



Cuyahoga County  
**Together We Thrive**

Treasury Department

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: April 9, 2024

Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End March 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  
March 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.
Corporate Notes	71,940,000.00	70,813,222.50	71,916,130.24	6.02	989	227	1.933	1.960
Commercial Paper	54,804,000.00	54,062,486.86	54,068,180.80	4.53	239	89	5.696	5.775
US Agency- Fixed Rate	235,254,000.00	227,689,854.51	234,165,052.93	19.61	1,733	878	2.393	2.426
US Treasury	311,195,000.00	297,485,579.65	307,323,567.37	25.74	1,645	1,063	2.697	2.735
US Agency- Callable	234,115,000.00	221,912,970.20	234,031,525.98	19.60	1,703	791	1.614	1.636
Foreign Notes	16,000,000.00	15,923,968.00	16,000,000.00	1.34	1,454	1,099	4.698	4.764
Municipal Notes	32,145,000.00	30,483,292.15	32,153,383.52	2.69	4,837	2,943	2.398	2.432
STAR Ohio Account	241,106,068.82	241,106,068.82	241,106,068.82	20.19	1	1	1.470	1.490
Money Market Accounts	3,150,639.68	3,150,639.68	3,150,639.68	0.26	7,701	7,610	0.000	0.000
	<b>1,199,709,708.50</b>	<b>1,162,628,082.37</b>	<b>1,193,914,549.34</b>	<b>100.00%</b>	<b>1,338</b>	<b>733</b>	<b>2.279</b>	<b>2.310</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Passbook/Checking (not included in yield calculations)	26,101,978.99	26,101,978.99	26,101,978.99		1	1	0.000	0.000
Accrued Interest at Purchase		106,101.82	106,101.82					
Subtotal		26,208,080.81	26,208,080.81					
<b>Total Cash and Investments</b>	<b>1,225,811,687.49</b>	<b>1,188,836,163.18</b>	<b>1,220,122,630.15</b>		<b>1,338</b>	<b>733</b>	<b>2.279</b>	<b>2.310</b>

Total Earnings	March 31 Month Ending	Fiscal Year To Date
Current Year	3,736,350.96	10,559,652.88
<b>Average Daily Balance</b>	<b>1,502,637,841.25</b>	<b>1,551,208,130.35</b>
<b>Effective Rate of Return</b>	<b>2.93%</b>	<b>2.73%</b>

  
 Brad Cromes, Treasurer
 4/9/24

Reporting period 03/01/2024-03/31/2024

Run Date: 04/09/2024 - 07:46

Portfolio PORT  
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Report Ver. 7.3.6.1

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>Certificates of Deposit - Bank</b>												
<b>Subtotal and Average</b>			<b>21,935,741.94</b>									
<b>Corporate Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,934,990.00	10,999,937.36	0.450	0.449	0.455	41	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,569,416.80	3,663,795.44	0.850	0.896	0.909	207	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,898,817.60	5,028,935.88	0.850	0.876	0.888	207	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,108,064.10	2,155,161.77	0.600	0.575	0.583	165	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,812,186.00	1,850,217.89	0.625	0.590	0.598	162	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,813,525.20	8,059,021.38	1.250	1.249	1.266	284	01/10/2025
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,623,932.00	6,650,000.00	5.200	5.133	5.204	53	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,893,650.00	4,999,864.12	0.625	0.622	0.631	165	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,872,380.00	5,999,692.00	0.625	0.628	0.637	165	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,428,955.00	6,497,580.06	0.500	0.667	0.676	78	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,858,300.00	9,996,050.46	3.950	3.929	3.984	455	06/30/2025
94988J6H5	24CCT002	WELLS FARGO		01/23/2024	6,030,000.00	5,999,005.80	6,015,873.88	4.811	4.883	4.951	654	01/15/2026
<b>Subtotal and Average</b>			<b>71,915,025.81</b>		<b>71,940,000.00</b>	<b>70,813,222.50</b>	<b>71,916,130.24</b>	<b>1.933</b>	<b>1.960</b>	<b>2.227</b>		
<b>Commercial Paper</b>												
22533THC3	23CCT033	Credit Agricole Corporate IB		11/17/2023	11,585,000.00	11,352,141.50	11,351,311.24	5.460	5.737	5.817	133	08/12/2024
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,334,089.46	8,331,279.79	5.640	5.933	6.015	74	06/14/2024
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,493,805.00	10,493,455.00	5.610	5.917	5.999	4	04/05/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY		12/04/2023	10,220,000.00	10,008,446.00	10,010,367.92	5.390	5.666	5.745	137	08/16/2024
63873JG20	24CCT001	Natixis		01/05/2024	14,070,000.00	13,874,004.90	13,881,766.85	5.235	5.375	5.450	92	07/02/2024
<b>Subtotal and Average</b>			<b>55,178,712.85</b>		<b>54,804,000.00</b>	<b>54,062,486.86</b>	<b>54,068,180.80</b>	<b>5.696</b>	<b>5.775</b>	<b>5.899</b>	<b>89</b>	
<b>US Agency- Fixed Rate</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,353,800.00	9,999,873.78	0.500	0.494	0.501	576	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,315,480.00	11,000,000.00	5.000	4.932	5.000	1,666	10/23/2028
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,894,700.00	9,998,945.83	1.850	1.859	1.885	116	07/26/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,650,400.00	19,996,875.29	1.600	1.613	1.635	169	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	10,999,856.00	11,236,801.71	3.875	3.734	3.786	1,485	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	11,974,080.00	11,952,602.40	4.250	4.292	4.352	1,589	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,093,600.00	11,994,392.60	4.500	4.450	4.512	1,610	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,345,935.00	10,073,215.64	4.875	4.873	4.941	1,675	11/01/2028
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,788,650.00	14,999,069.55	1.500	1.479	1.500	136	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,320,500.00	10,022,841.96	0.875	0.758	0.769	802	06/12/2026

