



Cuyahoga County
Together We Thrive

Treasury Department

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: May 6, 2024

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End April 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
April 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	182	0.250	0.253
Corporate Notes	82,365,000.00	81,280,572.15	82,316,624.06	7.09	998	304	2.305	2.337
Commercial Paper	59,719,000.00	58,919,014.25	58,929,159.56	5.08	211	88	5.591	5.668
US Agency- Fixed Rate	208,614,000.00	200,784,502.22	208,280,313.43	17.95	1,729	892	2.408	2.442
US Treasury	325,695,000.00	308,541,914.00	321,730,274.63	27.72	1,653	1,067	2.772	2.811
US Agency- Callable	234,115,000.00	220,791,861.20	234,036,413.80	20.17	1,703	761	1.614	1.636
Foreign Notes	16,000,000.00	15,909,043.00	16,000,000.00	1.38	1,454	1,069	4.698	4.764
Municipal Notes	32,145,000.00	30,318,288.25	32,152,774.00	2.77	4,837	2,913	2.398	2.432
STAR Ohio Account	205,129,472.19	205,129,472.19	205,129,472.19	17.68	1	1	1.470	1.490
Money Market Accounts	1,640,886.67	1,640,886.67	1,640,886.67	0.14	7,701	7,580	0.000	0.000
	1,165,688,358.86	1,123,580,553.93	1,160,480,918.34	100.00%	1,359	742	2.365	2.397
Investments								
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	13,770,917.41	13,770,917.41	13,770,917.41		1	1	0.000	0.000
Accrued Interest at Purchase		167,157.62	167,157.62					
Subtotal		13,938,075.03	13,938,075.03					
Total Cash and Investments	1,179,459,276.27	1,137,518,628.96	1,174,418,993.37		1,359	742	2.365	2.397

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	2,402,311.05	12,975,597.28
Average Daily Balance	1,203,308,729.97	1,464,952,080.67
Effective Rate of Return	2.43%	2.67%

Brad Cromes, Treasurer 5/6/24

Reporting period 04/01/2024-04/30/2024

Run Date: 05/03/2024 - 14:44

Portfolio PORT
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Report Ver. 7.3.6.1

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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
Certificates of Deposit - Bank												
24CD008	24CD008	First Federal of Lakewood		04/30/2024	265,000.00	265,000.00	265,000.00	0.250	0.250	0.253	182	10/30/2024
Subtotal and Average			8,833.33		265,000.00	265,000.00	265,000.00		0.250	0.253	182	
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,982,730.00	10,999,983.19	0.450	0.449	0.455	11	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,582,134.35	3,663,972.58	0.850	0.896	0.909	177	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,916,271.70	5,029,092.36	0.850	0.876	0.888	177	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,117,072.00	2,155,131.82	0.600	0.575	0.583	135	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,817,699.00	1,850,176.78	0.625	0.590	0.598	132	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,832,466.20	8,059,126.61	1.250	1.249	1.266	254	01/10/2025
24422EXM6	24CCT009	John Deere		04/10/2024	10,425,000.00	10,336,179.00	10,398,133.23	4.850	4.879	4.947	1,038	03/05/2027
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,638,695.00	6,650,000.00	5.200	5.133	5.204	23	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,911,200.00	4,999,889.28	0.625	0.622	0.631	135	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,893,440.00	5,999,749.04	0.625	0.628	0.637	135	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,458,140.00	6,498,522.89	0.500	0.667	0.676	48	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,831,900.00	9,996,314.35	3.950	3.929	3.984	425	06/30/2025
94988J6H5	24CCT002	WELLS FARGO		01/23/2024	6,030,000.00	5,962,644.90	6,016,531.93	4.811	4.883	4.951	624	01/15/2026
Subtotal and Average			79,195,859.48		82,365,000.00	81,280,572.15	82,316,624.06		2.305	2.337	304	
Commercial Paper												
22533THC3	23CCT033	Credit Agricole Corporate IB		11/17/2023	11,585,000.00	11,404,389.85	11,404,022.99	5.460	5.737	5.817	103	08/12/2024
22533THP4	24CCT007	Credit Agricole Corporate IB		04/09/2024	15,415,000.00	15,148,937.10	15,154,820.49	5.330	5.440	5.515	114	08/23/2024
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,373,368.60	8,370,896.09	5.640	5.933	6.015	44	06/14/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY		12/04/2023	10,220,000.00	10,054,436.00	10,056,272.76	5.390	5.666	5.745	107	08/16/2024
63873JG20	24CCT001	Natixis		01/05/2024	14,070,000.00	13,937,882.70	13,943,147.23	5.235	5.375	5.450	62	07/02/2024
Subtotal and Average			56,173,493.58		59,719,000.00	58,919,014.25	58,929,159.56		5.591	5.668	88	
US Agency- Fixed Rate												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,339,300.00	9,999,880.44	0.500	0.494	0.501	546	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,104,170.00	11,000,000.00	5.000	4.932	5.000	1,636	10/23/2028
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,917,200.00	9,999,220.83	1.850	1.859	1.885	86	07/26/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,717,800.00	19,997,440.00	1.600	1.613	1.635	139	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	10,821,216.00	11,236,047.57	3.875	3.734	3.786	1,455	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	11,763,240.00	11,953,510.40	4.250	4.292	4.352	1,559	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	11,876,640.00	11,994,498.60	4.500	4.450	4.512	1,580	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,152,217.00	10,073,702.63	4.875	4.873	4.941	1,645	11/01/2028

