



To: State of Ohio Treasurer's Office
From: W. Christopher Murray II, Treasurer
Date: June 10, 2022
Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End May 2022

Included are the following:

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



**Cuyahoga County Treasury
Portfolio Management
Portfolio Summary
May 31, 2022**

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	31,612,000.00	31,612,000.00	31,612,000.00	2.55	183	121	0.250	0.253
Medium Term Notes	128,146,000.00	124,939,732.94	127,990,129.13	10.34	863	525	1.241	1.258
Commercial Paper Disc. -Amortizing	93,375,000.00	92,565,681.50	92,796,326.74	7.50	265	146	1.145	1.161
Federal Agency Coupon Securities	230,448,000.00	221,498,968.41	230,061,775.90	18.59	1,640	891	1.159	1.175
Treasury Coupon Securities	174,735,000.00	164,465,206.75	173,303,909.55	14.00	1,558	1,227	1.095	1.110
Callable Federal Agency Securities	228,410,000.00	215,728,846.55	228,203,917.34	18.44	1,541	1,074	0.671	0.680
Foreign Securities	16,000,000.00	15,894,740.00	16,000,000.00	1.29	1,823	479	3.161	3.205
Municipal Securities	48,470,000.00	46,904,511.35	48,534,151.39	3.92	3,686	2,688	1.828	1.853
STAR Ohio Account	288,770,224.81	288,770,224.81	288,770,224.81	23.33	1	1	0.878	0.890
Money Market Accounts	228,799.78	228,799.78	228,799.78	0.02	1	1	0.168	0.170
Investments	1,240,195,024.59	1,202,608,712.09	1,237,501,234.64	100.00%	1,089	716	1.030	1.045
Cash	32,316,471.60	32,316,471.60	32,316,471.60		1	1	0.000	0.000
Total Cash and Investments	1,272,511,496.19	1,234,925,183.69	1,269,817,706.24		1,089	716	1.030	1.045

	Month Ending	Fiscal Year To Date
Current Year Interest		
Actual	657,768.05	4,343,939.81
Accrued	1,038,815.99	4,351,002.19
Average Daily Balance		
With Cash	1,288,833,394.44	1,470,936,382.16
Without Cash	1,260,552,431.99	1,417,842,926.29
Effective Rate of Return		
With Cash	0.95%	0.72%
Without Cash	0.97%	0.74%

W. Christopher Murray II 6/10/2022
W. Christopher Murray II, Treasurer

Disclaimer - Cuyahoga County utilizes the cash basis accounting method; however the Effective Rate of Return is calculated using the accrual basis. Reporting on an accrual basis is industry standard to measure performance. Actual and accrued interest, and with and without cash, amounts are reflected for reporting purposes.

