



FINANCIAL REPORT OF INVESTMENTS

March 31, 2022

PREPARED BY;

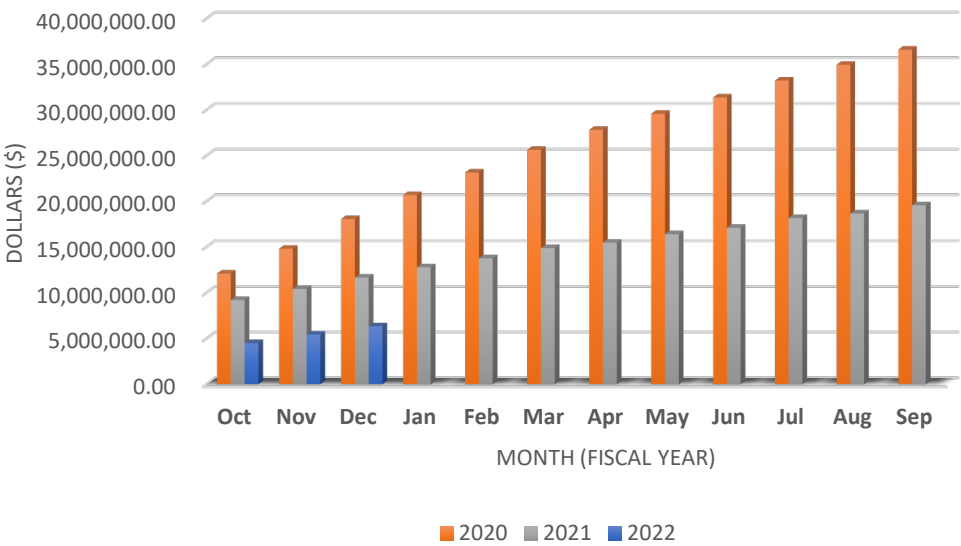
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

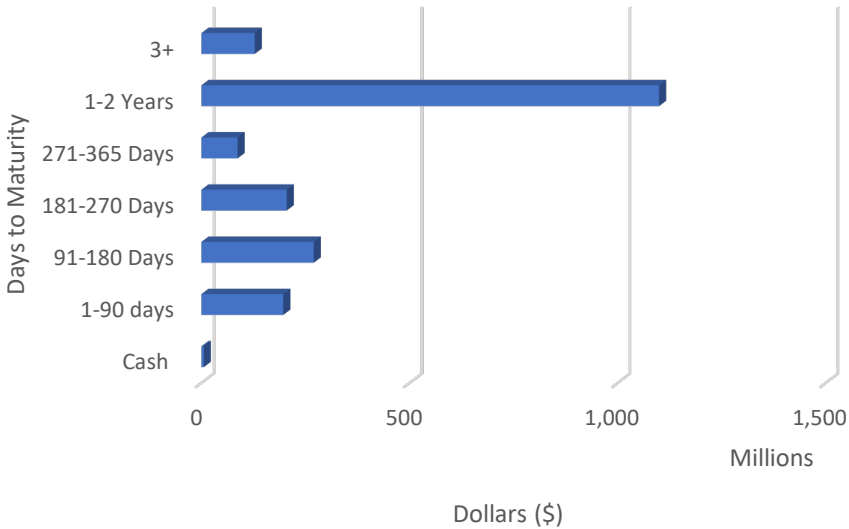
INTEREST EARNED



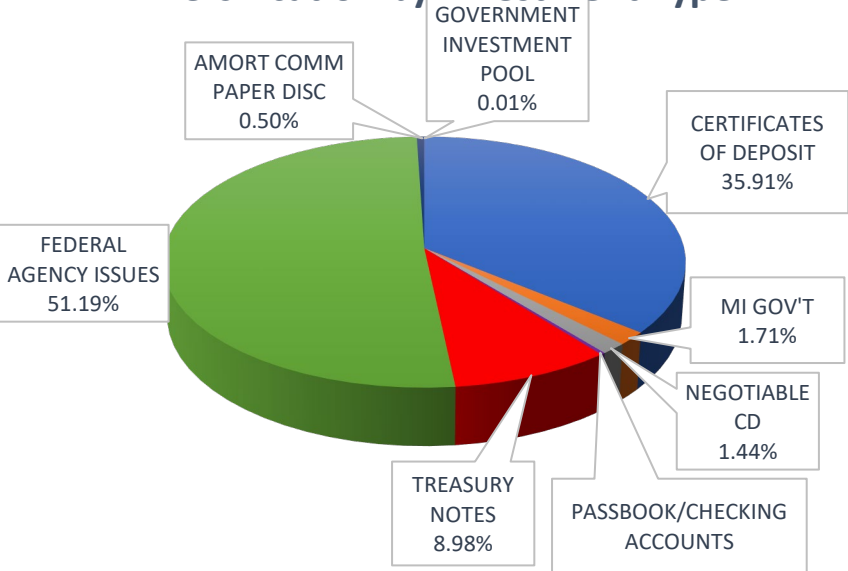
Type	Current Original Cost
Amortizing Commercial Paper Disc.	9,969,500.00
Certificates of Deposit - Bank	714,956,007.81
Federal Agency Issues - Coupon	1,019,343,445.39
Governmental Investment Pool	614,643.13
MI Gov't Coupon	34,000,000.00
Negotiable CDs	28,663,500.00
Passbook/Checking Accounts	5,049,310.53
Treasury Notes	178,904,562.50
Pool Portfolio	64,924,878.19
GRAND TOTALS:	91,908,763.29

