



Cuyahoga County
Together We Thrive

Treasury Department

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: March 8, 2024

Re: Cuyahoga County Treasury Investment Reports

Reports reflect Month-End February 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
February 29, 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	24,286,000.00	24,286,000.00	24,286,000.00	1.33	182	28	0.250	0.253
Corporate Notes	71,940,000.00	70,620,488.65	71,913,769.65	3.95	989	258	1.933	1.960
Commercial Paper	76,889,000.00	75,896,417.72	75,892,545.03	4.16	245	85	5.705	5.784
US Agency- Fixed Rate	235,254,000.00	227,087,632.20	234,128,032.39	12.85	1,733	909	2.393	2.426
US Treasury	287,195,000.00	273,117,172.95	283,424,149.66	15.55	1,633	1,033	2.566	2.601
US Agency- Callable	222,115,000.00	209,594,487.60	222,156,999.78	12.19	1,696	768	1.470	1.490
Foreign Notes	16,000,000.00	15,920,992.00	16,000,000.00	0.88	1,457	788	4.320	4.380
Municipal Notes	32,145,000.00	30,413,772.35	32,153,993.04	1.76	4,837	2,974	2.398	2.432
STAR Ohio Account	846,854,355.89	846,854,355.89	846,854,355.89	46.46	1	1	1.470	1.490
Money Market Accounts	15,850,658.13	15,850,658.13	15,850,658.13	0.87	7,701	7,641	0.000	0.000
Investments	1,828,529,014.02	1,789,641,977.49	1,822,660,503.57	100.00%	900	511	1.966	1.993
Cash and Accrued Interest								
Passbook/Checking (not included in yield calculations)	37,903,981.54	37,903,981.54	37,903,981.54		1	1	0.000	0.000
Accrued Interest at Purchase		77,840.65	77,840.65					
Subtotal		37,981,822.19	37,981,822.19					
Total Cash and Investments	1,866,432,995.56	1,827,623,799.68	1,860,642,325.76		900	511	1.966	1.993

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	5,013,610.60	6,823,301.92
Average Daily Balance	1,796,156,533.02	1,576,302,779.72
Effective Rate of Return	3.51%	2.63%


