



FINANCIAL REPORT OF INVESTMENTS

May 31, 2022

PREPARED BY:

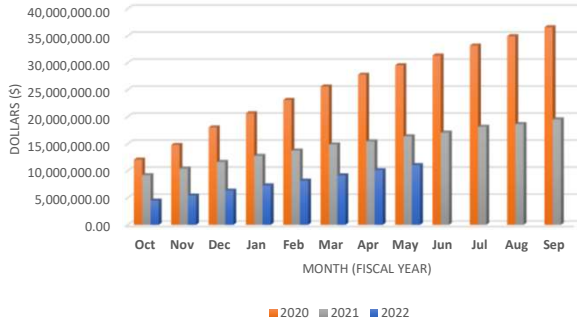
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

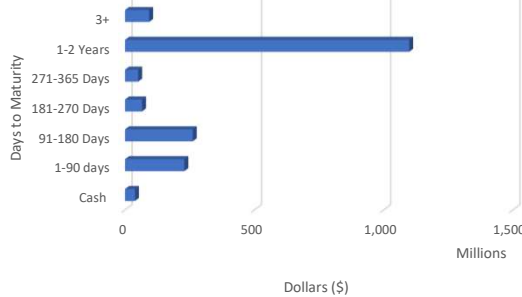
INTEREST EARNED



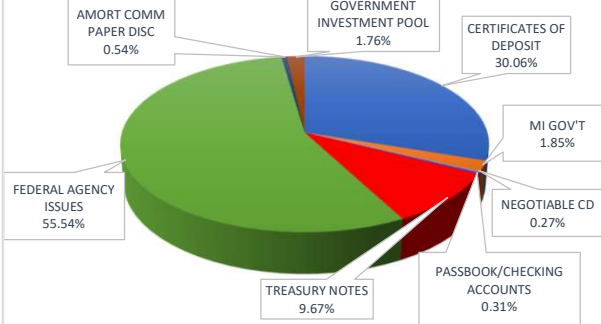
Type	Current Original Cost
Certificates of Deposit - Bank	551,714,140.37
Federal Agency Issues - Coupon	1,019,440,000.00
Governmental Investment Pool	32,374,998.01
MI Gov't Coupon	34,000,000.00
Negotiable CDs	5,000,000.00
Passbook/Checking Accounts	5,604,141.00
Treasury Notes	177,500,000.00
GRAND TOTALS:	1,835,633,279.38

