



Cuyahoga County
Together We Thrive

Treasury Department

To: State of Ohio Treasurer's Office

From: Lisa Rocco, Interim Treasurer

Date: September 6, 2023

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End August 2023

Included are the following:

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



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
August 31, 2023**

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	25,468,000.00	25,468,000.00	25,468,000.00	1.91	180	28	0.250	0.253
Corporate Notes	110,520,000.00	106,325,691.10	109,933,418.80	8.23	1,142	698	2.552	2.588
Commercial Paper	80,049,000.00	78,586,863.83	78,660,837.54	5.89	244	114	5.551	5.628
US Agency- Fixed Rate	231,889,000.00	218,931,381.57	230,397,007.48	17.25	1,681	824	1.963	1.990
US Treasury	252,835,000.00	236,774,859.05	249,580,415.57	18.69	1,572	1,066	2.228	2.259
US Agency- Callable	222,115,000.00	205,546,092.45	222,140,572.72	16.63	1,696	950	1.470	1.491
Foreign Notes	6,000,000.00	5,833,620.00	6,000,000.00	0.45	1,819	365	2.572	2.608
Municipal Notes	34,235,000.00	32,178,486.65	34,250,063.18	2.56	4,781	3,101	2.357	2.390
STAR Ohio Account	379,231,832.34	379,231,832.34	379,231,832.34	28.39	1	1	1.470	1.490
Investments	1,342,342,832.34	1,288,876,826.99	1,335,662,147.63	100.00%	1,109	645	2.030	2.059
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	28,062,508.15	28,062,508.15	28,062,508.15		1	1	0.000	0.000
Accrued Interest at Purchase		501,523.95	501,523.95					
Subtotal		28,564,032.10	28,564,032.10					
Total Cash and Investments	1,370,405,340.49	1,317,440,859.09	1,364,226,179.73		1,109	645	2.030	2.059

Total Earnings	August 31	Month Ending
Current Year	2,544,399.23	
Average Daily Balance	1,731,017,697.98	
Effective Rate of Return	1.73%	