Portfolio PORT  
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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>US Agency- Fixed Rate</b>												
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	9,033,100.00	9,362,860.33	1.020	3.370	3.417	1,059	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,481,428.40	1,538,372.55	1.020	3.299	3.345	1,059	02/24/2027
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	11,926,395.00	11,760,419.53	4.750	4.555	4.618	1,621	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,122,021.10	3,315,062.39	0.375	0.736	0.746	540	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,037,150.00	14,963,938.11	0.650	0.795	0.806	574	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,208,068.20	10,830,686.50	0.650	0.994	1.007	569	10/22/2025
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,561,726.30	11,335,000.00	0.560	0.552	0.560	595	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,246,293.00	6,715,000.00	0.600	0.592	0.600	631	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,249,161.95	2,419,123.94	0.650	0.536	0.544	596	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,495,568.00	1,599,018.19	0.500	0.531	0.539	585	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,757,320.00	3,980,040.72	0.375	0.728	0.738	511	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,483,500.00	9,981,854.83	0.500	0.643	0.652	442	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,878,660.00	1,993,903.84	0.375	0.588	0.596	511	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,632,800.00	12,076,201.27	3.900	3.653	3.704	1,292	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,839,661.56	11,018,951.97	2.875	3.859	3.913	1,036	02/01/2027
<b>Subtotal and Average</b>			<b>234,147,736.88</b>		<b>235,254,000.00</b>	<b>227,689,854.51</b>	<b>234,165,052.93</b>		<b>2.393</b>	<b>2.426</b>	<b>878</b>	

**US Treasury**

3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,464,050.00	10,650,465.21	3.625	3.830	3.883	1,450	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,898,400.00	14,968,653.95	0.750	0.845	0.857	729	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,049,020.00	16,924,412.09	0.250	0.603	0.612	455	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,407,800.00	9,952,931.30	0.250	0.600	0.609	486	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,375,800.00	9,940,273.15	0.250	0.669	0.679	517	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,471,100.00	9,959,311.08	0.250	0.596	0.604	425	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,344,900.00	9,943,536.74	0.250	0.624	0.633	547	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,008,675.00	7,455,515.16	0.250	0.643	0.652	547	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,662,600.00	6,978,190.76	0.375	0.658	0.668	394	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,232,126.50	7,803,844.24	0.750	1.015	1.029	790	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,079,072.00	7,696,829.25	0.875	1.064	1.078	912	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,184,400.00	9,982,016.13	1.125	1.180	1.197	943	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,180,500.00	9,992,053.16	1.250	1.262	1.280	1,004	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,468,000.00	9,946,640.80	2.500	2.655	2.691	1,094	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,359,052.00	4,473,572.12	2.625	3.532	3.581	1,155	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,802,605.90	6,068,126.74	2.750	2.932	2.973	1,216	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,713,620.00	5,958,267.33	2.750	2.952	2.993	1,124	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,268,084.75	7,315,331.43	4.125	4.110	4.167	1,277	09/30/2027

