



Cuyahoga County
Executive Chris Ronayne

Treasurer's Office

To: State of Ohio Treasurer's Office

From: Raymond A. McDaniel, Chief Deputy Treasurer

Date: August 8, 2024

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End July 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
July 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	0.01	183	90	0.250	0.253
Corporate Notes	97,382,000.00	95,284,552.41	95,325,702.63	4.72	1,008	555	3.374	3.421
Commercial Paper	66,745,000.00	66,068,252.55	66,064,012.15	3.27	209	69	5.571	5.649
US Agency- Fixed Rate	198,614,000.00	195,061,534.42	198,326,956.44	9.81	1,724	840	2.436	2.470
US Treasury	320,080,000.00	312,564,084.05	316,550,641.45	15.66	1,709	1,129	3.042	3.084
US Agency- Callable	234,115,000.00	225,261,023.85	234,051,077.34	11.58	1,703	669	1.614	1.636
Foreign Notes	16,000,000.00	15,940,059.00	16,000,000.00	0.79	1,454	977	4.698	4.764
Municipal Notes	32,145,000.00	30,731,051.10	32,150,945.45	1.59	4,837	2,822	2.399	2.432
STAR Ohio Account	1,062,223,587.79	1,062,223,587.79	1,062,223,587.79	52.54	55	26	4.740	4.806
Money Market Accounts	725,032.32	725,032.32	725,032.32	0.04	61	30	4.793	4.860
	2,028,294,620.11	2,004,124,177.49	2,021,682,955.57	100.00%	805	432	3.811	3.864
Investments								
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	13,972,369.11	13,972,369.11	13,972,369.11		1	1	0.000	0.000
Accrued Interest at Purchase		348,734.50	348,734.50					
Subtotal		14,321,103.61	14,321,103.61					
Total Cash and Investments	2,042,266,989.22	2,018,445,281.10	2,036,004,059.18		805	432	3.811	3.864

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	4,596,052.56	30,321,675.90
Average Daily Balance	1,278,098,910.70	1,382,167,585.06
Effective Rate of Return	4.23%	3.76%


Raymond A. McDaniel, Chief Deputy Treasurer

8-8-24

Reporting period 07/01/2024-07/31/2024

Run Date: 08/07/2024 - 14:50

Portfolio PORT
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Report Ver. 7.3.6.1

