CUYAHOGA COUNTY TREASURER

To: Investment Advisory Committee

From: Terry Maltarich, Investment Officer

Date: July 13, 2012

Re: Monthly Investment Reports

Attached find the following Cuyahoga County Investment Reports for the month ended June 30, 2012:

- Investment Portfolio Summary
- Monthly Inventory Report
- Monthly Activity Report
- Interest Earnings Report
- Sector Analysis Graph
- Distribution Graphs
- Policy Compliance Analysis
- Linked Deposit CD Inventory

If you should have any questions regarding these reports feel free to contact me at extension 5876.

cc: Investment Advisory Working Group

1219 Ontario Street, Cleveland, OH 44113
Phone: 216-443-7400 Fax: 216-443-7463 TDD: 800-750-0750
www.treasurer.cuyahogacounty.us

CUYAHOGA COUNTY PORTFOLIO
MONTH END SUMMARY
June 30, 2012

	AS OF 06/30/12
CURRENT BOOK VALUE	$854,420,178.68
MARKET VALUE	$857,099,371.14
UNREALIZED GAIN/(LOSS)	$2,679,192.46

MONTHLY INCOME	$411,283.46
YTD INCOME	$2,667,923.06

MONTHLY ANNUALIZED RETURN	0.80%
YTD ANNUALIZED RETURN *	0.75%

* Annualized return = 365 day yield based on weighted average book value of portfolio.

CUYAHOGA COUNTY
Portfolio Management
Portfolio Summary
June 30, 2012

Investments	Par Value	Market Value	Book Value	% of Portfolio	Term	Days to Maturity	YTM 360 Equiv.	YTM 365 Equiv.
Passbook/Checking Accounts	180,407,976.24	180,407,976.24	180,407,976.24	23.95	1	1	1.061	1.076
Federal Agency Coupon Securities	440,000,000.00	448,652,900.00	445,996,515.19	59.21	884	403	0.918	0.930
Federal Agency Disc. -Amortizing	80,000,000.00	79,994,100.00	79,995,599.87	10.62	162	25	0.106	0.108
Miscellaneous Coupon Securities	6,880,000.00	6,880,000.00	6,880,000.00	0.91	1,061	676	2.619	2.656
Callable Federal Agency Notes	40,000,000.00	40,012,600.00	39,988,292.48	5.31	912	782	0.540	0.548
Investments	**747,287,976.24**	**755,947,576.24**	**753,268,383.78**	**100.00%**	**599**	**289**	**0.861**	**0.873**
Cash and Accrued Interest								
Accrued Interest at Purchase		47,216.67	47,216.67					
Subtotal		47,216.67	47,216.67					
Total Cash and Investments	**747,287,976.24**	**755,994,792.91**	**753,315,600.45**		**599**	**289**	**0.861**	**0.873**

Total Earnings	June 30 Month Ending	Fiscal Year To Date
Current Year	411,283.46	2,667,923.06
Average Daily Balance	**629,225,394.17**	**711,985,864.43**
Effective Rate of Return	**0.80%**	**0.75%**