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>US Treasury</b>												
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,606,300.00	9,688,904.94	3.125	4.084	4.140	1,247	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,526,130.00	10,542,634.39	3.250	4.317	4.377	1,185	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,976,690.00	2,977,272.82	4.125	4.307	4.367	1,277	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,952,000.00	10,015,686.24	4.500	4.192	4.250	243	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,487,320.00	13,901,792.94	2.250	3.449	3.497	1,323	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,798,760.00	3,870,809.93	2.750	3.756	3.808	1,216	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,842,860.00	2,895,125.56	2.625	4.347	4.407	1,155	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,355,480.00	11,719,512.42	2.875	3.450	3.498	1,505	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,976,690.00	2,959,232.32	4.125	4.492	4.554	1,277	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,189,755.00	6,161,191.74	2.750	4.545	4.608	1,124	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,925,000.00	11,853,666.11	4.125	4.380	4.441	1,582	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,849,070.00	2,835,074.10	2.750	4.507	4.570	1,216	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,881,890.00	2,866,885.93	3.125	4.498	4.560	1,247	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,297,978.50	2,287,673.73	2.625	4.529	4.592	1,155	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	9,889,100.00	9,883,907.19	4.000	4.244	4.303	1,551	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	13,068,510.00	13,058,858.34	4.375	4.208	4.266	1,704	11/30/2028
91282CJW2	24CCT004	U.S. Treasury		03/18/2024	12,000,000.00	11,876,280.00	11,829,321.78	4.000	4.270	4.329	1,766	01/31/2029
91282CKD2	24CCT005	U.S. Treasury		03/18/2024	12,000,000.00	12,015,960.00	11,966,046.25	4.250	4.255	4.314	1,794	02/28/2029
<b>Subtotal and Average</b>			<b>294,223,842.35</b>		<b>311,195,000.00</b>	<b>297,485,579.65</b>	<b>307,323,567.37</b>		<b>2.697</b>	<b>2.735</b>	<b>1,063</b>	
<b>US Agency- Callable</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,925,280.00	15,996,040.07	0.600	0.607	0.615	602	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,256,000.00	9,994,729.56	0.470	0.493	0.500	651	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,591,000.00	3,750,000.00	0.710	0.700	0.710	365	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,576,000.00	10,000,000.00	0.710	0.700	0.710	365	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,834,280.00	8,197,241.48	0.720	0.742	0.752	392	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,392,165.00	1,493,798.19	0.500	0.733	0.744	631	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,150,980.00	10,473,585.73	3.375	3.408	3.455	1,262	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,972,000.00	10,005,158.33	4.375	4.220	4.279	1,304	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,448,968.00	11,721,733.14	4.000	3.641	3.692	1,375	01/06/2028
3133EP5U5	24CCT006	Federal Farm Credit Bank		03/20/2024	12,000,000.00	11,922,000.00	11,871,788.33	4.125	4.307	4.367	1,814	03/20/2029
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,643,986.00	8,216,087.26	0.850	0.896	0.908	696	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	953,265.00	1,024,214.34	0.550	0.847	0.858	682	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,911,300.00	15,000,000.00	1.000	0.986	1.000	728	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,383,488.00	17,597,936.76	0.960	0.953	0.966	703	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,821,000.00	4,000,000.00	0.800	0.789	0.800	392	04/28/2025