Diversification

Diversification by Maturity Date

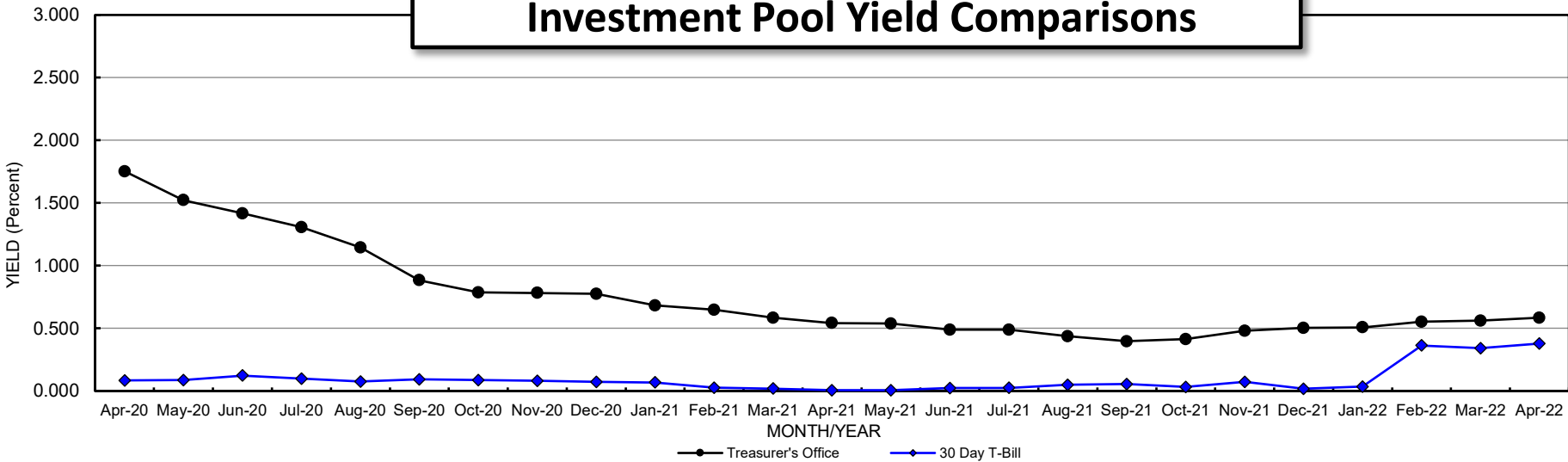


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 03/31/2022

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												
6990601-1	127143	CIBC	15,451,626.40	15,451,626.40	15,451,626.40	15,451,626.40		0.79	0.220	0	04/01/2022	0.000 †
07368610465	127153	The Huntington National Bank	10,107,670.43	10,107,670.43	10,107,670.43	10,107,670.43		0.52	0.200	0	04/01/2022	0.000 †
07368613433	127142	The Huntington National Bank	10,112,617.26	10,112,617.26	10,112,617.26	10,112,617.26		0.52	0.200	0	04/01/2022	0.000 †
137663482	127124	Flagstar Bank	16,000,000.00	16,000,000.00	16,000,000.00	16,000,000.00		0.82	0.250	0	04/01/2022	0.000 †
137708139	127125	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.250	0	04/01/2022	0.000 †
2272S0045-1	127152	Michigan First Credit Union	10,200,577.70	10,200,577.70	10,200,577.70	10,200,577.70		0.52	0.150	0	04/01/2022	0.000 †
07368609670	127161	The Huntington National Bank	10,099,133.22	10,099,133.22	10,099,133.22	10,099,133.22		0.52	0.180	14	04/15/2022	0.038 †
37273	127138	The State Bank	10,087,000.00	10,087,000.00	10,087,000.00	10,087,000.00		0.52	0.400	14	04/15/2022	0.038 †
293450-411-1	127160	Diversified Members Credit Uni	5,103,198.54	5,103,198.54	5,103,198.54	5,103,198.54		0.26	0.600	14	04/15/2022	0.038 †
293450-410-1	127159	Diversified Members Credit Uni	5,103,198.54	5,103,198.54	5,103,198.54	5,103,198.54		0.26	0.600	14	04/15/2022	0.038 †
07368602884	127162	The Huntington National Bank	10,111,598.35	10,111,598.35	10,111,598.35	10,111,598.35		0.52	0.180	17	04/18/2022	0.046 †
6943261-2	127139	CIBC	10,530,631.95	10,530,631.95	10,530,631.95	10,530,631.95		0.54	0.220	28	04/29/2022	0.076 †
6887573-1	127225	CIBC	16,767,830.78	16,767,830.78	16,767,830.78	16,767,830.78		0.86	0.200	28	04/29/2022	0.076 †
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	38	05/09/2022	0.104 †
131546551-1	127174	Flagstar Bank	10,147,311.15	10,147,311.15	10,147,311.15	10,147,311.15		0.52	0.200	42	05/13/2022	0.115 †
131546585-1	127182	Flagstar Bank	10,152,223.58	10,152,223.58	10,152,223.58	10,152,223.58		0.52	0.200	56	05/27/2022	0.153 †
507019487-2	127190	Waterford Bank, N.A.	2,181,741.77	2,181,741.77	2,181,741.77	2,181,741.77		0.11	0.200	60	05/31/2022	0.164 †
139644670	127192	Flagstar Bank	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00		1.03	0.200	67	06/07/2022	0.183 †
6819455-1	127194	CIBC	13,392,218.81	13,392,218.81	13,392,218.81	13,392,218.81		0.69	0.200	68	06/08/2022	0.186 †
2272S0050	127051	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.750	95	07/05/2022	0.260 †
6873820-1	127208	CIBC	10,819,196.68	10,819,196.68	10,819,196.68	10,819,196.68		0.56	0.200	98	07/08/2022	0.268 †
2272S0046-1	127207	Michigan First Credit Union	10,078,157.52	10,078,157.52	10,078,157.52	10,078,157.52		0.52	0.150	98	07/08/2022	0.268 †
6946354/2	127210	CIBC	14,597,649.27	14,597,649.27	14,597,649.27	14,597,649.27		0.75	0.200	101	07/11/2022	0.276 †
826693-1	127211	Waterford Bank, N.A.	10,045,075.99	10,045,075.99	10,045,075.99	10,045,075.99		0.52	0.250	103	07/13/2022	0.282 †
2272S0043-1	127212	Michigan First Credit Union	10,241,101.52	10,241,101.52	10,241,101.52	10,241,101.52		0.53	0.150	104	07/14/2022	0.284 †
2272S0047-1	127213	Michigan First Credit Union	10,079,399.83	10,079,399.83	10,079,399.83	10,079,399.83		0.52	0.150	105	07/15/2022	0.287 †
2272S0049	127052	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.750	109	07/19/2022	0.298 †
2272S0048-1	127215	Michigan First Credit Union	10,081,056.24	10,081,056.24	10,081,056.24	10,081,056.24		0.52	0.150	112	07/22/2022	0.306 †
6918935-1	127216	CIBC	10,041,285.93	10,041,285.93	10,041,285.93	10,041,285.93		0.52	0.200	119	07/29/2022	0.326 †
191978	127217	Horizon Bank	13,200,000.00	13,200,000.00	13,200,000.00	13,200,000.00		0.68	0.100	123	08/02/2022	0.336 †

