



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 July 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
July 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	1.13	180	59	0.250	0.253
Corporate Notes	104,020,000.00	100,005,513.60	103,831,011.66	4.62	1,131	691	2.435	2.469
Commercial Paper	81,799,000.00	80,315,507.57	80,408,355.72	3.58	247	114	5.480	5.556
US Agency- Fixed Rate	219,289,000.00	205,503,823.72	217,812,694.28	9.70	1,669	713	1.712	1.736
US Treasury	237,835,000.00	221,635,046.65	234,710,487.07	10.45	1,561	1,055	2.091	2.120
US Agency- Callable	242,115,000.00	225,365,941.80	242,137,834.88	10.78	1,647	902	1.374	1.393
Foreign Notes	6,000,000.00	5,826,060.00	6,000,000.00	0.27	1,819	396	2.572	2.608
Municipal Notes	34,235,000.00	32,179,900.85	34,251,477.04	1.53	4,780	3,132	2.357	2.390
STAR Ohio Account	1,300,533,096.78	1,300,533,096.78	1,300,533,096.78	57.93	1	1	1.470	1.490
	2,251,294,096.78	2,196,832,890.97	2,245,152,957.43	100.00%	644	363	1.739	1.763

Investments								
Cash								
Passbook/Checking (not included in yield calculations)	19,023,625.83	19,023,625.83	19,023,625.83		1	1	0.000	0.000
Total Cash and Investments	2,270,317,722.61	2,215,856,516.80	2,264,176,583.26		644	363	1.739	1.763

Total Earnings	July 31 Month Ending
Current Year	2,916,484.49
Average Daily Balance	1,895,093,990.06
Effective Rate of Return	1.81%


 Lisa Rocco, Interim Treasurer


 8/20/2023

Reporting period 07/01/2023-07/31/2023

Run Date: 08/14/2023 - 10:14

No fiscal year history available

Portfolio PORT
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PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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	59	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	59	09/29/2023
23CD003	23D003	KEY BANK		03/31/2023	7,300,000.00	7,300,000.00	7,300,000.00	0.250	0.250	0.253	59	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	59	
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,576,500.00	10,999,570.69	0.450	0.449	0.455	285	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,459,833.30	3,662,378.30	0.850	0.896	0.909	451	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,748,420.60	5,027,683.96	0.850	0.876	0.888	451	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,042,379.70	2,155,401.44	0.600	0.575	0.583	409	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,754,392.00	1,850,546.78	0.625	0.590	0.598	406	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,625,324.20	8,058,179.56	1.250	1.249	1.266	528	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,832,300.00	10,000,000.00	5.000	4.927	4.996	212	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,608,171.50	6,650,000.00	5.200	5.133	5.204	297	05/24/2024
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,731,440.00	12,090,556.30	3.900	3.653	3.704	1,536	10/15/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,738,550.00	4,999,662.81	0.625	0.622	0.631	409	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,686,260.00	5,999,235.71	0.625	0.628	0.637	409	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,216,340.00	6,490,037.38	0.500	0.667	0.676	322	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,783,300.00	9,993,939.35	3.950	3.929	3.984	699	06/30/2025
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,761,302.30	6,059,724.54	2.750	2.932	2.973	1,460	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,669,280.00	5,949,207.92	2.750	2.952	2.993	1,368	04/30/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,771,720.00	3,844,886.92	2.750	3.756	3.808	1,460	07/31/2027
Subtotal and Average			113,183,225.97		104,020,000.00	100,005,513.60	103,831,011.66		2.435	2.469	691	
Commercial Paper												
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,503,496.45	13,532,387.13	5.470	5.752	5.832	213	03/01/2024
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,877,800.00	9,889,777.78	4.960	5.175	5.247	80	10/20/2023
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	7,817,148.00	7,837,560.00	5.400	5.683	5.762	216	03/04/2024
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	12,206,390.00	12,207,941.67	5.150	5.390	5.465	24	08/25/2023
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,824,900.00	9,837,405.55	5.180	5.454	5.529	113	11/22/2023
62479MZ14	23CCT016	MUFG Bank Ltd NY		06/02/2023	10,950,000.00	10,739,979.00	10,745,904.16	5.500	5.657	5.736	122	12/01/2023
63873KW60	23CCT008	Natixis		03/08/2023	6,514,000.00	6,478,694.12	6,480,387.76	5.160	5.298	5.372	36	09/06/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,867,100.00	9,876,991.67	5.090	5.316	5.390	87	10/27/2023
Subtotal and Average			80,229,412.93		81,799,000.00	80,315,507.57	80,408,355.72		5.480	5.556	114	

