821
Commercial Paper Disc. -Amortizing	118,000,000.00	116,691,880.85	117,071,430.92	8.79	239	98	2.251	2.282
Federal Agency Coupon Securities	223,838,000.00	207,187,571.13	222,384,924.77	16.69	1,674	864	1.259	1.277
Treasury Coupon Securities	179,335,000.00	162,950,310.05	177,860,456.84	13.35	1,564	1,120	1.155	1.171
Callable Federal Agency Securities	208,410,000.00	188,017,410.65	208,191,450.31	15.63	1,649	1,110	0.871	0.883
Foreign Securities	16,000,000.00	15,873,900.00	16,000,000.00	1.20	1,823	357	3.161	3.205
Municipal Securities	48,470,000.00	46,112,300.00	48,511,056.70	3.64	3,688	2,567	1.829	1.854
STAR Ohio Account	412,773,272.98	412,773,272.98	412,773,272.98	30.99	1	1	1.470	1.490
Investments	1,336,362,272.98	1,273,387,821.04	1,332,085,471.27	100.00%	1,010	636	1.433	1.453
Cash								
Passbook/Checking (not included in yield calculations)	56,246,395.28	56,246,395.28	56,246,395.28		1	1	0.000	0.000
Total Cash and Investments	1,392,608,668.26	1,329,634,216.32	1,388,331,866.55		1,010	636	1.433	1.453

Total Earnings	September 30 Month Ending	Fiscal Year To Date
Current Year	1,701,850.43	11,317,723.89
Average Daily Balance	1,385,980,138.92	1,542,932,632.80
Effective Rate of Return	1.49%	0.98%


Lisa Rocco, Interim Treasurer



**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
September 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
Certificates of Deposit - Bank												
Subtotal and Average			30,558,266.67									
Medium Term Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,311,730.00	10,999,112.36	0.450	0.449	0.455	589	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,515,600.00	10,000,000.00	0.350	0.345	0.350	432	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,384,480.90	3,660,606.89	0.850	0.896	0.909	755	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,645,003.80	5,026,119.08	0.850	0.876	0.888	755	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	1,994,991.25	2,155,701.02	0.600	0.575	0.583	713	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,776,800.00	7,900,095.43	0.650	2.280	2.311	279	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,144,504.00	9,300,000.00	2.750	2.716	2.754	258	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,902,300.00	10,000,000.00	3.800	3.800	3.853	302	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,718,335.50	1,850,957.89	0.625	0.590	0.598	710	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,479,680.00	8,057,127.28	1.250	1.249	1.266	832	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,718,648.00	2,751,852.71	2.700	2.264	2.295	229	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	9,992,637.00	10,100,000.00	2.500	2.466	2.500	212	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,257,902.21	6,481,229.05	0.500	0.348	0.353	317	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,624,350.00	4,999,411.18	0.625	0.622	0.631	713	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,549,220.00	5,998,665.35	0.625	0.628	0.637	713	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,056,440.00	6,480,609.03	0.500	0.667	0.676	626	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,760,600.00	9,991,300.46	3.950	3.929	3.984	1,003	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,532,272.32	1,552,914.00	2.750	2.165	2.195	212	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,753,420.40	6,049,256.23	2.750	2.932	2.973	1,764	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,662,260.00	5,937,920.79	2.750	2.952	2.993	1,672	04/30/2027
Subtotal and Average			129,286,927.81		129,536,000.00	123,781,175.38	129,292,878.75		1.796	1.821	636	
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,970,000.00	11,991,630.00	0.810	0.823	0.834	31	11/01/2022
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,857,500.00	9,920,138.89	2.300	2.373	2.406	125	02/03/2023
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,998,350.00	4,999,591.67	0.490	0.497	0.504	6	10/07/2022
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,810,834.60	5,835,275.68	1.830	1.879	1.905	83	12/23/2022
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,456,372.00	7,489,256.25	1.900	1.951	1.979	90	12/30/2022
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	9,932,993.00	9,987,718.42		3.254	3.300	181	03/31/2023
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,597,492.00	7,599,316.00	0.540	0.548	0.555	6	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,962,380.00	10,986,995.56	1.120	1.140	1.156	38	11/08/2022
62479MKH5	22CCT024	MUFG Bank Ltd NY		08/17/2022	10,500,000.00	10,487,295.00	10,487,726.67	2.630	2.642	2.678	16	10/17/2022
62479MPG2	22CCT028	MUFG Bank Ltd NY		08/18/2022	12,875,000.00	12,672,218.75	12,703,741.04	3.470	3.532	3.581	138	02/16/2023
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,363,595.50	10,417,549.07	2.240	2.306	2.338	111	01/20/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,582,850.00	14,652,491.67	3.740	3.841	3.895	223	05/12/2023

