



Cuyahoga County  
**Together We Thrive**

Treasury Department

To: State of Ohio Treasurer's Office

From: Lisa Rocco, Interim Treasurer

Date: October 4, 2023

Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End September 2023**

Included are the following:

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



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

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Summary  
September 30, 2023**

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	24,286,000.00	242,860.00	24,286,000.00	1.90	182	180	0.250	0.253
Corporate Notes	113,520,000.00	108,830,974.85	112,757,957.92	8.84	1,149	686	2.601	2.637
Commercial Paper	81,964,000.00	80,517,067.70	80,567,516.24	6.32	251	111	5.610	5.687
US Agency- Fixed Rate	231,889,000.00	218,063,307.06	230,437,979.35	18.07	1,681	794	1.963	1.990
US Treasury	250,085,000.00	232,456,225.65	246,694,909.16	19.35	1,601	1,069	2.201	2.232
US Agency- Callable	222,115,000.00	204,769,618.40	222,143,310.58	17.42	1,696	920	1.470	1.490
Foreign Notes	6,000,000.00	5,843,700.00	6,000,000.00	0.47	1,819	335	2.572	2.608
Municipal Notes	34,235,000.00	32,039,423.85	34,248,649.32	2.69	4,781	3,072	2.358	2.390
STAR Ohio Account	318,046,575.30	318,046,575.30	318,046,575.30	24.94	1	1	1.470	1.490
<b>Investments</b>	<b>1,282,140,575.30</b>	<b>1,200,809,752.81</b>	<b>1,275,182,897.87</b>	<b>100.00%</b>	<b>1,167</b>	<b>666</b>	<b>2.068</b>	<b>2.096</b>
<b>Cash and Accrued Interest</b>								
Passbook/Checking (not included in yield calculations)	12,659,867.01	12,659,867.01	12,659,867.01		1	1	0.000	0.000
Accrued Interest at Purchase		480,873.78	480,873.78					
Subtotal		13,140,740.79	13,140,740.79					
<b>Total Cash and Investments</b>	<b>1,294,800,442.31</b>	<b>1,213,950,493.60</b>	<b>1,288,323,638.66</b>		<b>1,167</b>	<b>666</b>	<b>2.068</b>	<b>2.096</b>

**Total Earnings** September 30 Month Ending  
Current Year 2,185,170.54  
**Average Daily Balance** 1,321,929,977.02  
**Effective Rate of Return** 2.01%

