



Cuyahoga County  
**Together We Thrive**

Treasury Department

To: State of Ohio Treasurer's Office

From: Brad Cromes, Treasurer

Date: February 10, 2024

Re: Cuyahoga County Treasury Investment Reports

**Reports reflect Month-End January 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  
January 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>
Certificates of Deposit - Bank	24,286,000.00	24,286,000.00	24,286,000.00	1.44	182	57	0.250	0.253
Corporate Notes	81,940,000.00	80,550,308.65	81,911,409.05	4.84	916	256	2.299	2.330
Commercial Paper	76,889,000.00	75,590,381.99	75,555,275.96	4.47	245	114	5.705	5.784
US Agency- Fixed Rate	235,254,000.00	228,778,820.40	234,091,011.84	13.84	1,733	938	2.393	2.426
US Treasury	287,195,000.00	275,808,408.50	283,326,678.11	16.75	1,633	1,062	2.566	2.601
US Agency- Callable	222,115,000.00	210,741,649.35	222,154,261.96	13.13	1,696	797	1.470	1.490
Foreign Notes	16,000,000.00	15,916,390.00	16,000,000.00	0.95	1,457	817	4.320	4.380
Municipal Notes	32,145,000.00	30,539,541.90	32,154,602.56	1.90	4,837	3,003	2.398	2.432
STAR Ohio Account	717,480,939.59	717,480,939.59	717,480,939.59	42.42	1	1	1.470	1.490
Money Market Accounts	4,570,225.43	4,570,225.43	4,570,225.43	0.27	7,701	7,670	0.000	0.000
<b>Investments</b>	<b>1,697,875,165.02</b>	<b>1,664,262,665.81</b>	<b>1,691,530,404.50</b>	<b>100.00%</b>	<b>921</b>	<b>517</b>	<b>2.033</b>	<b>2.062</b>
<b>Cash and Accrued Interest</b>								
Passbook/Checking (not included in yield calculations)	14,483,061.89	14,483,061.89	14,483,061.89		1	1	0.000	0.000
Accrued Interest at Purchase		154,104.79	154,104.79					
Subtotal		14,637,166.68	14,637,166.68					
<b>Total Cash and Investments</b>	<b>1,712,358,226.91</b>	<b>1,678,899,832.49</b>	<b>1,706,167,571.18</b>		<b>921</b>	<b>517</b>	<b>2.033</b>	<b>2.062</b>

<b>Total Earnings</b>	<b>January 31 Month Ending</b>	<b>Fiscal Year To Date</b>
Current Year	2,044,331.25	2,044,331.25
<b>Average Daily Balance</b>	<b>1,370,633,139.54</b>	<b>1,370,633,139.54</b>
<b>Effective Rate of Return</b>	<b>1.76%</b>	<b>1.76%</b>