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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												
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,176,800.00	10,021,975.64	0.875	0.758	0.769	772	06/12/2026
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	11,691,576.00	11,759,284.53	4.750	4.555	4.618	1,591	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,119,521.35	3,316,073.90	0.375	0.736	0.746	510	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,038,800.00	14,965,849.51	0.650	0.795	0.806	544	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,198,485.00	10,833,858.35	0.650	0.994	1.007	539	10/22/2025
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,567,280.45	11,335,000.00	0.560	0.552	0.560	565	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,235,884.75	6,715,000.00	0.600	0.592	0.600	601	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,254,330.05	2,418,913.18	0.650	0.536	0.544	566	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,492,272.00	1,599,069.33	0.500	0.531	0.539	555	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,757,360.00	3,981,228.77	0.375	0.728	0.738	481	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,486,800.00	9,983,103.35	0.500	0.643	0.652	412	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,878,680.00	1,994,266.70	0.375	0.588	0.596	481	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,470,680.00	12,074,406.90	3.900	3.653	3.704	1,262	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,724,249.62	11,027,982.80	2.875	3.859	3.913	1,006	02/01/2027
Subtotal and Average			215,180,396.98		208,614,000.00	200,784,502.22	208,280,313.43	2.408	2.442	892		
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,297,425.00	10,652,553.35	3.625	3.830	3.883	1,420	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,834,650.00	14,969,943.91	0.750	0.845	0.857	699	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,054,460.00	16,929,395.91	0.250	0.603	0.612	425	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,406,300.00	9,955,836.78	0.250	0.600	0.609	456	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,370,700.00	9,943,738.92	0.250	0.669	0.679	487	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,478,900.00	9,962,183.24	0.250	0.596	0.604	395	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,333,600.00	9,946,633.45	0.250	0.624	0.633	517	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,000,200.00	7,457,954.92	0.250	0.643	0.652	517	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,671,420.00	6,979,851.36	0.375	0.658	0.668	364	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,192,248.50	7,805,596.99	0.750	1.015	1.029	760	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,024,617.60	7,698,084.86	0.875	1.064	1.078	882	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,110,600.00	9,982,588.25	1.125	1.180	1.197	913	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,094,900.00	9,992,290.61	1.250	1.262	1.280	974	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,362,100.00	9,948,104.03	2.500	2.655	2.691	1,064	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,307,118.00	4,476,855.96	2.625	3.532	3.581	1,125	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,727,147.40	6,069,159.80	2.750	2.932	2.973	1,186	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,647,740.00	5,959,381.19	2.750	2.952	2.993	1,094	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,162,165.25	7,315,558.57	4.125	4.110	4.167	1,247	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,475,400.00	9,696,389.18	3.125	4.084	4.140	1,217	08/31/2027

