



Cuyahoga County
Executive Chris Ronayne

Treasurer's Office

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: July 5, 2024

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End June 2024

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, 2024**

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	265,000.00	265,000.00	265,000.00	0.02	183	121	0.250	0.253
Corporate Notes	74,290,000.00	72,620,696.05	73,306,909.11	5.90	1,049	498	2.964	3.005
Commercial Paper	80,815,000.00	79,805,700.90	79,824,486.40	6.43	204	82	5.537	5.614
US Agency- Fixed Rate	208,614,000.00	202,900,856.31	208,311,439.34	16.77	1,729	831	2.408	2.442
US Treasury	317,130,000.00	304,764,705.90	313,563,305.42	25.24	1,707	1,114	2.935	2.976
US Agency- Callable	234,115,000.00	223,088,319.00	234,046,189.52	18.84	1,703	700	1.614	1.636
Foreign Notes	16,000,000.00	15,924,497.00	16,000,000.00	1.29	1,454	1,008	4.698	4.764
Municipal Notes	32,145,000.00	30,547,709.60	32,151,554.96	2.59	4,837	2,853	2.398	2.432
STAR Ohio Account	284,783,050.13	284,783,050.13	284,783,050.13	22.92	1	1	0.000	0.000
Money Market Accounts	85,422.14	85,422.14	85,422.14	0.01	14,640	14,458	0.000	0.000
Investments	1,248,242,472.27	1,214,785,957.03	1,242,337,357.02	100.00%	1,262	675	2.102	2.131

Cash and Accrued Interest	June 30	Month Ending	Fiscal Year To Date
Passbook/Checking (not included in yield calculations)	15,820,696.28		11,109,762.45
Accrued Interest at Purchase		235,645.20	1,399,972,252.02
Subtotal		16,056,341.48	1,599,072,014.47
Total Cash and Investments	1,264,063,168.55	1,230,842,298.51	1,258,393,698.50

Total Earnings	June 30	Month Ending	Fiscal Year To Date
Current Year	2,089,147.90		11,109,762.45
Average Daily Balance	1,376,049,715.82		1,399,972,252.02
Effective Rate of Return	1.85%		1.59%