  
 Brad Cromes, Treasurer
 2/1-24

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

Run Date: 02/10/2024 - 12:06

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Report Ver. 7.3.6.1

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 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>												
23CD0005	23CD005	First Federal of Lakewood		09/29/2023	486,000.00	486,000.00	486,000.00	0.250	0.250	0.253	57	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	57	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	57	03/29/2024
<b>Subtotal and Average</b>			<b>24,286,000.00</b>		<b>24,286,000.00</b>	<b>24,286,000.00</b>	<b>24,286,000.00</b>		<b>0.250</b>	<b>0.253</b>	<b>57</b>	
<b>Corporate Notes</b>												
023135BW5	21CCT035	Amazon		05/12/2021	11,000,000.00	10,848,970.00	10,999,845.69	0.450	0.449	0.455	101	05/12/2024
06406RAX5	21CCT073	Bank of New York Mellon		10/25/2021	3,665,000.00	3,548,123.15	3,663,441.15	0.850	0.896	0.909	267	10/25/2024
06406RAX5	21CCT074	Bank of New York Mellon		10/25/2021	5,030,000.00	4,869,593.30	5,028,622.90	0.850	0.876	0.888	267	10/25/2024
14913R2P1	21CCT058	Caterpillar Financial Services		09/14/2021	2,155,000.00	2,094,401.40	2,155,221.69	0.600	0.575	0.583	225	09/13/2024
24422EVU0	21CCT057	John Deere		09/10/2021	1,850,000.00	1,800,919.50	1,850,300.11	0.625	0.590	0.598	222	09/10/2024
24422EYV2	22CCT001	John Deere		01/10/2022	8,060,000.00	7,787,652.60	8,058,810.93	1.250	1.249	1.266	344	01/10/2025
48133PDZ3	23CCT002	JP Morgan CP		01/31/2023	10,000,000.00	9,953,300.00	10,000,000.00	5.000	4.927	4.996	28	02/29/2024
48133U5Z1	23CCT011	JP Morgan CP		04/24/2023	6,650,000.00	6,633,308.50	6,650,000.00	5.200	5.133	5.204	113	05/24/2024
89236TJN6	21CCT064	Toyota Motor Credit Corporatio		09/20/2021	5,000,000.00	4,863,500.00	4,999,813.79	0.625	0.622	0.631	225	09/13/2024
89236TJN6	21CCT065	Toyota Motor Credit Corporatio		09/20/2021	6,000,000.00	5,836,200.00	5,999,577.93	0.625	0.628	0.637	225	09/13/2024
89236TJH9	21CCT067	Toyota Motor Credit Corporatio		10/08/2021	6,500,000.00	6,379,945.00	6,495,694.39	0.500	0.667	0.676	138	06/18/2024
89236TKC8	22CCT020	Toyota Motor Credit Corporatio		06/30/2022	10,000,000.00	9,893,300.00	9,995,522.69	3.950	3.929	3.984	515	06/30/2025
94988J6H5	24CCT002	WELLS FARGO		01/23/2024	6,030,000.00	6,041,095.20	6,014,557.78	4.811	4.883	4.951	714	01/15/2026
<b>Subtotal and Average</b>			<b>77,642,196.76</b>		<b>81,940,000.00</b>	<b>80,550,308.65</b>	<b>81,911,409.05</b>		<b>2.299</b>	<b>2.330</b>	<b>256</b>	
<b>Commercial Paper</b>												
22533THC3	23CCT033	Credit Agricole Corporate IB		11/17/2023	11,585,000.00	11,258,882.25	11,245,887.74	5.460	5.737	5.817	193	08/12/2024
13607EC15	23CCT019	Canadian IMP		06/21/2023	13,985,000.00	13,924,724.65	13,923,376.65	5.470	5.752	5.832	29	03/01/2024
4497W0FE3	23CCT029	ING Funding LLC		09/20/2023	8,429,000.00	8,263,032.99	8,252,047.20	5.640	5.933	6.015	134	06/14/2024
46640PC43	23CCT018	JP Morgan CP		06/09/2023	8,100,000.00	8,061,363.00	8,061,120.00	5.400	5.683	5.762	32	03/04/2024
62479LD51	23CCT021	MUFG Bank Ltd NY		08/04/2023	10,500,000.00	10,399,620.00	10,395,280.00	5.610	5.917	5.999	64	04/05/2024
62479LHG3	23CCT037	MUFG Bank Ltd NY		12/04/2023	10,220,000.00	9,926,379.40	9,918,558.26	5.390	5.666	5.745	197	08/16/2024
63873JG20	24CCT001	Natixis		01/05/2024	14,070,000.00	13,756,379.70	13,759,006.11	5.235	5.375	5.450	152	07/02/2024
<b>Subtotal and Average</b>			<b>73,612,994.85</b>		<b>76,889,000.00</b>	<b>75,590,381.99</b>	<b>75,555,275.96</b>		<b>5.705</b>	<b>5.784</b>	<b>114</b>	
<b>US Agency- Fixed Rate</b>												
31422B2J8	20CCT076	Federal Agricultural Mtg Corp		10/29/2020	10,000,000.00	9,354,500.00	9,999,860.44	0.500	0.494	0.501	636	10/29/2025
31424WBB7	23CCT031	Federal Agricultural Mtg Corp		10/23/2023	11,000,000.00	11,487,630.00	11,000,000.00	5.000	4.932	5.000	1,726	10/23/2028
3133EKVV4	19CCT022	Federal Farm Credit Bank		07/26/2019	10,000,000.00	9,843,300.00	9,998,395.83	1.850	1.859	1.885	176	07/26/2024
3133EKP75	19CCT040	Federal Farm Credit Bank		10/02/2019	20,000,000.00	19,588,600.00	19,995,745.88	1.600	1.613	1.635	229	09/17/2024