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 Brad Cromes, Treasurer

Reporting period 02/01/2024-02/29/2024

Run Date: 03/08/2024 - 09:43

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Report Ver. 7.3.6.1

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 29, 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												
23CD0005	23CD005	First Federal of Lakewood		09/29/2023	486,000.00	486,000.00	486,000.00	0.250	0.250	0.253	28	03/29/2024
23CD006	23CD006	KEY BANK		09/29/2023	15,800,000.00	15,800,000.00	15,800,000.00	0.250	0.250	0.253	28	03/29/2024
23CD0007	23CD0070	KEY BANK		09/29/2023	8,000,000.00	8,000,000.00	8,000,000.00	0.250	0.250	0.253	28	03/29/2024
Subtotal and Average			24,286,000.00		24,286,000.00	24,286,000.00	24,286,000.00	0.250	0.253	0.253	28	
Corporate Notes												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,897,040.00	10,999,891.53	0.450	0.449	0.455	72	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,556,992.45	3,663,618.30	0.850	0.896	0.909	238	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,881,765.90	5,028,779.39	0.850	0.876	0.888	238	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,101,038.80	2,155,191.73	0.600	0.575	0.583	196	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,804,841.50	1,850,259.00	0.625	0.590	0.598	193	09/10/2024
24422EVY2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,793,778.20	8,058,916.15	1.250	1.249	1.266	315	01/10/2025
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,608,903.00	6,650,000.00	5.200	5.133	5.204	84	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,874,700.00	4,999,838.96	0.625	0.622	0.631	196	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,849,640.00	5,999,634.97	0.625	0.628	0.637	196	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,405,880.00	6,496,637.22	0.500	0.667	0.676	109	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,846,300.00	9,995,786.57	3.950	3.929	3.984	486	06/30/2025
94988J6H5	24CCT002	WELLS FARGO		01/23/2024	6,030,000.00	5,999,608.80	6,015,215.83	4.811	4.883	4.951	685	01/15/2026
Subtotal and Average			81,567,764.47		71,940,000.00	70,620,488.65	71,913,769.65	1.933	1.960	1.960	258	
Commercial Paper												
22533THC3	23CCT033	Credit Agricole Corporate IB		11/17/2023	11,585,000.00	11,300,009.00	11,296,842.43	5.460	5.737	5.817	164	08/12/2024
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,985,000.00	13,985,000.00	5.470	5.752	5.832	0	03/01/2024
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,296,496.12	8,290,342.95	5.640	5.933	6.015	105	06/14/2024
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	8,096,436.00	8,096,355.00	5.400	5.683	5.762	3	03/04/2024
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,445,190.00	10,442,731.25	5.610	5.917	5.999	35	04/05/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY		12/04/2023	10,220,000.00	9,962,456.00	9,962,932.93	5.390	5.666	5.745	168	08/16/2024
63873JG20	24CCT001	Natixis		01/05/2024	14,070,000.00	13,810,830.60	13,818,340.47	5.235	5.375	5.450	123	07/02/2024
Subtotal and Average			75,729,725.48		76,889,000.00	75,896,417.72	75,892,545.03	5.705	5.784	5.784	85	
US Agency- Fixed Rate												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,319,000.00	9,999,867.11	0.500	0.494	0.501	607	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,294,030.00	11,000,000.00	5.000	4.932	5.000	1,697	10/23/2028
3133EKWV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,860,100.00	9,998,670.83	1.850	1.859	1.885	147	07/26/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,609,000.00	19,996,310.59	1.600	1.613	1.635	200	09/17/2024
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	10,980,928.00	11,237,555.84	3.875	3.734	3.786	1,516	04/25/2028

Portfolio PORT
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**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

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US Agency- Fixed Rate												
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	11,932,560.00	11,951,694.40	4.250	4.292	4.352	1,620	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,052,680.00	11,994,286.60	4.500	4.450	4.512	1,641	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,310,080.00	10,072,728.65	4.875	4.873	4.941	1,706	11/01/2028
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,739,150.00	14,998,861.24	1.500	1.479	1.500	167	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,205,800.00	10,023,708.28	0.875	0.758	0.769	833	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	9,028,700.00	9,344,534.17	1.020	3.370	3.417	1,090	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,480,706.80	1,535,449.42	1.020	3.299	3.345	1,090	02/24/2027
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	11,934,585.00	11,761,554.52	4.750	4.555	4.618	1,652	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,113,188.65	3,314,050.87	0.375	0.736	0.746	571	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,015,550.00	14,962,026.70	0.650	0.795	0.806	605	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,180,952.10	10,827,514.66	0.650	0.994	1.007	600	10/22/2025
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,540,416.50	11,335,000.00	0.560	0.552	0.560	626	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,235,213.25	6,715,000.00	0.600	0.592	0.600	662	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,244,694.20	2,419,334.71	0.650	0.536	0.544	627	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,491,680.00	1,598,967.05	0.500	0.531	0.539	616	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,747,800.00	3,978,852.67	0.375	0.728	0.738	542	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,463,400.00	9,980,606.31	0.600	0.643	0.652	473	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,873,900.00	1,993,540.97	0.375	0.588	0.596	542	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,629,080.00	12,077,995.65	3.900	3.653	3.704	1,323	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,804,437.70	11,009,921.15	2.875	3.859	3.913	1,067	02/01/2027
Subtotal and Average			234,109,564.67		235,254,000.00	227,087,632.20	234,128,032.39		2.393	2.426	909	
US Treasury												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,445,022.50	10,648,377.07	3.625	3.830	3.883	1,481	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,869,150.00	14,967,320.99	0.750	0.845	0.857	760	03/31/2026
912828ZW3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	15,997,340.00	16,919,262.15	0.250	0.603	0.612	486	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,377,300.00	9,949,928.98	0.250	0.600	0.609	517	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,347,300.00	9,936,691.85	0.250	0.669	0.679	548	08/31/2025
912828ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,439,500.00	9,956,343.18	0.250	0.596	0.604	456	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,316,400.00	9,940,336.81	0.250	0.624	0.633	578	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	6,987,300.00	7,452,994.09	0.250	0.643	0.652	578	09/30/2025
912828ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,641,530.00	6,976,474.80	0.375	0.658	0.668	425	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,216,505.00	7,802,033.06	0.750	1.015	1.029	821	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,064,220.80	7,695,531.78	0.875	1.064	1.078	943	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,165,200.00	9,981,424.93	1.125	1.180	1.197	974	10/31/2026
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,162,100.00	9,991,807.79	1.250	1.262	1.280	1,035	12/31/2026