Diversification

Diversification by Maturity Date

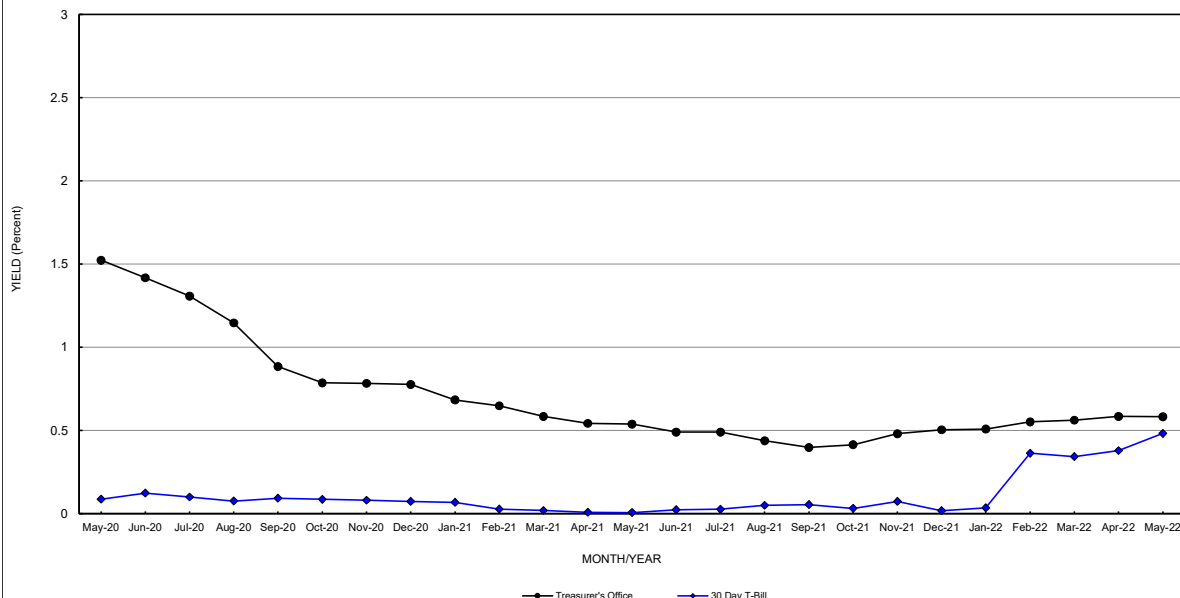


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2022

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												
2272S0050	127051	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.750	4	07/05/2022	0.010 ↑
2272S0046-1	127207	Michigan First Credit Union	10,078,157.52	10,078,157.52	10,078,157.52	10,078,157.52		0.55	0.150	7	07/08/2022	0.019 ↑
6946354/2	127210	CIBC	14,597,649.27	14,597,649.27	14,597,649.27	14,597,649.27		0.80	0.200	10	07/11/2022	0.027 ↑
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	12	07/13/2022	0.032 ↑
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	13	07/14/2022	0.035 ↑
2272S0047-1	127213	Michigan First Credit Union	10,079,399.83	10,079,399.83	10,079,399.83	10,079,399.83		0.55	0.150	14	07/15/2022	0.038 ↑
2272S0049	127052	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.750	18	07/19/2022	0.049 ↑
2272S0048-1	127215	Michigan First Credit Union	10,081,056.24	10,081,056.24	10,081,056.24	10,081,056.24		0.55	0.150	21	07/22/2022	0.057 ↑
6918935-1	127216	CIBC	10,041,285.93	10,041,285.93	10,041,285.93	10,041,285.93		0.55	0.200	28	07/29/2022	0.076 ↑
191978	127217	Horizon Bank	13,200,000.00	13,200,000.00	13,200,000.00	13,200,000.00		0.72	0.100	32	08/02/2022	0.087 ↑
293450-580	127120	Diversified Members Credit Uni	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	1.090	33	08/03/2022	0.090 ↑
2272S0041-1	127218	Michigan First Credit Union	10,488,413.33	10,488,413.33	10,488,413.33	10,488,413.33		0.57	0.150	39	08/09/2022	0.106 ↑
6893616-1	127222	CIBC	10,517,517.00	10,517,517.00	10,517,517.00	10,517,517.00		0.57	0.200	42	08/12/2022	0.115 ↑
6938588-2	127223	CIBC	10,042,848.48	10,042,848.48	10,042,848.48	10,042,848.48		0.55	0.200	42	08/12/2022	0.115 ↑
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	45	08/15/2022	0.123 ↑
6987764-1	127224	CIBC	10,043,183.17	10,043,183.17	10,043,183.17	10,043,183.17		0.55	0.200	46	08/16/2022	0.126 ↑
012220653-1	127228	Superior National Bank	10,125,782.35	10,125,782.35	10,125,782.35	10,125,782.35		0.55	0.150	50	08/20/2022	0.136 ↑
6857250-1	127229	CIBC	10,041,063.02	10,041,063.02	10,041,063.02	10,041,063.02		0.55	0.200	62	09/01/2022	0.169 ↑
12213112-6	127230	Superior National Bank	11,095,724.32	11,095,724.32	11,095,724.32	11,095,724.32		0.60	0.150	62	09/01/2022	0.169 ↑
196210	127245	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.100	72	09/11/2022	0.197 ↑
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	75	09/14/2022	0.205 ↑
4300142348	126866	Mercantile Bank of Michigan	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	2.070	80	09/19/2022	0.219 ↑
50-400	127079	Diversified Members Credit Uni	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.900	89	09/28/2022	0.243 ↑
827048	127081	Waterford Bank, N.A.	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00		0.27	0.400	90	09/29/2022	0.246 ↑
6966034-2	127272	CIBC	10,210,889.27	10,210,889.27	10,210,889.27	10,210,889.27		0.56	0.200	91	09/30/2022	0.249 ↑
141251728	127249	Flagstar Bank	16,000,000.00	16,000,000.00	16,000,000.00	16,000,000.00		0.87	0.200	91	09/30/2022	0.249 ↑
29202606301	127254	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.170	91	09/30/2022	0.249 ↑
2272S0057	127076	Michigan First Credit Union	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.550	91	09/30/2022	0.249 ↑
196226	127258	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.100	91	09/30/2022	0.249 ↑

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2022

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												
6923283-1	127199	CIBC	10,077,231.81	10,077,231.81	10,077,231.81	10,077,231.81		0.55	0.200	94	10/03/2022	0.257 ↑
141251744	127250	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.200	105	10/14/2022	0.287 ↑
29202606560	127255	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.170	105	10/14/2022	0.287 ↑
196227	127259	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.100	105	10/14/2022	0.287 ↑
2272S0056	127077	Michigan First Credit Union	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.550	106	10/15/2022	0.290 ↑
141251786	127251	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.200	119	10/28/2022	0.326 ↑
29202606579	127256	Independent Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.170	122	10/31/2022	0.334 ↑
141251819	127252	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.200	133	11/11/2022	0.364 ↑
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	146	11/24/2022	0.400 ↑
196228	127260	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.100	147	11/25/2022	0.402 ↑
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	165	12/13/2022	0.452 ↑
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	175	12/23/2022	0.479 ↑
196259	127268	Horizon Bank	13,000,000.00	13,000,000.00	13,000,000.00	13,000,000.00		0.71	0.100	189	01/06/2023	0.517 ↑
6919491-2	127328	CIBC	10,220,612.35	10,220,612.35	10,220,612.35	10,220,612.35		0.56	0.330	193	01/10/2023	0.528 ↑
196260	127269	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.100	203	01/20/2023	0.556 ↑
196211	127246	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.82	0.140	258	03/16/2023	0.706 ↑
293450-426	127348	Diversified Members Credit Uni	10,254,187.00	10,254,187.00	10,254,187.00	10,254,187.00		0.56	0.850	281	04/08/2023	0.769 ↑
196263	127271	Horizon Bank	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00		0.38	0.200	296	04/23/2023	0.810 ↑
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	297	04/24/2023	0.813 ↑
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	301	04/28/2023	0.824 ↑
196261	127270	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.54	0.200	343	06/09/2023	0.939 ↑
Subtotal			507,502,724.88	507,502,724.88	507,502,724.88	507,502,724.88		27.65	0.310	96		0.262 ↑
Governmental Investment Pool												
MI 01 0047 E001	127350	MI Class	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00		1.36	1.030	1		0.000
MI 01 0047 0003	111745	MI Class	949,898.01	949,898.01	949,898.01	949,898.01		0.05	1.370	1		0.000
Subtotal			25,949,898.01	25,949,898.01	25,949,898.01	25,949,898.01		1.41	1.042	1		0.000
Negotiable CDs												
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	0.27	2.651	570	01/22/2024	1.546 ↑
Subtotal			5,000,000.00	4,995,000.00	4,851,389.40	4,995,000.00		0.27	2.651	570		1.546 ↑