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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	90	10/30/2024
Subtotal and Average			265,000.00		265,000.00	265,000.00	265,000.00		0.250	0.253	90	
Corporate Notes												
023135CF1	24CCT016	Amazon		06/18/2024	6,500,000.00	6,316,765.00	6,256,679.19	3.300	4.731	4.797	985	04/13/2027
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,625,051.50	3,664,504.00	0.850	0.896	0.909	85	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,975,173.00	5,029,561.83	0.850	0.876	0.888	85	10/25/2024
69371RR65	24CCT017	Bank of New York Mellon		07/03/2024	10,000,000.00	9,410,000.00	9,312,323.31	2.000	4.886	4.954	917	02/04/2027
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,142,802.70	2,155,041.94	0.600	0.575	0.583	43	09/13/2024
166764BX7	24CCT015	Chevron Corporation		06/17/2024	9,575,000.00	8,969,189.75	8,905,392.00	1.995	4.653	4.718	1,013	05/11/2027
166764BX7	24CCT020	Chevron Corporation		07/24/2024	5,592,000.00	5,238,194.16	5,220,107.01	1.995	4.509	4.572	1,013	05/11/2027
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,839,751.00	1,850,053.44	0.625	0.590	0.598	40	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,917,257.40	8,059,442.29	1.250	1.249	1.266	162	01/10/2025
24422EXM6	24CCT009	John Deere		04/10/2024	10,425,000.00	10,509,442.50	10,400,494.57	4.850	4.879	4.947	946	03/05/2027
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,969,200.00	4,999,964.77	0.625	0.622	0.631	43	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,963,040.00	5,999,920.15	0.625	0.628	0.637	43	09/13/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,908,200.00	9,997,106.02	3.950	3.929	3.984	333	06/30/2025
89236TKT1	24CCT018	Toyota Motor Credit Corporatio		07/16/2024	7,500,000.00	7,469,400.00	7,456,606.04	4.450	4.721	4.787	655	05/18/2026
94988J6H5	24CCT002	WELLS FARGO		01/23/2024	6,030,000.00	6,031,085.40	6,018,506.07	4.811	4.883	4.951	532	01/15/2026
Subtotal and Average			87,220,205.77		97,382,000.00	95,284,552.41	95,325,702.63		3.374	3.421	555	
Commercial Paper												
22533THC3	23CCT033	Credit Agricole Corporate IB		11/17/2023	11,585,000.00	11,566,116.45	11,565,672.36	5.460	5.737	5.817	11	08/12/2024
22533THP4	24CCT007	Credit Agricole Corporate IB		04/09/2024	15,415,000.00	15,364,747.10	15,364,789.92	5.330	5.440	5.515	22	08/23/2024
22533TMS2	24CCT012	Credit Agricole Corporate IB		05/16/2024	11,745,000.00	11,492,247.60	11,491,777.80	5.280	5.547	5.624	147	12/26/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY		12/04/2023	10,220,000.00	10,197,311.60	10,197,047.58	5.390	5.666	5.745	15	08/16/2024
63873JM56	24CCT010	Natixis		05/10/2024	10,480,000.00	10,286,748.80	10,285,229.20	5.310	5.579	5.656	126	12/05/2024
63873JM98	24CCT013	Natixis		06/10/2024	7,300,000.00	7,161,081.00	7,159,495.29	5.330	5.478	5.554	130	12/09/2024
Subtotal and Average			66,369,102.59		66,745,000.00	66,068,252.55	66,064,012.15		5.571	5.649	69	
US Agency- Fixed Rate												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,516,600.00	9,999,900.44	0.500	0.494	0.501	454	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,411,070.00	11,000,000.00	5.000	4.932	5.000	1,544	10/23/2028
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,899,400.00	19,999,134.12	1.600	1.613	1.635	47	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,136,944.00	11,233,785.17	3.875	3.734	3.786	1,363	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	12,078,120.00	11,956,234.40	4.250	4.292	4.352	1,467	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,199,080.00	11,994,816.60	4.500	4.450	4.512	1,488	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,438,653.00	10,075,163.60	4.875	4.873	4.941	1,553	11/01/2028

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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												
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,382,100.00	10,019,376.68	0.875	0.758	0.769	680	06/12/2026
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	12,028,887.00	11,755,879.55	4.750	4.555	4.618	1,499	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,175,249.11	3,319,108.46	0.375	0.736	0.746	418	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,280,600.00	14,971,583.74	0.650	0.795	0.806	452	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,353,558.60	10,843,373.88	0.650	0.994	1.007	447	10/22/2025
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,759,295.35	11,335,000.00	0.560	0.552	0.560	473	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,345,204.95	6,715,000.00	0.600	0.592	0.600	509	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,291,907.45	2,418,280.89	0.650	0.536	0.544	474	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,519,984.00	1,599,222.73	0.500	0.531	0.539	463	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,821,880.00	3,984,792.93	0.375	0.728	0.738	389	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,632,900.00	9,986,848.92	0.500	0.643	0.652	320	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,910,940.00	1,995,355.30	0.375	0.588	0.596	389	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,904,720.00	12,069,023.76	3.900	3.653	3.704	1,170	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,974,440.96	11,055,075.27	2.875	3.859	3.913	914	02/01/2027
Subtotal and Average			206,384,233.05		198,614,000.00	195,061,534.42	198,326,956.44		2.436	2.470	840	
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,605,197.50	10,658,817.78	3.625	3.830	3.883	1,328	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	14,127,000.00	14,973,899.79	0.750	0.845	0.857	607	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,317,280.00	16,944,679.62	0.250	0.603	0.612	333	06/30/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,533,600.00	9,954,367.30	0.250	0.669	0.679	395	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,625,900.00	9,970,991.19	0.250	0.596	0.604	303	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,506,300.00	9,956,130.01	0.250	0.624	0.633	425	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,129,725.00	7,465,436.83	0.250	0.643	0.652	425	09/30/2025
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,207,473.00	7,701,935.42	0.875	1.064	1.078	790	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,344,900.00	9,984,342.78	1.125	1.180	1.197	821	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,342,200.00	9,993,018.81	1.250	1.262	1.280	882	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,602,700.00	9,952,591.28	2.500	2.655	2.691	972	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,421,198.00	4,486,926.40	2.625	3.532	3.581	1,033	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,883,991.10	6,072,327.84	2.750	2.932	2.973	1,094	07/31/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,344,191.50	7,316,255.13	4.125	4.110	4.167	1,155	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,731,300.00	9,719,340.86	3.125	4.084	4.140	1,125	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,659,001.00	10,579,426.46	3.250	4.317	4.377	1,063	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,007,860.00	2,979,444.10	4.125	4.307	4.367	1,155	09/30/2027
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,704,820.00	13,956,956.40	2.250	3.449	3.497	1,201	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,852,040.00	3,883,771.43	2.750	3.756	3.808	1,094	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,883,390.00	2,906,203.21	2.625	4.347	4.407	1,033	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,525,160.00	11,742,249.62	2.875	3.450	3.498	1,383	05/15/2028