RICHARD SENSENBRENNER, TREASURER

Reporting period 06/01/2012-06/30/2012

Run Date: 07/13/2012 - 10:38

Portfolio 2001
AP
PM (PRF_PM1) SymRept 6.41.202
Report Ver. 5.00

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
June 30, 2012

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Passbook/Checking Accounts												
SYSCHART	CHART	Charter One Bank			0.00	0.00	0.00	1.000		1.000	1	
SYSHUNT-NOW	HUNT-NOW	Huntington Bank NOW Account			1,000,137.16	1,000,137.16	1,000,137.16	0.350		0.350	1	
SYSHUNTMM	HUNTMM	HUNTINGTON BANK			76,003,552.46	76,003,552.46	76,003,552.46	1.230		1.230	1	
SYSKeyBankDA	KeyBankDA	Key Bank NA			0.00	0.00	0.00	1.000		1.000	1	
SYSS110199	S110199	STAR			103,404,286.62	103,404,286.62	103,404,286.62	0.970		0.970	1	
		Subtotal and Average	**94,469,129.03**		**180,407,976.24**	**180,407,976.24**	**180,407,976.24**			**1.076**	**1**	
Federal Agency Coupon Securities												
31315PJR1	11CCT010	FARMER MAC		06/07/2011	10,000,000.00	10,541,300.00	10,427,320.55	3.250		1.055	724	06/25/2014
31331G2R9	10CCT019	FEDERAL FARM CREDIT BANK		06/08/2010	10,000,000.00	10,071,500.00	10,027,608.01	1.875		1.226	159	12/07/2012
31331GCS6	11CCT006	FEDERAL FARM CREDIT BANK		03/08/2011	10,000,000.00	10,442,600.00	10,336,895.16	3.875		1.167	463	10/07/2013
31331KGN4	11CCT008	FEDERAL FARM CREDIT BANK		04/07/2011	10,000,000.00	10,183,900.00	9,993,110.00	1.400		1.440	645	04/07/2014
31331GL80	11CCT009	FEDERAL FARM CREDIT BANK		05/16/2011	10,000,000.00	10,558,600.00	10,379,379.10	3.000		1.253	813	09/22/2014
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK		06/28/2012	20,000,000.00	19,983,200.00	19,987,685.93	0.320		0.353	684	05/16/2014
3133XSAE8	10CCT016	FEDERAL HOME LOAN BANK		05/07/2010	10,000,000.00	10,423,400.00	10,229,172.44	3.625		1.795	474	10/18/2013
3133XUK93	10CCT017	FEDERAL HOME LOAN BANK		05/12/2010	10,000,000.00	10,037,100.00	10,015,042.16	2.000		1.215	75	09/14/2012
313371PM2	10CCT031	FEDERAL HOME LOAN BANK		12/10/2010	10,000,000.00	10,022,600.00	9,958,957.97	0.500		0.869	360	06/26/2013
3133XVNT4	10CCT032	FEDERAL HOME LOAN BANK		12/15/2010	10,000,000.00	10,068,600.00	10,043,912.52	1.750		0.771	166	12/14/2012
3133XYHD0	11CCT011	FEDERAL HOME LOAN BANK		06/30/2011	10,000,000.00	10,126,000.00	10,099,635.65	1.625		0.572	348	06/14/2013
3133XWKV0	12CCT002	FEDERAL HOME LOAN BANK		02/22/2012	20,000,000.00	20,668,800.00	20,677,769.81	2.375		0.375	621	03/14/2014
313378CM1	12CCT003	FEDERAL HOME LOAN BANK		03/15/2012	20,000,000.00	19,995,000.00	19,994,173.41	0.200		0.244	243	03/01/2013
313370JS8	12CCT004	FEDERAL HOME LOAN BANK		05/02/2012	20,000,000.00	20,412,800.00	20,431,309.78	1.375		0.388	803	09/12/2014
3133XUK93	9CCT012	FEDERAL HOME LOAN BANK		08/07/2009	10,000,000.00	10,037,100.00	9,997,196.33	2.000		2.128	75	09/14/2012
3133XR5U0	9CCT018	FEDERAL HOME LOAN BANK		12/04/2009	10,000,000.00	10,325,700.00	10,186,867.48	3.750		1.720	348	06/14/2013
3137EACJ6	10CCT006	FEDERAL HOME LOAN MORTGAGE COR		03/05/2010	10,000,000.00	10,111,600.00	9,996,602.14	1.625		1.665	288	04/15/2013
3137EABS7	10CCT008	FEDERAL HOME LOAN MORTGAGE COR		03/26/2010	10,000,000.00	10,469,200.00	10,247,934.97	4.125		2.041	453	09/27/2013
3134G1GQ1	10CCT023	FEDERAL HOME LOAN MORTGAGE COR		07/27/2010	10,000,000.00	10,014,200.00	10,003,263.65	1.000		0.817	58	08/28/2012
3137EACG2	10CCT024	FEDERAL HOME LOAN MORTGAGE COR		08/30/2010	10,000,000.00	10,059,800.00	10,030,624.73	1.375		0.765	192	01/09/2013
3134A4SA3	10CCT025	FEDERAL HOME LOAN MORTGAGE COR		09/13/2010	10,000,000.00	10,229,200.00	10,193,377.91	4.500		0.867	198	01/15/2013
3137EACJ6	10CCT029	FEDERAL HOME LOAN MORTGAGE COR		11/23/2010	10,000,000.00	10,111,600.00	10,072,383.76	1.625		0.682	288	04/15/2013
3137EABJ7	11CCT003	FEDERAL HOME LOAN MORTGAGE COR		01/31/2011	10,000,000.00	10,293,200.00	10,240,950.84	3.500		0.824	332	05/29/2013
3137EACQ0	11CCT014	FEDERAL HOME LOAN MORTGAGE COR		08/30/2011	20,000,000.00	20,049,800.00	20,033,844.77	0.625		0.268	180	12/28/2012
31359MSL8	10CCT002	FEDERAL NATIONAL MORTGAGE ASSO		02/19/2010	10,000,000.00	10,368,800.00	10,254,718.57	4.375		1.847	381	07/17/2013
31359MTG8	10CCT010	FEDERAL NATIONAL MORTGAGE ASSO		04/07/2010	10,000,000.00	10,565,600.00	10,311,333.75	4.625		2.106	471	10/15/2013
31398ASD5	10CCT014	FEDERAL NATIONAL MORTGAGE ASSO		04/29/2010	10,000,000.00	10,367,200.00	10,205,900.17	3.875		1.809	376	07/12/2013
31398AHZ8	10CCT020	FEDERAL NATIONAL MORTGAGE ASSO		06/16/2010	10,000,000.00	10,172,000.00	10,137,525.77	4.750		1.104	141	11/19/2012