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

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US Agency- Fixed Rate												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,940,000.00	10,000,000.00	5.500	4.645	4.710	91	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,064,700.00	9,999,820.44	0.500	0.494	0.501	820	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,884,905.00	6,497,190.84	0.480	0.491	0.498	898	01/15/2026
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,792,900.00	9,995,536.42	2.300	2.338	2.370	248	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,648,300.00	9,996,745.83	1.850	1.859	1.885	360	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,626,800.00	9,999,145.83	1.600	1.587	1.609	381	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,176,000.00	19,992,357.65	1.600	1.613	1.635	413	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,398,040.00	1,400,005.28	1.600	1.567	1.589	13	08/14/2023
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,008,592.00	11,242,834.77	3.875	3.734	3.786	1,729	04/25/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	989,870.00	999,982.11	2.500	2.471	2.505	129	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,411,400.00	14,997,403.07	1.500	1.479	1.500	380	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,007,600.00	10,029,772.51	0.875	0.758	0.769	1,046	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,762,400.00	9,216,251.02	1.020	3.370	3.417	1,303	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,437,033.60	1,514,987.52	1.020	3.299	3.345	1,303	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,032,430.06	3,306,970.23	0.375	0.736	0.746	784	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,608,600.00	14,948,646.84	0.650	0.795	0.806	818	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,894,436.20	10,805,311.75	0.650	0.994	1.007	813	10/22/2025
3135GOV75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,472,218.65	13,920,203.77	1.750	1.846	1.871	336	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,250,467.20	11,335,000.00	0.560	0.552	0.560	839	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,075,866.30	6,715,000.00	0.600	0.592	0.600	875	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,198,785.05	2,420,810.05	0.650	0.536	0.544	840	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,452,112.00	1,598,609.10	0.500	0.531	0.539	829	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,647,320.00	3,970,536.30	0.375	0.728	0.738	755	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,203,000.00	9,971,866.67	0.500	0.643	0.652	686	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,823,660.00	1,991,000.90	0.375	0.588	0.596	755	08/25/2025
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,696,387.66	10,946,705.38	2.875	3.859	3.913	1,280	02/01/2027
Subtotal and Average			217,793,753.33		219,289,000.00	205,503,823.72	217,812,694.28		1.712	1.736	713	
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,416,212.50	10,633,760.07	3.625	3.830	3.883	1,694	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,580,250.00	14,958,162.27	0.750	0.845	0.857	973	03/31/2026
91282BZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,565,030.00	16,883,877.04	0.250	0.603	0.612	699	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,125,800.00	9,929,300.10	0.250	0.600	0.609	730	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,098,400.00	9,912,084.85	0.250	0.669	0.679	761	08/31/2025
91282BZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,178,900.00	9,935,950.85	0.250	0.596	0.604	669	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,078,900.00	9,918,350.21	0.250	0.624	0.633	791	09/30/2025

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July 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	10,923,160.00	11,496,996.89	0.375	0.395	0.400	380	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,809,175.00	7,435,671.84	0.250	0.643	0.652	791	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,460,510.00	6,964,684.53	0.375	0.658	0.668	638	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,064,686.00	7,789,588.53	0.750	1.015	1.029	1,034	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,931,256.15	7,686,616.90	0.875	1.064	1.078	1,156	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,007,400.00	9,977,362.82	1.125	1.180	1.197	1,187	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,012,500.00	9,990,121.85	1.250	1.262	1.280	1,248	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,376,600.00	9,934,739.84	2.500	2.655	2.691	1,338	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,322,758.00	4,446,863.54	2.625	3.532	3.581	1,399	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,276,948.00	7,313,484.03	4.125	4.110	4.167	1,521	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,562,100.00	9,628,033.09	3.125	4.084	4.140	1,491	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,482,312.00	10,469,050.25	3.250	4.317	4.377	1,429	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,980,320.00	2,972,930.28	4.125	4.307	4.367	1,521	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	7,999,074.00	8,062,945.94	3.000	4.506	4.569	334	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,899,200.00	10,031,437.04	4.500	4.192	4.250	487	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,355,805.00	13,791,466.01	2.250	3.449	3.497	1,567	11/15/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,819,190.00	2,872,970.27	2.625	4.347	4.407	1,399	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,308,560.00	11,674,038.03	2.875	3.450	3.498	1,749	05/15/2028
Subtotal and Average			234,670,101.86		237,835,000.00	221,635,046.65	234,710,487.07		2.091	2.120	1,055	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,542,560.00	15,994,437.40	0.600	0.607	0.615	846	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,995,500.00	9,992,756.22	0.470	0.493	0.500	895	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,474,600.00	3,750,000.00	0.710	0.700	0.710	609	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,265,600.00	10,000,000.00	0.710	0.700	0.710	609	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,579,588.00	8,195,530.77	0.720	0.742	0.752	636	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,353,885.00	1,491,405.20	0.500	0.733	0.744	875	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,062,990.00	10,468,489.73	3.375	3.408	3.455	1,506	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,958,400.00	10,006,121.00	4.375	4.220	4.279	1,548	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,429,248.00	11,743,294.73	4.000	3.641	3.692	1,619	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,436,140.25	8,212,964.55	0.850	0.896	0.908	940	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	923,693.70	1,022,144.96	0.550	0.847	0.858	926	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,578,000.00	15,000,000.00	1.000	0.986	1.000	972	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,945,776.00	17,597,223.24	0.960	0.953	0.966	947	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,702,600.00	4,000,000.00	0.800	0.789	0.800	636	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,433,440.00	8,000,000.00	0.670	0.661	0.670	568	02/19/2025

