FINANCIAL REPORT

OF INVESTMENTS

September 30, 2022

PREPARED BY:

ROBERT WITTENBERG, COUNTY TREASURER

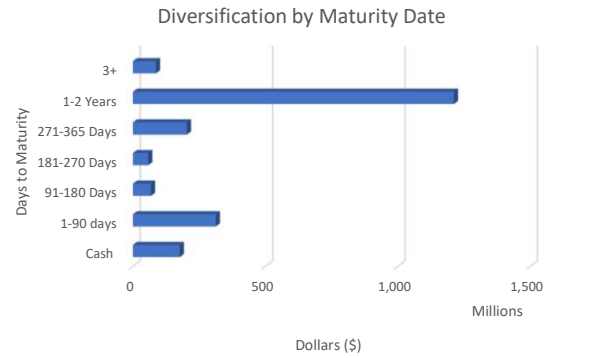
Robert Wittenberg, Oakland County Treasurer

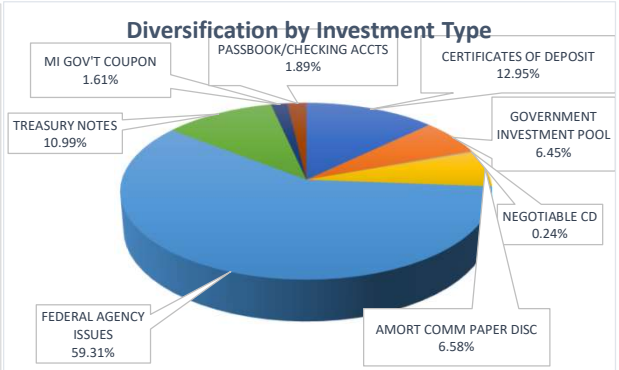
Investment Report Summary

Investment Portfolio

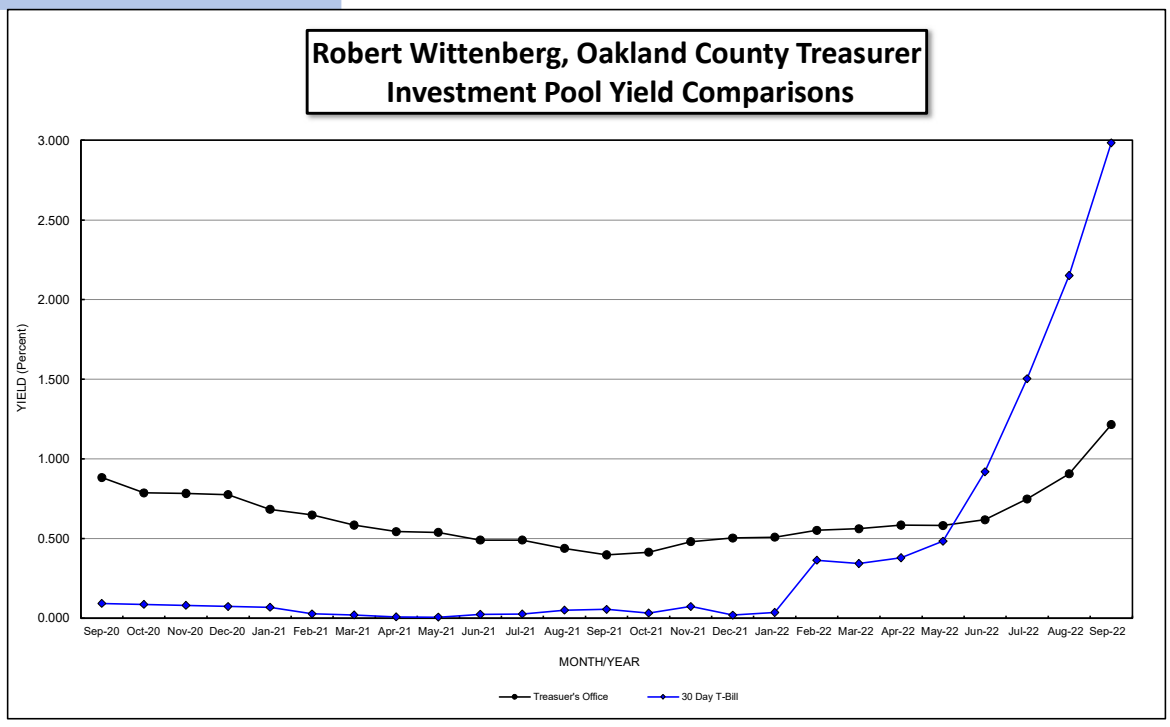
Type	Current Original Cost
Certificates of Deposit - Bank	274,225,927.71
Federal Agency Issues - Coupon	1,256,351,931.94
Governmental Investment Pool	136,594,572.41
MI Gov't Coupon	34,000,000.00
Negotiable CDs	4,995,000.00
Passbook/Checking Accounts	39,930,097.43
Treasury Notes	232,761,007.81
Amortizing Commercial Paper Disc.	139,402,827.65
GRAND TOTALS:	2,118,261,364.95

