



Cuyahoga County  
**Together We Thrive**

Treasury Department

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: November 7, 2023

Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End October 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  
October 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	24,286,000.00	242,860.00	24,286,000.00	1.96	182	149	0.250	0.253
Corporate Notes	75,910,000.00	73,614,911.30	75,891,743.62	6.11	932	311	2.094	2.123
Commercial Paper	61,964,000.00	60,878,974.71	60,922,119.93	4.91	245	109	5.729	5.809
US Agency- Fixed Rate	244,889,000.00	230,698,999.60	243,564,124.36	19.61	1,738	876	2.071	2.100
US Treasury	275,695,000.00	255,968,298.40	271,578,903.53	21.87	1,599	1,064	2.333	2.365
US Agency- Callable	222,115,000.00	205,182,235.45	222,146,048.40	17.89	1,696	889	1.470	1.490
Foreign Notes	6,000,000.00	5,860,230.00	6,000,000.00	0.48	1,819	304	2.572	2.608
Municipal Notes	34,235,000.00	32,006,095.90	34,247,235.47	2.76	4,781	3,041	2.358	2.390
STAR Ohio Account	303,092,682.65	303,092,682.65	303,092,682.65	24.41	1	1	1.470	1.490
<b>Investments</b>	<b>1,248,186,682.65</b>	<b>1,167,545,288.01</b>	<b>1,241,728,857.96</b>	<b>100.00%</b>	<b>1,208</b>	<b>676</b>	<b>2.030</b>	<b>2.058</b>
<b>Cash and Accrued Interest</b>								
Passbook/Checking (not included in yield calculations)	14,542,063.53	14,542,063.53	14,542,063.53		1	1	0.000	0.000
Accrued Interest at Purchase		270,459.65	270,459.65					
Subtotal		14,812,523.18	14,812,523.18					
<b>Total Cash and Investments</b>	<b>1,262,728,746.18</b>	<b>1,182,357,811.19</b>	<b>1,256,541,381.14</b>		<b>1,208</b>	<b>676</b>	<b>2.030</b>	<b>2.058</b>

<b>Total Earnings</b>	<b>October 31 Month Ending</b>
Current Year	2,231,818.16
<b>Average Daily Balance</b>	<b>1,280,649,120.65</b>
<b>Effective Rate of Return</b>	<b>2.05%</b>

  
Brad Cromes, Treasurer

11/9/23

Reporting period 10/01/2023-10/31/2023

Run Date: 11/07/2023 - 12:49

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  
October 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>												
23CD0005	23CD005	First Federal of Lakewood		09/29/2023	486,000.00	4,860.00	486,000.00	0.250	0.250	0.253	149	03/29/2024
23CD006	23CD006	KEY BANK		09/29/2023	15,800,000.00	158,000.00	15,800,000.00	0.250	0.250	0.253	149	03/29/2024
23CD0007	23CD0070	KEY BANK		09/29/2023	8,000,000.00	80,000.00	8,000,000.00	0.250	0.250	0.253	149	03/29/2024
<b>Subtotal and Average</b>			<b>24,286,000.00</b>		<b>24,286,000.00</b>	<b>242,860.00</b>	<b>24,286,000.00</b>	<b>0.250</b>	<b>0.253</b>	<b>149</b>		
<b>Corporate Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,709,050.00	10,999,708.19	0.450	0.449	0.455	193	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,488,017.15	3,662,909.73	0.850	0.896	0.909	359	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,787,101.30	5,028,153.43	0.850	0.876	0.888	359	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,063,692.65	2,155,311.57	0.600	0.575	0.583	317	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,770,672.00	1,850,423.44	0.625	0.590	0.598	314	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,672,072.20	8,058,495.24	1.250	1.249	1.266	436	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,945,400.00	10,000,000.00	5.000	4.927	4.996	120	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,617,681.00	6,650,000.00	5.200	5.133	5.204	205	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,784,000.00	4,999,738.30	0.625	0.622	0.631	317	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,740,800.00	5,999,406.82	0.625	0.628	0.637	317	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,291,025.00	6,492,865.88	0.500	0.667	0.676	230	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,745,400.00	9,994,731.02	3.950	3.929	3.984	607	06/30/2025
<b>Subtotal and Average</b>			<b>85,568,366.35</b>		<b>75,910,000.00</b>	<b>73,614,911.30</b>	<b>75,891,743.62</b>	<b>2.094</b>	<b>2.123</b>	<b>311</b>		
<b>Commercial Paper</b>												
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,713,830.85	13,727,881.89	5.470	5.752	5.832	121	03/01/2024
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,119,992.86	8,130,557.21	5.640	5.933	6.015	226	06/14/2024
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	7,939,053.00	7,949,340.00	5.400	5.683	5.762	124	03/04/2024
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,968,800.00	9,969,783.33	5.180	5.454	5.529	21	11/22/2023
62479MZ14	23CCT016	MUFG Bank Ltd NY		06/02/2023	10,950,000.00	10,901,163.00	10,899,812.50	5.500	5.657	5.736	30	12/01/2023
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,236,135.00	10,244,745.00	5.610	5.917	5.999	156	04/05/2024
<b>Subtotal and Average</b>			<b>75,274,697.80</b>		<b>61,964,000.00</b>	<b>60,878,974.71</b>	<b>60,922,119.93</b>	<b>5.729</b>	<b>5.809</b>	<b>109</b>		
<b>US Agency- Fixed Rate</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,113,100.00	9,999,840.44	0.500	0.494	0.501	728	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,880,160.00	6,497,476.84	0.480	0.491	0.498	806	01/15/2026
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	10,975,470.00	11,000,000.00	5.000	4.932	5.000	1,818	10/23/2028
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,741,000.00	9,997,570.83	1.850	1.859	1.885	268	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,702,800.00	9,999,350.83	1.600	1.587	1.609	289	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,336,800.00	19,994,051.76	1.600	1.613	1.635	321	09/17/2024