 Brad Cromes, Treasurer

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
24CD008	24CD008	First Federal of Lakewood	265,000.00	04/30/2024	265,000.00	265,000.00	265,000.00	0.250	0.250	0.253	121	10/30/2024
Subtotal and Average			265,000.00		265,000.00	265,000.00		0.250	0.250	0.253	121	
Corporate Notes												
023135CF1	24CCT016	Amazon	6,500,000.00	06/18/2024	6,500,000.00	6,233,110.00	6,249,169.29	3.300	4.731	4.797	1,016	04/13/2027
06406RAX5	21CCT073	Bank of New York Mellon	3,665,000.00	10/25/2021	3,665,000.00	3,610,538.10	3,664,326.86	0.850	0.896	0.909	116	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon	5,030,000.00	10/25/2021	5,030,000.00	4,955,254.20	5,029,405.34	0.850	0.876	0.888	116	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services	2,155,000.00	09/14/2021	2,155,000.00	2,133,536.20	2,155,071.90	0.600	0.575	0.583	74	09/13/2024
166764BX7	24CCT015	Chevron Corporation	9,575,000.00	06/17/2024	9,575,000.00	8,846,917.00	8,885,303.76	1.995	4.653	4.718	1,044	05/11/2027
24422EVU0	21CCT057	John Deere	1,850,000.00	09/10/2021	1,850,000.00	1,831,759.00	1,850,094.56	0.625	0.590	0.598	71	09/10/2024
24422EYV2	22CCT001	John Deere	8,060,000.00	01/10/2022	8,060,000.00	7,862,841.20	8,059,337.07	1.250	1.249	1.266	193	01/10/2025
24422EXM6	24CCT009	John Deere	10,425,000.00	04/10/2024	10,425,000.00	10,386,323.25	10,399,707.45	4.850	4.879	4.947	977	03/05/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio	5,000,000.00	09/20/2021	5,000,000.00	4,950,450.00	4,999,939.61	0.625	0.622	0.631	74	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio	6,000,000.00	09/20/2021	6,000,000.00	5,940,540.00	5,999,863.11	0.625	0.628	0.637	74	09/13/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio	10,000,000.00	06/30/2022	10,000,000.00	9,858,200.00	9,986,842.13	3.950	3.929	3.984	364	06/30/2025
94988J6H5	24CCT002	WELLS FARGO	6,030,000.00	01/23/2024	6,030,000.00	5,991,227.10	6,017,848.03	4.811	4.883	4.951	563	01/15/2026
Subtotal and Average			68,709,412.99		74,290,000.00	72,620,896.05	73,306,909.11		2.964	3.005	498	
Commercial Paper												
22533THC3	23CCT033	Credit Agricole Corporate IB	11,585,000.00	11/17/2023	11,585,000.00	11,511,898.65	11,511,203.55	5.460	5.737	5.817	42	08/12/2024
22533THP4	24CCT007	Credit Agricole Corporate IB	15,415,000.00	04/09/2024	15,415,000.00	15,292,296.60	15,294,039.35	5.330	5.440	5.515	53	08/23/2024
22533TMS2	24CCT012	Credit Agricole Corporate IB	11,745,000.00	05/16/2024	11,745,000.00	11,429,646.75	11,438,377.20	5.280	5.547	5.624	178	12/26/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY	10,220,000.00	12/04/2023	10,220,000.00	10,149,379.80	10,149,612.59	5.390	5.666	5.745	46	08/16/2024
63873JG20	24CCT001	Natixis	14,070,000.00	01/05/2024	14,070,000.00	14,067,889.50	14,067,953.99	5.235	5.375	5.450	1	07/02/2024
63873JM56	24CCT010	Natixis	10,480,000.00	05/10/2024	10,480,000.00	10,231,833.60	10,237,309.40	5.310	5.579	5.656	157	12/05/2024
63873JM98	24CCT013	Natixis	7,300,000.00	06/10/2024	7,300,000.00	7,122,756.00	7,125,990.32	5.330	5.478	5.554	161	12/09/2024
Subtotal and Average			80,815,000.00		80,815,000.00	79,805,700.90	79,824,486.40		5.537	5.614	82	
US Agency- Fixed Rate												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp	10,000,000.00	10/29/2020	10,000,000.00	9,435,600.00	9,999,893.78	0.500	0.494	0.501	485	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp	11,000,000.00	10/23/2023	11,000,000.00	11,231,440.00	11,000,000.00	5.000	4.932	5.000	1,575	10/23/2028
3133EKWV4	19CCT022	Federal Farm Credit Bank	10,000,000.00	07/26/2019	10,000,000.00	9,974,600.00	9,999,770.83	1.850	1.859	1.885	25	07/26/2024
3133EKP75	19CCT040	Federal Farm Credit Bank	20,000,000.00	10/02/2019	20,000,000.00	19,831,400.00	19,998,569.41	1.600	1.613	1.635	78	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank	11,200,000.00	04/25/2023	11,200,000.00	10,967,824.00	11,234,539.31	3.875	3.734	3.786	1,394	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank	12,000,000.00	08/07/2023	12,000,000.00	11,894,880.00	11,955,326.40	4.250	4.292	4.352	1,498	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank	12,000,000.00	08/28/2023	12,000,000.00	12,005,760.00	11,994,710.60	4.500	4.450	4.512	1,519	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank	10,100,000.00	11/01/2023	10,100,000.00	10,272,710.00	10,074,676.61	4.875	4.873	4.941	1,584	11/01/2028
3130AN4T4	21CCT049	Federal Home Loan Bank	10,000,000.00	08/24/2021	10,000,000.00	9,269,700.00	10,020,243.00	0.875	0.758	0.769	711	06/12/2026