Diversification





Yield



OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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			0.49	0.200	2	10/03/2022	0.005	†
141251744	127250	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.200	13	10/14/2022	0.035	†
29202606560	127255	Independent Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00			0.73	0.170	13	10/14/2022	0.035	†
196227	127259	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00			0.73	0.100	13	10/14/2022	0.035	†
2272S0056	127077	Michigan First Credit Union	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00			0.73	0.550	14	10/15/2022	0.038	†
141251786	127251	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.200	27	10/28/2022	0.073	†
29202606579	127256	Independent Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.170	30	10/31/2022	0.082	†
141251819	127252	Flagstar Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.200	41	11/11/2022	0.112	†
500023338	127319	Huron Valley State Bank	1,089,199.58	1,089,199.58	1,089,199.58	1,089,199.58			0.05	0.200	54	11/24/2022	0.147	†
196228	127260	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.100	55	11/25/2022	0.150	†
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	73	12/13/2022	0.200	†
12218038	127110	Superior National Bank	6,380,566.85	6,380,566.85	6,380,566.85	6,380,566.85			0.31	0.550	83	12/23/2022	0.227	†
196259	127268	Horizon Bank	13,000,000.00	13,000,000.00	13,000,000.00	13,000,000.00			0.63	0.100	97	01/06/2023	0.265	†
6919491-2	127328	CIBC	10,220,612.35	10,220,612.35	10,220,612.35	10,220,612.35			0.50	0.330	101	01/10/2023	0.276	†
196260	127269	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.100	111	01/20/2023	0.304	†
196211	127246	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00			0.73	0.140	166	03/16/2023	0.454	†
293450-426	127348	Diversified Members Credit Uni	10,254,187.00	10,254,187.00	10,254,187.00	10,254,187.00			0.50	0.850	189	04/08/2023	0.517	†
196263	127271	Horizon Bank	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00			0.34	0.200	204	04/23/2023	0.558	†
828103	127293	Waterford Bank, N.A.	1,095,669.76	1,095,669.76	1,095,669.76	1,095,669.76			0.05	0.150	205	04/24/2023	0.561	†
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	209	04/28/2023	0.572	†
196261	127270	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.49	0.200	251	06/09/2023	0.687	†
826693-2	127363	Waterford Bank, N.A.	10,070,212.23	10,070,212.23	10,070,212.23	10,070,212.23			0.49	2.800	285	07/13/2023	0.780	†
2272S0043-2	127366	Michigan First Credit Union	10,256,473.78	10,256,473.78	10,256,473.78	10,256,473.78			0.50	2.800	286	07/14/2023	0.783	†
012220653-2	127375	Superior National Bank	10,140,979.25	10,140,979.25	10,140,979.25	10,140,979.25			0.49	3.250	323	08/20/2023	0.884	†
12213112-7	127384	Superior National Bank	11,112,377.16	11,112,377.16	11,112,377.16	11,112,377.16			0.54	3.250	335	09/01/2023	0.917	
19779	127388	Horizon Bank	15,014,794.38	15,014,794.38	15,014,794.38	15,014,794.38			0.73	3.290	345	09/11/2023	0.945	
830380	127412	Waterford Bank, N.A.	5,040,065.16	5,040,065.16	5,040,065.16	5,040,065.16			0.25	4.000	363	09/29/2023	0.994	
2272S0057-1	127416	Michigan First Credit Union	10,111,939.05	10,111,939.05	10,111,939.05	10,111,939.05			0.49	4.270	363	09/29/2023	0.994	
50-400-1	127413	Diversified Members Credit Uni	10,181,356.66	10,181,356.66	10,181,356.66	10,181,356.66			0.50	4.270	363	09/29/2023	0.994	

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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
		Subtotal	**274,225,927.71**	**274,225,927.71**	**274,225,927.71**	**274,225,927.71**			**13.37**	**1.202**	**155**		**0.424** †
Governmental Investment Pool													
MI 01 0047 0003	111745	MI Class	136,594,572.41	136,594,572.41	136,594,572.41	136,594,572.41			6.65	2.530	1		0.000
		Subtotal	**136,594,572.41**	**136,594,572.41**	**136,594,572.41**	**136,594,572.41**			**6.65**	**2.530**	**1**		**0.000**
Negotiable CDs													
32110YVG7	127339	First Natl Bk of America	5,000,000.00	4,995,000.00	4,826,698.45	4,995,000.00	P-1	A-1	0.24	3.416	478	01/22/2024	1.298
		Subtotal	**5,000,000.00**	**4,995,000.00**	**4,826,698.45**	**4,995,000.00**			**0.24**	**3.416**	**478**		**1.298**
Amortizing Commercial Paper Disc.													
16537MKE8	127390	Chesam Fin Ltd	15,000,000.00	14,963,058.30	14,963,058.30	14,963,058.30	P-1	A-1	0.73	6.837	13	10/14/2022	0.035
2284K1KE2	127379	Crown Point Capita;	10,000,000.00	9,965,019.40	9,967,415.60	9,965,019.40	P-1	A-1	0.49	9.053	13	10/14/2022	0.035
62455BKH7	127409	MountCliff Funding	30,000,000.00	29,935,216.80	29,935,216.80	29,935,216.80			1.46	4.869	16	10/17/2022	0.043
03785EKX1	127392	Apple Inc	15,000,000.00	14,946,929.10	14,946,929.10	14,946,929.10			0.73	4.261	30	10/31/2022	0.082
54316UKX6	127393	Longship Funding LLC	15,000,000.00	14,943,012.45	14,943,012.45	14,943,012.45	P-1	A-1	0.73	4.576	30	10/31/2022	0.082
62455BLA1	127397	MountCliff Funding	15,000,000.00	14,928,041.70	14,928,041.70	14,928,041.70			0.73	4.338	40	11/10/2022	0.108
16536JLG0	127399	Chesham Finance	15,000,000.00	14,921,458.35	14,921,458.35	14,921,458.35	P-1	A-1	0.73	4.119	46	11/16/2022	0.125
62455BLR4	127398	MountCliff Funding	10,000,000.00	9,935,833.30	9,935,833.30	9,935,833.30			0.48	4.227	55	11/25/2022	0.149
2284K1MF7	127395	Crown Point Capita;	15,000,000.00	14,864,258.25	14,864,258.25	14,864,258.25	P-1	A-1	0.72	4.383	75	12/15/2022	0.203
		Subtotal	**140,000,000.00**	**139,402,827.65**	**139,405,223.85**	**139,402,827.65**			**6.80**	**5.048**	**33**		**0.090**
Federal Agency Issues - Coupon													
313381BR5	126943	Federal Home Loan Bank	5,000,000.00	5,031,504.85	4,984,826.15	4,984,826.15			0.24	2.490	69	12/09/2022	0.189
3130ASEV7	127357	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,903,129.40	20,000,000.00	Aaa	AAA	0.97	2.832	89	12/29/2022	0.243
3133ENKR0	127329	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,893,262.10	9,893,262.10	Aaa	AAA	0.48	2.582	102	01/11/2023	0.279
3133ENLB4	127335	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,887,736.70	9,887,736.70			0.48	2.736	109	01/18/2023	0.298
3137EAEQ8	127340	Freddie Mac Coupon	5,420,000.00	5,364,704.37	5,312,699.01	5,312,699.01			0.26	4.033	201	04/20/2023	0.540
3137EAEQ8	127341	Freddie Mac Coupon	5,000,000.00	4,948,989.27	4,901,013.85	4,901,013.85			0.24	4.033	201	04/20/2023	0.540
31422XQE5	127317	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,887,530.60	4,887,530.60			0.24	3.996	233	05/22/2023	0.627
3137EAES4	127360	Freddie Mac Coupon	7,000,000.00	6,830,180.00	6,817,379.24	6,830,180.00	Aaa	AA	0.33	3.880	268	06/26/2023	0.721
31422BD80	127406	Farmer Mac Coupon	5,000,000.00	4,860,000.00	4,860,000.00	4,860,000.00	Aaa	AAA	0.24	4.164	275	07/03/2023	0.739
3135G05G4	127362	Fannie Mae	4,961,000.00	4,829,533.50	4,825,507.80	4,829,533.50	Aaa	AAA	0.24	3.861	282	07/10/2023	0.759
3130ASNY1	127369	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,938,839.80	10,000,000.00	Aaa	AAA	0.49	4.018	299	07/27/2023	0.798
3130ASFU8	127354	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,895,039.70	10,000,000.00	Aaa	AAA	0.49	4.030	300	07/28/2023	0.800
31422XUX8	127345	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,814,696.20	9,814,696.20			0.48	3.683	300	07/28/2023	0.807
3135G05U3	127282	Fannie Mae	7,750,000.00	7,746,590.00	7,496,270.58	7,496,270.58			0.37	4.176	321	08/18/2023	0.861