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

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												
22CD001	22CD001	First Federal of Lakewood		03/31/2022	1,112,000.00	1,112,000.00	1,112,000.00	0.250	0.250	0.253	121	09/30/2022
22CD002	22CD002	KEY BANK		03/31/2022	18,400,000.00	18,400,000.00	18,400,000.00	0.250	0.250	0.253	121	09/30/2022
22CD003	22CD003	KEY BANK		03/31/2022	12,100,000.00	12,100,000.00	12,100,000.00	0.250	0.250	0.253	121	09/30/2022
Subtotal and Average			31,612,000.00		31,612,000.00	31,612,000.00	31,612,000.00	0.250	0.253	121		
Medium Term Notes												
037833DV9	20CCT036	Apple Corp		05/11/2020	5,000,000.00	4,933,200.00	4,999,433.33	0.750	0.752	0.762	344	05/11/2023
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,547,130.00	10,998,929.03	0.450	0.449	0.455	711	05/12/2024
023135BV7	21CCT036	Amazon		05/13/2021	2,000,000.00	1,964,120.00	2,000,626.04	0.250	0.214	0.217	345	05/12/2023
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,663,500.00	10,000,000.00	0.350	0.345	0.350	554	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,481,859.95	3,659,898.32	0.850	0.896	0.909	877	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,778,650.90	5,025,493.12	0.850	0.876	0.888	877	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,046,668.15	2,155,820.86	0.600	0.575	0.583	835	09/13/2024
14913R2D8	22CCT013	Caterpillar Financial Services		04/11/2022	8,000,000.00	7,852,000.00	7,856,658.65	0.650	2.280	2.311	401	07/07/2023
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,285,492.00	9,300,000.00	2.750	2.716	2.754	380	06/16/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,760,460.00	1,851,122.33	0.625	0.590	0.598	832	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,705,118.20	8,056,706.37	1.250	1.249	1.266	954	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,748,211.65	2,755,475.29	2.700	2.264	2.295	351	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	10,062,832.00	10,100,000.00	2.500	2.466	2.500	334	05/01/2023
89236THF5	21CCT047	Toyota Motor Credit Corporatio		08/20/2021	6,473,000.00	6,312,793.25	6,484,383.96	0.500	0.348	0.353	439	08/14/2023
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,749,650.00	4,999,310.53	0.625	0.622	0.631	835	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,699,580.00	5,998,437.20	0.625	0.628	0.637	835	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,191,315.00	6,476,837.69	0.500	0.667	0.676	748	06/18/2024
89788JAB5	20CCT014	Truist Bank		03/09/2020	11,200,000.00	11,096,736.00	11,197,981.93	1.250	1.256	1.274	281	03/09/2023
89788JAB5	22CCT006	Truist Bank		03/31/2022	1,520,000.00	1,505,985.60	1,511,998.86	1.250	1.914	1.941	281	03/09/2023
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,550,910.24	1,555,722.00	2.750	2.165	2.195	334	05/01/2023
30231GBB7	19CCT028	Exxon Mobile		08/30/2019	11,000,000.00	11,003,520.00	11,005,293.62	1.902	1.641	1.664	76	08/16/2022
Subtotal and Average			123,485,984.86		128,146,000.00	124,939,732.94	127,990,129.13	1.241	1.258	525		
Commercial Paper Disc. -Amortizing												
06366HL13	22CCT004	Bank of Montreal CP		02/08/2022	12,000,000.00	11,896,440.00	11,958,690.00	0.810	0.823	0.834	153	11/01/2022
06366HP35	22CCT016	Bank of Montreal CP		05/10/2022	10,000,000.00	9,838,800.00	9,842,194.45	2.300	2.373	2.406	247	02/03/2023
09659KFD7	21CCT063	BNP Paribas CP		09/17/2021	4,200,000.00	4,198,656.00	4,199,776.00		0.162	0.164	12	06/13/2022
09659CGC6	21CCT070	BNP Paribas CP		10/18/2021	16,000,000.00	15,977,600.00	15,996,537.78	0.190	0.193	0.195	41	07/12/2022
09659CK72	22CCT002	BNP Paribas CP		01/12/2022	5,000,000.00	4,966,950.00	4,991,288.89	0.490	0.497	0.504	128	10/07/2022
2254EBMP3	22CCT007	Credit Suisse CP		03/31/2022	5,860,000.00	5,787,277.40	5,798,933.92	1.830	1.879	1.905	205	12/23/2022

