



FINANCIAL REPORT OF INVESTMENTS

April 30, 2022

PREPARED BY:

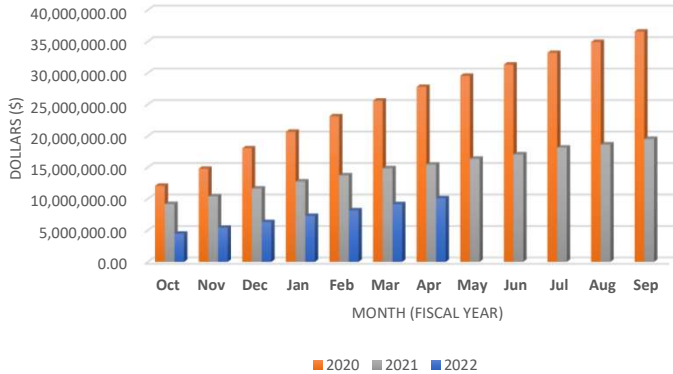
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

INTEREST EARNED



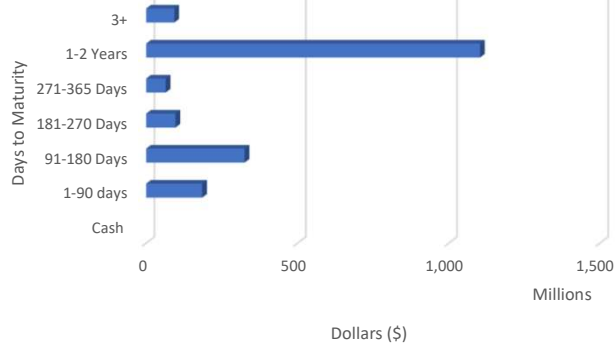
Type

Current Original Cost

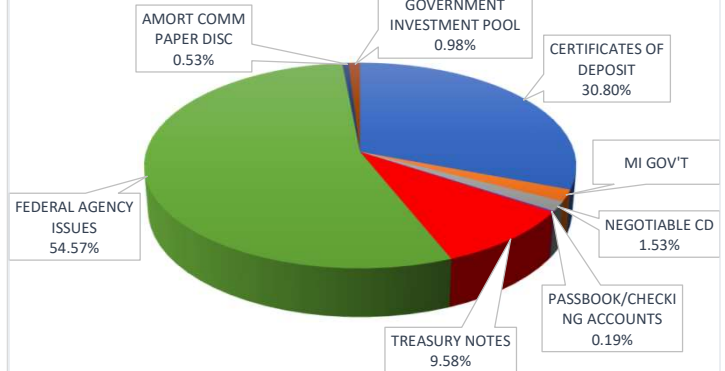
Certificates of Deposit - Bank	575,280,924.64
Federal Agency Issues - Coupon	1,019,343,445.39
Governmental Investment Pool	18,271,184.32
MI Gov't Coupon	34,000,000.00
Negotiable CDs	28,663,500.00
Passbook/Checking Accounts	3,631,944.62
Treasury Notes	178,904,562.50
Amortizing Commercial Paper Disc.	9,969,500.00
GRAND TOTALS:	1,868,065,061.47