*[Signature]*  
Lisa Rocco, Interim Treasurer

# Cuyahoga County Treasury Portfolio Management Portfolio Details - Investments September 30, 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	180	03/29/2024
23CD0006	23CD006	KEY BANK		09/29/2023	15,800,000.00	158,000.00	15,800,000.00	0.250	0.250	0.253	180	03/29/2024
23CD0007	23CD007	KEY BANK		09/29/2023	8,000,000.00	80,000.00	8,000,000.00	0.250	0.250	0.253	180	03/29/2024
	<b>Subtotal and Average</b>		<b>1,619,066.67</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>180</b>	
<b>Corporate Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,659,110.00	10,999,662.36	0.450	0.449	0.455	224	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,476,765.60	3,662,732.59	0.850	0.896	0.909	390	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,771,659.20	5,027,996.94	0.850	0.876	0.888	390	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,055,374.35	2,155,341.52	0.600	0.575	0.583	348	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,765,936.00	1,850,464.56	0.625	0.590	0.598	345	09/10/2024
24422EVV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,637,656.00	8,058,390.02	1.250	1.249	1.266	467	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,893,400.00	10,000,000.00	5.000	4.927	4.996	151	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,614,156.50	6,650,000.00	5.200	5.133	5.204	236	05/24/2024
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,577,840.00	12,086,967.55	3.900	3.653	3.704	1,475	10/15/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,763,250.00	4,999,713.14	0.625	0.622	0.631	348	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,715,900.00	5,999,349.79	0.625	0.628	0.637	348	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,267,300.00	6,491,923.05	0.500	0.667	0.676	261	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,731,400.00	9,994,467.13	3.950	3.929	3.984	638	06/30/2025
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,691,587.20	6,061,825.09	2.750	2.932	2.973	1,399	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,610,720.00	5,951,472.77	2.750	2.952	2.993	1,307	04/30/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,726,080.00	3,851,367.67	2.750	3.756	3.808	1,399	07/31/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,078,280.00	6,106,029.90	2.750	4.545	4.608	1,307	04/30/2027
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,794,560.00	2,810,253.84	2.750	4.507	4.570	1,399	07/31/2027
	<b>Subtotal and Average</b>		<b>111,626,260.11</b>		<b>113,520,000.00</b>	<b>108,830,974.85</b>	<b>112,757,957.92</b>		<b>2.601</b>	<b>2.637</b>	<b>686</b>	
<b>Commercial Paper</b>												
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,646,003.60	13,662,008.65	5.470	5.752	5.832	152	03/01/2024
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,973,100.00	9,973,822.22	4.960	5.175	5.247	19	10/20/2023
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,078,353.60	8,089,620.37	5.640	5.933	6.015	257	06/14/2024
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	7,899,687.00	7,911,675.00	5.400	5.683	5.762	155	03/04/2024
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,922,900.00	9,925,177.78	5.180	5.454	5.529	52	11/22/2023
62479MZ14	23CCT016	MUFG Bank Ltd NY		06/02/2023	10,950,000.00	10,850,683.50	10,847,952.08	5.500	5.657	5.736	61	12/01/2023
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,183,740.00	10,194,021.25	5.610	5.917	5.999	187	04/05/2024
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,962,600.00	9,963,238.89	5.090	5.316	5.390	26	10/27/2023

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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- Fixed Rate</b>			<b>76,369,269.30</b>		<b>81,964,000.00</b>	<b>80,517,067.70</b>	<b>80,567,516.24</b>		<b>5.610</b>	<b>5.687</b>	<b>111</b>	
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,928,000.00	10,000,000.00	5.500	4.645	4.710	30	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,089,600.00	9,999,833.78	0.500	0.494	0.501	759	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,891,860.00	6,497,381.51	0.480	0.491	0.498	837	01/15/2026
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,711,000.00	9,997,295.83	1.850	1.859	1.885	299	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,673,800.00	9,999,282.50	1.600	1.587	1.609	320	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,276,400.00	19,993,487.06	1.600	1.613	1.635	352	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	10,780,784.00	11,241,326.51	3.875	3.734	3.786	1,668	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	11,715,360.00	11,947,154.40	4.250	4.292	4.352	1,772	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	11,841,840.00	11,993,756.60	4.500	4.450	4.512	1,793	08/28/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	994,590.00	999,990.56	2.500	2.471	2.505	68	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,493,900.00	14,997,819.69	1.500	1.479	1.500	319	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	8,987,000.00	10,028,039.87	0.875	0.758	0.769	985	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,732,800.00	9,252,903.35	1.020	3.370	3.417	1,242	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,432,179.20	1,520,833.78	1.020	3.299	3.345	1,242	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,038,896.08	3,308,993.27	0.375	0.736	0.746	723	09/23/2025
3134GWSR3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,858,850.00	14,952,469.66	0.650	0.795	0.806	757	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,921,987.90	10,811,655.44	0.650	0.994	1.007	752	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,549,836.60	13,922,885.87	1.750	1.846	1.871	275	07/02/2024
3135GAZ23	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,265,202.70	11,335,000.00	0.560	0.552	0.560	778	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,061,966.25	6,715,000.00	0.600	0.592	0.600	814	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,191,153.65	2,420,388.52	0.650	0.536	0.544	779	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,455,008.00	1,598,711.37	0.500	0.531	0.539	768	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,658,760.00	3,972,912.41	0.375	0.728	0.738	694	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,246,000.00	9,974,363.71	0.500	0.643	0.652	625	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,829,380.00	1,991,726.63	0.375	0.588	0.596	694	08/25/2025
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,637,152.68	10,964,767.03	2.875	3.859	3.913	1,219	02/01/2027
<b>Subtotal and Average</b>			<b>230,418,176.27</b>		<b>231,889,000.00</b>	<b>218,063,307.06</b>	<b>230,437,979.35</b>		<b>1.963</b>	<b>1.990</b>	<b>794</b>	
<b>US Treasury</b>												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,248,942.50	10,637,936.35	3.625	3.830	3.883	1,633	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,564,500.00	14,960,785.19	0.750	0.845	0.857	912	03/31/2026
91282CBW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,624,020.00	16,894,010.80	0.250	0.603	0.612	638	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,156,300.00	9,935,207.90	0.250	0.600	0.609	669	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,124,600.00	9,919,131.92	0.250	0.669	0.679	700	08/31/2025