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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													
3135G05T6	127198	Fannie Mae	9,435,000.00	9,462,927.60	9,126,104.89	9,126,104.89			0.44	4.176	321	08/18/2023	0.861
3133EEG79	127342	Federal Farm Credit Bank	4,000,000.00	4,046,000.00	3,943,730.48	3,943,730.48			0.19	3.698	341	09/07/2023	0.910
3137EAEW5	127306	Freddie Mac Coupon	3,913,000.00	3,904,587.05	3,781,236.53	3,781,236.53			0.18	3.950	342	09/08/2023	0.917
3135G0U43	127361	Fannie Mae	6,768,000.00	6,757,848.00	6,718,107.39	6,757,848.00	Aaa	AAA	0.33	3.675	346	09/12/2023	0.923
3133EMAM4	127277	Federal Farm Credit Bank	5,000,000.00	4,995,050.00	4,815,908.25	4,815,908.25			0.23	4.153	355	09/21/2023	0.951
3130ASFT1	127355	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,892,237.20	10,000,000.00	Aaa	AAA	0.49	4.020	362	09/28/2023	0.958
3130ATD38	127411	Federal Home Loan Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AAA	0.49	4.000	362	09/28/2023	0.962
3133ENAU4	127278	Federal Farm Credit Bank	10,000,000.00	9,994,000.00	9,615,087.40	9,615,087.40			0.47	4.123	376	10/12/2023	1.007
3137EAEY1	127311	Freddie Mac Coupon	5,000,000.00	4,965,900.00	4,814,451.10	4,814,451.10			0.23	3.792	380	10/16/2023	1.021
3133ENN63	127404	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AAA	0.49	4.127	381	10/17/2023	1.010
3133ENBN9	127288	Federal Farm Credit Bank	15,000,000.00	14,988,000.00	14,423,806.50	14,423,806.50			0.70	4.106	384	10/20/2023	1.029
3136G46A6	127091	Fannie Mae	10,000,000.00	10,000,000.00	9,605,199.70	9,605,199.70			0.47	4.101	391	10/27/2023	1.048
3133EMFB3	127096	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,799,580.65	4,799,580.65			0.23	4.101	397	11/02/2023	1.061
3134GW6E1	127408	Freddie Mac Coupon	7,000,000.00	6,709,500.00	6,709,500.00	6,709,500.00	Aaa	AA	0.33	4.271	397	11/02/2023	1.060
3134GW6E1	127095	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,606,798.40	9,606,798.40	Aaa	AA	0.47	4.057	397	11/02/2023	1.061
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,628,614.70	9,628,614.70			0.47	4.081	397	11/02/2023	1.059
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,814,307.35	4,814,307.35			0.23	4.081	397	11/02/2023	1.059
31422B2K5	127097	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,839,697.16	3,839,697.16			0.19	4.093	401	11/06/2023	1.072
3133ENDR8	127312	Federal Farm Credit Bank	5,000,000.00	4,991,000.00	4,812,357.40	4,812,357.40			0.23	3.902	404	11/09/2023	1.081
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,805,731.05	4,805,731.05	Aaa	AA	0.23	3.889	408	11/13/2023	1.093
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,834,184.16	3,834,184.16			0.19	4.081	415	11/20/2023	1.110
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,348,825.00	2,252,583.19	2,252,583.19			0.11	4.081	415	11/20/2023	1.110
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,791,557.65	4,791,557.65			0.23	4.077	419	11/24/2023	1.121
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,824,486.15	4,824,486.15	Aaa	AAA	0.24	3.697	424	11/29/2023	1.135
3137EAFA2	127305	Freddie Mac Coupon	4,025,000.00	4,009,906.25	3,861,333.88	3,861,333.88			0.19	3.822	429	12/04/2023	1.151
3130ASFS3	127356	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,883,426.40	10,000,000.00	Aaa	AAA	0.49	4.025	453	12/28/2023	1.195
31422XJA1	127206	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,754,936.54	5,754,936.54	Aaa	AAA	0.28	3.697	458	01/02/2024	1.227
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,523,973.40	9,523,973.40			0.46	4.070	485	01/29/2024	1.299
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,965,000.00	4,832,846.10	4,832,846.10			0.24	3.784	496	02/09/2024	1.321
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,489,542.00	9,489,542.00			0.46	3.992	517	03/01/2024	1.386
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,505,682.80	9,505,682.80			0.46	3.975	524	03/08/2024	1.405
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	18,990,182.80	18,990,182.80			0.93	4.027	528	03/12/2024	1.416
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,750,696.95	4,750,696.95			0.23	3.928	531	03/15/2024	1.424
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,990,000.00	9,514,173.90	9,514,173.90			0.46	3.839	531	03/15/2024	1.425

