



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 June 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
June 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	25,468,000.00	25,468,000.00	25,468,000.00	1.88	180	90	0.250	0.253
Corporate Notes	114,020,000.00	109,894,580.90	113,825,591.53	8.42	1,066	661	2.555	2.590
Commercial Paper	81,799,000.00	79,934,555.60	80,038,540.62	5.92	247	145	5.480	5.556
US Agency- Fixed Rate	219,289,000.00	205,310,558.40	217,772,199.81	16.11	1,669	744	1.712	1.736
US Treasury	237,835,000.00	221,391,515.15	234,626,954.74	17.36	1,561	1,086	2.091	2.120
US Agency- Callable	242,115,000.00	225,059,304.80	242,135,097.05	17.92	1,647	933	1.374	1.393
Foreign Notes	6,000,000.00	5,821,635.00	6,000,000.00	0.44	1,819	427	2.572	2.608
Municipal Notes	34,235,000.00	32,176,493.20	34,252,890.90	2.53	4,780	3,163	2.357	2.390
STAR Ohio Account	397,327,003.55	397,327,003.55	397,327,003.55	29.40	1	1	1.470	1.490
Investments	1,358,088,003.55	1,302,383,646.60	1,351,446,278.20	100.00%	1,072	624	1.933	1.960
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	1,369,456,917.91	1,313,752,560.96	1,362,815,192.56		1,072	624	1.933	1.960

Total Earnings	June 30 Month Ending
Current Year	1,362,634.92
Average Daily Balance	1,273,606,483.22
Effective Rate of Return	1.30%