Portfolio PORT  
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PM (PRF\_PM2) 7.3.0

**Cuyahoga County Treasury  
Portfolio Management  
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October 31, 2023**

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<b>US Agency- Fixed Rate</b>												
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	10,671,920.00	11,240,572.37	3.875	3.734	3.786	1,637	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	11,584,440.00	11,948,062.40	4.250	4.292	4.352	1,741	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	11,705,160.00	11,993,862.60	4.500	4.450	4.512	1,762	08/28/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	996,930.00	999,994.79	2.500	2.471	2.505	37	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,513,550.00	14,998,028.00	1.500	1.479	1.500	288	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,001,100.00	10,027,173.55	0.875	0.758	0.769	954	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,756,100.00	9,271,229.51	1.020	3.370	3.417	1,211	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,436,000.40	1,523,756.91	1.020	3.299	3.345	1,211	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,048,828.42	3,310,004.79	0.375	0.736	0.746	692	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,723,650.00	14,954,381.07	0.650	0.795	0.806	726	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,968,379.30	10,814,827.28	0.650	0.994	1.007	721	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,595,264.70	13,924,226.91	1.750	1.846	1.871	244	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,326,071.65	11,335,000.00	0.560	0.552	0.560	747	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,090,840.75	6,715,000.00	0.600	0.592	0.600	783	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,203,929.00	2,420,177.76	0.650	0.536	0.544	748	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,459,520.00	1,598,762.51	0.500	0.531	0.539	737	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,669,880.00	3,974,100.46	0.375	0.728	0.738	663	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,274,900.00	9,975,612.23	0.500	0.643	0.652	594	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,834,940.00	1,992,089.50	0.375	0.588	0.596	663	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,491,320.00	12,085,173.17	3.900	3.653	3.704	1,444	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,596,945.38	10,973,797.85	2.875	3.859	3.913	1,188	02/01/2027
<b>Subtotal and Average</b>			<b>235,739,347.81</b>		<b>244,889,000.00</b>	<b>230,698,999.60</b>	<b>243,564,124.36</b>		<b>2.071</b>	<b>2.100</b>	<b>876</b>	
<b>US Treasury</b>												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,149,075.00	10,640,024.50	3.625	3.830	3.883	1,602	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,586,700.00	14,962,118.15	0.750	0.845	0.857	881	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,679,780.00	16,899,160.75	0.250	0.603	0.612	607	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,188,700.00	9,938,210.23	0.250	0.600	0.609	638	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,156,600.00	9,922,713.22	0.250	0.669	0.679	669	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,254,300.00	9,944,758.81	0.250	0.596	0.604	577	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,128,900.00	9,927,846.77	0.250	0.624	0.633	699	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,049,890.00	11,497,723.96	0.375	0.395	0.400	288	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,846,675.00	7,443,153.75	0.250	0.643	0.652	699	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,515,180.00	6,969,777.04	0.375	0.658	0.668	546	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,058,563.00	7,794,963.63	0.750	1.015	1.029	942	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,905,885.35	7,690,467.45	0.875	1.064	1.078	1,064	09/30/2026

