



Cuyahoga County
Together We Thrive

Treasury Department

To: State of Ohio Treasurer's Office

From: Lisa Rocco, Interim Treasurer

Date: August 25, 2023

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End April 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
April 30, 2023**

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Certificates of Deposit - Bank	25,550,000.00	25,550,000.00	25,550,000.00	1.97	180	149	0.250	0.253
Corporate Notes	131,713,000.00	128,184,916.55	131,577,390.15	10.15	861	450	2.245	2.276
Commercial Paper	67,264,000.00	66,056,151.22	66,118,278.97	5.10	258	120	4.968	5.037
US Agency- Fixed Rate	227,464,000.00	214,997,104.81	225,864,732.08	17.42	1,648	787	1.661	1.684
US Treasury	222,835,000.00	210,863,039.00	219,941,008.69	16.97	1,549	1,106	1.989	2.017
US Agency- Callable	242,115,000.00	227,498,406.90	242,129,621.37	18.68	1,647	994	1.374	1.393
Foreign Notes	6,000,000.00	5,860,770.00	6,000,000.00	0.46	1,819	488	2.572	2.608
Municipal Notes	34,235,000.00	32,321,270.05	34,255,718.62	2.64	4,780	3,224	2.357	2.390
STAR Ohio Account	344,893,519.18	344,893,519.18	344,893,519.18	26.61	1	1	1.470	1.490
Investments	1,302,069,519.18	1,256,225,177.71	1,296,330,269.06	100.00%	1,097	653	1.835	1.860
Cash								
Passbook/Checking (not included in yield calculations)	11,368,914.36	11,368,914.36	11,368,914.36		1	1	0.000	0.000
Total Cash and Investments	1,313,438,433.54	1,267,594,092.07	1,307,699,183.42		1,097	653	1.835	1.860

Total Earnings **April 30 Month Ending**
 Current Year 1,459,850.01
Average Daily Balance **1,297,527,931.54**
Effective Rate of Return **1.37%**