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January 31, 2024**

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<b>US Agency- Fixed Rate</b>												
3133EPGW9	23CCT012	Federal Farm Credit Bank		04/25/2023	11,200,000.00	11,149,264.00	11,238,309.97	3.875	3.734	3.786	1,545	04/25/2028
3133EPSK2	23CCT020	Federal Farm Credit Bank		08/07/2023	12,000,000.00	12,127,320.00	11,950,786.40	4.250	4.292	4.352	1,649	08/07/2028
3133EPUN3	23CCT023	Federal Farm Credit Bank		08/28/2023	12,000,000.00	12,251,640.00	11,994,180.60	4.500	4.450	4.512	1,670	08/28/2028
3133EPA47	23CCT032	Federal Farm Credit Bank		11/01/2023	10,100,000.00	10,552,177.00	10,072,241.67	4.875	4.873	4.941	1,735	11/01/2028
3130AGWK7	19CCT025	Federal Home Loan Bank		08/22/2019	15,000,000.00	14,721,600.00	14,998,652.93	1.500	1.479	1.500	196	08/15/2024
3130AN4T4	21CCT049	Federal Home Loan Bank		08/24/2021	10,000,000.00	9,252,000.00	10,024,574.59	0.875	0.758	0.769	862	06/12/2026
3130ALED2	22CCT021	Federal Home Loan Bank		06/30/2022	10,000,000.00	9,078,200.00	9,326,208.00	1.020	3.370	3.417	1,119	02/24/2027
3130ALED2	22CCT023	Federal Home Loan Bank		07/21/2022	1,640,000.00	1,488,824.80	1,532,526.30	1.020	3.299	3.345	1,119	02/24/2027
3130AXEL8	23CCT030	Federal Home Loan Bank		11/10/2023	11,700,000.00	12,090,663.00	11,762,689.52	4.750	4.555	4.618	1,681	09/08/2028
3137EAEX3	21CCT012	Federal Home Loan Mtg Corp		03/08/2021	3,333,000.00	3,122,621.04	3,313,039.35	0.375	0.736	0.746	600	09/23/2025
3134GW5R3	21CCT020	Federal Home Loan Mtg Corp		03/29/2021	15,000,000.00	14,057,400.00	14,960,115.29	0.650	0.795	0.806	634	10/27/2025
3134GWZV1	21CCT072	Federal Home Loan Mtg Corp		10/20/2021	10,890,000.00	10,195,326.90	10,824,342.82	0.650	0.994	1.007	629	10/22/2025
3135GA2Z3	20CCT082	Federal National Mtg Assn		11/17/2020	11,335,000.00	10,583,262.80	11,335,000.00	0.560	0.552	0.560	655	11/17/2025
3135GA7D7	20CCT086	Federal National Mtg Assn		12/23/2020	6,715,000.00	6,235,549.00	6,715,000.00	0.600	0.592	0.600	691	12/23/2025
3135GA4P3	20CCT087	Federal National Mtg Assn		12/28/2020	2,415,000.00	2,253,726.30	2,419,545.47	0.650	0.536	0.544	656	11/18/2025
3135G06G3	21CCT011	Federal National Mtg Assn		02/18/2021	1,600,000.00	1,496,320.00	1,598,915.92	0.500	0.531	0.539	645	11/07/2025
3135G05X7	21CCT013	Federal National Mtg Assn		03/08/2021	4,000,000.00	3,759,320.00	3,977,664.62	0.375	0.728	0.738	571	08/25/2025
3135G04Z3	21CCT017	Federal National Mtg Assn		03/26/2021	10,000,000.00	9,475,200.00	9,979,357.79	0.500	0.643	0.652	502	06/17/2025
3135G05X7	21CCT041	Federal National Mtg Assn		07/30/2021	2,000,000.00	1,879,660.00	1,993,178.10	0.375	0.588	0.596	571	08/25/2025
742651DZ2	23CCT013	Private Export Funding		05/04/2023	12,000,000.00	11,793,120.00	12,079,790.03	3.900	3.653	3.704	1,352	10/15/2027
880591EU2	23CCT010	Tennessee Valley Authority		04/17/2023	11,326,000.00	10,941,595.56	11,000,890.32	2.875	3.859	3.913	1,096	02/01/2027
<b>Subtotal and Average</b>			<b>239,433,983.42</b>		<b>235,254,000.00</b>	<b>228,778,820.40</b>	<b>234,091,011.84</b>		<b>2.393</b>	<b>2.426</b>	<b>938</b>	
<b>US Treasury</b>												
3133EPDP7	23CCT007	Federal Farm Credit Bank		03/31/2023	10,750,000.00	10,600,897.50	10,646,288.92	3.625	3.830	3.883	1,510	03/21/2028
91282CBT7	21CCT028	U.S. Treasury		03/31/2021	15,000,000.00	13,957,650.00	14,966,074.03	0.750	0.845	0.857	789	03/31/2026
91282ZV3	21CCT038	U.S. Treasury		06/04/2021	17,000,000.00	16,031,170.00	16,914,444.46	0.250	0.603	0.612	515	06/30/2025
91282CAB7	21CCT044	U.S. Treasury		08/09/2021	10,000,000.00	9,400,800.00	9,947,120.35	0.250	0.600	0.609	546	07/31/2025
91282CAJ0	21CCT045	U.S. Treasury		08/11/2021	10,000,000.00	9,373,800.00	9,933,341.60	0.250	0.669	0.679	577	08/31/2025
91282ZT0	21CCT050	U.S. Treasury		08/25/2021	10,000,000.00	9,454,300.00	9,953,566.76	0.250	0.596	0.604	485	05/31/2025
91282CAM3	21CCT054	U.S. Treasury		08/31/2021	10,000,000.00	9,350,800.00	9,937,343.33	0.250	0.624	0.633	607	09/30/2025
91282CAM3	21CCT060	U.S. Treasury		09/14/2021	7,500,000.00	7,013,100.00	7,450,635.66	0.250	0.643	0.652	607	09/30/2025
91282ZL7	21CCT066	U.S. Treasury		09/24/2021	7,000,000.00	6,648,110.00	6,974,869.56	0.375	0.658	0.668	454	04/30/2025
91282CCF6	21CCT068	U.S. Treasury		10/14/2021	7,850,000.00	7,267,687.00	7,800,338.73	0.750	1.015	1.029	850	05/31/2026
91282CCZ2	21CCT069	U.S. Treasury		10/14/2021	7,735,000.00	7,126,178.15	7,694,318.01	0.875	1.064	1.078	972	09/30/2026
91282CDG3	21CCT077	U.S. Treasury		12/14/2021	10,000,000.00	9,249,200.00	9,980,871.87	1.125	1.180	1.197	1,003	10/31/2026

