



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 May 2023**

Included are the following:

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



**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Summary  
May 31, 2023**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Certificates of Deposit - Bank	25,550,000.00	25,550,000.00	25,550,000.00	2.02	180	118	0.250	0.253
Corporate Notes	133,320,000.00	129,324,113.95	133,120,349.20	10.55	1,002	606	2.400	2.434
Commercial Paper	52,264,000.00	51,280,526.40	51,363,821.51	4.07	256	121	5.298	5.371
US Agency- Fixed Rate	227,464,000.00	213,922,294.94	225,905,366.54	17.90	1,648	756	1.661	1.685
US Treasury	237,835,000.00	223,645,211.35	234,546,049.62	18.59	1,561	1,116	2.091	2.120
US Agency- Callable	242,115,000.00	225,752,133.50	242,132,359.21	19.19	1,647	963	1.374	1.393
Foreign Notes	6,000,000.00	5,861,355.00	6,000,000.00	0.48	1,819	457	2.572	2.608
Municipal Notes	34,235,000.00	32,304,787.45	34,254,304.76	2.71	4,780	3,193	2.357	2.390
STAR Ohio Account	308,891,205.45	308,891,205.45	308,891,205.45	24.48	1	1	1.470	1.490
	<b>1,267,674,205.45</b>	<b>1,216,531,628.04</b>	<b>1,261,763,456.29</b>	<b>100.00%</b>	<b>1,160</b>	<b>688</b>	<b>1.860</b>	<b>1.886</b>

<b>Investments</b>								
<b>Cash</b>								
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
<b>Total Cash and Investments</b>	<b>1,279,043,119.81</b>	<b>1,227,900,542.40</b>	<b>1,273,132,370.65</b>		<b>1,160</b>	<b>688</b>	<b>1.860</b>	<b>1.886</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>
Current Year	1,998,456.93
<b>Average Daily Balance</b>	<b>1,291,146,840.48</b>
<b>Effective Rate of Return</b>	<b>1.82%</b>