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 03/31/2022

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												
293450-580	127120	Diversified Members Credit Uni	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	1.090	124	08/03/2022	0.339 †
2272S0041-1	127218	Michigan First Credit Union	10,488,413.33	10,488,413.33	10,488,413.33	10,488,413.33		0.54	0.150	130	08/09/2022	0.356 †
6938588-2	127223	CIBC	10,042,848.48	10,042,848.48	10,042,848.48	10,042,848.48		0.52	0.200	133	08/12/2022	0.364 †
6893616-1	127222	CIBC	10,517,517.00	10,517,517.00	10,517,517.00	10,517,517.00		0.54	0.200	133	08/12/2022	0.364 †
07368625036	127122	The Huntington National Bank	10,202,809.25	10,202,809.25	10,202,809.25	10,202,809.25		0.52	0.200	136	08/15/2022	0.372 †
6987764-1	127224	CIBC	10,043,183.17	10,043,183.17	10,043,183.17	10,043,183.17		0.52	0.200	137	08/16/2022	0.375 †
012220653-1	127228	Superior National Bank	10,125,782.35	10,125,782.35	10,125,782.35	10,125,782.35		0.52	0.150	141	08/20/2022	0.386 †
6857250-1	127229	CIBC	10,041,063.02	10,041,063.02	10,041,063.02	10,041,063.02		0.52	0.200	153	09/01/2022	0.419 †
12213112-6	127230	Superior National Bank	11,095,724.32	11,095,724.32	11,095,724.32	11,095,724.32		0.57	0.150	153	09/01/2022	0.419 †
196210	127245	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.100	163	09/11/2022	0.446 †
40000903-1	127242	Mi Bank	3,073,038.35	3,073,038.35	3,073,038.35	3,073,038.35		0.16	0.250	166	09/14/2022	0.454 †
4300142348	126866	Mercantile Bank of Michigan	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	2.070	171	09/19/2022	0.468 †
50-400	127079	Diversified Members Credit Uni	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.900	180	09/28/2022	0.493 †
827048	127081	Waterford Bank, N.A.	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00		0.26	0.400	181	09/29/2022	0.495 †
6966034-2	127272	CIBC	10,210,889.27	10,210,889.27	10,210,889.27	10,210,889.27		0.53	0.200	182	09/30/2022	0.498 †
141251728	127249	Flagstar Bank	16,000,000.00	16,000,000.00	16,000,000.00	16,000,000.00		0.82	0.200	182	09/30/2022	0.498 †
29202606301	127254	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.170	182	09/30/2022	0.498 †
2272S0057	127076	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.550	182	09/30/2022	0.498 †
196226	127258	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.100	182	09/30/2022	0.498 †
6923283-1	127199	CIBC	10,077,231.81	10,077,231.81	10,077,231.81	10,077,231.81		0.52	0.200	185	10/03/2022	0.506 †
141251744	127250	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.200	196	10/14/2022	0.536 †
29202606560	127255	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.170	196	10/14/2022	0.536 †
196227	127259	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.100	196	10/14/2022	0.536 †
2272S0056	127077	Michigan First Credit Union	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.550	197	10/15/2022	0.539 †
141251786	127251	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.200	210	10/28/2022	0.575 †
29202606579	127256	Independent Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.170	213	10/31/2022	0.583 †
141251819	127252	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.200	224	11/11/2022	0.613 †
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	237	11/24/2022	0.649 †
196228	127260	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.100	238	11/25/2022	0.652 †
501026603-2	127322	Huron Valley State Bank	1,021,095.25	1,021,095.25	1,021,095.25	1,021,095.25		0.05	0.200	256	12/13/2022	0.701 †
12218038	127110	Superior National Bank	6,380,566.85	6,380,566.85	6,380,566.85	6,380,566.85		0.33	0.550	266	12/23/2022	0.728 †
196259	127268	Horizon Bank	13,000,000.00	13,000,000.00	13,000,000.00	13,000,000.00		0.67	0.100	280	01/06/2023	0.767 †
6919491-2	127328	CIBC	10,220,612.35	10,220,612.35	10,220,612.35	10,220,612.35		0.53	0.330	284	01/10/2023	0.778 †
196260	127269	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.51	0.100	294	01/20/2023	0.805 †
196211	127246	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.77	0.140	349	03/16/2023	0.956 †

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 03/31/2022

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													
293450-426	127348	Diversified Members Credit Uni	10,254,187.00	10,254,187.00	10,254,187.00	10,254,187.00			0.53	0.850	372	04/08/2023	1.019
196263	127271	Horizon Bank	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00			0.36	0.200	387	04/23/2023	1.060 †
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	388	04/24/2023	1.063 †
828111	127295	Waterford Bank, N.A.	2,159,167.44	2,159,167.44	2,159,167.44	2,159,167.44			0.11	0.150	392	04/28/2023	1.073 †
196261	127270	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.51	0.200	434	06/09/2023	1.189 †
		Subtotal	714,956,007.81	714,956,007.81	714,956,007.81	714,956,007.81			36.73	0.288	141		0.385 †
Governmental Investment Pool													
		MI Class	271,121.13	271,121.13	271,121.13	271,121.13			0.01	0.050	1		0.000
		Subtotal	271,121.13	271,121.13	271,121.13	271,121.13			0.01	0.050	1		0.000
Negotiable CDs													
949763K21	126887	Wells Fargo Bank	5,000,000.00	4,992,500.00	5,029,181.50	4,992,500.00			0.26	0.853	179	09/27/2022	0.186
949763S64	126975	Wells Fargo Bank	10,000,000.00	9,985,000.00	10,068,083.90	9,985,000.00			0.51	1.074	304	01/30/2023	0.142
949763S64	126979	Wells Fargo Bank	8,691,000.00	8,691,000.00	8,750,171.72	8,750,171.72			0.45	1.076	304	01/30/2023	0.217
32110YVG7	127339	First Natl Bk of America	5,000,000.00	4,995,000.00	4,887,022.40	4,995,000.00	P-1	A-1	0.26	1.974	661	01/22/2024	1.792
		Subtotal	28,691,000.00	28,663,500.00	28,734,459.52	28,722,671.72			1.48	1.193	344		0.459
Amortizing Commercial Paper Disc.													
17327BJF3	127334	Citigroup Commercial Paper	10,000,000.00	9,969,500.00	9,937,560.00	9,969,500.00	P-1	A-1	0.51	1.354	167	09/15/2022	0.454
		Subtotal	10,000,000.00	9,969,500.00	9,937,560.00	9,969,500.00			0.51	1.354	167		0.454
Federal Agency Issues - Coupon													
313381BR5	126943	Federal Home Loan Bank	5,000,000.00	5,031,504.85	5,016,478.10	5,016,478.10			0.26	1.394	252	12/09/2022	0.679
3133ENKR0	127329	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,915,841.20	9,915,841.20	Aaa	AAA	0.51	1.513	285	01/11/2023	0.770
3133ENLB4	127335	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,925,014.80	9,925,014.80			0.51	1.409	292	01/18/2023	0.790
3137EAEQ8	127340	Freddie Mac Coupon	5,420,000.00	5,364,704.37	5,341,709.35	5,341,709.35			0.27	1.766	384	04/20/2023	1.040
3137EAEQ8	127341	Freddie Mac Coupon	5,000,000.00	4,948,989.27	4,927,776.15	4,927,776.15			0.25	1.766	384	04/20/2023	1.040
31422XQE5	127317	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,915,746.95	4,915,746.95			0.25	1.909	416	05/22/2023	1.127
31422XUX8	127345	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,912,869.10	9,912,869.10			0.51	2.051	483	07/28/2023	1.302
3135G05T6	127198	Fannie Mae	9,435,000.00	9,462,927.60	9,221,093.93	9,221,093.93			0.47	2.024	504	08/18/2023	1.363
3135G05U3	127282	Fannie Mae	7,750,000.00	7,746,590.00	7,576,016.45	7,576,016.45			0.39	2.007	504	08/18/2023	1.363
3133EEG79	127342	Federal Farm Credit Bank	4,000,000.00	4,046,000.00	4,007,144.44	4,007,144.44			0.21	2.023	524	09/07/2023	1.403
3137EAEW5	127306	Freddie Mac Coupon	3,913,000.00	3,904,587.05	3,807,755.99	3,807,755.99			0.20	2.162	525	09/08/2023	1.419
3133EMAM4	127277	Federal Farm Credit Bank	5,000,000.00	4,995,050.00	4,871,684.80	4,871,684.80			0.25	2.028	538	09/21/2023	1.455
3133ENAU4	127278	Federal Farm Credit Bank	10,000,000.00	9,994,000.00	9,732,449.70	9,732,449.70			0.50	2.055	559	10/12/2023	1.510
3137EAEY1	127311	Freddie Mac Coupon	5,000,000.00	4,965,900.00	4,846,850.70	4,846,850.70			0.25	2.156	563	10/16/2023	1.523