Portfolio PORT  
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**Cuyahoga County Treasury  
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January 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>												
91282CDQ1	21CCT080	U.S. Treasury		12/31/2021	10,000,000.00	9,253,500.00	9,991,578.25	1.250	1.262	1.280	1,064	12/31/2026
91282CEF4	22CCT012	U.S. Treasury		04/08/2022	10,000,000.00	9,565,600.00	9,943,714.34	2.500	2.655	2.691	1,154	03/31/2027
91282CET4	22CCT018	U.S. Treasury		06/17/2022	4,600,000.00	4,408,272.00	4,467,004.43	2.625	3.532	3.581	1,215	05/31/2027
91282CFB2	22CCT025	U.S. Treasury		08/17/2022	6,110,000.00	5,870,854.60	6,066,060.63	2.750	2.932	2.973	1,276	07/31/2027
91282CEN7	22CCT026	U.S. Treasury		08/17/2022	6,000,000.00	5,777,580.00	5,956,039.60	2.750	2.952	2.993	1,184	04/30/2027
91282CFM8	22CCT030	U.S. Treasury		10/12/2022	7,325,000.00	7,369,609.25	7,314,877.15	4.125	4.110	4.167	1,337	09/30/2027
91282CFH9	22CCT031	U.S. Treasury		10/11/2022	10,000,000.00	9,725,400.00	9,673,936.45	3.125	4.084	4.140	1,307	08/31/2027
91282CEW7	22CCT033	U.S. Treasury		10/20/2022	10,900,000.00	10,656,494.00	10,524,539.93	3.250	4.317	4.377	1,245	06/30/2027
91282CFM8	22CCT036	U.S. Treasury		11/04/2022	3,000,000.00	3,018,270.00	2,976,204.98	4.125	4.307	4.367	1,337	09/30/2027
91282CFX4	22CCT041	U.S. Treasury		12/23/2022	10,000,000.00	9,966,800.00	10,019,559.39	4.500	4.192	4.250	303	11/30/2024
9128283F5	23CCT006	U.S. Treasury		01/20/2023	14,500,000.00	13,648,705.00	13,874,663.36	2.250	3.449	3.497	1,383	11/15/2027
91282CFB2	23CCT014	U.S. Treasury		05/22/2023	4,000,000.00	3,843,440.00	3,864,435.42	2.750	3.756	3.808	1,276	07/31/2027
91282CET4	23CCT015	U.S. Treasury		05/22/2023	3,000,000.00	2,874,960.00	2,889,677.54	2.625	4.347	4.407	1,215	05/31/2027
9128284N7	23CCT017	U.S. Treasury		05/16/2023	12,000,000.00	11,514,360.00	11,708,330.20	2.875	3.450	3.498	1,565	05/15/2028
91282CFM8	23CCT022	U.S. Treasury		08/28/2023	3,000,000.00	3,018,270.00	2,957,316.85	4.125	4.492	4.554	1,337	09/30/2027
91282CEN7	23CCT024	U.S. Treasury		08/28/2023	6,500,000.00	6,259,045.00	6,143,105.89	2.750	4.545	4.608	1,184	04/30/2027
91282CHQ7	23CCT025	U.S. Treasury		08/28/2023	12,000,000.00	12,113,880.00	11,848,116.15	4.125	4.380	4.441	1,642	07/31/2028
91282CFB2	23CCT026	U.S. Treasury		09/13/2023	3,000,000.00	2,882,580.00	2,826,936.31	2.750	4.507	4.570	1,276	07/31/2027
91282CFH9	23CCT027	U.S. Treasury		09/13/2023	3,000,000.00	2,917,620.00	2,860,481.08	3.125	4.498	4.560	1,307	08/31/2027
91282CET4	23CCT028	U.S. Treasury		09/13/2023	2,425,000.00	2,323,926.00	2,280,539.90	2.625	4.529	4.592	1,215	05/31/2027
91282CHK0	23CCT038	U.S. Treasury		12/04/2023	10,000,000.00	10,040,200.00	9,879,416.17	4.000	4.244	4.303	1,611	06/30/2028
91282CJN2	23CCT039	U.S. Treasury		12/04/2023	13,000,000.00	13,285,350.00	13,060,930.81	4.375	4.208	4.266	1,764	11/30/2028
<b>Subtotal and Average</b>			<b>283,276,365.16</b>		<b>287,195,000.00</b>	<b>275,808,408.50</b>	<b>283,326,678.11</b>		<b>2.566</b>	<b>2.601</b>	<b>1,062</b>	
<b>US Agency- Callable</b>												
3133EMHF2	20CCT085	Federal Farm Credit Bank		11/27/2020	16,000,000.00	14,866,560.00	15,995,639.40	0.600	0.607	0.615	662	11/24/2025
3133EMMR0	21CCT002	Federal Farm Credit Bank		01/12/2021	10,000,000.00	9,284,800.00	9,994,236.22	0.470	0.493	0.500	711	01/12/2026
3133EMUP5	21CCT016	Federal Farm Credit Bank		04/01/2021	3,750,000.00	3,581,212.50	3,750,000.00	0.710	0.700	0.710	425	04/01/2025
3133EMUP5	21CCT025	Federal Farm Credit Bank		04/01/2021	10,000,000.00	9,549,900.00	10,000,000.00	0.710	0.700	0.710	425	04/01/2025
3133EMXS6	21CCT033	Federal Farm Credit Bank		04/30/2021	8,200,000.00	7,816,978.00	8,196,813.80	0.720	0.742	0.752	452	04/28/2025
3133EMLR1	21CCT062	Federal Farm Credit Bank		09/14/2021	1,500,000.00	1,393,665.00	1,493,199.94	0.500	0.733	0.744	691	12/23/2025
3133ENL99	22CCT029	Federal Farm Credit Bank		09/15/2022	10,500,000.00	10,261,650.00	10,472,311.73	3.375	3.408	3.455	1,322	09/15/2027
3133ENW63	22CCT035	Federal Farm Credit Bank		11/02/2022	10,000,000.00	10,125,700.00	10,005,399.00	4.375	4.220	4.279	1,364	10/27/2027
3133EN5N6	23CCT001	Federal Farm Credit Bank		01/19/2023	11,600,000.00	11,601,856.00	11,727,123.54	4.000	3.641	3.692	1,435	01/06/2028
3130ALGR9	21CCT018	Federal Home Loan Bank		03/26/2021	8,225,000.00	7,661,587.50	8,215,306.58	0.850	0.896	0.908	756	02/26/2026
3130AKVR4	21CCT019	Federal Home Loan Bank		03/26/2021	1,030,000.00	954,892.40	1,023,697.00	0.550	0.847	0.858	742	02/12/2026

