



Cuyahoga County
Executive Chris Ronayne

Treasurer's Office

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: September 4, 2024

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End August 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
August 31, 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	59	0.250	0.253
Corporate Notes	112,382,000.00	110,842,402.08	110,354,333.88	9.73	952	534	3.474	3.522
Commercial Paper	29,525,000.00	29,101,080.45	29,071,327.66	2.56	208	104	5.541	5.618
US Agency- Fixed Rate	209,364,000.00	207,349,604.50	209,080,143.01	18.43	1,724	856	2.502	2.537
US Treasury	315,880,000.00	311,798,607.25	312,258,487.52	27.53	1,711	1,189	3.276	3.321
US Agency- Callable	234,115,000.00	227,077,160.90	234,055,965.18	20.63	1,703	638	1.614	1.636
Foreign Notes	16,000,000.00	15,966,092.00	16,000,000.00	1.41	1,454	946	4.698	4.764
Municipal Notes	32,145,000.00	30,866,770.75	32,150,335.93	2.83	4,837	2,791	2.399	2.432
STAR Ohio Account	175,017,494.71	175,017,494.71	175,017,494.71	15.43	17	9	1.402	1.421
Money Market Accounts	16,153,598.14	16,153,598.14	16,153,598.14	1.42	1	1	4.793	4.860
	1,140,847,092.85	1,124,437,810.78	1,134,406,686.03	100.00%	1,398	765	2.595	2.631
Investments								
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	17,858,626.60	17,858,626.60	17,858,626.60		1	1	0.000	0.000
Accrued Interest at Purchase		551,988.65	551,988.65					
Subtotal		18,410,615.25	18,410,615.25					
Total Cash and Investments	1,158,705,719.45	1,142,848,426.03	1,152,817,301.28		1,398	765	2.595	2.631

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	3,285,428.72	33,608,285.61
Average Daily Balance	2,000,090,164.53	1,460,674,142.29
Effective Rate of Return	1.93%	3.44%

Brad Cromes, Treasurer

7/5/24

Reporting period 08/01/2024-08/31/2024

Run Date: 09/04/2024 - 14:28

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
August 31, 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	59	10/30/2024
Subtotal and Average			265,000.00		265,000.00	265,000.00	265,000.00		0.250	0.253	59	
Corporate Notes												
023135CF1	24CCT016	Amazon		06/18/2024	6,500,000.00	6,371,885.00	6,264,189.09	3.300	4.731	4.797	954	04/13/2027
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,640,701.05	3,664,681.15	0.850	0.896	0.909	54	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,996,651.10	5,029,718.32	0.850	0.876	0.888	54	10/25/2024
69371RR65	24CCT017	Bank of New York Mellon		07/03/2024	10,000,000.00	9,493,100.00	9,335,169.71	2.000	4.886	4.954	886	02/04/2027
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,151,918.35	2,155,011.98	0.600	0.575	0.583	12	09/13/2024
166764BX7	24CCT015	Chevron Corporation		06/17/2024	9,575,000.00	9,069,823.00	8,925,480.24	1.995	4.653	4.718	982	05/11/2027
166764BX7	24CCT020	Chevron Corporation		07/24/2024	5,592,000.00	5,296,966.08	5,231,263.80	1.995	4.509	4.572	982	05/11/2027
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,848,261.00	1,850,012.33	0.625	0.590	0.598	9	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,948,852.60	8,059,547.52	1.250	1.249	1.266	131	01/10/2025
24422EXM6	24CCT009	John Deere		04/10/2024	10,425,000.00	10,583,251.50	10,401,281.68	4.850	4.879	4.947	915	03/05/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,993,400.00	4,999,989.93	0.625	0.622	0.631	12	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,992,080.00	5,999,977.19	0.625	0.628	0.637	12	09/13/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,937,000.00	9,997,369.91	3.950	3.929	3.984	302	06/30/2025
89236TKT1	24CCT018	Toyota Motor Credit Corporatio		07/16/2024	7,500,000.00	7,508,025.00	7,458,618.13	4.450	4.721	4.787	624	05/18/2026
931142FA6	24CCT025	Walmart Inc		08/23/2024	15,000,000.00	14,958,900.00	14,962,858.78	4.000	4.100	4.157	591	04/15/2026
94988J6H5	24CCT002	WELLS FARGO		01/23/2024	6,030,000.00	6,051,587.40	6,019,164.12	4.811	4.883	4.951	501	01/15/2026
Subtotal and Average			99,704,708.61		112,382,000.00	110,842,402.08	110,354,333.88		3.474	3.522	534	
Commercial Paper												
22533TMS2	24CCT012	Credit Agricole Corporate IB		05/16/2024	11,745,000.00	11,557,197.45	11,545,178.40	5.280	5.547	5.624	116	12/26/2024
63873JM56	24CCT010	Natixis		05/10/2024	10,480,000.00	10,343,236.00	10,333,149.00	5.310	5.579	5.656	95	12/05/2024
63873JM98	24CCT013	Natixis		06/10/2024	7,300,000.00	7,200,647.00	7,193,000.26	5.330	5.478	5.554	99	12/09/2024
Subtotal and Average			48,976,427.93		29,525,000.00	29,101,080.45	29,071,327.66		5.541	5.618	104	
US Agency- Fixed Rate												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,588,500.00	9,999,907.11	0.500	0.494	0.501	423	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,497,860.00	11,000,000.00	5.000	4.932	5.000	1,513	10/23/2028
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,971,400.00	19,999,698.82	1.600	1.613	1.635	16	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,232,704.00	11,233,031.04	3.875	3.734	3.786	1,332	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	12,191,280.00	11,957,142.40	4.250	4.292	4.352	1,436	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,296,400.00	11,994,922.60	4.500	4.450	4.512	1,457	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,518,948.00	10,075,650.58	4.875	4.873	4.941	1,522	11/01/2028
3133ERQR5	24CCT023	Federal Farm Credit Bank		08/23/2024	10,750,000.00	10,739,895.00	10,737,898.63	3.750	3.725	3.777	1,725	05/23/2029
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,464,300.00	10,018,510.36	0.875	0.758	0.769	649	06/12/2026