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Commercial Paper Disc. -Amortizing												
2254EBMW8	22CCT011	Credit Suisse CP		04/08/2022	7,525,000.00	7,420,854.00	7,440,803.61	1.900	1.951	1.979	212	12/30/2022
53948BFL8	21CCT076	Lloyd's Bank		11/18/2021	3,700,000.00	3,698,113.00	3,699,531.33	0.240	0.242	0.246	19	06/20/2022
53948BK73	22CCT003	Lloyd's Bank		01/14/2022	7,600,000.00	7,549,764.00	7,585,408.00	0.540	0.548	0.555	128	10/07/2022
53948BL80	22CCT005	Lloyd's Bank		02/11/2022	11,000,000.00	10,900,780.00	10,945,244.44	1.120	1.140	1.156	160	11/08/2022
63873KNL7	22CCT015	Natixis		04/29/2022	10,490,000.00	10,330,447.10	10,337,918.32	2.240	2.306	2.338	233	01/20/2023
Subtotal and Average			93,490,359.17		93,375,000.00	92,565,681.50	92,796,326.74		1.145	1.161	146	
Federal Agency Coupon Securities												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,260,600.00	9,999,727.11	0.500	0.494	0.501	1,246	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,983,315.00	6,495,856.18	0.480	0.491	0.498	1,324	01/15/2026
3133EJ5G0	19CCT015	Federal Farm Credit Bank		03/14/2019	6,650,000.00	6,692,892.50	6,669,183.26	2.700	2.476	2.510	594	01/16/2024
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,967,200.00	9,987,853.21	2.300	2.338	2.370	674	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,867,500.00	9,992,895.83	1.850	1.859	1.885	786	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,806,000.00	9,998,189.17	1.600	1.587	1.609	807	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,583,000.00	19,984,451.76	1.600	1.613	1.635	839	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,389,962.00	1,400,175.97	1.600	1.567	1.589	439	08/14/2023
3133EK3M6	19CCT048	Federal Farm Credit Bank		10/24/2019	10,000,000.00	9,915,400.00	9,996,637.05	1.625	1.627	1.650	509	10/23/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,885,441.50	8,171,981.83	0.300	0.316	0.321	656	03/18/2024
3133EM2W1	21CCT071	Federal Farm Credit Bank		10/18/2021	8,250,000.00	8,095,890.00	8,236,605.42	0.150	0.315	0.319	350	05/17/2023
313380GJ0	17CCT025	Federal Home Loan Bank		09/28/2017	10,000,000.00	10,020,400.00	10,000,770.35	2.000	1.943	1.970	100	09/09/2022
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	1,001,090.00	999,922.96	2.500	2.471	2.505	555	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,652,450.00	14,994,486.73	1.500	1.479	1.500	806	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,254,000.00	10,041,900.98	0.875	0.758	0.769	1,472	06/12/2026
3137EAEV7	20CCT045	Federal Home Loan Mtg Corp		08/24/2020	12,250,000.00	11,957,837.50	12,248,241.33	0.250	0.258	0.262	449	08/24/2023
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,080,425.26	3,292,808.95	0.375	0.736	0.746	1,210	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,920,900.00	14,921,887.14	0.650	0.795	0.806	1,244	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,109,840.40	10,760,905.92	0.650	0.994	1.007	1,239	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,714,966.35	13,901,429.10	1.750	1.846	1.871	762	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,504,824.60	11,335,000.00	0.560	0.552	0.560	1,265	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,217,619.95	6,715,000.00	0.600	0.592	0.600	1,301	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,245,201.35	2,423,760.74	0.650	0.536	0.544	1,266	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,479,712.00	1,597,893.20	0.500	0.531	0.539	1,255	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,702,200.00	3,953,903.57	0.375	0.728	0.738	1,181	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,339,200.00	9,954,387.38	0.500	0.643	0.652	1,112	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,851,100.00	1,985,920.76	0.375	0.588	0.596	1,181	08/25/2025