Portfolio PORT

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**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 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>												
3130ALU85	21CCT023	Federal Home Loan Bank		03/30/2021	15,000,000.00	13,969,350.00	15,000,000.00	1.000	0.986	1.000	788	03/30/2026
3130ALHH0	21CCT029	Federal Home Loan Bank		03/29/2021	17,600,000.00	16,414,464.00	17,597,758.38	0.960	0.953	0.966	763	03/05/2026
3130ALZ23	21CCT032	Federal Home Loan Bank		04/28/2021	4,000,000.00	3,829,560.00	4,000,000.00	0.800	0.789	0.800	452	04/28/2025
3130AMD58	21CCT034	Federal Home Loan Bank		05/19/2021	8,000,000.00	7,703,280.00	8,000,000.00	0.670	0.661	0.670	384	02/19/2025
3130ANQU7	21CCT051	Federal Home Loan Bank		08/30/2021	6,625,000.00	6,095,265.00	6,625,000.00	1.000	0.986	1.000	937	08/26/2026
3130ANFD7	21CCT052	Federal Home Loan Bank		08/27/2021	5,770,000.00	5,318,324.40	5,769,853.32	1.000	0.987	1.001	916	08/05/2026
3130ANLW8	21CCT053	Federal Home Loan Bank		08/27/2021	5,000,000.00	4,600,200.00	4,998,714.56	1.000	0.996	1.010	937	08/26/2026
3130AKJW7	21CCT056	Federal Home Loan Bank		09/03/2021	10,000,000.00	9,294,700.00	9,969,403.37	0.600	0.756	0.766	683	12/15/2025
3130AKKG0	21CCT061	Federal Home Loan Bank		09/14/2021	1,500,000.00	1,389,705.00	1,493,615.83	0.520	0.736	0.746	698	12/30/2025
3130AQFP3	21CCT079	Federal Home Loan Bank		12/30/2021	8,780,000.00	8,082,077.80	8,777,441.61	1.400	1.391	1.410	1,063	12/30/2026
3130ATT31	22CCT038	Federal Home Loan Bank		11/23/2022	5,655,000.00	5,635,603.35	5,647,810.22	4.500	4.635	4.700	245	10/03/2024
3130ATT31	22CCT039	Federal Home Loan Bank		11/22/2022	2,080,000.00	2,072,865.60	2,077,464.45	4.500	4.627	4.692	245	10/03/2024
3130ATUS4	22CCT042	Federal Home Loan Bank		12/30/2022	7,885,000.00	7,986,085.70	7,933,546.84	4.250	4.014	4.070	1,408	12/10/2027
3134GWUE4	20CCT073	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,368,500.00	9,991,553.86	0.500	0.544	0.552	607	09/30/2025
3134GW5P7	20CCT074	Federal Home Loan Mtg Corp		10/27/2020	10,000,000.00	9,334,400.00	9,998,087.22	0.600	0.603	0.611	634	10/27/2025
3135G06Q1	20CCT088	Federal National Mtg Assn		12/30/2020	6,000,000.00	5,571,840.00	6,002,870.83	0.640	0.606	0.615	698	12/30/2025
3136G4J95	21CCT021	Federal National Mtg Assn		03/29/2021	3,000,000.00	2,825,670.00	2,990,665.20	0.550	0.742	0.752	571	08/25/2025
3135G05M1	21CCT022	Federal National Mtg Assn		03/29/2021	1,915,000.00	1,813,007.10	1,912,850.99	0.700	0.766	0.776	545	07/30/2025
3135G06A6	21CCT059	Federal National Mtg Assn		09/14/2021	2,500,000.00	2,337,950.00	2,493,898.07	0.580	0.714	0.724	627	10/20/2025
<b>Subtotal and Average</b>			<b>222,152,980.53</b>		<b>222,115,000.00</b>	<b>210,741,649.35</b>	<b>222,154,261.96</b>		<b>1.470</b>	<b>1.490</b>	<b>797</b>	
<b>Foreign Notes</b>												
46514AMG1	19CCT010	State of Israel		03/01/2019	1,500,000.00	1,498,620.00	1,500,000.00	3.350	3.308	3.354	29	03/01/2024
46514AMN6	19CCT011	State of Israel		03/01/2019	1,500,000.00	1,498,830.00	1,500,000.00	3.500	3.133	3.177	29	03/01/2024
46513JEE7	20CCT015	State of Israel		03/17/2020	3,000,000.00	2,918,940.00	3,000,000.00	1.950	1.924	1.950	394	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	669	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	1,034	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	1,765	12/01/2028
<b>Subtotal and Average</b>			<b>16,000,000.00</b>		<b>16,000,000.00</b>	<b>15,916,390.00</b>	<b>16,000,000.00</b>		<b>4.320</b>	<b>4.380</b>	<b>817</b>	
<b>Municipal Notes</b>												
232285BN5	21CCT039	Cuyahoga County Public Library		07/15/2021	3,550,000.00	3,313,570.00	3,550,000.00	0.887	0.875	0.887	669	12/01/2025
199492M55	21CCT005	City of Columbus		02/17/2021	500,000.00	453,560.00	500,000.00	1.015	1.001	1.015	1,155	04/01/2027
199492M63	21CCT006	City of Columbus		02/17/2021	500,000.00	445,145.00	500,000.00	1.215	1.198	1.215	1,521	04/01/2028
199492P60	21CCT007	City of Columbus		02/17/2021	300,000.00	277,995.00	300,000.00	0.784	0.773	0.784	790	04/01/2026
199492P86	21CCT008	City of Columbus		02/17/2021	350,000.00	310,859.50	350,000.00	1.215	1.198	1.215	1,521	04/01/2028