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 2024**

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												
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	11,858,652.00	11,757,014.54	4.750	4.555	4.618	1,530	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,150,084.96	3,318,096.94	0.375	0.736	0.746	449	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,134,800.00	14,969,672.33	0.650	0.795	0.806	483	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,292,356.80	10,840,202.04	0.650	0.994	1.007	478	10/22/2025
3135GAZ23	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,660,340.80	11,335,000.00	0.560	0.552	0.560	504	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,294,842.45	6,715,000.00	0.600	0.592	0.600	540	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,275,026.60	2,418,491.65	0.650	0.536	0.544	505	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,507,600.00	1,599,171.60	0.500	0.531	0.539	494	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,792,400.00	3,983,604.88	0.375	0.728	0.738	420	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,566,400.00	9,985,600.39	0.500	0.643	0.652	351	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,896,200.00	1,994,992.44	0.375	0.588	0.596	420	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,744,160.00	12,070,818.14	3.900	3.653	3.704	1,201	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,844,078.70	11,046,044.45	2.875	3.859	3.913	945	02/01/2027
Subtotal and Average					208,614,000.00	202,900,856.31	208,311,439.34		2.408	2.442	831	

US Treasury												
3133EPDF7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,437,820.00	10,656,729.64	3.625	3.830	3.883	1,359	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,988,700.00	14,972,566.83	0.750	0.845	0.857	638	03/31/2026
91282W3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,202,700.00	16,939,529.67	0.250	0.603	0.612	364	06/30/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,461,300.00	9,950,786.00	0.250	0.669	0.679	426	08/31/2025
91282ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,562,200.00	9,968,023.30	0.250	0.596	0.604	334	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,428,900.00	9,952,930.08	0.250	0.624	0.633	456	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,071,675.00	7,462,915.75	0.250	0.643	0.652	456	09/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,279,933.00	7,809,160.91	0.750	1.015	1.029	699	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,118,907.25	7,700,637.95	0.875	1.064	1.078	821	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,228,500.00	9,983,751.58	1.125	1.180	1.197	852	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,218,400.00	9,992,773.44	1.250	1.262	1.280	913	12/31/2026
91282CE4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,478,500.00	9,951,079.27	2.500	2.655	2.691	1,003	03/31/2027
91282CE4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,362,456.00	4,483,533.10	2.625	3.532	3.581	1,064	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,801,628.30	6,071,260.35	2.750	2.932	2.973	1,125	07/31/2027
91282CFE7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,716,380.00	5,961,646.04	2.750	2.952	2.993	1,033	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,242,007.75	7,316,020.42	4.125	4.110	4.167	1,186	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,593,800.00	9,711,607.14	3.125	4.084	4.140	1,156	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,517,192.00	10,570,077.66	3.250	4.317	4.377	1,094	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,966,010.00	2,978,892.38	4.125	4.307	4.367	1,186	09/30/2027
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,488,335.00	13,942,939.45	2.250	3.449	3.497	1,232	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,798,120.00	3,880,477.94	2.750	3.756	3.808	1,125	07/31/2027
91282CE4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,845,080.00	2,903,388.39	2.625	4.347	4.407	1,064	05/31/2027

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM		Days to Maturity	Maturity Date
									360	365		
US Treasury												
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,336,760.00	11,736,472.14	2.875	3.450	3.498	1,414	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,966,010.00	2,962,137.46	4.125	4.492	4.554	1,186	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,192,745.00	6,188,621.95	2.750	4.545	4.608	1,033	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,872,920.00	11,862,083.54	4.125	4.380	4.441	1,491	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,848,590.00	2,847,416.42	2.750	4.507	4.570	1,125	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,878,140.00	2,876,599.95	3.125	4.498	4.560	1,156	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,299,773.00	2,298,493.37	2.625	4.529	4.592	1,064	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	9,848,100.00	9,890,718.56	4.000	4.244	4.303	1,460	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	12,997,920.00	13,055,715.08	4.375	4.208	4.266	1,613	11/30/2028
91282CJW2	24CCT004	U.S. Treasury		03/18/2024	12,000,000.00	11,815,320.00	11,838,116.63	4.000	4.270	4.329	1,675	01/31/2029
91282CKD2	24CCT005	U.S. Treasury		03/18/2024	12,000,000.00	11,946,120.00	11,967,768.54	4.250	4.255	4.314	1,703	02/28/2029
91282CKG5	24CCT008	U.S. Treasury		04/09/2024	14,500,000.00	14,352,245.00	14,309,191.89	4.125	4.376	4.437	1,734	03/31/2029
91282CKP5	24CCT011	U.S. Treasury		05/10/2024	8,795,000.00	8,895,966.60	8,841,386.69	4.625	4.440	4.502	1,764	04/30/2029
91282CKT7	24CCT014	U.S. Treasury		06/18/2024	9,640,000.00	9,705,552.00	9,727,855.91	4.500	4.233	4.292	1,795	05/31/2029
Subtotal and Average					317,130,000.00	304,764,705.90	313,563,305.42		2.935	2.976	1,114	