**Cuyahoga County Treasury**  
**Portfolio Management**  
**Portfolio Details - Investments**  
**October 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>												
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,959,800.00	9,979,117.35	1.125	1.180	1.197	1,095	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	8,951,600.00	9,990,850.05	1.250	1.262	1.280	1,156	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,262,100.00	9,939,227.09	2.500	2.655	2.691	1,246	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,260,382.00	4,456,933.99	2.625	3.532	3.581	1,307	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,666,291.80	6,062,892.58	2.750	2.932	2.973	1,368	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,591,280.00	5,952,623.76	2.750	2.952	2.993	1,276	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,129,569.00	7,314,180.59	4.125	4.110	4.167	1,429	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,390,600.00	9,650,984.77	3.125	4.084	4.140	1,399	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,310,310.00	10,496,795.09	3.250	4.317	4.377	1,337	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,919,960.00	2,974,567.63	4.125	4.307	4.367	1,429	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,901,200.00	10,025,498.22	4.500	4.192	4.250	395	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,116,265.00	13,833,064.69	2.250	3.449	3.497	1,475	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,709,520.00	3,854,661.17	2.750	3.756	3.808	1,368	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,778,510.00	2,881,323.90	2.625	4.347	4.407	1,307	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,036,760.00	11,691,184.11	2.875	3.450	3.498	1,657	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,919,960.00	2,954,379.79	4.125	4.492	4.554	1,429	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,057,220.00	6,115,374.25	2.750	4.545	4.608	1,276	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,641,440.00	11,839,606.21	4.125	4.380	4.441	1,734	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,782,140.00	2,814,458.36	2.750	4.507	4.570	1,368	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,817,180.00	2,850,660.32	3.125	4.498	4.560	1,399	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,245,962.25	2,269,601.35	2.625	4.529	4.592	1,307	05/31/2027
<b>Subtotal and Average</b>			<b>271,529,076.67</b>		<b>275,695,000.00</b>	<b>255,968,298.40</b>	<b>271,578,903.53</b>		<b>2.333</b>	<b>2.365</b>	<b>1,064</b>	
<b>US Agency- Callable</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,576,480.00	15,995,038.40	0.600	0.607	0.615	754	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,026,200.00	9,993,496.22	0.470	0.493	0.500	803	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,510,375.00	3,750,000.00	0.710	0.700	0.710	517	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,361,000.00	10,000,000.00	0.710	0.700	0.710	517	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,654,208.00	8,196,172.29	0.720	0.742	0.752	544	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,357,575.00	1,492,302.57	0.500	0.733	0.744	783	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	9,890,895.00	10,470,400.73	3.375	3.408	3.455	1,414	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,760,400.00	10,005,760.00	4.375	4.220	4.279	1,456	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,144,352.00	11,735,209.13	4.000	3.641	3.692	1,527	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,454,399.75	8,214,135.56	0.850	0.896	0.908	848	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	928,369.90	1,022,920.98	0.550	0.847	0.858	834	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,597,650.00	15,000,000.00	1.000	0.986	1.000	880	03/30/2026