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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 Treasury												
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,392,932.00	10,551,681.62	3.250	4.317	4.377	1,155	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,933,310.00	2,977,806.74	4.125	4.307	4.367	1,247	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,950,500.00	10,013,749.67	4.500	4.192	4.250	213	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,294,180.00	13,915,357.72	2.250	3.449	3.497	1,293	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,749,360.00	3,873,997.18	2.750	3.756	3.808	1,186	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,808,990.00	2,897,849.57	2.625	4.347	4.407	1,125	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,165,640.00	11,725,103.54	2.875	3.450	3.498	1,475	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,933,310.00	2,960,190.06	4.125	4.492	4.554	1,247	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,118,385.00	6,170,234.67	2.750	4.545	4.608	1,094	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,703,240.00	11,856,441.09	4.125	4.380	4.441	1,552	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,812,020.00	2,839,143.00	2.750	4.507	4.570	1,186	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,842,620.00	2,870,088.35	3.125	4.498	4.560	1,217	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,270,600.25	2,291,240.64	2.625	4.529	4.592	1,125	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	9,707,800.00	9,886,152.69	4.000	4.244	4.303	1,521	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	12,802,920.00	13,057,822.10	4.375	4.208	4.266	1,674	11/30/2028
91282CJW2	24CCT004	U.S. Treasury		03/18/2024	12,000,000.00	11,627,400.00	11,832,221.18	4.000	4.270	4.329	1,736	01/31/2029
91282CKD2	24CCT005	U.S. Treasury		03/18/2024	12,000,000.00	11,755,320.00	11,966,614.04	4.250	4.255	4.314	1,764	02/28/2029
91282CKG5	24CCT008	U.S. Treasury		04/09/2024	14,500,000.00	14,121,695.00	14,302,479.49	4.125	4.376	4.437	1,795	03/31/2029
Subtotal and Average			317,865,056.04		325,695,000.00	308,541,914.00	321,730,274.63		2.772	2.811	1,067	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,912,640.00	15,996,240.40	0.600	0.607	0.615	572	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,243,400.00	9,994,976.22	0.470	0.493	0.500	621	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,597,150.00	3,750,000.00	0.710	0.700	0.710	335	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,592,400.00	10,000,000.00	0.710	0.700	0.710	335	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,839,282.00	8,197,455.32	0.720	0.742	0.752	362	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,390,635.00	1,494,097.31	0.500	0.733	0.744	601	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,005,975.00	10,474,222.73	3.375	3.408	3.455	1,232	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,832,800.00	10,005,037.99	4.375	4.220	4.279	1,274	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,279,260.00	11,719,037.94	4.000	3.641	3.692	1,345	01/06/2028
3133EP5U5	24CCT006	Federal Farm Credit Bank		03/20/2024	12,000,000.00	11,672,160.00	11,873,938.33	4.125	4.307	4.367	1,784	03/20/2029
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,611,744.00	8,216,477.60	0.850	0.896	0.908	666	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	949,732.10	1,024,473.02	0.550	0.847	0.858	652	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,866,900.00	15,000,000.00	1.000	0.986	1.000	698	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,322,768.00	17,598,025.95	0.960	0.953	0.966	673	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,828,040.00	4,000,000.00	0.800	0.789	0.800	362	04/28/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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- Callable												
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,713,040.00	8,000,000.00	0.670	0.661	0.670	294	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,024,046.25	6,625,000.00	1.000	0.986	1.000	847	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,259,297.30	5,769,867.92	1.000	0.987	1.001	826	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,546,450.00	4,998,839.63	1.000	0.996	1.010	847	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,284,700.00	9,973,488.98	0.600	0.756	0.766	593	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,388,130.00	1,494,449.76	0.520	0.736	0.746	608	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	7,941,334.40	8,777,661.11	1.400	1.391	1.410	973	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,634,019.95	5,650,484.10	4.500	4.635	4.700	155	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,072,283.20	2,078,407.42	4.500	4.627	4.692	155	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,714,368.60	7,930,401.25	4.250	4.014	4.070	1,318	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,370,300.00	9,992,822.90	0.500	0.544	0.552	517	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,352,100.00	9,998,362.22	0.600	0.603	0.611	544	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,570,760.00	6,002,495.83	0.640	0.606	0.615	608	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,825,640.00	2,992,154.79	0.550	0.742	0.752	481	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,811,130.40	1,913,209.82	0.700	0.766	0.776	455	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,339,375.00	2,494,785.26	0.580	0.714	0.724	537	10/20/2025