Diversification

Diversification by Maturity Date

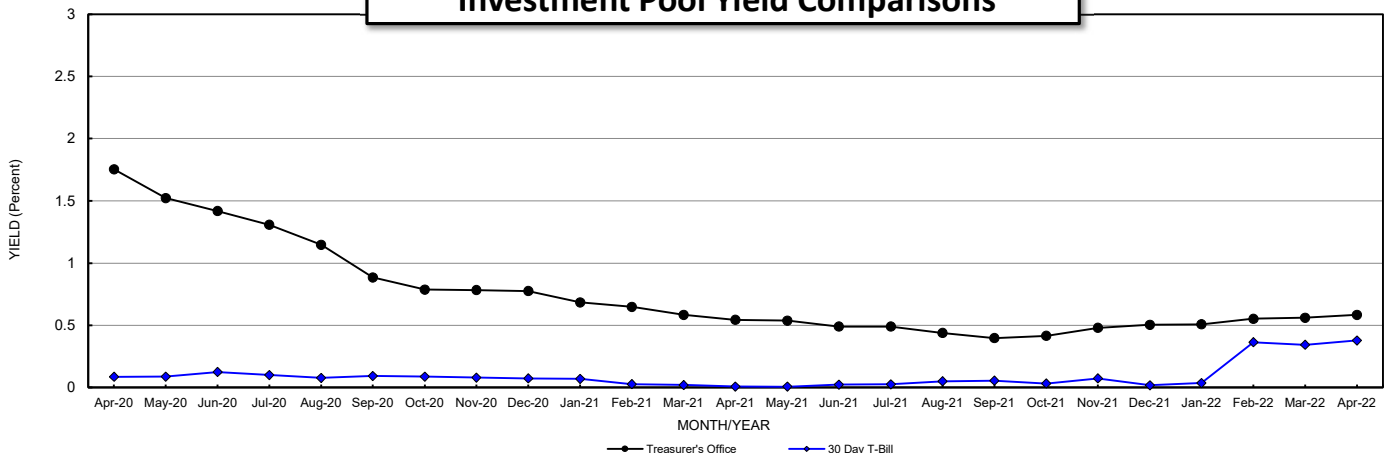


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Certificates of Deposit - Bank												
500022751-3	127176	Huron Valley State Bank	1,085,507.77	1,085,507.77	1,085,507.77	1,085,507.77		0.06	0.150	8	05/09/2022	0.021 ↑
131546551-1	127174	Flagstar Bank	10,147,311.15	10,147,311.15	10,147,311.15	10,147,311.15		0.56	0.200	12	05/13/2022	0.032 ↑
131546585-1	127182	Flagstar Bank	10,152,223.58	10,152,223.58	10,152,223.58	10,152,223.58		0.56	0.200	26	05/27/2022	0.071 ↑
507019487-2	127190	Waterford Bank, N.A.	2,181,741.77	2,181,741.77	2,181,741.77	2,181,741.77		0.12	0.200	30	05/31/2022	0.082 ↑
139644670	127192	Flagstar Bank	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00		1.10	0.200	37	06/07/2022	0.101 ↑
6819455-1	127194	CIBC	13,392,218.81	13,392,218.81	13,392,218.81	13,392,218.81		0.74	0.200	38	06/08/2022	0.104 ↑
2272S0050	127051	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.750	65	07/05/2022	0.178 ↑
6873820-1	127208	CIBC	10,819,196.68	10,819,196.68	10,819,196.68	10,819,196.68		0.60	0.200	68	07/08/2022	0.186 ↑
2272S0046-1	127207	Michigan First Credit Union	10,078,157.52	10,078,157.52	10,078,157.52	10,078,157.52		0.56	0.150	68	07/08/2022	0.186 ↑
6946354/2	127210	CIBC	14,597,649.27	14,597,649.27	14,597,649.27	14,597,649.27		0.80	0.200	71	07/11/2022	0.194 ↑
826693-1	127211	Waterford Bank, N.A.	10,045,075.99	10,045,075.99	10,045,075.99	10,045,075.99		0.55	0.250	73	07/13/2022	0.200 ↑
2272S0043-1	127212	Michigan First Credit Union	10,241,101.52	10,241,101.52	10,241,101.52	10,241,101.52		0.56	0.150	74	07/14/2022	0.202 ↑
2272S0047-1	127213	Michigan First Credit Union	10,079,399.83	10,079,399.83	10,079,399.83	10,079,399.83		0.56	0.150	75	07/15/2022	0.205 ↑
2272S0049	127052	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.750	79	07/19/2022	0.216 ↑
2272S0048-1	127215	Michigan First Credit Union	10,081,056.24	10,081,056.24	10,081,056.24	10,081,056.24		0.56	0.150	82	07/22/2022	0.224 ↑
6918935-1	127216	CIBC	10,041,285.93	10,041,285.93	10,041,285.93	10,041,285.93		0.55	0.200	89	07/29/2022	0.243 ↑
191978	127217	Horizon Bank	13,200,000.00	13,200,000.00	13,200,000.00	13,200,000.00		0.73	0.100	93	08/02/2022	0.254 ↑
293450-580	127120	Diversified Members Credit Uni	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	1.090	94	08/03/2022	0.257 ↑
2272S0041-1	127218	Michigan First Credit Union	10,488,413.33	10,488,413.33	10,488,413.33	10,488,413.33		0.58	0.150	100	08/09/2022	0.273 ↑
6893616-1	127222	CIBC	10,517,517.00	10,517,517.00	10,517,517.00	10,517,517.00		0.58	0.200	103	08/12/2022	0.282 ↑
6938588-2	127223	CIBC	10,042,848.48	10,042,848.48	10,042,848.48	10,042,848.48		0.55	0.200	103	08/12/2022	0.282 ↑
07368625036	127122	The Huntington National Bank	10,202,809.25	10,202,809.25	10,202,809.25	10,202,809.25		0.56	0.200	106	08/15/2022	0.290 ↑
6987764-1	127224	CIBC	10,043,183.17	10,043,183.17	10,043,183.17	10,043,183.17		0.55	0.200	107	08/16/2022	0.293 ↑
012220653-1	127228	Superior National Bank	10,125,782.35	10,125,782.35	10,125,782.35	10,125,782.35		0.56	0.150	111	08/20/2022	0.304 ↑
6857250-1	127229	CIBC	10,041,063.02	10,041,063.02	10,041,063.02	10,041,063.02		0.55	0.200	123	09/01/2022	0.336 ↑
12213112-6	127230	Superior National Bank	11,095,724.32	11,095,724.32	11,095,724.32	11,095,724.32		0.61	0.150	123	09/01/2022	0.336 ↑
196210	127245	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.100	133	09/11/2022	0.364 ↑
40000903-1	127242	Mi Bank	3,073,038.35	3,073,038.35	3,073,038.35	3,073,038.35		0.17	0.250	136	09/14/2022	0.372 ↑
4300142348	126866	Mercantile Bank of Michigan	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	2.070	141	09/19/2022	0.386 ↑

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Certificates of Deposit - Bank												
50-400	127079	Diversified Members Credit Uni	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.900	150	09/28/2022	0.410 ↑
827048	127081	Waterford Bank, N.A.	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00		0.28	0.400	151	09/29/2022	0.413 ↑
6966034-2	127272	CIBC	10,210,889.27	10,210,889.27	10,210,889.27	10,210,889.27		0.56	0.200	152	09/30/2022	0.416 ↑
141251728	127249	Flagstar Bank	16,000,000.00	16,000,000.00	16,000,000.00	16,000,000.00		0.88	0.200	152	09/30/2022	0.416 ↑
29202606301	127254	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.170	152	09/30/2022	0.416 ↑
2272S0057	127076	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.550	152	09/30/2022	0.416 ↑
196226	127258	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.100	152	09/30/2022	0.416 ↑
6923283-1	127199	CIBC	10,077,231.81	10,077,231.81	10,077,231.81	10,077,231.81		0.56	0.200	155	10/03/2022	0.424 ↑
141251744	127250	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.200	166	10/14/2022	0.454 ↑
29202606560	127255	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.170	166	10/14/2022	0.454 ↑
196227	127259	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.100	166	10/14/2022	0.454 ↑
2272S0056	127077	Michigan First Credit Union	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.550	167	10/15/2022	0.457 ↑
141251786	127251	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.200	180	10/28/2022	0.493 ↑
29202606579	127256	Independent Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.170	183	10/31/2022	0.501 ↑
141251819	127252	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.200	194	11/11/2022	0.531 ↑
500023338	127319	Huron Valley State Bank	1,089,199.58	1,089,199.58	1,089,199.58	1,089,199.58		0.06	0.200	207	11/24/2022	0.567 ↑
196228	127260	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.100	208	11/25/2022	0.569 ↑
501026603-2	127322	Huron Valley State Bank	1,021,095.25	1,021,095.25	1,021,095.25	1,021,095.25		0.06	0.200	226	12/13/2022	0.619 ↑
12218038	127110	Superior National Bank	6,380,566.85	6,380,566.85	6,380,566.85	6,380,566.85		0.35	0.550	236	12/23/2022	0.646 ↑
196259	127268	Horizon Bank	13,000,000.00	13,000,000.00	13,000,000.00	13,000,000.00		0.72	0.100	250	01/06/2023	0.684 ↑
6919491-2	127328	CIBC	10,220,612.35	10,220,612.35	10,220,612.35	10,220,612.35		0.56	0.330	254	01/10/2023	0.695 ↑
196260	127269	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.100	264	01/20/2023	0.723 ↑
196211	127246	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.83	0.140	319	03/16/2023	0.873 ↑
293450-426	127348	Diversified Members Credit Uni	10,254,187.00	10,254,187.00	10,254,187.00	10,254,187.00		0.57	0.850	342	04/08/2023	0.936 ↑
196263	127271	Horizon Bank	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00		0.39	0.200	357	04/23/2023	0.978 ↑
828103	127293	Waterford Bank, N.A.	1,095,669.76	1,095,669.76	1,095,669.76	1,095,669.76		0.06	0.150	358	04/24/2023	0.980 ↑
828111	127295	Waterford Bank, N.A.	2,159,167.44	2,159,167.44	2,159,167.44	2,159,167.44		0.12	0.150	362	04/28/2023	0.991 ↑
196261	127270	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.55	0.200	404	06/09/2023	1.106 ↑
Subtotal			575,280,924.64	575,280,924.64	575,280,924.64	575,280,924.64		31.73	0.297	142		0.390 ↑