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Investments  
January 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>												
199492R84	21CCT010	City of Columbus		02/17/2021	315,000.00	285,219.90	315,000.00	1.015	1.001	1.015	1,155	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	4,718	01/01/2037
239876CT0	20CCT075	City of Dayton Ohio		11/12/2020	890,000.00	833,137.90	890,000.00	1.101	1.086	1.101	669	12/01/2025
353174JA4	20CCT054	Franklin County Convention Fac		09/22/2020	520,000.00	487,734.00	520,000.00	1.255	1.238	1.255	669	12/01/2025
353174JD8	20CCT055	Franklin County Convention Fac		09/22/2020	945,000.00	833,490.00	945,000.00	1.822	1.797	1.822	1,765	12/01/2028
353174JE6	20CCT056	Franklin County Convention Fac		09/22/2020	5,295,000.00	4,567,519.95	5,295,000.00	1.922	1.895	1.922	2,130	12/01/2029
353174JB2	20CCT057	Franklin County Convention Fac		09/22/2020	1,330,000.00	1,218,599.20	1,330,000.00	1.466	1.446	1.466	1,034	12/01/2026
353174JC0	20CCT058	Franklin County Convention Fac		09/22/2020	605,000.00	543,084.30	605,000.00	1.616	1.594	1.616	1,399	12/01/2027
353174JC0	20CCT059	Franklin County Convention Fac		09/22/2020	500,000.00	448,830.00	500,000.00	1.616	1.594	1.616	1,399	12/01/2027
54376PAQ0	20CCT065	Lorain Ohio Public Library		10/15/2020	375,000.00	358,541.25	381,430.17	1.500	0.543	0.550	669	12/01/2025
54376PAP2	20CCT066	Lorain Ohio Public Library		10/15/2020	370,000.00	362,255.90	373,172.39	1.500	0.454	0.460	304	12/01/2024
<b>Subtotal and Average</b>			<b>32,154,887.66</b>		<b>32,145,000.00</b>	<b>30,539,541.90</b>	<b>32,154,602.56</b>		<b>2.398</b>	<b>2.432</b>	<b>3,003</b>	
<b>STAR Ohio Account</b>												
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	3,543,087.51	3,543,087.51	3,543,087.51	1.490	1.470	1.490	1	
STAR MAIN	STAR Main	STAR Ohio		12/31/2013	565,687,525.93	565,687,525.93	565,687,525.93	1.490	1.470	1.490	1	
STAR OPIOID	STAR OPIOID	STAR Ohio		05/28/2020	23,236,291.14	23,236,291.14	23,236,291.14	1.490	1.470	1.490	1	
<b>Subtotal and Average</b>			<b>391,361,027.54</b>		<b>717,480,939.59</b>	<b>717,480,939.59</b>	<b>717,480,939.59</b>		<b>1.470</b>	<b>1.490</b>	<b>1</b>	
<b>Money Market Accounts</b>												
31846V567	USB Sweep	First American Money Market Fu		01/01/2024	4,570,225.43	4,570,225.43	4,570,225.43		0.000	0.000	7,670	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	
<b>Subtotal and Average</b>			<b>147,426.64</b>		<b>4,570,225.43</b>	<b>4,570,225.43</b>	<b>4,570,225.43</b>		<b>0.000</b>	<b>0.000</b>	<b>7,670</b>	
<b>Total and Average</b>			<b>1,370,633,139.54</b>		<b>1,697,875,165.02</b>	<b>1,664,262,665.81</b>	<b>1,691,530,404.50</b>		<b>2.033</b>	<b>2.062</b>	<b>517</b>	