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
October 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>												
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,979,744.00	17,597,490.81	0.960	0.953	0.966	855	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,738,280.00	4,000,000.00	0.800	0.789	0.800	544	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,518,320.00	8,000,000.00	0.670	0.661	0.670	476	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,913,276.25	6,625,000.00	1.000	0.986	1.000	1,029	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,160,688.00	5,769,838.71	1.000	0.987	1.001	1,008	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,462,850.00	4,998,589.49	1.000	0.996	1.010	1,029	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,079,400.00	9,965,317.77	0.600	0.756	0.766	775	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,357,035.00	1,492,781.90	0.520	0.736	0.746	790	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,843,700.80	8,777,222.11	1.400	1.391	1.410	1,155	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,605,744.95	5,645,136.33	4.500	4.635	4.700	337	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,061,883.20	2,076,521.47	4.500	4.627	4.692	337	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,659,173.60	7,936,692.42	4.250	4.014	4.070	1,500	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,147,000.00	9,990,284.83	0.500	0.544	0.552	699	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,139,800.00	9,997,812.22	0.600	0.603	0.611	726	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,442,660.00	6,003,245.83	0.640	0.606	0.615	790	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,755,740.00	2,989,175.60	0.550	0.742	0.752	663	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,769,460.00	1,912,492.16	0.700	0.766	0.776	637	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,285,575.00	2,493,010.87	0.580	0.714	0.724	719	10/20/2025
<b>Subtotal and Average</b>			<b>222,144,766.99</b>		<b>222,115,000.00</b>	<b>205,182,235.45</b>	<b>222,146,048.40</b>		<b>1.470</b>	<b>1.490</b>	<b>889</b>	
<b>Foreign Notes</b>												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,490,415.00	1,500,000.00	3.350	3.308	3.354	121	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,491,075.00	1,500,000.00	3.500	3.133	3.177	121	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,878,740.00	3,000,000.00	1.950	1.924	1.950	486	03/01/2025
<b>Subtotal and Average</b>			<b>6,000,000.00</b>		<b>6,000,000.00</b>	<b>5,860,230.00</b>	<b>6,000,000.00</b>		<b>2.572</b>	<b>2.608</b>	<b>304</b>	
<b>Municipal Notes</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,229,648.00	3,550,000.00	0.887	0.875	0.887	761	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	436,800.00	500,000.00	1.015	1.001	1.015	1,247	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	424,180.00	500,000.00	1.215	1.198	1.215	1,613	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	270,177.00	300,000.00	0.784	0.773	0.784	882	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	296,180.50	350,000.00	1.215	1.198	1.215	1,613	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	274,645.35	315,000.00	1.015	1.001	1.015	1,247	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	4,810	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	812,400.90	890,000.00	1.101	1.086	1.101	761	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	475,737.60	520,000.00	1.255	1.238	1.255	761	12/01/2025

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
October 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	789,292.35	945,000.00	1.822	1.797	1.822	1,857	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,283,549.10	5,295,000.00	1.922	1.895	1.922	2,222	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,177,462.30	1,330,000.00	1.466	1.446	1.466	1,126	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	519,404.60	605,000.00	1.616	1.594	1.616	1,491	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	429,260.00	500,000.00	1.616	1.594	1.616	1,491	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	345,975.00	382,307.02	1.500	0.543	0.550	761	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	355,218.50	374,124.11	1.500	0.454	0.460	396	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	363,915.95	365,335.21	1.500	0.385	0.390	30	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	772,248.75	775,469.13	1.000	0.266	0.270	30	12/01/2023
<b>Subtotal and Average</b>			<b>34,247,896.78</b>		<b>34,235,000.00</b>	<b>32,006,095.90</b>	<b>34,247,235.47</b>		<b>2.358</b>	<b>2.390</b>	<b>3,041</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	132,641,360.25	132,641,360.25	132,641,360.25	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	8,543,669.36	8,543,669.36	8,543,669.36	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	137,371,268.21	137,371,268.21	137,371,268.21	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	24,536,384.83	24,536,384.83	24,536,384.83	1.490	1.470	1.490	1	
<b>Subtotal and Average</b>			<b>313,138,385.21</b>		<b>303,092,682.65</b>	<b>303,092,682.65</b>	<b>303,092,682.65</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>1,280,649,120.65</b>		<b>1,248,186,682.65</b>	<b>1,167,545,288.01</b>	<b>1,241,728,857.96</b>		<b>2.030</b>	<b>2.058</b>	<b>676</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
October 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>											
KEY	Key	KEY BANK		08/31/2023	7,489,698.39	7,489,698.39	7,489,698.39	0.000	0.000		1
PNC	PNC	PNC		08/31/2023	6,427,891.50	6,427,891.50	6,427,891.50	0.000	0.000		1
US BANK	US Bank	US Bank		08/31/2023	624,473.64	624,473.64	624,473.64	0.000	0.000		1
		<b>Average Balance</b>	<b>0.00</b>	Accrued Interest at Purchase		270,459.65	270,459.65				<b>1</b>
				Subtotal		14,812,523.18	14,812,523.18				
<b>Total Cash and Investments</b>			<b>1,280,649,120.65</b>		<b>1,262,728,746.18</b>	<b>1,182,357,811.19</b>	<b>1,256,541,381.14</b>	<b>2.030</b>	<b>2.058</b>		<b>676</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>24,286,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			281,794.76	0.00	
PNC	PNC	PNC			1,371,203.60	0.00	
US BANK	US Bank	US Bank			229,198.16	0.00	
<b>Subtotal</b>							<b>0.00</b>
<b>Corporate Notes</b>							
17330Y4T4	22CCT034	Citigroup Global Mkt	5.500	10/31/2023	0.00	10,000,000.00	
<b>Subtotal</b>							<b>75,891,743.62</b>
<b>Commercial Paper</b>							
4497W1XL5	23CCT005	ING Funding LLC	4.960	10/20/2023	0.00	10,000,000.00	**
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio	5.090	10/27/2023	0.00	10,000,000.00	**
<b>Subtotal</b>							<b>60,922,119.93</b>
<b>US Agency- Fixed Rate</b>							
31424WBB7	23CCT031	Federal Agricultural Mtg Corp	5.000	10/23/2023	11,000,000.00	0.00	
<b>Subtotal</b>							<b>243,564,124.36</b>
<b>US Treasury</b>							
<b>Subtotal</b>							<b>271,578,903.53</b>
<b>US Agency- Callable</b>							
<b>Subtotal</b>							<b>222,146,048.40</b>
<b>Foreign Notes</b>							
<b>Subtotal</b>							<b>6,000,000.00</b>
<b>Municipal Notes</b>							
<b>Subtotal</b>							<b>34,247,235.47</b>
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	1.490		632,877.67	3,922,865.67	