 Lisa Rocco, Interim Treasurer **8/25/2023**

Reporting period 04/01/2023-04/30/2023

Run Date: 07/26/2023 - 10:45

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
April 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
Certificates of Deposit - Bank												
23CDOO1	23CD001	First Federal of Lakewood		03/31/2023	650,000.00	650,000.00	650,000.00	0.250	0.250	0.253	60	06/30/2023
23CD002	23CD002	KEY BANK		03/31/2023	17,600,000.00	17,600,000.00	17,600,000.00	0.250	0.250	0.253	151	09/29/2023
23CD003	23D003	KEY BANK		03/31/2023	7,300,000.00	7,300,000.00	7,300,000.00	0.250	0.250	0.253	151	09/29/2023
Subtotal and Average			25,550,000.00		25,550,000.00	25,550,000.00	25,550,000.00		0.250	0.253	149	
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,520,840.00	10,999,433.19	0.450	0.449	0.455	377	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,709,200.00	10,000,000.00	0.350	0.345	0.350	220	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,443,267.50	3,661,846.88	0.850	0.896	0.909	543	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,725,685.00	5,027,214.50	0.850	0.876	0.888	543	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,044,189.90	2,155,491.32	0.600	0.575	0.583	501	09/13/2024
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,227,646.00	9,300,000.00	2.750	2.716	2.754	46	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,943,100.00	10,000,000.00	3.800	3.800	3.853	90	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,752,912.00	1,850,670.11	0.625	0.590	0.598	498	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,635,318.60	8,057,863.88	1.250	1.249	1.266	620	01/10/2025
46625HRL6	22CCT009	JP Morgan CP		04/07/2022	2,745,000.00	2,741,458.95	2,745,513.20	2.700	2.264	2.295	17	05/18/2023
48133DE71	22CCT014	JP Morgan CP		04/29/2022	10,100,000.00	10,100,000.00	10,100,000.00	2.500	2.466	2.500	0	05/01/2023
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,931,700.00	10,000,000.00	5.000	4.927	4.996	304	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,636,833.00	6,650,000.00	5.200	5.133	5.204	389	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,735,000.00	4,999,587.33	0.625	0.622	0.631	501	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,682,000.00	5,999,064.60	0.625	0.628	0.637	501	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,195,085.00	6,487,208.87	0.500	0.667	0.676	414	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,892,300.00	9,993,147.69	3.950	3.929	3.984	791	06/30/2025
86787EAN7	22CCT008	Truist Bank		04/04/2022	1,548,000.00	1,548,000.00	1,548,000.00	2.750	2.165	2.195	0	05/01/2023
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,911,180.60	6,056,556.50	2.750	2.932	2.973	1,552	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,809,200.00	5,945,792.08	2.750	2.952	2.993	1,460	04/30/2027
Subtotal and Average			126,477,973.26		131,713,000.00	128,184,916.55	131,577,390.15		2.245	2.276	450	
Commercial Paper												
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,743,400.00	9,763,022.22	4.960	5.175	5.247	172	10/20/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,477,110.00	3,479,248.89	4.640	4.831	4.898	46	06/16/2023
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	12,041,137.50	12,046,718.06	5.150	5.390	5.465	116	08/25/2023
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,694,200.00	9,705,027.77	5.180	5.454	5.529	205	11/22/2023
63873KSC2	22CCT027	Natixis		08/18/2022	15,000,000.00	14,977,200.00	14,982,858.33	3.740	3.841	3.895	11	05/12/2023
63873KW60	23CCT008	Natixis		03/08/2023	6,514,000.00	6,390,103.72	6,394,489.81	5.160	5.298	5.372	128	09/06/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,733,000.00	9,746,913.89	5.090	5.316	5.390	179	10/27/2023