US Agency - Callable

3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,051,200.00	15,996,641.07	0.600	0.607	0.615	511	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,347,700.00	9,995,469.56	0.470	0.493	0.500	560	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,620,287.50	3,750,000.00	0.710	0.700	0.710	274	04/01/2025
3133EMX56	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,654,100.00	10,000,000.00	0.710	0.700	0.710	274	04/01/2025
3133EMLR1	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,889,712.00	8,197,883.00	0.720	0.742	0.752	301	04/28/2025
3133ENL99	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,404,030.00	1,494,695.56	0.500	0.733	0.744	540	12/23/2025
3133ENW63	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,138,800.00	10,475,496.73	3.375	3.408	3.455	1,171	09/15/2027
3133EN5N6	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,940,600.00	10,004,797.33	4.375	4.220	4.279	1,213	10/27/2027
3133EP5J5	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,391,664.00	11,713,647.54	4.000	3.641	3.692	1,284	01/06/2028
3133ALG99	24CCT006	Federal Farm Credit Bank		03/20/2024	12,000,000.00	11,862,360.00	11,878,238.33	4.125	4.307	4.367	1,723	03/20/2029
3130AKVR4	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,691,279.75	8,217,258.28	0.850	0.896	0.908	605	02/26/2026
3130ALU85	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	957,694.00	1,024,990.36	0.550	0.847	0.858	591	02/12/2026
3130ALH00	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,023,500.00	15,000,000.00	1.000	0.986	1.000	637	03/30/2026
3130ALZ23	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,480,288.00	17,598,204.32	0.960	0.953	0.966	612	03/05/2026
3130AMD58	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,857,440.00	4,000,000.00	0.800	0.789	0.800	301	04/28/2025
3130ANQU7	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,767,280.00	8,000,000.00	0.670	0.661	0.670	233	02/19/2025
3130ANLW8	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,109,243.75	6,625,000.00	1.000	0.986	1.000	786	08/26/2026
3130ANLW6	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,332,691.70	5,769,877.66	1.000	0.987	1.001	765	08/05/2026
3130AKJW7	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,610,750.00	4,998,923.01	1.000	0.996	1.010	786	08/26/2026
3130AKKG0	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,383,600.00	9,976,212.71	0.600	0.756	0.766	532	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,403,415.00	1,495,005.71	0.520	0.736	0.746	547	12/30/2025

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Rated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
US Agency- Callable												
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,082,429.00	8,777,807.44	1.400	1.391	1.410	912	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,640,805.95	5,652,266.69	4.500	4.635	4.700	94	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,074,779.20	2,079,036.07	4.500	4.627	4.692	94	10/03/2024
3130ATTUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,814,981.20	7,928,304.20	4.250	4.014	4.070	1,257	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,456,700.00	9,993,688.92	0.500	0.544	0.552	456	09/30/2025
3134GW5F7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,439,700.00	9,998,545.56	0.600	0.603	0.611	483	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,623,320.00	6,002,245.83	0.640	0.606	0.615	547	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,850,660.00	2,993,147.86	0.550	0.742	0.752	420	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,828,307.95	1,913,449.05	0.700	0.766	0.776	394	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,359,000.00	2,495,376.73	0.580	0.714	0.724	476	10/20/2025
Subtotal and Average					234,115,000.00	223,088,319.00	234,046,189.52		1.614	1.636	700	