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Governmental Investment Pool													
MI 01 0047 0003 111745		MI Class	18,271,184.32	18,271,184.32	18,271,184.32	18,271,184.32			1.01	0.390	1		0.000
Subtotal			18,271,184.32	18,271,184.32	18,271,184.32	18,271,184.32			1.01	0.390	1		0.000
Negotiable CDs													
949763K21	126887	Wells Fargo Bank	5,000,000.00	4,992,500.00	5,024,756.45	4,992,500.00			0.28	0.827	149	09/27/2022	0.069
949763S64	126975	Wells Fargo Bank	10,000,000.00	9,985,000.00	10,040,875.20	9,985,000.00			0.55	1.348	274	01/30/2023	0.079
949763S64	126979	Wells Fargo Bank	8,691,000.00	8,691,000.00	8,726,524.64	8,726,524.64			0.48	1.350	274	01/30/2023	0.109
32110YVG7	127339	First Natl Bk of America	5,000,000.00	4,995,000.00	4,851,389.40	4,995,000.00	P-1	A-1	0.28	2.464	631	01/22/2024	1.710
Subtotal			28,691,000.00	28,663,500.00	28,643,545.69	28,699,024.64			1.59	1.452	314		0.370
Amortizing Commercial Paper Disc.													
17327BJF3	127334	Citigroup Commercial Paper	10,000,000.00	9,969,500.00	9,937,411.40	9,969,500.00	P-1	A-1	0.55	1.655	137	09/15/2022	0.373
Subtotal			10,000,000.00	9,969,500.00	9,937,411.40	9,969,500.00			0.55	1.655	137		0.373
Federal Agency Issues - Coupon													
313381BR5	126943	Federal Home Loan Bank	5,000,000.00	5,031,504.85	5,007,451.15	5,007,451.15			0.28	1.628	222	12/09/2022	0.595
3133ENKR0	127329	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,899,866.70	9,899,866.70	Aaa	AAA	0.55	1.878	255	01/11/2023	0.687
3133ENLB4	127335	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,907,040.30	9,907,040.30			0.55	1.777	262	01/18/2023	0.706
3137EAEQ8	127340	Freddie Mac Coupon	5,420,000.00	5,364,704.37	5,327,019.90	5,327,019.90			0.29	2.173	354	04/20/2023	0.958
3137EAEQ8	127341	Freddie Mac Coupon	5,000,000.00	4,948,989.27	4,914,225.00	4,914,225.00			0.27	2.173	354	04/20/2023	0.958
31422XQE5	127317	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,903,779.30	4,903,779.30			0.27	2.261	386	05/22/2023	1.043
31422XUX8	127345	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,885,167.00	9,885,167.00			0.54	2.324	453	07/28/2023	1.218
3135G05U3	127282	Fannie Mae	7,750,000.00	7,746,590.00	7,537,026.51	7,537,026.51			0.42	2.517	474	08/18/2023	1.278
3135G05T6	127198	Fannie Mae	9,435,000.00	9,462,927.60	9,177,113.43	9,177,113.43			0.51	2.505	474	08/18/2023	1.278
3133EEG79	127342	Federal Farm Credit Bank	4,000,000.00	4,046,000.00	3,988,261.20	3,988,261.20			0.22	2.373	494	09/07/2023	1.318
3137EAEW5	127306	Freddie Mac Coupon	3,913,000.00	3,904,587.05	3,797,170.97	3,797,170.97			0.21	2.489	495	09/08/2023	1.333
3133EMAM4	127277	Federal Farm Credit Bank	5,000,000.00	4,995,050.00	4,855,815.25	4,855,815.25			0.27	2.373	508	09/21/2023	1.370
3133ENAU4	127278	Federal Farm Credit Bank	10,000,000.00	9,994,000.00	9,699,849.10	9,699,849.10			0.53	2.393	529	10/12/2023	1.428
3137EAEY1	127311	Freddie Mac Coupon	5,000,000.00	4,965,900.00	4,836,902.95	4,836,902.95			0.27	2.415	533	10/16/2023	1.440
3133ENBN9	127288	Federal Farm Credit Bank	15,000,000.00	14,988,000.00	14,591,895.00	14,591,895.00			0.80	2.232	537	10/20/2023	1.450
3136G46A6	127091	Fannie Mae	10,000,000.00	10,000,000.00	9,659,118.40	9,659,118.40			0.53	2.650	544	10/27/2023	1.467
3133EMFB3	127096	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,839,719.25	4,839,719.25			0.27	2.476	550	11/02/2023	1.480
3134GW6E1	127095	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,666,217.00	9,666,217.00	Aaa	AA	0.53	2.599	550	11/02/2023	1.478
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,727,284.20	9,727,284.20			0.54	2.409	550	11/02/2023	1.476
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,863,642.10	4,863,642.10			0.27	2.409	550	11/02/2023	1.476