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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														
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,818,359.90	4,818,359.90			0.24	3.909	538	03/22/2024	1.435	
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,737,448.05	4,737,448.05			0.23	4.012	544	03/28/2024	1.459	
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,474,896.10	9,474,896.10			0.46	4.012	544	03/28/2024	1.459	
3134GXYZ1	127415	Freddie Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AA	0.49	3.000	544	03/28/2024	1.450	†
3034GXYZ1	127414	Freddie Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AA	0.49	3.000	544	03/28/2024	1.453	†
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,766,796.90	4,766,796.90			0.23	3.646	551	04/04/2024	1.474	
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,468,950.00	9,468,950.00			0.46	4.013	555	04/08/2024	1.483	
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,468,950.00	9,468,950.00			0.46	4.013	555	04/08/2024	1.483	
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,469,455.90	9,469,455.90			0.46	4.008	559	04/12/2024	1.494	
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,200,428.60	14,200,428.60			0.69	4.006	562	04/15/2024	1.502	
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,459,710.80	9,459,710.80	Aaa	AA	0.46	3.949	569	04/22/2024	1.523	
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,203,933.35	14,203,933.35	Aaa	AA	0.69	3.997	569	04/22/2024	1.521	
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,461,960.70	9,461,960.70	Aaa	AA	0.46	3.993	576	04/29/2024	1.539	
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,471,524.70	9,471,524.70	Aaa	AA	0.46	3.990	576	04/29/2024	1.539	
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,455,586.90	9,455,586.90			0.46	3.995	576	04/29/2024	1.540	
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,995,000.00	9,504,214.00	9,504,214.00	Aaa	AA	0.46	3.925	579	05/02/2024	1.545	
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,702,810.64	5,702,810.64	Aaa	AA	0.28	3.637	580	05/03/2024	1.554	
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,453,961.70	9,453,961.70	Aaa	AA	0.46	3.936	583	05/06/2024	1.560	
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,453,291.10	9,453,291.10	Aaa	AA	0.46	3.987	583	05/06/2024	1.559	
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,452,335.00	9,452,335.00	Aaa	AAA	0.46	3.936	584	05/07/2024	1.563	
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,552,686.00	9,552,686.00	Aaa	AA	0.47	3.618	585	05/08/2024	1.563	
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,442,702.00	9,442,702.00	Aaa	AA	0.46	3.987	587	05/10/2024	1.571	
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,439,326.00	9,439,326.00	Aaa	AA	0.46	3.982	594	05/17/2024	1.589	
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,442,072.90	9,442,072.90	Aaa	AA	0.46	3.976	597	05/20/2024	1.597	
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,440,668.90	9,440,668.90	Aaa	AA	0.46	3.972	601	05/24/2024	1.608	
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,739,176.25	4,739,176.25	Aaa	AA	0.23	3.631	603	05/26/2024	1.618	
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,774,043.60	4,774,043.60	Aaa	AA	0.23	3.608	606	05/29/2024	1.620	
31422XPY2	127405	Farmer Mac Coupon	5,000,000.00	4,725,000.00	4,725,000.00	4,725,000.00	Aaa	AAA	0.23	4.087	611	06/03/2024	1.629	
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,113,487.99	7,113,487.99	Aaa	AA	0.35	3.974	615	06/07/2024	1.644	
3130AMJ52	127197`	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,710,800.75	4,710,800.75	Aaa	AA	0.23	3.969	618	06/10/2024	1.652	
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,710,510.60	4,710,510.60	Aaa	AA	0.23	3.963	625	06/17/2024	1.671	
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,712,246.15	4,712,246.15	Aaa	AA	0.23	3.900	636	06/28/2024	1.701	
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,740,376.05	4,740,376.05	Aaa	AA	0.23	3.603	636	06/28/2024	1.702	
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,984,000.00	9,442,379.80	9,442,379.80	Aaa	AA	0.46	3.892	640	07/02/2024	1.710	

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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													
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,700,915.15	4,700,915.15	Aaa	AA	0.23	3.893	657	07/19/2024	1.759
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,401,830.30	9,401,830.30	Aaa	AA	0.46	3.893	657	07/19/2024	1.759
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,011,000.00	4,723,383.65	4,723,383.65	Aaa	AA	0.23	3.634	661	07/23/2024	1.772
3134GXD68	127368	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,995,669.05	5,000,000.00	Aaa	AA	0.24	4.052	664	07/26/2024	1.726
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,438,393.60	5,438,393.60	Aaa	AA	0.27	3.871	688	08/19/2024	1.840
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,987,500.00	23,465,626.50	23,465,626.50	Aaa	AA	1.14	3.871	688	08/19/2024	1.840
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,693,125.30	4,693,125.30	Aaa	AA	0.23	3.871	688	08/19/2024	1.840
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,689,949.10	4,689,949.10	Aaa	AA	0.23	3.923	688	08/19/2024	1.837
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,379,520.50	9,379,520.50	Aaa	AA	0.46	3.916	695	08/26/2024	1.856
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,687,618.70	9,687,618.70			0.47	3.638	703	09/03/2024	1.859
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,068,297.05	14,068,297.05	Aaa	AA	0.69	3.864	703	09/03/2024	1.878
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,707,050.35	4,707,050.35	Aaa	AA	0.23	3.581	703	09/03/2024	1.882
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,707,050.35	4,707,050.35	Aaa	AA	0.23	3.581	703	09/03/2024	1.882
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,235,024.96	7,235,024.96	Aaa	AA	0.35	3.867	709	09/09/2024	1.895
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,549,935.83	5,549,935.83	Aaa	AA	0.27	3.918	710	09/10/2024	1.896
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,053,957.05	13,053,957.05	13,053,957.05	Aaa	AAA	0.64	3.832	713	09/13/2024	1.862
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,360,503.90	9,360,503.90	Aaa	AA	0.46	3.918	713	09/13/2024	1.905
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,794,798.50	2,562,033.76	2,562,033.76	Aaa	AA	0.13	3.615	715	09/15/2024	1.879
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AAA	0.49	3.951	720	09/20/2024	1.875
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,648,169.36	5,648,169.36	Aaa	AA	0.28	3.526	723	09/23/2024	1.937
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,047,267.50	14,047,267.50	Aaa	AA	0.68	3.862	724	09/24/2024	1.935
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,247,468.00	9,247,468.00	9,247,468.00	Aaa	AA	0.45	4.106	727	09/27/2024	1.892
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,405,756.80	9,405,756.80	Aaa	AA	0.46	3.582	727	09/27/2024	1.946
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,034,442.35	14,034,442.35	Aaa	AA	0.68	3.862	734	10/04/2024	1.957
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,710,022.00	4,710,022.00	Aaa	AA	0.23	3.579	734	10/04/2024	1.958
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,021,739.60	14,021,739.60	Aaa	AA	0.68	3.909	745	10/15/2024	1.985
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,678,970.60	4,678,970.60	Aaa	AA	0.23	3.907	745	10/15/2024	1.984
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,698,479.15	4,698,479.15	Aaa	AA	0.23	3.581	748	10/18/2024	1.998
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,985,937.50	14,053,901.25	14,053,901.25	Aaa	AA	0.68	3.851	751	10/21/2024	2.000
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,972,500.00	9,369,267.50	9,369,267.50	Aaa	AA	0.46	3.851	751	10/21/2024	2.000
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,695,672.10	4,695,672.10	Aaa	AA	0.23	3.599	751	10/21/2024	2.003
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,358,299.80	9,358,299.80	Aaa	AA	0.46	3.904	751	10/21/2024	2.000
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,359,124.30	9,359,124.30	Aaa	AA	0.46	3.906	758	10/28/2024	2.018
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,698,582.80	4,698,582.80	Aaa	AA	0.23	3.331	758	10/28/2024	2.027