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
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Through 06/30/2022

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
Amortizing Commercial Paper Disc.													
17327BJF3	127334	Citigroup Commercial Paper	10,000,000.00	9,969,500.00	9,951,225.80	9,969,500.00	P-1	A-1	0.54	2.322	76	09/15/2022	0.207
		Subtotal	10,000,000.00	9,969,500.00	9,951,225.80	9,969,500.00			0.54	2.322	76		0.207
Federal Agency Issues - Coupon													
313381BR5	126943	Federal Home Loan Bank	5,000,000.00	5,031,504.85	5,005,822.00	5,005,822.00			0.27	1.640	161	12/09/2022	0.441
3130ASEV7	127357	Federal Home Loan Bank	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	Aaa	AAA	1.09	1.850	181	12/29/2022	0.495
3133ENKR0	127329	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,913,286.60	9,913,286.60	Aaa	AAA	0.54	2.081	194	01/11/2023	0.521
3133ENLB4	127335	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,919,657.60	9,919,657.60			0.54	1.943	201	01/18/2023	0.541
3137EAEQ8	127341	Freddie Mac Coupon	5,000,000.00	4,948,989.27	4,926,487.60	4,926,487.60			0.27	2.233	293	04/20/2023	0.792
3137EAEQ8	127340	Freddie Mac Coupon	5,420,000.00	5,364,704.37	5,340,312.56	5,340,312.56			0.29	2.233	293	04/20/2023	0.792
31422XQE5	127317	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,903,779.30	4,903,779.30			0.27	2.608	325	05/22/2023	0.879 ↑
3130ASFU8	127354	Federal Home Loan Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AAA	0.54	2.721	392	07/28/2023	1.052
31422XUX8	127345	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,885,167.00	9,885,167.00			0.54	2.470	392	07/28/2023	1.052 ↑
3135G05U3	127282	Fannie Mae	7,750,000.00	7,746,590.00	7,560,281.47	7,560,281.47			0.41	2.561	413	08/18/2023	1.113
3135G05T6	127198	Fannie Mae	9,435,000.00	9,462,927.60	9,209,523.69	9,209,523.69			0.50	2.507	413	08/18/2023	1.113
3133EEG79	127342	Federal Farm Credit Bank	4,000,000.00	4,046,000.00	3,996,131.36	3,996,131.36			0.22	2.234	433	09/07/2023	1.154
3137EAEW5	127306	Freddie Mac Coupon	3,913,000.00	3,904,587.05	3,819,495.89	3,819,495.89			0.21	2.304	434	09/08/2023	1.171
3133EMAM4	127277	Federal Farm Credit Bank	5,000,000.00	4,995,050.00	4,861,566.50	4,861,566.50			0.27	2.566	447	09/21/2023	1.205
3130ASF11	127355	Federal Home Loan Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AAA	0.54	2.902	454	09/28/2023	1.209
3133ENAU4	127278	Federal Farm Credit Bank	10,000,000.00	9,994,000.00	9,735,983.40	9,735,983.40			0.53	2.376	468	10/12/2023	1.263
3137EAEY1	127311	Freddie Mac Coupon	5,000,000.00	4,965,900.00	4,854,391.85	4,854,391.85			0.26	2.429	472	10/16/2023	1.275
3133ENBN9	127288	Federal Farm Credit Bank	15,000,000.00	14,988,000.00	14,645,175.15	14,645,175.15			0.80	2.192	476	10/20/2023	1.286
3136G46A6	127091	Fannie Mae	10,000,000.00	10,000,000.00	9,706,451.30	9,706,451.30			0.53	2.572	483	10/27/2023	1.302
3133EMFB3	127096	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,849,886.95	4,849,886.95			0.26	2.591	489	11/02/2023	1.316
3134GW6E1	127095	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,698,890.20	9,698,890.20	Aaa	AA	0.53	2.628	489	11/02/2023	1.316
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,727,284.20	9,727,284.20			0.53	2.641	489	11/02/2023	1.314 ↑
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,863,642.10	4,863,642.10			0.27	2.641	489	11/02/2023	1.314 ↑
31422B2K5	127097	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,890,472.40	3,890,472.40			0.21	2.398	493	11/06/2023	1.328
3133ENDR8	127312	Federal Farm Credit Bank	5,000,000.00	4,991,000.00	4,869,186.15	4,869,186.15			0.27	2.373	496	11/09/2023	1.336
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,845,420.70	4,845,420.70	Aaa	AA	0.26	2.618	500	11/13/2023	1.346
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,886,064.16	3,886,064.16			0.21	2.412	507	11/20/2023	1.367
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,348,825.00	2,283,062.69	2,283,062.69			0.12	2.412	507	11/20/2023	1.367
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,840,775.25	4,840,775.25			0.26	2.657	511	11/24/2023	1.376
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,852,264.40	4,852,264.40	Aaa	AAA	0.26	2.729	516	11/29/2023	1.387 ↑