Portfolio PORT  
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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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>												
91282ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,221,100.00	9,941,790.91	0.250	0.596	0.604	608	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,100,000.00	9,924,646.84	0.250	0.624	0.633	730	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	11,002,280.00	11,497,478.97	0.375	0.395	0.400	319	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,825,000.00	7,440,632.67	0.250	0.643	0.652	730	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,489,490.00	6,968,061.09	0.375	0.658	0.668	577	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,050,006.50	7,793,152.46	0.750	1.015	1.029	973	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,902,249.90	7,689,169.98	0.875	1.064	1.078	1,095	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,960,200.00	9,978,526.15	1.125	1.180	1.197	1,126	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	8,957,800.00	9,990,604.68	1.250	1.262	1.280	1,187	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,288,700.00	9,937,715.08	2.500	2.655	2.691	1,277	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,276,206.00	4,453,540.69	2.625	3.532	3.581	1,338	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,172,493.50	7,313,945.88	4.125	4.110	4.167	1,460	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,437,900.00	9,643,251.05	3.125	4.084	4.140	1,430	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,356,308.00	10,487,446.29	3.250	4.317	4.377	1,368	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,937,540.00	2,974,015.91	4.125	4.307	4.367	1,460	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,899,600.00	10,027,499.34	4.500	4.192	4.250	426	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,187,025.00	13,819,047.74	2.250	3.449	3.497	1,506	11/15/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,788,830.00	2,878,509.09	2.625	4.347	4.407	1,338	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,120,640.00	11,685,406.63	2.875	3.450	3.498	1,688	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,937,540.00	2,953,390.13	4.125	4.492	4.554	1,460	09/30/2027
91282C8Q7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,741,280.00	11,836,738.74	4.125	4.380	4.441	1,765	07/31/2028
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,831,370.00	2,847,351.14	3.125	4.498	4.560	1,430	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,254,304.25	2,265,915.54	2.625	4.529	4.592	1,338	05/31/2027
<b>Subtotal and Average</b>					<b>250,085,000.00</b>	<b>232,456,225.65</b>	<b>246,694,909.16</b>		<b>2.201</b>	<b>2.232</b>	<b>1,069</b>	
<b>US Agency- Callable</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,490,080.00	15,994,838.06	0.600	0.607	0.615	785	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,979,100.00	9,993,249.56	0.470	0.493	0.500	834	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,494,362.50	3,750,000.00	0.710	0.700	0.710	548	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,318,300.00	10,000,000.00	0.710	0.700	0.710	548	04/01/2025
3133EMX56	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,620,588.00	8,195,958.45	0.720	0.742	0.752	575	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,351,005.00	1,492,003.45	0.500	0.733	0.744	814	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	9,956,835.00	10,469,763.73	3.375	3.408	3.455	1,445	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,839,000.00	10,005,880.33	4.375	4.220	4.279	1,487	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,246,200.00	11,737,904.33	4.000	3.641	3.692	1,558	01/06/2028
3130ALLGR9	21CCT018	Federal Home Loan Bank		03/25/2021	8,225,000.00	7,416,564.75	8,213,745.23	0.850	0.896	0.908	879	02/26/2026

<b>Portfolio PORT</b>												
<b>AP</b>												
<b>PM (PRF_PM2) 7.3.0</b>												