Subtotal and Average			234,034,051.36		234,115,000.00	220,791,861.20	234,036,413.80		1.614	1.636	761	
Foreign Notes												
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,921,430.00	3,000,000.00	1.950	1.924	1.950	304	03/01/2025
46514AL72	23CCT034	State of Israel		12/04/2023	2,000,000.00	2,000,000.00	2,000,000.00	5.360	5.286	5.360	579	12/01/2025
46514AM48	23CCT035	State of Israel		12/04/2023	5,000,000.00	5,000,000.00	5,000,000.00	5.390	5.316	5.390	944	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	2,999,703.00	3,000,000.00	5.590	5.513	5.590	1,675	12/01/2028
46514AR84	24CCT003	State of Israel		03/15/2024	3,000,000.00	2,987,910.00	3,000,000.00	5.310	5.237	5.310	1,765	03/01/2029
Subtotal and Average			16,000,000.00		16,000,000.00	15,909,043.00	16,000,000.00		4.698	4.764	1,069	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,308,742.00	3,550,000.00	0.887	0.875	0.887	579	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	446,975.00	500,000.00	1.015	1.001	1.015	1,065	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	435,380.00	500,000.00	1.215	1.198	1.215	1,431	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	276,474.00	300,000.00	0.784	0.773	0.784	700	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	304,083.50	350,000.00	1.215	1.198	1.215	1,431	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	281,121.75	315,000.00	1.015	1.001	1.015	1,065	04/01/2027
9AMBDDDB07	17CCT001	Cuyahoga County		02/07/2017	15,800,000.00	15,800,000.00	15,800,000.00	3.500	3.452	3.500	4,628	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	831,598.20	890,000.00	1.101	1.086	1.101	579	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	486,704.40	520,000.00	1.255	1.238	1.255	579	12/01/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
April 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
Municipal Notes												
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	813,304.80	945,000.00	1.822	1.797	1.822	1,675	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,437,633.60	5,295,000.00	1.922	1.895	1.922	2,040	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,205,113.00	1,330,000.00	1.466	1.446	1.466	944	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	532,787.20	605,000.00	1.616	1.594	1.616	1,309	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	440,320.00	500,000.00	1.616	1.594	1.616	1,309	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	355,695.00	380,553.33	1.500	0.543	0.550	579	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	362,355.80	372,220.67	1.500	0.454	0.460	214	12/01/2024
Subtotal and Average			32,153,068.60		32,145,000.00	30,318,288.25	32,152,774.00		2.398	2.432	2,913	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	89,143,244.25	89,143,244.25	89,143,244.25	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	3,591,062.68	3,591,062.68	3,591,062.68	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	88,844,243.16	88,844,243.16	88,844,243.16	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	23,550,922.10	23,550,922.10	23,550,922.10	1.490	1.470	1.490	1	
Subtotal and Average			223,906,712.41		205,129,472.19	205,129,472.19	205,129,472.19		1.470	1.490	1	
Money Market Accounts												
31846V567	USB Sweep	First American Money Market Fu		01/01/2024	1,640,886.67	1,640,886.67	1,640,886.67		0.000	0.000	7,580	01/31/2045
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			3,100,314.58		1,640,886.67	1,640,886.67	1,640,886.67		0.000	0.000	7,580	
Total and Average			1,203,308,729.97		1,165,688,358.86	1,123,580,553.93	1,160,480,918.34		2.365	2.397	742	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
April 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			7,792,009.94	7,792,009.94	7,792,009.94		0.000	0.000	1
PNC	PNC	PNC		01/01/2024	5,262,474.92	5,262,474.92	5,262,474.92		0.000	0.000	1
US BANK	US Bank	US Bank		01/01/2024	716,432.55	716,432.55	716,432.55		0.000	0.000	1
Average Balance			0.00	Accrued Interest at Purchase		167,157.62	167,157.62				1
				Subtotal		13,938,075.03	13,938,075.03				
Total Cash and Investments			1,203,308,729.97		1,179,459,276.27	1,137,518,628.96	1,174,418,993.37		2.365	2.397	742