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Portfolio Details - Investments
July 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												
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,926,128.75	6,625,000.00	1.000	0.986	1.000	1,121	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,170,497.00	5,769,824.11	1.000	0.987	1.001	1,100	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,472,550.00	4,998,464.42	1.000	0.996	1.010	1,121	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,056,400.00	9,961,232.17	0.600	0.756	0.766	867	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,353,570.00	1,491,947.98	0.520	0.736	0.746	882	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,904,282.80	8,777,002.61	1.400	1.391	1.410	1,247	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,599,637.55	5,642,462.44	4.500	4.635	4.700	429	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,059,636.80	2,075,578.50	4.500	4.627	4.692	429	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,819,554.50	7,939,838.00	4.250	4.014	4.070	1,592	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,099,100.00	9,989,015.79	0.500	0.544	0.552	791	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,083,000.00	9,997,537.22	0.600	0.603	0.611	818	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,933,200.00	20,000,000.00	0.310	0.306	0.310	24	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,430,420.00	6,003,620.83	0.640	0.606	0.615	882	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,742,000.00	2,987,686.00	0.550	0.742	0.752	755	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,758,793.45	1,912,133.33	0.700	0.766	0.776	729	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,275,150.00	2,492,123.68	0.580	0.714	0.724	811	10/20/2025
Subtotal and Average			242,136,553.46		242,115,000.00	225,365,941.80	242,137,834.88		1.374	1.393	902	
Foreign Notes												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,483,560.00	1,500,000.00	3.350	3.308	3.354	213	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,484,820.00	1,500,000.00	3.500	3.133	3.177	213	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,857,680.00	3,000,000.00	1.950	1.924	1.950	578	03/01/2025
Subtotal and Average			6,000,000.00		6,000,000.00	5,826,060.00	6,000,000.00		2.572	2.608	396	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,210,584.50	3,550,000.00	0.887	0.875	0.887	853	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	439,090.00	500,000.00	1.015	1.001	1.015	1,339	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	430,095.00	500,000.00	1.215	1.198	1.215	1,705	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	269,361.00	300,000.00	0.784	0.773	0.784	974	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	300,398.00	350,000.00	1.215	1.198	1.215	1,705	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	276,141.60	315,000.00	1.015	1.001	1.015	1,339	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	4,902	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	807,942.00	890,000.00	1.101	1.086	1.101	853	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	474,318.00	520,000.00	1.255	1.238	1.255	853	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	809,071.20	945,000.00	1.822	1.797	1.822	1,949	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,429,849.95	5,295,000.00	1.922	1.895	1.922	2,314	12/01/2029

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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												
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,184,537.90	1,330,000.00	1.466	1.446	1.466	1,218	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	527,293.80	605,000.00	1.616	1.594	1.616	1,583	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	435,780.00	500,000.00	1.616	1.594	1.616	1,583	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	351,446.25	383,183.86	1.500	0.543	0.550	853	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	356,343.30	375,075.82	1.500	0.454	0.460	488	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	361,638.35	366,340.84	1.500	0.385	0.390	122	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	766,010.00	776,876.52	1.000	0.266	0.270	122	12/01/2023
Subtotal and Average			34,252,138.36		34,235,000.00	32,179,900.85	34,251,477.04		2.357	2.390	3,132	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	148,292,459.10	148,292,459.10	148,292,459.10	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	62,059,315.15	62,059,315.15	62,059,315.15	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	1,064,354,775.31	1,064,354,775.31	1,064,354,775.31	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	25,826,547.22	25,826,547.22	25,826,547.22	1.490	1.470	1.490	1	
Subtotal and Average			938,848,078.45		1,300,533,096.78	1,300,533,096.78	1,300,533,096.78		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			1,895,093,990.06		2,251,294,096.78	2,196,832,890.97	2,245,152,957.43		1.739	1.763	363	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
July 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		07/31/2023	10,418,595.59	10,418,595.59	10,418,595.59		0.000	0.000	1
PNC	PNC	PNC		07/31/2023	8,180,156.00	8,180,156.00	8,180,156.00		0.000	0.000	1
US BANK	US Bank	US Bank		07/31/2023	424,874.24	424,874.24	424,874.24		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,895,093,990.06		2,270,317,722.61	2,215,856,516.80	2,264,176,583.26		1.739	1.763	363