  
 Lisa Rocco, Interim Treasurer

Reporting period 05/01/2023-05/31/2023

Run Date: 07/26/2023 - 10:47

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  
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Certificates of Deposit - Bank</b>												
23CDOO1	23CD001	First Federal of Lakewood		03/31/2023	650,000.00	650,000.00	650,000.00	0.250	0.250	0.253	29	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	120	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	120	09/29/2023
<b>Subtotal and Average</b>			<b>25,550,000.00</b>		<b>25,550,000.00</b>	<b>25,550,000.00</b>	<b>25,550,000.00</b>		<b>0.250</b>	<b>0.253</b>	<b>118</b>	
<b>Corporate Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,503,130.00	10,999,479.03	0.450	0.449	0.455	346	05/12/2024
06406RAP2	21CCT048	Bank of New York Mellon		08/20/2021	10,000,000.00	9,744,900.00	10,000,000.00	0.350	0.345	0.350	189	12/07/2023
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,435,827.55	3,662,024.02	0.850	0.896	0.909	512	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,715,474.10	5,027,370.99	0.850	0.876	0.888	512	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,039,362.70	2,155,461.36	0.600	0.575	0.583	470	09/13/2024
17330FUE9	22CCT017	Citigroup Global Mkt		05/16/2022	9,300,000.00	9,285,585.00	9,300,000.00	2.750	2.716	2.754	15	06/16/2023
17330PNQ8	22CCT019	Citigroup Global Mkt		06/30/2022	10,000,000.00	9,935,500.00	10,000,000.00	3.800	3.800	3.853	59	07/30/2023
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,752,838.00	1,850,629.00	0.625	0.590	0.598	467	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,615,491.00	8,057,969.10	1.250	1.249	1.266	589	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,865,200.00	10,000,000.00	5.000	4.927	4.996	273	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,624,530.50	6,650,000.00	5.200	5.133	5.204	358	05/24/2024
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,963,520.00	12,094,145.06	3.900	3.653	3.704	1,597	10/15/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,728,050.00	4,999,612.49	0.625	0.622	0.631	470	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,673,660.00	5,999,121.64	0.625	0.628	0.637	470	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,185,920.00	6,488,151.71	0.500	0.667	0.676	383	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,839,200.00	9,993,411.57	3.950	3.929	3.984	760	06/30/2025
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,843,665.10	6,057,623.99	2.750	2.932	2.973	1,521	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,746,620.00	5,946,943.07	2.750	2.952	2.993	1,429	04/30/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,825,640.00	3,838,406.17	2.750	3.756	3.808	1,521	07/31/2027
<b>Subtotal and Average</b>			<b>131,229,587.30</b>		<b>133,320,000.00</b>	<b>129,324,113.95</b>	<b>133,120,349.20</b>		<b>2.400</b>	<b>2.434</b>	<b>606</b>	
<b>Commercial Paper</b>												
4497W1XL5	23CCT005	ING Funding LLC		01/24/2023	10,000,000.00	9,780,700.00	9,805,733.33	4.960	5.175	5.247	141	10/20/2023
62479MTG8	22CCT032	MUFG Bank Ltd NY		10/14/2022	3,500,000.00	3,492,475.00	3,493,233.33	4.640	4.831	4.898	15	06/16/2023
62479MVR1	22CCT040	MUFG Bank Ltd NY		11/30/2022	12,250,000.00	12,092,710.00	12,101,043.40	5.150	5.390	5.465	85	08/25/2023
62479MYN7	23CCT009	MUFG Bank Ltd NY		03/02/2023	10,000,000.00	9,727,900.00	9,749,633.33	5.180	5.454	5.529	174	11/22/2023
63873KW60	23CCT008	Natixis		03/08/2023	6,514,000.00	6,416,941.40	6,423,433.68	5.160	5.298	5.372	97	09/06/2023
8923A1XT3	23CCT003	Toyota Motor Credit Corporatio		01/30/2023	10,000,000.00	9,769,800.00	9,790,744.44	5.090	5.316	5.390	148	10/27/2023
<b>Subtotal and Average</b>			<b>56,573,120.83</b>		<b>52,264,000.00</b>	<b>51,280,526.40</b>	<b>51,363,821.51</b>		<b>5.298</b>	<b>5.371</b>	<b>121</b>	

Portfolio PORT  
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PM (PRF\_PM2) 7.3.0