Lisa Rocco
Lisa Rocco, Interim Treasurer, Treasurer

9/7/2023

Reporting period 08/01/2023-08/31/2023

Run Date: 09/06/2023 - 09:01

No fiscal year history available

Portfolio PORT
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 2023**

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												
23CD004	23CD004	First Federal of Lakewood		06/30/2023	568,000.00	568,000.00	568,000.00	0.250	0.250	0.253	28	09/29/2023
23CD002	23CD002	KEY BANK		03/31/2023	17,600,000.00	17,600,000.00	17,600,000.00	0.250	0.250	0.253	28	09/29/2023
23CD003	23CD003	KEY BANK		03/31/2023	7,300,000.00	7,300,000.00	7,300,000.00	0.250	0.250	0.253	28	09/29/2023
Subtotal and Average			25,468,000.00		25,468,000.00	25,468,000.00	25,468,000.00	0.250	0.253	0.253	28	
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,633,370.00	10,999,616.53	0.450	0.449	0.455	254	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,471,084.85	3,662,555.45	0.850	0.896	0.909	420	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,763,862.70	5,027,840.45	0.850	0.876	0.888	420	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,051,021.25	2,155,371.48	0.600	0.575	0.583	378	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,761,718.00	1,850,505.67	0.625	0.590	0.598	375	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,637,736.60	8,058,284.79	1.250	1.249	1.266	497	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,902,500.00	10,000,000.00	5.000	4.927	4.996	181	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,611,297.00	6,650,000.00	5.200	5.133	5.204	266	05/24/2024
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,695,680.00	12,088,761.92	3.900	3.653	3.704	1,505	10/15/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,758,450.00	4,999,687.98	0.625	0.622	0.631	378	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,710,140.00	5,999,292.75	0.625	0.628	0.637	378	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,243,705.00	6,490,980.21	0.500	0.667	0.676	291	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,769,500.00	9,994,203.24	3.950	3.929	3.984	668	06/30/2025
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,751,770.70	6,060,792.03	2.750	2.932	2.973	1,429	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,663,220.00	5,950,358.91	2.750	2.952	2.993	1,337	04/30/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,765,480.00	3,848,180.42	2.750	3.756	3.808	1,429	07/31/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,135,155.00	6,096,986.97	2.750	4.545	4.608	1,337	04/30/2027
Subtotal and Average			104,620,457.07		110,520,000.00	106,325,691.10	109,933,418.80	2.552	2.588	2.588	698	
Commercial Paper												
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,575,659.05	13,598,260.36	5.470	5.752	5.832	182	03/01/2024
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,926,100.00	9,932,488.89	4.960	5.175	5.247	49	10/20/2023
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	7,859,025.00	7,875,225.00	5.400	5.683	5.762	185	03/04/2024
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,874,700.00	9,882,011.11	5.180	5.454	5.529	82	11/22/2023
62479MZ14	23CCT016	MUFG Bank Ltd NY		06/02/2023	10,950,000.00	10,795,605.00	10,797,764.58	5.500	5.657	5.736	91	12/01/2023
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,131,030.00	10,144,933.75	5.610	5.917	5.999	217	04/05/2024
63873KW60	23CCT008	Natixis		03/08/2023	6,514,000.00	6,509,244.78	6,509,331.63	5.160	5.298	5.372	5	09/06/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,915,500.00	9,920,822.22	5.090	5.316	5.390	56	10/27/2023
Subtotal and Average			86,974,730.42		80,049,000.00	78,586,863.83	78,660,837.54	5.551	5.628	5.628	114	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
US Agency- Fixed Rate												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,967,700.00	10,000,000.00	5.500	4.645	4.710	60	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,097,800.00	9,999,827.11	0.500	0.494	0.501	789	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,904,145.00	6,497,286.18	0.480	0.491	0.498	867	01/15/2026
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,693,300.00	9,997,020.83	1.850	1.859	1.885	329	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,657,600.00	9,999,214.17	1.600	1.587	1.609	350	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,236,400.00	19,992,922.35	1.600	1.613	1.635	382	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	10,991,792.00	11,242,080.64	3.875	3.734	3.786	1,698	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	11,958,000.00	11,946,246.40	4.250	4.292	4.352	1,802	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,102,720.00	11,993,650.60	4.500	4.450	4.512	1,823	08/28/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	991,530.00	999,986.34	2.500	2.471	2.505	98	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,457,150.00	14,997,611.38	1.500	1.479	1.500	349	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,025,100.00	10,028,906.19	0.875	0.758	0.769	1,015	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,802,800.00	9,234,577.18	1.020	3.370	3.417	1,272	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,443,659.20	1,517,910.65	1.020	3.299	3.345	1,272	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,041,162.52	3,307,981.75	0.375	0.736	0.746	753	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,663,200.00	14,950,558.25	0.650	0.795	0.806	787	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,925,363.80	10,808,483.59	0.650	0.994	1.007	782	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,509,425.10	13,921,544.82	1.750	1.846	1.871	305	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,294,106.95	11,335,000.00	0.560	0.552	0.560	808	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,070,024.25	6,715,000.00	0.600	0.592	0.600	844	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,197,480.95	2,420,599.29	0.650	0.536	0.544	809	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,457,728.00	1,598,660.24	0.500	0.531	0.539	798	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,657,000.00	3,971,724.36	0.375	0.728	0.738	724	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,239,900.00	9,973,115.19	0.500	0.643	0.652	655	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,828,500.00	1,991,363.77	0.375	0.588	0.596	724	08/25/2025
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,717,793.80	10,955,736.20	2.875	3.859	3.913	1,249	02/01/2027
Subtotal and Average			218,851,761.07		231,889,000.00	218,931,381.57	230,397,007.48		1.963	1.990	824	

US Treasury

3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,404,495.00	10,635,848.21	3.625	3.830	3.883	1,663	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,613,700.00	14,959,495.23	0.750	0.845	0.857	942	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,622,660.00	16,889,026.98	0.250	0.603	0.612	668	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,160,600.00	9,932,302.43	0.250	0.600	0.609	699	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,130,500.00	9,915,666.15	0.250	0.669	0.679	730	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,214,800.00	9,938,918.75	0.250	0.596	0.604	638	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,110,900.00	9,921,550.13	0.250	0.624	0.633	760	09/30/2025