Portfolio PORT
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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												
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,455,500.00	9,945,128.79	2.500	2.655	2.691	1,125	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,354,176.00	4,470,178.81	2.625	3.532	3.581	1,186	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,795,884.90	6,067,059.25	2.750	2.932	2.973	1,247	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,709,120.00	5,957,116.34	2.750	2.952	2.993	1,155	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,265,740.75	7,315,096.72	4.125	4.110	4.167	1,308	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,595,700.00	9,681,171.22	3.125	4.084	4.140	1,278	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,520,680.00	10,533,285.59	3.250	4.317	4.377	1,216	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	2,975,730.00	2,976,721.11	4.125	4.307	4.367	1,308	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,946,100.00	10,017,687.37	4.500	4.192	4.250	274	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,466,295.00	13,887,775.99	2.250	3.449	3.497	1,354	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,794,360.00	3,867,516.43	2.750	3.756	3.808	1,247	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,839,680.00	2,892,310.75	2.625	4.347	4.407	1,186	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,338,560.00	11,713,734.94	2.875	3.450	3.498	1,536	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	2,975,730.00	2,958,242.66	4.125	4.492	4.554	1,308	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,184,880.00	6,151,847.39	2.750	4.545	4.608	1,155	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	11,916,120.00	11,850,798.63	4.125	4.380	4.441	1,613	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,845,770.00	2,830,869.57	2.750	4.507	4.570	1,247	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,878,710.00	2,863,576.76	3.125	4.498	4.560	1,278	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,295,408.00	2,283,987.91	2.625	4.529	4.592	1,186	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	9,879,300.00	9,881,586.83	4.000	4.244	4.303	1,582	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	13,054,860.00	13,059,929.12	4.375	4.208	4.266	1,735	11/30/2028
Subtotal and Average			283,377,060.82		287,195,000.00	273,117,172.95	283,424,149.66		2.566	2.601	1,033	
US Agency- Callable												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,898,080.00	15,995,839.73	0.600	0.607	0.615	633	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,240,300.00	9,994,482.89	0.470	0.493	0.500	682	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,591,037.50	3,750,000.00	0.710	0.700	0.710	396	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,576,100.00	10,000,000.00	0.710	0.700	0.710	396	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,813,780.00	8,197,027.64	0.720	0.742	0.752	423	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,389,570.00	1,493,499.06	0.500	0.733	0.744	662	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,127,985.00	10,472,948.73	3.375	3.408	3.455	1,293	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	9,984,300.00	10,005,278.66	4.375	4.220	4.279	1,335	10/27/2027
3133ENS56	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,434,120.00	11,724,428.34	4.000	3.641	3.692	1,406	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,621,614.00	8,215,696.92	0.850	0.896	0.908	727	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	950,525.20	1,023,955.67	0.550	0.847	0.858	713	02/12/2026
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,890,150.00	15,000,000.00	1.000	0.986	1.000	759	03/30/2026