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
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Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Issues - Coupon													
31422B2K5	127097	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,874,983.64	3,874,983.64			0.21	2.435	554	11/06/2023	1.490
3133ENDR8	127312	Federal Farm Credit Bank	5,000,000.00	4,991,000.00	4,850,287.10	4,850,287.10			0.27	2.415	557	11/09/2023	1.498
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,831,007.45	4,831,007.45	Aaa	AA	0.27	2.562	561	11/13/2023	1.509
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,870,317.24	3,870,317.24			0.21	2.451	568	11/20/2023	1.529
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,348,825.00	2,273,811.38	2,273,811.38			0.13	2.451	568	11/20/2023	1.529
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,821,952.50	4,821,952.50			0.27	2.660	572	11/24/2023	1.538
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,852,264.40	4,852,264.40	Aaa	AAA	0.27	2.502	577	11/29/2023	1.549
3137EAF2	127305	Freddie Mac Coupon	4,025,000.00	4,009,906.25	3,877,430.90	3,877,430.90			0.21	2.617	582	12/04/2023	1.567
31422XJA1	127206	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,783,619.90	5,783,619.90	Aaa	AAA	0.32	2.550	611	01/02/2024	1.643
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,651,844.10	9,651,844.10			0.53	2.400	638	01/29/2024	1.718
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,965,000.00	4,880,301.95	4,880,301.95			0.27	2.622	649	02/09/2024	1.730
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,556,703.50	9,556,703.50			0.53	2.746	670	03/01/2024	1.804
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,630,355.30	9,630,355.30			0.53	2.453	677	03/08/2024	1.824
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,153,024.40	19,153,024.40			1.06	2.746	681	03/12/2024	1.832
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,786,667.25	4,786,667.25			0.26	2.723	684	03/15/2024	1.841
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,990,000.00	9,584,572.40	9,584,572.40			0.53	2.665	684	03/15/2024	1.841
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,891,381.75	4,891,381.75			0.27	2.534	691	03/22/2024	1.846
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,804,888.55	4,804,888.55			0.27	2.456	697	03/28/2024	1.879
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,605,054.90	9,605,054.90			0.53	2.482	697	03/28/2024	1.879
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,790,821.40	4,790,821.40			0.26	2.685	704	04/04/2024	1.893
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,600,272.90	9,600,272.90			0.53	2.503	708	04/08/2024	1.906
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,600,272.90	9,600,272.90			0.53	2.503	708	04/08/2024	1.906
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,602,341.80	9,602,341.80			0.53	2.505	712	04/12/2024	1.917
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,399,887.95	14,399,887.95			0.79	2.509	715	04/15/2024	1.925
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,534,124.10	9,534,124.10	Aaa	AA	0.53	2.781	722	04/22/2024	1.942
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,406,403.80	14,406,403.80	Aaa	AA	0.79	2.517	722	04/22/2024	1.944
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,589,734.00	9,589,734.00			0.53	2.522	729	04/29/2024	1.963
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,551,999.30	9,551,999.30	Aaa	AA	0.53	2.764	729	04/29/2024	1.960
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,563,963.80	9,563,963.80	Aaa	AA	0.53	2.762	729	04/29/2024	1.959
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,995,000.00	9,634,187.40	9,634,187.40	Aaa	AA	0.53	2.555	732	05/02/2024	1.960
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,734,336.80	5,734,336.80	Aaa	AA	0.32	2.682	733	05/03/2024	1.969
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,544,837.80	9,544,837.80	Aaa	AA	0.53	2.713	736	05/06/2024	1.977
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,588,169.60	9,588,169.60	Aaa	AA	0.53	2.530	736	05/06/2024	1.978
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,539,046.20	9,539,046.20	Aaa	AAA	0.53	2.735	737	05/07/2024	1.980

Portfolio OAK
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Run Date: 06/07/2022 - 10:56

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Issues - Coupon													
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,615,549.30	9,615,549.30	Aaa	AA	0.53	2.689	738	05/08/2024	1.974
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,576,644.70	9,576,644.70	Aaa	AA	0.53	2.533	740	05/10/2024	1.990
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,574,876.30	9,574,876.30	Aaa	AA	0.53	2.537	747	05/17/2024	2.009
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,578,820.40	9,578,820.40	Aaa	AA	0.53	2.539	750	05/20/2024	2.015
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,566,036.60	9,566,036.60	Aaa	AA	0.53	2.603	754	05/24/2024	2.026
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,765,378.35	4,765,378.35	Aaa	AA	0.26	2.697	756	05/26/2024	2.033
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,807,121.00	4,807,121.00	Aaa	AA	0.27	2.702	759	05/29/2024	2.030
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,217,206.20	7,217,206.20	Aaa	AA	0.40	2.550	768	06/07/2024	2.064
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,779,923.25	4,779,923.25	Aaa	AA	0.26	2.558	771	06/10/2024	2.072
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,782,679.40	4,782,679.40	Aaa	AA	0.26	2.541	778	06/17/2024	2.089
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,779,735.00	4,779,735.00	Aaa	AA	0.26	2.561	789	06/28/2024	2.119
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,768,908.25	4,768,908.25	Aaa	AA	0.26	2.720	789	06/28/2024	2.116
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,984,000.00	9,534,048.10	9,534,048.10	Aaa	AA	0.53	2.799	793	07/02/2024	2.124
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,486,913.20	9,486,913.20	Aaa	AA	0.52	2.824	810	07/19/2024	2.174
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,743,456.60	4,743,456.60	Aaa	AA	0.26	2.824	810	07/19/2024	2.174
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,011,000.00	4,750,498.70	4,750,498.70	Aaa	AA	0.26	2.776	814	07/23/2024	2.186
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,757,908.75	4,757,908.75	Aaa	AA	0.26	2.644	841	08/19/2024	2.258
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,987,500.00	23,762,663.00	23,762,663.00	Aaa	AA	1.31	2.694	841	08/19/2024	2.258
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,507,234.78	5,507,234.78	Aaa	AA	0.30	2.694	841	08/19/2024	2.258
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,765,117.80	4,765,117.80	Aaa	AA	0.26	2.592	841	08/19/2024	2.255
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,530,733.70	9,530,733.70	Aaa	AA	0.53	2.598	848	08/26/2024	2.273
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,138,045.40	14,138,045.40	Aaa	AA	0.78	3.044	856	09/03/2024	2.291
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,852,226.70	9,852,226.70			0.54	2.596	856	09/03/2024	2.261
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,733,946.50	4,733,946.50	Aaa	AA	0.26	2.765	856	09/03/2024	2.296
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,733,946.50	4,733,946.50	Aaa	AA	0.26	2.765	856	09/03/2024	2.296
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,309,143.01	7,309,143.01	Aaa	AA	0.40	2.818	862	09/09/2024	2.311
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,613,310.16	5,613,310.16	Aaa	AA	0.31	2.822	863	09/10/2024	2.312
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,484,626.90	9,484,626.90	Aaa	AA	0.52	2.744	866	09/13/2024	2.322
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,794,798.50	2,598,364.01	2,598,364.01	Aaa	AA	0.14	2.870	868	09/15/2024	2.269
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,682,895.98	5,682,895.98	Aaa	AA	0.31	2.725	876	09/23/2024	2.351
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,191,933.05	14,191,933.05	Aaa	AA	0.78	2.841	877	09/24/2024	2.351
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,463,106.60	9,463,106.60	Aaa	AA	0.52	2.783	880	09/27/2024	2.360
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,740,596.15	4,740,596.15	Aaa	AA	0.26	2.788	887	10/04/2024	2.377
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,127,969.15	14,127,969.15	Aaa	AA	0.78	3.004	887	10/04/2024	2.376