Lisa Rocco, Interim Treasurer


8/20/2023

Reporting period 06/01/2023-06/30/2023

Run Date: 07/26/2023 - 10:49

No fiscal year history available

Portfolio PORT
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PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 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												
23CD004	23CD004	First Federal of Lakewood		06/30/2023	568,000.00	568,000.00	568,000.00	0.250	0.250	0.253	90	09/29/2023
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	90	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	90	09/29/2023
Subtotal and Average			25,547,266.67		25,468,000.00	25,468,000.00	25,468,000.00		0.250	0.253	90	
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,546,030.00	10,999,524.86	0.450	0.449	0.455	316	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,439,712.45	3,662,201.16	0.850	0.896	0.909	482	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,720,805.90	5,027,527.48	0.850	0.876	0.888	482	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,034,126.05	2,155,431.40	0.600	0.575	0.583	440	09/13/2024
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,965,000.00	10,000,000.00	3.800	3.800	3.853	29	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,747,898.50	1,850,587.89	0.625	0.590	0.598	437	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,595,582.80	8,058,074.33	1.250	1.249	1.266	559	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,921,700.00	10,000,000.00	5.000	4.927	4.996	243	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,605,245.50	6,650,000.00	5.200	5.133	5.204	328	05/24/2024
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,755,800.00	12,092,350.68	3.900	3.653	3.704	1,567	10/15/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,722,200.00	4,999,637.65	0.625	0.622	0.631	440	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,666,640.00	5,999,178.68	0.625	0.628	0.637	440	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,193,135.00	6,489,094.54	0.500	0.667	0.676	353	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,781,400.00	9,993,675.46	3.950	3.929	3.984	730	06/30/2025
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,760,324.70	6,058,657.05	2.750	2.932	2.973	1,491	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,667,900.00	5,948,056.93	2.750	2.952	2.993	1,399	04/30/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,771,080.00	3,841,593.42	2.750	3.756	3.808	1,491	07/31/2027
Subtotal and Average			118,806,391.07		114,020,000.00	109,894,580.90	113,825,591.53		2.555	2.590	661	
Commercial Paper												
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,435,109.80	13,466,513.89	5.470	5.752	5.832	244	03/01/2024
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,832,000.00	9,847,066.67	4.960	5.175	5.247	111	10/20/2023
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	7,777,539.00	7,799,895.00	5.400	5.683	5.762	247	03/04/2024
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	12,154,572.50	12,153,616.32	5.150	5.390	5.465	55	08/25/2023
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,777,100.00	9,792,800.00	5.180	5.454	5.529	144	11/22/2023
62479MZ14	23CCT016	MUFG Bank Ltd NY		06/02/2023	10,950,000.00	10,686,871.50	10,694,043.74	5.500	5.657	5.736	153	12/01/2023
63873KW60	23CCT008	Natixis		03/08/2023	6,514,000.00	6,450,162.80	6,451,443.89	5.160	5.298	5.372	67	09/06/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,821,200.00	9,833,161.11	5.090	5.316	5.390	118	10/27/2023
Subtotal and Average			70,237,371.06		81,799,000.00	79,934,555.60	80,038,540.62		5.480	5.556	145	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 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- Fixed Rate												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,880,600.00	10,000,000.00	5.500	4.645	4.710	122	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,079,800.00	9,999,813.78	0.500	0.494	0.501	851	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,858,905.00	6,497,095.51	0.480	0.491	0.498	929	01/15/2026
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,763,900.00	9,994,987.62	2.300	2.338	2.370	279	04/05/2024
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,624,400.00	9,996,470.83	1.850	1.859	1.885	391	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,603,300.00	9,999,077.50	1.600	1.587	1.609	412	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,128,600.00	19,991,792.94	1.600	1.613	1.635	444	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,393,658.00	1,400,017.47	1.600	1.567	1.589	44	08/14/2023
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,069,408.00	11,243,588.91	3.875	3.734	3.786	1,760	04/25/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	987,380.00	999,977.89	2.500	2.471	2.505	160	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,387,250.00	14,997,194.76	1.500	1.479	1.500	411	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	8,997,200.00	10,030,638.83	0.875	0.758	0.769	1,077	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,834,000.00	9,197,924.85	1.020	3.370	3.417	1,334	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,448,776.00	1,512,064.39	1.020	3.299	3.345	1,334	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,024,264.21	3,305,958.71	0.375	0.736	0.746	815	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,625,850.00	14,946,735.44	0.650	0.795	0.806	849	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,896,505.30	10,802,139.90	0.650	0.994	1.007	844	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,437,799.20	13,918,862.72	1.750	1.846	1.871	367	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,272,343.75	11,335,000.00	0.560	0.552	0.560	870	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,060,220.35	6,715,000.00	0.600	0.592	0.600	906	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,193,230.55	2,421,020.81	0.650	0.536	0.544	871	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,450,112.00	1,598,557.97	0.500	0.531	0.539	860	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,639,800.00	3,969,348.25	0.375	0.728	0.738	786	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,180,800.00	9,970,618.15	0.500	0.643	0.652	717	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,819,900.00	1,990,638.03	0.375	0.588	0.596	786	08/25/2025
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,652,556.04	10,937,674.55	2.875	3.859	3.913	1,311	02/01/2027
Subtotal and Average			219,932,276.07		219,289,000.00	205,310,558.40	217,772,199.81		1.712	1.736	744	
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,469,640.00	10,631,671.93	3.625	3.830	3.883	1,725	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,557,450.00	14,956,829.31	0.750	0.845	0.857	1,004	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,525,760.00	16,878,727.09	0.250	0.603	0.612	730	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,099,600.00	9,926,297.78	0.250	0.600	0.609	761	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,072,700.00	9,908,503.54	0.250	0.669	0.679	792	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,151,200.00	9,932,982.96	0.250	0.596	0.604	700	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,057,400.00	9,915,150.28	0.250	0.624	0.633	822	09/30/2025