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 29, 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												
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,328,224.00	17,597,847.57	0.960	0.953	0.966	734	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,811,040.00	4,000,000.00	0.800	0.789	0.800	423	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,656,720.00	8,000,000.00	0.670	0.661	0.670	355	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,049,552.50	6,625,000.00	1.000	0.986	1.000	908	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,280,069.30	5,769,858.18	1.000	0.987	1.001	887	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,565,700.00	4,998,756.25	1.000	0.996	1.010	908	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,275,000.00	9,970,765.24	0.600	0.756	0.766	654	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,386,780.00	1,493,893.81	0.520	0.736	0.746	669	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,007,711.20	8,777,514.77	1.400	1.391	1.410	1,034	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,630,344.20	5,648,701.51	4.500	4.635	4.700	216	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,070,931.20	2,077,778.77	4.500	4.627	4.692	216	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,825,862.50	7,932,498.31	4.250	4.014	4.070	1,379	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,349,700.00	9,991,976.88	0.500	0.544	0.552	578	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,335,800.00	9,998,178.89	0.600	0.603	0.611	605	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,546,160.00	6,002,745.83	0.640	0.606	0.615	669	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,817,270.00	2,991,161.73	0.550	0.742	0.752	542	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,806,611.00	1,912,970.60	0.700	0.766	0.776	516	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,333,450.00	2,494,193.80	0.580	0.714	0.724	598	10/20/2025
Subtotal and Average			222,155,634.03		222,115,000.00	209,594,487.60	222,156,999.78		1.470	1.490	768	
Foreign Notes												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.350	3.308	3.354	0	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,500,000.00	1,500,000.00	3.500	3.133	3.177	0	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,920,980.00	3,000,000.00	1.950	1.924	1.950	365	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	640	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	1,005	12/01/2026
46514AM97	23CCT036	State of Israel		12/04/2023	3,000,000.00	3,000,012.00	3,000,000.00	5.590	5.513	5.590	1,736	12/01/2028
Subtotal and Average			16,000,000.00		16,000,000.00	15,920,992.00	16,000,000.00		4.320	4.380	788	
Municipal Notes												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,304,020.50	3,550,000.00	0.887	0.875	0.887	640	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	449,880.00	500,000.00	1.015	1.001	1.015	1,126	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	440,270.00	500,000.00	1.215	1.198	1.215	1,492	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	276,774.00	300,000.00	0.784	0.773	0.784	761	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	307,471.50	350,000.00	1.215	1.198	1.215	1,492	04/01/2028
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	282,923.55	315,000.00	1.015	1.001	1.015	1,126	04/01/2027

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Investments
February 29, 2024**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	YTM 360	YTM 365	Days to Maturity	Maturity Date
Municipal Notes												
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	4,689	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	830,628.10	890,000.00	1.101	1.086	1.101	640	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	486,215.60	520,000.00	1.255	1.238	1.255	640	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	822,962.70	945,000.00	1.822	1.797	1.822	1,736	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,500,167.55	5,295,000.00	1.922	1.895	1.922	2,101	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,210,020.70	1,330,000.00	1.466	1.446	1.466	1,005	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	537,506.20	605,000.00	1.616	1.594	1.616	1,370	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	444,220.00	500,000.00	1.616	1.594	1.616	1,370	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	358,256.25	381,137.89	1.500	0.543	0.550	640	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	362,455.70	372,855.15	1.500	0.454	0.460	275	12/01/2024
Subtotal and Average			32,154,297.10		32,145,000.00	30,413,772.35	32,153,993.04		2.398	2.432	2,974	
STAR Ohio Account												
STAR ARP	STAR ARP	STAR Ohio		05/12/2021	125,014,035.01	125,014,035.01	125,014,035.01	1.490	1.470	1.490	1	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio		05/14/2020	3,558,527.56	3,558,527.56	3,558,527.56	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	694,944,243.16	694,944,243.16	694,944,243.16	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	23,337,550.16	23,337,550.16	23,337,550.16	1.490	1.470	1.490	1	
Subtotal and Average			806,526,600.79		846,854,355.89	846,854,355.89	846,854,355.89		1.470	1.490	1	
Money Market Accounts												
31846V567	USB Sweep	First American Money Market Fu		01/01/2024	15,850,658.13	15,850,658.13	15,850,658.13		0.000	0.000	7,641	01/31/2045
OPIOID CUSTODY	OPIOID CUST	US Bank		11/29/2021	0.00	0.00	0.00	0.170	0.168	0.170	1	
US BANK CUSTODY	US BANK CUST	US Bank		12/03/2019	0.00	0.00	0.00	0.920	0.907	0.920	1	
Subtotal and Average			4,959,205.86		15,850,658.13	15,850,658.13	15,850,658.13		0.000	0.000	7,641	
Total and Average			1,796,156,533.02		1,828,529,014.02	1,789,641,977.49	1,822,660,503.57		1.966	1.993	511	