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
24CD008	24CD008	First Federal of Lakewood	0.250	04/30/2024	265,000.00	0.00	
		Subtotal			265,000.00	0.00	265,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			0.00	1,506,677.10	
PNC	PNC	PNC			0.00	10,824,384.48	
		Subtotal			0.00	12,331,061.58	0.00
Corporate Notes							
24422EXM6	24CCT009	John Deere	4.850	04/10/2024	10,397,582.25	0.00	
		Subtotal			10,397,582.25	0.00	82,316,624.06
Commercial Paper							
22533THP4	24CCT007	Credit Agricole Corporate IB	5.330	04/09/2024	15,104,610.41	0.00	
62479LD51	23CCT021	MUFG Bank Ltd NY	5.610	04/05/2024	0.00	10,500,000.00	
		Subtotal			15,104,610.41	10,500,000.00	58,929,159.56
US Agency- Fixed Rate							
3130AGWK7	19CCT025	Federal Home Loan Bank	1.500	04/09/2024	0.00	14,999,125.10	
3130ALED2	22CCT021	Federal Home Loan Bank	1.020	04/09/2024	0.00	9,367,747.31	
3130ALED2	22CCT023	Federal Home Loan Bank	1.020	04/09/2024	0.00	1,539,152.05	
		Subtotal			0.00	25,906,024.46	208,280,313.43
US Treasury							
91282CKG5	24CCT008	U.S. Treasury	4.125	04/09/2024	14,300,058.63	0.00	
		Subtotal			14,300,058.63	0.00	321,730,274.63
US Agency- Callable							
		Subtotal					234,036,413.80
Foreign Notes							
		Subtotal					16,000,000.00
Municipal Notes							
		Subtotal					32,152,774.00