**Cuyahoga County Treasury  
Portfolio Management  
Portfolio Details - Cash  
January 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			8,601,156.10	8,601,156.10	8,601,156.10		0.000	0.000	1
PNC	PNC	PNC		01/01/2024	5,844,274.40	5,844,274.40	5,844,274.40		0.000	0.000	1
US BANK	US Bank	US Bank		01/01/2024	37,631.39	37,631.39	37,631.39		0.000	0.000	1
<b>Average Balance</b>			<b>0.00</b>	Accrued Interest at Purchase		154,104.79	154,104.79				<b>1</b>
				Subtotal		14,637,166.68	14,637,166.68				
<b>Total Cash and Investments</b>			<b>1,370,633,139.54</b>		<b>1,712,358,226.91</b>	<b>1,678,899,832.49</b>	<b>1,706,167,571.18</b>		<b>2.033</b>	<b>2.062</b>	<b>517</b>



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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>Certificates of Deposit - Bank</b>							
<b>Subtotal</b>							<b>24,286,000.00</b>
<b>Passbook/Checking Accounts (Monthly Summary)</b>							
KEY	Key	KEY BANK			3,986,050.40	0.00	
PNC	PNC	PNC			5,844,274.40	0.00	
US BANK	US Bank	US Bank			288,712.87	251,081.48	
<b>Subtotal</b>							<b>0.00</b>
<b>Corporate Notes</b>							
94988J6H5	24CCT002	WELLS FARGO	4.811	01/23/2024	6,014,382.30	0.00	
<b>Subtotal</b>							<b>81,911,409.05</b>
<b>Commercial Paper</b>							
63873JG20	24CCT001	Natixis	5.235	01/05/2024	13,703,763.77	0.00	
<b>Subtotal</b>							<b>75,555,275.96</b>
<b>US Agency- Fixed Rate</b>							
31422B6K1	21CCT004	Federal Agricultural Mtg Corp	0.480	01/18/2024	0.00	6,497,721.53	
3135G0V75	19CCT021	Federal National Mtg Assn	1.750	01/05/2024	0.00	13,927,087.82	
<b>Subtotal</b>							<b>234,091,011.84</b>
<b>US Treasury</b>							
<b>Subtotal</b>							<b>283,326,678.11</b>
<b>US Agency- Callable</b>							
<b>Subtotal</b>							<b>222,154,261.96</b>
<b>Foreign Notes</b>							
<b>Subtotal</b>							<b>16,000,000.00</b>
<b>Municipal Notes</b>							
9AMBDD07	17CCT001	Cuyahoga County	3.500	01/01/2024	0.00	950,000.00	
<b>Subtotal</b>							<b>32,154,602.56</b>

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

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
<b>STAR Ohio Account</b>							
STAR ARP	STAR ARP	STAR Ohio	1.490		590,192.10	1,522,604.58	
STAR DEVELOPMEN	STAR DEVELOP	STAR Ohio	1.490		16,649.59	20,536.66	
STAR MAIN	STAR Main	STAR Ohio	1.490		532,458,542.62	26,821,341.91	
STAR OPIOID	STAR OPIOID	STAR Ohio	1.490		110,400.76	494,059.47	
		<b>Subtotal</b>			<b>533,175,785.07</b>	<b>28,858,542.62</b>	<b>717,480,939.59</b>
<b>Money Market Accounts</b>							
31846V567	USB Sweep	First American Money Market Fu			4,570,225.43	0.00	
		<b>Subtotal</b>			<b>4,570,225.43</b>	<b>0.00</b>	<b>4,570,225.43</b>
		<b>Total</b>			<b>567,583,194.24</b>	<b>50,484,433.45</b>	<b>1,691,530,404.50</b>

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

Issuer	CUSIP	Investment #	Security Type	Par Value	Current Rate	Date Received	Interest Amount Received
<b>Cash Accounts</b>							
<b>Fund: Cuyahoga County Treasury</b>							
First American Money Market Fu	31846V567	USB Sweep	RR2	0.01		01/31/2024	20,590.93
<b>Subtotal</b>							<b>20,590.93</b>
STAR Ohio	STAR MAIN	STAR Main	RRP	532,587,525.93	1.490	01/31/2024	1,121,341.91
<b>Subtotal</b>							<b>1,121,341.91</b>
<b>Cuyahoga County Treasury Subtotal</b>							<b>1,141,932.84</b>
<b>Total</b>							<b>1,141,932.84</b>