Portfolio OAK
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Run Date: 06/07/2022 - 10:56

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Issues - Coupon													
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,216,437.65	14,216,437.65	Aaa	AA	0.78	2.765	898	10/15/2024	2.408
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,745,760.35	4,745,760.35	Aaa	AA	0.26	2.756	898	10/15/2024	2.407
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,728,488.45	4,728,488.45	Aaa	AA	0.26	2.796	901	10/18/2024	2.417
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,972,500.00	9,491,979.80	9,491,979.80	Aaa	AA	0.52	2.770	904	10/21/2024	2.422
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,985,937.50	14,237,969.70	14,237,969.70	Aaa	AA	0.78	2.770	904	10/21/2024	2.422
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,767,123.85	4,767,123.85	Aaa	AA	0.26	2.453	904	10/21/2024	2.426
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,497,774.20	9,497,774.20	Aaa	AA	0.52	2.740	904	10/21/2024	2.423
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,515,272.80	9,515,272.80	Aaa	AA	0.52	2.313	911	10/28/2024	2.450
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,641,099.22	6,641,099.22	Aaa	AA	0.37	2.382	911	10/28/2024	2.445
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,757,636.40	4,757,636.40	Aaa	AA	0.26	2.313	911	10/28/2024	2.450
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,515,251.70	9,515,251.70	Aaa	AA	0.52	2.726	911	10/28/2024	2.440
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,469,836.10	9,469,836.10	Aaa	AA	0.52	2.880	911	10/28/2024	2.439
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,707,021.44	5,707,021.44	Aaa	AA	0.31	2.803	911	10/28/2024	2.438
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,750,157.35	4,750,157.35	Aaa	AA	0.26	2.581	912	10/29/2024	2.446
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,527,937.30	9,527,937.30	Aaa	AA	0.53	2.742	922	11/08/2024	2.455
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,771,368.40	4,771,368.40	Aaa	AA	0.26	2.252	922	11/08/2024	2.465
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,757,779.60	4,757,779.60	Aaa	AA	0.26	2.728	929	11/15/2024	2.476
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,545,152.10	9,545,152.10	Aaa	AA	0.53	2.762	932	11/18/2024	2.478
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,551,780.70	9,551,780.70	Aaa	AA	0.53	2.651	932	11/18/2024	2.482
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,789,876.10	4,789,876.10	Aaa	AA	0.26	2.712	936	11/22/2024	2.486
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,799,717.30	4,799,717.30	Aaa	AA	0.26	2.617	988	01/13/2025	2.625
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,786,159.75	4,786,159.75	Aaa	AA	0.26	2.856	989	01/14/2025	2.620
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,713,125.00	13,755,552.35	13,755,552.35	Aaa	AA	0.76	2.974	1,037	03/03/2025	2.779
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,772,065.60	9,772,065.60			0.54	2.839	1,041	03/07/2025	2.736
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,996,250.00	4,674,948.55	4,674,948.55	Aaa	AA	0.26	2.923	1,055	03/21/2025	2.826
3134GXMX9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,763,317.60	9,763,317.60			0.54	3.060	1,059	03/25/2025	2.776
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,361,879.20	9,361,879.20	Aaa	AA	0.52	3.012	1,066	04/01/2025	2.846
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,361,879.20	9,361,879.20	Aaa	AA	0.52	3.012	1,066	04/01/2025	2.846
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,390,650.70	9,390,650.70	Aaa	AA	0.52	2.863	1,086	04/21/2025	2.902
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,997,750.00	4,689,127.55	4,689,127.55	Aaa	AA	0.26	2.905	1,093	04/28/2025	2.921
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,623,031.22	5,623,031.22	Aaa	AA	0.31	2.932	1,135	06/09/2025	3.018
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,993,000.00	9,277,202.20	9,277,202.20	Aaa	AA	0.51	2.943	1,247	09/29/2025	3.323
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,185,600.00	2,951,973.50	2,951,973.50	Aaa	AA	0.16	2.932	1,276	10/28/2025	3.409
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,245,924.00	9,245,924.00	Aaa	AA	0.51	2.523	1,402	03/03/2026	3.747

Portfolio OAK
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Run Date: 06/07/2022 - 10:56