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Investments
June 30, 2012

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity	Maturity Date
Federal Agency Coupon Securities												
31398A2M3	10CCT026	FEDERAL NATIONAL MORTGAGE ASSO		09/14/2010	10,000,000.00	10,106,100.00	10,009,299.54	1.125		1.057	456	09/30/2013
31359MQV8	10CCT028	FEDERAL NATIONAL MORTGAGE ASSO		11/16/2010	10,000,000.00	10,286,100.00	10,256,838.04	4.750		0.691	235	02/21/2013
31359MQV8	10CCT030	FEDERAL NATIONAL MORTGAGE ASSO		12/08/2010	10,000,000.00	10,286,100.00	10,257,814.63	4.750		0.677	235	02/21/2013
31398AX31	11CCT004	FEDERAL NATIONAL MORTGAGE ASSO		02/04/2011	10,000,000.00	10,062,500.00	10,019,780.24	1.250		1.249	415	08/20/2013
31398AX31	11CCT005	FEDERAL NATIONAL MORTGAGE ASSO		02/17/2011	10,000,000.00	10,062,500.00	10,001,041.75	1.250		1.434	415	08/20/2013
31359MWJ8	11CCT013	FEDERAL NATIONAL MORTGAGE ASSO		07/28/2011	10,000,000.00	10,955,800.00	10,807,263.61	4.625		1.030	836	10/15/2014
31398A4T6	11CCT015	FEDERAL NATIONAL MORTGAGE ASSO		09/15/2011	30,000,000.00	30,034,200.00	30,027,766.67	0.500		0.199	121	10/30/2012
3135G0FY4	12CCT001	FEDERAL NATIONAL MORTGAGE ASSO		01/23/2012	20,000,000.00	20,149,200.00	20,102,213.38	0.750		0.561	901	12/19/2014
		Subtotal and Average	**457,893,202.88**		**440,000,000.00**	**448,652,900.00**	**445,996,515.19**			**0.930**	**403**	
Federal Agency Disc. -Amortizing												
313384A66	12CCT006	FEDERAL HOME LOAN BANK		06/21/2012	50,000,000.00	49,995,000.00	49,997,249.87	0.060		0.061	33	08/03/2012
313396ZG1	11CCT012	FEDERAL HOME LOAN MORTGAGE COR		07/19/2011	30,000,000.00	29,999,100.00	29,998,350.00	0.180		0.186	11	07/12/2012
		Subtotal and Average	**46,661,799.95**		**80,000,000.00**	**79,994,100.00**	**79,995,599.87**			**0.108**	**25**	
Miscellaneous Coupon Securities												
SYS10CCT012D	10CCT012D	lCity of Garfield Hts, Ohio		04/15/2012	1,630,000.00	1,630,000.00	1,630,000.00	4.000		4.000	836	10/15/2014
46513G2N6	11CCT007	STATE OF ISRAEL		04/08/2011	5,000,000.00	5,000,000.00	5,000,000.00	2.250		2.250	639	04/01/2014
SYS9CCT010	9CCT010	City of Shaker Hts		07/15/2009	250,000.00	250,000.00	250,000.00	2.000		2.000	379	07/15/2013
		Subtotal and Average	**6,880,000.00**		**6,880,000.00**	**6,880,000.00**	**6,880,000.00**			**2.656**	**676**	
Callable Federal Agency Notes												
313379UC1	12CCT005	FEDERAL HOME LOAN BANK		06/26/2012	20,000,000.00	19,997,000.00	20,000,000.00	0.550		0.550	1,090	06/26/2015
3134G2W73	11CCT016	FEDERAL HOME LOAN MORTGAGE COR		10/20/2011	20,000,000.00	20,015,600.00	19,988,292.48	0.500		0.545	474	10/18/2013
		Subtotal and Average	**23,321,262.30**		**40,000,000.00**	**40,012,600.00**	**39,988,292.48**			**0.548**	**782**	
		Total and Average	**629,225,394.17**		**747,287,976.24**	**755,947,576.24**	**753,268,383.78**			**0.873**	**289**	

CUYAHOGA COUNTY
Portfolio Management
Portfolio Details - Cash
June 30, 2012

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	S&P	YTM 365	Days to Maturity
		Average Balance	0.00	Accrued Interest at Purchase		47,216.67	47,216.67				0
				Subtotal		47,216.67	47,216.67				
		Total Cash and Investmentss	629,225,394.17		747,287,976.24	755,994,792.91	753,315,600.45			0.873	289

CUYAHOGA COUNTY
Portfolio Management
Activity By Type
June 1, 2012 through June 30, 2012

CUSIP	Investment #	Issuer	Stated Rate	Transaction Date	Purchases or Deposits	Redemptions or Withdrawals	Balance
Passbook/Checking Accounts (Monthly Summary)							
SYSHUNT-NOW	HUNT-NOW	Huntington Bank NOW Account	0.350		187.98	101.64	
SYSHUNTMM	HUNTMM	HUNTINGTON BANK	1.230		75,003,603.28	101.64	
SYSS110199	S110199	STAR	0.970		157,406,961.52	72,205,349.80	
		Subtotal			**232,410,752.78**	**72,205,553.08**	**180,407,976.24**
Federal Agency Coupon Securities							
31331GYP8	10CCT001	FEDERAL FARM CREDIT BANK	2.125	06/18/2012	0.00	10,000,000.00	
31331GYP8	10CCT005	FEDERAL FARM CREDIT BANK	2.125	06/18/2012	0.00	10,000,000.00	
31331GYP8	10CCT007	FEDERAL FARM CREDIT BANK	2.125	06/18/2012	0.00	10,000,000.00	
31331GYP8	10CCT013	FEDERAL FARM CREDIT BANK	2.125	06/18/2012	0.00	10,000,000.00	
3133EAQP6	12CCT007	FEDERAL FARM CREDIT BANK	0.320	06/28/2012	19,987,631.20	0.00	
3133XR5T3	10CCT003	FEDERAL HOME LOAN BANK	3.625	06/08/2012	0.00	10,000,000.00	
3137EACC1	10CCT011	FEDERAL HOME LOAN MORTGAGE COR	1.750	06/15/2012	0.00	10,000,000.00	
		Subtotal			**19,987,631.20**	**60,000,000.00**	**445,996,515.19**
Federal Agency Disc. -Amortizing							
313384A66	12CCT006	FEDERAL HOME LOAN BANK	0.060	06/21/2012	49,996,416.50	0.00	
		Subtotal			**49,996,416.50**	**0.00**	**79,995,599.87**
Miscellaneous Coupon Securities							
		Subtotal					**6,880,000.00**
Callable Federal Agency Notes							
313379UC1	12CCT005	FEDERAL HOME LOAN BANK	0.550	06/26/2012	20,000,000.00	0.00	
		Subtotal			**20,000,000.00**	**0.00**	**39,988,292.48**
DTAN 1							
SYS10CCT027	10CCT027	Cuyahoga County, Ohio	2.695	06/30/2012	0.00	0.00 **	
		Subtotal			**0.00**	**0.00**	**0.00**
		Total			**322,394,800.48**	**132,205,553.08**	**753,268,383.78**