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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												
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	3,007,860.00	2,963,127.12	4.125	4.492	4.554	1,155	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,273,020.00	6,197,966.30	2.750	4.545	4.608	1,002	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	12,062,400.00	11,864,951.02	4.125	4.380	4.441	1,460	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,889,030.00	2,851,620.94	2.750	4.507	4.570	1,094	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,919,390.00	2,879,909.12	3.125	4.498	4.560	1,125	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,330,740.25	2,302,179.19	2.625	4.529	4.592	1,033	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	10,005,100.00	9,893,038.92	4.000	4.244	4.303	1,429	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	13,215,280.00	13,054,644.30	4.375	4.208	4.266	1,582	11/30/2028
91282CJW2	24CCT004	U.S. Treasury		03/18/2024	12,000,000.00	12,024,840.00	11,841,112.68	4.000	4.270	4.329	1,644	01/31/2029
91282CKD2	24CCT005	U.S. Treasury		03/18/2024	12,000,000.00	12,157,080.00	11,968,355.25	4.250	4.255	4.314	1,672	02/28/2029
91282CKG5	24CCT008	U.S. Treasury		04/09/2024	14,500,000.00	14,609,910.00	14,312,603.11	4.125	4.376	4.437	1,703	03/31/2029
91282CKP5	24CCT011	U.S. Treasury		05/10/2024	8,795,000.00	9,053,397.10	8,840,571.51	4.625	4.440	4.502	1,733	04/30/2029
91282CKT7	24CCT014	U.S. Treasury		06/18/2024	9,640,000.00	9,879,457.60	9,726,338.62	4.500	4.233	4.292	1,764	05/31/2029
91282CJR3	24CCT019	U.S. Treasury		07/24/2024	6,500,000.00	6,445,920.00	6,390,095.87	3.750	4.116	4.173	1,613	12/31/2028
91282CLC3	24CCT021	U.S. Treasury		07/31/2024	10,300,000.00	10,335,432.00	10,265,015.24	4.000	4.020	4.076	1,825	07/31/2029
Subtotal and Average			310,028,174.59		320,080,000.00	312,564,084.05	316,550,641.45		3.042	3.084	1,129	