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's S&P		% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Issues - Coupon													
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,336,028.10	9,336,028.10	Aaa	AA	0.51	2.814	1,429	03/30/2026	3.788
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,705,486.55	4,705,486.55	Aaa	AA	0.26	2.334	1,429	03/30/2026	3.799
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,628,016.40	4,628,016.40	Aaa	AA	0.26	2.984	1,479	05/19/2026	3.896
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,251,490.10	9,251,490.10	Aaa	AA	0.51	2.948	1,794	03/30/2027	4.694
Subtotal			1,019,440,000.00	1,019,343,445.39	975,027,149.64	975,027,149.64			53.74	2.637	796		2.133
Treasury Notes													
9128282W9	127332	US Treasury Note	10,000,000.00	10,111,800.00	10,022,656.20	10,022,656.20			0.55	1.419	152	09/30/2022	0.416
912828YK0	127331	US Treasury Note	5,000,000.00	5,038,850.00	4,999,609.40	4,999,609.40			0.28	1.391	167	10/15/2022	0.457
91282CCU3	127327	US Treasury Note	10,000,000.00	9,902,700.00	9,694,921.90	9,694,921.90			0.53	2.465	487	08/31/2023	1.314
9128285D8	127285	US Treasury Note	10,000,000.00	10,489,000.00	10,051,562.50	10,051,562.50			0.55	2.503	517	09/30/2023	1.377
91282CAP6	127286	US Treasury Note	15,000,000.00	14,930,250.00	14,491,992.15	14,491,992.15			0.80	2.509	532	10/15/2023	1.437
91282CBE0	127276	US Treasury Note	5,500,000.00	5,472,225.00	5,271,835.91	5,271,835.91			0.29	2.628	624	01/15/2024	1.683
91282CBE0	127325	US Treasury Note	5,000,000.00	4,929,000.00	4,792,578.10	4,792,578.10			0.26	2.628	624	01/15/2024	1.683
912828V80	127326	US Treasury Note	5,000,000.00	5,143,500.00	4,965,820.30	4,965,820.30			0.27	2.653	640	01/31/2024	1.696
91282CCG4	127280	US Treasury Note	5,000,000.00	4,964,000.00	4,741,992.20	4,741,992.20			0.26	2.771	776	06/15/2024	2.088
91282CCL3	127266	US Treasury Note	10,000,000.00	9,976,000.00	9,488,671.90	9,488,671.90			0.52	2.781	806	07/15/2024	2.167
91282CCT6	127263	US Treasury Note	5,500,000.00	5,489,550.00	5,204,160.17	5,204,160.17			0.29	2.818	837	08/15/2024	2.251
912828YE4	127219	US Treasury Note	5,500,000.00	5,643,687.50	5,305,781.25	5,305,781.25			0.29	2.825	853	08/31/2024	2.267
91282CCX7	127262	US Treasury Note	10,000,000.00	9,974,000.00	9,437,890.60	9,437,890.60	Aaa	AAA	0.52	2.842	868	09/15/2024	2.329
91282CCX7	127243	US Treasury Note	15,000,000.00	14,971,800.00	14,156,835.90	14,156,835.90	Aaa	AAA	0.78	2.842	868	09/15/2024	2.329
912828YH7	127265	US Treasury Note	10,000,000.00	10,297,500.00	9,691,015.60	9,691,015.60			0.53	2.832	883	09/30/2024	2.344
9128282Y5	127248	US Treasury Note	5,500,000.00	5,779,950.00	5,409,765.63	5,409,765.63			0.30	2.833	883	09/30/2024	2.329
91282CDB4	127294	US Treasury Note	20,000,000.00	19,926,600.00	18,954,687.60	18,954,687.60			1.04	2.844	898	10/15/2024	2.406
91282CDB4	127287	US Treasury Note	15,000,000.00	14,997,750.00	14,216,015.70	14,216,015.70			0.78	2.844	898	10/15/2024	2.406
912828YM6	127279	US Treasury Note	5,500,000.00	5,649,050.00	5,321,250.00	5,321,250.00			0.29	2.856	914	10/31/2024	2.424
912828G38	127313	US Treasury Note	5,000,000.00	5,217,350.00	4,924,414.05	4,924,414.05			0.27	2.872	929	11/15/2024	2.420
Subtotal			177,500,000.00	178,904,562.50	171,143,457.06	171,143,457.06			9.40	2.623	716		1.918

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	S&P	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
MI Gov't Coupon													
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	35,424,066.20	34,000,000.00	Aaa	AAA	1.87	3.584	1,796	04/01/2027	4.381
Subtotal			34,000,000.00	34,000,000.00	35,424,066.20	34,000,000.00			1.87	3.584	1,796		4.381
Passbook/Checking Accounts													
3310301	127070	CIBC	227,988.73	227,988.73	227,988.73	227,988.73			0.01	0.250	1		0.000
4252473726	123865	PNC Bank	2,004,875.09	2,004,875.09	2,004,875.09	2,004,875.09			0.11	0.000	1		0.000
1000228542	127247	Level One Bank	0.00	0.00	0.00	0.00			0.00	0.050	1		0.000 †
101093342	125366	Flagstar Pool	106,196.17	106,196.17	106,196.17	106,196.17			0.01	0.150	1		0.000
2272S0094	126751	Michigan First Credit Union	100.00	100.00	100.00	100.00			0.00	0.050	1		0.000
01381917549	125359	Huntington Pool	10,000.00	10,000.00	10,000.00	10,000.00			0.00	0.010	1		0.000
0002306184	125959	Chief Financial Credit Union	234,595.52	234,595.52	234,595.52	234,595.52			0.01	0.500	1		0.000
106179019832	126138	Lake Michigan Credit Union	481,963.46	481,963.46	481,963.46	481,963.46			0.03	2.180	1		0.000
11211082	127069	Horizon Bank	1,514.42	1,514.42	1,514.42	1,514.42			0.00	0.120	1		0.000
11699345	127244	Horizon Bank	0.00	0.00	0.00	0.00			0.00	0.080	1		0.000
50010511	126719	The State Bank	314,570.20	314,570.20	314,570.20	314,570.20			0.02	0.200	1		0.000
122920590	126831	District Court int	21.15	21.15	21.15	21.15			0.00	0.900	1		0.000
850008	127324	Citizens State Bank	250,119.88	250,119.88	250,119.88	250,119.88			0.01	0.200	1		0.000 †
Subtotal			3,631,944.62	3,631,944.62	3,631,944.62	3,631,944.62			0.20	0.373	1		0.000 †
Report Total			1,866,815,053.58	1,868,065,061.47	1,817,359,683.57	1,816,023,184.92			100.09	1.861	580		1.5399 †

† = Duration can not be calculated on these investments due to incomplete Market price data.

