



Cuyahoga County
Together We Thrive

| Treasury Department

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: January 9, 2024

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End December 2023

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
December 31, 2023**

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	24,286,000.00	242,860.00	24,286,000.00	2.05	182	88	0.250	0.253
Corporate Notes	75,910,000.00	74,304,515.40	75,895,148.72	6.41	932	250	2.094	2.123
Commercial Paper	62,819,000.00	61,475,637.79	61,499,167.21	5.20	259	137	5.779	5.859
US Agency- Fixed Rate	255,689,000.00	248,030,788.49	254,478,567.83	21.50	1,740	920	2.314	2.346
US Treasury	287,195,000.00	275,349,170.00	283,222,628.43	23.92	1,633	1,093	2.565	2.601
US Agency- Callable	222,115,000.00	210,161,363.65	222,151,524.13	18.77	1,696	828	1.470	1.490
Foreign Notes	16,000,000.00	15,895,090.00	16,000,000.00	1.35	1,457	848	4.320	4.380
Municipal Notes	33,095,000.00	31,444,133.10	33,105,212.08	2.80	4,906	3,083	2.428	2.462
STAR Ohio Account	213,163,697.14	213,163,697.14	213,163,697.14	18.01	1	1	1.470	1.490
Investments	1,190,272,697.14	1,130,067,255.57	1,183,801,945.54	100.00%	1,317	738	2.218	2.248
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	10,446,784.44	10,446,784.44	10,446,784.44		1	1	0.000	0.000
Accrued Interest at Purchase		250,067.70	250,067.70					
Subtotal		10,696,852.14	10,696,852.14					
Total Cash and Investments	1,200,719,481.58	1,140,764,107.71	1,194,498,797.68		1,317	738	2.218	2.248

Total Earnings	December 31	Month Ending
Current Year	1,987,535.85	
Average Daily Balance	1,226,546,952.24	
Effective Rate of Return	1.91%	


 Brad Cromes, Treasurer
 1/9/24

Reporting period 12/01/2023-12/31/2023

Run Date: 01/09/2024 - 13:22

No fiscal year history available

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

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

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												
23CD0005	23CD005	First Federal of Lakewood		09/29/2023	486,000.00	4,860.00	486,000.00	0.250	0.250	0.253	88	03/29/2024
23CD006	23CD006	KEY BANK		09/29/2023	15,800,000.00	158,000.00	15,800,000.00	0.250	0.250	0.253	88	03/29/2024
23CD0007	23CD0070	KEY BANK		09/29/2023	8,000,000.00	80,000.00	8,000,000.00	0.250	0.250	0.253	88	03/29/2024
Subtotal and Average			24,286,000.00		24,286,000.00	242,860.00	24,286,000.00	0.250	0.253	88		
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,805,630.00	10,999,799.86	0.450	0.449	0.455	132	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,538,447.55	3,663,264.01	0.850	0.896	0.909	298	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,856,314.10	5,028,466.41	0.850	0.876	0.888	298	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,086,233.95	2,155,251.65	0.600	0.575	0.583	256	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,792,853.50	1,850,341.22	0.625	0.590	0.598	253	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,774,111.80	8,058,705.70	1.250	1.249	1.266	375	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,940,600.00	10,000,000.00	5.000	4.927	4.996	59	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,627,589.50	6,650,000.00	5.200	5.133	5.204	144	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,842,200.00	4,999,788.63	0.625	0.622	0.631	256	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,810,640.00	5,999,520.89	0.625	0.628	0.637	256	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,349,395.00	6,494,751.55	0.500	0.667	0.676	169	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,880,500.00	9,995,258.80	3.950	3.929	3.984	546	06/30/2025
Subtotal and Average			75,894,352.09		75,910,000.00	74,304,515.40	75,895,148.72	2.094	2.123	250		
Commercial Paper												
22533THC3	23CCT033	Credit Agricole Corporate IB		11/17/2023	11,585,000.00	11,187,634.50	11,191,418.93	5.460	5.737	5.817	224	08/12/2024
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,849,485.35	13,857,503.42	5.470	5.752	5.832	60	03/01/2024
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,215,409.14	8,211,110.35	5.640	5.933	6.015	165	06/14/2024
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	8,017,704.00	8,023,455.00	5.400	5.683	5.762	63	03/04/2024
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,342,185.00	10,344,556.25	5.610	5.917	5.999	95	04/05/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY		12/04/2023	10,220,000.00	9,863,219.80	9,871,123.26	5.390	5.666	5.745	228	08/16/2024
Subtotal and Average			60,757,658.01		62,819,000.00	61,475,637.79	61,499,167.21	5.779	5.859	137		
US Agency- Fixed Rate												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,315,400.00	9,999,853.78	0.500	0.494	0.501	667	10/29/2025
31422B6K1	21CCT004	Federal Agricultural Mtg Corp		01/15/2021	6,500,000.00	6,029,270.00	6,497,667.51	0.480	0.491	0.498	745	01/15/2026
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,476,520.00	11,000,000.00	5.000	4.932	5.000	1,757	10/23/2028
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,820,600.00	9,998,120.83	1.850	1.859	1.885	207	07/26/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,538,800.00	19,995,181.18	1.600	1.613	1.635	260	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,132,352.00	11,239,064.11	3.875	3.734	3.786	1,576	04/25/2028