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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													
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,367,313.00	9,367,313.00	Aaa	AA	0.46	3.904	758	10/28/2024	2.017
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,592,138.77	6,592,138.77	Aaa	AA	0.32	3.174	758	10/28/2024	2.025
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,397,165.60	9,397,165.60	Aaa	AA	0.46	3.331	758	10/28/2024	2.027
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,665,430.28	5,665,430.28	Aaa	AA	0.28	3.572	758	10/28/2024	2.019
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,691,907.95	4,691,907.95	Aaa	AA	0.23	3.605	759	10/29/2024	2.025
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,716,611.60	4,716,611.60	Aaa	AA	0.23	3.183	769	11/08/2024	2.048
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,377,155.70	9,377,155.70	Aaa	AA	0.46	3.904	769	11/08/2024	2.042
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,685,705.75	4,685,705.75	Aaa	AA	0.23	3.853	776	11/15/2024	2.062
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,375,510.10	9,375,510.10	Aaa	AA	0.46	3.904	779	11/18/2024	2.069
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,392,252.50	9,392,252.50	Aaa	AA	0.46	3.901	779	11/18/2024	2.067
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,705,087.05	4,705,087.05	Aaa	AA	0.23	3.898	783	11/22/2024	2.075
3134GXR71	127382	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,999,396.30	5,000,000.00	Aaa	AA	0.24	4.008	786	11/25/2024	2.032
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,699,657.60	4,699,657.60	Aaa	AA	0.23	3.844	835	01/13/2025	2.212
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,742,112.05	4,742,112.05	Aaa	AA	0.23	3.570	836	01/14/2025	2.215
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,930,549.30	10,000,000.00	Aaa	AAA	0.49	4.321	844	01/22/2025	2.164
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,998,638.50	5,000,000.00	Aaa	AA	0.24	4.013	879	02/26/2025	2.261
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,713,125.00	13,502,807.85	13,502,807.85	Aaa	AA	0.66	4.187	884	03/03/2025	2.360
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,574,808.90	9,574,808.90			0.47	3.848	888	03/07/2025	2.337
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,996,250.00	4,615,639.35	4,615,639.35	Aaa	AA	0.23	3.850	902	03/21/2025	2.411
3134GXMX9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,615,581.60	9,615,581.60			0.47	3.838	906	03/25/2025	2.382
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,258,207.00	9,258,207.00	Aaa	AA	0.45	4.834	913	04/01/2025	2.422
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,258,207.00	9,258,207.00	Aaa	AA	0.45	4.834	913	04/01/2025	2.422
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,242,564.70	9,242,564.70	Aaa	AA	0.45	3.851	933	04/21/2025	2.479
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,997,750.00	4,619,738.35	4,619,738.35	Aaa	AA	0.23	3.851	940	04/28/2025	2.498
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,528,922.60	5,528,922.60	Aaa	AA	0.27	3.905	982	06/09/2025	2.606
3134GXN42	127378	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,995,028.70	10,000,000.00	Aaa	AA	0.49	3.019	1,059	08/25/2025	2.750
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	5,001,940.05	5,000,000.00	Aaa	AA	0.24	3.987	1,060	08/26/2025	2.705
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AA	0.49	4.000	1,088	09/23/2025	2.778
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,995,000.00	9,995,000.00	9,995,000.00	Aaa	AA	0.49	4.518	1,091	09/26/2025	2.764
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,993,000.00	9,116,691.40	9,116,691.40	Aaa	AA	0.44	3.851	1,094	09/29/2025	2.910
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	Aaa	AA	0.49	4.500	1,095	09/30/2025	2.774
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,185,600.00	2,899,929.12	2,899,929.12	Aaa	AA	0.14	3.842	1,123	10/28/2025	2.985
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,001,000.30	9,001,000.30	Aaa	AA	0.44	3.578	1,249	03/03/2026	3.326
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,080,873.70	9,080,873.70	Aaa	AA	0.44	3.844	1,276	03/30/2026	3.376