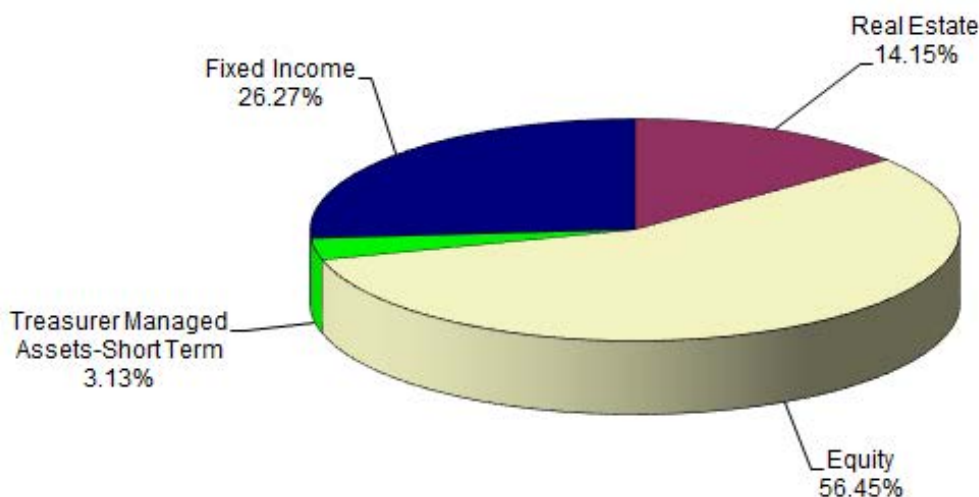
Oakland County
Retirement System

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of April 30, 2022

Page 1

Type	Current Original Cost
Retirement Equity & Fixed	1,933,516,712.98
Retirement Real Estate	330,724,551.78
Pool Portfolio	73,156,003.40
GRAND TOTALS:	<u>2,337,397,268.16</u>

County Of Oakland Employees'
Retirement System
Robert Wittenberg, County Treasurer



Retirement Investments by Type



Oakland County Treasurer's Office

Summary of Investments by Fund, Type, and Issuer

Report as of April 30, 2022

Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
73100	Employees' Retirement System			
	Retirement Equity & Fixed			
		ABS	30,327,863.34	
		BlackRock IX LP	6,935,545.85	
		CS McKee - Fixed	120,968,005.30	
		Franklin Templeton - Fixed	0.00	
		Great Lakes Advisor	15,491,900.28	
		HIG Fund IV	5,189,437.03	
		JPMorgan Chase	0.00	
		Lazard Asset Management	33,624,063.10	
		Lee Munder	21,387,619.62	
		Loomis Sayles - Fixed	44,306,543.03	
		Loomis Sayles Small Cap	28,810,149.71	
		Munder Capital Management	0.00	
		Northern Trust	25,459,016.88	
		Nuance Investments	14,900,249.87	
		PICTET International Equity Fu	39,142,239.83	
		PIMCO MF	30,736,978.33	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	15,871,093.98	
		SSGA Index Fund	62,646,330.97	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	68,490,013.30	
		Times Square Capital Managemen	16,761,257.56	
		Wedge Capital Management	258.51	
		Wells Capital Management	16,685,170.66	
		Totals for Retirement Equity & Fixed		597,733,737.15
	Retirement Real Estate			
		AEW PARTNERS RE VII	1,640,729.00	
		Alidade Capital Fund IV, LP	5,722,356.00	
		Bloomfield Capital V	3,499,486.00	
		Churchill Middle Market	3,628,698.24	
		DUNE REAL ESTATE	2,354,673.00	
		Hamilton Lane Secondary Fund V	7,140,248.00	
		JPMorgan European Property Fun	69,662.18	
		Marathon Distressed Credit	9,421,191.00	
		Morgan Stanley Prime Fund	46,154,943.22	
		PASF IV	7,344,476.00	
		Prudential -Prissa II	23,896,716.04	
		ValStone	2,047,040.00	
		Walton Street Real Estate Fund	3,313,500.00	
		Totals for Retirement Real Estate		116,233,718.68
		Totals for Employees' Retirement System		713,967,455.83
73200	VEBA Trust			
	Retirement Equity & Fixed			
		ABS	59,604,296.24	
		BlackRock IX LP	11,559,244.42	
		CS McKee - Fixed	257,809,092.23	
		Franklin Templeton - Fixed	102.24	
		Great Lakes Advisor	31,867,538.65	
		HIG Fund IV	9,854,835.87	
		JPMorgan Chase	0.00	
		Lazard Asset Management	76,013,623.96	
		Lee Munder	64,011,795.67	
		Loomis Sayles - Fixed	131,204,614.59	
		Loomis Sayles Small Cap	56,934,785.01	
		Munder Capital Management	0.00	
		Northern Trust	26,918,010.07	
		Nuance Investments	27,268,209.04	