**Cuyahoga County Treasury
Portfolio Management
Portfolio Details - Cash
February 29, 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			26,638,918.31	26,638,918.31	26,638,918.31		0.000	0.000	1
PNC	PNC	PNC		01/01/2024	10,864,281.15	10,864,281.15	10,864,281.15		0.000	0.000	1
US BANK	US Bank	US Bank		01/01/2024	400,782.08	400,782.08	400,782.08		0.000	0.000	1
Average Balance			0.00	Accrued Interest at Purchase		77,840.65	77,840.65				1
				Subtotal		37,981,822.19	37,981,822.19				
Total Cash and Investments			1,796,156,533.02		1,866,432,995.56	1,827,623,799.68	1,860,642,325.76		1.966	1.993	511

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
February 1, 2024 through February 29, 2024**

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			18,037,762.21	0.00	
PNC	PNC	PNC			5,020,006.75	0.00	
US BANK	US Bank	US Bank			363,150.69	0.00	
Subtotal							0.00
Corporate Notes							
48133PDZ3	23CCT002	JP Morgan CP	5.000	02/29/2024	0.00	10,000,000.00	
Subtotal							71,913,769.65
Commercial Paper							
Subtotal							75,892,545.03
US Agency- Fixed Rate							
Subtotal							234,128,032.39
US Treasury							
Subtotal							283,424,149.66
US Agency- Callable							
Subtotal							222,156,999.78
Foreign Notes							
Subtotal							16,000,000.00
Municipal Notes							
Subtotal							32,153,993.04
STAR Ohio Account							
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		15,440.05	0.00	
STAR MAIN	STAR Main	STAR Ohio	1.490		761,253,185.68	631,996,468.45	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		101,259.02	0.00	

**Cuyahoga County Treasury
Portfolio Management
Activity By Type
February 1, 2024 through February 29, 2024**

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Subtotal					761,369,884.75	631,996,468.45	846,854,355.89
Money Market Accounts							
31846V567	USB Sweep	First American Money Market Fu			11,280,432.71	0.01	
Subtotal					11,280,432.71	0.01	15,850,658.13
Total					796,071,237.11	641,996,468.46	1,822,660,503.57



Cuyahoga County Treasury
Received Interest
Sorted by Issuer - Grouped by Fund
Received February 1, 2024 - February 29, 2024