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

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												
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	12,109,920.00	11,949,878.40	4.250	4.292	4.352	1,680	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,235,920.00	11,994,074.60	4.500	4.450	4.512	1,701	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,541,976.00	10,071,754.68	4.875	4.873	4.941	1,766	11/01/2028
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,677,350.00	14,998,444.62	1.500	1.479	1.500	227	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,239,300.00	10,025,440.91	0.875	0.758	0.769	893	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	9,061,900.00	9,307,881.84	1.020	3.370	3.417	1,150	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,486,151.60	1,529,603.17	1.020	3.299	3.345	1,150	02/24/2027
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	12,111,138.00	11,763,824.51	4.750	4.555	4.618	1,712	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,110,788.89	3,312,027.83	0.375	0.736	0.746	631	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	13,990,500.00	14,958,203.88	0.650	0.795	0.806	665	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,162,548.00	10,821,170.97	0.650	0.994	1.007	660	10/22/2025
3135G0V75	19CCT021	Federal National Mtg Assn		07/22/2019	13,935,000.00	13,702,564.20	13,926,909.01	1.750	1.846	1.871	183	07/02/2024
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,529,534.90	11,335,000.00	0.560	0.552	0.560	686	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,216,478.40	6,715,000.00	0.600	0.592	0.600	722	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,246,916.00	2,419,756.23	0.650	0.536	0.544	687	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,490,320.00	1,598,864.78	0.500	0.531	0.539	676	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,739,680.00	3,976,476.57	0.375	0.728	0.738	602	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,436,400.00	9,978,109.27	0.500	0.643	0.652	533	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,869,840.00	1,992,815.24	0.375	0.588	0.596	602	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,865,840.00	12,081,584.41	3.900	3.653	3.704	1,383	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,892,780.50	10,991,859.50	2.875	3.859	3.913	1,127	02/01/2027
Subtotal and Average			255,654,072.42		255,689,000.00	248,030,788.49	254,478,567.83		2.314	2.346	920	

US Treasury

3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,583,052.50	10,644,200.78	3.625	3.830	3.883	1,541	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,916,550.00	14,964,741.07	0.750	0.845	0.857	820	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,967,420.00	16,909,294.51	0.250	0.603	0.612	546	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,365,200.00	9,944,118.03	0.250	0.600	0.609	577	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,335,600.00	9,929,760.30	0.250	0.669	0.679	608	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,417,600.00	9,950,598.87	0.250	0.596	0.604	516	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,312,500.00	9,934,143.40	0.250	0.624	0.633	638	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,984,375.00	7,448,114.58	0.250	0.643	0.652	638	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,624,310.00	6,973,153.60	0.375	0.658	0.668	485	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,246,256.50	7,798,527.56	0.750	1.015	1.029	881	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,104,442.80	7,693,020.54	0.875	1.064	1.078	1,003	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,227,700.00	9,980,280.67	1.125	1.180	1.197	1,034	10/31/2026