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 03/31/2022

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													
3133ENBN9	127288	Federal Farm Credit Bank	15,000,000.00	14,988,000.00	14,645,610.15	14,645,610.15			0.75	1.891	567	10/20/2023	1.533
3136G46A6	127091	Fannie Mae	10,000,000.00	10,000,000.00	9,731,509.30	9,731,509.30			0.50	2.044	574	10/27/2023	1.551
3133EMFB3	127096	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,856,929.95	4,856,929.95			0.25	2.134	580	11/02/2023	1.564
3134GW6E1	127095	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,701,387.00	9,701,387.00	Aaa	AA	0.50	2.247	580	11/02/2023	1.563
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,882,105.15	4,882,105.15			0.25	2.069	580	11/02/2023	1.561
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,764,210.30	9,764,210.30			0.50	2.069	580	11/02/2023	1.561
31422B2K5	127097	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,889,099.96	3,889,099.96			0.20	2.094	584	11/06/2023	1.576
3133ENDR8	127312	Federal Farm Credit Bank	5,000,000.00	4,991,000.00	4,868,436.10	4,868,436.10			0.25	2.075	587	11/09/2023	1.583
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,863,029.90	4,863,029.90	Aaa	AA	0.25	2.031	591	11/13/2023	1.596
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,348,825.00	2,282,236.43	2,282,236.43			0.12	2.112	598	11/20/2023	1.614
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,884,657.76	3,884,657.76			0.20	2.112	598	11/20/2023	1.614
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,853,315.25	4,853,315.25			0.25	2.142	602	11/24/2023	1.625
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,872,317.60	4,872,317.60	Aaa	AAA	0.25	2.153	607	11/29/2023	1.634
3137EAF2	127305	Freddie Mac Coupon	4,025,000.00	4,009,906.25	3,895,939.78	3,895,939.78			0.20	2.211	612	12/04/2023	1.653
31422XJA1	127206	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,809,982.52	5,809,982.52	Aaa	AAA	0.30	2.182	641	01/02/2024	1.728
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,693,013.30	9,693,013.30			0.50	2.070	668	01/29/2024	1.803
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,965,000.00	4,903,658.40	4,903,658.40			0.25	2.297	679	02/09/2024	1.816
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,601,443.00	9,601,443.00			0.49	2.390	700	03/01/2024	1.889
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,674,671.80	9,674,671.80			0.50	2.124	707	03/08/2024	1.910
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,237,053.60	19,237,053.60			0.99	2.417	711	03/12/2024	1.918
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,812,824.35	4,812,824.35			0.25	2.340	714	03/15/2024	1.926
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,990,000.00	9,627,068.20	9,627,068.20			0.50	2.337	714	03/15/2024	1.926
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,916,632.45	4,916,632.45			0.25	2.218	721	03/22/2024	1.931
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,651,095.20	9,651,095.20			0.50	2.149	727	03/28/2024	1.965
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,828,010.25	4,828,010.25			0.25	2.123	727	03/28/2024	1.965
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,822,421.55	4,822,421.55			0.25	2.259	734	04/04/2024	1.975
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,647,853.40	9,647,853.40			0.50	2.167	738	04/08/2024	1.987
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,647,853.40	9,647,853.40			0.50	2.167	738	04/08/2024	1.987
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,651,096.70	9,651,096.70			0.50	2.166	742	04/12/2024	1.998
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,474,217.00	14,474,217.00			0.74	2.167	745	04/15/2024	2.006
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,582,572.00	9,582,572.00	Aaa	AA	0.49	2.432	752	04/22/2024	2.024
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,483,434.95	14,483,434.95	Aaa	AA	0.74	2.170	752	04/22/2024	2.024
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,614,787.60	9,614,787.60	Aaa	AA	0.49	2.412	759	04/29/2024	2.039
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,641,657.00	9,641,657.00			0.50	2.173	759	04/29/2024	2.045
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,602,324.20	9,602,324.20	Aaa	AA	0.49	2.414	759	04/29/2024	2.041

Portfolio OAK
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Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 03/31/2022

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													
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,995,000.00	9,687,947.30	9,687,947.30	Aaa	AA	0.50	2.209	762	05/02/2024	2.046
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,765,736.36	5,765,736.36	Aaa	AA	0.30	2.326	763	05/03/2024	2.054
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,596,656.80	9,596,656.80	Aaa	AA	0.49	2.358	766	05/06/2024	2.063
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,641,711.20	9,641,711.20	Aaa	AA	0.50	2.177	766	05/06/2024	2.064
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,590,810.30	9,590,810.30	Aaa	AAA	0.49	2.379	767	05/07/2024	2.065
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,671,258.90	9,671,258.90	Aaa	AA	0.50	2.331	768	05/08/2024	2.060
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,630,587.60	9,630,587.60	Aaa	AA	0.50	2.177	770	05/10/2024	2.075
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,629,908.80	9,629,908.80	Aaa	AA	0.50	2.180	777	05/17/2024	2.094
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,634,491.90	9,634,491.90	Aaa	AA	0.50	2.181	780	05/20/2024	2.102
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,621,160.80	9,621,160.80	Aaa	AA	0.49	2.247	784	05/24/2024	2.112
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,792,462.65	4,792,462.65	Aaa	AA	0.25	2.338	786	05/26/2024	2.118
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,836,300.90	4,836,300.90	Aaa	AA	0.25	2.343	789	05/29/2024	2.116
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,259,659.56	7,259,659.56	Aaa	AA	0.37	2.194	798	06/07/2024	2.150
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,808,331.85	4,808,331.85	Aaa	AA	0.25	2.201	801	06/10/2024	2.157
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,811,389.05	4,811,389.05	Aaa	AA	0.25	2.187	808	06/17/2024	2.176
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,798,342.15	4,798,342.15	Aaa	AA	0.25	2.358	819	06/28/2024	2.202
31422XH28	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,809,479.30	4,809,479.30	Aaa	AA	0.25	2.202	819	06/28/2024	2.206
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,984,000.00	9,593,086.80	9,593,086.80	Aaa	AA	0.49	2.437	823	07/02/2024	2.211
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,773,047.55	4,773,047.55	Aaa	AA	0.25	2.462	840	07/19/2024	2.261
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,546,095.10	9,546,095.10	Aaa	AA	0.49	2.462	840	07/19/2024	2.261
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,011,000.00	4,793,436.35	4,793,436.35	Aaa	AA	0.25	2.296	844	07/23/2024	2.273
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,544,350.45	5,544,350.45	Aaa	AA	0.29	2.329	871	08/19/2024	2.344
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,790,105.30	4,790,105.30	Aaa	AA	0.25	2.280	871	08/19/2024	2.344
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,987,500.00	23,922,810.00	23,922,810.00	Aaa	AA	1.23	2.329	871	08/19/2024	2.344
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,797,560.70	4,797,560.70	Aaa	AA	0.25	2.229	871	08/19/2024	2.342
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,596,063.20	9,596,063.20	Aaa	AA	0.49	2.236	878	08/26/2024	2.360
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,309,990.55	14,309,990.55	Aaa	AA	0.74	2.448	886	09/03/2024	2.380
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,912,530.40	9,912,530.40			0.51	2.314	886	09/03/2024	2.347
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,766,349.25	4,766,349.25	Aaa	AA	0.25	2.397	886	09/03/2024	2.382
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,766,349.25	4,766,349.25	Aaa	AA	0.25	2.397	886	09/03/2024	2.382
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,359,014.22	7,359,014.22	Aaa	AA	0.38	2.453	892	09/09/2024	2.398
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,651,982.75	5,651,982.75	Aaa	AA	0.29	2.456	893	09/10/2024	2.399
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,550,405.50	9,550,405.50	Aaa	AA	0.49	2.380	896	09/13/2024	2.408
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,794,798.50	2,616,460.69	2,616,460.69	Aaa	AA	0.13	2.575	898	09/15/2024	2.355
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,723,503.32	5,723,503.32	Aaa	AA	0.29	2.356	906	09/23/2024	2.437