US Agency- Callable

3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	15,157,760.00	15,996,841.40	0.600	0.607	0.615	480	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,426,700.00	9,995,716.22	0.470	0.493	0.500	529	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,640,650.00	3,750,000.00	0.710	0.700	0.710	243	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,708,400.00	10,000,000.00	0.710	0.700	0.710	243	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,928,826.00	8,198,096.84	0.720	0.742	0.752	270	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,415,400.00	1,494,994.68	0.500	0.733	0.744	509	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,274,145.00	10,476,133.73	3.375	3.408	3.455	1,140	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,072,900.00	10,004,676.99	4.375	4.220	4.279	1,182	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,554,528.00	11,710,952.34	4.000	3.641	3.692	1,253	01/06/2028
3133EP5U5	24CCT006	Federal Farm Credit Bank		03/20/2024	12,000,000.00	12,074,400.00	11,880,388.33	4.125	4.307	4.367	1,692	03/20/2029
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,773,200.75	8,217,648.62	0.850	0.896	0.908	574	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	969,817.10	1,025,249.04	0.550	0.847	0.858	560	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	14,164,050.00	15,000,000.00	1.000	0.986	1.000	606	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,647,136.00	17,598,293.51	0.960	0.953	0.966	581	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,880,360.00	4,000,000.00	0.800	0.789	0.800	270	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,812,400.00	8,000,000.00	0.670	0.661	0.670	202	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,190,863.75	6,625,000.00	1.000	0.986	1.000	755	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,397,027.20	5,769,882.52	1.000	0.987	1.001	734	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,672,350.00	4,998,964.70	1.000	0.996	1.010	755	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,477,700.00	9,977,574.58	0.600	0.756	0.766	501	12/15/2025

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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												
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,417,710.00	1,495,283.68	0.520	0.736	0.746	516	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,189,106.00	8,777,880.61	1.400	1.391	1.410	881	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,645,612.70	5,653,157.99	4.500	4.635	4.700	63	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,076,547.20	2,079,350.40	4.500	4.627	4.692	63	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,910,705.10	7,927,255.67	4.250	4.014	4.070	1,226	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,521,600.00	9,994,091.93	0.500	0.544	0.552	425	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,506,500.00	9,998,637.22	0.600	0.603	0.611	452	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,669,400.00	6,002,120.83	0.640	0.606	0.615	516	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,868,720.00	2,993,644.39	0.550	0.742	0.752	389	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,838,534.05	1,913,568.66	0.700	0.766	0.776	363	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,377,975.00	2,495,672.46	0.580	0.714	0.724	445	10/20/2025
Subtotal and Average			234,048,790.27		234,115,000.00	225,261,023.85	234,051,077.34		1.614	1.636	669	
Foreign Notes												
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,950,290.00	3,000,000.00	1.950	1.924	1.950	212	03/01/2025
46514AL72	23CCT034	State of Israel		12/04/2023	2,000,000.00	1,998,516.00	2,000,000.00	5.360	5.286	5.360	487	12/01/2025
46514AM48	23CCT035	State of Israel		12/04/2023	5,000,000.00	4,993,425.00	5,000,000.00	5.390	5.316	5.390	852	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	2,997,858.00	3,000,000.00	5.590	5.513	5.590	1,583	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	1,673	03/01/2029
Subtotal and Average			16,000,000.00		16,000,000.00	15,940,059.00	16,000,000.00		4.698	4.764	977	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,368,098.00	3,550,000.00	0.887	0.875	0.887	487	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	459,845.00	500,000.00	1.015	1.001	1.015	973	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	451,020.00	500,000.00	1.215	1.198	1.215	1,339	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	281,910.00	300,000.00	0.784	0.773	0.784	608	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	314,604.50	350,000.00	1.215	1.198	1.215	1,339	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	288,955.80	315,000.00	1.015	1.001	1.015	973	04/01/2027
9AMBDD07	17CCT001	Cuyahoga County		02/07/2017	15,800,000.00	15,800,000.00	15,800,000.00	3.500	3.452	3.500	4,536	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	845,731.40	890,000.00	1.101	1.086	1.101	487	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	494,332.80	520,000.00	1.255	1.238	1.255	487	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	842,023.35	945,000.00	1.822	1.797	1.822	1,583	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,621,423.05	5,295,000.00	1.922	1.895	1.922	1,948	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,233,029.70	1,330,000.00	1.466	1.446	1.466	852	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	548,420.40	605,000.00	1.616	1.594	1.616	1,217	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	453,240.00	500,000.00	1.616	1.594	1.616	1,217	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	361,717.50	379,676.49	1.500	0.543	0.550	487	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	366,699.60	371,268.96	1.500	0.454	0.460	122	12/01/2024