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>US Agency- Callable</b>												
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,692,640.00	8,000,000.00	0.670	0.661	0.670	324	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,066,380.00	6,625,000.00	1.000	0.986	1.000	877	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,294,609.70	5,769,863.05	1.000	0.987	1.001	856	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,578,400.00	4,998,797.94	1.000	0.996	1.010	877	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,292,100.00	9,972,127.11	0.600	0.756	0.766	623	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,389,465.00	1,494,171.78	0.520	0.736	0.746	638	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,012,979.20	8,777,587.94	1.400	1.391	1.410	1,003	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,633,115.15	5,649,592.81	4.500	4.635	4.700	185	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,071,950.40	2,078,093.10	4.500	4.627	4.692	185	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,842,578.70	7,931,449.78	4.250	4.014	4.070	1,348	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,369,600.00	9,992,399.89	0.500	0.544	0.552	547	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,350,600.00	9,998,270.56	0.600	0.603	0.611	574	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,556,900.00	6,002,620.83	0.640	0.606	0.615	638	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,823,750.00	2,991,658.26	0.550	0.742	0.752	511	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,812,490.05	1,913,090.21	0.700	0.766	0.776	485	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,343,700.00	2,494,489.53	0.580	0.714	0.724	567	10/20/2025
<b>Subtotal and Average</b>			<b>226,850,634.23</b>		<b>234,115,000.00</b>	<b>221,912,970.20</b>	<b>234,031,525.98</b>		<b>1.614</b>	<b>1.636</b>	<b>791</b>	
<b>Foreign Notes</b>												
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,924,370.00	3,000,000.00	1.950	1.924	1.950	334	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	609	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	974	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	2,999,658.00	3,000,000.00	5.590	5.513	5.590	1,705	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	1,795	03/01/2029
<b>Subtotal and Average</b>			<b>14,645,161.29</b>		<b>16,000,000.00</b>	<b>15,923,968.00</b>	<b>16,000,000.00</b>		<b>4.698</b>	<b>4.764</b>	<b>1,099</b>	
<b>Municipal Notes</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,313,747.50	3,550,000.00	0.887	0.875	0.887	609	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	451,300.00	500,000.00	1.015	1.001	1.015	1,095	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	442,060.00	500,000.00	1.215	1.198	1.215	1,461	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	277,563.00	300,000.00	0.784	0.773	0.784	730	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	308,735.00	350,000.00	1.215	1.198	1.215	1,461	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	283,827.60	315,000.00	1.015	1.001	1.015	1,095	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	15,800,000.00	15,800,000.00	15,800,000.00	3.500	3.452	3.500	4,658	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	832,968.80	890,000.00	1.101	1.086	1.101	609	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	487,546.80	520,000.00	1.255	1.238	1.255	609	12/01/2025