Portfolio OAK
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Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
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Through 03/31/2022

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Federal Agency Issues - Coupon													
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,291,795.85	14,291,795.85	Aaa	AA	0.73	2.474	907	09/24/2024	2.437
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,530,924.80	9,530,924.80	Aaa	AA	0.49	2.413	910	09/27/2024	2.447
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,227,936.35	14,227,936.35	Aaa	AA	0.73	2.634	917	10/04/2024	2.456
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,775,326.55	4,775,326.55	Aaa	AA	0.25	2.417	917	10/04/2024	2.456
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,780,886.60	4,780,886.60	Aaa	AA	0.25	2.389	928	10/15/2024	2.485
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,321,204.55	14,321,204.55	Aaa	AA	0.74	2.398	928	10/15/2024	2.487
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,763,670.40	4,763,670.40	Aaa	AA	0.25	2.425	931	10/18/2024	2.497
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,972,500.00	9,563,118.50	9,563,118.50	Aaa	AA	0.49	2.403	934	10/21/2024	2.501
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,985,937.50	14,344,677.75	14,344,677.75	Aaa	AA	0.74	2.403	934	10/21/2024	2.501
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,801,464.80	4,801,464.80	Aaa	AA	0.25	1.976	934	10/21/2024	2.510
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,569,006.70	9,569,006.70	Aaa	AA	0.49	2.373	934	10/21/2024	2.501
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,556,677.60	9,556,677.60	Aaa	AA	0.49	2.447	941	10/28/2024	2.518
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,587,359.80	9,587,359.80	Aaa	AA	0.49	2.361	941	10/28/2024	2.518
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,790,965.35	4,790,965.35	Aaa	AA	0.25	1.973	941	10/28/2024	2.532
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,688,708.74	6,688,708.74	Aaa	AA	0.34	2.031	941	10/28/2024	2.528
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,581,930.70	9,581,930.70	Aaa	AA	0.49	1.973	941	10/28/2024	2.532
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,751,333.78	5,751,333.78	Aaa	AA	0.30	2.430	941	10/28/2024	2.514
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,784,286.95	4,784,286.95	Aaa	AA	0.25	2.103	942	10/29/2024	2.530
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,601,529.10	9,601,529.10	Aaa	AA	0.49	2.378	952	11/08/2024	2.542
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,807,026.75	4,807,026.75	Aaa	AA	0.25	1.902	952	11/08/2024	2.553
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,794,659.25	4,794,659.25	Aaa	AA	0.25	2.365	959	11/15/2024	2.563
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,619,554.90	9,619,554.90	Aaa	AA	0.49	2.401	962	11/18/2024	2.565
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,626,370.40	9,626,370.40	Aaa	AA	0.50	2.292	962	11/18/2024	2.570
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,827,347.05	4,827,347.05	Aaa	AA	0.25	2.356	966	11/22/2024	2.573
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,839,910.45	4,839,910.45	Aaa	AA	0.25	2.264	1,018	01/13/2025	2.711
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,829,322.70	4,829,322.70	Aaa	AA	0.25	2.476	1,019	01/14/2025	2.706
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,713,125.00	13,893,126.48	13,893,126.48	Aaa	AA	0.71	2.556	1,067	03/03/2025	2.866
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,853,474.90	9,853,474.90			0.51	2.522	1,071	03/07/2025	2.823
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,996,250.00	4,717,738.25	4,717,738.25	Aaa	AA	0.24	2.544	1,085	03/21/2025	2.913
3134GXXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,905,722.70	9,905,722.70			0.51	2.530	1,089	03/25/2025	2.866
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,448,729.90	9,448,729.90	Aaa	AA	0.49	3.170	1,096	04/01/2025	2.926
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,448,729.90	9,448,729.90	Aaa	AA	0.49	3.170	1,096	04/01/2025	2.926
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,482,613.50	9,482,613.50	Aaa	AA	0.49	2.479	1,116	04/21/2025	2.980
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,997,750.00	4,735,755.05	4,735,755.05	Aaa	AA	0.24	2.517	1,123	04/28/2025	2.998
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,681,542.62	5,681,542.62	Aaa	AA	0.29	2.544	1,165	06/09/2025	3.106