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>US Agency- Fixed Rate</b>												
17330Y4T4	22CCT034	Citigroup Global Mkt		10/31/2022	10,000,000.00	9,917,500.00	10,000,000.00	5.500	4.645	4.710	152	10/31/2023
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,141,600.00	9,999,807.11	0.500	0.494	0.501	881	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	5,902,910.00	6,497,000.18	0.480	0.491	0.498	959	01/15/2026
3133EKGD2	19CCT019	Federal Farm Credit Bank		04/12/2019	10,000,000.00	9,766,100.00	9,994,438.82	2.300	2.338	2.370	309	04/05/2024
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,621,800.00	9,996,195.83	1.850	1.859	1.885	421	07/26/2024
3133EKA63	19CCT024	Federal Farm Credit Bank		08/16/2019	10,000,000.00	9,622,100.00	9,999,009.17	1.600	1.587	1.609	442	08/16/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,173,200.00	19,991,228.24	1.600	1.613	1.635	474	09/17/2024
3133EKZK5	19CCT044	Federal Farm Credit Bank		10/16/2019	1,400,000.00	1,389,584.00	1,400,029.67	1.600	1.567	1.589	74	08/14/2023
3133EMTW2	21CCT027	Federal Farm Credit Bank		03/29/2021	8,175,000.00	7,860,671.25	8,173,661.18	0.300	0.316	0.321	291	03/18/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,218,928.00	11,244,343.04	3.875	3.734	3.786	1,790	04/25/2028
3130AAHE1	19CCT016	Federal Home Loan Bank		03/14/2019	1,000,000.00	984,550.00	999,973.66	2.500	2.471	2.505	190	12/08/2023
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,393,850.00	14,996,986.45	1.500	1.479	1.500	441	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,055,600.00	10,031,505.15	0.875	0.758	0.769	1,107	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	8,841,300.00	9,179,598.69	1.020	3.370	3.417	1,364	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,449,973.20	1,509,141.26	1.020	3.299	3.345	1,364	02/24/2027
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,041,829.12	3,304,947.19	0.375	0.736	0.746	845	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,643,550.00	14,944,824.03	0.650	0.795	0.806	879	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	9,910,008.90	10,798,968.06	0.650	0.994	1.007	874	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,484,760.15	13,917,521.67	1.750	1.846	1.871	397	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,276,197.65	11,335,000.00	0.580	0.552	0.560	900	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,060,488.95	6,715,000.00	0.600	0.592	0.600	936	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,194,220.70	2,421,231.58	0.650	0.536	0.544	901	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,459,200.00	1,598,506.83	0.500	0.531	0.539	890	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,658,200.00	3,968,160.20	0.375	0.728	0.738	816	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,234,000.00	9,969,369.63	0.500	0.643	0.652	747	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,829,100.00	1,990,275.17	0.375	0.588	0.596	816	08/25/2025
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,791,073.02	10,928,643.73	2.875	3.859	3.913	1,341	02/01/2027
<b>Subtotal and Average</b>			<b>225,886,360.09</b>		<b>227,464,000.00</b>	<b>213,922,294.94</b>	<b>225,905,366.54</b>		<b>1.661</b>	<b>1.685</b>	<b>756</b>	

**US Treasury**

3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,607,670.00	10,629,583.78	3.625	3.830	3.883	1,755	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,689,900.00	14,955,539.35	0.750	0.845	0.857	1,034	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,634,050.00	16,873,743.28	0.250	0.603	0.612	760	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,166,400.00	9,923,392.30	0.250	0.600	0.609	791	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,141,800.00	9,905,037.77	0.250	0.669	0.679	822	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,209,400.00	9,930,110.80	0.250	0.596	0.604	730	05/31/2025