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
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Through 06/30/2022

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													
3137EAF2	127305	Freddie Mac Coupon	4,025,000.00	4,009,906.25	3,899,157.85	3,899,157.85			0.21	2.497	521	12/04/2023	1.405
3130ASFS3	127356	Federal Home Loan Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AAA	0.54	3.050	545	12/28/2023	1.447
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	2.797	550	01/02/2024	1.476
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,695,569.60	9,695,569.60			0.53	2.326	577	01/29/2024	1.554
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,965,000.00	4,900,311.25	4,900,311.25			0.27	2.505	588	02/09/2024	1.567
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,607,740.70	9,607,740.70			0.52	2.672	609	03/01/2024	1.640
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,677,765.00	9,677,765.00			0.53	2.361	616	03/08/2024	1.659
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,252,287.80	19,252,287.80			1.05	2.668	620	03/12/2024	1.669
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,811,567.20	4,811,567.20			0.26	2.645	623	03/15/2024	1.677
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,990,000.00	9,581,724.10	9,581,724.10			0.52	2.907	623	03/15/2024	1.675
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,891,381.75	4,891,381.75			0.27	2.647	630	03/22/2024	1.680
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,829,804.05	4,829,804.05			0.26	2.356	636	03/28/2024	1.716
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,655,070.10	9,655,070.10			0.53	2.384	636	03/28/2024	1.716
3134GXYZ1	127358	Freddie Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AA	0.54	3.002	636	03/28/2024	1.683
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,790,821.40	4,790,821.40			0.26	2.898	643	04/04/2024	1.726
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,651,365.20	9,651,365.20			0.53	2.399	647	04/08/2024	1.742
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,651,365.20	9,651,365.20			0.53	2.399	647	04/08/2024	1.742
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,653,822.40	9,653,822.40			0.53	2.398	651	04/12/2024	1.753
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,477,797.20	14,477,797.20			0.79	2.400	654	04/15/2024	1.761
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,588,288.90	9,588,288.90	Aaa	AA	0.52	2.688	661	04/22/2024	1.779
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,483,660.55	14,483,660.55	Aaa	AA	0.79	2.407	661	04/22/2024	1.780
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,616,556.00	9,616,556.00	Aaa	AA	0.52	2.663	668	04/29/2024	1.796
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,605,090.40	9,605,090.40	Aaa	AA	0.52	2.668	668	04/29/2024	1.797
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,641,498.40	9,641,498.40			0.53	2.417	668	04/29/2024	1.799
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,995,000.00	9,684,077.50	9,684,077.50	Aaa	AA	0.53	2.440	671	05/02/2024	1.803
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,766,489.90	5,766,489.90	Aaa	AA	0.31	2.581	672	05/03/2024	1.809
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,598,747.70	9,598,747.70	Aaa	AA	0.52	2.614	675	05/06/2024	1.817
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,640,449.80	9,640,449.80	Aaa	AA	0.53	2.422	675	05/06/2024	1.818
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,539,046.20	9,539,046.20	Aaa	AAA	0.52	2.949	676	05/07/2024	1.817
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,615,549.30	9,615,549.30	Aaa	AA	0.52	2.866	677	05/08/2024	1.815
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,629,051.30	9,629,051.30	Aaa	AA	0.52	2.429	679	05/10/2024	1.830
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,626,726.40	9,626,726.40	Aaa	AA	0.52	2.436	686	05/17/2024	1.848
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,630,271.70	9,630,271.70	Aaa	AA	0.52	2.438	689	05/20/2024	1.856
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,617,824.30	9,617,824.30	Aaa	AA	0.52	2.505	693	05/24/2024	1.867