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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													
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,590,453.90	4,590,453.90	Aaa	AA	0.22	3.247	1,276	03/30/2026	3.383
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,527,068.95	4,527,068.95	Aaa	AA	0.22	3.834	1,326	05/19/2026	3.491
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	8,956,794.20	8,956,794.20	Aaa	AA	0.44	3.848	1,641	03/30/2027	4.291
		Subtotal	**1,257,570,000.00**	**1,256,351,931.94**	**1,200,155,022.46**	**1,200,777,695.13**			**58.56**	**3.859**	**631**		**1.676** †
Treasury Notes													
912828YK0	127331	US Treasury Note	5,000,000.00	5,038,850.00	4,993,715.20	4,993,715.20			0.24	1.628	14	10/15/2022	0.038
912828TY6	127353	US Treasury Note	15,000,000.00	15,005,400.00	14,965,702.05	15,005,400.00	Aaa	AAA	0.73	2.087	45	11/15/2022	0.123
912828YW4	127352	US Treasury Note	15,000,000.00	14,994,150.00	14,948,955.90	14,948,955.90	Aaa	AAA	0.73	2.313	75	12/15/2022	0.205
912828R69	127364	US Treasury Note	5,000,000.00	4,940,000.00	4,936,132.80	4,940,000.00	Aaa	AAA	0.24	3.584	242	05/31/2023	0.648
91282CCU3	127327	US Treasury Note	10,000,000.00	9,902,700.00	9,667,968.80	9,667,968.80			0.47	3.846	334	08/31/2023	0.897
91282CAK7	127365	US Treasury Note	5,000,000.00	4,830,200.00	4,830,468.75	4,830,200.00	Aaa	AAA	0.24	3.771	349	09/15/2023	0.937
9128285D8	127285	US Treasury Note	10,000,000.00	10,489,000.00	9,938,281.20	9,938,281.20			0.48	3.508	364	09/30/2023	0.973
91282CAP6	127286	US Treasury Note	15,000,000.00	14,930,250.00	14,449,804.65	14,449,804.65			0.70	3.758	379	10/15/2023	1.018
91282CBE0	127325	US Treasury Note	5,000,000.00	4,929,000.00	4,776,171.90	4,776,171.90			0.23	3.714	471	01/15/2024	1.264
91282CBE0	127276	US Treasury Note	5,500,000.00	5,472,225.00	5,253,789.09	5,253,789.09			0.26	3.714	471	01/15/2024	1.264
912828V80	127326	US Treasury Note	5,000,000.00	5,143,500.00	4,915,039.05	4,915,039.05			0.24	3.568	487	01/31/2024	1.291
912828B66	127403	US Treasury Note	10,000,000.00	9,848,300.00	9,848,300.00	9,848,300.00	Aaa	AAA	0.48	3.898	502	02/15/2024	1.325
91282CCG4	127280	US Treasury Note	5,000,000.00	4,964,000.00	4,722,070.30	4,722,070.30			0.23	3.641	623	06/15/2024	1.671
91282CCL3	127266	US Treasury Note	10,000,000.00	9,976,000.00	9,445,312.50	9,445,312.50			0.46	3.605	653	07/15/2024	1.750
91282CCT6	127263	US Treasury Note	5,500,000.00	5,489,550.00	5,180,527.33	5,180,527.33			0.25	3.612	684	08/15/2024	1.833
912828YE4	127219	US Treasury Note	5,500,000.00	5,643,687.50	5,267,324.21	5,267,324.21			0.26	3.553	700	08/31/2024	1.862
91282CCX7	127243	US Treasury Note	15,000,000.00	14,971,800.00	14,090,625.00	14,090,625.00	Aaa	AAA	0.69	3.614	715	09/15/2024	1.914
91282CCX7	127262	US Treasury Note	10,000,000.00	9,974,000.00	9,393,750.00	9,393,750.00	Aaa	AAA	0.46	3.614	715	09/15/2024	1.914
9128282Y5	127248	US Treasury Note	5,500,000.00	5,779,950.00	5,354,550.80	5,354,550.80			0.26	3.506	730	09/30/2024	1.931
912828YH7	127391	US Treasury Note	15,000,000.00	14,350,195.31	14,350,195.31	14,350,195.31			0.70	3.769	730	09/30/2024	1.937
912828YH7	127265	US Treasury Note	10,000,000.00	10,297,500.00	9,608,593.80	9,608,593.80			0.47	3.545	730	09/30/2024	1.940
91282CDB4	127294	US Treasury Note	20,000,000.00	19,926,600.00	18,842,187.60	18,842,187.60			0.92	3.595	745	10/15/2024	1.986
91282CDB4	127287	US Treasury Note	15,000,000.00	14,997,750.00	14,131,640.70	14,131,640.70			0.69	3.595	745	10/15/2024	1.986
912828YM6	127279	US Treasury Note	5,500,000.00	5,649,050.00	5,276,562.50	5,276,562.50			0.26	3.540	761	10/31/2024	2.007
912828G38	127313	US Treasury Note	5,000,000.00	5,217,350.00	4,871,679.70	4,871,679.70			0.24	3.516	776	11/15/2024	2.030
		Subtotal	**232,500,000.00**	**232,761,007.81**	**224,059,349.14**	**224,102,645.54**			**10.93**	**3.410**	**517**		**1.380**

OAK 22
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 09/30/2022

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	34,871,158.20	34,000,000.00	Aaa	AAA	1.66	4.437	1,643	04/01/2027	4.033
		Subtotal	**34,000,000.00**	**34,000,000.00**	**34,871,158.20**	**34,000,000.00**			**1.66**	**4.437**	**1,643**		**4.033**
Passbook/Checking Accounts													
3310301	127070	CIBC	637,209.45	637,209.45	637,209.45	637,209.45			0.03	2.500	1		0.000
4252473726	123865	PNC Bank	2,962,143.94	2,962,143.94	2,962,143.94	2,962,143.94			0.14	0.000	1		0.000
101093342	125366	Flagstar Pool	106,727.06	106,727.06	106,727.06	106,727.06			0.01	2.300	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	235,183.85	235,183.85	235,183.85	235,183.85			0.01	0.500	1		0.000
106179019832	126138	Lake Michigan Credit Union	482,827.24	482,827.24	482,827.24	482,827.24			0.02	2.180	1		0.000
11211082	127069	Horizon Bank	1,514.58	1,514.58	1,514.58	1,514.58			0.00	0.120	1		0.000
50010511	126719	The State Bank	30,228,907.04	30,228,907.04	30,228,907.04	30,228,907.04			1.47	2.650	1		0.000
122920590	126831	District Court int	4.06	4.06	4.06	4.06			0.00	0.900	1		0.000
850008	127324	Citizens State Bank	5,265,480.21	5,265,480.21	5,265,480.21	5,265,480.21			0.26	2.250	1		0.000
		Subtotal	**39,930,097.43**	**39,930,097.43**	**39,930,097.43**	**39,930,097.43**			**1.94**	**2.378**	**1**		**0.000**
		Report Total	**2,119,820,597.55**	**2,118,261,364.95**	**2,054,068,049.65**	**2,054,028,765.87**			100.15	**3.427**	**477**		**1.2632** †