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
July 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
Subtotal and Average			32,151,230.54		32,145,000.00	30,731,051.10	32,150,945.45		2.399	2.432	2,822	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	80,194,354.44	80,194,354.44	80,194,354.44		0.000	0.000	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	26,622,699.35	26,622,699.35	26,622,699.35		0.000	0.000	1	
STAR MAIN	STAR Main	STAR Ohio		06/30/2024	933,276,478.53	933,276,478.53	933,276,478.53	5.470	5.395	5.470	30	08/31/2024
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	22,130,055.47	22,130,055.47	22,130,055.47		0.000	0.000	1	
Subtotal and Average			309,859,842.64		1,062,223,587.79	1,062,223,587.79	1,062,223,587.79		4.740	4.806	26	
Money Market Accounts												
31846V567	USB Sweep	First American Money Market Fu		07/01/2024	725,032.32	725,032.32	725,032.32	4.860	4.793	4.860	30	08/31/2024
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			11,258.42		725,032.32	725,032.32	725,032.32		4.793	4.860	30	
Total and Average			1,278,098,910.70		2,028,294,620.11	2,004,124,177.49	2,021,682,955.57		3.811	3.864	432	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
July 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			8,228,217.28	8,228,217.28	8,228,217.28		0.000	0.000	1
PNC	PNC	PNC		01/01/2024	5,743,341.75	5,743,341.75	5,743,341.75		0.000	0.000	1
US BANK	US Bank	US Bank		01/01/2024	810.08	810.08	810.08		0.000	0.000	1
Average Balance			0.00	Accrued Interest at Purchase		348,734.50	348,734.50				1
				Subtotal		14,321,103.61	14,321,103.61				
Total Cash and Investments			1,278,098,910.70		2,042,266,989.22	2,018,445,281.10	2,036,004,059.18		3.811	3.864	432

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
July 1, 2024 through July 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			0.00	3,202,044.24	
PNC	PNC	PNC			1,734,723.07	0.00	
US BANK	US Bank	US Bank			0.00	381,006.00	
Subtotal							0.00
Corporate Notes							
69371RR65	24CCT017	Bank of New York Mellon	2.000	07/03/2024	9,291,000.00	0.00	
166764BX7	24CCT020	Chevron Corporation	1.995	07/24/2024	5,217,503.76	0.00	
89236TKT1	24CCT018	Toyota Motor Credit Corporatio	4.450	07/16/2024	7,455,600.00	0.00	
Subtotal							95,325,702.63
Commercial Paper							
63873JG20	24CCT001	Natixis	5.235	07/02/2024	0.00	14,070,000.00	
Subtotal							66,064,012.15
US Agency- Fixed Rate							
3133EKWV4	19CCT022	Federal Farm Credit Bank	1.850	07/26/2024	0.00	10,000,000.00	
Subtotal							198,326,956.44
US Treasury							
91282CCF6	21CCT068	U.S. Treasury	0.750	07/16/2024	0.00	7,810,037.29	
91282CEN7	22CCT026	U.S. Treasury	2.750	07/24/2024	0.00	5,962,500.00	
91282CJR3	24CCT019	U.S. Treasury	3.750	07/24/2024	6,389,550.78	0.00	
91282CLC3	24CCT021	U.S. Treasury	4.000	07/31/2024	10,264,996.07	0.00	
Subtotal							316,550,641.45
US Agency- Callable							
Subtotal							234,051,077.34
Foreign Notes							
Subtotal							16,000,000.00
Municipal Notes							
Subtotal							32,150,945.45

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio			368,031.60	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio			25,570,945.80	0.00	
STAR MAIN	STAR Main	STAR Ohio	5.470		751,401,999.00	0.00	
STAR OPIOID	STAR OPIOID	STAR Ohio			101,560.26	0.00	
		Subtotal			777,442,536.66	0.00	1,062,223,587.79
Money Market Accounts							
31846V567	USB Sweep	First American Money Market Fu	4.860		349,010.76	0.00	
		Subtotal			349,010.76	0.00	725,032.32
		Total			818,144,921.10	41,425,587.53	2,021,682,955.57