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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
Subtotal and Average			65,988,850.47		67,264,000.00	66,056,151.22	66,118,278.97		4.968	5.037	120	
US Agency- Fixed Rate												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,915,000.00	10,000,000.00	5.500	4.645	4.710	183	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,194,100.00	9,999,800.44	0.500	0.494	0.501	912	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,942,235.00	6,496,904.84	0.480	0.491	0.498	990	01/15/2026
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,776,500.00	9,993,890.02	2.300	2.338	2.370	340	04/05/2024
3133EKWW4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,636,400.00	9,995,920.83	1.850	1.859	1.885	452	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,640,400.00	9,998,940.83	1.600	1.587	1.609	473	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,244,200.00	19,990,663.53	1.600	1.613	1.635	505	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,386,154.00	1,400,041.86	1.600	1.567	1.589	105	08/14/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,847,591.25	8,173,521.24	0.300	0.316	0.321	322	03/18/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,307,520.00	11,245,097.17	3.875	3.734	3.786	1,821	04/25/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	984,900.00	999,969.44	2.500	2.471	2.505	221	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,412,150.00	14,996,778.14	1.500	1.479	1.500	472	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,127,300.00	10,032,371.47	0.875	0.758	0.769	1,138	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,935,800.00	9,161,272.52	1.020	3.370	3.417	1,395	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,465,471.20	1,506,218.14	1.020	3.299	3.345	1,395	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,056,061.03	3,303,935.67	0.375	0.736	0.746	876	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,760,400.00	14,942,912.62	0.650	0.795	0.806	910	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,993,426.30	10,795,796.21	0.650	0.994	1.007	905	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,488,801.30	13,916,180.63	1.750	1.846	1.871	428	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,361,096.80	11,335,000.00	0.560	0.552	0.560	931	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,116,089.15	6,715,000.00	0.600	0.592	0.600	967	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,212,526.40	2,421,442.34	0.650	0.536	0.544	932	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,469,680.00	1,598,455.69	0.500	0.531	0.539	921	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,677,960.00	3,966,972.15	0.375	0.728	0.738	847	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,275,300.00	9,968,121.10	0.500	0.643	0.652	778	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,838,980.00	1,989,912.30	0.375	0.588	0.596	847	08/25/2025
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,931,062.38	10,919,612.90	2.875	3.859	3.913	1,372	02/01/2027
Subtotal and Average			216,133,517.36		227,464,000.00	214,997,104.81	225,864,732.08		1.661	1.684	787	
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,720,975.00	10,627,495.64	3.625	3.830	3.883	1,786	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,787,100.00	14,954,206.39	0.750	0.845	0.857	1,065	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,711,060.00	16,868,593.33	0.250	0.603	0.612	791	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,212,100.00	9,920,389.98	0.250	0.600	0.609	822	07/31/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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
US Treasury												
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,189,500.00	9,901,456.47	0.250	0.669	0.679	853	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,252,700.00	9,927,142.90	0.250	0.596	0.604	761	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,181,300.00	9,908,853.64	0.250	0.624	0.633	883	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,903,035.00	11,496,269.82	0.375	0.395	0.400	472	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,885,975.00	7,428,189.93	0.250	0.643	0.652	883	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,510,000.00	6,959,592.02	0.375	0.658	0.668	730	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,175,057.00	7,784,213.43	0.750	1.015	1.029	1,126	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,050,065.75	7,682,766.34	0.875	1.064	1.078	1,248	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,171,900.00	9,975,608.30	1.125	1.180	1.197	1,279	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,186,700.00	9,989,393.66	1.250	1.262	1.280	1,340	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,824,200.00	9,605,081.41	3.125	4.084	4.140	1,583	08/31/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,596,100.00	9,930,252.60	2.500	2.655	2.691	1,430	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,431,088.00	4,436,793.10	2.625	3.532	3.581	1,491	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,490,691.50	7,312,787.46	4.125	4.110	4.167	1,613	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,756,556.00	10,441,305.41	3.250	4.317	4.377	1,521	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,067,860.00	2,971,292.92	4.125	4.307	4.367	1,613	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	8,022,045.75	8,032,080.75	3.000	4.506	4.569	426	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	10,023,800.00	10,037,375.86	4.500	4.192	4.250	579	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,713,230.00	13,749,867.33	2.250	3.449	3.497	1,659	11/15/2027
Subtotal and Average			225,150,696.95		222,835,000.00	210,863,039.00	219,941,008.69		1.989	2.017	1,106	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,632,480.00	15,993,836.39	0.600	0.607	0.615	938	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,054,400.00	9,992,016.22	0.470	0.493	0.500	987	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,492,112.50	3,750,000.00	0.710	0.700	0.710	701	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,312,300.00	10,000,000.00	0.710	0.700	0.710	701	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,623,950.00	8,194,889.26	0.720	0.742	0.752	728	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,362,495.00	1,490,507.84	0.500	0.733	0.744	967	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,335,465.00	10,466,578.73	3.375	3.408	3.455	1,598	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,249,800.00	10,006,482.01	4.375	4.220	4.279	1,640	10/27/2027
3133ENS56	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,764,488.00	11,751,380.32	4.000	3.641	3.692	1,711	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,497,252.00	8,211,793.53	0.850	0.896	0.908	1,032	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	931,748.30	1,021,368.94	0.550	0.847	0.858	1,018	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,698,750.00	15,000,000.00	1.000	0.986	1.000	1,064	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,097,488.00	17,596,955.68	0.960	0.953	0.966	1,039	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,725,000.00	4,000,000.00	0.800	0.789	0.800	728	04/28/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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
US Agency- Callable												
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,457,840.00	8,000,000.00	0.670	0.661	0.670	660	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,987,078.75	6,625,000.00	1.000	0.986	1.000	1,213	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,222,196.20	5,769,809.51	1.000	0.987	1.001	1,192	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,518,550.00	4,998,339.36	1.000	0.996	1.010	1,213	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,113,200.00	9,957,146.56	0.600	0.756	0.766	959	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,362,585.00	1,491,114.05	0.520	0.736	0.746	974	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,957,401.80	8,776,783.11	1.400	1.391	1.410	1,339	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,655,056.55	5,639,788.56	4.500	4.635	4.700	521	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,080,020.80	2,074,635.52	4.500	4.627	4.692	521	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	8,074,397.70	7,942,983.59	4.250	4.014	4.070	1,684	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,154,900.00	9,987,746.76	0.500	0.544	0.552	883	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,162,000.00	9,997,262.22	0.600	0.603	0.611	910	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,689,000.00	20,000,000.00	0.310	0.306	0.310	116	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,468,220.00	6,003,995.83	0.640	0.606	0.615	974	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,757,900.00	2,986,196.41	0.550	0.742	0.752	847	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,769,881.30	1,911,774.49	0.700	0.766	0.776	821	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,290,450.00	2,491,236.48	0.580	0.714	0.724	903	10/20/2025
Subtotal and Average			242,128,298.07		242,115,000.00	227,498,406.90	242,129,621.37		1.374	1.393	994	
Foreign Notes												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,489,380.00	1,500,000.00	3.350	3.308	3.354	305	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,491,120.00	1,500,000.00	3.500	3.133	3.177	305	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,880,270.00	3,000,000.00	1.950	1.924	1.950	670	03/01/2025
Subtotal and Average			6,000,000.00		6,000,000.00	5,860,770.00	6,000,000.00		2.572	2.608	488	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,234,227.50	3,550,000.00	0.887	0.875	0.887	945	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	442,480.00	500,000.00	1.015	1.001	1.015	1,431	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	433,105.00	500,000.00	1.215	1.198	1.215	1,797	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	271,782.00	300,000.00	0.784	0.773	0.784	1,066	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	303,173.50	350,000.00	1.215	1.198	1.215	1,797	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	278,762.40	315,000.00	1.015	1.001	1.015	1,431	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	4,994	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	814,198.70	890,000.00	1.101	1.086	1.101	945	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	477,521.20	520,000.00	1.255	1.238	1.255	945	12/01/2025
353174JDB	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	818,313.30	945,000.00	1.822	1.797	1.822	2,041	12/01/2028