** - Indicates incomplete recording of maturity redemption.

CUYAHOGA COUNTY
Portfolio Management
Interest Earnings Summary
June 30, 2012

	June 30 Month Ending	Fiscal Year To Date
CD/Coupon/Discount Investments:		
Interest Collected	1,454,583.33	5,530,510.27
Plus Accrued Interest at End of Period	3,238,171.57	3,238,171.57
Less Accrued Interest at Beginning of Period	(3,830,523.07)	(3,335,791.67)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	862,231.83	5,432,890.17
Adjusted by Premiums and Discounts	-458,924.61	-2,815,944.80
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	403,307.22	2,616,945.37
Pass Through Securities:		
Interest Collected	0.00	0.00
Plus Accrued Interest at End of Period	0.00	0.00
Less Accrued Interest at Beginning of Period	(0.00)	(0.00)
Less Accrued Interest at Purchase During Period	(0.00)	(0.00)
Interest Earned during Period	0.00	0.00
Adjusted by Premiums and Discounts	0.00	0.00
Adjusted by Capital Gains or Losses	0.00	0.00
Earnings during Periods	0.00	0.00
Cash/Checking Accounts:		
Interest Collected	2,776.54	54,532.55
Plus Accrued Interest at End of Period	15,541.17	15,541.17
Less Accrued Interest at Beginning of Period	(10,341.47)	(19,096.03)
Interest Earned during Period	7,976.24	50,977.69
Total Interest Earned during Period	**870,208.07**	**5,483,867.86**
Total Adjustments from Premiums and Discounts	**-458,924.61**	**-2,815,944.80**
Total Capital Gains or Losses	**0.00**	**0.00**
Total Earnings during Period	**411,283.46**	**2,667,923.06**

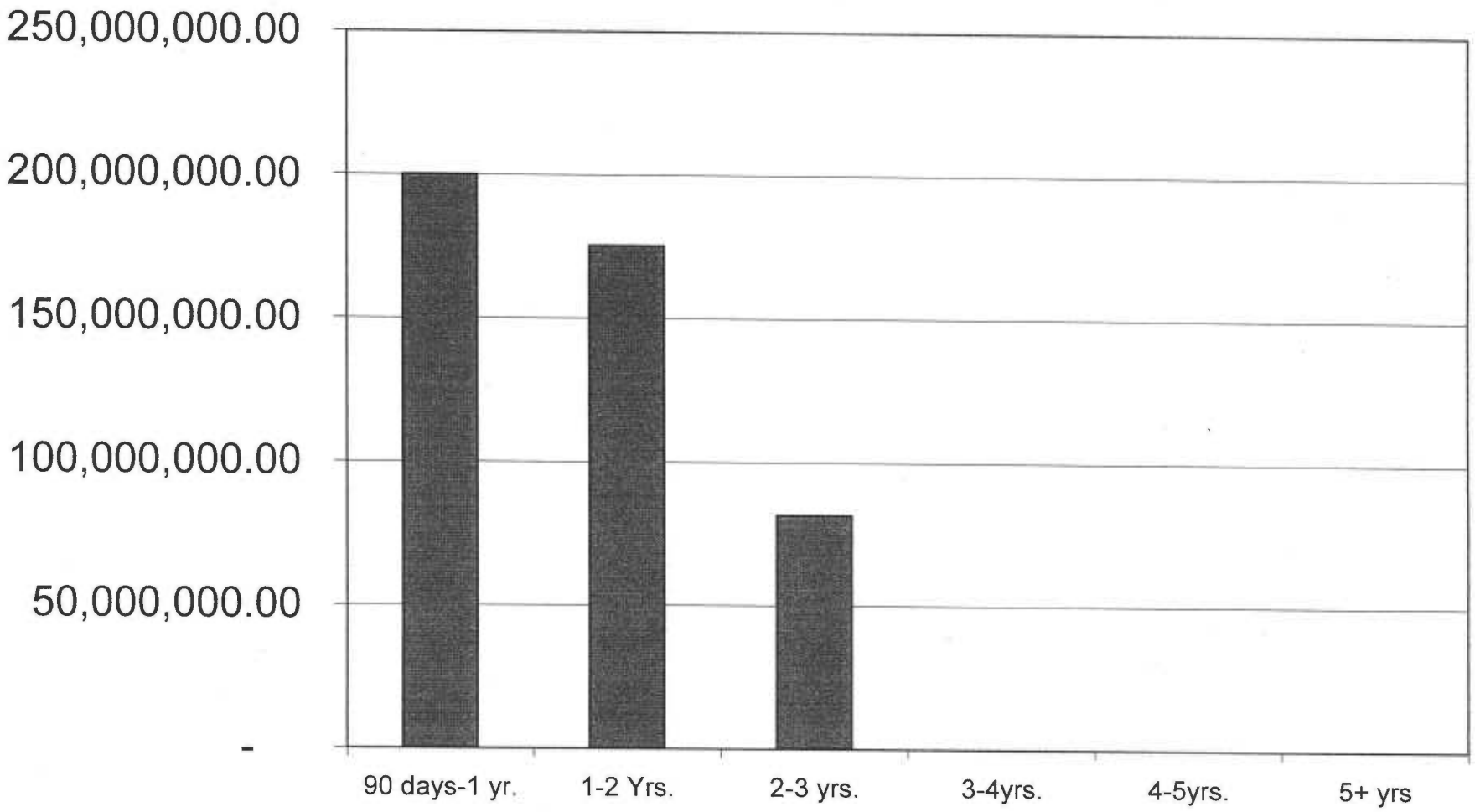
CUYAHOGA COUNTY
Interest Earnings
Sorted by Security Type - Investment Number
June 1, 2012 - June 30, 2012
Yield on Average Book Value

