



Cuyahoga County
Together We Thrive

| **Treasury Department**

To: State of Ohio Treasurer's Office

From: Lisa Rocco, Interim Treasurer

Date: August 25, 2023

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End January 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
January 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	139,536,000.00	135,158,955.48	139,342,342.56	6.39	854	504	2.021	2.049
Commercial Paper	60,900,000.00	59,467,183.50	59,533,494.36	2.73	267	169	4.563	4.626
US Agency- Fixed Rate	211,588,000.00	198,136,428.50	210,264,262.00	9.65	1,656	773	1.462	1.482
US Treasury	222,085,000.00	208,126,125.65	218,930,098.11	10.05	1,546	1,174	1.930	1.956
US Agency- Callable	242,115,000.00	226,229,402.15	242,121,407.83	11.11	1,647	1,083	1.374	1.393
Foreign Notes	16,000,000.00	15,812,495.00	16,000,000.00	0.73	1,823	234	3.161	3.205
Municipal Notes	36,185,000.00	34,227,292.35	36,210,921.57	1.66	4,572	3,137	2.267	2.298
STAR Ohio Account	1,256,666,219.94	1,256,666,219.94	1,256,666,219.94	57.67	1	1	1.470	1.490
Investments	2,185,075,219.94	2,133,824,102.57	2,179,068,746.37	100.00%	650	404	1.650	1.673
Cash								
Passbook/Checking (not included in yield calculations)	18,296,243.21	18,296,243.21	18,296,243.21		1	1	0.000	0.000
Total Cash and Investments	2,203,371,463.15	2,152,120,345.78	2,197,364,989.58		650	404	1.650	1.673

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	1,687,014.62	1,687,014.62
Average Daily Balance	1,596,342,508.50	1,503,030,582.51
Effective Rate of Return	1.24%	0.10%

[Signature]
Lisa Rocco, Interim Treasurer

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8/25/2023

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
January 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
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,434,930.00	10,999,295.69	0.450	0.449	0.455	466	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,634,900.00	10,000,000.00	0.350	0.345	0.350	309	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,443,450.75	3,661,315.45	0.850	0.896	0.909	632	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,725,936.50	5,026,745.03	0.850	0.876	0.888	632	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,024,536.30	2,155,581.19	0.600	0.575	0.583	590	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,860,720.00	7,943,532.20	0.650	2.280	2.311	156	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,211,371.00	9,300,000.00	2.750	2.716	2.754	135	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,890,700.00	10,000,000.00	3.800	3.800	3.853	179	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,741,608.50	1,850,793.44	0.625	0.590	0.598	587	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,583,412.20	8,057,548.19	1.250	1.249	1.266	709	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,727,239.85	2,748,230.13	2.700	2.264	2.295	106	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	10,031,825.00	10,100,000.00	2.500	2.466	2.500	89	05/01/2023
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	10,000,000.00	10,000,000.00	5.000	4.927	4.996	393	02/29/2024
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,325,286.14	6,478,074.14	0.500	0.348	0.353	194	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,688,800.00	4,999,511.84	0.625	0.622	0.631	590	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,626,560.00	5,998,893.49	0.625	0.628	0.637	590	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,138,275.00	6,484,380.37	0.500	0.667	0.676	503	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,867,500.00	9,992,356.02	3.950	3.929	3.984	880	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,540,616.04	1,550,106.00	2.750	2.165	2.195	89	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,881,608.20	6,053,491.76	2.750	2.932	2.973	1,641	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,779,680.00	5,942,487.62	2.750	2.952	2.993	1,549	04/30/2027
Subtotal and Average			129,659,094.71		139,536,000.00	135,158,955.48	139,342,342.56		2.021	2.049	504	
Commercial Paper												
4497W1QX7	22CCT022	ING Funding LLC		07/07/2022	10,150,000.00	10,073,773.50	10,097,998.17		3.254	3.300	58	03/31/2023
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,640,400.00	9,640,400.00	4.960	5.175	5.247	261	10/20/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,435,285.00	3,439,100.00	4.640	4.831	4.898	135	06/16/2023
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	11,898,425.00	11,890,751.74	5.150	5.390	5.465	205	08/25/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,797,500.00	14,844,166.67	3.740	3.841	3.895	100	05/12/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,621,800.00	9,621,077.78	5.090	5.316	5.390	268	10/27/2023
Subtotal and Average			65,561,316.86		60,900,000.00	59,467,183.50	59,533,494.36		4.563	4.626	169	
US Agency- Fixed Rate												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,988,800.00	10,000,000.00	5.500	4.645	4.710	272	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,111,500.00	9,999,780.44	0.500	0.494	0.501	1,001	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,887,245.00	6,496,618.84	0.480	0.491	0.498	1,079	01/15/2026