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August 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
US Treasury												
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,963,640.00	11,497,241.88	0.375	0.395	0.400	349	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,833,175.00	7,438,192.92	0.250	0.643	0.652	760	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,486,760.00	6,966,400.49	0.375	0.658	0.668	607	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,079,758.00	7,791,399.71	0.750	1.015	1.029	1,003	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,941,234.30	7,687,914.37	0.875	1.064	1.078	1,125	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,014,800.00	9,977,954.02	1.125	1.180	1.197	1,156	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,018,800.00	9,990,367.23	1.250	1.262	1.280	1,217	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,370,300.00	9,936,251.85	2.500	2.655	2.691	1,307	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,317,882.00	4,450,256.84	2.625	3.532	3.581	1,368	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,257,170.50	7,313,718.74	4.125	4.110	4.167	1,490	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,542,200.00	9,635,766.81	3.125	4.084	4.140	1,460	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,464,000.00	10,478,399.06	3.250	4.317	4.377	1,398	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,972,220.00	2,973,481.99	4.125	4.307	4.367	1,490	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	8,015,669.25	8,073,346.17	3.000	4.506	4.569	303	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,910,200.00	10,029,435.91	4.500	4.192	4.250	456	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,333,765.00	13,805,482.96	2.250	3.449	3.497	1,536	11/15/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,816,010.00	2,875,785.08	2.625	4.347	4.407	1,368	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,277,720.00	11,679,815.51	2.875	3.450	3.498	1,718	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,972,220.00	2,952,432.39	4.125	4.492	4.554	1,490	09/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,929,680.00	11,833,963.76	4.125	4.380	4.441	1,795	07/31/2028
Subtotal and Average			236,661,532.21		252,835,000.00	236,774,859.05	249,580,415.57		2.228	2.259	1,066	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,534,080.00	15,994,637.73	0.600	0.607	0.615	815	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,997,000.00	9,993,002.89	0.470	0.493	0.500	864	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,487,725.00	3,750,000.00	0.710	0.700	0.710	578	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,300,600.00	10,000,000.00	0.710	0.700	0.710	578	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,614,930.00	8,195,744.61	0.720	0.742	0.752	605	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,352,700.00	1,491,704.33	0.500	0.733	0.744	844	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,062,045.00	10,469,126.73	3.375	3.408	3.455	1,475	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,948,900.00	10,006,000.67	4.375	4.220	4.279	1,517	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,416,488.00	11,740,599.53	4.000	3.641	3.692	1,588	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,441,239.75	8,213,354.89	0.850	0.896	0.908	909	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	926,011.20	1,022,403.63	0.550	0.847	0.858	895	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,587,300.00	15,000,000.00	1.000	0.986	1.000	941	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,959,328.00	17,597,312.43	0.960	0.953	0.966	916	03/05/2026

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
US Agency- Callable												
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,719,600.00	4,000,000.00	0.800	0.789	0.800	605	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,468,320.00	8,000,000.00	0.670	0.661	0.670	537	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,921,160.00	6,625,000.00	1.000	0.986	1.000	1,090	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,165,765.60	5,769,828.98	1.000	0.987	1.001	1,069	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,468,800.00	4,998,506.11	1.000	0.996	1.010	1,090	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,046,900.00	9,962,594.03	0.600	0.756	0.766	836	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,352,430.00	1,492,225.95	0.520	0.736	0.746	851	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,891,376.20	8,777,075.77	1.400	1.391	1.410	1,216	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,605,349.10	5,643,353.74	4.500	4.635	4.700	398	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,061,737.60	2,075,892.82	4.500	4.627	4.692	398	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,810,959.85	7,938,789.48	4.250	4.014	4.070	1,561	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,102,000.00	9,989,438.80	0.500	0.544	0.552	760	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,098,800.00	9,997,628.89	0.600	0.603	0.611	787	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,425,260.00	6,003,495.83	0.640	0.606	0.615	851	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,743,500.00	2,988,182.53	0.550	0.742	0.752	724	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,760,287.15	1,912,252.94	0.700	0.766	0.776	698	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,275,500.00	2,492,419.41	0.580	0.714	0.724	780	10/20/2025
Subtotal and Average			237,623,162.27		222,115,000.00	205,546,092.45	222,140,572.72		1.470	1.491	950	
Foreign Notes												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,485,285.00	1,500,000.00	3.350	3.308	3.354	182	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,486,695.00	1,500,000.00	3.500	3.133	3.177	182	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,861,640.00	3,000,000.00	1.950	1.924	1.950	547	03/01/2025
Subtotal and Average			6,000,000.00		6,000,000.00	5,833,620.00	6,000,000.00		2.572	2.608	365	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,221,802.50	3,550,000.00	0.887	0.875	0.887	822	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	442,045.00	500,000.00	1.015	1.001	1.015	1,308	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	433,065.00	500,000.00	1.215	1.198	1.215	1,674	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	270,558.00	300,000.00	0.784	0.773	0.784	943	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	301,301.00	350,000.00	1.215	1.198	1.215	1,674	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	277,155.90	315,000.00	1.015	1.001	1.015	1,308	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	16,750,000.00	16,750,000.00	16,750,000.00	3.500	3.452	3.500	4,871	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	810,638.70	890,000.00	1.101	1.086	1.101	822	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	475,092.80	520,000.00	1.255	1.238	1.255	822	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	806,122.80	945,000.00	1.822	1.797	1.822	1,918	12/01/2028