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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
Municipal Notes												
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,499,426.25	5,295,000.00	1.922	1.895	1.922	2,406	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,196,202.00	1,330,000.00	1.466	1.446	1.466	1,310	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	532,514.95	605,000.00	1.616	1.594	1.616	1,675	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	440,095.00	500,000.00	1.616	1.594	1.616	1,675	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	353,302.50	384,060.70	1.500	0.543	0.550	945	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	355,991.80	376,027.54	1.500	0.454	0.460	580	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	359,681.95	367,346.47	1.500	0.385	0.390	214	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	760,492.00	778,283.91	1.000	0.266	0.270	214	12/01/2023
Subtotal and Average			34,321,401.98		34,235,000.00	32,321,270.05	34,255,718.62		2.357	2.390	3,224	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	168,889,678.64	168,889,678.64	168,889,678.64	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	25,093,836.44	25,093,836.44	25,093,836.44	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	121,637,791.42	121,637,791.42	121,637,791.42	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	29,272,212.68	29,272,212.68	29,272,212.68	1.490	1.470	1.490	1	
Subtotal and Average			340,779,955.67		344,893,519.18	344,893,519.18	344,893,519.18		1.470	1.490	1	
Money Market Accounts												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.170	0.168	0.170	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.920	0.907	0.920	1	
Subtotal and Average			0.00		0.00	0.00	0.00		0.000	0.000	0	
Total and Average			1,297,527,931.54		1,302,069,519.18	1,256,225,177.71	1,296,330,269.06		1.835	1.860	653	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
April 30, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
Passbook/Checking Accounts											
PNC	PNC	PNC			11,368,914.36	11,368,914.36	11,368,914.36	0.000	0.000		1
		Average Balance	0.00								1
Total Cash and Investments			1,297,527,931.54		1,313,438,433.54	1,267,594,092.07	1,307,699,183.42	1.835	1.860		653