Portfolio PORT
AP
PM (PRF_PM2) 7.3.0

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

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												
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,230,500.00	9,991,332.88	1.250	1.262	1.280	1,095	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,557,400.00	9,942,202.33	2.500	2.655	2.691	1,185	03/31/2027
91282GET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,402,706.00	4,463,611.13	2.625	3.532	3.581	1,246	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,865,111.20	6,064,993.13	2.750	2.932	2.973	1,307	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,771,460.00	5,954,888.61	2.750	2.952	2.993	1,215	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,371,367.25	7,314,642.44	4.125	4.110	4.167	1,368	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,718,800.00	9,666,202.73	3.125	4.084	4.140	1,338	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,651,807.00	10,515,191.13	3.250	4.317	4.377	1,276	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,018,990.00	2,975,653.27	4.125	4.307	4.367	1,368	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,963,300.00	10,021,560.52	4.500	4.192	4.250	334	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,633,335.00	13,860,646.42	2.250	3.449	3.497	1,414	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,839,680.00	3,861,141.92	2.750	3.756	3.808	1,307	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,871,330.00	2,886,862.73	2.625	4.347	4.407	1,246	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,506,920.00	11,702,552.71	2.875	3.450	3.498	1,596	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	3,018,990.00	2,956,327.19	4.125	4.492	4.554	1,368	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,252,415.00	6,133,761.54	2.750	4.545	4.608	1,215	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	12,123,720.00	11,845,248.67	4.125	4.380	4.441	1,673	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,879,760.00	2,822,731.78	2.750	4.507	4.570	1,307	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,915,640.00	2,857,171.91	3.125	4.498	4.560	1,338	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,320,991.75	2,276,854.08	2.625	4.529	4.592	1,246	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	10,047,300.00	9,877,095.81	4.000	4.244	4.303	1,642	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	13,302,640.00	13,062,001.59	4.375	4.208	4.266	1,795	11/30/2028
Subtotal and Average			280,952,515.95		287,195,000.00	275,349,170.00	283,222,628.43		2.565	2.601	1,093	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,818,720.00	15,995,439.07	0.600	0.607	0.615	693	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,254,600.00	9,993,989.56	0.470	0.493	0.500	742	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,568,912.50	3,750,000.00	0.710	0.700	0.710	456	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,517,100.00	10,000,000.00	0.710	0.700	0.710	456	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,780,406.00	8,196,599.97	0.720	0.742	0.752	483	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,385,835.00	1,492,900.82	0.500	0.733	0.744	722	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,246,635.00	10,471,674.73	3.375	3.408	3.455	1,353	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,118,100.00	10,005,519.33	4.375	4.220	4.279	1,395	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,588,516.00	11,729,818.74	4.000	3.641	3.692	1,466	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,636,254.50	8,214,916.24	0.850	0.896	0.908	787	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	951,390.40	1,023,438.33	0.550	0.847	0.858	773	02/12/2026

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

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												
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,924,800.00	15,000,000.00	1.000	0.986	1.000	819	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,361,488.00	17,597,669.19	0.960	0.953	0.966	794	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,818,200.00	4,000,000.00	0.800	0.789	0.800	483	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,679,200.00	8,000,000.00	0.670	0.661	0.670	415	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,075,323.75	6,625,000.00	1.000	0.986	1.000	968	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,301,245.20	5,769,848.45	1.000	0.987	1.001	947	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,585,150.00	4,998,672.87	1.000	0.996	1.010	968	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,265,700.00	9,968,041.50	0.600	0.756	0.766	714	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,385,325.00	1,493,337.86	0.520	0.736	0.746	729	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,058,284.00	8,777,368.44	1.400	1.391	1.410	1,094	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,634,642.00	5,646,918.92	4.500	4.635	4.700	276	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,072,512.00	2,077,150.12	4.500	4.627	4.692	276	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,966,136.65	7,934,595.37	4.250	4.014	4.070	1,439	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,338,800.00	9,991,130.85	0.500	0.544	0.552	638	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,318,400.00	9,997,995.56	0.600	0.603	0.611	665	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,554,860.00	6,002,995.83	0.640	0.606	0.615	729	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,816,640.00	2,990,168.66	0.550	0.742	0.752	602	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,807,587.65	1,912,731.38	0.700	0.766	0.776	576	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,330,600.00	2,493,602.34	0.580	0.714	0.724	658	10/20/2025
Subtotal and Average			222,150,242.68		222,115,000.00	210,161,363.65	222,151,524.13		1.470	1.490	828	
Foreign Notes												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,496,265.00	1,500,000.00	3.350	3.308	3.354	60	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,496,625.00	1,500,000.00	3.500	3.133	3.177	60	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,902,200.00	3,000,000.00	1.950	1.924	1.950	425	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	700	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	1,065	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	3,000,000.00	3,000,000.00	5.590	5.513	5.590	1,796	12/01/2028
Subtotal and Average			15,032,258.06		16,000,000.00	15,895,090.00	16,000,000.00		4.320	4.380	848	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,301,535.50	3,550,000.00	0.887	0.875	0.887	700	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	452,345.00	500,000.00	1.015	1.001	1.015	1,186	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	444,040.00	500,000.00	1.215	1.198	1.215	1,552	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	277,056.00	300,000.00	0.784	0.773	0.784	821	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	310,072.00	350,000.00	1.215	1.198	1.215	1,552	04/01/2028