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
July 1, 2023 through July 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			67,869,581.50	0.00		
PNC	PNC	PNC			8,180,156.00	1,251,953.84		
US BANK	US Bank	US Bank			3,096,712.58	0.00		
Subtotal						79,146,450.08	1,251,953.84	0.00
Corporate Notes								
17330PNQ8	22CCT019	Citigroup Global Mkt	3.800	07/30/2023	0.00	10,000,000.00		
Subtotal						0.00	10,000,000.00	103,831,011.66
Commercial Paper								
Subtotal							80,408,355.72	
US Agency- Fixed Rate								
Subtotal							217,812,694.28	
US Treasury								
Subtotal							234,710,487.07	
US Agency- Callable								
Subtotal							242,137,834.88	
Foreign Notes								
Subtotal							6,000,000.00	
Municipal Notes								
Subtotal							34,251,477.04	
STAR Ohio Account								
STAR ARP	STAR ARP	STAR Ohio	1.490		678,218.17	7,001,699.06		
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		9,308,095.01	5,520,964.93		
STAR MAIN	STAR Main	STAR Ohio	1.490		910,732,642.76	3,000,000.00		
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		119,780.05	2,109,978.77		

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
		Subtotal			920,838,735.99	17,632,642.76	1,300,533,096.78
Money Market Accounts							
		Subtotal					0.00
		Total			999,985,186.07	28,884,596.60	2,245,152,957.43



**Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received July 1, 2023 - July 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										
Citigroup Global Mkt	17330PNQ8	22CCT019	MTN	0.00	3.800	07/30/2023	07/30/2023	31,666.67	31,666.67	-
							Subtotal	31,666.67	31,666.67	
Federal Agricultural Mtg Corp	31422B6K1	21CCT004	FAC	6,500,000.00	0.480	07/15/2023	07/17/2023	15,600.00	15,600.00	-
							Subtotal	15,600.00	15,600.00	
Federal Farm Credit Bank	3133EN5N6	23CCT001	MC2	11,600,000.00	4.000	07/06/2023	07/06/2023	217,822.22	232,000.00	14,177.78
	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	07/12/2023	07/12/2023	23,500.00	23,500.00	-
	3133EKVV4	19CCT022	FAC	10,000,000.00	1.850	07/26/2023	07/26/2023	92,500.00	92,500.00	-
							Subtotal	333,822.22	348,000.00	
Federal National Mtg Assn	3135G0V75	19CCT021	FAC	13,935,000.00	1.750	07/02/2023	07/02/2023	121,931.25	121,931.25	-
							Subtotal	121,931.25	121,931.25	
John Deere	24422EVY2	22CCT001	MTN	8,060,000.00	1.250	07/10/2023	07/10/2023	50,375.00	50,375.00	-
							Subtotal	50,375.00	50,375.00	
							Cuyahoga County Treasury Subtotal	553,395.14	567,572.92	
							Total	553,395.14	567,572.92	
							Total Cash Overpayment	14,177.78		
							Total Cash Shortfall	0.00		



**Opioid Custody
Portfolio Management
Portfolio Summary
July 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	2,458,075.00	2,500,000.00	5.67	394	212	4.919	4.987
Commercial Paper	3,876,000.00	3,806,607.84	3,811,640.85	8.65	262	114	5.510	5.586
US Agency- Fixed Rate	12,860,000.00	12,284,274.05	12,813,286.82	29.07	1,016	476	1.536	1.558
US Treasury	17,255,000.00	16,130,210.30	17,117,299.15	38.83	1,193	606	1.042	1.057
US Agency- Callable	7,880,000.00	7,216,353.40	7,836,275.03	17.78	1,480	883	1.196	1.213
Investments	44,371,000.00	41,895,520.59	44,078,501.85	100.00%	1,067	552	1.819	1.845

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	68,254.18	537,655.81
Average Daily Balance	44,333,708.75	54,035,609.10
Effective Rate of Return	1.81%	1.71%

Lisa Rocco

Lisa Rocco, Interim Treasurer

8/25/2023