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 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	12,110,670.00	11,754,744.56	4.750	4.555	4.618	1,468	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,196,480.32	3,320,119.98	0.375	0.736	0.746	387	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,419,200.00	14,973,495.15	0.650	0.795	0.806	421	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,473,675.30	10,846,545.73	0.650	0.994	1.007	416	10/22/2025
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,863,917.40	11,335,000.00	0.560	0.552	0.560	442	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,416,719.70	6,715,000.00	0.600	0.592	0.600	478	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,317,047.60	2,418,070.12	0.650	0.536	0.544	443	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,531,184.00	1,599,273.87	0.500	0.531	0.539	432	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,848,040.00	3,985,980.98	0.375	0.728	0.738	358	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,688,700.00	9,988,097.44	0.500	0.643	0.652	289	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,924,020.00	1,995,718.17	0.375	0.588	0.596	358	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	12,005,280.00	12,067,229.38	3.900	3.653	3.704	1,139	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	11,053,383.18	11,064,106.09	2.875	3.859	3.913	883	02/01/2027
Subtotal and Average			201,452,541.59		209,364,000.00	207,349,604.50	209,080,143.01		2.502	2.537	856	
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,692,595.00	10,660,905.92	3.625	3.830	3.883	1,297	03/21/2028
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,422,340.00	16,949,829.56	0.250	0.603	0.612	302	06/30/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,600,900.00	9,957,948.60	0.250	0.669	0.679	364	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,686,600.00	9,973,959.09	0.250	0.596	0.604	272	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	6,500,000.00	6,223,490.00	6,473,564.46	0.250	0.624	0.633	394	09/30/2025
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,273,297.85	7,703,232.89	0.875	1.064	1.078	759	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,430,500.00	9,984,933.98	1.125	1.180	1.197	790	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,427,000.00	9,993,264.18	1.250	1.262	1.280	851	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,680,900.00	9,954,103.28	2.500	2.655	2.691	941	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,458,228.00	4,490,319.71	2.625	3.532	3.581	1,002	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,932,932.20	6,073,395.33	2.750	2.932	2.973	1,063	07/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,399,422.00	7,316,489.84	4.125	4.110	4.167	1,124	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,811,700.00	9,727,074.58	3.125	4.084	4.140	1,094	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,739,879.00	10,588,775.27	3.250	4.317	4.377	1,032	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,030,480.00	2,979,995.81	4.125	4.307	4.367	1,124	09/30/2027
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,829,955.00	13,970,973.35	2.250	3.449	3.497	1,170	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,884,080.00	3,887,064.93	2.750	3.756	3.808	1,063	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,907,540.00	2,909,018.02	2.625	4.347	4.407	1,002	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,628,720.00	11,748,027.11	2.875	3.450	3.498	1,352	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	3,030,480.00	2,964,116.78	4.125	4.492	4.554	1,124	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,325,085.00	6,207,310.66	2.750	4.545	4.608	971	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	12,156,600.00	11,867,818.50	4.125	4.380	4.441	1,429	07/31/2028

Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 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												
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,913,060.00	2,855,825.47	2.750	4.507	4.570	1,063	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,943,510.00	2,883,218.29	3.125	4.498	4.560	1,094	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,350,261.50	2,305,865.00	2.625	4.529	4.592	1,002	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	10,085,600.00	9,895,359.28	4.000	4.244	4.303	1,398	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	13,313,300.00	13,053,573.52	4.375	4.208	4.266	1,551	11/30/2028
91282CJW2	24CCT004	U.S. Treasury		03/18/2024	12,000,000.00	12,121,440.00	11,844,108.73	4.000	4.270	4.329	1,613	01/31/2029
91282CKD2	24CCT005	U.S. Treasury		03/18/2024	12,000,000.00	12,254,040.00	11,968,941.97	4.250	4.255	4.314	1,641	02/28/2029
91282CKG5	24CCT008	U.S. Treasury		04/09/2024	14,500,000.00	14,728,810.00	14,316,014.33	4.125	4.376	4.437	1,672	03/31/2029
91282CKP5	24CCT011	U.S. Treasury		05/10/2024	8,795,000.00	9,123,405.30	8,839,756.32	4.625	4.440	4.502	1,702	04/30/2029
91282CKT7	24CCT014	U.S. Treasury		06/18/2024	9,640,000.00	9,958,216.40	9,724,821.33	4.500	4.233	4.292	1,733	05/31/2029
91282CJR3	24CCT019	U.S. Treasury		07/24/2024	6,500,000.00	6,499,220.00	6,392,208.10	3.750	4.116	4.173	1,582	12/31/2028
91282CLC3	24CCT021	U.S. Treasury		07/31/2024	10,300,000.00	10,421,540.00	10,265,609.50	4.000	4.020	4.076	1,794	07/31/2029
91282CEV9	24CCT022	U.S. Treasury		08/15/2024	12,800,000.00	12,514,560.00	12,534,559.56	3.250	3.672	3.723	1,763	06/30/2029
91282CJR3	24CCT024	U.S. Treasury		08/23/2024	9,000,000.00	8,998,920.00	8,996,504.27	3.750	3.708	3.759	1,582	12/31/2028
Subtotal and Average			318,562,690.62		315,880,000.00	311,798,607.25	312,258,487.52		3.276	3.321	1,189	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,332,160.00	15,997,041.74	0.600	0.607	0.615	449	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,524,900.00	9,995,962.89	0.470	0.493	0.500	498	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,664,912.50	3,750,000.00	0.710	0.700	0.710	212	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,773,100.00	10,000,000.00	0.710	0.700	0.710	212	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,993,606.00	8,198,310.67	0.720	0.742	0.752	239	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,431,540.00	1,495,293.80	0.500	0.733	0.744	478	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,363,815.00	10,476,770.73	3.375	3.408	3.455	1,109	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,149,100.00	10,004,556.66	4.375	4.220	4.279	1,151	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,684,332.00	11,708,257.15	4.000	3.641	3.692	1,222	01/06/2028
3133EP5U5	24CCT006	Federal Farm Credit Bank		03/20/2024	12,000,000.00	12,175,080.00	11,882,538.33	4.125	4.307	4.367	1,661	03/20/2029
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,828,801.75	8,218,038.95	0.850	0.896	0.908	543	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	977,408.20	1,025,507.71	0.550	0.847	0.858	529	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,271,150.00	15,000,000.00	1.000	0.986	1.000	575	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,771,568.00	17,598,382.70	0.960	0.953	0.966	550	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,897,920.00	4,000,000.00	0.800	0.789	0.800	239	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,832,320.00	8,000,000.00	0.670	0.661	0.670	171	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,234,787.50	6,625,000.00	1.000	0.986	1.000	724	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,439,609.80	5,769,887.39	1.000	0.987	1.001	703	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,705,500.00	4,999,006.39	1.000	0.996	1.010	724	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,536,600.00	9,978,936.45	0.600	0.756	0.766	470	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,426,770.00	1,495,561.66	0.520	0.736	0.746	485	12/30/2025