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
December 31, 2023**

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												
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	284,445.00	315,000.00	1.015	1.001	1.015	1,186	04/01/2027
9AMBDB07	17CCT001	Cuyahoga County		02/07/2017	16,750,000.00	16,750,000.00	16,750,000.00	3.500	3.452	3.500	4,749	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	830,227.60	890,000.00	1.101	1.086	1.101	700	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	486,070.00	520,000.00	1.255	1.238	1.255	700	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	830,919.60	945,000.00	1.822	1.797	1.822	1,796	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,552,111.50	5,295,000.00	1.922	1.895	1.922	2,161	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,214,662.40	1,330,000.00	1.466	1.446	1.466	1,065	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	541,529.45	605,000.00	1.616	1.594	1.616	1,430	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	447,545.00	500,000.00	1.616	1.594	1.616	1,430	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	359,366.25	381,722.45	1.500	0.543	0.550	700	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	362,207.80	373,489.63	1.500	0.454	0.460	335	12/01/2024
Subtotal and Average			33,142,271.37		33,095,000.00	31,444,133.10	33,105,212.08		2.428	2.462	3,083	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	125,946,447.49	125,946,447.49	125,946,447.49	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	3,546,974.58	3,546,974.58	3,546,974.58	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	60,050,325.22	60,050,325.22	60,050,325.22	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	23,619,949.85	23,619,949.85	23,619,949.85	1.490	1.470	1.490	1	
Subtotal and Average			229,465,513.35		213,163,697.14	213,163,697.14	213,163,697.14		1.470	1.490	1	
Money Market Accounts												
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			0.00		0.00	0.00	0.00		0.000	0.000	0	
Total and Average			1,226,546,952.24		1,190,272,697.14	1,130,067,255.57	1,183,801,945.54		2.218	2.248	738	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
December 31, 2023**

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		08/31/2023	4,615,105.70	4,615,105.70	4,615,105.70	0.000	0.000		1
PNC	PNC	PNC		08/31/2023	5,542,965.87	5,542,965.87	5,542,965.87	0.000	0.000		1
US BANK	US Bank	US Bank		08/31/2023	288,712.87	288,712.87	288,712.87	0.000	0.000		1
Average Balance			0.00	Accrued Interest at Purchase		250,067.70	250,067.70				1
				Subtotal		10,696,852.14	10,696,852.14				
Total Cash and Investments			1,226,546,952.24		1,200,719,481.58	1,140,764,107.71	1,194,498,797.68	2.218	2.248		738