Portfolio OAK
CP

Run Date: 07/11/2022 - 08:36

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2022

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													
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	2.903	695	05/26/2024	1.870 ↑
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,807,121.00	4,807,121.00	Aaa	AA	0.26	2.869	698	05/29/2024	1.872 ↑
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,256,215.31	7,256,215.31	Aaa	AA	0.40	2.457	707	06/07/2024	1.904
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,805,561.95	4,805,561.95	Aaa	AA	0.26	2.463	710	06/10/2024	1.911
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,808,104.80	4,808,104.80	Aaa	AA	0.26	2.446	717	06/17/2024	1.930
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	2.738	728	06/28/2024	1.957 ↑
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	2.905	728	06/28/2024	1.955 ↑
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,984,000.00	9,568,933.80	9,568,933.80	Aaa	AA	0.52	2.798	732	07/02/2024	1.961
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,542,021.80	9,542,021.80	Aaa	AA	0.52	2.732	749	07/19/2024	2.012
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,771,010.90	4,771,010.90	Aaa	AA	0.26	2.732	749	07/19/2024	2.012
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,011,000.00	4,777,485.15	4,777,485.15	Aaa	AA	0.26	2.684	753	07/23/2024	2.022
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,538,862.37	5,538,862.37	Aaa	AA	0.30	2.595	780	08/19/2024	2.094
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,987,500.00	23,899,130.00	23,899,130.00	Aaa	AA	1.30	2.595	780	08/19/2024	2.094
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,785,048.20	4,785,048.20	Aaa	AA	0.26	2.543	780	08/19/2024	2.094
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,792,030.20	4,792,030.20	Aaa	AA	0.26	2.489	780	08/19/2024	2.097
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,584,797.20	9,584,797.20	Aaa	AA	0.52	2.493	787	08/26/2024	2.116
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,224,559.55	14,224,559.55	Aaa	AA	0.77	2.955	795	09/03/2024	2.128
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,896,579.70	9,896,579.70			0.54	2.432	795	09/03/2024	2.098
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	2.947	795	09/03/2024	2.130 ↑
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	2.947	795	09/03/2024	2.130 ↑
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,352,538.12	7,352,538.12	Aaa	AA	0.40	2.724	801	09/09/2024	2.148
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,646,317.03	5,646,317.03	Aaa	AA	0.31	2.726	802	09/10/2024	2.149
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,540,026.20	9,540,026.20	Aaa	AA	0.52	2.646	805	09/13/2024	2.158
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	2.869	807	09/15/2024	2.105 ↑
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,716,499.58	5,716,499.58	Aaa	AA	0.31	2.628	815	09/23/2024	2.187
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,191,933.05	14,191,933.05	Aaa	AA	0.77	3.016	816	09/24/2024	2.184 ↑
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	2.956	819	09/27/2024	2.195 ↑
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,127,969.15	14,127,969.15	Aaa	AA	0.77	3.189	826	10/04/2024	2.210 ↑
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	2.952	826	10/04/2024	2.210 ↑
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,773,923.80	4,773,923.80	Aaa	AA	0.26	2.649	837	10/15/2024	2.243
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,301,558.60	14,301,558.60	Aaa	AA	0.78	2.661	837	10/15/2024	2.244
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	2.963	840	10/18/2024	2.251 ↑
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,985,937.50	14,323,152.15	14,323,152.15	Aaa	AA	0.78	2.661	843	10/21/2024	2.259
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,972,500.00	9,548,768.10	9,548,768.10	Aaa	AA	0.52	2.661	843	10/21/2024	2.259

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2022

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													
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,554,415.50	9,554,415.50	Aaa	AA	0.52	2.630	843	10/21/2024	2.259
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,796,324.60	4,796,324.60	Aaa	AA	0.26	2.325	843	10/21/2024	2.263
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,526,657.20	9,526,657.20	Aaa	AA	0.52	2.777	850	10/28/2024	2.276
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,571,058.40	9,571,058.40	Aaa	AA	0.52	2.614	850	10/28/2024	2.277
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,788,032.10	4,788,032.10	Aaa	AA	0.26	2.180	850	10/28/2024	2.286
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,576,064.20	9,576,064.20	Aaa	AA	0.52	2.180	850	10/28/2024	2.286
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,683,854.73	6,683,854.73	Aaa	AA	0.36	2.255	850	10/28/2024	2.281
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	2.949	850	10/28/2024	2.272 †
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,779,512.90	4,779,512.90	Aaa	AA	0.26	2.461	851	10/29/2024	2.283
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,801,171.70	4,801,171.70	Aaa	AA	0.26	2.117	861	11/08/2024	2.308
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,583,633.30	9,583,633.30	Aaa	AA	0.52	2.627	861	11/08/2024	2.302
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,785,789.50	4,785,789.50	Aaa	AA	0.26	2.615	868	11/15/2024	2.323
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,600,325.20	9,600,325.20	Aaa	AA	0.52	2.644	871	11/18/2024	2.326
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,606,848.40	9,606,848.40	Aaa	AA	0.52	2.532	871	11/18/2024	2.330
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,817,188.45	4,817,188.45	Aaa	AA	0.26	2.587	875	11/22/2024	2.336
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,827,976.20	4,827,976.20	Aaa	AA	0.26	2.480	927	01/13/2025	2.461
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	2.963	928	01/14/2025	2.454 †
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,713,125.00	13,848,407.14	13,848,407.14	Aaa	AA	0.75	2.873	976	03/03/2025	2.615
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,772,065.60	9,772,065.60			0.53	2.890	980	03/07/2025	2.571 †
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,996,250.00	4,706,488.30	4,706,488.30	Aaa	AA	0.26	2.815	994	03/21/2025	2.663
3134GXXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,838,552.70	9,838,552.70			0.54	2.819	998	03/25/2025	2.615
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,424,485.50	9,424,485.50	Aaa	AA	0.51	2.903	1,005	04/01/2025	2.683
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,424,485.50	9,424,485.50	Aaa	AA	0.51	2.903	1,005	04/01/2025	2.683
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,389,849.70	9,389,849.70	Aaa	AA	0.51	2.994	1,025	04/21/2025	2.737
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,997,750.00	4,720,632.35	4,720,632.35	Aaa	AA	0.26	2.791	1,032	04/28/2025	2.759
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,659,194.60	5,659,194.60	Aaa	AA	0.31	2.828	1,074	06/09/2025	2.867
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,993,000.00	9,339,465.20	9,339,465.20	Aaa	AA	0.51	2.846	1,186	09/29/2025	3.161
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,185,600.00	2,971,745.02	2,971,745.02	Aaa	AA	0.16	2.844	1,215	10/28/2025	3.247
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,307,606.80	9,307,606.80	Aaa	AA	0.51	2.432	1,341	03/03/2026	3.584
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,741,768.00	4,741,768.00	Aaa	AA	0.26	2.193	1,368	03/30/2026	3.636
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,399,763.90	9,399,763.90	Aaa	AA	0.51	2.705	1,368	03/30/2026	3.625
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,659,285.95	4,659,285.95	Aaa	AA	0.25	2.888	1,418	05/19/2026	3.755
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,317,930.50	9,317,930.50	Aaa	AA	0.51	2.846	1,733	03/30/2027	4.532
Subtotal			1,079,440,000.00	1,079,343,445.39	1,039,191,339.37	1,039,191,339.37			56.55	2.602	716		1.918 †