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Federal Agency Disc. -Amortizing												
313396ZG1	11CCT012	001	FHLMC	30,000,000.00	29,993,850.00	29,996,175.00	07/12/2012	0.180	0.183	0.00	4,500.00	4,500.00
313384A66	12CCT006	001	FHLB	50,000,000.00	0.00	16,665,624.95	08/03/2012	0.060	0.061	0.00	833.37	833.37
			Subtotal	**80,000,000.00**	**29,993,850.00**	**46,661,799.95**			**0.139**	**0.00**	**5,333.37**	**5,333.37**
Security Type: Federal Agency Coupon Securities												
31331GYP8	10CCT001	001	FFCB	10,000,000.00	10,004,297.50	5,667,812.67	06/18/2012	2.125	1.232	10,034.72	-4,297.50	5,737.22
31359MSL8	10CCT002	001	FNMA	10,000,000.00	10,275,041.86	10,264,541.49	07/17/2013	4.375	1.913	36,458.34	-20,323.29	16,135.05
3133XR5T3	10CCT003	001	FHLB	10,000,000.00	10,004,515.64	2,333,784.90	06/08/2012	3.625	1.321	7,048.61	-4,515.64	2,532.97
31331GYP8	10CCT005	001	FFCB	10,000,000.00	10,004,854.79	5,667,961.28	06/18/2012	2.125	1.112	10,034.72	-4,854.79	5,179.93
3137EACJ6	10CCT006	001	FHLMC	10,000,000.00	9,996,243.21	9,996,428.66	04/15/2013	1.625	1.692	13,541.67	358.93	13,900.60
31331GYP8	10CCT007	001	FFCB	10,000,000.00	10,004,083.81	5,667,755.68	06/18/2012	2.125	1.277	10,034.72	-4,083.81	5,950.91
3137EABS7	10CCT008	001	FHLMC	10,000,000.00	10,264,612.21	10,255,995.64	09/27/2013	4.125	2.099	34,375.00	-16,677.24	17,697.76
31359MTG8	10CCT010	001	FNMA	10,000,000.00	10,331,463.09	10,321,062.93	10/15/2013	4.625	2.170	38,541.67	-20,129.34	18,412.33
3137EACC1	10CCT011	001	FHLMC	10,000,000.00	10,001,403.55	4,666,970.77	06/15/2012	1.750	1.408	6,805.56	-1,403.55	5,402.01
31331GYP8	10CCT013	001	FFCB	10,000,000.00	10,004,006.36	5,667,735.03	06/18/2012	2.125	1.294	10,034.72	-4,006.36	6,028.36
31398ASD5	10CCT014	001	FNMA	10,000,000.00	10,222,549.78	10,213,947.49	07/12/2013	3.875	1.863	32,291.66	-16,649.61	15,642.05
3133XSAE8	10CCT016	001	FHLB	10,000,000.00	10,243,894.44	10,236,288.07	10/18/2013	3.625	1.841	30,208.33	-14,722.00	15,486.33
3133XUK93	10CCT017	001	FHLB	10,000,000.00	10,021,223.87	10,018,029.99	09/14/2012	2.000	1.273	16,666.66	-6,181.71	10,484.95
31331G2R9	10CCT019	001	FFCB	10,000,000.00	10,032,917.24	10,030,174.14	12/07/2012	1.875	1.251	15,625.00	-5,309.23	10,315.77
31398AHZ8	10CCT020	001	FNMA	10,000,000.00	10,167,422.68	10,151,975.94	11/19/2012	4.750	1.161	39,583.34	-29,896.91	9,686.43
3134G1GQ1	10CCT023	001	FHLMC	10,000,000.00	10,004,981.36	10,004,093.88	08/28/2012	1.000	0.805	8,333.34	-1,717.71	6,615.63
3137EACG2	10CCT024	001	FHLMC	10,000,000.00	10,035,511.66	10,032,986.75	01/09/2013	1.375	0.797	11,458.33	-4,886.93	6,571.40
3134A4SA3	10CCT025	001	FHLMC	10,000,000.00	10,223,281.71	10,207,831.41	01/15/2013	4.500	0.905	37,500.00	-29,903.80	7,596.20
31398A2M3	10CCT026	001	FNMA	10,000,000.00	10,009,920.89	10,009,599.86	09/30/2013	1.125	1.064	9,375.00	-621.35	8,753.65
31359MQV8	10CCT028	001	FNMA	10,000,000.00	10,290,338.65	10,273,030.00	02/21/2013	4.750	0.720	39,583.34	-33,500.61	6,082.73
3137EACJ6	10CCT029	001	FHLMC	10,000,000.00	10,080,029.93	10,076,079.41	04/15/2013	1.625	0.712	13,541.67	-7,646.17	5,895.50
31359MQV8	10CCT030	001	FNMA	10,000,000.00	10,291,442.62	10,274,068.16	02/21/2013	4.750	0.705	39,583.34	-33,627.99	5,955.35
313371PM2	10CCT031	001	FHLB	10,000,000.00	9,955,489.63	9,957,281.61	06/26/2013	0.500	0.933	4,166.67	3,468.34	7,635.01
3133XVNT4	10CCT032	001	FHLB	10,000,000.00	10,051,994.58	10,047,818.85	12/14/2012	1.750	0.787	14,583.33	-8,082.06	6,501.27
3137EABJ7	11CCT003	001	FHLMC	10,000,000.00	10,262,989.02	10,251,602.63	05/29/2013	3.500	0.846	29,166.67	-22,038.18	7,128.49