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May 31, 2022**

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Subtotal and Average			230,056,457.53		230,448,000.00	221,498,968.41	230,061,775.90		1.159	1.175	891	
Treasury Coupon Securities												
912828T91	19CCT066	U.S. Treasury		12/13/2019	11,000,000.00	10,894,730.00	10,986,056.98	1.625	1.694	1.718	517	10/31/2023
912828T26	19CCT068	U.S. Treasury		12/24/2019	10,150,000.00	10,030,636.00	10,108,268.86	1.375	1.672	1.695	486	09/30/2023
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,882,050.00	14,939,844.82	0.750	0.845	0.857	1,399	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,751,520.00	16,813,106.82	0.250	0.603	0.612	1,125	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,241,400.00	9,888,042.36	0.250	0.600	0.609	1,156	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,218,400.00	9,862,870.84	0.250	0.669	0.679	1,187	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,287,100.00	9,895,166.20	0.250	0.596	0.604	1,095	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,199,200.00	9,874,376.99	0.250	0.624	0.633	1,217	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,957,315.00	11,493,630.24	0.375	0.395	0.400	806	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,899,400.00	7,401,027.34	0.250	0.643	0.652	1,217	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,540,380.00	6,941,103.98	0.375	0.658	0.668	1,064	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,237,621.50	7,764,699.47	0.750	1.015	1.029	1,460	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,120,454.25	7,668,787.14	0.875	1.064	1.078	1,582	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,294,900.00	9,969,238.61	1.125	1.180	1.197	1,613	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,321,500.00	9,986,749.99	1.250	1.262	1.280	1,674	12/31/2026
912828V98	22CCT010	U.S. Treasury		04/08/2022	10,000,000.00	9,736,300.00	9,796,976.96	2.250	2.676	2.713	1,720	02/15/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,852,300.00	9,913,961.95	2.500	2.655	2.691	1,764	03/31/2027
Subtotal and Average			173,286,419.02		174,735,000.00	164,465,206.75	173,303,909.55		1.095	1.110	1,227	
Callable Federal Agency Securities												
3133EMDA7	20CCT070	Federal Farm Credit Bank		10/16/2020	10,500,000.00	10,448,970.00	10,499,653.98	0.160	0.167	0.169	134	10/13/2022
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,813,920.00	15,991,632.72	0.600	0.607	0.615	1,272	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,213,000.00	9,989,302.89	0.470	0.493	0.500	1,321	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,534,187.50	3,750,000.00	0.710	0.700	0.710	1,035	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,424,500.00	10,000,000.00	0.710	0.700	0.710	1,035	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,741,866.00	8,192,537.03	0.720	0.742	0.752	1,062	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,379,415.00	1,487,217.49	0.500	0.733	0.744	1,301	12/23/2025
3130AKBK1	20CCT061	Federal Home Loan Bank		10/09/2020	10,000,000.00	9,859,900.00	9,997,794.64	0.220	0.243	0.246	308	04/05/2023
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,700,409.50	8,207,499.80	0.850	0.896	0.908	1,366	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	946,188.90	1,018,523.54	0.550	0.847	0.858	1,352	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,094,450.00	15,000,000.00	1.000	0.986	1.000	1,398	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,352,688.00	17,595,974.59	0.960	0.953	0.966	1,373	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,768,800.00	4,000,000.00	0.800	0.789	0.800	1,062	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,559,600.00	8,000,000.00	0.670	0.661	0.670	994	02/19/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Callable Federal Agency Securities												
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,199,542.50	6,625,000.00	1.000	0.986	1.000	1,547	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,414,971.90	5,769,755.96	1.000	0.987	1.001	1,526	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,675,950.00	4,997,880.77	1.000	0.996	1.010	1,547	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,233,600.00	9,942,166.02	0.600	0.756	0.766	1,293	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,384,455.00	1,488,056.32	0.520	0.736	0.746	1,308	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,309,040.80	8,775,978.27	1.400	1.391	1.410	1,673	12/30/2026
3134GVQ68	20CCT037	Federal Home Loan Mtg Corp		07/08/2020	3,515,000.00	3,451,800.30	3,514,813.12	0.375	0.375	0.380	380	06/16/2023
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,255,500.00	9,983,093.63	0.500	0.544	0.552	1,217	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,264,600.00	9,996,253.89	0.600	0.603	0.611	1,244	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,514,200.00	20,000,000.00	0.310	0.306	0.310	450	08/25/2023
3135G05R0	20CCT050	Federal National Mtg Assn		08/17/2020	10,000,000.00	9,769,400.00	9,996,235.09	0.300	0.327	0.332	435	08/10/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,509,980.00	6,005,370.83	0.640	0.606	0.615	1,308	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,794,500.00	2,980,734.55	0.550	0.742	0.752	1,181	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,790,161.15	1,910,458.78	0.700	0.766	0.776	1,155	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,323,250.00	2,487,983.43	0.580	0.714	0.724	1,237	10/20/2025
Subtotal and Average			228,201,421.68		228,410,000.00	215,728,846.55	228,203,917.34		0.671	0.680	1,074	
Foreign Securities												
46513XY46	18CCT003	State of Israel		03/01/2018	10,000,000.00	9,999,800.00	10,000,000.00	3.560	3.515	3.563	273	03/01/2023
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.350	3.308	3.354	639	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.500	3.133	3.177	639	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,894,940.00	3,000,000.00	1.950	1.924	1.950	1,004	03/01/2025
Subtotal and Average			16,000,000.00		16,000,000.00	15,894,740.00	16,000,000.00		3.161	3.205	479	
Municipal Securities												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,284,637.50	3,550,000.00	0.887	0.875	0.887	1,279	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	448,030.00	500,000.00	1.015	1.001	1.015	1,765	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	441,015.00	500,000.00	1.215	1.198	1.215	2,131	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	273,762.00	300,000.00	0.784	0.773	0.784	1,400	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	308,710.50	350,000.00	1.215	1.198	1.215	2,131	04/01/2028
199492R43	21CCT009	City of Columbus		02/17/2021	950,000.00	933,346.50	950,000.00	0.247	0.244	0.247	304	04/01/2023
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	282,258.90	315,000.00	1.015	1.001	1.015	1,765	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	17,665,000.00	17,665,000.00	17,665,000.00	3.500	3.452	3.500	5,328	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	822,466.80	890,000.00	1.101	1.086	1.101	1,279	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	486,761.60	520,000.00	1.255	1.238	1.255	1,279	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	851,152.05	945,000.00	1.822	1.797	1.822	2,375	12/01/2028