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
December 1, 2023 through December 31, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Certificates of Deposit - Bank							
Subtotal							24,286,000.00
Passbook/Checking Accounts (Monthly Summary)							
KEY	Key	KEY BANK			0.00	22,367,186.77	
PNC	PNC	PNC			1,591,336.77	0.00	
Subtotal							0.00
Corporate Notes							
Subtotal							75,895,148.72
Commercial Paper							
62479MZ14	23CCT016	MUFG Bank Ltd NY	5.500	12/01/2023	0.00	10,950,000.00 **	
62479LHG3	23CCT037	MUFG Bank Ltd NY	5.390	12/04/2023	9,828,278.75	0.00	
Subtotal							61,499,167.21
US Agency- Fixed Rate							
3133EKA63	19CCT024	Federal Farm Credit Bank	1.600	12/04/2023	0.00	9,999,426.00	
3130AAHE1	19CCT016	Federal Home Loan Bank	2.500	12/08/2023	0.00	1,000,000.00	
Subtotal							254,478,567.83
US Treasury							
91282CHK0	23CCT038	U.S. Treasury	4.000	12/04/2023	9,875,000.00	0.00	
91282CJN2	23CCT039	U.S. Treasury	4.375	12/04/2023	13,062,968.75	0.00	
Subtotal							283,222,628.43
US Agency- Callable							
Subtotal							222,151,524.13
Foreign Notes							
46514AL72	23CCT034	State of Israel	5.360	12/04/2023	2,000,000.00	0.00	
46514AM48	23CCT035	State of Israel	5.390	12/04/2023	5,000,000.00	0.00	
46514AM97	23CCT036	State of Israel	5.590	12/04/2023	3,000,000.00	0.00	
Subtotal							16,000,000.00

** - Indicates incomplete recording of maturity redemption.

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
December 1, 2023 through December 31, 2023**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Municipal Notes							
54376PAN7	20CCT067	Lorain Ohio Public Library	1.500	12/01/2023	0.00	365,000.00	
54930LSW6	20CCT069	Lucas County	1.000	12/01/2023	0.00	775,000.00	
		Subtotal			0.00	1,140,000.00	33,105,212.08
STAR Ohio Account							
STAR ARP	STAR ARP	STAR Ohio	1.490		616,329.71	7,918,528.20	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		31,345.56	5,067,156.71	
STAR MAIN	STAR Main	STAR Ohio	1.490		51,729,057.01	96,650,000.00	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		114,599.64	1,143,372.10	
		Subtotal			52,491,331.92	110,779,057.01	213,163,697.14
Money Market Accounts							
		Subtotal					0.00
		Total			96,848,916.19	156,235,669.78	1,183,801,945.54



Cuyahoga County Treasury
Received Interest
Sorted by Issuer
Received December 1, 2023 - December 31, 2023

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance						
								Amount Due	Amount Received							
Cuyahoga County Public Library	232285BN5	21CCT039	MUN	3,550,000.00	0.887	12/01/2023	12/01/2023	15,744.25	15,744.25	-						
							Subtotal	15,744.25	15,744.25							
City of Dayton Ohio	239876CT0	20CCT075	MUN	890,000.00	1.101	12/01/2023	12/01/2023	4,899.45	4,899.45	-						
							Subtotal	4,899.45	4,899.45							
Franklin County Convention Fac	353174JA4	20CCT054	MUN	520,000.00	1.255	12/01/2023	12/01/2023	3,263.00	3,263.00	-						
							353174JD8	20CCT055	MUN	945,000.00	1.822	12/01/2023	12/01/2023	8,608.95	8,608.95	-
							353174JE6	20CCT056	MUN	5,295,000.00	1.922	12/01/2023	12/01/2023	50,884.95	50,884.95	-
							353174JB2	20CCT057	MUN	1,330,000.00	1.466	12/01/2023	12/01/2023	9,748.90	9,748.90	-
							353174JC0	20CCT058	MUN	605,000.00	1.616	12/01/2023	12/01/2023	4,888.40	4,888.40	-
							353174JC0	20CCT059	MUN	500,000.00	1.616	12/01/2023	12/01/2023	4,040.00	4,040.00	-
							Subtotal							81,434.20	81,434.20	
Federal Farm Credit Bank	3133EKA63	19CCT024	FAC	0.00	1.600	12/04/2023	12/04/2023	48,000.00	48,000.00	-						
							Subtotal	48,000.00	48,000.00							
Federal Home Loan Bank	3130AAHE1	19CCT016	FAC	0.00	2.500	12/08/2023	12/08/2023	12,500.00	12,500.00	-						
							3130ATUS4	22CCT042	MC2	7,885,000.00	4.250	12/10/2023	12/10/2023	167,556.25	167,556.25	-
							3130AN4T4	21CCT049	FAC	10,000,000.00	0.875	12/12/2023	12/12/2023	43,750.00	43,750.00	-
							3130AKKG0	21CCT061	MC2	1,500,000.00	0.520	12/30/2023	12/30/2023	3,900.00	3,900.00	-
							3130AQFP3	21CCT079	MC2	8,780,000.00	1.400	12/30/2023	12/30/2023	61,460.00	61,460.00	-
							Subtotal							289,166.25	289,166.25	
Federal National Mtg Assn	3135G04Z3	21CCT017	FAC	10,000,000.00	0.500	12/17/2023	12/17/2023	25,000.00	25,000.00	-						
							3135G06Q1	20CCT088	MC2	6,000,000.00	0.640	12/30/2023	12/30/2023	19,200.00	19,200.00	-
							Subtotal						44,200.00	44,200.00		
Lorain Ohio Public Library	54376PAQ0	20CCT065	MUN	375,000.00	1.500	12/01/2023	12/01/2023	2,812.50	2,812.50	-						
							54376PAP2	20CCT066	MUN	370,000.00	1.500	12/01/2023	12/01/2023	2,775.00	2,775.00	-
							54376PAN7	20CCT067	MUN	0.00	1.500	12/01/2023	12/01/2023	2,737.50	2,737.50	-
							Subtotal						8,325.00	8,325.00		