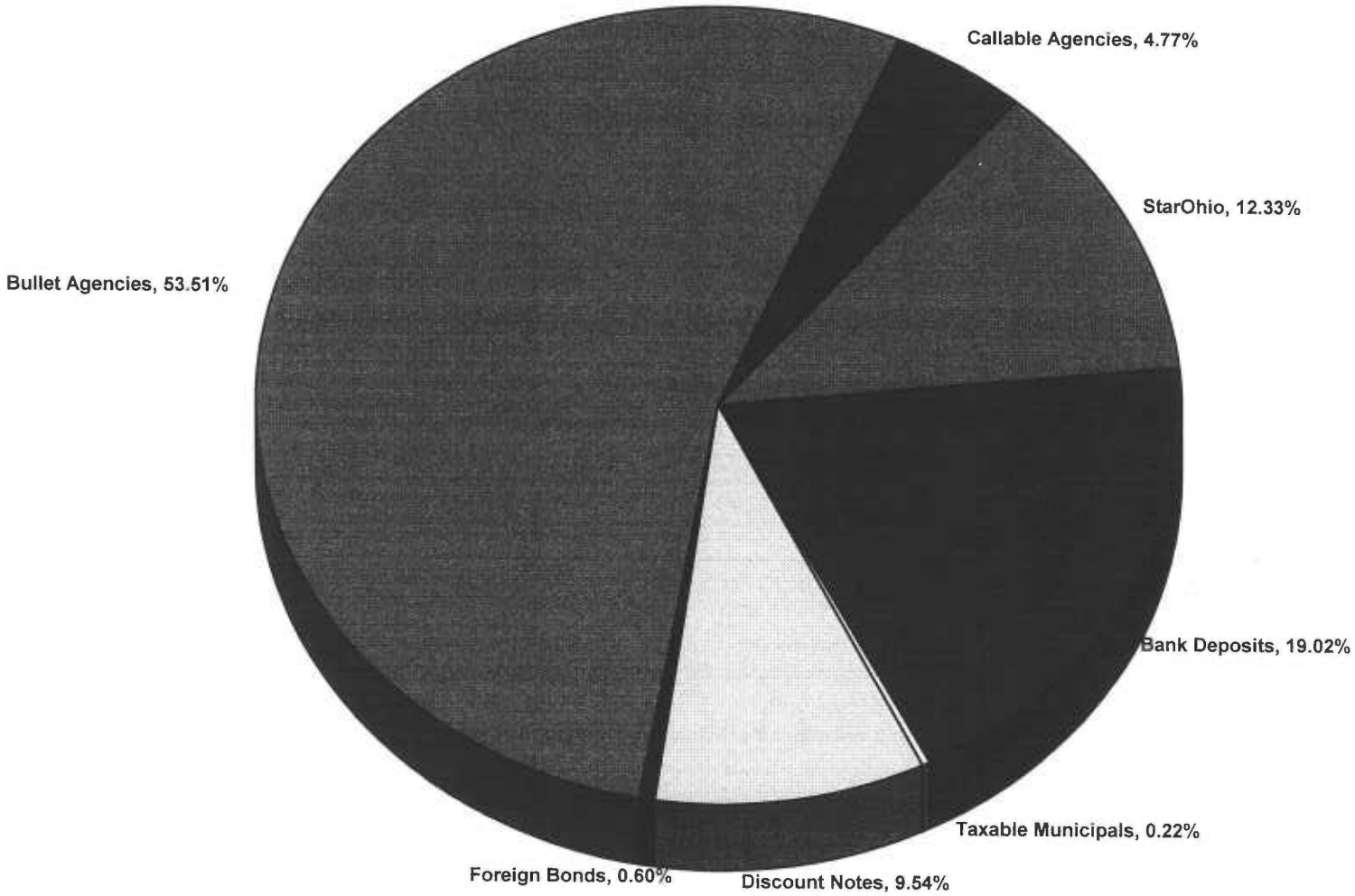
CUYAHOGA COUNTY
Interest Earnings
June 1, 2012 - June 30, 2012