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
May 31, 2022**

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 Securities												
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,709,214.15	5,295,000.00	1.922	1.895	1.922	2,740	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,227,550.10	1,330,000.00	1.466	1.446	1.466	1,644	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	550,283.80	605,000.00	1.616	1.594	1.616	2,009	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	454,780.00	500,000.00	1.616	1.594	1.616	2,009	12/01/2027
443695RB9	21CCT078	City of Hudson		12/15/2021	3,000,000.00	2,988,030.00	3,010,459.83	1.000	0.346	0.351	197	12/15/2022
54376PAM9	20CCT063	Lorain Ohio Public Library		10/15/2020	360,000.00	360,262.80	362,096.27	1.500	0.326	0.330	183	12/01/2022
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	361,905.00	387,275.79	1.500	0.543	0.550	1,279	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	361,689.80	379,517.17	1.500	0.454	0.460	914	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	362,561.80	371,033.78	1.500	0.385	0.390	548	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	761,522.75	783,444.33	1.000	0.266	0.270	548	12/01/2023
67759HMN1	20CCT029	State of Ohio		04/30/2020	1,000,000.00	995,650.00	1,004,806.85	1.700	1.095	1.110	304	04/01/2023
676900VG5	20CCT072	Ohio Housing Finance Agency		10/29/2020	3,400,000.00	3,381,300.00	3,400,000.00	0.350	0.345	0.350	487	10/01/2023
889278ZC4	21CCT075	City of Toledo		11/18/2021	4,610,000.00	4,592,620.30	4,620,517.37	0.750	0.248	0.251	168	11/16/2022
Subtotal and Average			48,536,851.98		48,470,000.00	46,904,511.35	48,534,151.39	1.828	1.853	2,688		
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	120,188,062.86	120,188,062.86	120,188,062.86	0.890	0.878	0.890	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	62,930,283.42	62,930,283.42	62,930,283.42	0.890	0.878	0.890	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	63,776,636.62	63,776,636.62	63,776,636.62	0.890	0.878	0.890	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	41,875,241.91	41,875,241.91	41,875,241.91	0.890	0.878	0.890	1	
Subtotal and Average			315,881,849.22		288,770,224.81	288,770,224.81	288,770,224.81	0.878	0.890	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	228,799.78	228,799.78	228,799.78	0.170	0.168	0.170	1	
Subtotal and Average			1,088.53		228,799.78	228,799.78	228,799.78	0.168	0.170	1		
Total and Average			1,288,833,394.44		1,240,195,024.59	1,202,608,712.09	1,237,501,234.64	1.030	1.045	716		

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 May 31, 2022**

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			21,273,766.91	21,273,766.91	21,273,766.91		0.000	0.000	1
PNC	PNC	PNC			10,701,540.31	10,701,540.31	10,701,540.31		0.000	0.000	1
US BANK	US Bank	US Bank			341,164.38	341,164.38	341,164.38		0.000	0.000	1
		Average Balance	0.00								1
Total Cash and Investments			1,288,833,394.44		1,272,511,496.19	1,234,925,183.69	1,269,817,706.24		1.030	1.045	716