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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>												
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	923,353.80	1,022,662.31	0.550	0.847	0.858	865	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,532,850.00	15,000,000.00	1.000	0.986	1.000	911	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,901,072.00	17,597,401.62	0.960	0.953	0.966	886	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,722,160.00	4,000,000.00	0.800	0.789	0.800	575	04/28/2026
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,483,200.00	8,000,000.00	0.670	0.661	0.670	507	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,894,925.00	6,625,000.00	1.000	0.986	1.000	1,060	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		06/27/2021	5,770,000.00	5,144,185.80	5,769,833.84	1.000	0.987	1.001	1,039	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,449,000.00	4,998,547.80	1.000	0.996	1.010	1,060	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,035,400.00	9,963,955.90	0.600	0.756	0.766	806	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,350,600.00	1,492,503.93	0.520	0.736	0.746	821	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,819,204.60	8,777,148.94	1.400	1.391	1.410	1,186	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,592,964.65	5,644,245.03	4.500	4.635	4.700	368	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,057,182.40	2,076,207.15	4.500	4.627	4.692	368	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,747,249.05	7,937,740.95	4.250	4.014	4.070	1,531	12/10/2027
3134GWJUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,108,700.00	9,989,861.82	0.500	0.544	0.552	730	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,096,200.00	9,997,720.56	0.600	0.603	0.611	757	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,417,460.00	6,003,370.83	0.640	0.606	0.615	821	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,745,270.00	2,988,679.07	0.550	0.742	0.752	694	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,761,780.85	1,912,372.55	0.700	0.766	0.776	668	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,274,825.00	2,492,715.14	0.580	0.714	0.724	750	10/20/2025
	<b>Subtotal and Average</b>		<b>222,141,987.29</b>		<b>222,115,000.00</b>	<b>204,769,618.40</b>	<b>222,143,310.58</b>		<b>1.470</b>	<b>1.490</b>	<b>920</b>	
<b>Foreign Notes</b>												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,487,895.00	1,500,000.00	3.350	3.308	3.354	152	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,489,005.00	1,500,000.00	3.500	3.133	3.177	152	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,866,800.00	3,000,000.00	1.950	1.924	1.950	517	03/01/2025
	<b>Subtotal and Average</b>		<b>6,000,000.00</b>		<b>6,000,000.00</b>	<b>5,843,700.00</b>	<b>6,000,000.00</b>		<b>2.572</b>	<b>2.608</b>	<b>335</b>	
<b>Municipal Notes</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,218,927.00	3,550,000.00	0.887	0.875	0.887	792	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	439,345.00	500,000.00	1.015	1.001	1.015	1,278	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	428,605.00	500,000.00	1.215	1.198	1.215	1,644	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	269,952.00	300,000.00	0.784	0.773	0.784	913	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	298,235.00	350,000.00	1.215	1.198	1.215	1,644	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	275,492.70	315,000.00	1.015	1.001	1.015	1,278	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	4,841	01/01/2037

Portfolio PORT  
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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
September 30, 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>												
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	809,811.00	890,000.00	1.101	1.086	1.101	792	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	474,260.80	520,000.00	1.255	1.238	1.255	792	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	794,357.55	945,000.00	1.822	1.797	1.822	1,868	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,319,025.60	5,295,000.00	1.922	1.895	1.922	2,253	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,177,555.40	1,330,000.00	1.466	1.446	1.466	1,157	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	521,068.35	605,000.00	1.616	1.594	1.616	1,616	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	430,635.00	500,000.00	1.616	1.594	1.616	1,616	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	345,723.75	382,599.30	1.500	0.543	0.550	792	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	354,271.30	374,441.34	1.500	0.454	0.460	427	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	362,777.15	365,670.42	1.500	0.385	0.390	61	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	769,381.25	775,938.26	1.000	0.266	0.270	61	12/01/2023
<b>Subtotal and Average</b>					<b>34,235,000.00</b>	<b>32,039,423.85</b>	<b>34,248,649.32</b>		<b>2.358</b>	<b>2.390</b>	<b>3,072</b>	