Portfolio PORT
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PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
January 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												
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,530,433.00	6,661,313.21	2.700	2.476	2.510	349	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,737,000.00	9,992,243.61	2.300	2.338	2.370	429	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,608,300.00	9,995,095.83	1.850	1.859	1.885	541	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,592,900.00	9,998,735.83	1.600	1.587	1.609	562	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,150,400.00	19,988,969.41	1.600	1.613	1.635	594	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,375,542.00	1,400,078.43	1.600	1.567	1.589	194	08/14/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,781,210.25	8,173,101.40	0.300	0.316	0.321	411	03/18/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	980,490.00	999,956.76	2.500	2.471	2.505	310	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,325,300.00	14,996,153.21	1.500	1.479	1.500	561	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,052,600.00	10,034,970.43	0.875	0.758	0.769	1,227	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,914,600.00	9,106,294.03	1.020	3.370	3.417	1,484	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,461,994.40	1,497,448.75	1.020	3.299	3.345	1,484	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,032,696.70	3,300,901.11	0.375	0.736	0.746	965	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,651,800.00	14,937,178.40	0.650	0.795	0.806	999	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,914,909.40	10,786,280.68	0.650	0.994	1.007	994	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,415,224.50	13,912,157.48	1.750	1.846	1.871	517	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,246,613.30	11,335,000.00	0.560	0.552	0.560	1,020	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,077,612.20	6,715,000.00	0.600	0.592	0.600	1,056	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,188,593.75	2,422,074.63	0.650	0.536	0.544	1,021	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,455,184.00	1,598,302.29	0.500	0.531	0.539	1,010	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,645,120.00	3,963,407.99	0.375	0.728	0.738	936	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,187,800.00	9,964,375.54	0.500	0.643	0.652	867	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,822,560.00	1,988,823.70	0.375	0.588	0.596	936	08/25/2025
Subtotal and Average			219,602,689.86		211,588,000.00	198,136,428.50	210,264,262.00		1.462	1.482	773	

US Treasury

91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,645,950.00	14,950,379.50	0.750	0.845	0.857	1,154	03/31/2026
91282BZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,561,630.00	16,853,808.00	0.250	0.603	0.612	880	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,121,900.00	9,911,770.40	0.250	0.600	0.609	911	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,096,100.00	9,891,174.67	0.250	0.669	0.679	942	08/31/2025
91282BZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,163,300.00	9,918,622.16	0.250	0.596	0.604	850	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,085,900.00	9,899,666.75	0.250	0.624	0.633	972	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,805,515.00	11,495,566.46	0.375	0.395	0.400	561	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,814,425.00	7,420,951.99	0.250	0.643	0.652	972	09/30/2025
91282BZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,447,630.00	6,954,665.56	0.375	0.658	0.668	819	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,104,878.00	7,779,013.60	0.750	1.015	1.029	1,215	05/31/2026