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2022

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
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	91	09/30/2022	0.249 ↑
912828YK0	127331	US Treasury Note	5,000,000.00	5,038,850.00	4,999,609.40	4,999,609.40			0.27	1.391	106	10/15/2022	0.290 ↑
912828TY6	127353	US Treasury Note	15,000,000.00	15,005,400.00	15,005,400.00	15,005,400.00	Aaa	AAA	0.82	1.552	137	11/15/2022	0.375
912828YW4	127352	US Treasury Note	15,000,000.00	14,994,150.00	14,994,150.00	14,994,150.00	Aaa	AAA	0.82	1.704	167	12/15/2022	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	2.801	426	08/31/2023	1.148 ↑
9128285D8	127285	US Treasury Note	10,000,000.00	10,489,000.00	10,051,562.50	10,051,562.50			0.55	2.455	456	09/30/2023	1.212 ↑
91282CAP6	127286	US Treasury Note	15,000,000.00	14,930,250.00	14,491,992.15	14,491,992.15			0.79	2.819	471	10/15/2023	1.270 ↑
91282CBE0	127276	US Treasury Note	5,500,000.00	5,472,225.00	5,271,835.91	5,271,835.91			0.29	2.901	563	01/15/2024	1.514 ↑
91282CBE0	127325	US Treasury Note	5,000,000.00	4,929,000.00	4,792,578.10	4,792,578.10			0.26	2.901	563	01/15/2024	1.514 ↑
912828V80	127326	US Treasury Note	5,000,000.00	5,143,500.00	4,965,820.30	4,965,820.30			0.27	2.695	579	01/31/2024	1.528 ↑
91282CCG4	127280	US Treasury Note	5,000,000.00	4,964,000.00	4,741,992.20	4,741,992.20			0.26	2.986	715	06/15/2024	1.923 ↑
91282CCL3	127266	US Treasury Note	10,000,000.00	9,976,000.00	9,488,671.90	9,488,671.90			0.52	2.978	745	07/15/2024	1.998 ↑
91282CCT6	127263	US Treasury Note	5,500,000.00	5,489,550.00	5,204,160.17	5,204,160.17			0.28	3.011	776	08/15/2024	2.083 ↑
912828YE4	127219	US Treasury Note	5,500,000.00	5,643,687.50	5,305,781.25	5,305,781.25			0.29	2.945	792	08/31/2024	2.103 ↑
91282CCX7	127243	US Treasury Note	15,000,000.00	14,971,800.00	14,156,835.90	14,156,835.90	Aaa	AAA	0.77	3.029	807	09/15/2024	2.163 ↑
91282CCX7	127262	US Treasury Note	10,000,000.00	9,974,000.00	9,437,890.60	9,437,890.60	Aaa	AAA	0.51	3.029	807	09/15/2024	2.163 ↑
912828YH7	127265	US Treasury Note	10,000,000.00	10,297,500.00	9,691,015.60	9,691,015.60			0.53	2.930	822	09/30/2024	2.178 ↑
9128282Y5	127248	US Treasury Note	5,500,000.00	5,779,950.00	5,409,765.63	5,409,765.63			0.30	2.884	822	09/30/2024	2.165 ↑
91282CDB4	127294	US Treasury Note	20,000,000.00	19,926,600.00	18,954,687.60	18,954,687.60			1.03	3.005	837	10/15/2024	2.239 ↑
91282CDB4	127287	US Treasury Note	15,000,000.00	14,997,750.00	14,216,015.70	14,216,015.70			0.77	3.005	837	10/15/2024	2.239 ↑
912828YM6	127279	US Treasury Note	5,500,000.00	5,649,050.00	5,321,250.00	5,321,250.00			0.29	2.952	853	10/31/2024	2.260 ↑
912828G38	127313	US Treasury Note	5,000,000.00	5,217,350.00	4,924,414.05	4,924,414.05			0.27	2.915	868	11/15/2024	2.283 ↑
Subtotal			207,500,000.00	208,904,112.50	201,143,007.06	201,143,007.06			10.97	2.606	580		1.553 ↑
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	1.85	3.555	1,735	04/01/2027	4.217 ↑
Subtotal			34,000,000.00	34,000,000.00	35,424,066.20	34,000,000.00			1.85	3.555	1,735		4.217 ↑
Passbook/Checking Accounts													
3310301	127070	CIBC	3,129,841.74	3,129,841.74	3,129,841.74	3,129,841.74			0.17	1.300	1		0.000
4252473726	123865	PNC Bank	2,090,159.86	2,090,159.86	2,090,159.86	2,090,159.86			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	106,217.99	106,217.99	106,217.99	106,217.99			0.01	1.130	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