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
May 1, 2022 through May 31, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							31,612,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			87,978,391.53	77,017,090.83	
PNC	PNC	PNC			13,243,584.61	9,827,308.77	
US BANK	US Bank	US Bank			2,354,147.73	3,184,861.78	
Subtotal							0.00
Medium Term Notes							
17330FUE9	22CCT017	Citigroup Global Mkt	2.750	05/16/2022	9,300,000.00	0.00	
Subtotal							127,990,129.13
Commercial Paper Disc. -Amortizing							
06366HP35	22CCT016	Bank of Montreal CP	2.300	05/10/2022	9,828,138.90	0.00	
2254EBE31	21CCT043	Credit Suisse CP	0.170	05/03/2022	0.00	10,000,000.00	
53948BEC9	21CCT046	Lloyd's Bank		05/12/2022	0.00	8,300,000.00	
Subtotal							92,796,326.74
Federal Agency Coupon Securities							
Subtotal							230,061,775.90
Treasury Coupon Securities							
Subtotal							173,303,909.55
Callable Federal Agency Securities							
Subtotal							228,203,917.34
Foreign Securities							
Subtotal							16,000,000.00
Municipal Securities							
Subtotal							48,534,151.39
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	0.890		79,790.24	0.00	

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
May 1, 2022 through May 31, 2022**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	0.890		41,778.10	0.00	
STAR MAIN	STAR Main	STAR Ohio	0.890		3,111,319.58	45,057,265.54	
STAR OPIOID	STAR OPIOID	STAR Ohio	0.890		29,753.10	3,054,054.04	
		Subtotal			3,262,641.02	48,111,319.58	288,770,224.81
Money Market Accounts							
OPIOID CUSTODY	OPIOID CUST	US Bank	0.170		12,844,724.02	12,844,842.65	
US BANK CUSTODY	US BANK CUST	US Bank	0.170		101,150,677.58	100,921,877.80	
		Subtotal			113,995,401.60	113,766,720.45	228,799.78
		Total			239,962,305.39	270,207,301.41	1,237,501,234.64



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received May 1, 2022 - May 31, 2022

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	
Apple Corp	037833DV9	20CCT036	MTN	5,000,000.00	0.750	05/11/2022	05/11/2022	18,750.00	18,750.00	-
	Subtotal								18,750.00	18,750.00
Amazon	023135BW5	21CCT035	MTN	11,000,000.00	0.450	05/12/2022	05/12/2022	24,750.00	24,750.00	-
	023135BV7	21CCT036	MTN	2,000,000.00	0.250	05/12/2022	05/12/2022	2,500.00	2,500.00	-
	Subtotal								27,250.00	27,250.00
Federal Farm Credit Bank	3133EM2W1	21CCT071	FAC	8,250,000.00	0.150	05/17/2022	05/17/2022	6,187.50	6,187.50	-
	3133EMHF2	20CCT085	MC2	16,000,000.00	0.600	05/24/2022	05/24/2022	48,000.00	48,000.00	-
	Subtotal								54,187.50	54,187.50
Federal Home Loan Bank	3130AMD58	21CCT034	MC2	8,000,000.00	0.670	05/19/2022	05/19/2022	26,800.00	26,800.00	-
	Subtotal								26,800.00	26,800.00
Federal National Mtg Assn	3135G06G3	21CCT011	FAC	1,600,000.00	0.500	05/07/2022	05/07/2022	4,000.00	4,000.00	-
	3135GA2Z3	20CCT082	FAC	11,335,000.00	0.560	05/17/2022	05/17/2022	31,738.00	31,738.00	-
	3135GA4P3	20CCT087	FAC	2,415,000.00	0.650	05/18/2022	05/18/2022	7,848.75	7,848.75	-
	Subtotal								43,586.75	43,586.75
State of Israel	46513XY46	18CCT003	MC3	10,000,000.00	3.560	05/01/2022	05/01/2022	176,536.99	176,536.99	-
	46514AMG1	19CCT010	MC3	1,500,000.00	3.350	05/01/2022	05/01/2022	24,918.49	24,918.49	-
	46514AMN6	19CCT011	MC3	1,500,000.00	3.500	05/01/2022	05/01/2022	26,034.25	26,034.25	-
	46513JEE7	20CCT015	MC3	3,000,000.00	1.950	05/01/2022	05/01/2022	29,250.00	29,250.00	-
Subtotal								256,739.73	256,739.73	
JP Morgan CP	46625HRL6	22CCT009	MTN	2,745,000.00	2.700	05/18/2022	05/18/2022	37,057.50	37,057.50	-
	Subtotal								37,057.50	37,057.50
Truist Bank	86787EAN7	22CCT008	MTN	1,548,000.00	2.750	05/01/2022	05/01/2022	21,285.00	21,285.00	-
	Subtotal								21,285.00	21,285.00
U.S. Treasury	912828ZT0	21CCT050	TRC	10,000,000.00	0.250	05/31/2022	05/31/2022	12,500.00	12,500.00	-
	91282CCF6	21CCT068	TRC	7,850,000.00	0.750	05/31/2022	05/31/2022	29,437.50	29,437.50	-