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
January 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												
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,976,892.65	7,679,041.34	0.875	1.064	1.078	1,337	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,091,000.00	9,973,910.99	1.125	1.180	1.197	1,368	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,105,900.00	9,988,689.21	1.250	1.262	1.280	1,429	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,783,600.00	9,582,878.15	3.125	4.084	4.140	1,672	08/31/2027
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,464,500.00	9,825,740.56	2.250	2.676	2.713	1,475	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,541,000.00	9,925,911.68	2.500	2.655	2.691	1,519	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,407,720.00	4,427,051.03	2.625	3.532	3.581	1,580	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,473,477.75	7,312,113.62	4.125	4.110	4.167	1,702	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,713,937.00	10,414,465.29	3.250	4.317	4.377	1,610	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,060,000.00	3,060,810.00	2,969,708.96	4.125	4.307	4.367	1,702	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	8,001,935.25	8,002,222.03	3.000	4.506	4.569	515	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	10,033,200.00	10,043,121.03	4.500	4.192	4.250	668	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,624,925.00	13,709,625.13	2.250	3.449	3.497	1,748	11/15/2027
Subtotal and Average			218,010,392.96		222,085,000.00	208,126,125.65	218,930,098.11		1.930	1.956	1,174	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,472,960.00	15,993,235.39	0.600	0.607	0.615	1,027	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,982,900.00	9,991,276.22	0.470	0.493	0.500	1,076	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,473,062.50	3,750,000.00	0.710	0.700	0.710	790	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,261,500.00	10,000,000.00	0.710	0.700	0.710	790	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,580,244.00	8,194,247.74	0.720	0.742	0.752	817	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,353,570.00	1,489,610.47	0.500	0.733	0.744	1,056	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,316,670.00	10,464,667.73	3.375	3.408	3.455	1,687	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,254,200.00	10,006,843.01	4.375	4.220	4.279	1,729	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,784,556.00	11,759,465.92	4.000	3.641	3.692	1,800	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,432,768.00	8,210,622.51	0.850	0.896	0.908	1,121	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	923,137.50	1,020,592.92	0.550	0.847	0.858	1,107	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,613,550.00	15,000,000.00	1.000	0.986	1.000	1,153	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,980,096.00	17,596,688.11	0.960	0.953	0.966	1,128	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,704,400.00	4,000,000.00	0.800	0.789	0.800	817	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,422,800.00	8,000,000.00	0.670	0.661	0.670	749	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,945,341.25	6,625,000.00	1.000	0.986	1.000	1,302	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,185,441.30	5,769,794.90	1.000	0.987	1.001	1,281	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,487,050.00	4,998,214.29	1.000	0.996	1.010	1,302	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,055,600.00	9,953,060.96	0.600	0.756	0.766	1,048	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,353,690.00	1,490,280.13	0.520	0.736	0.746	1,063	12/30/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
January 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												
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,957,753.00	8,776,563.61	1.400	1.391	1.410	1,428	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,667,214.80	5,637,114.67	4.500	4.635	4.700	610	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,084,492.80	2,073,692.55	4.500	4.627	4.692	610	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	8,085,752.10	7,946,129.17	4.250	4.014	4.070	1,773	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,082,700.00	9,986,477.72	0.500	0.544	0.552	972	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,088,500.00	9,996,987.22	0.600	0.603	0.611	999	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,480,200.00	20,000,000.00	0.310	0.306	0.310	205	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,434,260.00	6,004,370.83	0.640	0.606	0.615	1,063	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,736,390.00	2,984,706.81	0.550	0.742	0.752	936	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,756,552.90	1,911,415.66	0.700	0.766	0.776	910	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,272,050.00	2,490,349.29	0.580	0.714	0.724	992	10/20/2025
Subtotal and Average			235,290,980.03		242,115,000.00	226,229,402.15	242,121,407.83		1.374	1.393	1,083	
Foreign Notes												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,993,200.00	10,000,000.00	3.560	3.515	3.563	28	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,483,035.00	1,500,000.00	3.350	3.308	3.354	394	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,485,390.00	1,500,000.00	3.500	3.133	3.177	394	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,850,870.00	3,000,000.00	1.950	1.924	1.950	759	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,812,495.00	16,000,000.00		3.161	3.205	234	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,215,448.00	3,550,000.00	0.887	0.875	0.887	1,034	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	439,815.00	500,000.00	1.015	1.001	1.015	1,520	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	431,095.00	500,000.00	1.215	1.198	1.215	1,886	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	269,367.00	300,000.00	0.784	0.773	0.784	1,155	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	301,766.50	350,000.00	1.215	1.198	1.215	1,886	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	942,656.50	950,000.00	0.247	0.244	0.247	59	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	277,083.45	315,000.00	1.015	1.001	1.015	1,520	04/01/2027
9AMBDBB07	17CCT001	Cuyahoga County		02/07/2017	16,750,000.00	16,750,000.00	16,750,000.00	3.500	3.452	3.500	5,083	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	809,811.00	890,000.00	1.101	1.086	1.101	1,034	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	475,118.80	520,000.00	1.255	1.238	1.255	1,034	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	817,425.00	945,000.00	1.822	1.797	1.822	2,130	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,496,408.10	5,295,000.00	1.922	1.895	1.922	2,495	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,193,741.50	1,330,000.00	1.466	1.446	1.466	1,399	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	531,897.85	605,000.00	1.616	1.594	1.616	1,764	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	439,585.00	500,000.00	1.616	1.594	1.616	1,764	12/01/2027