**Cuyahoga County Treasury**  
**Received Interest**  
**Sorted by Issuer - Grouped by Fund**  
**Received January 1, 2024 - January 31, 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	
<b>Fund: Cuyahoga County Treasury</b>										
Federal Agricultural Mtg Corp	31422B6K1	21CCT004	FAC	0.00	0.480	01/15/2024	01/16/2024	15,600.00	15,600.00	-
	31422B6K1	21CCT004	FAC	0.00	0.480	01/18/2024	01/18/2024	260.00	260.00	-
						<b>Subtotal</b>		<b>15,860.00</b>	<b>15,860.00</b>	
Federal Farm Credit Bank	3133EN5N6	23CCT001	MC2	11,600,000.00	4.000	01/06/2024	01/08/2024	232,000.00	232,000.00	-
	3133EMMR0	21CCT002	MC2	10,000,000.00	0.470	01/12/2024	01/12/2024	23,500.00	23,500.00	-
	3133EKVV4	19CCT022	FAC	10,000,000.00	1.850	01/26/2024	01/26/2024	92,500.00	92,500.00	-
						<b>Subtotal</b>		<b>348,000.00</b>	<b>348,000.00</b>	
Federal National Mtg Assn	3135G0V75	19CCT021	FAC	0.00	1.750	01/02/2024	01/02/2024	121,931.25	121,931.25	-
	3135G0V75	19CCT021	FAC	0.00	1.750	01/05/2024	01/05/2024	2,032.18	2,032.18	-
						<b>Subtotal</b>		<b>123,963.43</b>	<b>123,963.43</b>	
John Deere	24422EVY2	22CCT001	MTN	8,060,000.00	1.250	01/10/2024	01/10/2024	50,375.00	50,375.00	-
						<b>Subtotal</b>		<b>50,375.00</b>	<b>50,375.00</b>	
JP Morgan CP	48133PDZ3	23CCT002	MTN	10,000,000.00	5.000	01/31/2024	01/31/2024	250,000.00	250,000.00	-
						<b>Subtotal</b>		<b>250,000.00</b>	<b>250,000.00</b>	
U.S. Treasury	91282CAB7	21CCT044	TRC	10,000,000.00	0.250	01/31/2024	01/31/2024	12,500.00	12,500.00	-
	91282CFB2	22CCT025	TRC	6,110,000.00	2.750	01/31/2024	01/31/2024	84,012.50	84,012.50	-
	91282CFB2	23CCT014	TRC	4,000,000.00	2.750	01/31/2024	01/31/2024	55,000.00	55,000.00	-
	91282CHQ7	23CCT025	TRC	12,000,000.00	4.125	01/31/2024	01/31/2024	247,500.00	247,500.00	-
	91282CFB2	23CCT026	TRC	3,000,000.00	2.750	01/31/2024	01/31/2024	41,250.00	41,250.00	-
						<b>Subtotal</b>		<b>495,262.50</b>	<b>440,262.50</b>	
<b>Cuyahoga County Treasury Subtotal</b>								<b>1,283,460.93</b>	<b>1,228,460.93</b>	
<b>Total</b>								<b>1,283,460.93</b>	<b>1,228,460.93</b>	
<b>Total Cash Overpayment</b>								<b>0.00</b>		
<b>Total Cash Shortfall</b>								<b>0.00</b>		



**Opioid Custody  
Portfolio Management  
Portfolio Summary  
January 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	2,500,000.00	2,488,325.00	2,500,000.00	4.02	394	28	4.919	4.987
Commercial Paper	8,654,000.00	8,581,964.48	8,580,949.63	13.79	128	56	5.524	5.601
US Agency- Fixed Rate	7,115,000.00	6,772,789.50	7,080,108.67	11.38	1,335	599	1.618	1.640
US Treasury	16,255,000.00	15,545,753.15	16,157,876.37	25.97	1,228	457	1.078	1.093
US Agency- Callable	7,880,000.00	7,409,358.00	7,846,959.04	12.61	1,480	698	1.196	1.213
Money Market Accounts	20,043,282.05	20,043,282.05	20,043,282.05	32.22	1	1	0.000	0.000
<b>Investments</b>	<b>62,447,282.05</b>	<b>60,841,472.18</b>	<b>62,209,175.76</b>	<b>100.00%</b>	<b>691</b>	<b>284</b>	<b>1.575</b>	<b>1.596</b>

Total Earnings	January 31 Month Ending	Fiscal Year To Date
Current Year	171,815.78	171,815.78
<b>Average Daily Balance</b>	<b>62,184,716.48</b>	<b>62,184,716.48</b>
<b>Effective Rate of Return</b>	<b>3.25%</b>	<b>3.25%</b>

  
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 Brad Cromes, Treasurer

2/10/24

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

Run Date: 02/10/2024 - 12:47

Portfolio OPI  
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