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	
Fund: Cuyahoga County Treasury										
Federal Farm Credit Bank	3133EPUN3	23CCT023	FAC	12,000,000.00	4.500	02/28/2024	02/28/2024	270,000.00	270,000.00	-
								Subtotal	270,000.00	270,000.00
Federal Home Loan Bank	3130ANFD7	21CCT052	MC2	5,770,000.00	1.000	02/05/2024	02/05/2024	28,850.00	28,850.00	-
		21CCT019	MC2	1,030,000.00	0.550	02/12/2024	02/12/2024	2,832.50	2,832.50	-
		19CCT025	FAC	15,000,000.00	1.500	02/15/2024	02/15/2024	112,500.00	112,500.00	-
		22CCT021	FAC	10,000,000.00	1.020	02/24/2024	02/24/2024	51,000.00	51,000.00	-
		22CCT023	FAC	1,640,000.00	1.020	02/24/2024	02/24/2024	8,364.00	8,364.00	-
		21CCT018	MC2	8,225,000.00	0.850	02/26/2024	02/26/2024	34,956.25	34,956.25	-
		21CCT051	MC2	6,625,000.00	1.000	02/26/2024	02/26/2024	33,125.00	33,125.00	-
		21CCT053	MC2	5,000,000.00	1.000	02/26/2024	02/26/2024	25,000.00	25,000.00	-
							Subtotal	296,627.75	296,627.75	
Federal National Mtg Assn	3135G05X7	21CCT013	FAC	4,000,000.00	0.375	02/25/2024	02/25/2024	7,500.00	7,500.00	-
		21CCT021	MC2	3,000,000.00	0.550	02/25/2024	02/25/2024	8,250.00	8,250.00	-
		21CCT041	FAC	2,000,000.00	0.375	02/25/2024	02/25/2024	3,750.00	3,750.00	-
							Subtotal	19,500.00	19,500.00	
JP Morgan CP	48133PDZ3	23CCT002	MTN	10,000,000.00	5.000	02/29/2024	02/29/2024	40,277.78	40,277.78	-
							Subtotal	40,277.78	40,277.78	
Tennessee Valley Authority	880591EU2	23CCT010	FAC	11,326,000.00	2.875	02/01/2024	02/01/2024	162,811.25	162,811.25	-
							Subtotal	162,811.25	162,811.25	
U.S. Treasury	91282CAJ0	21CCT045	TRC	10,000,000.00	0.250	02/29/2024	02/29/2024	12,500.00	12,500.00	-
		22CCT031	TRC	10,000,000.00	3.125	02/29/2024	02/29/2024	156,250.00	156,250.00	-
		23CCT027	TRC	3,000,000.00	3.125	02/29/2024	02/29/2024	46,875.00	46,875.00	-
							Subtotal	215,625.00	215,625.00	
Cuyahoga County Treasury Subtotal								1,004,841.78	1,004,841.78	

Cuyahoga County Treasury
 Received Interest
 Received February 1, 2024 - February 29, 2024

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Due	Date Received	Interest		Variance
								Amount Due	Amount Received	
							Total	1,004,841.78	1,004,841.78	
							Total Cash Overpayment	0.00		
							Total Cash Shortfall	0.00		

Cuyahoga County Treasury
Received Interest
Received February 1, 2024 - February 29, 2024

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
Cash Accounts							
Fund: Cuyahoga County Treasury							
First American Money Market Fu	31846V567	USB Sweep	RR2	4,570,225.42		02/29/2024	22,386.01
						Subtotal	22,386.01
STAR Ohio	STAR MAIN	STAR Main	RRP	710,944,243.16	1.490	02/29/2024	2,853,185.68
						Subtotal	2,853,185.68
						Cuyahoga County Treasury Subtotal	2,875,571.69
						Total	2,875,571.69



**Opioid Custody
Portfolio Management
Portfolio Summary
February 29, 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	4,650,000.00	4,599,897.00	4,599,810.83	7.40	173	72	5.566	5.643
US Agency- Fixed Rate	9,090,000.00	8,661,107.75	8,991,919.54	14.46	1,387	783	2.201	2.232
US Treasury	37,600,000.00	36,385,725.45	37,027,463.00	59.53	1,343	989	2.880	2.920
US Agency- Callable	7,880,000.00	7,381,543.40	7,848,739.70	12.62	1,480	669	1.196	1.213
Money Market Accounts	3,732,157.55	3,732,157.55	3,732,157.55	6.00	1	1	0.000	0.000
Investments	62,952,157.55	60,760,431.15	62,200,090.62	100.00%	1,199	792	2.595	2.631

Total Earnings	February 29 Month Ending	Fiscal Year To Date
Current Year	154,804.78	329,082.05
Average Daily Balance	64,197,760.03	63,157,687.53
Effective Rate of Return	3.04%	3.17%


 _____ 3/8/24
 Brad Cromes, Treasurer

Reporting period 02/01/2024-02/29/2024

Run Date: 03/08/2024 - 09:50

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