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Portfolio Management
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September 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
Subtotal and Average			116,966,394.06		118,000,000.00	116,691,880.85	117,071,430.92		2.251	2.282	98	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	8,926,200.00	9,999,753.78	0.500	0.494	0.501	1,124	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,750,420.00	6,496,237.51	0.480	0.491	0.498	1,202	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,524,381.50	6,665,248.24	2.700	2.476	2.510	472	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,711,200.00	9,990,048.41	2.300	2.338	2.370	552	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,554,900.00	9,993,995.83	1.850	1.859	1.885	664	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,533,800.00	9,998,462.50	1.600	1.587	1.609	685	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,022,000.00	19,986,710.59	1.600	1.613	1.635	717	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,367,380.00	1,400,127.20	1.600	1.567	1.589	317	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,729,500.00	9,997,440.95	1.625	1.627	1.650	387	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,696,844.25	8,172,541.61	0.300	0.316	0.321	534	03/18/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	977,690.00	999,939.86	2.500	2.471	2.505	433	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,276,250.00	14,995,319.97	1.500	1.479	1.500	684	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	8,864,400.00	10,038,435.71	0.875	0.758	0.769	1,350	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,679,100.00	9,032,989.37	1.020	3.370	3.417	1,607	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,423,372.40	1,485,756.23	1.020	3.299	3.345	1,607	02/24/2027
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,825,047.50	12,248,717.72	0.250	0.258	0.262	327	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	2,972,569.38	3,296,855.03	0.375	0.736	0.746	1,088	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,348,200.00	14,929,532.77	0.650	0.795	0.806	1,122	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,717,909.30	10,773,593.30	0.650	0.994	1.007	1,117	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,341,647.70	13,906,793.29	1.750	1.846	1.871	640	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,038,276.00	11,335,000.00	0.560	0.552	0.560	1,143	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	5,933,978.35	6,715,000.00	0.600	0.592	0.600	1,179	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,144,640.75	2,422,917.69	0.650	0.536	0.544	1,144	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,424,864.00	1,598,097.74	0.500	0.531	0.539	1,133	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,576,600.00	3,958,655.78	0.375	0.728	0.738	1,059	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,038,100.00	9,959,381.46	0.500	0.643	0.652	990	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,788,300.00	1,987,372.23	0.375	0.588	0.596	1,059	08/25/2025
Subtotal and Average			225,036,279.97		223,838,000.00	207,187,571.13	222,384,924.77		1.259	1.277	864	

Treasury Coupon Securities

912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	10,688,920.00	10,989,347.21	1.625	1.694	1.718	395	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	9,862,958.00	10,118,744.58	1.375	1.672	1.695	364	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,318,950.00	14,945,090.66	0.750	0.845	0.857	1,277	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,258,180.00	16,833,374.35	0.250	0.603	0.612	1,003	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	8,938,300.00	9,899,857.95	0.250	0.600	0.609	1,034	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	8,908,200.00	9,876,964.99	0.250	0.669	0.679	1,065	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	8,994,500.00	9,906,846.31	0.250	0.596	0.604	973	05/31/2025