Cuyahoga County Treasury
 Received Interest
 Received May 1, 2022 - May 31, 2022

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance
						Date Due	Date Received	Amount Due	Amount Received	
						Subtotal		41,937.50	41,937.50	
						Total		527,593.98	527,593.98	
						Total Cash Overpayment		0.00		
						Total Cash Shortfall		0.00		

Cuyahoga County Treasury
Received Interest
Received May 1, 2022 - May 31, 2022

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Interest	
						Date Received	Amount Received
Cash Accounts							
STAR Ohio	STAR DEVELOPMEN	STAR DEVELOP	RRP	62,888,505.32	0.890	05/31/2022	41,778.10
	STAR MAIN	STAR Main	RRP	60,722,582.58	0.890	05/31/2022	57,265.54
	STAR OPIOID	STAR OPIOID	RRP	44,899,542.85	0.890	05/31/2022	29,753.10
						Subtotal	128,796.74
US Bank	OPIOID CUSTODY	OPIOID CUST	RR2	0.00	0.170	05/03/2022	91.88
	US BANK CUSTODY	US BANK CUST	RR2	0.00	0.170	05/03/2022	1,285.45
						Subtotal	1,377.33
						Total	130,174.07



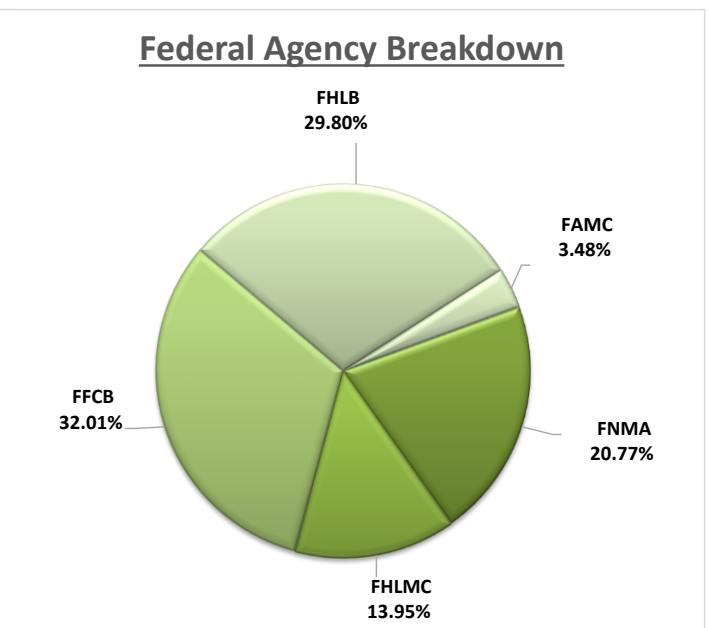
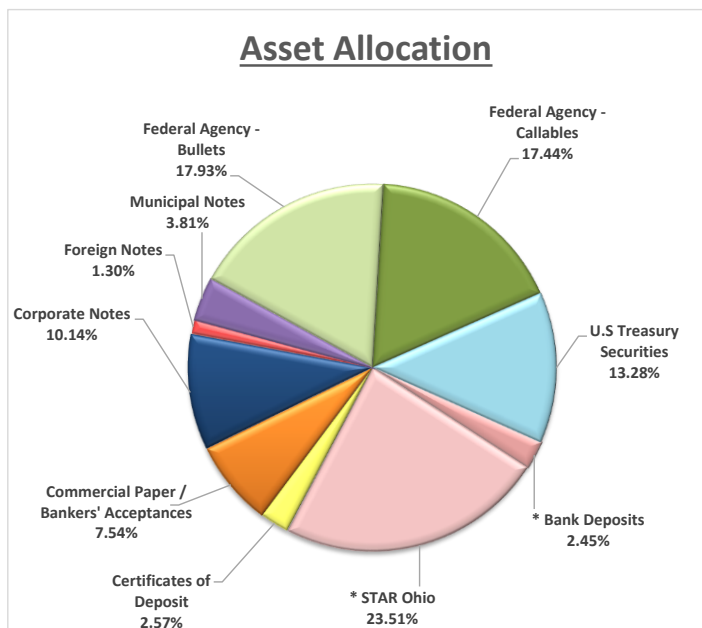
Portfolio Compliance Report May 31, 2022