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 2023**

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 Notes												
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,407,769.80	5,295,000.00	1.922	1.895	1.922	2,283	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,184,218.70	1,330,000.00	1.466	1.446	1.466	1,187	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	526,174.55	605,000.00	1.616	1.594	1.616	1,552	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	434,855.00	500,000.00	1.616	1.594	1.616	1,552	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	350,328.75	382,891.58	1.500	0.543	0.550	822	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	356,439.50	374,758.58	1.500	0.454	0.460	457	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	362,521.65	366,005.63	1.500	0.385	0.390	91	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	768,397.00	776,407.39	1.000	0.266	0.270	91	12/01/2023
Subtotal and Average			34,250,724.50		34,235,000.00	32,178,486.65	34,250,063.18		2.357	2.390	3,101	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	148,982,336.97	148,982,336.97	148,982,336.97	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	62,348,024.02	62,348,024.02	62,348,024.02	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	141,954,775.31	141,954,775.31	141,954,775.31	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	25,946,696.04	25,946,696.04	25,946,696.04	1.490	1.470	1.490	1	
Subtotal and Average			779,662,088.25		379,231,832.34	379,231,832.34	379,231,832.34		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			1,731,017,697.98		1,342,342,832.34	1,288,876,826.99	1,335,662,147.63		2.030	2.059	645	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
August 31, 2023**

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		08/31/2023	21,816,030.54	21,816,030.54	21,816,030.54	0.000	0.000		1
PNC	PNC	PNC		08/31/2023	5,922,614.90	5,922,614.90	5,922,614.90	0.000	0.000		1
US BANK	US Bank	US Bank		08/31/2023	323,862.71	323,862.71	323,862.71	0.000	0.000		1
Average Balance			0.00	Accrued Interest at Purchase		501,523.95	501,523.95				1
				Subtotal		28,564,032.10	28,564,032.10				
Total Cash and Investments			1,731,017,697.98		1,370,405,340.49	1,317,440,859.09	1,364,226,179.73	2.030	2.059		645

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
August 1, 2023 through August 31, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							25,468,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			21,816,030.54	0.00	
PNC	PNC	PNC			5,922,614.90	0.00	
US BANK	US Bank	US Bank			323,862.71	0.00	
Subtotal						0.00	0.00
Corporate Notes							
91282CEN7	23CCT024	U.S. Treasury	2.750	08/28/2023	6,095,781.25	0.00	
Subtotal						0.00	109,933,418.80
Commercial Paper							
62479MVR1	22CCT040	MUFG Bank Ltd NY	5.150	08/25/2023	0.00	12,250,000.00 **	
62479LD51	23CCT021	MUFG Bank Ltd NY	5.610	08/04/2023	10,099,118.75	0.00	
Subtotal						12,250,000.00	78,660,837.54
US Agency- Fixed Rate							
3133EKGD2	19CCT019	Federal Farm Credit Bank	2.300	08/03/2023	0.00	9,995,573.01	
3133EKZK5	19CCT044	Federal Farm Credit Bank	1.600	08/14/2023	0.00	1,400,000.00	
3133EPSK2	23CCT020	Federal Farm Credit Bank	4.250	08/07/2023	11,945,520.00	0.00	
3133EPUN3	23CCT023	Federal Farm Credit Bank	4.500	08/28/2023	11,993,640.00	0.00	
Subtotal						11,395,573.01	230,397,007.48
US Treasury							
91282CFM8	23CCT022	U.S. Treasury	4.125	08/28/2023	2,952,304.69	0.00	
91282CHQ7	23CCT025	U.S. Treasury	4.125	08/28/2023	11,833,593.76	0.00	
Subtotal						0.00	249,580,415.57
US Agency- Callable							
3136G4Y56	20CCT048	Federal National Mtg Assn	0.310	08/25/2023	0.00	20,000,000.00	
Subtotal						0.00	222,140,572.72
Foreign Notes							
Subtotal							6,000,000.00

