



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 March 2023**

Included are the following:

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

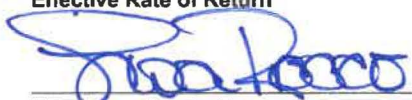


**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Summary  
March 31, 2023**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Certificates of Deposit - Bank	25,550,000.00	25,550,000.00	25,550,000.00	2.03	180	179	0.250	0.253
Corporate Notes	125,063,000.00	120,954,049.82	124,925,148.32	9.93	886	484	2.091	2.120
Commercial Paper	67,264,000.00	65,811,312.06	65,850,495.86	5.23	258	150	4.967	5.036
US Agency- Fixed Rate	211,588,000.00	199,086,726.38	210,327,009.97	16.71	1,656	715	1.462	1.482
US Treasury	232,835,000.00	219,590,553.55	229,701,350.13	18.25	1,558	1,148	2.018	2.046
US Agency- Callable	242,115,000.00	227,278,992.25	242,126,883.54	19.24	1,647	1,024	1.374	1.393
Foreign Notes	6,000,000.00	5,802,990.00	6,000,000.00	0.48	1,819	518	2.572	2.608
Municipal Notes	36,185,000.00	34,243,193.80	36,207,132.48	2.88	4,572	3,079	2.267	2.298
STAR Ohio Account	317,826,596.76	317,826,596.76	317,826,596.76	25.25	1	1	1.470	1.490
<b>Investments</b>	<b>1,264,426,596.76</b>	<b>1,216,144,414.62</b>	<b>1,258,514,617.06</b>	<b>100.00%</b>	<b>1,123</b>	<b>677</b>	<b>1.798</b>	<b>1.823</b>
<b>Cash</b>								
Passbook/Checking (not included in yield calculations)	15,400,384.84	15,400,384.84	15,400,384.84		1	1	0.000	0.000
<b>Total Cash and Investments</b>	<b>1,279,826,981.60</b>	<b>1,231,544,799.46</b>	<b>1,273,915,001.90</b>		<b>1,123</b>	<b>677</b>	<b>1.798</b>	<b>1.823</b>

<b>Total Earnings</b>	<b>March 31</b>	<b>Month Ending</b>
Current Year		1,913,513.56
<b>Average Daily Balance</b>		<b>1,410,101,355.54</b>
<b>Effective Rate of Return</b>		<b>1.60%</b>

  
Lisa Rocco, Interim Treasurer



Reporting period 03/01/2023-03/31/2023

Run Date: 07/26/2023 - 10:42

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  
March 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
<b>Certificates of Deposit - Bank</b>												
23CDO01	23CD001	First Federal of Lakewood		03/31/2023	650,000.00	650,000.00	650,000.00	0.250	0.250	0.253	90	06/30/2023
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	181	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	181	09/29/2023
<b>Subtotal and Average</b>			<b>824,193.55</b>		<b>25,550,000.00</b>	<b>25,550,000.00</b>	<b>25,550,000.00</b>		<b>0.250</b>	<b>0.253</b>	<b>179</b>	
<b>Corporate Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,542,620.00	10,999,387.36	0.450	0.449	0.455	407	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,628,200.00	10,000,000.00	0.350	0.345	0.350	250	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,416,439.70	3,661,669.74	0.850	0.896	0.909	573	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,688,865.40	5,027,058.01	0.850	0.876	0.888	573	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,037,078.40	2,155,521.27	0.600	0.575	0.583	531	09/13/2024
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	8,970,408.00	9,300,000.00	2.750	2.716	2.754	76	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,931,700.00	10,000,000.00	3.800	3.800	3.853	120	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,751,062.00	1,850,711.22	0.625	0.590	0.598	528	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,630,402.00	8,057,758.65	1.250	1.249	1.266	650	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,736,161.10	2,746,418.84	2.700	2.264	2.295	47	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	10,007,181.00	10,100,000.00	2.500	2.466	2.500	30	05/01/2023
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,947,200.00	10,000,000.00	5.000	4.927	4.996	334	02/29/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,724,250.00	4,999,562.16	0.625	0.622	0.631	531	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,669,100.00	5,999,007.57	0.625	0.628	0.637	531	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,185,660.00	6,486,266.04	0.500	0.667	0.676	444	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,876,400.00	9,992,883.80	3.950	3.929	3.984	821	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,544,346.72	1,548,702.00	2.750	2.165	2.195	30	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,884,235.50	6,055,523.44	2.750	2.932	2.973	1,582	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,782,740.00	5,944,678.22	2.750	2.952	2.993	1,490	04/30/2027
<b>Subtotal and Average</b>			<b>126,643,224.22</b>		<b>125,063,000.00</b>	<b>120,954,049.82</b>	<b>124,925,148.32</b>		<b>2.091</b>	<b>2.120</b>	<b>484</b>	
<b>Commercial Paper</b>												
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,708,900.00	9,721,688.89	4.960	5.175	5.247	202	10/20/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,462,865.00	3,465,715.56	4.640	4.831	4.898	76	06/16/2023
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	11,993,730.00	11,994,145.14	5.150	5.390	5.465	146	08/25/2023
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,663,400.00	9,661,861.11	5.180	5.454	5.529	235	11/22/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,917,650.00	14,936,108.33	3.740	3.841	3.895	41	05/12/2023
63873KW60	23CCT008	Natixis		03/08/2023	6,514,000.00	6,366,067.06	6,366,479.61	5.160	5.298	5.372	158	09/06/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,698,700.00	9,704,497.22	5.090	5.316	5.390	209	10/27/2023