Portfolio OAK
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Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
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Federal Agency Issues - Coupon													
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,993,000.00	9,386,570.90	9,386,570.90	Aaa	AA	0.48	2.546	1,277	09/29/2025	3.413
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,185,600.00	2,991,068.48	2,991,068.48	Aaa	AA	0.15	2.501	1,306	10/28/2025	3.488
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,375,794.20	9,375,794.20	Aaa	AA	0.48	2.117	1,432	03/03/2026	3.837
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,761,968.20	4,761,968.20	Aaa	AA	0.25	1.995	1,459	03/30/2026	3.888
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,462,966.90	9,462,966.90	Aaa	AA	0.49	2.428	1,459	03/30/2026	3.878
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,694,348.35	4,694,348.35	Aaa	AA	0.24	2.589	1,509	05/19/2026	3.987
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,413,511.40	9,413,511.40	Aaa	AA	0.48	2.558	1,824	03/30/2027	4.787
Subtotal			1,019,440,000.00	1,019,343,445.39	981,442,922.06	981,442,922.06			50.53	2.277	827		2.219
Treasury Notes													
912828W9	127332	US Treasury Note	10,000,000.00	10,111,800.00	10,040,234.40	10,040,234.40			0.52	1.066	182	09/30/2022	0.498
912828YK0	127331	US Treasury Note	5,000,000.00	5,038,850.00	5,006,054.70	5,006,054.70			0.26	1.149	197	10/15/2022	0.532
91282CCU3	127327	US Treasury Note	10,000,000.00	9,902,700.00	9,728,906.20	9,728,906.20			0.50	2.077	517	08/31/2023	1.397
9128285D8	127285	US Treasury Note	10,000,000.00	10,489,000.00	10,111,328.10	10,111,328.10			0.52	2.117	547	09/30/2023	1.461
91282CAP6	127286	US Treasury Note	15,000,000.00	14,930,250.00	14,537,695.35	14,537,695.35			0.75	2.172	562	10/15/2023	1.519
91282CBE0	127276	US Treasury Note	5,500,000.00	5,472,225.00	5,292,246.08	5,292,246.08			0.27	2.292	654	01/15/2024	1.768
91282CBE0	127325	US Treasury Note	5,000,000.00	4,929,000.00	4,811,132.80	4,811,132.80			0.25	2.292	654	01/15/2024	1.768
912828V80	127326	US Treasury Note	5,000,000.00	5,143,500.00	4,994,726.55	4,994,726.55			0.26	2.310	670	01/31/2024	1.780
91282CCG4	127280	US Treasury Note	5,000,000.00	4,964,000.00	4,768,750.00	4,768,750.00			0.25	2.416	806	06/15/2024	2.173
91282CCL3	127266	US Treasury Note	10,000,000.00	9,976,000.00	9,544,531.20	9,544,531.20			0.49	2.433	836	07/15/2024	2.253
91282CCT6	127263	US Treasury Note	5,500,000.00	5,489,550.00	5,237,890.63	5,237,890.63			0.27	2.455	867	08/15/2024	2.337
912828YE4	127219	US Treasury Note	5,500,000.00	5,643,687.50	5,344,238.30	5,344,238.30			0.28	2.465	883	08/31/2024	2.352
91282CCX7	127262	US Treasury Note	10,000,000.00	9,974,000.00	9,500,390.60	9,500,390.60	Aaa	AAA	0.49	2.485	898	09/15/2024	2.414
91282CCX7	127243	US Treasury Note	15,000,000.00	14,971,800.00	14,250,585.90	14,250,585.90	Aaa	AAA	0.73	2.485	898	09/15/2024	2.414
9128282Y5	127248	US Treasury Note	5,500,000.00	5,779,950.00	5,454,023.41	5,454,023.41			0.28	2.472	913	09/30/2024	2.414
912828YH7	127265	US Treasury Note	10,000,000.00	10,297,500.00	9,764,453.10	9,764,453.10			0.50	2.477	913	09/30/2024	2.429
91282CDB4	127294	US Treasury Note	20,000,000.00	19,926,600.00	19,091,406.20	19,091,406.20			0.98	2.482	928	10/15/2024	2.483
91282CDB4	127287	US Treasury Note	15,000,000.00	14,997,750.00	14,318,554.65	14,318,554.65			0.74	2.482	928	10/15/2024	2.483
912828YM6	127279	US Treasury Note	5,500,000.00	5,649,050.00	5,365,937.50	5,365,937.50			0.28	2.480	944	10/31/2024	2.492
912828G38	127313	US Treasury Note	5,000,000.00	5,217,350.00	4,968,945.30	4,968,945.30			0.26	2.497	959	11/15/2024	2.507
Subtotal			177,500,000.00	178,904,562.50	172,132,030.97	172,132,030.97			8.88	2.268	747		2.001

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 03/31/2022

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	36,225,697.80	34,000,000.00	Aaa	AAA	1.75	3.483	1,826	04/01/2027	4.465
Subtotal			34,000,000.00	34,000,000.00	36,225,697.80	34,000,000.00			1.75	3.483	1,826		4.465
Passbook/Checking Accounts													
	127070	CIBC	1,527,021.94	1,527,021.94	1,527,021.94	1,527,021.94			0.08	0.250	1		0.000
	123865	PNC Bank	2,126,247.67	2,126,247.67	2,126,247.67	2,126,247.67			0.11	0.000	1		0.000
	127247	Level One Bank	0.00	0.00	0.00	0.00			0.00	0.050	1		0.000 †
	125366	Flagstar Pool	106,141.55	106,141.55	106,141.55	106,141.55			0.01	0.150	1		0.000
	126751	Michigan First Credit Union	100.00	100.00	100.00	100.00			0.00	0.050	1		0.000
	125359	Huntington Pool	10,000.00	10,000.00	10,000.00	10,000.00			0.00	0.010	1		0.000
	125959	Chief Financial Credit Union	232,771.79	232,771.79	232,771.79	232,771.79			0.01	0.500	1		0.000
	126138	Lake Michigan Credit Union	481,820.64	481,820.64	481,820.64	481,820.64			0.03	2.180	1		0.000
	127069	Horizon Bank	1,461.73	1,461.73	1,461.73	1,461.73			0.00	0.120	1		0.000
	127244	Horizon Bank	0.00	0.00	0.00	0.00			0.00	0.080	1		0.000
	126719	The State Bank	313,634.73	313,634.73	313,634.73	313,634.73			0.02	0.200	1		0.000
	126831	District Court int	19.72	19.72	19.72	19.72			0.00	0.900	1		0.000
	127324	Citizens State Bank	250,090.76	250,090.76	250,090.76	250,090.76			0.01	0.200	1		0.000 †
Subtotal			5,049,310.53	5,049,310.53	5,049,310.53	5,049,310.53			0.27	0.332	1		0.000 †
Report Total			1,989,907,439.47	1,991,157,447.36	1,948,749,109.82	1,946,543,564.22			100.16	1.541	573		1.5248 †