**STAR Ohio Account**

STAR ARP	STAR ARP	STAR Ohio		05/12/2021	135,931,348.25	135,931,348.25	135,931,348.25	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	30,809,882.29	30,809,882.29	30,809,882.29	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	126,724,614.10	126,724,614.10	126,724,614.10	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	24,580,730.66	24,580,730.66	24,580,730.66	1.490	1.470	1.490	1	
<b>Subtotal and Average</b>					<b>318,046,575.30</b>	<b>318,046,575.30</b>	<b>318,046,575.30</b>		<b>1.470</b>	<b>1.490</b>	<b>1</b>	

**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	
<b>Subtotal and Average</b>					<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.000</b>	<b>0.000</b>	<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>					<b>1,282,140,575.30</b>	<b>1,200,809,752.81</b>	<b>1,275,182,897.87</b>		<b>2.068</b>	<b>2.096</b>	<b>666</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
September 30, 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	7,207,903.63	7,207,903.63	7,207,903.63		0.000	0.000	1	
PNC	PNC	PNC		08/31/2023	5,056,687.90	5,056,687.90	5,056,687.90		0.000	0.000	1	
US BANK	US Bank	US Bank		08/31/2023	395,275.48	395,275.48	395,275.48		0.000	0.000	1	
	<b>Average Balance</b>		<b>0.00</b>	<b>Accrued Interest at Purchase</b>		<b>480,873.78</b>	<b>480,873.78</b>				<b>1</b>	
				<b>Subtotal</b>		<b>13,140,740.79</b>	<b>13,140,740.79</b>					
<b>Total Cash and Investments</b>					<b>1,294,800,442.31</b>	<b>1,213,950,493.60</b>	<b>1,288,323,638.66</b>		<b>2.068</b>	<b>2.096</b>	<b>666</b>	



**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type**

**September 1, 2023 through September 30, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
23CD0005	23CD005	First Federal of Lakewood	0.250	09/29/2023	486,000.00	0.00	
23CD0006	23CD006	KEY BANK	0.250	09/29/2023	15,800,000.00	0.00	
23CD0007	23CD0070	KEY BANK	0.250	09/29/2023	8,000,000.00	0.00	
	<b>Subtotal</b>				<b>24,286,000.00</b>	<b>0.00</b>	<b>24,286,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			0.00	14,608,126.91	
PNC	PNC	PNC			0.00	865,927.00	
US BANK	US Bank	US Bank			71,412.77	0.00	
	<b>Subtotal</b>				<b>71,412.77</b>	<b>15,474,053.91</b>	<b>0.00</b>
<b>Corporate Notes</b>							
91282CFB2	23CCT026	U.S. Treasury	2.750	09/13/2023	2,807,812.50	0.00	
	<b>Subtotal</b>				<b>2,807,812.50</b>	<b>0.00</b>	<b>112,757,957.92</b>
<b>Commercial Paper</b>							
4497W0FE3	23CCT029	ING Funding LLC	5.640	09/20/2023	8,075,094.39	0.00	
63873KW60	23CCT008	Natixis	5.160	09/06/2023	0.00	6,514,000.00 **	
	<b>Subtotal</b>				<b>8,075,094.39</b>	<b>6,514,000.00</b>	<b>80,567,516.24</b>
<b>US Agency- Fixed Rate</b>							
	<b>Subtotal</b>						<b>230,437,979.35</b>
<b>US Treasury</b>							
91282CEX5	22CCT037	U.S. Treasury	3.000	09/20/2023	0.00	8,079,720.50	
91282CFH9	23CCT027	U.S. Treasury	3.125	09/13/2023	2,845,429.69	0.00	
91282GET4	23CCT028	U.S. Treasury	2.625	09/13/2023	2,263,775.39	0.00	
	<b>Subtotal</b>				<b>5,109,205.08</b>	<b>8,079,720.50</b>	<b>246,694,909.16</b>
<b>US Agency- Callable</b>							
	<b>Subtotal</b>						<b>222,143,310.58</b>
<b>Foreign Notes</b>							
	<b>Subtotal</b>						<b>6,000,000.00</b>