Portfolio PORT  
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PM (PRF\_PM2) 7.3.0

**Cuyahoga County Treasury  
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Portfolio Details - Investments  
March 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
<b>Subtotal and Average</b>			<b>73,784,423.62</b>		<b>67,264,000.00</b>	<b>65,811,312.06</b>	<b>65,850,495.86</b>		<b>4.967</b>	<b>5.036</b>	<b>150</b>	
<b>US Agency- Fixed Rate</b>												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,964,500.00	10,000,000.00	5.500	4.645	4.710	213	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,161,300.00	9,999,793.78	0.500	0.494	0.501	942	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,917,470.00	6,496,809.51	0.480	0.491	0.498	1,020	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,549,984.00	6,659,345.69	2.700	2.476	2.510	290	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,771,900.00	9,993,341.22	2.300	2.338	2.370	370	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,628,300.00	9,995,645.83	1.850	1.859	1.885	482	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,633,300.00	9,998,872.50	1.600	1.587	1.609	503	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,230,000.00	19,990,098.82	1.600	1.613	1.635	535	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,383,620.00	1,400,054.05	1.600	1.567	1.589	135	08/14/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,829,688.00	8,173,381.29	0.300	0.316	0.321	352	03/18/2024
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	984,050.00	999,965.21	2.500	2.471	2.505	251	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,398,050.00	14,996,569.83	1.500	1.479	1.500	502	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,077,600.00	10,033,237.79	0.875	0.758	0.769	1,168	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,940,700.00	9,142,946.36	1.020	3.370	3.417	1,425	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,466,274.80	1,503,295.01	1.020	3.299	3.345	1,425	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,045,062.13	3,302,924.15	0.375	0.736	0.746	906	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,765,350.00	14,941,001.21	0.650	0.795	0.806	940	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,997,673.40	10,792,624.37	0.650	0.994	1.007	935	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,444,488.00	13,914,839.58	1.750	1.846	1.871	458	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,369,258.00	11,335,000.00	0.560	0.552	0.560	961	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,115,551.95	6,715,000.00	0.600	0.592	0.600	997	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,214,410.10	2,421,653.11	0.650	0.536	0.544	962	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,463,856.00	1,598,404.56	0.500	0.531	0.539	951	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,662,160.00	3,965,784.09	0.375	0.728	0.738	877	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,241,100.00	9,966,872.58	0.500	0.643	0.652	808	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,831,080.00	1,989,549.43	0.375	0.588	0.596	877	08/25/2025
<b>Subtotal and Average</b>			<b>210,312,335.04</b>		<b>211,588,000.00</b>	<b>199,086,726.38</b>	<b>210,327,009.97</b>		<b>1.462</b>	<b>1.482</b>	<b>715</b>	
<b>US Treasury</b>												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,673,890.00	10,625,407.50	3.625	3.830	3.883	1,816	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,723,200.00	14,952,916.43	0.750	0.845	0.857	1,095	03/31/2026
91282BZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,668,560.00	16,863,609.51	0.250	0.603	0.612	821	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,183,200.00	9,917,484.50	0.250	0.600	0.609	852	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,160,600.00	9,897,990.69	0.250	0.669	0.679	883	08/31/2025