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

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		515,224.32	37,513,011.97	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		16,034.37	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		63,867,713.10	62,967,713.10	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		105,156.65	0.00	
		Subtotal			64,504,128.44	100,480,725.07	205,129,472.19
Money Market Accounts							
31846V567	USB Sweep	First American Money Market Fu			0.00	1,509,753.01	
		Subtotal			0.00	1,509,753.01	1,640,886.67
		Total			104,571,379.73	150,727,564.12	1,160,480,918.34



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

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

Date Received	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
April 2024	199492M55	21CCT005	MUN	500,000.00	1.015	04/01/2024	04/01/2024	2,537.50	2,537.50	-
	199492M63	21CCT006	MUN	500,000.00	1.215	04/01/2024	04/01/2024	3,037.50	3,037.50	-
	199492P60	21CCT007	MUN	300,000.00	0.784	04/01/2024	04/01/2024	1,176.00	1,176.00	-
	199492P86	21CCT008	MUN	350,000.00	1.215	04/01/2024	04/01/2024	2,126.25	2,126.25	-
	199492R84	21CCT010	MUN	315,000.00	1.015	04/01/2024	04/01/2024	1,598.63	1,598.63	-
	3133EMUP5	21CCT016	MC2	3,750,000.00	0.710	04/01/2024	04/01/2024	13,312.50	13,312.50	-
	3133EMUP5	21CCT025	MC2	10,000,000.00	0.710	04/01/2024	04/01/2024	35,500.00	35,500.00	-
	3130ATT31	22CCT038	MC2	5,655,000.00	4.500	04/03/2024	04/03/2024	127,237.50	127,237.50	-
	3130ATT31	22CCT039	MC2	2,080,000.00	4.500	04/03/2024	04/03/2024	46,800.00	46,800.00	-
	3130AGWK7	19CCT025	FAC	0.00	1.500	04/09/2024	04/09/2024	33,750.00	33,750.00	-
	3130ALED2	22CCT021	FAC	0.00	1.020	04/09/2024	04/09/2024	12,750.00	12,750.00	-
	3130ALED2	22CCT023	FAC	0.00	1.020	04/09/2024	04/09/2024	2,091.00	2,091.00	-
	742651DZ2	23CCT013	FAC	12,000,000.00	3.900	04/15/2024	04/15/2024	234,000.00	234,000.00	-
	3135G06A6	21CCT059	MC2	2,500,000.00	0.580	04/20/2024	04/20/2024	7,250.00	7,250.00	-
	48133U5Z1	23CCT011	MTN	6,650,000.00	5.200	04/20/2024	04/20/2024	172,900.00	172,900.00	-
	3134GWZV1	21CCT072	FAC	10,890,000.00	0.650	04/22/2024	04/22/2024	35,392.50	35,392.50	-
	31424WBB7	23CCT031	FAC	11,000,000.00	5.000	04/23/2024	04/23/2024	275,000.00	275,000.00	-
	06406RAX5	21CCT073	MTN	3,665,000.00	0.850	04/25/2024	04/25/2024	15,576.25	15,576.25	-
	06406RAX5	21CCT074	MTN	5,030,000.00	0.850	04/25/2024	04/25/2024	21,377.50	21,377.50	-
	3133EPGW9	23CCT012	FAC	11,200,000.00	3.875	04/25/2024	04/25/2024	217,000.00	217,000.00	-
	3133ENW63	22CCT035	MC2	10,000,000.00	4.375	04/27/2024	04/27/2024	218,750.00	218,750.00	-
	3134GW5P7	20CCT074	MC2	10,000,000.00	0.600	04/27/2024	04/27/2024	30,000.00	30,000.00	-
	3134GW5R3	21CCT020	FAC	15,000,000.00	0.650	04/27/2024	04/27/2024	48,750.00	48,750.00	-
	3133EMXS6	21CCT033	MC2	8,200,000.00	0.720	04/28/2024	04/28/2024	29,520.00	29,520.00	-
	3130ALZ23	21CCT032	MC2	4,000,000.00	0.800	04/28/2024	04/28/2024	16,000.00	16,000.00	-
	31422B2J8	20CCT076	FAC	10,000,000.00	0.500	04/29/2024	04/29/2024	25,000.00	25,000.00	-
	23CD0005	23CD005	BCD	0.00	0.250	03/29/2024	04/30/2024	614.25	711.97	97.72
						Subtotal		1,629,047.38	1,629,145.10	
						Total		1,629,047.38	1,629,145.10	
						Total Cash Overpayment		97.72		
						Total Cash Shortfall		0.00		

**Cuyahoga County Treasury
Received Interest
Received April 1, 2024 - April 30, 2024**

Date Received	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
April 2024	31846V567	USB Sweep	RR2	3,150,639.68		04/30/2024	13,633.35
	STAR MAIN	STAR Main	RRP	88,844,243.16	1.490	04/30/2024	367,713.10
						Subtotal	381,346.45
						Total	381,346.45



**Opioid Custody
Portfolio Management
Portfolio Summary
April 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.
Commercial Paper	3,750,000.00	3,739,425.00	3,739,332.29	5.98	181	19	5.540	5.617
US Agency- Fixed Rate	14,365,000.00	13,760,711.00	14,247,538.18	22.78	1,546	1,113	2.930	2.971
US Treasury	34,600,000.00	33,110,054.40	34,061,923.09	54.47	1,388	1,012	3.068	3.111
US Agency- Callable	6,380,000.00	5,877,001.20	6,351,872.39	10.16	1,630	757	1.286	1.303
Money Market Accounts	4,132,804.33	4,132,804.33	4,132,804.33	6.61	1	1	0.000	0.000
Investments	63,227,804.33	60,619,995.93	62,533,470.28	100.00%	1,284	883	2.801	2.840

Total Earnings	April 30 Month Ending	Fiscal Year To Date
Current Year	148,450.43	625,506.60
Average Daily Balance	59,831,093.07	62,025,859.11
Effective Rate of Return	3.02%	3.04%

Brad Cromes, Treasurer

5/6/24

Reporting period 04/01/2024-04/30/2024

Run Date: 05/03/2024 - 14:51

Portfolio OPI
AP
PM (PRF_PM1) 7.3.0
Report Ver. 7.3.6.1