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Portfolio Management
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June 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												
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,880,035.00	11,496,751.90	0.375	0.395	0.400	411	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,793,050.00	7,433,150.76	0.250	0.643	0.652	822	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,440,560.00	6,962,968.57	0.375	0.658	0.668	669	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,051,184.00	7,787,777.36	0.750	1.015	1.029	1,065	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,920,427.15	7,685,319.43	0.875	1.064	1.078	1,187	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	8,992,200.00	9,976,771.63	1.125	1.180	1.197	1,218	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,000,000.00	9,989,876.48	1.250	1.262	1.280	1,279	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,563,700.00	9,620,299.37	3.125	4.084	4.140	1,522	08/31/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,371,500.00	9,933,227.84	2.500	2.655	2.691	1,369	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,322,206.00	4,443,470.24	2.625	3.532	3.581	1,430	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,284,053.25	7,313,249.32	4.125	4.110	4.167	1,552	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,482,748.00	10,459,701.45	3.250	4.317	4.377	1,460	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,983,230.00	2,972,378.56	4.125	4.307	4.367	1,552	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	7,982,151.75	8,052,545.71	3.000	4.506	4.569	365	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,893,800.00	10,033,438.17	4.500	4.192	4.250	518	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,355,370.00	13,777,449.06	2.250	3.449	3.497	1,598	11/15/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,818,830.00	2,870,155.46	2.625	4.347	4.407	1,430	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,322,720.00	11,668,260.54	2.875	3.450	3.498	1,780	05/15/2028
Subtotal and Average			234,587,850.58		237,835,000.00	221,391,515.15	234,626,954.74		2.091	2.120	1,086	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,504,800.00	15,994,237.06	0.600	0.607	0.615	877	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,973,100.00	9,992,509.56	0.470	0.493	0.500	926	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,472,500.00	3,750,000.00	0.710	0.700	0.710	640	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,260,000.00	10,000,000.00	0.710	0.700	0.710	640	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,533,176.00	8,195,316.93	0.720	0.742	0.752	667	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,350,285.00	1,491,106.08	0.500	0.733	0.744	906	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,102,575.00	10,467,852.73	3.375	3.408	3.455	1,537	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,005,400.00	10,006,241.34	4.375	4.220	4.279	1,579	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,486,204.00	11,745,989.93	4.000	3.641	3.692	1,650	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,367,790.50	8,212,574.21	0.850	0.896	0.908	971	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	923,013.90	1,021,886.29	0.550	0.847	0.858	957	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,556,700.00	15,000,000.00	1.000	0.986	1.000	1,003	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	15,918,496.00	17,597,134.05	0.960	0.953	0.966	978	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,700,680.00	4,000,000.00	0.800	0.789	0.800	667	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,426,080.00	8,000,000.00	0.670	0.661	0.670	599	02/19/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 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												
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,921,690.00	6,625,000.00	1.000	0.986	1.000	1,152	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,165,881.00	5,769,819.24	1.000	0.987	1.001	1,131	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,469,200.00	4,998,422.73	1.000	0.996	1.010	1,152	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	8,981,800.00	9,959,870.30	0.600	0.756	0.766	898	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,350,150.00	1,491,670.00	0.520	0.736	0.746	913	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,909,024.00	8,776,929.44	1.400	1.391	1.410	1,278	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,596,018.35	5,641,571.15	4.500	4.635	4.700	460	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,058,305.60	2,075,264.17	4.500	4.627	4.692	460	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,857,954.45	7,940,886.53	4.250	4.014	4.070	1,623	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,071,300.00	9,988,592.78	0.500	0.544	0.552	822	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,073,100.00	9,997,445.56	0.600	0.603	0.611	849	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,850,200.00	20,000,000.00	0.310	0.306	0.310	55	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,417,340.00	6,003,745.83	0.640	0.606	0.615	913	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,733,060.00	2,987,189.47	0.550	0.742	0.752	786	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,754,906.00	1,912,013.72	0.700	0.766	0.776	760	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,268,575.00	2,491,827.95	0.580	0.714	0.724	842	10/20/2025
Subtotal and Average			242,133,773.76		242,115,000.00	225,059,304.80	242,135,097.05		1.374	1.393	933	
Foreign Notes												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,482,555.00	1,500,000.00	3.350	3.308	3.354	244	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,483,950.00	1,500,000.00	3.500	3.133	3.177	244	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,855,130.00	3,000,000.00	1.950	1.924	1.950	609	03/01/2025
Subtotal and Average			6,000,000.00		6,000,000.00	5,821,635.00	6,000,000.00		2.572	2.608	427	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,199,934.50	3,550,000.00	0.887	0.875	0.887	884	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	438,650.00	500,000.00	1.015	1.001	1.015	1,370	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	430,245.00	500,000.00	1.215	1.198	1.215	1,736	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	268,692.00	300,000.00	0.784	0.773	0.784	1,005	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	300,492.50	350,000.00	1.215	1.198	1.215	1,736	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	275,854.95	315,000.00	1.015	1.001	1.015	1,370	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	4,933	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	805,369.90	890,000.00	1.101	1.086	1.101	884	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	472,882.80	520,000.00	1.255	1.238	1.255	884	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	809,827.20	945,000.00	1.822	1.797	1.822	1,980	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,445,258.40	5,295,000.00	1.922	1.895	1.922	2,345	12/01/2029