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
January 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												
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	358,732.50	384,937.54	1.500	0.543	0.550	1,034	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	359,669.60	376,979.26	1.500	0.454	0.460	669	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	360,809.80	366,352.10	1.500	0.385	0.390	303	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	761,491.75	779,691.30	1.000	0.266	0.270	303	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	995,370.00	1,000,961.37	1.700	1.095	1.110	59	04/01/2023
Subtotal and Average			36,211,807.72		36,185,000.00	34,227,292.35	36,210,921.57		2.267	2.298	3,137	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	187,907,530.83	187,907,530.83	187,907,530.83	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	29,939,257.34	29,939,257.34	29,939,257.34	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	1,002,859,318.17	1,002,859,318.17	1,002,859,318.17	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	35,960,113.60	35,960,113.60	35,960,113.60	1.490	1.470	1.490	1	
Subtotal and Average			661,660,973.73		1,256,666,219.94	1,256,666,219.94	1,256,666,219.94		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			1,596,342,508.50		2,185,075,219.94	2,133,824,102.57	2,179,068,746.37		1.650	1.673	404	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 January 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											
PNC	PNC	PNC			18,296,243.21	18,296,243.21	18,296,243.21	0.000	0.000		1
		Average Balance	0.00								1
Total Cash and Investments			1,596,342,508.50		2,203,371,463.15	2,152,120,345.78	2,197,364,989.58	1.650	1.673		404

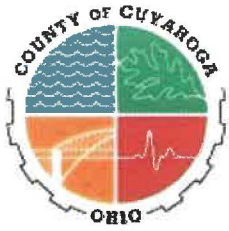
**Cuyahoga County Treasury
Portfolio Management
Activity By Type
January 1, 2023 through January 31, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Passbook/Checking Accounts (Monthly Summary)							
PNC	PNC	PNC			4,082,690.27	0.00	
		Subtotal			4,082,690.27	0.00	0.00
Corporate Notes							
48133PDZ3	23CCT002	JP Morgan CP	5.000	01/31/2023	10,000,000.00	0.00	
		Subtotal			10,000,000.00	0.00	139,342,342.56
Commercial Paper							
06366HP35	22CCT016	Bank of Montreal CP	2.300	01/27/2023	0.00	9,995,527.78	
4497W1XL5	23CCT005	ING Funding LLC	4.960	01/24/2023	9,629,377.78	0.00	
62479MPG2	22CCT028	MUFG Bank Ltd NY	3.470	01/19/2023	0.00	12,840,251.80	
63873KNL7	22CCT015	Natixis	2.240	01/20/2023	0.00	10,490,000.00 **	
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio	5.090	01/30/2023	9,618,250.00	0.00	
		Subtotal			19,247,627.78	33,325,779.58	59,533,494.36
US Agency- Fixed Rate							
3133EK3M6	19CCT048	Federal Farm Credit Bank	1.625	01/30/2023	0.00	9,998,238.14	
3133EK3M6	23CCT004	Federal Farm Credit Bank	1.625	01/30/2023	9,770,400.00	9,770,400.00	
		Subtotal			9,770,400.00	19,768,638.14	210,264,262.00
US Treasury							
912828T26	19CCT068	U.S. Treasury	1.375	01/24/2023	0.00	10,128,619.23	
9128283F5	23CCT006	U.S. Treasury	2.250	01/20/2023	13,704,199.22	0.00	
		Subtotal			13,704,199.22	10,128,619.23	218,930,098.11
US Agency- Callable							
3133EN5N6	23CCT001	Federal Farm Credit Bank	4.000	01/19/2023	11,760,544.00	0.00	
		Subtotal			11,760,544.00	0.00	242,121,407.83
Foreign Notes							
		Subtotal					16,000,000.00
Municipal Notes							
9AMBDB07	17CCT001	Cuyahoga County	3.500	01/01/2023	0.00	915,000.00	
		Subtotal			0.00	915,000.00	36,210,921.57