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2022

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's S&P	% of Current Portfolio	Yield	Days to Maturity	Maturity Date	Modified Duration
Passbook/Checking Accounts												
0002306184	125959	Chief Financial Credit Union	234,691.88	234,691.88	234,691.88	234,691.88		0.01	0.500	1		0.000
106179019832	126138	Lake Michigan Credit Union	482,101.71	482,101.71	482,101.71	482,101.71		0.03	2.180	1		0.000
11211082	127069	Horizon Bank	1,514.44	1,514.44	1,514.44	1,514.44		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	7,614,620.19	7,614,620.19	7,614,620.19	7,614,620.19		0.42	1.500	1		0.000
122920590	126831	District Court int	22.61	22.61	22.61	22.61		0.00	0.900	1		0.000
850008	127324	Citizens State Bank	250,172.64	250,172.64	250,172.64	250,172.64		0.01	0.200	1		0.000 †
Subtotal			13,919,443.06	13,919,443.06	13,919,443.06	13,919,443.06		0.76	1.209	1		0.000 †
Report Total			1,883,312,065.95	1,884,584,123.84	1,837,933,093.78	1,836,670,912.38		100.00	1.953	530		1.4119 †

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

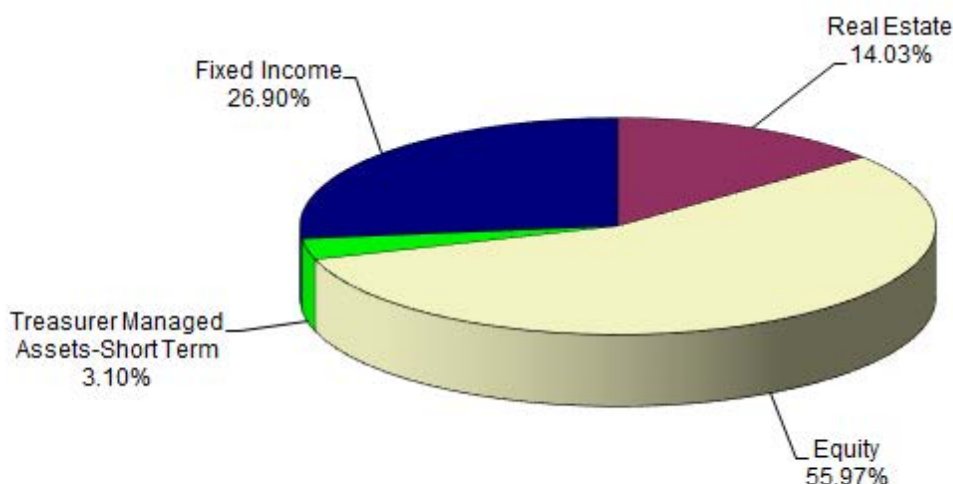
Oakland County
Retirement System

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

Page 1

Type	Current Original Cost
Retirement Equity & Fixed	1,953,516,712.98
Retirement Real Estate	330,724,551.78
Pool Portfolio - April*	73,156,003.40
GRAND TOTALS:	<u>2,357,397,268.16</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 May 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	30,327,863.34	
		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	37,459,016.88	
		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		609,733,737.15
	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		725,967,455.83
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	34,918,010.07	
		Nuance Investments	27,268,209.04	