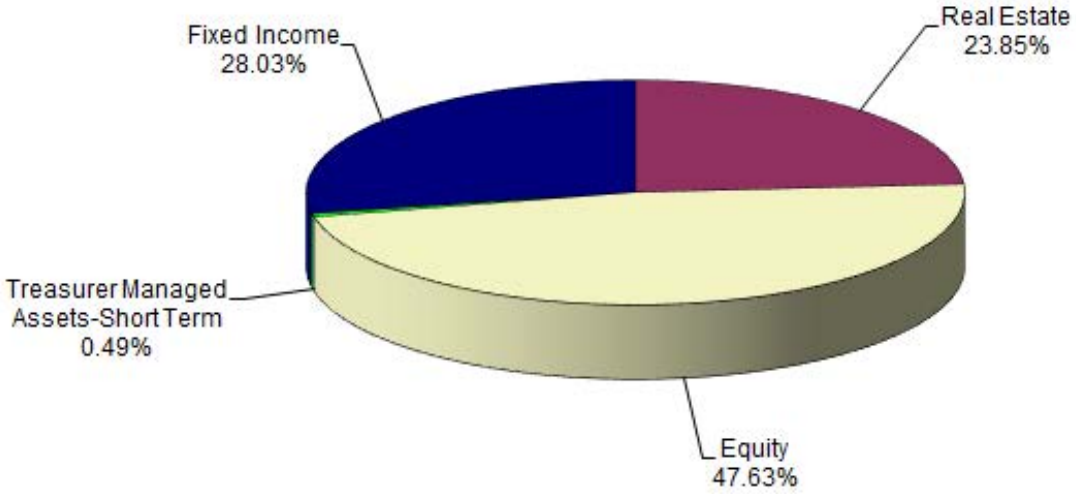
† = Duration can not be calculated on these investments due to incomplete Market price data.

Oakland County
Retirement System

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

Type	Current Original Cost
Retirement Equity & Fixed	1,518,626,110.55
Retirement Real Estate	478,639,279.95
Pool Portfolio	9,886,545.29
GRAND TOTALS:	2,007,151,935.79

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



Retirement Investments by Type

Balances may not reflect current market value updates.

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

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
73100	**Employees' Retirement System**			
	Retirement Equity & Fixed			
		ABS	**11,168,587.68**	
		BlackRock IX LP	**10,505,256.00**	
		CS McKee - Fixed	**109,592,558.96**	
		Franklin Templeton - Fixed	**0.00**	
		Great Lakes Advisor	**12,205,729.38**	
		HIG Fund IV	**6,312,622.00**	
		JPMorgan Chase	**0.00**	
		Lazard Asset Management	**26,525,133.21**	
		Lee Munder	**22,830,934.58**	
		Loomis Sayles - Fixed	**39,952,777.44**	
		Loomis Sayles Small Cap	**23,860,741.47**	
		Munder Capital Management	**0.00**	
		Northern Trust	**36,513,151.77**	
		Nuance Investments	**12,067,407.00**	
		PICTET International Equity Fu	**0.07**	
		PIMCO MF	**28,427,565.06**	
		RBC Global Asset Management (U	**0.00**	
		Reinhart Partners	**13,429,614.04**	
		SSGA Index Fund	**50,474,999.34**	
		Seizert Capital Partner, LLC	**0.00**	
		T. Rowe Price	**54,720,829.21**	
		Times Square Capital Managemen	**13,928,013.96**	
		Wedge Capital Management	**0.00**	
		Wells Capital Management	**13,289,166.64**	
		Totals for Retirement Equity & Fixed		**485,805,087.81**
	Retirement Real Estate			
		ABS EM LP	**17,729,248.01**	
		AEW PARTNERS RE VII	**1,475,474.00**	
		Alidade Capital Fund IV, LP	**5,828,320.00**	
		Bloomfield Capital V	**3,429,016.00**	
		Churchill Middle Market	**3,442,262.00**	
		DUNE REAL ESTATE	**2,362,059.00**	
		HGK INTL EQ	**24,000,000.01**	
		Hamilton Lane Secondary Fund V	**7,592,611.00**	
		JPMorgan European Property Fun	**60,219.56**	
		Marathon Distressed Credit	**11,301,883.00**	
		Morgan Stanley Prime Fund	**50,362,186.98**	
		PASF IV	**8,789,802.00**	
		Prudential -Prissa II	**16,782,148.69**	
		ValStone	**1,840,064.79**	
		Walton Street Real Estate Fund	**3,079,180.00**	
		Totals for Retirement Real Estate		**158,074,475.04**
		Totals for Employees' Retirement System		**643,879,562.85**
73200	**VEBA Trust**			
	Retirement Equity & Fixed			
		ABS	**21,344,437.62**	
		BlackRock IX LP	**17,508,760.00**	
		CS McKee - Fixed	**233,809,208.25**	
		Franklin Templeton - Fixed	**0.00**	
		HIG Fund IV	**11,723,439.00**	
		JPMorgan Chase	**0.00**	
		Lazard Asset Management	**60,010,355.95**	
		Lee Munder	**55,776,189.38**	
		Loomis Sayles - Fixed	**118,655,602.93**	
		Loomis Sayles Small Cap	**47,141,128.27**	
		Munder Capital Management	**0.00**	
		Northern Trust	**17,344,207.22**	