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

**Cuyahoga County Treasury  
Portfolio Management  
Activity By Type**

**September 1, 2023 through September 30, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Municipal Notes</b>							
		<b>Subtotal</b>					<b>34,248,649.32</b>
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	1.490		643,090.59	13,694,079.31	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		267,536.08	31,805,677.81	
STAR MAIN	STAR Main	STAR Ohio	1.490		81,969,838.79	97,200,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		114,196.58	1,480,161.96	
		<b>Subtotal</b>			<b>82,994,662.04</b>	<b>144,179,919.08</b>	<b>318,046,575.30</b>
<b>Money Market Accounts</b>							
		<b>Subtotal</b>					<b>0.00</b>
		<b>Total</b>			<b>123,344,186.78</b>	<b>174,247,693.49</b>	<b>1,275,182,897.87</b>



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

## Cuyahoga County Treasury Received Interest Sorted by Issuer Received September 1, 2023 - September 30, 2023

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
Federal Farm Credit Bank	3133ENL99	22CCT029	MC2	10,500,000.00	3.375	09/15/2023	09/15/2023	177,187.50	177,187.50	-
	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	09/17/2023	09/17/2023	160,000.00	160,000.00	-
	3133EPDP7	23CCT007	TRC	10,750,000.00	3.625	09/21/2023	09/21/2023	194,843.75	194,843.75	-
						<b>Subtotal</b>		<b>532,031.25</b>	<b>532,031.25</b>	
Federal Home Loan Bank	3130ALHH0	21CCT029	MC2	17,600,000.00	0.960	09/05/2023	09/05/2023	84,480.00	84,480.00	-
						<b>Subtotal</b>		<b>84,480.00</b>	<b>84,480.00</b>	
John Deere	24422EVU0	21CCT057	MTN	1,850,000.00	0.625	09/10/2023	09/11/2023	5,781.25	5,781.25	-
						<b>Subtotal</b>		<b>5,781.25</b>	<b>5,781.25</b>	
U.S. Treasury	91282CEX5	22CCT037	TRC	0.00	3.000	09/20/2023	09/20/2023	54,648.10	54,648.10	-
						<b>Subtotal</b>		<b>54,648.10</b>	<b>54,648.10</b>	
						<b>Total</b>		<b>676,940.60</b>	<b>676,940.60</b>	
						<b>Total Cash Overpayment</b>		<b>0.00</b>	<b>0.00</b>	
						<b>Total Cash Shortfall</b>		<b>0.00</b>	<b>0.00</b>	



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

## Opioid Custody Portfolio Management Portfolio Summary September 30, 2023

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	2,473,350.00	2,500,000.00	6.00	394	151	4.919	4.987
Commercial Paper	3,876,000.00	3,845,462.22	3,846,004.28	9.24	262	53	5.510	5.586
US Agency- Fixed Rate	11,360,000.00	10,829,590.35	11,317,694.94	27.18	1,065	474	1.676	1.699
US Treasury	16,255,000.00	15,187,362.45	16,130,942.92	38.74	1,228	580	1.078	1.093
US Agency- Callable	7,880,000.00	7,201,957.20	7,839,836.36	18.83	1,480	821	1.196	1.213
<b>Investments</b>	<b>41,871,000.00</b>	<b>39,537,722.22</b>	<b>41,634,478.50</b>	<b>100.00%</b>	<b>1,092</b>	<b>522</b>	<b>1.903</b>	<b>1.929</b>

**Total Earnings** September 30 Month Ending **Fiscal Year To Date**  
 Current Year 65,827.00 671,193.07  
**Average Daily Balance** 41,971,290.41 **51,577,222.58**  
**Effective Rate of Return** 1.91% **1.74%**

*[Signature]* 10/4/2023

Lisa Rocco, Interim Treasurer

Reporting period 09/01/2023-09/30/2023

Run Date: 10/04/2023 - 09:46

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