<u>Investment Class</u>	<u>Book Value</u>	<u>Market Value</u>	<u>Unrealized Gain/(Loss)</u>	<u>% Current Mkt Value</u>	<u>% Prior Mkt / Trailing Ave</u>	<u>Investment Policy Limit</u>	<u>% Available</u>
* Bank Deposits	32,316,471.60	30,135,706.88	(2,180,764.72)	2.45%	2.43%	100%	97.57%
* STAR Ohio	288,770,224.81	288,770,224.81	0.00	23.51%	23.28%	100%	76.72%
* Repurchase Agreements	0.00	0.00	0.00	0.00%	0.00%	50%	50.00%
* Money Market Mutual Funds	228,799.78	228,799.78	0.00	0.02%	0.02%	75%	74.98%
Certificates of Deposit	31,612,000.00	31,612,000.00	0.00	2.57%	2.15%	50%	47.85%
Commercial Paper / Bankers' Acceptances	92,796,326.74	92,561,053.20	(235,273.54)	7.54%	6.29%	40%	33.71%
Corporate Notes	127,992,787.19	124,539,935.47	(3,452,851.72)	10.14%	8.47%	15%	6.53%
Foreign Notes	16,000,000.00	15,910,680.00	(89,320.00)	1.30%	1.08%	2%	0.92%
Municipal Notes	48,534,151.39	46,764,518.40	(1,769,632.99)	3.81%	3.18%	20%	16.82%
Federal Agency - Bullets	230,061,775.90	220,198,525.32	(9,863,250.58)	17.93%	14.97%	100%	85.03%
Federal Agency - Callables	228,203,917.34	214,162,261.75	(14,041,655.59)	17.44%	14.56%	70%	55.44%
Federal Agency - Discount Notes	0.00	0.00	0.00	0.00%	0.00%	100%	100.00%
U.S Treasury Securities	173,303,909.55	163,143,002.95	(10,160,906.60)	13.28%	11.09%	100%	88.91%
TOTAL HOLDINGS	1,269,820,364.30	1,228,026,708.56	(41,793,655.74)	100.00%			

Prior Day Market Value	1,240,432,441.69
12 Month Trailing Avg	1,471,160,916.93

* These investment classes are limited to their respective policy limit percentage calculated using the Prior Day Market Value.

Other investment classes are limited to their respective policy limit percentage calculated using the 12 Month Trailing Average.





Opioid Custody
Portfolio Management
Portfolio Summary
May 31, 2022

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

Investments	Par Value	Market	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Medium Term Notes	6,825,000.00	6,753,709.40	6,807,644.35	11.32	417	293	1.214	1.231
Commercial Paper Disc. -Amortizing	9,255,000.00	9,234,228.75	9,249,853.72	15.39	237	58	0.331	0.336
Federal Agency Coupon Securities	15,315,000.00	14,792,937.70	15,231,829.09	25.34	955	799	1.001	1.015
Treasury Coupon Securities	20,255,000.00	19,231,784.30	20,014,376.95	33.29	1,096	932	0.947	0.960
Callable Federal Agency Securities	7,880,000.00	7,379,477.20	7,811,345.66	12.99	1,481	1,309	1.196	1.213
Municipal Securities	1,000,000.00	996,010.00	1,003,486.61	1.67	365	197	0.346	0.351
	60,530,000.00	58,388,147.35	60,118,536.38	100.00%	889	728	0.919	0.931

W. Christopher Murray II 6/10/2022
 W. Christopher Murray II, Treasurer

Reporting period 05/01/2022-05/31/2022