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

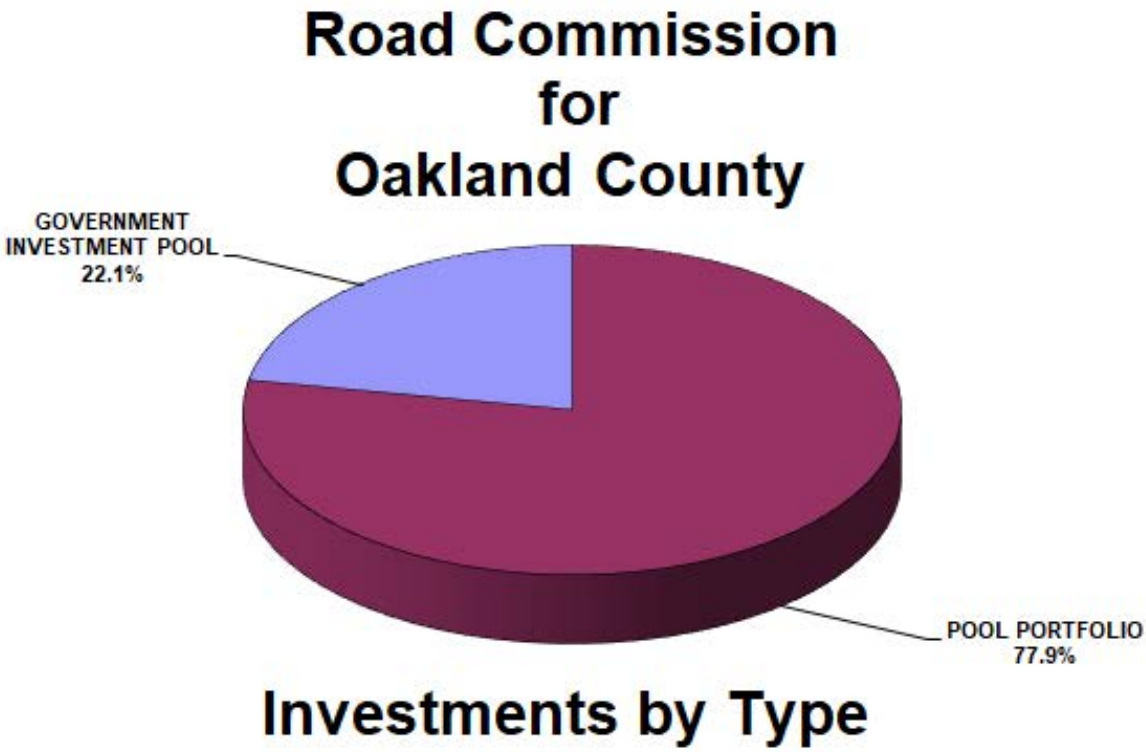
Fund	Type	Issuer		Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		Nuance Investments		**22,083,963.66**	
		PICTET International Equity Fu		**0.06**	
		PIMCO MF		**60,086,176.67**	
		RBC Global Asset Management (U		**0.00**	
		Reinhart Partners		**30,476,863.15**	
		SSGA Index Fund		**111,182,393.09**	
		Seizert Capital Partner, LLC		**0.00**	
		T. Rowe Price		**124,240,560.04**	
		Times Square Capital Managemen		**29,405,668.31**	
		Van Mid Core VO		**25,107,736.68**	
		Wedge Capital Management		**0.00**	
		Wells Capital Management		**30,135,611.87**	
			Totals for Retirement Equity & Fixed		**1,016,032,302.15**
	Retirement Real Estate				
		ABS EM LP		**35,458,497.01**	
		AEW PARTNERS RE VII		**2,950,942.00**	
		Alidade Capital Fund IV, LP		**3,496,991.00**	
		Bloomfield Capital V		**6,429,405.00**	
		Churchill Middle Market		**5,737,104.00**	
		DUNE REAL ESTATE		**4,724,129.00**	
		HGK INTL EQ		**50,000,000.01**	
		Hamilton Lane Secondary Fund V		**13,645,772.00**	
		Macquarie European Infrastruct		**32,173.61**	
		Macquarie Infrastructure Partn		**29,380.00**	
		Marathon Distressed Credit		**20,989,211.00**	
		Morgan Stanley Prime Fund		**89,125,562.67**	
		PASF IV		**15,382,151.00**	
		Prudential -Prissa II		**63,585,902.61**	
		ValStone		**2,819,223.00**	
		Walton Street Real Estate Fund		**6,158,361.00**	
			Totals for Retirement Real Estate		**320,564,804.91**
			Totals for VEBA Trust		**1,336,597,107.06**
73310	**Superseding Trust**				
	Retirement Equity & Fixed				
		CS McKee - Fixed		**6,699,886.56**	
		JPMorgan Chase		**0.00**	
		SSGA Index Fund		**10,088,834.03**	
			Totals for Retirement Equity & Fixed		**16,788,720.59**
			Totals for Superseding Trust		**16,788,720.59**
GRAND TOTALS:					**1,997,265,390.50**

Balances may not reflect current market value updates.

Road Commission
For
Oakland County

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

Type	Current Original Cost
Governmental Investment Pool	21,908,017.10
Pool Portfolio	77,148,200.21
GRAND TOTALS:	99,056,217.31



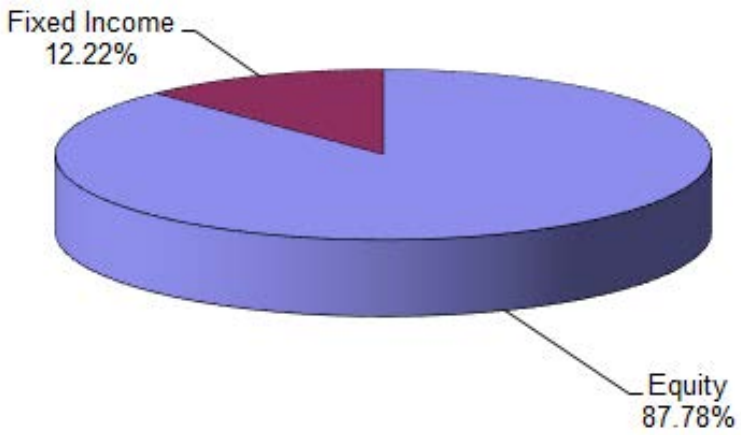
Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of September 30, 2022

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	**Road Commission Fund**			
	Governmental Investment Pool			
		Flagstar Bank	**5,245,621.39**	
		Imprest Cash	**2,800.00**	
		Totals for Governmental Investment Pool		**5,248,421.39**
		Totals for Road Commission Fund		**5,248,421.39**
95211	**Road Commission Special Assmnt**			
	Governmental Investment Pool			
		Federated Investors	**10,099,710.43**	
		Totals for Governmental Investment Pool		**10,099,710.43**
		Totals for Road Commission Special Assmnt		**10,099,710.43**
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:				**21,908,017.10**

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

Type	Current Original Cost
Retirement Equity & Fixed	259,291,293.16
GRAND TOTALS:	259,291,293.16

Road Commission Retirement



Retirement Investments by Type

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

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	**126,819,956.75**	
		Cumberland Advisors Inc fixed	**29,204,299.93**	
		Harding Loevner LP Intnl	**13,948,024.94**	
		LS Investment Advisors LLC	**1,102.35**	
		RE Principal Enhanced Proper	**27,526,802.07**	
		Receipt & Disburse Cash Acct	**305,309.20**	
		Rothschild Asset Management	**0.00**	
		Totals for Retirement Equity & Fixed		**197,805,495.24**
		Totals for Road Commission Retirement		**197,805,495.24**
95235	**Road Commission Retiree Health**			
	Retirement Equity & Fixed			
		American Realty	**4,806,463.84**	
		Cash Account	**2,167,994.80**	
		Commingled Mutual Fund Acct	**37,736,967.80**	
		Garcia Hamilton & Associates	**12,614,559.73**	
		Harding Loevner LP Intnl	**4,159,811.75**	
		Totals for Retirement Equity & Fixed		**61,485,797.92**
		Totals for Road Commission Retiree Health		**61,485,797.92**
GRAND TOTALS:				**259,291,293.16**