Cuyahoga County Treasury
Received Interest
Received December 1, 2023 - December 31, 2023

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance	
								Amount Due	Amount Received		
Lucas County	54930LSW6	20CCT069	MUN	0.00	1.000	12/01/2023	12/01/2023	3,875.00	3,875.00	-	
								Subtotal	3,875.00	3,875.00	
Toyota Motor Credit Corporatio	89236TJH9	21CCT067	MTN	6,500,000.00	0.500	12/18/2023	12/18/2023	16,250.00	16,250.00	-	
	89236TKC8	22CCT020	MTN	10,000,000.00	3.950	12/30/2023	12/30/2023	197,500.00	197,500.00	-	
	Subtotal							213,750.00	213,750.00		
U.S. Treasury	912828ZW3	21CCT038	TRC	17,000,000.00	0.250	12/31/2023	12/31/2023	21,250.00	21,250.00	-	
	91282CDQ1	21CCT080	TRC	10,000,000.00	1.250	12/31/2023	12/31/2023	62,500.00	62,500.00	-	
	91282CEW7	22CCT033	TRC	10,900,000.00	3.250	12/31/2023	12/31/2023	177,125.00	177,125.00	-	
	91282CHK0	23CCT038	TRC	10,000,000.00	4.000	12/31/2023	12/31/2023	200,000.00	200,000.00	-	
								Subtotal	460,875.00	460,875.00	
Total								1,170,269.15	1,170,269.15		
Total Cash Overpayment								0.00			
Total Cash Shortfall								0.00			



**Opioid Custody
Portfolio Management
Portfolio Summary
December 31, 2023**

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	2,500,000.00	2,485,150.00	2,500,000.00	5.94	394	59	4.919	4.987
Commercial Paper	8,654,000.00	8,535,061.10	8,540,576.35	20.28	128	87	5.524	5.601
US Agency- Fixed Rate	7,115,000.00	6,750,257.05	7,078,385.03	16.81	1,335	630	1.618	1.641
US Treasury	16,255,000.00	15,492,924.15	16,151,088.28	38.35	1,228	488	1.078	1.093
US Agency- Callable	7,880,000.00	7,382,151.20	7,845,178.38	18.63	1,480	729	1.196	1.213
Investments	42,404,000.00	40,645,543.50	42,115,228.04	100.00%	1,020	450	2.320	2.353

Total Earnings	December 31 Month Ending	Fiscal Year To Date	Fiscal Year Ending
Current Year	86,666.57	898,479.01	898,479.01
Average Daily Balance	43,034,948.43	49,256,941.80	
Effective Rate of Return	2.37%	1.82%	

Brad Cromes, Treasurer

1/9/24