Portfolio PORT  
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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>US Treasury</b>												
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,133,200.00	9,912,053.57	0.250	0.624	0.633	852	09/30/2025
91282CCT6	21CCT055	U.S. Treasury		08/31/2021	11,500,000.00	10,883,255.00	11,496,514.81	0.375	0.395	0.400	441	08/15/2024
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,849,900.00	7,430,711.00	0.250	0.643	0.652	852	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,479,410.00	6,961,307.97	0.375	0.658	0.668	699	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,126,308.50	7,786,024.61	0.750	1.015	1.029	1,095	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	6,994,451.10	7,684,063.81	0.875	1.064	1.078	1,217	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,097,300.00	9,976,199.50	1.125	1.180	1.197	1,248	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,109,800.00	9,989,639.03	1.250	1.262	1.280	1,309	12/31/2026
91282CFH9	22031	U.S. Treasury		10/11/2022	10,000,000.00	9,707,000.00	9,612,815.13	3.125	4.084	4.140	1,552	08/31/2027
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,498,100.00	9,931,764.61	2.500	2.655	2.691	1,399	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,382,926.00	4,440,186.40	2.625	3.532	3.581	1,460	05/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,396,858.25	7,313,022.18	4.125	4.110	4.167	1,582	09/30/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,635,566.00	10,450,654.21	3.250	4.317	4.377	1,490	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,029,430.00	2,971,844.64	4.125	4.307	4.367	1,582	09/30/2027
91282CEX5	22CCT037	U.S. Treasury		11/15/2022	8,175,000.00	7,990,081.50	8,042,480.98	3.000	4.506	4.569	395	06/30/2024
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,957,800.00	10,035,374.74	4.500	4.192	4.250	548	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,564,895.00	13,763,884.28	2.250	3.449	3.497	1,628	11/15/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,858,430.00	2,867,431.44	2.625	4.347	4.407	1,460	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,501,280.00	11,662,669.43	2.875	3.450	3.498	1,810	05/15/2028
<b>Subtotal and Average</b>			<b>226,923,288.03</b>		<b>237,835,000.00</b>	<b>223,645,211.35</b>	<b>234,546,049.62</b>		<b>2.091</b>	<b>2.120</b>	<b>1,116</b>	
<b>US Agency- Callable</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,511,200.00	15,994,036.73	0.600	0.607	0.615	907	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	8,973,800.00	9,992,262.89	0.470	0.493	0.500	956	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,469,387.50	3,750,000.00	0.710	0.700	0.710	670	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,251,700.00	10,000,000.00	0.710	0.700	0.710	670	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,570,650.00	8,195,103.09	0.720	0.742	0.752	697	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,350,240.00	1,490,806.96	0.500	0.733	0.744	936	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,228,050.00	10,467,215.73	3.375	3.408	3.455	1,567	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,137,200.00	10,006,361.67	4.375	4.220	4.279	1,609	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,637,584.00	11,748,685.13	4.000	3.641	3.692	1,680	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,426,763.75	8,212,183.87	0.850	0.896	0.908	1,001	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	923,374.40	1,021,627.61	0.550	0.847	0.858	987	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,533,450.00	15,000,000.00	1.000	0.986	1.000	1,033	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,021,984.00	17,597,044.86	0.960	0.953	0.966	1,008	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,698,760.00	4,000,000.00	0.800	0.789	0.800	697	04/28/2025

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>US Agency- Callable</b>												
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,415,840.00	8,000,000.00	0.670	0.661	0.670	629	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	5,927,321.25	6,625,000.00	1.000	0.986	1.000	1,182	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,170,612.40	5,769,814.37	1.000	0.987	1.001	1,161	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,473,450.00	4,998,381.05	1.000	0.996	1.010	1,182	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,031,200.00	9,958,508.43	0.600	0.756	0.766	928	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,350,060.00	1,491,392.03	0.520	0.736	0.746	943	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,866,441.00	8,776,856.27	1.400	1.391	1.410	1,308	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,622,879.60	5,640,679.85	4.500	4.635	4.700	490	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,068,185.60	2,074,949.85	4.500	4.627	4.692	490	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,979,225.75	7,941,935.06	4.250	4.014	4.070	1,653	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,081,600.00	9,988,169.77	0.500	0.544	0.552	852	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,084,500.00	9,997,353.89	0.600	0.603	0.611	879	10/27/2025
3136G4Y56	20CCT048	Federal National Mtg Assn		08/25/2020	20,000,000.00	19,765,400.00	20,000,000.00	0.310	0.306	0.310	85	08/25/2023
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,417,460.00	6,003,870.83	0.640	0.606	0.615	943	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,736,330.00	2,986,692.94	0.550	0.742	0.752	816	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,755,959.25	1,911,894.11	0.700	0.766	0.776	790	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,271,525.00	2,491,532.22	0.580	0.714	0.724	872	10/20/2025
<b>Subtotal and Average</b>			<b>242,131,077.78</b>		<b>242,115,000.00</b>	<b>225,752,133.50</b>	<b>242,132,359.21</b>		<b>1.374</b>	<b>1.393</b>	<b>963</b>	
<b>Foreign Notes</b>												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,487,385.00	1,500,000.00	3.350	3.308	3.354	274	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,488,960.00	1,500,000.00	3.500	3.133	3.177	274	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,885,010.00	3,000,000.00	1.950	1.924	1.950	639	03/01/2025
<b>Subtotal and Average</b>			<b>6,000,000.00</b>		<b>6,000,000.00</b>	<b>5,861,355.00</b>	<b>6,000,000.00</b>		<b>2.572</b>	<b>2.608</b>	<b>457</b>	
<b>Municipal Notes</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,224,181.00	3,550,000.00	0.887	0.875	0.887	914	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	442,930.00	500,000.00	1.015	1.001	1.015	1,400	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	434,965.00	500,000.00	1.215	1.198	1.215	1,766	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	271,896.00	300,000.00	0.784	0.773	0.784	1,035	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	304,475.50	350,000.00	1.215	1.198	1.215	1,766	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	279,045.90	315,000.00	1.015	1.001	1.015	1,400	04/01/2027
9AMBDDDB07	17CCT001	Cuyahoga County		02/07/2017	16,750,000.00	16,750,000.00	16,750,000.00	3.500	3.452	3.500	4,963	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	811,573.20	890,000.00	1.101	1.086	1.101	914	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	476,611.20	520,000.00	1.255	1.238	1.255	914	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	818,426.70	945,000.00	1.822	1.797	1.822	2,010	12/01/2028