**Cuyahoga County Treasury  
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March 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
<b>US Treasury</b>												
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,227,300.00	9,924,270.74	0.250	0.596	0.604	791	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,151,200.00	9,905,756.94	0.250	0.624	0.633	913	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,891,765.00	11,496,032.73	0.375	0.395	0.400	502	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,863,400.00	7,425,750.17	0.250	0.643	0.652	913	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,492,500.00	6,957,931.41	0.375	0.658	0.668	760	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,140,438.50	7,782,460.68	0.750	1.015	1.029	1,156	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,005,048.05	7,681,510.72	0.875	1.064	1.078	1,278	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,120,700.00	9,975,036.17	1.125	1.180	1.197	1,309	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,134,400.00	9,989,156.20	1.250	1.262	1.280	1,370	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,781,300.00	9,597,597.16	3.125	4.084	4.140	1,613	08/31/2027
91282BV98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,473,800.00	9,832,931.45	2.250	2.676	2.713	1,416	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,550,800.00	9,928,789.37	2.500	2.655	2.691	1,460	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,410,618.00	4,433,509.25	2.625	3.532	3.581	1,521	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,462,929.75	7,312,560.33	4.125	4.110	4.167	1,643	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,711,757.00	10,432,258.18	3.250	4.317	4.377	1,551	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,056,490.00	2,970,759.00	4.125	4.307	4.367	1,643	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	8,028,422.25	8,022,016.01	3.000	4.506	4.569	456	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	10,039,100.00	10,039,312.44	4.500	4.192	4.250	609	11/30/2024
91282B3F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,639,135.00	13,736,302.55	2.250	3.449	3.497	1,689	11/15/2027
<b>Subtotal and Average</b>			<b>219,381,765.07</b>		<b>232,835,000.00</b>	<b>219,590,553.55</b>	<b>229,701,350.13</b>		<b>2.018</b>	<b>2.046</b>	<b>1,148</b>	
<b>US Agency- Callable</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,644,480.00	15,993,636.06	0.600	0.607	0.615	968	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,053,200.00	9,991,769.56	0.470	0.493	0.500	1,017	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,498,225.00	3,750,000.00	0.710	0.700	0.710	731	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,328,600.00	10,000,000.00	0.710	0.700	0.710	731	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,634,364.00	8,194,675.42	0.720	0.742	0.752	758	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,362,255.00	1,490,208.71	0.500	0.733	0.744	997	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,274,145.00	10,465,941.73	3.375	3.408	3.455	1,628	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,195,000.00	10,006,602.34	4.375	4.220	4.279	1,670	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,696,048.00	11,754,075.52	4.000	3.641	3.692	1,741	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,498,485.75	8,211,403.19	0.850	0.896	0.908	1,062	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	931,717.40	1,021,110.27	0.550	0.847	0.858	1,048	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,702,050.00	15,000,000.00	1.000	0.986	1.000	1,094	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,083,232.00	17,596,866.49	0.960	0.953	0.966	1,069	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,730,360.00	4,000,000.00	0.800	0.789	0.800	758	04/28/2025

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>US Agency- Callable</b>												
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,470,400.00	8,000,000.00	0.670	0.661	0.670	690	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,988,072.50	6,625,000.00	1.000	0.986	1.000	1,243	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,223,119.40	5,769,804.64	1.000	0.987	1.001	1,222	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,519,300.00	4,998,297.67	1.000	0.996	1.010	1,243	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,112,600.00	9,955,784.70	0.600	0.756	0.766	989	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,362,330.00	1,490,836.08	0.520	0.736	0.746	1,004	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,971,537.60	8,776,709.94	1.400	1.391	1.410	1,369	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,667,045.15	5,638,897.26	4.500	4.635	4.700	551	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,084,430.40	2,074,321.20	4.500	4.627	4.692	551	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	8,010,056.10	7,944,032.12	4.250	4.014	4.070	1,714	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,160,700.00	9,987,323.75	0.500	0.544	0.552	913	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,164,900.00	9,997,170.56	0.600	0.603	0.611	940	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,621,800.00	20,000,000.00	0.310	0.306	0.310	146	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,467,680.00	6,004,120.83	0.640	0.606	0.615	1,004	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,759,910.00	2,985,699.87	0.550	0.742	0.752	877	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,771,623.95	1,911,654.88	0.700	0.766	0.776	851	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,291,325.00	2,490,940.75	0.580	0.714	0.724	933	10/20/2025
<b>Subtotal and Average</b>			<b>242,448,182.73</b>		<b>242,115,000.00</b>	<b>227,278,992.25</b>	<b>242,126,883.54</b>		<b>1.374</b>	<b>1.393</b>	<b>1,024</b>	
<b>Foreign Notes</b>												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,480,380.00	1,500,000.00	3.350	3.308	3.354	335	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,481,820.00	1,500,000.00	3.500	3.133	3.177	335	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,840,790.00	3,000,000.00	1.950	1.924	1.950	700	03/01/2025
<b>Subtotal and Average</b>			<b>6,000,000.00</b>		<b>6,000,000.00</b>	<b>5,802,990.00</b>	<b>6,000,000.00</b>		<b>2.572</b>	<b>2.608</b>	<b>518</b>	
<b>Municipal Notes</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,224,571.50	3,550,000.00	0.887	0.875	0.887	975	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	442,375.00	500,000.00	1.015	1.001	1.015	1,461	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	433,170.00	500,000.00	1.215	1.198	1.215	1,827	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	271,236.00	300,000.00	0.784	0.773	0.784	1,096	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	303,219.00	350,000.00	1.215	1.198	1.215	1,827	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	950,000.00	950,000.00	0.247	0.244	0.247	0	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	278,696.25	315,000.00	1.015	1.001	1.015	1,461	04/01/2027
9AMBDDB07	17CCT001	Cuyahoga County		02/07/2017	16,750,000.00	16,750,000.00	16,750,000.00	3.500	3.452	3.500	5,024	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	811,875.80	890,000.00	1.101	1.086	1.101	975	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	476,210.80	520,000.00	1.255	1.238	1.255	975	12/01/2025