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
April 1, 2023 through April 30, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							25,550,000.00
Passbook/Checking Accounts (Monthly Summary)							
PNC	PNC	PNC			0.00	4,031,470.48	
Subtotal							0.00
Corporate Notes							
48133U5Z1	23CCT011	JP Morgan CP	5.200	04/24/2023	6,650,000.00	0.00	
Subtotal							131,577,390.15
Commercial Paper							
Subtotal							66,118,278.97
US Agency- Fixed Rate							
3133EJ5G0	19CCT015	Federal Farm Credit Bank	2.700	04/24/2023	0.00	6,658,591.48	
3133EPGW9	23CCT012	Federal Farm Credit Bank	3.875	04/25/2023	11,245,248.00	0.00	
880591EU2	23CCT010	Tennessee Valley Authority	2.875	04/17/2023	10,915,398.52	0.00	
Subtotal							225,864,732.08
US Treasury							
912828V98	22CCT010	U.S. Treasury	2.250	04/17/2023	0.00	9,834,849.03	
Subtotal							219,941,008.69
US Agency- Callable							
Subtotal							242,129,621.37
Foreign Notes							
Subtotal							6,000,000.00
Municipal Notes							
199492R43	21CCT009	City of Columbus	0.247	04/01/2023	0.00	950,000.00 **	
67759HMN1	20CCT029	State of Ohio	1.700	04/01/2023	0.00	1,000,000.00 **	
Subtotal							34,255,718.62

** - Indicates incomplete recording of maturity redemption.

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
April 1, 2023 through April 30, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		697,309.36	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		25,048,758.35	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		52,800,000.00	51,600,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		120,854.71	0.00	
		Subtotal			78,666,922.42	51,600,000.00	344,893,519.18
Money Market Accounts							
		Subtotal					0.00
		Total			107,477,568.94	74,074,910.99	1,296,330,269.06



Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received April 1, 2023 - April 30, 2023

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate			Interest		Variance	
						Date Due	Date Received	Amount Due	Amount Received		
Fund: Cuyahoga County Treasury											
Federal Farm Credit Bank	3133EJ5G0	19CCT015	FAC	0.00	2.700	04/24/2023	04/24/2023	48,877.50	48,877.50	-	
							Subtotal	48,877.50	48,877.50		
U.S. Treasury	912828V98	22CCT010	TRC	0.00	2.250	04/17/2023	04/17/2023	38,750.00	38,750.00	-	
							Subtotal	38,750.00	38,750.00		
			Cuyahoga County Treasury Subtotal						87,627.50	87,627.50	
							Total	87,627.50	87,627.50		
							Total Cash Overpayment	0.00			
							Total Cash Shortfall	0.00			



**Opioid Custody
Portfolio Management
Portfolio Summary
April 30, 2023**

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

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Corporate Notes	3,890,000.00	3,862,444.40	3,885,849.07	7.55	415	219	3.978	4.033
Commercial Paper	6,951,000.00	6,821,652.00	6,826,549.96	13.27	265	125	4.836	4.903
US Agency- Fixed Rate	15,860,000.00	15,302,639.55	15,805,787.15	30.72	928	468	1.323	1.342
US Treasury	17,255,000.00	16,203,668.05	17,096,275.09	33.23	1,193	698	1.043	1.057
US Agency- Callable	7,880,000.00	7,248,416.20	7,830,933.02	15.22	1,480	975	1.196	1.213
Investments	51,836,000.00	49,438,820.20	51,445,394.29	100.00%	974	557	1.877	1.903

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	90,016.79	320,101.89
Average Daily Balance	56,299,521.59	59,324,507.37
Effective Rate of Return	1.95%	1.64%


Lisa Bocco, Interim Treasurer