Cuyahoga County Treasury
Received Interest
Sorted by Date Received
Received July 1, 2024 - July 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	
July 2024	63873JG20	24CCT001	ACP	0.00	5.235	07/02/2024	07/02/2024	0.00	366,236.24	366,236.24
	3133EN5N6	23CCT001	MC2	11,600,000.00	4.000	07/06/2024	07/06/2024	232,000.00	232,000.00	-
	9AMBDDB07	17CCT001	MUN	15,800,000.00	3.500	07/01/2024	07/09/2024	276,500.00	276,500.00	-
	24422EVY2	22CCT001	MTN	8,060,000.00	1.250	07/10/2024	07/10/2024	50,375.00	50,375.00	-
	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	07/12/2024	07/12/2024	23,500.00	23,500.00	-
	94988J6H5	24CCT002	MTN	6,030,000.00	4.811	07/15/2024	07/15/2024	138,604.91	138,604.91	-
	91282CCF6	21CCT068	TRC	0.00	0.750	07/16/2024	07/16/2024	7,399.59	7,399.59	-
	91282CEN7	22CCT026	TRC	0.00	2.750	07/24/2024	07/24/2024	38,111.41	38,111.41	-
	3133EKWV4	19CCT022	FAC	0.00	1.850	07/26/2024	07/26/2024	92,500.00	92,500.00	-
	3135G05M1	21CCT022	MC2	1,915,000.00	0.700	07/30/2024	07/30/2024	6,702.50	6,702.50	-
	STAR MAIN	STAR Main	RRP	181,874,479.53	5.470	07/31/2024	07/31/2024	2,757,797.78	2,757,797.78	-
	91282CFB2	22CCT025	TRC	6,110,000.00	2.750	07/31/2024	07/31/2024	84,012.50	84,012.50	-
	91282CFB2	23CCT014	TRC	4,000,000.00	2.750	07/31/2024	07/31/2024	55,000.00	55,000.00	-
	91282CHQ7	23CCT025	TRC	12,000,000.00	4.125	07/31/2024	07/31/2024	247,500.00	247,500.00	-
	91282CFB2	23CCT026	TRC	3,000,000.00	2.750	07/31/2024	07/31/2024	41,250.00	41,250.00	-
	91282CJW2	24CCT004	TRC	12,000,000.00	4.000	07/31/2024	07/31/2024	240,000.00	240,000.00	-
							Subtotal	4,291,253.69	4,657,489.93	
							Total	4,291,253.69	4,657,489.93	
							Total Cash Overpayment	366,236.24		
							Total Cash Shortfall	0.00		

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

Date Received	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
July 2024	31846V567	USB Sweep	RR2	376,021.57	4.860	07/31/2024	27,476.93
	STAR ARP	STAR ARP	RRP	79,826,322.84		07/31/2024	368,031.60
	STAR DEVELOPMEN	STAR DEVELOP	RRP	1,051,753.55		07/31/2024	44,775.29
	STAR OPIOID	STAR OPIOID	RRP	22,028,495.21		07/31/2024	101,560.26
						Subtotal	541,844.08
						Total	541,844.08



**Opioid Custody
Portfolio Management
Portfolio Summary
July 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	1,505,000.00	1,494,690.75	1,494,634.73	2.38	129	46	5.496	5.572
US Agency- Fixed Rate	22,365,000.00	22,281,844.30	22,247,331.72	35.35	1,643	1,284	3.485	3.533
US Treasury	33,120,000.00	32,457,599.50	32,625,793.62	51.85	1,449	1,046	3.340	3.386
US Agency- Callable	6,380,000.00	6,007,739.40	6,355,537.03	10.10	1,630	665	1.286	1.303
Money Market Accounts	203,554.08	203,554.08	203,554.08	0.32	1	1	4.793	4.860
Investments	63,573,554.08	62,445,428.03	62,926,851.18	100.00%	1,500	1,064	3.240	3.285

Total Earnings	July 31 Month Ending	Fiscal Year To Date
Current Year	173,667.55	1,123,697.12
Average Daily Balance	62,760,745.47	62,627,614.34
Effective Rate of Return	3.26%	3.07%

Raymond A. McDaniel
Raymond A. McDaniel, Chief Deputy Treasurer

8-8-24