**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>Municipal Notes</b>												
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	816,328.80	945,000.00	1.822	1.797	1.822	2,071	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,483,329.45	5,295,000.00	1.922	1.895	1.922	2,436	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,192,584.40	1,330,000.00	1.466	1.446	1.466	1,340	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	531,147.65	605,000.00	1.616	1.594	1.616	1,705	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	438,965.00	500,000.00	1.616	1.594	1.616	1,705	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	357,097.50	384,352.98	1.500	0.543	0.550	975	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	358,752.00	376,344.78	1.500	0.454	0.460	610	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	360,933.90	367,681.68	1.500	0.385	0.390	244	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	762,700.75	778,753.04	1.000	0.266	0.270	244	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	1,000,000.00	1,000,000.00	1.700	1.095	1.110	0	04/01/2023
<b>Subtotal and Average</b>			<b>36,208,018.63</b>		<b>36,185,000.00</b>	<b>34,243,193.80</b>	<b>36,207,132.48</b>		<b>2.267</b>	<b>2.298</b>	<b>3,079</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	168,192,369.28	168,192,369.28	168,192,369.28	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	45,078.09	45,078.09	45,078.09	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	120,437,791.42	120,437,791.42	120,437,791.42	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	29,151,357.97	29,151,357.97	29,151,357.97	1.490	1.470	1.490	1	
<b>Subtotal and Average</b>			<b>479,753,860.91</b>		<b>317,826,596.76</b>	<b>317,826,596.76</b>	<b>317,826,596.76</b>		<b>1.470</b>	<b>1.490</b>	<b>1</b>	
<b>Money Market Accounts</b>												
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	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.000</b>	<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>			<b>1,410,101,355.54</b>		<b>1,264,426,596.76</b>	<b>1,216,144,414.62</b>	<b>1,258,514,617.06</b>		<b>1.798</b>	<b>1.823</b>	<b>677</b>	

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

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
PNC	PNC	PNC			15,400,384.84	15,400,384.84	15,400,384.84	0.000	0.000		1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,410,101,355.54</b>		<b>1,279,826,981.60</b>	<b>1,231,544,799.46</b>	<b>1,273,915,001.90</b>	<b>1.798</b>	<b>1.823</b>		<b>677</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
23CDOO1	23CD001	First Federal of Lakewood	0.250	03/31/2023	650,000.00	0.00	
23CD002	23CD002	KEY BANK	0.250	03/31/2023	17,600,000.00	0.00	
23CD003	23D003	KEY BANK	0.250	03/31/2023	7,300,000.00	0.00	
		<b>Subtotal</b>			<b>25,550,000.00</b>	<b>0.00</b>	<b>25,550,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
PNC	PNC	PNC			676,867.51	0.00	
		<b>Subtotal</b>			<b>676,867.51</b>	<b>0.00</b>	<b>0.00</b>
<b>Corporate Notes</b>							
14913R2D8	22CCT013	Caterpillar Financial Services	0.650	03/02/2023	0.00	7,954,753.36	
89236THF5	21CCT047	Toyota Motor Credit Corporatio	0.500	03/08/2023	0.00	6,477,101.38	
		<b>Subtotal</b>			<b>0.00</b>	<b>14,431,854.74</b>	<b>124,925,148.32</b>
<b>Commercial Paper</b>							
4497W1QX7	22CCT022	ING Funding LLC		03/31/2023	0.00	10,150,000.00 **	
62479MYN7	23CCT009	MUFG Bank Ltd NY	5.180	03/02/2023	9,618,694.44	0.00	
63873KW60	23CCT008	Natixis	5.160	03/08/2023	6,344,071.45	0.00	
		<b>Subtotal</b>			<b>15,962,765.89</b>	<b>10,150,000.00</b>	<b>65,850,495.86</b>
<b>US Agency- Fixed Rate</b>							
		<b>Subtotal</b>					<b>210,327,009.97</b>
<b>US Treasury</b>							
3133EPDP7	23CCT007	Federal Farm Credit Bank	3.625	03/31/2023	10,625,407.50	0.00	
		<b>Subtotal</b>			<b>10,625,407.50</b>	<b>0.00</b>	<b>229,701,350.13</b>
<b>US Agency- Callable</b>							
		<b>Subtotal</b>					<b>242,126,883.54</b>
<b>Foreign Notes</b>							
46513XY46	18CCT003	State of Israel	3.560	03/01/2023	0.00	10,000,000.00 **	
		<b>Subtotal</b>			<b>0.00</b>	<b>10,000,000.00</b>	<b>6,000,000.00</b>