** - Indicates incomplete recording of maturity redemption.

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
August 1, 2023 through August 31, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Municipal Notes							
							<u>34,250,063.18</u>
		Subtotal					
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		689,877.87	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		288,708.87	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		85,000,000.00	1,007,400,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		120,148.82	0.00	
		Subtotal			<u>86,098,735.56</u>	<u>1,007,400,000.00</u>	<u>379,231,832.34</u>
Money Market Accounts							
		Subtotal					<u>0.00</u>
		Total			169,081,202.16	1,051,045,573.01	1,335,662,147.63



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received August 1, 2023 - August 31, 2023

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance
						Date Due	Date Received	Amount Due	Amount Received	
Federal Farm Credit Bank	3133EKGD2	19CCT019	FAC	0.00	2.300	08/03/2023	08/04/2023	76,027.78	76,027.78	-
	3133EKZK5	19CCT044	FAC	0.00	1.600	08/14/2023	08/14/2023	11,200.00	11,200.00	-
	3133EKA63	19CCT024	FAC	10,000,000.00	1.600	08/16/2023	08/16/2023	80,000.00	80,000.00	-
							Subtotal	167,227.78	167,227.78	
Federal Home Loan Bank	3130ANFD7	21CCT052	MC2	5,770,000.00	1.000	08/05/2023	08/05/2023	28,850.00	28,850.00	-
	3130AKVR4	21CCT019	MC2	1,030,000.00	0.550	08/12/2023	08/14/2023	2,832.50	2,832.50	-
	3130AGWK7	19CCT025	FAC	15,000,000.00	1.500	08/15/2023	08/15/2023	112,500.00	112,500.00	-
	3130ALGR9	21CCT018	MC2	8,225,000.00	0.850	08/26/2023	08/28/2023	34,956.25	34,956.25	-
	3130ANQU7	21CCT051	MC2	6,625,000.00	1.000	08/26/2023	08/28/2023	33,125.00	33,125.00	-
	3130ANLW8	21CCT053	MC2	5,000,000.00	1.000	08/26/2023	08/28/2023	25,000.00	25,000.00	-
							Subtotal	237,263.75	237,263.75	
Federal National Mtg Assn	3136G4Y56	20CCT048	MC2	0.00	0.310	08/25/2023	08/25/2023	31,000.00	31,000.00	-
	3135G05X7	21CCT013	FAC	4,000,000.00	0.375	08/25/2023	08/25/2023	7,500.00	7,500.00	-
	3136G4J95	21CCT021	MC2	3,000,000.00	0.550	08/25/2023	08/25/2023	8,250.00	8,250.00	-
	3135G05X7	21CCT041	FAC	2,000,000.00	0.375	08/25/2023	08/25/2023	3,750.00	3,750.00	-
							Subtotal	50,500.00	50,500.00	
Tennessee Valley Authority	880591EU2	23CCT010	FAC	11,326,000.00	2.875	08/01/2023	08/01/2023	162,811.25	162,811.25	-
								Subtotal	162,811.25	162,811.25
U.S. Treasury	91282CCT6	21CCT055	TRC	11,500,000.00	0.375	08/15/2023	08/15/2023	21,562.50	21,562.50	-
								Subtotal	21,562.50	21,562.50
Total								639,365.28	639,365.28	
Total Cash Overpayment								0.00		
Total Cash Shortfall								0.00		



**Opioid Custody
Portfolio Management
Portfolio Summary
August 31, 2023**

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.
Corporate Notes	2,500,000.00	2,475,625.00	2,500,000.00	5.80	394	181	4.919	4.987
Commercial Paper	3,876,000.00	3,826,157.08	3,829,104.23	8.88	262	83	5.510	5.586
US Agency- Fixed Rate	12,860,000.00	12,323,604.00	12,815,604.29	29.73	1,016	445	1.536	1.558
US Treasury	16,255,000.00	15,184,852.80	16,124,373.79	37.41	1,228	610	1.078	1.093
US Agency- Callable	7,880,000.00	7,221,226.80	7,838,055.69	18.18	1,480	851	1.196	1.213
Investments	43,371,000.00	41,031,465.68	43,107,138.00	100.00%	1,077	533	1.852	1.878

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	67,710.26	605,366.07
Average Daily Balance	44,061,094.28	52,763,140.13
Effective Rate of Return	1.81%	1.72%

Lisa Rocco

9/7/2023

Lisa Rocco, Interim Treasurer

Reporting period 08/01/2023-08/31/2023

Run Date: 09/06/2023 - 09:27

Portfolio OPI
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1