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
<b>Municipal Notes</b>												
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,499,638.05	5,295,000.00	1.922	1.895	1.922	2,375	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,194,446.40	1,330,000.00	1.466	1.446	1.466	1,279	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	532,242.70	605,000.00	1.616	1.594	1.616	1,644	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	439,870.00	500,000.00	1.616	1.594	1.616	1,644	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	349,275.00	383,768.42	1.500	0.543	0.550	914	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	354,241.70	375,710.30	1.500	0.454	0.460	549	12/01/2024
54376PAN7	20CCT067	Lorain Ohio Public Library		10/15/2020	365,000.00	359,795.10	367,011.26	1.500	0.385	0.390	183	12/01/2023
54930LSW6	20CCT069	Lucas County		10/15/2020	775,000.00	761,174.00	777,814.78	1.000	0.266	0.270	183	12/01/2023
<b>Subtotal and Average</b>			<b>34,254,966.08</b>		<b>34,235,000.00</b>	<b>32,304,787.45</b>	<b>34,254,304.76</b>		<b>2.357</b>	<b>2.390</b>	<b>3,193</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	153,950,262.44	153,950,262.44	153,950,262.44	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	41,426,668.87	41,426,668.87	41,426,668.87	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	85,817,289.35	85,817,289.35	85,817,289.35	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	27,696,984.79	27,696,984.79	27,696,984.79	1.490	1.470	1.490	1	
<b>Subtotal and Average</b>			<b>331,229,526.02</b>		<b>308,891,205.45</b>	<b>308,891,205.45</b>	<b>308,891,205.45</b>		<b>1.470</b>	<b>1.490</b>	<b>1</b>	
<b>Money Market Accounts</b>												
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.170	0.168	0.170	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.920	0.907	0.920	1	
<b>Subtotal and Average</b>			<b>0.00</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>		<b>0.000</b>	<b>0.000</b>	<b>0</b>	
<b>Total and Average</b>			<b>1,291,146,840.48</b>		<b>1,267,674,205.45</b>	<b>1,216,531,628.04</b>	<b>1,261,763,456.29</b>		<b>1.860</b>	<b>1.886</b>	<b>688</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
May 31, 2023**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
PNC	PNC	PNC			11,368,914.36	11,368,914.36	11,368,914.36		0.000	0.000	1
		<b>Average Balance</b>	<b>0.00</b>								<b>1</b>
<b>Total Cash and Investments</b>			<b>1,291,146,840.48</b>		<b>1,279,043,119.81</b>	<b>1,227,900,542.40</b>	<b>1,273,132,370.65</b>		<b>1.860</b>	<b>1.886</b>	<b>688</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>25,550,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
<b>Subtotal</b>							<b>0.00</b>
<b>Corporate Notes</b>							
46625HRL6	22CCT009	JP Morgan CP	2.700	05/18/2023	0.00	2,745,000.00 **	
48133DE71	22CCT014	JP Morgan CP	2.500	05/01/2023	0.00	10,100,000.00 **	
742651DZ2	23CCT013	Private Export Funding	3.900	05/04/2023	12,095,760.00	0.00	
86787EAN7	22CCT008	Truist Bank	2.750	05/01/2023	0.00	1,548,000.00 **	
91282CFB2	23CCT014	U.S. Treasury	2.750	05/22/2023	3,837,343.75	0.00	
<b>Subtotal</b>					<b>15,933,103.75</b>	<b>14,393,000.00</b>	<b>133,120,349.20</b>
<b>Commercial Paper</b>							
63873KSC2	22CCT027	Natixis	3.740	05/12/2023	0.00	15,000,000.00 **	
<b>Subtotal</b>					<b>0.00</b>	<b>15,000,000.00</b>	<b>51,363,821.51</b>
<b>US Agency- Fixed Rate</b>							
<b>Subtotal</b>							<b>225,905,366.54</b>
<b>US Treasury</b>							
91282CET4	23CCT015	U.S. Treasury	2.625	05/22/2023	2,866,523.44	0.00	
9128284N7	23CCT017	U.S. Treasury	2.875	05/16/2023	11,659,687.50	0.00	
<b>Subtotal</b>					<b>14,526,210.94</b>	<b>0.00</b>	<b>234,546,049.62</b>
<b>US Agency- Callable</b>							
<b>Subtotal</b>							<b>242,132,359.21</b>
<b>Foreign Notes</b>							
<b>Subtotal</b>							<b>6,000,000.00</b>
<b>Municipal Notes</b>							
<b>Subtotal</b>							<b>34,254,304.76</b>