CUSIP	Investment #	Fund	Issuer	Ending Par Value	Beginning Book Value	Average Book Value	Maturity Date	Current Rate	Annualized Yield	Adjusted Interest Earnings: Interest Earned	Adjusted Interest Earnings: Amortization/ Accretion	Adjusted Interest Earnings: Adjusted Interest Earnings
Security Type: Federal Agency Coupon Securities												
31398AX31	11CCT004	001	FNMA	10,000,000.00	10,021,231.11	10,020,481.50	08/20/2013	1.250	1.089	10,416.67	-1,450.87	8,965.80
31398AX31	11CCT005	001	FNMA	10,000,000.00	10,001,118.16	10,001,078.68	08/20/2013	1.250	1.258	10,416.67	-76.41	10,340.26
31331GCS6	11CCT006	001	FFCB	10,000,000.00	10,359,059.31	10,347,607.83	10/07/2013	3.875	1.191	32,291.67	-22,164.15	10,127.52
31331KGN4	11CCT008	001	FFCB	10,000,000.00	9,992,785.00	9,992,952.92	04/07/2014	1.400	1.460	11,666.67	325.00	11,991.67
31331GL80	11CCT009	001	FFCB	10,000,000.00	10,393,588.06	10,386,246.77	09/22/2014	3.000	1.264	25,000.00	-14,208.96	10,791.04
31315PJR1	11CCT010	001	FAMCA	10,000,000.00	10,445,275.19	10,435,998.62	06/25/2014	3.250	1.064	27,083.34	-17,954.64	9,128.70
3133XYHD0	11CCT011	001	FHLB	10,000,000.00	10,108,350.14	10,103,847.66	06/14/2013	1.625	0.581	13,541.67	-8,714.49	4,827.18
31359MWJ8	11CCT013	001	FNMA	10,000,000.00	10,836,654.28	10,821,469.10	10/15/2014	4.625	1.029	38,541.67	-29,390.67	9,151.00
3137EACQ0	11CCT014	001	FHLMC	20,000,000.00	20,039,581.17	20,036,617.36	12/28/2012	0.625	0.284	10,416.67	-5,736.40	4,680.27
31398A4T6	11CCT015	001	FNMA	30,000,000.00	30,034,766.67	30,031,150.00	10/30/2012	0.500	0.223	12,500.00	-7,000.00	5,500.00
3135G0FY4	12CCT001	001	FNMA	20,000,000.00	20,105,666.54	20,103,882.41	12/19/2014	0.750	0.548	12,500.00	-3,453.16	9,046.84
3133XWKV0	12CCT002	001	FHLB	20,000,000.00	20,710,939.62	20,693,801.89	03/14/2014	2.375	0.377	39,583.34	-33,169.81	6,413.53
313378CM1	12CCT003	001	FHLB	20,000,000.00	19,993,445.09	19,993,821.39	03/01/2013	0.200	0.247	3,333.33	728.32	4,061.65
313370JS8	12CCT004	001	FHLB	20,000,000.00	20,447,667.93	20,439,216.22	09/12/2014	1.375	0.390	22,916.67	-16,358.15	6,558.52
3133EAQP6	12CCT007	001	FFCB	20,000,000.00	0.00	1,998,766.77	05/16/2014	0.320	0.358	533.33	54.73	588.06
3133XUK93	9CCT012	001	FHLB	10,000,000.00	9,996,044.14	9,996,639.44	09/14/2012	2.000	2.169	16,666.67	1,152.19	17,818.86
3133XR5U0	9CCT018	001	FHLB	10,000,000.00	10,203,211.57	10,194,767.13	06/14/2013	3.750	1.779	31,250.00	-16,344.09	14,905.91
			Subtotal	**500,000,000.00**	**486,473,894.06**	**457,893,202.88**			**0.989**	**837,234.78**	**-465,010.07**	**372,224.71**
Security Type: Miscellaneous Coupon Securities												
SYS10CCT012D	10CCT012D	001	GARFIE	1,630,000.00	1,630,000.00	1,630,000.00	10/15/2014	4.000	3.989	5,344.26	0.00	5,344.26
46513G2N6	11CCT007	001	ISRAEL	5,000,000.00	5,000,000.00	5,000,000.00	04/01/2014	2.250	2.281	9,375.00	0.00	9,375.00
SYS9CCT010	9CCT010	001	SHAKER	250,000.00	250,000.00	250,000.00	07/15/2013	2.000	2.028	416.67	0.00	416.67
			Subtotal	**6,880,000.00**	**6,880,000.00**	**6,880,000.00**			**2.677**	**15,135.93**	**0.00**	**15,135.93**
Security Type: Callable Federal Agency Notes												
3134G2W73	11CCT016	001	FHLMC	20,000,000.00	19,987,540.39	19,987,928.97	10/18/2013	0.500	0.553	8,333.34	752.09	9,085.43
313379UC1	12CCT005	001	FHLB	20,000,000.00	0.00	3,333,333.33	06/26/2015	0.550	0.558	1,527.78	0.00	1,527.78
			Subtotal	**40,000,000.00**	**19,987,540.39**	**23,321,262.30**			**0.554**	**9,861.12**	**752.09**	**10,613.21**
Security Type: Passbook/Checking Accounts												
SYSHUNT-NOW	HUNT-NOW	001	HUNT-N	1,000,137.16	1,000,050.82	1,000,060.57		0.350	0.167	137.16	0.00	137.16
SYSHUNTMM	HUNTMM	001	HUNTIN	76,003,552.46	1,000,050.82	21,834,022.33		1.230	0.198	3,552.46	0.00	3,552.46
SYSS110199	S110199	001	STAR	103,404,286.62	18,202,674.90	71,635,046.14		0.970	0.073	4,286.62	0.00	4,286.62
			Subtotal	**180,407,976.24**	**20,202,776.54**	**94,469,129.03**			**0.103**	**7,976.24**	**0.00**	**7,976.24**
			Total	**807,287,976.24**	**563,538,060.99**	**629,225,394.17**			**0.795**	**870,208.07**	**-458,924.61**	**411,283.46**

Investment Maturities as of June 30, 2012



Cuyahoga County Investment Portfolio
Sector Analysis as of June 30, 2012
Based on Market Value of Portfolio (Excluding H.E.L.P. CDs)



Cuyahoga County Treasurer
Pie Chart Statistics
June 30, 2012

		Market Value
StarOhio	12.33%	103,404,286.62
Bank Deposits	19.02%	159,516,501.20
Taxable Municipals	0.22%	1,880,000.00
Discount Notes	9.54%	79,994,100.00
Foreign Bonds	0.60%	5,000,000.00
Bullet Agencies	53.51%	448,652,900.00
Callable Agencies	4.77%	40,012,600.00
	100.00%	838,460,387.82
H.E.L.P. & Heritage CD's		18,638,983.32
		857,099,371.14

Note: Percentages are calculated by dividing each investment class by the total market value for the portfolio
"HELP Cds" are not included in the portfolio for the compliance calculation.

Portfolio Policy Compliance
June 2012

Total Portfolio Market Value 12 Month Trailing Average = 793,108,832.53

(The 12 Month Trailing Average is calculated by taking the sum of the market values for the long term portfolio for the previous 12 months and dividing by 12.)