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

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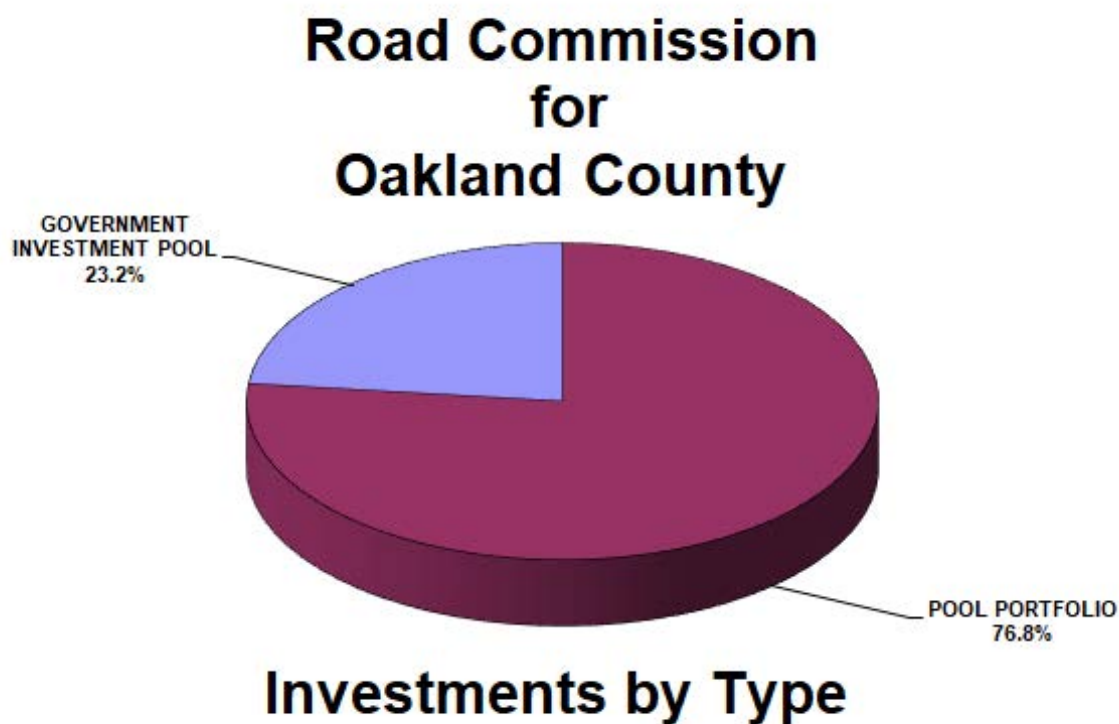
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		PICTET International Equity Fu	65,437,210.58	
		PIMCO MF	69,211,819.96	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	35,937,608.02	
		SSGA Index Fund	166,768,749.85	
		Seizert Capital Partner, 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		1,323,771,973.12
	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		1,538,262,806.22
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:				2,284,241,264.76

Road Commission
For
Oakland County

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

Page 1

Type	Current Original Cost
Governmental Investment Pool	21,841,172.59
Pool Portfolio	72,047,722.77
GRAND TOTALS:	<u>93,841,172.59</u>





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

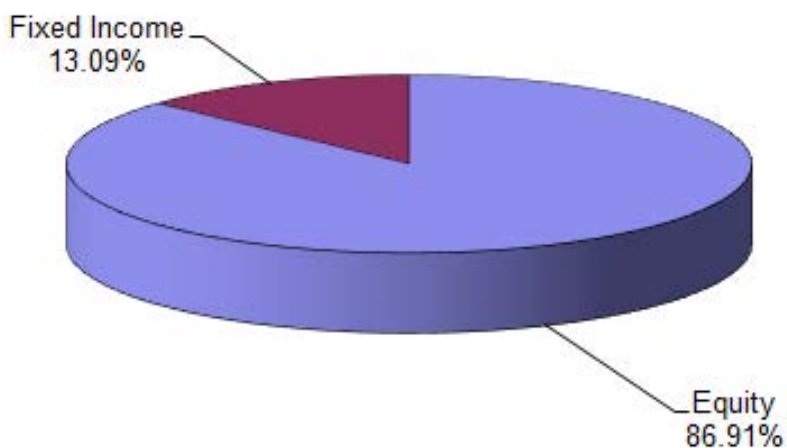
Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	Governmental Investment Pool			
		Flagstar Bank	5,194,230.89	
		Imprest Cash	2,800.00	
		Totals for Governmental Investment Pool		5,197,030.89
		Totals for Road Commission Fund		5,197,030.89
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,036,533.65	
		Totals for Governmental Investment Pool		10,036,533.65
		Totals for Road Commission Special Assmnt		10,036,533.65
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>21,793,449.82</u>

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

Type	Current Original Cost
Retirement Equity & Fixed	276,011,188.57
GRAND TOTALS:	276,011,188.57

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of May 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	140,668,141.75	
		Cumberland Advisors Inc fixed	29,893,978.97	
		Harding Loevner LP Intl	15,311,750.52	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	22,736,389.03	
		Receipt & Disburse Cash Acct	421,578.69	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		209,032,941.31
		Totals for Road Commission Retirement		209,032,941.31
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	4,597,299.38	
		Cash Account	5,817,120.23	
		Commingled Mutual Fund Acct	39,363,985.01	
		Garcia Hamilton & Associates	12,630,517.56	
		Harding Loevner LP Intl	4,569,325.08	
		Totals for Retirement Equity & Fixed		66,978,247.26
		Totals for Road Commission Retiree Health		66,978,247.26
GRAND TOTALS:				276,011,188.57