** - Indicates incomplete recording of maturity redemption.

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

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		724,626.73	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		115,454.11	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		934,400,000.00	8,000,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		138,673.58	0.00	
		Subtotal			935,378,754.42	8,000,000.00	1,256,666,219.94
Money Market Accounts							
		Subtotal					0.00
		Total			1,003,944,215.69	72,138,036.95	2,179,068,746.37



Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received January 1, 2023 - January 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								
Fund: Cuyahoga County Treasury																	
Federal Agricultural Mtg Corp	31422B6K1	21CCT004	FAC	6,500,000.00	0.480	01/15/2023	01/15/2023	15,600.00	15,600.00	-							
								Subtotal	15,600.00	15,600.00							
Federal Farm Credit Bank	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	01/12/2023	01/12/2023	23,500.00	23,500.00	-							
								3133EK3M6	19CCT048	FAC	0.00	1.625	01/30/2023	01/30/2023	43,784.72	43,784.72	-
															3133EK3M6	23CCT004	FAC
Subtotal								111,069.44	111,069.44								
Federal National Mtg Assn	3135G0V75	19CCT021	FAC	13,935,000.00	1.750	01/02/2023	01/02/2023	121,931.25	121,931.25	-							
								Subtotal	121,931.25	121,931.25							
John Deere	24422EVY2	22CCT001	MTN	8,060,000.00	1.250	01/10/2023	01/10/2023	50,375.00	50,375.00	-							
								Subtotal	50,375.00	50,375.00							
U.S. Treasury	912828T26	19CCT068	TRC	0.00	1.375	01/24/2023	01/30/2023	44,475.96	44,475.96	-							
								Subtotal	44,475.96	44,475.96							
Cuyahoga County Treasury Subtotal								343,451.65	343,451.65								
Total								343,451.65	343,451.65								
Total Cash Overpayment								0.00									
Total Cash Shortfall								0.00									



**Opioid Custody
Portfolio Management
Portfolio Summary
January 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	6,825,000.00	6,787,364.70	6,814,420.76	11.24	407	194	2.819	2.858
Commercial Paper	7,425,000.00	7,338,806.75	7,372,532.55	12.16	268	87	2.803	2.842
US Agency- Fixed Rate	16,560,000.00	15,874,840.55	16,497,545.39	27.21	911	537	1.284	1.301
Federal Agency Disc Note -Amortiz	3,070,000.00	3,035,032.70	3,044,551.41	5.02	267	86	3.591	3.641
US Treasury	19,255,000.00	18,020,493.95	19,074,701.72	31.46	1,129	720	0.978	0.991
US Agency- Callable	7,880,000.00	7,219,384.40	7,825,591.00	12.91	1,480	1,064	1.196	1.213
Investments	61,015,000.00	58,275,923.05	60,629,342.83	100.00%	886	547	1.649	1.672

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	78,032.93	78,032.93
Average Daily Balance	60,287,558.49	60,287,558.49
Effective Rate of Return	1.52%	1.52%



Lisa Rocco, Interim Treasurer



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

Run Date: 07/26/2023 - 10:09

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