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

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>STAR Ohio Account</b>							
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		97,612.70	22,363,825.63	
STAR MAIN	STAR Main	STAR Ohio	1.490		85,446,654.11	74,800,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		115,616.98	159,962.81	
		<b>Subtotal</b>			<b>86,292,761.46</b>	<b>101,246,654.11</b>	<b>303,092,682.65</b>
<b>Money Market Accounts</b>							
		<b>Subtotal</b>					<b>0.00</b>
		<b>Total</b>			<b>99,174,957.98</b>	<b>131,246,654.11</b>	<b>1,241,728,857.96</b>



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

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest				
						Date Due	Date Received	Amount Due	Amount Received	Variance
<b>Citigroup Global Mkt</b>	17330Y4T4	22CCT034	MTN	10,000,000.00	5.500	10/31/2023	10/31/2023	137,500.00	137,500.00	-
								<b>Subtotal</b>	<b>137,500.00</b>	<b>137,500.00</b>
<b>City of Columbus</b>	199492M55	21CCT005	MUN	500,000.00	1.015	10/01/2023	10/01/2023	2,537.50	2,537.50	-
	199492M63	21CCT006	MUN	500,000.00	1.215	10/01/2023	10/01/2023	3,037.50	3,037.50	-
	199492P60	21CCT007	MUN	300,000.00	0.784	10/01/2023	10/01/2023	1,176.00	1,176.00	-
	199492P86	21CCT008	MUN	350,000.00	1.215	10/01/2023	10/01/2023	2,126.25	2,126.25	-
	199492R84	21CCT010	MUN	315,000.00	1.015	10/01/2023	10/01/2023	1,598.63	1,598.63	-
							<b>Subtotal</b>	<b>10,475.88</b>	<b>10,475.88</b>	
<b>Federal Agricultural Mtg Corp</b>	31422B2J8	20CCT076	FAC	10,000,000.00	0.500	10/29/2023	10/29/2023	25,000.00	25,000.00	-
								<b>Subtotal</b>	<b>25,000.00</b>	<b>25,000.00</b>
<b>Federal Farm Credit Bank</b>	3133EMUP5	21CCT016	MC2	3,750,000.00	0.710	10/01/2023	10/01/2023	13,312.50	13,312.50	-
	3133EMUP5	21CCT025	MC2	10,000,000.00	0.710	10/01/2023	10/01/2023	35,500.00	35,500.00	-
	3133EMXS6	21CCT033	MC2	8,200,000.00	0.720	10/28/2023	10/28/2023	29,520.00	29,520.00	-
							<b>Subtotal</b>	<b>78,332.50</b>	<b>78,332.50</b>	
<b>Federal Home Loan Bank</b>	3130ALU85	21CCT023	MC2	15,000,000.00	1.000	09/30/2023	10/02/2023	75,000.00	75,000.00	-
	3130ATT31	22CCT038	MC2	5,655,000.00	4.500	10/03/2023	10/03/2023	127,237.50	127,237.50	-
	3130ATT31	22CCT039	MC2	2,080,000.00	4.500	10/03/2023	10/03/2023	46,800.00	46,800.00	-
	3130ALZ23	21CCT032	MC2	4,000,000.00	0.800	10/28/2023	10/28/2023	16,000.00	16,000.00	-
							<b>Subtotal</b>	<b>265,037.50</b>	<b>265,037.50</b>	
<b>Federal Home Loan Mtg Corp</b>	3134GWUE4	20CCT073	MC2	10,000,000.00	0.500	09/30/2023	10/02/2023	25,000.00	25,000.00	-
								<b>Subtotal</b>	<b>25,000.00</b>	<b>25,000.00</b>
<b>Federal National Mtg Assn</b>	3135G06A6	21CCT059	MC2	2,500,000.00	0.580	10/20/2023	10/20/2023	7,250.00	7,250.00	-
								<b>Subtotal</b>	<b>7,250.00</b>	<b>7,250.00</b>
<b>Private Export Funding</b>	742651DZ2	23CCT013	FAC	12,000,000.00	3.900	10/15/2023	10/15/2023	210,600.00	210,600.00	-
								<b>Subtotal</b>	<b>210,600.00</b>	<b>210,600.00</b>