Foreign Notes

46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,940,750.00	3,000,000.00	1.950	1.924	1.950	243	03/01/2025
46514AL72	23CCT034	State of Israel		12/04/2023	2,000,000.00	1,997,866.00	2,000,000.00	5.360	5.286	5.360	518	12/01/2025
46514AM48	23CCT035	State of Israel		12/04/2023	5,000,000.00	4,991,050.00	5,000,000.00	5.390	5.316	5.390	883	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	2,994,891.00	3,000,000.00	5.590	5.513	5.590	1,614	12/01/2028
46514AR84	24CCT003	State of Israel		03/15/2024	3,000,000.00	2,999,940.00	3,000,000.00	5.310	5.237	5.310	1,704	03/01/2029
Subtotal and Average					16,000,000.00	15,924,497.00	16,000,000.00		4.698	4.764	1,008	

Municipal Notes

232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,341,047.00	3,550,000.00	0.887	0.875	0.887	518	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	453,670.00	500,000.00	1.015	1.001	1.015	1,004	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	443,750.00	500,000.00	1.215	1.198	1.215	1,370	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	279,204.00	300,000.00	0.784	0.773	0.784	639	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	309,512.00	350,000.00	1.215	1.198	1.215	1,370	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	285,056.10	315,000.00	1.015	1.001	1.015	1,004	04/01/2027
9AMBDDB07	17CCT001	Cuyahoga County		02/07/2017	15,800,000.00	15,800,000.00	15,800,000.00	3.500	3.452	3.500	4,567	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	839,029.70	890,000.00	1.101	1.086	1.101	518	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	490,968.40	520,000.00	1.255	1.238	1.255	518	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	829,728.90	945,000.00	1.822	1.797	1.822	1,614	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,543,110.00	5,295,000.00	1.922	1.895	1.922	1,979	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,220,009.00	1,330,000.00	1.466	1.446	1.466	883	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	541,450.80	605,000.00	1.616	1.594	1.616	1,248	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	447,480.00	500,000.00	1.616	1.594	1.616	1,248	12/01/2027
54376PAQ0	20CCT085	Lorain Ohio Public Library		10/15/2020	375,000.00	358,777.50	379,968.77	1.500	0.543	0.550	518	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	364,916.20	371,586.19	1.500	0.454	0.460	153	12/01/2024
Subtotal and Average					32,145,000.00	30,547,709.60	32,151,554.96		2.398	2.432	2,853	

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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
June 30, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
STAR Ohio Account												
	STAR ARP	STAR Ohio		05/12/2021	79,826,322.84	79,826,322.84	79,826,322.84		0.000	0.000	1	
	STAR DEVELOPMEN	STAR Ohio		05/14/2020	1,051,753.55	1,051,753.55	1,051,753.55		0.000	0.000	1	
	STAR MAIN	STAR Ohio		12/31/2013	181,876,478.53	181,876,478.53	181,876,478.53		0.000	0.000	1	
	STAR OPIOID	STAR Ohio		05/28/2020	22,028,495.21	22,028,495.21	22,028,495.21		0.000	0.000	1	
		Subtotal and Average	358,775,845.59		284,783,050.13	284,783,050.13	284,783,050.13		0.000	0.000	1	
Money Market Accounts												
31846V567	USB Sweep	First American Money Market Fu		01/01/2024	85,422.14	85,422.14	85,422.14		0.000	0.000	14,458	01/31/2064
	OPIOID CUSTODY	US Bank		11/29/2021	0.00	0.00	0.00	0.020	0.020	0.020	1	
		Subtotal and Average	58,002,847.41		85,422.14	85,422.14	85,422.14		0.000	0.000	14,458	
		Total and Average	1,376,049,715.82		1,248,242,472.27	1,214,785,957.03	1,242,337,357.02		2.102	2.131	675	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 June 30, 2024**