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 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												
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,263,823.80	8,777,953.77	1.400	1.391	1.410	850	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,650,815.30	5,654,049.28	4.500	4.635	4.700	32	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,078,460.80	2,079,664.72	4.500	4.627	4.692	32	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,972,681.20	7,926,207.14	4.250	4.014	4.070	1,195	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,622,100.00	9,994,514.95	0.500	0.544	0.552	394	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,607,300.00	9,998,728.89	0.600	0.603	0.611	421	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,732,760.00	6,001,995.83	0.640	0.606	0.615	485	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,883,180.00	2,994,140.92	0.550	0.742	0.752	358	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,848,109.05	1,913,688.27	0.700	0.766	0.776	332	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,402,950.00	2,495,968.19	0.580	0.714	0.724	414	10/20/2025
Subtotal and Average			234,053,678.12		234,115,000.00	227,077,160.90	234,055,965.18		1.614	1.636	638	
Foreign Notes												
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,966,430.00	3,000,000.00	1.950	1.924	1.950	181	03/01/2025
46514AL72	23CCT034	State of Israel		12/04/2023	2,000,000.00	1,999,686.00	2,000,000.00	5.360	5.286	5.360	456	12/01/2025
46514AM48	23CCT035	State of Israel		12/04/2023	5,000,000.00	4,999,445.00	5,000,000.00	5.390	5.316	5.390	821	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	3,000,561.00	3,000,000.00	5.590	5.513	5.590	1,552	12/01/2028
46514AR84	24CCT003	State of Israel		03/15/2024	3,000,000.00	2,999,970.00	3,000,000.00	5.310	5.237	5.310	1,642	03/01/2029
Subtotal and Average			16,000,000.00		16,000,000.00	15,966,092.00	16,000,000.00		4.698	4.764	946	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,386,203.00	3,550,000.00	0.887	0.875	0.887	456	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	464,095.00	500,000.00	1.015	1.001	1.015	942	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	455,640.00	500,000.00	1.215	1.198	1.215	1,308	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	284,001.00	300,000.00	0.784	0.773	0.784	577	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	317,852.50	350,000.00	1.215	1.198	1.215	1,308	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	291,649.05	315,000.00	1.015	1.001	1.015	942	04/01/2027
9AMBDBB07	17CCT001	Cuyahoga County		02/07/2017	15,800,000.00	15,800,000.00	15,800,000.00	3.500	3.452	3.500	4,505	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	851,204.90	890,000.00	1.101	1.086	1.101	456	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	497,723.20	520,000.00	1.255	1.238	1.255	456	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	851,662.35	945,000.00	1.822	1.797	1.822	1,552	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,677,497.10	5,295,000.00	1.922	1.895	1.922	1,917	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,244,414.50	1,330,000.00	1.466	1.446	1.466	821	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	554,222.35	605,000.00	1.616	1.594	1.616	1,186	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	458,035.00	500,000.00	1.616	1.594	1.616	1,186	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	364,942.50	379,384.21	1.500	0.543	0.550	456	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	367,628.30	370,951.72	1.500	0.454	0.460	91	12/01/2024
Subtotal and Average			32,150,621.02		32,145,000.00	30,866,770.75	32,150,335.93		2.399	2.432	2,791	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
August 31, 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 ARP	STAR Ohio		05/12/2021	80,563,715.04	80,563,715.04	80,563,715.04		0.000	0.000	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	26,745,317.96	26,745,317.96	26,745,317.96		0.000	0.000	1	
STAR MAIN	STAR Main	STAR Ohio		06/30/2024	45,476,479.23	45,476,479.23	45,476,479.23	5.470	5.395	5.470	31	08/31/2024
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	22,231,982.48	22,231,982.48	22,231,982.48		0.000	0.000	1	
Subtotal and Average			1,033,604,036.38		175,017,494.71	175,017,494.71	175,017,494.71		1.402	1.421	9	
Money Market Accounts												
31846V567	USB Sweep	First American Money Market Fu		07/01/2024	16,153,598.14	16,153,598.14	16,153,598.14	4.860	4.793	4.860	1	
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.020	0.020	0.020	1	
Subtotal and Average			1,222,727.99		16,153,598.14	16,153,598.14	16,153,598.14		4.793	4.860	1	
Total and Average			2,000,090,164.53		1,140,847,092.85	1,124,437,810.78	1,134,406,686.03		2.595	2.631	765	