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
September 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
Treasury Coupon Securities												
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	8,887,500.00	9,886,970.26	0.250	0.624	0.633	1,095	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,698,105.00	11,494,594.40	0.375	0.395	0.400	684	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,665,625.00	7,410,949.00	0.250	0.643	0.652	1,095	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,340,740.00	6,947,857.10	0.375	0.658	0.668	942	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	6,932,570.50	7,771,827.33	0.750	1.015	1.029	1,338	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,804,711.55	7,673,893.31	0.875	1.064	1.078	1,460	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,866,000.00	9,971,565.27	1.125	1.180	1.197	1,491	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	8,882,400.00	9,987,715.64	1.250	1.262	1.280	1,552	12/31/2026
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,243,000.00	9,811,358.76	2.250	2.676	2.713	1,598	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,341,400.00	9,919,912.43	2.500	2.655	2.691	1,642	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,318,250.00	4,413,587.29	2.625	3.532	3.581	1,703	05/31/2027
Subtotal and Average			177,841,850.01		179,335,000.00	162,950,310.05	177,860,456.84		1.155	1.171	1,120	
Callable Federal Agency Securities												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,195,840.00	15,992,434.06	0.600	0.607	0.615	1,150	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,780,400.00	9,990,289.56	0.470	0.493	0.500	1,199	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,413,887.50	3,750,000.00	0.710	0.700	0.710	913	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,103,700.00	10,000,000.00	0.710	0.700	0.710	913	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,446,748.00	8,193,392.39	0.720	0.742	0.752	940	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,321,065.00	1,488,413.98	0.500	0.733	0.744	1,179	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,151,505.00	10,462,119.73	3.375	3.408	3.455	1,810	09/15/2027
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,275,012.50	8,209,061.16	0.850	0.896	0.908	1,244	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	902,949.50	1,019,558.23	0.550	0.847	0.858	1,230	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,303,050.00	15,000,000.00	1.000	0.986	1.000	1,276	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,676,144.00	17,596,331.35	0.960	0.953	0.966	1,251	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,635,600.00	4,000,000.00	0.800	0.789	0.800	940	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,297,680.00	8,000,000.00	0.670	0.661	0.670	872	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,803,566.25	6,625,000.00	1.000	0.986	1.000	1,425	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,063,117.30	5,769,775.43	1.000	0.987	1.001	1,404	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,380,050.00	4,998,047.53	1.000	0.996	1.010	1,425	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	8,829,000.00	9,947,613.49	0.600	0.756	0.766	1,171	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,318,965.00	1,489,168.22	0.520	0.736	0.746	1,186	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,743,960.00	8,776,270.94	1.400	1.391	1.410	1,551	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,420,130.15	3,514,872.92	0.375	0.375	0.380	258	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,878,200.00	9,984,785.67	0.500	0.544	0.552	1,095	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	8,884,600.00	9,996,620.56	0.600	0.603	0.611	1,122	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,257,000.00	20,000,000.00	0.310	0.306	0.310	328	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,313,660.00	6,004,870.83	0.640	0.606	0.615	1,186	12/30/2025

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
September 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												
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,678,280.00	2,982,720.68	0.550	0.742	0.752	1,059	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,722,025.45	1,910,937.22	0.700	0.766	0.776	1,033	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,221,275.00	2,489,166.36	0.580	0.714	0.724	1,115	10/20/2025
Subtotal and Average			203,306,735.28		208,410,000.00	188,017,410.65	208,191,450.31		0.871	0.883	1,110	
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	151	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,494,780.00	1,500,000.00	3.350	3.308	3.354	517	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,498,260.00	1,500,000.00	3.500	3.133	3.177	517	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,880,960.00	3,000,000.00	1.950	1.924	1.950	882	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,873,900.00	16,000,000.00		3.161	3.205	357	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,162,908.00	3,550,000.00	0.887	0.875	0.887	1,157	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	427,520.00	500,000.00	1.015	1.001	1.015	1,643	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	417,765.00	500,000.00	1.215	1.198	1.215	2,009	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	263,250.00	300,000.00	0.784	0.773	0.784	1,278	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	292,435.50	350,000.00	1.215	1.198	1.215	2,009	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	931,104.50	950,000.00	0.247	0.244	0.247	182	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	269,337.60	315,000.00	1.015	1.001	1.015	1,643	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	5,206	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	793,951.20	890,000.00	1.101	1.086	1.101	1,157	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	467,188.80	520,000.00	1.255	1.238	1.255	1,157	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	797,324.85	945,000.00	1.822	1.797	1.822	2,253	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,379,918.10	5,295,000.00	1.922	1.895	1.922	2,618	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,168,125.70	1,330,000.00	1.466	1.446	1.466	1,522	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	519,489.30	605,000.00	1.616	1.594	1.616	1,887	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	429,330.00	500,000.00	1.616	1.594	1.616	1,887	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,987,280.00	3,003,989.83	1.000	0.346	0.351	75	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	358,696.80	360,698.76	1.500	0.326	0.330	61	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	345,157.50	386,106.66	1.500	0.543	0.550	1,157	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	349,420.60	378,248.21	1.500	0.454	0.460	792	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	354,531.80	369,692.94	1.500	0.385	0.390	426	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	746,441.25	781,567.82	1.000	0.266	0.270	426	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	988,340.00	1,002,884.11	1.700	1.095	1.110	182	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,400,000.00	3,400,000.00	0.350	0.345	0.350	365	10/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,597,783.50	4,612,868.37	0.750	0.248	0.251	46	11/16/2022
Subtotal and Average			48,513,847.31		48,470,000.00	46,112,300.00	48,511,056.70		1.829	1.854	2,567	