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
March 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
<b>Municipal Notes</b>												
353174J00	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	626,920.63	945,000.00	1.822	1.797	1.822	1,709	12/01/2028
353174J06	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,537,973.85	5,295,000.00	1.922	1.895	1.922	2,070	12/01/2029
353174J02	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,214,343.20	1,330,000.00	1.466	1.446	1.466	974	12/01/2026
353174J08	20CCT058	Franklin County Convention Fac		09/22/2020	606,000.00	590,998.85	606,000.00	1.616	1.604	1.616	1,830	12/01/2027
353174J07	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	446,185.00	500,000.00	1.676	1.594	1.616	1,359	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	356,917.50	380,845.61	1.500	0.543	0.550	609	12/01/2025
54376PAR2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	364,040.30	372,537.04	1.500	0.464	0.466	244	12/01/2024
	<b>Subtotal and Average</b>		<b>32,153,668.62</b>		<b>32,145,000.00</b>	<b>30,483,292.15</b>	<b>32,153,383.52</b>		<b>2.398</b>	<b>2.432</b>	<b>2,943</b>	
<b>STAR Ohio Account</b>												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	126,741,031.90	126,741,031.90	126,741,031.90	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	3,575,028.31	3,575,028.31	3,575,028.31	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/01/2013	87,944,243.16	87,944,243.16	87,944,243.16	1.400	1.470	1.400	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	23,445,765.45	23,445,765.45	23,445,765.45	1.490	1.470	1.490	1	
	<b>Subtotal and Average</b>		<b>498,623,065.39</b>		<b>241,108,068.82</b>	<b>241,108,068.82</b>	<b>241,108,068.82</b>		<b>1.470</b>	<b>1.490</b>	<b>1</b>	
<b>Money Market Accounts</b>												
31846V667	USB Sweep	First American Money Market Fu		01/01/2024	3,150,639.68	3,150,639.68	3,150,639.68		0.000	0.000	7,610	01/31/2046
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.176	0.106	0.176	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.920	0.907	0.920	1	
	<b>Subtotal and Average</b>		<b>15,440,980.12</b>		<b>3,150,639.68</b>	<b>3,150,639.68</b>	<b>3,150,639.68</b>		<b>0.000</b>	<b>0.000</b>	<b>7,610</b>	
	<b>Total and Average</b>		<b>1,502,637,841.25</b>		<b>1,199,709,708.50</b>	<b>1,162,628,082.37</b>	<b>1,193,914,549.34</b>		<b>2.279</b>	<b>2.310</b>	<b>733</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
March 31, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity
<b>Passbook/Checking Accounts</b>											
KEY	Key	KEY BANK			9,296,667.04	9,296,667.04	9,296,667.04	0.000	0.000		1
PNC	PNC	PNC		01/01/2024	16,086,859.40	16,086,859.40	16,086,859.40	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
	<b>Average Balance</b>		<b>0.00</b>	<b>Accrued Interest at Purchase</b>		<b>106,101.82</b>	<b>106,101.82</b>				<b>1</b>
				<b>Subtotal</b>		<b>26,208,080.81</b>	<b>26,208,080.81</b>				
<b>Total Cash and Investments</b>			<b>1,502,667,041.25</b>		<b>1,225,011,667.49</b>	<b>1,160,000,163.18</b>	<b>1,220,122,630.15</b>	<b>-2.279</b>	<b>2.910</b>		<b>730</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
23CDC005	23CD005	First Federal of Lakewood	0.250	03/29/2024	0.00	486,000.00	
23CD006	23CD006	KEY BANK	0.250	03/29/2024	0.00	15,800,000.00	
23CD007	23CD007	KEY BANK	0.250	03/29/2024	0.00	8,000,000.00	
		<b>Subtotal</b>			<b>0.00</b>	<b>24,286,000.00</b>	<b>0.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			0.00	17,340,231.27	
PNC	PNC	PNC			5,222,578.25	0.00	
US BANK	US Bank	US Bank			245,650.47	0.00	
		<b>Subtotal</b>			<b>5,538,228.72</b>	<b>17,340,231.27</b>	<b>0.00</b>
<b>Corporate Notes</b>							
		<b>Subtotal</b>					<b>71,916,130.24</b>
<b>Commercial Paper</b>							
13607EC15	23CCT019	Canadian IMP	5.470	03/01/2024	0.00	13,985,000.00	
46640PC43	23CCT018	JP Morgan CP	5.400	03/04/2024	0.00	8,100,000.00	
		<b>Subtotal</b>			<b>0.00</b>	<b>22,085,000.00</b>	<b>54,066,180.80</b>
<b>US Agency- Fixed Rate</b>							
		<b>Subtotal</b>					<b>234,165,052.93</b>
<b>US Treasury</b>							
91282CJWZ	24CCT004	U.S. Treasury	4.000	03/18/2024	11,827,968.72	0.00	
91282CKD2	24CCT005	U.S. Treasury	4.250	03/18/2024	11,965,781.28	0.00	
		<b>Subtotal</b>			<b>23,793,750.00</b>	<b>0.00</b>	<b>307,323,567.37</b>
<b>US Agency- Callable</b>							
3133EP505	24CCT006	Federal Farm Credit Bank	4.425	03/28/2024	11,871,000.00	0.00	
		<b>Subtotal</b>			<b>11,871,000.00</b>	<b>0.00</b>	<b>234,031,525.98</b>
<b>Foreign Notes</b>							
46514AMG1	19CCT010	State of Israel	3.350	03/01/2024	0.00	1,500,000.00	
46514AMN6	19CCT011	State of Israel	3.500	03/01/2024	0.00	1,500,000.00	
46514AR04	24CCT009	State of Israel	3.340	03/15/2024	3,000,000.00	0.00	

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Subtotal</b>					<b>3,000,000.00</b>	<b>3,000,000.00</b>	<b>16,000,000.00</b>
<b>Municipal Notes</b>							
<b>Subtotal</b>							<b>32,153,383.52</b>
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	1.490		1,128,996.89	0.00	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		16,500.75	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		93,604,263.07	700,604,263.07	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		108,215.29	0.00	
<b>Subtotal</b>					<b>94,966,976.00</b>	<b>700,604,263.07</b>	<b>241,106,068.82</b>
<b>Money Market Accounts</b>							
31846V567	USB Sweep	First American Money Market Fu			0.00	12,700,018.45	
<b>Subtotal</b>					<b>0.00</b>	<b>12,700,018.45</b>	<b>3,150,639.68</b>
<b>Total</b>					<b>139,058,954.72</b>	<b>780,015,512.79</b>	<b>1,193,914,549.34</b>