**Cuyahoga County Treasury
 Portfolio Management
 Portfolio Details - Cash
 August 31, 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			13,469,966.39	13,469,966.39	13,469,966.39		0.000	0.000	1
PNC	PNC	PNC		01/01/2024	4,352,847.73	4,352,847.73	4,352,847.73		0.000	0.000	1
US BANK	US Bank	US Bank		01/01/2024	35,812.48	35,812.48	35,812.48		0.000	0.000	1
Average Balance			0.00	Accrued Interest at Purchase		551,988.65	551,988.65				1
				Subtotal		18,410,615.25	18,410,615.25				
Total Cash and Investments			2,000,090,164.53		1,158,705,719.45	1,142,848,426.03	1,152,817,301.28		2.595	2.631	765

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
August 1, 2024 through August 31, 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			5,241,749.11	0.00		
PNC	PNC	PNC			0.00	1,390,494.02		
US BANK	US Bank	US Bank			35,002.40	0.00		
Subtotal						5,276,751.51	1,390,494.02	0.00
Corporate Notes								
931142FA6	24CCT025	Walmart Inc	4.000	08/23/2024	14,962,350.00	0.00		
Subtotal						14,962,350.00	0.00	110,354,333.88
Commercial Paper								
22533THC3	23CCT033	Credit Agricole Corporate IB	5.460	08/12/2024	0.00	11,585,000.00		
22533THP4	24CCT007	Credit Agricole Corporate IB	5.330	08/23/2024	0.00	15,415,000.00		
62479LHG3	23CCT037	MUFG Bank Ltd NY	5.390	08/16/2024	0.00	10,220,000.00		
Subtotal						0.00	37,220,000.00	29,071,327.66
US Agency- Fixed Rate								
3133ERQR5	24CCT023	Federal Farm Credit Bank	3.750	08/23/2024	10,737,841.75	0.00		
Subtotal						10,737,841.75	0.00	209,080,143.01
US Treasury								
91282CBT7	21CCT028	U.S. Treasury	0.750	08/23/2024	0.00	14,974,845.76		
91282CAM3	21CCT054	U.S. Treasury	0.250	08/23/2024	0.00	3,485,440.32		
91282CAM3	21CCT060	U.S. Treasury	0.250	08/23/2024	0.00	7,467,225.98		
91282CEV9	24CCT022	U.S. Treasury	3.250	08/15/2024	12,532,000.01	0.00		
91282CJR3	24CCT024	U.S. Treasury	3.750	08/23/2024	8,996,484.38	0.00		
Subtotal						21,528,484.39	25,927,512.06	312,258,487.52
US Agency- Callable								
Subtotal							234,055,965.18	
Foreign Notes								
Subtotal							16,000,000.00	
Municipal Notes								

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
August 1, 2024 through August 31, 2024**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Municipal Notes							
Subtotal							32,150,335.93
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio			369,360.60	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio			122,619.31	0.70	
STAR MAIN	STAR Main	STAR Ohio	5.470		2,043,391.96	889,843,391.26	
STAR MAIN	STAR Main			08/31/2024	0.00	933,276,478.53 **	
STAR OPIOID	STAR OPIOID	STAR Ohio			101,927.01	0.00	
Subtotal						1,823,119,870.49	175,017,494.71
Money Market Accounts							
31846V567	USB Sweep	First American Money Market Fu	4.860		15,428,565.82	0.00	
Subtotal						15,428,565.82	0.00
Total						70,571,292.35	1,887,657,876.57
Total							1,134,406,686.03