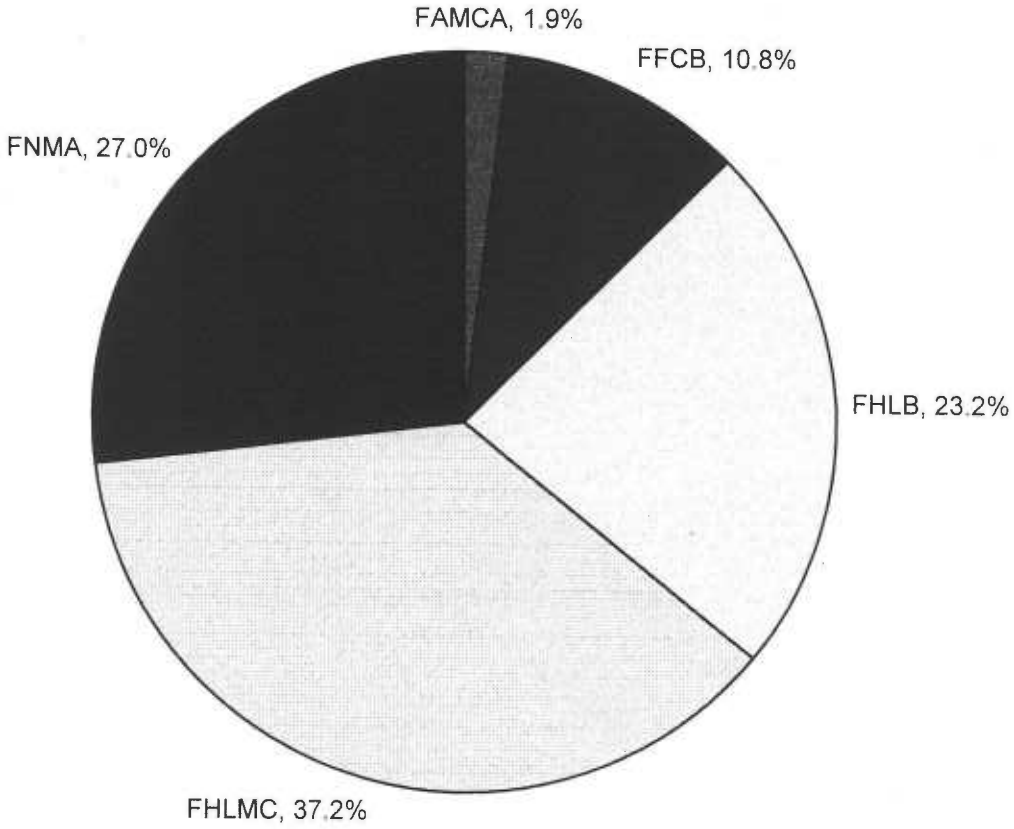
Issuer	Amount Purchased	
Bankers Acceptances		
	-	0.00%
Commercial Paper		
	-	0.00%
	-	0.00%
	-	0.00%

Percentages are calculated by dividing the individual amounts of Bankers Acceptance and Commercial Paper investments, by Issuer, by the 12 month trailing average.

The maximum dollar amount of Commercial Paper and Banker Acceptances must be less than or equal to 25% of the total portfolio market value 12 month trailing average at the point of purchase.

No more than 5% of the County's portfolio may be invested with any single issuer.

FEDERAL AGENCY BREAKDOWN
June 2012



FEDERAL AGENCY BREAKDOWN DETAIL

- No distinction is made by Ohio Code or County investment policy between agencies.
- However, market factors and political risk affect federal agencies differently.
- Portfolio manager proactively monitors allocations among different agencies.
- Composition of County's portfolio is prudently constructed so no one federal agency has a disproportionate allocation.

FAMCA	Federal Agricultural Mortgage Corporation
FFCB	Federal Farm Credit Bank
FHLB	Federal Home Loan Bank
FHLMC	Federal Home Loan Mortgage Corporation
FNMA	Federal National Mortgage Association
IBRD	International Bank of Reconstruction and Development
SLMA	Student Loan Marketing Association
TVA	Tennessee Valley Authority

Help Cds as of June 30, 2012

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
Fifth Third							
	773	8/7/2012	2/9/2012	0.25%	$902,034.54	180	$1,127.54
Summary for 'bnkname' = Fifth Third (1 detail record)							
Sum					$902,034.54		$1,127.54
Avg					$902,034.54		
Huntington							
	776	9/17/2012	3/21/2012	0.25%	$63,273.27	180	$79.09
	777	9/17/2012	3/21/2012	0.25%	$2,575,195.08	180	$3,218.99
Summary for 'bnkname' = Huntington (2 detail records)							
Sum					$2,638,468.35		$3,298.09
Avg					$1,319,234.18		
Keybank							
	772	7/30/2012	2/1/2012	0.25%	$888,888.71	180	$1,111.11
	779	11/13/2012	5/14/2012	0.25%	$35,812.02	183	$45.51
	780	11/19/2012	5/22/2012	0.25%	$1,778,498.00	181	$2,235.47
	781	12/17/2012	6/18/2012	0.25%	$1,093,179.31	182	$1,381.66
Summary for 'bnkname' = Keybank (4 detail records)							
Sum					$3,796,378.04		$4,773.75
Avg					$949,094.51		
National City							

bnkname	CCD#	CDMaturity	CDDate	CDRate	Amount	days	income
	761	9/28/2012	9/30/2011	0.25%	$639,298.81	364	$1,616.01
	765	12/3/2012	12/2/2011	0.20%	$2,661,411.27	367	$5,426.32
	774	2/15/2013	2/16/2012	0.20%	$1,127,185.17	365	$2,285.68
Summary for 'bnkname' = National City (3 detail records)							
Sum					$4,427,895.25		$9,328.01
Avg					$1,475,965.08		
Shorebank							
	763	11/8/2012	11/14/2011	0.65%	$1,900,000.00	360	$12,350.00
Summary for 'bnkname' = Shorebank (1 detail record)							
Sum					$1,900,000.00		$12,350.00
Avg					$1,900,000.00		
US Bank							
	766	12/10/2012	12/16/2011	0.25%	$881,316.18	360	$2,203.29
	778	4/15/2013	4/18/2012	0.25%	$556,358.67	362	$1,398.62
Summary for 'bnkname' = US Bank (2 detail records)							
Sum					$1,437,674.85		$3,601.91
Avg					$718,837.43		
Grand Total					$15,102,451.03		$34,479.30

Heritage Home Cds as of June 30, 2012

Bankname	CCD#	CDMaturity	CDDate	CDRate	Amount	Days	Income
	771	7/30/2012	1/31/2012	0.25%	$2,226,140.01	181	$2,798.13
	775	9/4/2012	3/5/2012	0.25%	$1,310,392.28	183	$1,665.29
Summary for 'bnkname' =	(2 detail records)						
Sum					$3,536,532.29		$4,463.42
Avg					$1,768,266.15		
Grand Total					$3,536,532.29		$4,463.42