**Cuyahoga County Treasury  
Received Interest  
Sorted by Date Received  
Received March 1, 2024 - March 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	
<b>March 2024</b>	46514AMG1	19CCT010	MC3	0.00	3.350	03/01/2024	03/01/2024	16,658.22	16,658.22	-
	46514AMN6	19CCT011	MC3	0.00	3.500	03/01/2024	03/01/2024	17,404.11	17,404.11	-
	3130ALHH0	21CCT029	MC2	17,600,000.00	0.960	03/05/2024	03/05/2024	84,480.00	84,480.00	-
	3130AXEL8	23CCT030	FAC	11,700,000.00	4.750	03/08/2024	03/08/2024	240,825.00	240,825.00	-
	24422EVU0	21CCT057	MTN	1,850,000.00	0.625	03/10/2024	03/10/2024	5,781.25	5,781.25	-
	14913R2P1	21CCT058	MTN	2,155,000.00	0.600	03/13/2024	03/13/2024	6,465.00	6,465.00	-
	89236TJN6	21CCT064	MTN	5,000,000.00	0.625	03/13/2024	03/13/2024	15,625.00	15,625.00	-
	89236TJN6	21CCT065	MTN	6,000,000.00	0.625	03/13/2024	03/13/2024	18,750.00	18,750.00	-
	3133ENL99	22CCT029	MC2	10,500,000.00	3.375	03/15/2024	03/15/2024	177,187.50	177,187.50	-
	3133EKP75	19CCT040	FAC	20,000,000.00	1.600	03/17/2024	03/17/2024	160,000.00	160,000.00	-
	3133EPDP7	23CCT007	TRC	10,750,000.00	3.625	03/21/2024	03/21/2024	194,843.75	194,843.75	-
	3137EAEX3	21CCT012	FAC	3,333,000.00	0.375	03/23/2024	03/23/2024	6,249.38	6,249.38	-
	23CD006	23CD006	BCD	0.00	0.250	03/29/2024	03/29/2024	19,969.44	19,969.44	-
	23CD007	23CD007	BCD	0.00	0.250	03/29/2024	03/29/2024	10,111.11	10,111.11	-
							<b>Subtotal</b>	<b>974,349.76</b>	<b>974,349.76</b>	
							<b>Total</b>	<b>974,349.76</b>	<b>974,349.76</b>	
							<b>Total Cash Overpayment</b>	<b>0.00</b>		
							<b>Total Cash Shortfall</b>	<b>0.00</b>		

**Cuyahoga County Treasury**  
**Received Interest**  
**Received March 1, 2024 - March 31, 2024**

Date Received	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
<b>Cash Accounts</b>							
March 2024	STAR MAIN	STAR Main	RRP	87,944,243.16	1.490	03/31/2024	1,604,263.07
						<b>Subtotal</b>	<b>1,604,263.07</b>
						<b>Total</b>	<b>1,604,263.07</b>



**Opioid Custody  
Portfolio Management  
Portfolio Summary  
March 31, 2024**

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

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Commercial Paper	4,650,000.00	4,621,351.50	4,621,517.29	7.42	173	41	5.566	5.643
US Agency- Fixed Rate	14,365,000.00	13,918,449.80	14,243,941.73	22.86	1,546	1,143	2.930	2.971
US Treasury	36,100,000.00	34,950,002.00	35,545,244.54	57.04	1,365	999	2.970	3.011
US Agency- Callable	7,880,000.00	7,399,138.20	7,850,520.40	12.60	1,480	638	1.196	1.213
Money Market Accounts	53,019.29	53,019.29	53,019.29	0.09	1	1	0.000	0.000
<b>Investments</b>	<b>63,048,019.29</b>	<b>60,941,960.79</b>	<b>62,314,243.25</b>	<b>100.00%</b>	<b>1,331</b>	<b>915</b>	<b>2.927</b>	<b>2.968</b>

<b>Total Earnings</b>	<b>March 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	136,074.64	465,156.69
<b>Average Daily Balance</b>	<b>61,959,190.61</b>	<b>62,749,408.36</b>
<b>Effective Rate of Return</b>	<b>2.59%</b>	<b>2.97%</b>

Brad Cromes, Treasurer

4/9/24

Reporting period 03/01/2024-03/31/2024

Run Date: 04/09/2024 - 08:28

Portfolio OPI  
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PM (PRF\_PM1) 7.3.0  
Report Ver. 7.3.6.1