** - Indicates incomplete recording of maturity redemption.



Cuyahoga County Treasury
Received Interest
Sorted by Date Received
Received August 1, 2024 - August 31, 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	
August 2024	880591EU2	23CCT010	FAC	11,326,000.00	2.875	08/01/2024	08/01/2024	162,811.25	162,811.25	-
	69371RR65	24CCT017	MTN	10,000,000.00	2.000	08/04/2024	08/05/2024	100,000.00	100,000.00	-
	3130ANFD7	21CCT052	MC2	5,770,000.00	1.000	08/05/2024	08/05/2024	28,850.00	28,850.00	-
	22533THC3	23CCT033	ACP	0.00	5.460	08/12/2024	08/12/2024	0.00	472,648.69	472,648.69
	3130AKVR4	21CCT019	MC2	1,030,000.00	0.550	08/12/2024	08/12/2024	2,832.50	2,832.50	-
	62479LHG3	23CCT037	ACP	0.00	5.390	08/16/2024	08/16/2024	0.00	391,721.24	391,721.24
	91282CBT7	21CCT028	TRC	0.00	0.750	08/23/2024	08/23/2024	44,569.67	44,569.67	-
	91282CAM3	21CCT054	TRC	6,500,000.00	0.250	08/23/2024	08/23/2024	3,466.53	3,466.53	-
	91282CAM3	21CCT060	TRC	0.00	0.250	08/23/2024	08/23/2024	7,428.28	7,428.28	-
	3130ALGR9	21CCT018	MC2	8,225,000.00	0.850	08/26/2024	08/26/2024	34,956.25	34,956.25	-
	3130ANQU7	21CCT051	MC2	6,625,000.00	1.000	08/26/2024	08/26/2024	33,125.00	33,125.00	-
	3130ANLW8	21CCT053	MC2	5,000,000.00	1.000	08/26/2024	08/26/2024	25,000.00	25,000.00	-
	3135G05X7	21CCT013	FAC	4,000,000.00	0.375	08/25/2024	08/26/2024	7,500.00	7,500.00	-
	3136G4J95	21CCT021	MC2	3,000,000.00	0.550	08/25/2024	08/26/2024	8,250.00	8,250.00	-
	3135G05X7	21CCT041	FAC	2,000,000.00	0.375	08/25/2024	08/26/2024	3,750.00	3,750.00	-
	3133EPUN3	23CCT023	FAC	12,000,000.00	4.500	08/28/2024	08/28/2024	270,000.00	270,000.00	-
	91282CAJ0	21CCT045	TRC	10,000,000.00	0.250	08/31/2024	08/30/2024	12,500.00	12,500.00	-
	91282CFH9	22CCT031	TRC	10,000,000.00	3.125	08/31/2024	08/30/2024	156,250.00	156,250.00	-
	STAR MAIN	STAR Main	RRP	933,276,478.53	5.470	08/30/2024	08/31/2024	2,043,391.26	2,043,391.26	-
	91282CFH9	23CCT027	TRC	3,000,000.00	3.125	08/31/2024	08/31/2024	46,875.00	46,875.00	-
	91282CKD2	24CCT005	TRC	12,000,000.00	4.250	08/31/2024	08/31/2024	255,000.00	255,000.00	-
							Subtotal	3,246,555.74	4,110,925.67	
							Total	3,246,555.74	4,110,925.67	
							Total Cash Overpayment	864,369.93		
							Total Cash Shortfall	0.00		

Cuyahoga County Treasury
Received Interest
Received August 1, 2024 - August 31, 2024

Date Received	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
August 2024	31846V567	USB Sweep	RR2	725,032.32	4.860	08/31/2024	38,051.17
	STAR ARP	STAR ARP	RRP	80,194,354.44		08/31/2024	369,360.60
	STAR DEVELOPMEN	STAR DEVELOP	RRP	26,622,698.65		08/31/2024	122,619.31
	STAR OPIOID	STAR OPIOID	RRP	22,130,055.47		08/31/2024	101,927.01
						Subtotal	631,958.09
						Total	631,958.09



**Opioid Custody
Portfolio Management
Portfolio Summary
August 31, 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	2,765,000.00	2,722,339.55	2,722,312.92	4.32	184	116	5.220	5.292
US Agency- Fixed Rate	22,365,000.00	22,448,880.55	22,251,115.91	35.33	1,643	1,253	3.485	3.533
US Treasury	31,870,000.00	31,488,688.95	31,396,481.84	49.85	1,457	1,045	3.433	3.481
US Agency- Callable	6,380,000.00	6,063,671.80	6,356,758.57	10.09	1,630	634	1.286	1.303
Money Market Accounts	254,956.13	254,956.13	254,956.13	0.40	1	1	4.793	4.860
Investments	63,634,956.13	62,978,536.98	62,981,625.37	100.00%	1,480	1,033	3.318	3.364

Total Earnings	August 31 Month Ending	Fiscal Year To Date
Current Year	174,693.46	1,276,768.91
Average Daily Balance	62,091,725.33	62,559,530.08
Effective Rate of Return	3.31%	3.05%

9/5/24

Brad Cromes, Treasurer

Reporting period 08/01/2024-08/31/2024

Run Date: 09/04/2024 - 14:24

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