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			11,430,251.52	11,430,261.52	11,430,261.52		0.000	0.000	1	
PNC	PNC	PNC		01/01/2024	4,008,618.68	4,008,618.68	4,008,618.68		0.000	0.000	1	
US BANK	US Bank	US Bank		01/01/2024	381,816.08	381,816.08	381,816.08		0.000	0.000	1	
	Average Balance		0.00	Accrued Interest at Purchase		235,645.20	235,645.20				1	
				Subtotal		16,056,341.48	16,056,341.48					
	Total Cash and Investments		1,376,049,715.82		1,264,063,168.55	1,230,842,298.51	1,258,393,698.50		2.102	2.131	675	

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
June 1, 2024 through June 30, 2024**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							265,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			6,815,155.82	0.00	
PNC	PNC	PNC			0.00	1,534,347.19	
US BANK	US Bank	US Bank			93,103.21	0.00	
Subtotal							0.00
Corporate Notes							
023135CF1	24CCT016	Amazon	3.300	06/18/2024	6,245,915.00	0.00	
166764BX7	24CCT015	Chevron Corporation	1.995	06/17/2024	8,875,929.25	0.00	
89236TJH9	21CCT067	Toyota Motor Credit Corporation	0.500	06/18/2024	0.00	6,505,657.01	
Subtotal							73,306,909.11
Commercial Paper							
4497W0FE3	23CCT029	ING Funding LLC	5.640	06/14/2024	0.00	8,429,000.00	
63873JM98	24CCT013	Natixis	5.350	06/10/2024	7,103,293.40	0.00	
Subtotal							79,824,486.40
US Agency- Fixed Rate							
Subtotal							208,311,439.34
US Treasury							
91282CKT7	24CCT014	U.S. Treasury	4.500	06/18/2024	9,728,492.19	0.00	
Subtotal							313,563,305.42
US Agency- Callable							
Subtotal							234,046,189.52
Foreign Notes							
Subtotal							16,000,000.00
Municipal Notes							
Subtotal							32,151,554.96
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio			71,757,209.00	0.00	

**Cuyahoga County Treasury
Portfolio Management**

**Activity By Type
June 1, 2024 through June 30, 2024**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio			0.00	214,539,499.37	
STAR MAIN	STAR Main	STAR Ohio			181,875,478.53	0.00	
STAR OPIOID	STAR OPIOID	STAR Ohio			0.00	115,637,459.33	
		Subtotal			253,632,687.53	330,176,958.70	284,783,050.13
Money Market Accounts							
31846V567	USB Sweep	First American Money Market Fu			85,422.13	0.00	
OPIOID CUSTODY	OPIOID CUST	US Bank	0.020		0.00	60,000,000.00	
		Subtotal			85,422.13	60,000,000.00	85,422.14
		Total			292,579,998.53	406,645,962.90	1,242,337,357.02



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

Cuyahoga County Treasury Received Interest Sorted by Date Received Received June 1, 2024 - June 30, 2024