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

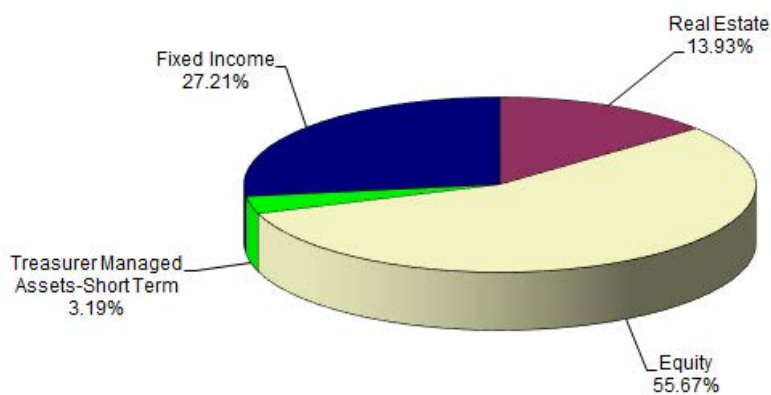
Oakland County
Retirement System

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of March 31, 2022

Page 1

Type	Current Original Cost
Retirement Equity & Fixed	1,942,603,698.78
Retirement Real Estate	326,532,966.51
Pool Portfolio	74,852,694.17
GRAND TOTALS:	<u>2,343,989,359.46</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 March 31, 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	30,649,481.28	
		BlackRock IX LP	5,818,326.05	
		CS McKee - Fixed	124,259,201.70	
		Franklin Templeton - Fixed	0.00	
		Great Lakes Advisor	15,137,413.05	
		HIG Fund IV	5,305,777.08	
		JPMorgan Chase	0.00	
		Lazard Asset Management	34,176,224.74	
		Lee Munder	21,828,628.20	
		Loomis Sayles - Fixed	45,682,006.51	
		Loomis Sayles Small Cap	28,884,826.04	
		Munder Capital Management	0.00	
		Northern Trust	26,761,506.11	
		Nuance Investments	14,487,257.07	
		PICTET International Equity Fu	39,765,076.21	
		PIMCO MF	32,782,146.09	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	15,268,126.27	
		SSGA Index Fund	60,625,241.70	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	66,026,575.29	
		Times Square Capital Managemen	16,315,020.84	
		Wedge Capital Management	0.00	
		Wells Capital Management	16,910,624.77	
		Totals for Retirement Equity & Fixed		600,683,459.00
	Retirement Real Estate			
		AEW PARTNERS RE VII	5,088,712.18	
		Alidade Capital Fund IV, LP	6,214,610.11	
		Bloomfield Capital V	0.00	
		Churchill Middle Market	4,404,484.37	
		DUNE REAL ESTATE	2,018,730.00	
		Hamilton Lane Secondary Fund V	7,267,154.33	
		JPMorgan European Property Fun	69,052.04	
		Marathon Distressed Credit	8,721,191.00	
		Morgan Stanley Prime Fund	46,190,106.41	
		PASF IV	6,135,405.00	
		Prudential -Prissa II	23,896,716.04	
		ValStone	2,276,209.73	
		Walton Street Real Estate Fund	3,637,192.38	
		Totals for Retirement Real Estate		115,919,563.59
		Totals for Employees' Retirement System		716,603,022.59
73200	VEBA Trust			
	Retirement Equity & Fixed			
		ABS	60,236,401.96	
		BlackRock IX LP	9,697,214.75	
		CS McKee - Fixed	264,610,343.32	
		Franklin Templeton - Fixed	102.24	
		Great Lakes Advisor	31,153,026.71	
		HIG Fund IV	10,070,897.62	
		JPMorgan Chase	0.00	
		Lazard Asset Management	77,258,660.98	
		Lee Munder	64,913,279.70	
		Loomis Sayles - Fixed	134,353,127.06	
		Loomis Sayles Small Cap	57,084,770.11	
		Munder Capital Management	0.00	
		Northern Trust	34,364,079.04	
		Nuance Investments	26,472,559.45	



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of March 31, 2022

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Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		PICTET International Equity Fu	66,505,614.02	
		PIMCO MF	69,211,819.96	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	34,780,927.02	
		SSGA Index Fund	161,844,013.15	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	150,599,427.76	
		Times Square Capital Managemen	34,451,570.38	
		Wedge Capital Management	0.00	
		Wells Capital Management	34,444,661.02	
		Totals for Retirement Equity & Fixed		1,322,052,496.25
	Retirement Real Estate			
		AEW PARTNERS RE VII	7,249,945.30	
		Alidade Capital Fund IV, LP	3,728,761.86	
		Bloomfield Capital V	0.00	
		Churchill Middle Market	7,340,978.48	
		DUNE REAL ESTATE	4,037,470.21	
		Hamilton Lane Secondary Fund V	13,076,253.01	
		Macquarie European Infrastruct	167,743.10	
		Macquarie Infrastructure Partn	31,464.72	
		Marathon Distressed Credit	16,196,498.71	
		Morgan Stanley Prime Fund	80,828,572.54	
		PASF IV	10,736,969.77	
		Prudential -Prissa II	56,530,058.05	
		ValStone	3,414,293.27	
		Walton Street Real Estate Fund	7,274,393.90	
		Totals for Retirement Real Estate		210,613,402.92
		Totals for VEBA Trust		1,532,665,899.17
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	7,675,429.74	
		JPMorgan Chase	0.00	
		SSGA Index Fund	12,192,313.79	
		Totals for Retirement Equity & Fixed		19,867,743.53
		Totals for Superseding Trust		19,867,743.53
GRAND TOTALS:				2,269,136,665.29



Oakland County Investment Pool
Fund 73100 - Employees Retirement System
Cash
March 31, 2022

Oakland County Treasury

CUSIP	Investment #	Issuer	Purchase Date	Remaining Cost	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS73100	73100	Pooled Investments	10/01/2021	39,734,996.09	39,734,996.09	0.845	0.833	0.844
Subtotal and Average				39,734,996.09	39,734,996.09		0.833	0.845
Total Cash Average				39,734,996.09	39,734,996.09		0.833	0.845
Total Cash and Investments				39,734,996.09				

Fund 73200 - VEBA Trust

Cash
March 31, 2022

Page 2

CUSIP	Investment #	Issuer	Purchase Date	Remaining Cost	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS73200	73200	Pooled Investments	10/01/2021	35,106,104.91	35,106,104.91	0.845	0.833	0.844
Subtotal and Average				35,106,104.91	35,106,104.91		0.833	0.845
Total Cash Average				35,106,104.91	35,106,104.91		0.833	0.845
Total Cash and Investments				35,106,104.91				