**Cuyahoga County Treasury**  
**Received Interest**  
**Received October 1, 2023 - October 31, 2023**

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance	
						Date Due	Date Received	Amount Due	Amount Received		
U.S. Treasury	91282CAM3	21CCT054	TRC	10,000,000.00	0.250	09/30/2023	10/02/2023	12,500.00	12,500.00	-	
	91282CAM3	21CCT060	TRC	7,500,000.00	0.250	09/30/2023	10/02/2023	9,375.00	9,375.00	-	
	91282CCZ2	21CCT069	TRC	7,735,000.00	0.875	09/30/2023	10/02/2023	33,840.63	33,840.63	-	
	91282CEF4	22CCT012	TRC	10,000,000.00	2.500	09/30/2023	10/02/2023	125,000.00	125,000.00	-	
	91282CFM8	22CCT030	TRC	7,325,000.00	4.125	09/30/2023	10/02/2023	151,078.13	151,078.13	-	
	91282CFM8	22CCT036	TRC	3,000,000.00	4.125	09/30/2023	10/02/2023	61,875.00	61,875.00	-	
	91282CFM8	23CCT022	TRC	3,000,000.00	4.125	09/30/2023	10/02/2023	61,875.00	61,875.00	-	
	91282ZL7	21CCT066	TRC	7,000,000.00	0.375	10/31/2023	10/31/2023	13,125.00	13,125.00	-	
	91282CDG3	21CCT077	TRC	10,000,000.00	1.125	10/31/2023	10/31/2023	56,250.00	56,250.00	-	
	91282CEN7	22CCT026	TRC	6,000,000.00	2.750	10/31/2023	10/31/2023	82,500.00	82,500.00	-	
	91282CEN7	23CCT024	TRC	6,500,000.00	2.750	10/31/2023	10/31/2023	89,375.00	89,375.00	-	
	<b>Subtotal</b>								<b>696,793.76</b>	<b>696,793.76</b>	
	<b>Total</b>								<b>1,455,989.64</b>	<b>1,455,989.64</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  
October 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	2,500,000.00	2,486,350.00	2,500,000.00	6.00	394	120	4.919	4.987
Commercial Paper	3,876,000.00	3,863,199.80	3,863,467.67	9.27	262	22	5.510	5.586
US Agency- Fixed Rate	11,360,000.00	10,852,532.95	11,319,716.57	27.17	1,065	443	1.676	1.699
US Treasury	16,255,000.00	15,233,808.35	16,137,731.03	38.73	1,228	549	1.078	1.093
US Agency- Callable	7,880,000.00	7,230,453.20	7,841,617.03	18.82	1,480	790	1.196	1.213
<b>Investments</b>	<b>41,871,000.00</b>	<b>39,666,344.30</b>	<b>41,662,532.30</b>	<b>100.00%</b>	<b>1,091</b>	<b>491</b>	<b>1.904</b>	<b>1.930</b>

<b>Total Earnings</b>	<b>October 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	66,733.83	737,926.90
<b>Average Daily Balance</b>	<b>41,649,019.06</b>	<b>50,564,807.09</b>
<b>Effective Rate of Return</b>	<b>1.89%</b>	<b>1.75%</b>

  
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Brad Cromes, Treasurer

*11/9/23*

Reporting period 10/01/2023-10/31/2023

Run Date: 11/07/2023 - 13:08

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