Portfolio PORT

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
September 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	241,621,866.97	241,621,866.97	241,621,866.97	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	63,332,129.78	63,332,129.78	63,332,129.78	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	65,676,636.62	65,676,636.62	65,676,636.62	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	42,142,639.61	42,142,639.61	42,142,639.61	1.490	1.470	1.490	1	
Subtotal and Average			426,032,137.71		412,773,272.98	412,773,272.98	412,773,272.98		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			1,385,980,138.92		1,336,362,272.98	1,273,387,821.04	1,332,085,471.27		1.433	1.453	636	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
September 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			40,809,740.17	40,809,740.17	40,809,740.17		0.000	0.000	1
PNC	PNC	PNC			14,244,036.58	14,244,036.58	14,244,036.58		0.000	0.000	1
US BANK	US Bank	US Bank			1,192,618.53	1,192,618.53	1,192,618.53		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,385,980,138.92		1,392,608,668.26	1,329,634,216.32	1,388,331,866.55		1.433	1.453	636

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
22CD001	22CD001	First Federal of Lakewood	0.250	09/30/2022	0.00	1,112,000.00	
22CD002	22CD002	KEY BANK	0.250	09/30/2022	0.00	18,400,000.00	
22CD003	22CD003	KEY BANK	0.250	09/30/2022	0.00	12,100,000.00	
Subtotal					0.00	31,612,000.00	0.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			37,643,116.45	0.00	
PNC	PNC	PNC			6,845,571.89	0.00	
US BANK	US Bank	US Bank			830,651.49	0.00	
Subtotal					45,319,339.83	0.00	0.00
Medium Term Notes							
Subtotal							129,292,878.75
Commercial Paper Disc. -Amortizing							
Subtotal							117,071,430.92
Federal Agency Coupon Securities							
313380GJ0	17CCT025	Federal Home Loan Bank	2.000	09/09/2022	0.00	10,000,000.00	
Subtotal					0.00	10,000,000.00	222,384,924.77
Treasury Coupon Securities							
Subtotal							177,860,456.84
Callable Federal Agency Securities							
3133ENL99	22CCT029	Federal Farm Credit Bank	3.375	09/15/2022	10,461,780.00	0.00	
Subtotal					10,461,780.00	0.00	208,191,450.31
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							48,511,056.70
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		502,506.01	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		131,713.14	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR MAIN	STAR Main	STAR Ohio	1.490		0.00	65,200,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		87,644.92	0.00	
		Subtotal			721,864.07	65,200,000.00	412,773,272.98
Money Market Accounts							
		Subtotal					0.00
		Total			56,502,983.90	106,812,000.00	1,332,085,471.27



Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received September 1, 2022 - September 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										
Caterpillar Financial Services	14913R2P1	21CCT058	MTN	2,155,000.00	0.600	09/13/2022	09/13/2022	6,465.00	6,465.00	-
								Subtotal	6,465.00	6,465.00
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	9,300,000.00	2.750	09/16/2022	09/30/2022	21,312.50	21,312.50	-
		17330PNQ8	22CCT019	MTN	10,000,000.00	3.800	09/30/2022	09/30/2022	31,666.67	31,666.67
	Subtotal	52,979.17	52,979.17							
Federal Farm Credit Bank	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	09/17/2022	09/17/2022	160,000.00	160,000.00	-
		3133EMTW2	21CCT027	FAC	8,175,000.00	0.300	09/18/2022	09/18/2022	12,262.50	12,262.50
	Subtotal	172,262.50	172,262.50							
Federal Home Loan Bank	3130ALHH0	21CCT029	MC2	17,600,000.00	0.960	09/05/2022	09/05/2022	84,480.00	84,480.00	-
		313380GJ0	17CCT025	FAC	0.00	2.000	09/09/2022	09/09/2022	100,000.00	100,000.00
	3130ALU85	21CCT023	MC2	15,000,000.00	1.000	09/30/2022	09/30/2022	75,000.00	75,000.00	-
		Subtotal	259,480.00	259,480.00						
Federal Home Loan Mtg Corp	3137EAEX3	21CCT012	FAC	3,333,000.00	0.375	09/23/2022	09/23/2022	6,249.38	6,249.38	-
		3134GWUE4	20CCT073	MC2	10,000,000.00	0.500	09/30/2022	09/30/2022	25,000.00	25,000.00
	Subtotal	31,249.38	31,249.38							
John Deere	24422EVU0	21CCT057	MTN	1,850,000.00	0.625	09/10/2022	09/10/2022	5,781.25	5,781.25	-
								Subtotal	5,781.25	5,781.25
U.S. Treasury	91282BT26	19CCT068	TRC	10,150,000.00	1.375	09/30/2022	09/30/2022	69,781.25	69,781.25	-
		21CCT028	TRC	15,000,000.00	0.750	09/30/2022	09/30/2022	56,250.00	56,250.00	-
	91282CCZ2	21CCT069	TRC	7,735,000.00	0.875	09/30/2022	09/30/2022	33,840.63	33,840.63	-
		22CCT012	TRC	10,000,000.00	2.500	09/30/2022	09/30/2022	125,000.00	125,000.00	-
	Subtotal	284,871.88	284,871.88							
Cuyahoga County Treasury Subtotal								813,089.18	813,089.18	
Total								813,089.18	813,089.18	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		

Cuyahoga County Treasury
Received Interest
Received September 1, 2022 - September 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	63,200,416.64	1.490	09/30/2022	131,713.14
	STAR OPIOID	STAR OPIOID	RRP	42,054,994.69	1.490	09/30/2022	87,644.92
						Subtotal	219,358.06
						Cuyahoga County Treasury Subtotal	219,358.06
						Total	219,358.06



**Opioid Custody
Portfolio Management
Portfolio Summary
September 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	6,810,855.57	11.31	417	171	1.218	1.234
Commercial Paper Disc. -Amortizing	7,425,000.00	7,293,633.17	7,303,788.36	12.13	268	210	2.794	2.832
Federal Agency Coupon Securities	15,315,000.00	14,686,927.55	15,242,548.46	25.31	955	677	1.001	1.015
Federal Agency Disc Note -Amortiz	3,070,000.00	3,008,154.00	3,008,154.00	4.99	267	209	3.591	3.641
Treasury Coupon Securities	19,255,000.00	18,120,164.20	19,045,396.37	31.62	1,129	843	0.978	0.991
Callable Federal Agency Securities	7,880,000.00	7,317,905.60	7,818,468.33	12.98	1,481	1,187	1.196	1.213
Municipal Securities	1,000,000.00	996,770.00	1,001,329.94	1.66	365	75	0.346	0.351
Investments	60,770,000.00	58,152,602.82	60,230,541.03	100.00%	890	648	1.379	1.398

Total Earnings	September 30 Month Ending
Current Year	71,941.81
Average Daily Balance	60,212,408.24
Effective Rate of Return	1.45%


 _____ *7/24/2023*
 Lisa Rocco, Interim Treasurer

Reporting period 09/01/2022-09/30/2022

Run Date: 03/15/2023 - 14:12

No fiscal year history available

Portfolio OPI
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PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1