Fund 73310 - Superseding Trust

Cash
March 31, 2022

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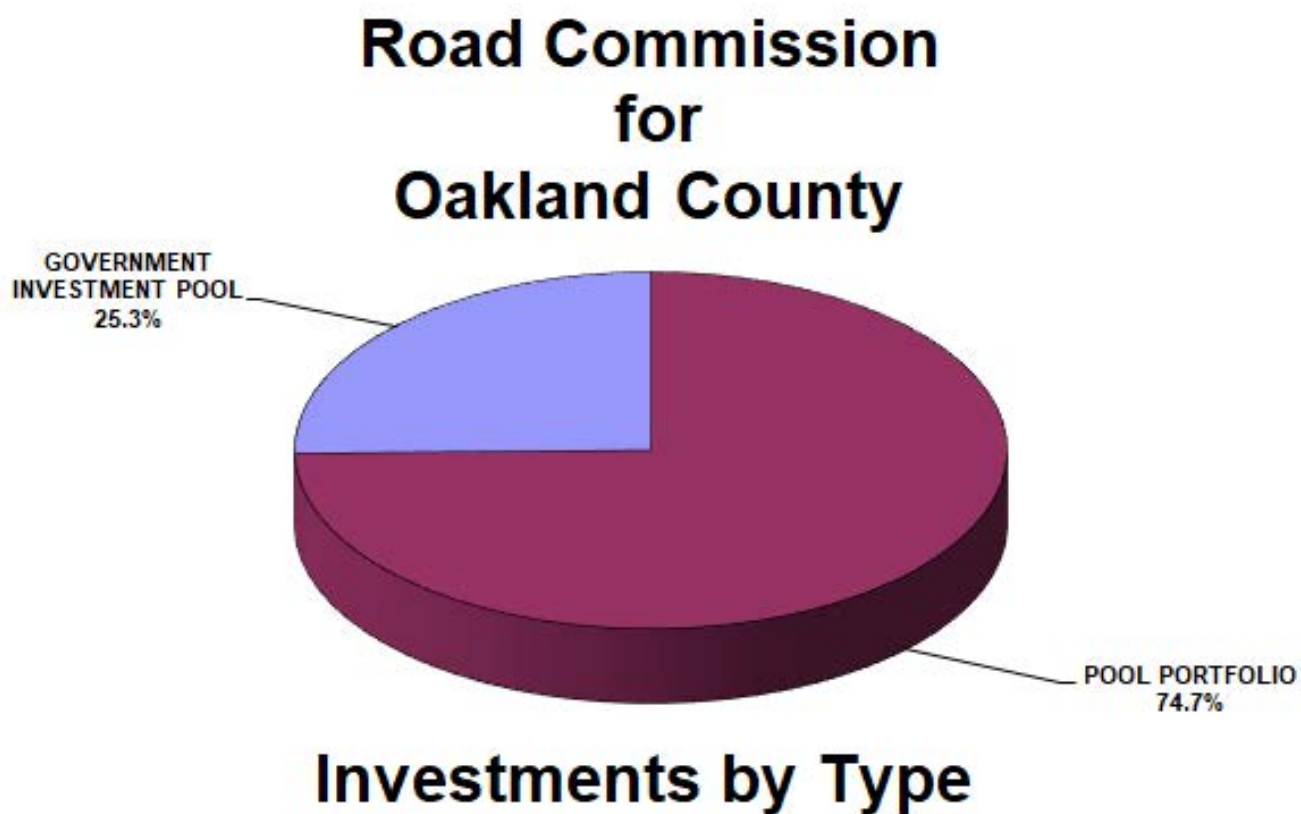
CUSIP	Investment #	Issuer	Purchase Date	Remaining Cost	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS	73310	Pooled Investments	10/01/2021	11,593.17	11,593.17	0.845	0.833	0.844
Subtotal and Average				11,593.17	11,593.17		0.833	0.845
Total Cash Average				11,593.17	11,593.17		0.833	0.845
Total Cash and and Investments				11,593.17				

Road Commission
For
Oakland County

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of March 31, 2022

Page 1

Type	Current Original Cost
Governmental Investment Pool	21,986,959.96
Pool Portfolio	64,931,611.39
GRAND TOTALS:	<u>86,918,871.35</u>





Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of March 31, 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	5,389,869.01	
		Imprest Cash	2,800.00	
		Totals for Governmental Investment Pool		5,392,669.01
		Totals for Road Commission Fund		5,392,669.01
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,034,405.67	
		Totals for Governmental Investment Pool		10,034,405.67
		Totals for Road Commission Special Assmnt		10,034,405.67
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:				21,986,959.96



Oakland County Investment Pool
Fund 77977 - LGIP RCOC Road Fund
Cash
March 31, 2022

Oakland County Treasury

CUSIP	Investment #	Issuer	Purchase Date	Remaining Cost	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS77977	77977	Pooled Investments	10/01/2021	62,809,484.33	62,809,484.33	0.845	0.833	0.844
Subtotal and Average				62,809,484.33	62,809,484.33		0.833	0.845
Total Cash Average				62,809,484.33	62,809,484.33		0.833	0.845
Total Cash and Investments				62,809,484.33				

Fund 77978 - LGIP RCOC Road Escrow

Cash
March 31, 2022

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CUSIP	Investment #	Issuer	Purchase Date	Remaining Cost	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS77978	77978	Pooled Investments	10/01/2021	990,062.91	990,062.91	0.845	0.833	0.844
Subtotal and Average				990,062.91	990,062.91		0.833	0.845
Total Cash Average				990,062.91	990,062.91		0.833	0.845
Total Cash and Investments				990,062.91				

Fund 77979 - LGIP RCOC Road Risk

Cash
March 31, 2022

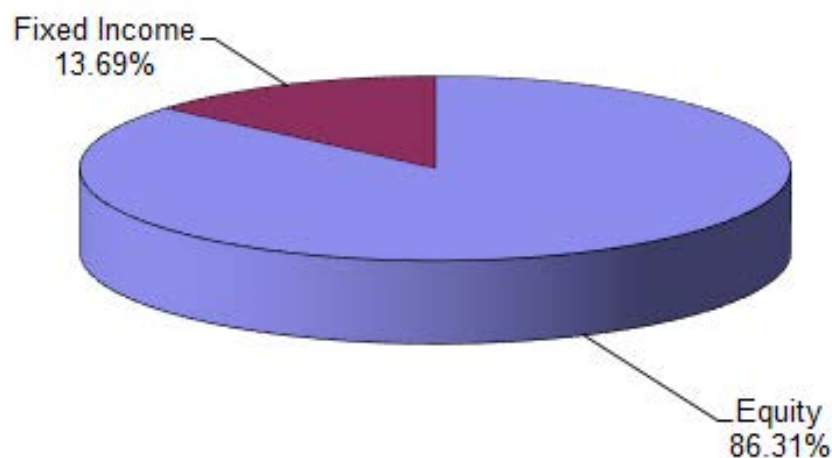
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CUSIP	Investment #	Issuer	Purchase Date	Remaining Cost	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS77979	77979	Pooled Investments	10/01/2021	1,132,064.15	1,132,064.15	0.845	0.833	0.844
Subtotal and Average				1,132,064.15	1,132,064.15		0.833	0.845
Total Cash Average				1,132,064.15	1,132,064.15		0.833	0.845
Total Cash and Investments				1,132,064.15				

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of March 31, 2022

Type	Current Original Cost
Retirement Equity & Fixed	292,480,986.35
GRAND TOTALS:	292,480,986.35

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of March 31, 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	149,010,152.14	
		Cumberland Advisors Inc fixed	31,481,778.41	
		Harding Loevner LP Intl	16,369,345.39	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	22,885,631.97	
		Receipt & Disburse Cash Acct	2,755,825.12	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		222,503,835.38
		Totals for Road Commission Retirement		222,503,835.38
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	4,250,266.74	
		Cash Account	5,815,805.03	
		Commingled Mutual Fund Acct	41,876,706.02	
		Garcia Hamilton & Associates	13,151,367.37	
		Harding Loevner LP Intl	4,883,005.81	
		Totals for Retirement Equity & Fixed		69,977,150.97
		Totals for Road Commission Retiree Health		69,977,150.97
GRAND TOTALS:				292,480,986.35