\*\* - Indicates incomplete recording of maturity redemption.

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance	
<b>Municipal Notes</b>								
<b>Subtotal</b>							<b>36,207,132.48</b>	
<b>STAR Ohio Account</b>								
STAR ARP	STAR ARP	STAR Ohio	1.490		721,077.98	8,461,465.22		
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		1,415.73	358,543.48		
STAR MAIN	STAR Main	STAR Ohio	1.490		15,253,140.15	387,717,230.49		
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		139,558.86	5,715,900.96		
<b>Subtotal</b>						<b>16,115,192.72</b>	<b>402,253,140.15</b>	<b>317,826,596.76</b>
<b>Money Market Accounts</b>								
<b>Subtotal</b>							<b>0.00</b>	
<b>Total</b>					<b>68,930,233.62</b>	<b>436,834,994.89</b>	<b>1,258,514,617.06</b>	



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer - Grouped by Fund**  
**Received March 1, 2023 - March 31, 2023**

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance	
								Amount Due	Amount Received		
<b>Fund: Cuyahoga County Treasury</b>											
Caterpillar Financial Services	14913R2D8	22CCT013	MTN	0.00	0.650	03/02/2023	03/02/2023	7,944.44	7,944.44	-	
							<b>Subtotal</b>	<b>7,944.44</b>	<b>7,944.44</b>		
Toyota Motor Credit Corporatio	89236THF5	21CCT047	MTN	0.00	0.500	03/08/2023	03/08/2023	2,157.67	2,157.67	-	
							<b>Subtotal</b>	<b>2,157.67</b>	<b>2,157.67</b>		
			<b>Cuyahoga County Treasury Subtotal</b>						<b>10,102.11</b>	<b>10,102.11</b>	
						<b>Total</b>		<b>10,102.11</b>	<b>10,102.11</b>		
						<b>Total Cash Overpayment</b>		<b>0.00</b>			
						<b>Total Cash Shortfall</b>		<b>0.00</b>			



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

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Corporate Notes	5,125,000.00	5,095,690.05	5,119,076.99	8.57	433	191	3.144	3.188
Commercial Paper	10,301,000.00	10,142,478.08	10,148,333.04	16.98	266	108	3.755	3.807
US Agency- Fixed Rate	16,560,000.00	15,961,133.85	16,503,040.53	27.62	911	478	1.284	1.301
Federal Agency Disc Note -Amortiz	3,070,000.00	3,059,439.20	3,062,010.32	5.12	267	27	3.591	3.641
US Treasury	17,255,000.00	16,159,663.75	17,089,419.40	28.60	1,193	728	1.043	1.057
US Agency- Callable	7,880,000.00	7,252,001.60	7,829,152.33	13.10	1,480	1,005	1.196	1.213
<b>Investments</b>	<b>60,191,000.00</b>	<b>57,670,406.53</b>	<b>59,751,032.61</b>	<b>100.00%</b>	<b>883</b>	<b>508</b>	<b>1.901</b>	<b>1.927</b>

<b>Total Earnings</b>	<b>March 31</b>	<b>Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year		68,692.33	230,085.10
<b>Average Daily Balance</b>		<b>60,124,739.94</b>	<b>60,332,835.97</b>
<b>Effective Rate of Return</b>		<b>1.35%</b>	<b>1.55%</b>

*[Handwritten Signature]*

*[Handwritten Date: 8/5/2023]*

Lisa Rocco, Interim Treasurer

Reporting period 03/01/2023-03/31/2023

Run Date: 07/26/2023 - 10:16

Portfolio OPI  
AP  
PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1