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 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												
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,182,915.30	1,330,000.00	1.466	1.446	1.466	1,249	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	527,124.40	605,000.00	1.616	1.594	1.616	1,614	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	435,640.00	500,000.00	1.616	1.594	1.616	1,614	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	351,408.75	383,476.14	1.500	0.543	0.550	884	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	356,350.70	375,393.06	1.500	0.454	0.460	519	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	361,193.05	366,676.05	1.500	0.385	0.390	153	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	764,653.75	777,345.65	1.000	0.266	0.270	153	12/01/2023
Subtotal and Average			34,253,574.26		34,235,000.00	32,176,493.20	34,252,890.90		2.357	2.390	3,163	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	154,615,939.99	154,615,939.99	154,615,939.99	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	58,272,185.07	58,272,185.07	58,272,185.07	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	156,622,132.55	156,622,132.55	156,622,132.55	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	27,816,745.94	27,816,745.94	27,816,745.94	1.490	1.470	1.490	1	
Subtotal and Average			310,739,065.39		397,327,003.55	397,327,003.55	397,327,003.55		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			1,273,606,483.22		1,358,088,003.55	1,302,383,646.60	1,351,446,278.20		1.933	1.960	624	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
June 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			1,273,606,483.22		1,369,456,917.91	1,313,752,560.96	1,362,815,192.56		1.933	1.960	624

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
23CDOO1	23CD001	First Federal of Lakewood	0.250	06/30/2023	0.00	650,000.00	
23CD004	23CD004	First Federal of Lakewood	0.250	06/30/2023	568,000.00	0.00	
		Subtotal			568,000.00	650,000.00	25,468,000.00
Passbook/Checking Accounts (Monthly Summary)							
		Subtotal					0.00
Corporate Notes							
06406RAP2	21CCT048	Bank of New York Mellon	0.350	06/02/2023	0.00	10,000,000.00	
17330FUE9	22CCT017	Citigroup Global Mkt	2.750	06/16/2023	0.00	9,300,000.00	
		Subtotal			0.00	19,300,000.00	113,825,591.53
Commercial Paper							
13607EC15	23CCT019	Canadian IMP	5.470	06/21/2023	13,445,264.46	0.00	
46640PC43	23CCT018	JP Morgan CP	5.400	06/09/2023	7,773,165.00	0.00	
62479MTG8	22CCT032	MUFG Bank Ltd NY	4.640	06/16/2023	0.00	3,500,000.00	
62479MZ14	23CCT016	MUFG Bank Ltd NY	5.500	06/02/2023	10,645,529.16	0.00	
		Subtotal			31,863,958.62	3,500,000.00	80,038,540.62
US Agency- Fixed Rate							
3133EMTW2	21CCT027	Federal Farm Credit Bank	0.300	06/09/2023	0.00	8,173,698.50	
		Subtotal			0.00	8,173,698.50	217,772,199.81
US Treasury							
		Subtotal					234,626,954.74
US Agency- Callable							
		Subtotal					242,135,097.05
Foreign Notes							
		Subtotal					6,000,000.00
Municipal Notes							
		Subtotal					34,252,890.90

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
June 1, 2023 through June 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		665,677.55	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		16,845,516.20	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		97,000,000.00	26,195,156.80	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		119,761.15	0.00	
		Subtotal			114,630,954.90	26,195,156.80	397,327,003.55
Money Market Accounts							
		Subtotal					0.00
		Total			147,062,913.52	57,818,855.30	1,351,446,278.20



**Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received June 1, 2023 - June 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										
Bank of New York Mellon	06406RAP2	21CCT048	MTN	0.00	0.350	06/02/2023	06/02/2023	17,013.89	17,013.89	-
								Subtotal	17,013.89	17,013.89
Citigroup Global Mkt	17330FUE9	22CCT017	MTN	0.00	2.750	06/16/2023	06/16/2023	21,312.50	21,312.50	-
	17330PNQ8	22CCT019	MTN	10,000,000.00	3.800	06/30/2023	06/30/2023	31,666.67	31,666.67	-
	Subtotal	52,979.17	52,979.17							
Federal Farm Credit Bank	3133EMTW2	21CCT027	FAC	0.00	0.300	06/09/2023	06/09/2023	5,518.13	5,518.13	-
	3133EMLR1	21CCT062	MC2	1,500,000.00	0.500	06/23/2023	06/23/2023	3,750.00	3,750.00	-
	Subtotal	9,268.13	9,268.13							
First Federal of Lakewood	23CDOO1	23CD001	BCD	650,000.00	0.250	06/30/2023	06/30/2023	410.76	405.21	-5.55
								Subtotal	410.76	405.21
Federal Home Loan Bank	3130AN4T4	21CCT049	FAC	10,000,000.00	0.875	06/12/2023	06/12/2023	43,750.00	43,750.00	-
	3130ATUS4	22CCT042	MC2	7,885,000.00	4.250	06/10/2023	06/12/2023	201,067.50	201,067.50	-
	3130AKKG0	21CCT061	MC2	1,500,000.00	0.520	06/30/2023	06/30/2023	3,900.00	3,900.00	-
	3130AQFP3	21CCT079	MC2	8,780,000.00	1.400	06/30/2023	06/30/2023	61,460.00	61,460.00	-
Subtotal	310,177.50	310,177.50								
Federal National Mtg Assn	3135G04Z3	21CCT017	FAC	10,000,000.00	0.500	06/17/2023	06/17/2023	25,000.00	25,000.00	-
	3135GA7D7	20CCT086	FAC	6,715,000.00	0.600	06/23/2023	06/23/2023	20,145.00	20,145.00	-
	3135G06Q1	20CCT088	MC2	6,000,000.00	0.640	06/30/2023	06/30/2023	19,200.00	19,200.00	-
Subtotal	64,345.00	64,345.00								
Toyota Motor Credit Corporatio	89236TJH9	21CCT067	MTN	6,500,000.00	0.500	06/18/2023	06/18/2023	16,250.00	16,250.00	-
	89236TKC8	22CCT020	MTN	10,000,000.00	3.950	06/30/2023	06/30/2023	197,500.00	197,500.00	-
Subtotal	213,750.00	213,750.00								
U.S. Treasury	91282ZW3	21CCT038	TRC	17,000,000.00	0.250	06/30/2023	06/30/2023	21,250.00	21,250.00	-
	91282CDQ1	21CCT080	TRC	10,000,000.00	1.250	06/30/2023	06/30/2023	62,500.00	62,500.00	-
	91282CEW7	22CCT033	TRC	10,900,000.00	3.250	06/30/2023	06/30/2023	177,125.00	177,125.00	-

Cuyahoga County Treasury
Received Interest
Received June 1, 2023 - June 30, 2023

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
Fund: Cuyahoga County Treasury										
U.S. Treasury	91282CEX5	22CCT037	TRC	8,175,000.00	3.000	06/30/2023	06/30/2023	122,625.00	122,625.00	-
Subtotal								383,500.00	383,500.00	
Cuyahoga County Treasury Subtotal								1,051,444.45	1,051,438.90	
Total								1,051,444.45	1,051,438.90	
Total Cash Overpayment								0.00		
Total Cash Shortfall								-5.55		



**Opioid Custody
Portfolio Management
Portfolio Summary
June 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	3,869,896.80	3,889,622.64	8.56	415	158	3.976	4.031
Commercial Paper	3,876,000.00	3,787,929.96	3,794,177.46	8.35	262	145	5.510	5.586
US Agency- Fixed Rate	12,860,000.00	12,260,245.85	12,810,969.32	28.19	1,016	507	1.536	1.558
US Treasury	17,255,000.00	16,080,997.55	17,110,214.98	37.66	1,193	637	1.043	1.057
US Agency- Callable	7,880,000.00	7,204,187.80	7,834,494.35	17.24	1,480	914	1.196	1.213
Investments	45,761,000.00	43,203,257.96	45,439,478.75	100.00%	1,048	566	1.832	1.858

Total Earnings	June 30 Month Ending	Fiscal Year To Date
Current Year	69,754.26	469,401.63
Average Daily Balance	46,675,030.26	55,697,260.54
Effective Rate of Return	1.82%	1.70%


Lisa Rogco, Interim Treasurer