Date Received	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
June 2024										
	353174J44	20CCT054	MUN	520,000.00	1.255	06/01/2024	06/01/2024	3,263.00	3,263.00	-
	232285BN5	21CCT039	MUN	3,550,000.00	0.887	06/01/2024	06/03/2024	15,744.25	15,744.25	-
	239876CT0	20CCT075	MUN	890,000.00	1.101	06/01/2024	06/03/2024	4,899.45	4,899.45	-
	353174JD8	20CCT055	MUN	945,000.00	1.822	06/01/2024	06/03/2024	8,608.95	8,608.95	-
	353174JE6	20CCT056	MUN	5,295,000.00	1.922	06/01/2024	06/03/2024	50,884.95	50,884.95	-
	353174JC0	20CCT058	MUN	605,000.00	1.616	06/01/2024	06/03/2024	4,888.40	4,888.40	-
	353174JC0	20CCT059	MUN	500,000.00	1.616	06/01/2024	06/03/2024	4,040.00	4,040.00	-
	54376PAG0	20CCT065	MUN	375,000.00	1.500	06/01/2024	06/03/2024	2,812.50	2,812.50	-
	54376PAP2	20CCT066	MUN	370,000.00	1.500	06/01/2024	06/03/2024	2,775.00	2,775.00	-
	3130ATUS4	22CCT042	MC2	7,885,000.00	4.250	06/10/2024	06/10/2024	167,556.25	167,556.25	-
	3130AN4T4	21CCT049	FAC	10,000,000.00	0.875	06/12/2024	06/12/2024	43,750.00	43,750.00	-
	3130AKJW7	21CCT056	MC2	10,000,000.00	0.600	06/15/2024	06/17/2024	30,000.00	30,000.00	-
	3135G04Z3	21CCT017	FAC	10,000,000.00	0.500	06/17/2024	06/17/2024	25,000.00	25,000.00	-
	89236TJH9	21CCT067	MTN	0.00	0.500	06/18/2024	06/18/2024	0.00	30,485.00	30,485.00
	89236TJH9	21CCT067	MTN	0.00	0.500	06/18/2024	06/18/2024	16,250.00	16,250.00	-
	3133EMLR1	21CCT062	MC2	1,500,000.00	0.500	06/23/2024	06/23/2024	3,750.00	3,750.00	-
	3135GA7D7	20CCT086	FAC	6,715,000.00	0.600	06/23/2024	06/23/2024	20,145.00	20,145.00	-
	3130AKKG0	21CCT061	MC2	1,500,000.00	0.520	06/30/2024	06/30/2024	3,900.00	3,900.00	-
	3130AQFP3	21CCT079	MC2	8,780,000.00	1.400	06/30/2024	06/30/2024	61,460.00	61,460.00	-
	3135G06Q1	20CCT088	MC2	6,000,000.00	0.640	06/30/2024	06/30/2024	19,200.00	19,200.00	-
	89236TKC8	22CCT020	TRC	10,000,000.00	3.950	06/30/2024	06/30/2024	197,500.00	197,500.00	-
	912828ZW3	21CCT038	TRC	17,000,000.00	0.250	06/30/2024	06/30/2024	21,250.00	21,250.00	-
	91282CDQ1	21CCT080	TRC	10,000,000.00	1.250	06/30/2024	06/30/2024	62,500.00	62,500.00	-
	91282CEW7	22CCT033	TRC	10,900,000.00	3.250	06/30/2024	06/30/2024	177,125.00	177,125.00	-
	91282CHK0	23CCT038	TRC	10,000,000.00	4.000	06/30/2024	06/30/2024	200,000.00	200,000.00	-
							Subtotal	1,147,302.75	1,177,787.75	
							Total	1,147,302.75	1,177,787.75	
							Total Cash Overpayment	30,485.00		
							Total Cash Shortfall	0.00		

Portfolio PORT
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Report Ver. 7.3.6.1



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

Opioid Custody Portfolio Management Portfolio Summary June 30, 2024

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Commercial Paper	1,505,000.00	1,487,451.70	1,487,649.44	2.37	129	77	5.496	5.572
US Agency- Fixed Rate	22,365,000.00	21,966,257.40	22,243,547.55	35.45	1,643	1,315	3.485	3.534
US Treasury	33,120,000.00	32,038,844.75	32,610,082.86	51.98	1,449	1,077	3.340	3.386
US Agency- Callable	6,380,000.00	5,944,473.20	6,354,315.48	10.13	1,630	696	1.286	1.303
Money Market Accounts	45,663.29	45,663.29	45,663.29	0.07	1	1	0.000	0.000
Investments	63,415,663.29	61,482,690.34	62,741,258.62	100.00%	1,504	1,098	3.232	3.277

Total Earnings	June 30	Month Ending	Fiscal Year To Date
Current Year	158,734.33		934,967.35
Average Daily Balance	63,214,266.12		62,604,938.16
Effective Rate of Return	3.06%		3.00%

7/9/24

Brad Cromes, Treasurer

Reporting period 06/01/2024-06/30/2024

Run Date: 07/05/2024 - 14:01

Portfolio OPI
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Report Ver. 7.3.6.1