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of April 30, 2022

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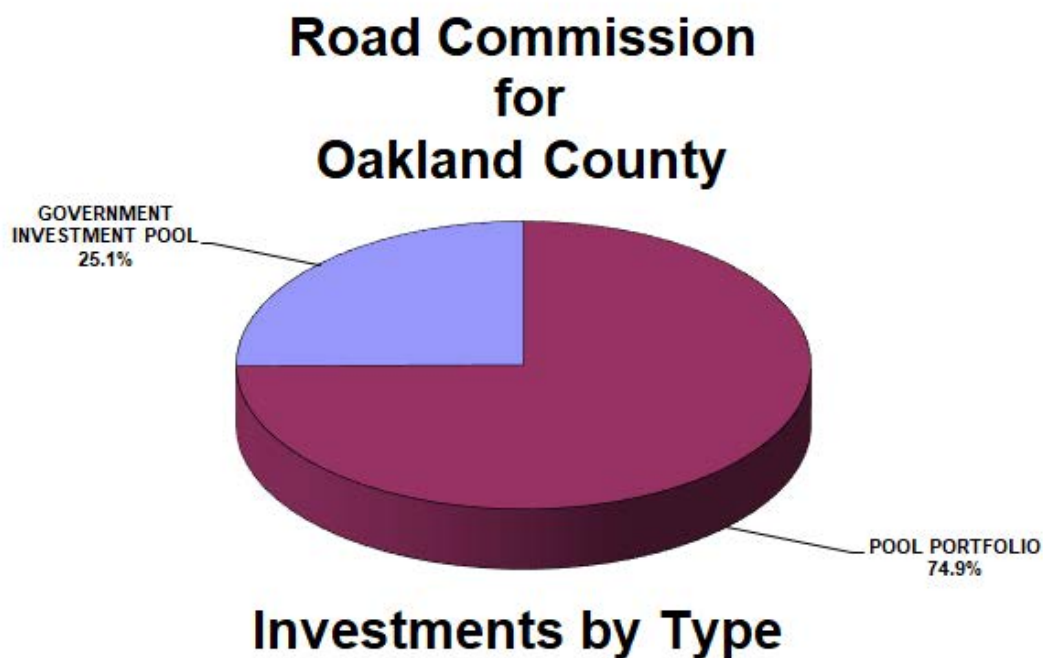
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		PICTET International Equity Fu	65,437,210.58	
		PIMCO MF	69,211,819.96	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	35,937,608.02	
		SSGA Index Fund	166,768,749.85	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	155,528,099.91	
		Times Square Capital Managemen	35,397,216.94	
		Wedge Capital Management	458.85	
		Wells Capital Management	34,444,661.02	
		Totals for Retirement Equity & Fixed		1,315,771,973.12
	Retirement Real Estate			
		AEW PARTNERS RE VII	3,281,450.00	
		Alidade Capital Fund IV, LP	3,433,414.00	
		Bloomfield Capital V	6,561,535.00	
		Churchill Middle Market	6,047,832.07	
		DUNE REAL ESTATE	4,709,357.21	
		Hamilton Lane Secondary Fund V	12,854,137.00	
		Macquarie European Infrastruct	166,114.03	
		Macquarie Infrastructure Partn	31,464.72	
		Marathon Distressed Credit	17,496,498.71	
		Morgan Stanley Prime Fund	80,828,572.54	
		PASF IV	12,852,843.77	
		Prudential -Prissa II	56,530,058.05	
		ValStone	3,070,557.00	
		Walton Street Real Estate Fund	6,626,999.00	
		Totals for Retirement Real Estate		214,490,833.10
		Totals for VEBA Trust		1,530,262,806.22
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	7,366,788.74	
		JPMorgan Chase	0.00	
		SSGA Index Fund	12,644,213.97	
		Totals for Retirement Equity & Fixed		20,011,002.71
		Totals for Superseding Trust		20,011,002.71
GRAND TOTALS:				2,264,241,264.76

Road Commission
For
Oakland County

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of April 30, 2022

Page 1

Type	Current Original Cost
Governmental Investment Pool	21,789,419.51
Pool Portfolio	64,976,821.33
GRAND TOTALS:	<u>86,766,240.84</u>





Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of April 30, 2022

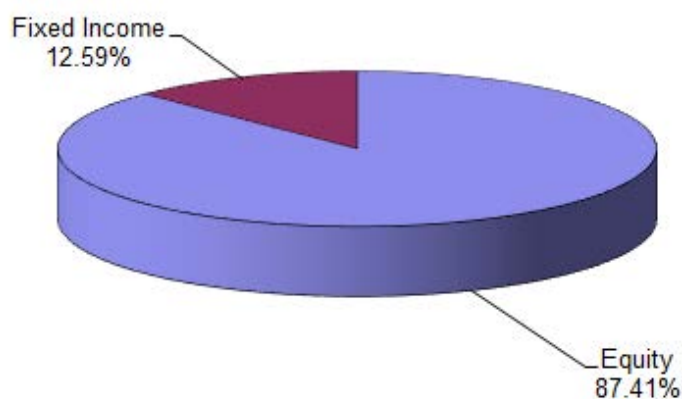
Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	Governmental Investment Pool			
		Flagstar Bank	5,191,720.14	
		Imprest Cash	2,800.00	
		Totals for Governmental Investment Pool		5,194,520.14
		Totals for Road Commission Fund		5,194,520.14
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,035,014.09	
		Totals for Governmental Investment Pool		10,035,014.09
		Totals for Road Commission Special Assmnt		10,035,014.09
95293	Road Commission Escrow			
	Governmental Investment Pool			
		Flagstar Bank	6,527,885.28	
		Totals for Governmental Investment Pool		6,527,885.28
		Totals for Road Commission Escrow		6,527,885.28
95295	Road Commission Risk Managemen			
	Governmental Investment Pool			
		Flagstar Bank	32,000.00	
		Totals for Governmental Investment Pool		32,000.00
		Totals for Road Commission Risk Managemen		32,000.00
GRAND TOTALS:				<u>21,789,419.51</u>

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of April 30, 2022

Type	Current Original Cost
Retirement Equity & Fixed	292,766,505.60
GRAND TOTALS:	292,766,505.60

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of April 30, 2022

Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95234	Road Commission Retirement			
	Retirement Equity & Fixed			
		Comerica Bond Index Fund	0.00	
		Commingled Mutual Fund Acct	152,089,729.08	
		Cumberland Advisors Inc fixed	30,677,183.60	
		Harding Loevner LP Intl	16,552,806.71	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	22,119,819.86	
		Receipt & Disburse Cash Acct	353,754.38	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		221,794,395.98
		Totals for Road Commission Retirement		221,794,395.98
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	4,597,299.38	
		Cash Account	5,816,419.63	
		Commingled Mutual Fund Acct	42,714,673.92	
		Garcia Hamilton & Associates	12,905,513.38	
		Harding Loevner LP Intl	4,938,203.31	
		Totals for Retirement Equity & Fixed		70,972,109.62
		Totals for Road Commission Retiree Health		70,972,109.62
GRAND TOTALS:				292,766,505.60