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

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	1.490		729,779.73	15,669,195.93	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		16,335,557.36	2,724.93	
STAR MAIN	STAR Main	STAR Ohio	1.490		17,374,654.73	53,195,156.80	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		127,505.98	1,702,733.87	
		<b>Subtotal</b>			<b>34,567,497.80</b>	<b>70,569,811.53</b>	<b>308,891,205.45</b>
<b>Money Market Accounts</b>							
		<b>Subtotal</b>					<b>0.00</b>
		<b>Total</b>			<b>65,026,812.49</b>	<b>99,962,811.53</b>	<b>1,261,763,456.29</b>



**Opioid Custody  
Portfolio Management  
Portfolio Summary  
May 31, 2023**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Corporate Notes	3,890,000.00	3,849,614.10	3,887,735.86	8.29	415	188	3.977	4.032
Commercial Paper	3,876,000.00	3,769,500.02	3,777,277.41	8.05	262	175	5.510	5.586
US Agency- Fixed Rate	14,360,000.00	13,783,338.35	14,308,467.25	30.50	969	484	1.420	1.439
US Treasury	17,255,000.00	16,145,493.90	17,103,359.29	36.46	1,193	667	1.043	1.057
US Agency- Callable	7,880,000.00	7,195,103.80	7,832,713.68	16.70	1,480	944	1.196	1.213
<b>Investments</b>	<b>47,261,000.00</b>	<b>44,743,050.17</b>	<b>46,909,553.49</b>	<b>100.00%</b>	<b>1,033</b>	<b>578</b>	<b>1.786</b>	<b>1.811</b>

<b>Total Earnings</b>	<b>May 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	79,545.48	399,647.37
<b>Average Daily Balance</b>	<b>50,387,495.68</b>	<b>57,489,756.63</b>
<b>Effective Rate of Return</b>	<b>1.86%</b>	<b>1.68%</b>

*[Handwritten Signature]*

Lisa Rocco, Interim Treasurer

*[Handwritten Date]*  
8/25/2023