



Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2022

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												
196259	127268	Horizon Bank	13,000,000.00	13,000,000.00	13,000,000.00	13,000,000.00		0.79	0.100	9	11/10/2022	0.024 †
196211	127246	Horizon Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00		0.91	0.140	9	11/10/2022	0.024 †
293450-426	127348	Diversified Members Credit Uni	10,254,187.00	10,254,187.00	10,254,187.00	10,254,187.00		0.62	0.850	21	11/22/2022	0.057 †
500023338	127319	Huron Valley State Bank	1,089,199.58	1,089,199.58	1,089,199.58	1,089,199.58		0.07	0.200	27	11/28/2022	0.073 †
196260	127269	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.61	0.100	29	11/30/2022	0.079 †
196261	127270	Horizon Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00		0.61	0.200	29	11/30/2022	0.079 †
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	42	12/13/2022	0.115 †
196263	127271	Horizon Bank	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00		0.43	0.200	45	12/16/2022	0.123 †
12218038	127110	Superior National Bank	6,380,566.85	6,380,566.85	6,380,566.85	6,380,566.85		0.39	0.550	52	12/23/2022	0.142 †
828103	127293	Waterford Bank, N.A.	1,095,669.76	1,095,669.76	1,095,669.76	1,095,669.76		0.07	0.150	174	04/24/2023	0.476 †
828111	127295	Waterford Bank, N.A.	2,159,167.44	2,159,167.44	2,159,167.44	2,159,167.44		0.13	0.150	178	04/28/2023	0.487 †
826693-2	127363	Waterford Bank, N.A.	10,070,212.23	10,070,212.23	10,070,212.23	10,070,212.23		0.61	2.800	254	07/13/2023	0.695 †
2272S0043-2	127366	Michigan First Credit Union	10,256,473.78	10,256,473.78	10,256,473.78	10,256,473.78		0.62	2.800	255	07/14/2023	0.698 †
012220653-2	127375	Superior National Bank	10,140,979.25	10,140,979.25	10,140,979.25	10,140,979.25		0.62	3.250	292	08/20/2023	0.800 †
12213112-7	127384	Superior National Bank	11,112,377.16	11,112,377.16	11,112,377.16	11,112,377.16		0.68	3.250	304	09/01/2023	0.832 †
19779	127388	Horizon Bank	15,014,794.38	15,014,794.38	15,014,794.38	15,014,794.38		0.91	3.290	314	09/11/2023	0.860 †
830380	127412	Waterford Bank, N.A.	5,040,065.16	5,040,065.16	5,040,065.16	5,040,065.16		0.31	4.000	332	09/29/2023	0.909
2272S0057-1	127416	Michigan First Credit Union	10,111,939.05	10,111,939.05	10,111,939.05	10,111,939.05		0.61	4.270	332	09/29/2023	0.909
50-402	127413	Diversified Members Credit Uni	10,181,356.66	10,181,356.66	10,181,356.66	10,181,356.66		0.62	4.270	332	09/29/2023	0.909
Subtotal			158,928,083.55	158,928,083.55	158,928,083.55	158,928,083.55		9.67	1.907	169		0.464 †
Governmental Investment Pool												
MI 01 0047 0003	111745	MI Class	4,094,572.41	4,094,572.41	4,094,572.41	4,094,572.41		0.25	3.280	1		0.000
Subtotal			4,094,572.41	4,094,572.41	4,094,572.41	4,094,572.41		0.25	3.280	1		0.000

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Negotiable CDs													
32110YVG7	127339	First Natl Bk of America	5,000,000.00	4,995,000.00	4,768,776.40	4,995,000.00	P-1	A-1	0.30	4.595	447	01/22/2024	1.212
Subtotal			5,000,000.00	4,995,000.00	4,768,776.40	4,995,000.00			0.30	4.595	447		1.212
Amortizing Commercial Paper Disc.													
62455BLA1	127397	MountCliff Funding	15,000,000.00	14,928,041.70	14,985,270.90	14,928,041.70			0.91	3.932	9	11/10/2022	0.024
16536JLG0	127399	Chesham Finance	15,000,000.00	14,921,458.35	14,975,959.95	14,921,458.35	P-1	A-1	0.91	3.853	15	11/16/2022	0.041
62455BLR4	127398	MountCliff Funding	10,000,000.00	9,935,833.30	9,974,229.20	9,935,833.30			0.60	3.876	24	11/25/2022	0.065
2284K1MF7	127395	Crown Point Capita;	15,000,000.00	14,864,258.25	14,925,750.00	14,864,258.25	P-1	A-1	0.90	4.070	44	12/15/2022	0.119
Subtotal			55,000,000.00	54,649,591.60	54,861,210.05	54,649,591.60			3.32	3.938	22		0.061
Federal Agency Issues - Coupon													
313381BR5	126943	Federal Home Loan Bank	5,000,000.00	5,031,504.85	4,989,004.30	4,989,004.30			0.30	2.320	38	12/09/2022	0.104
3130ASEV7	127357	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,925,786.00	20,000,000.00	Aaa	AAA	1.21	2.602	58	12/29/2022	0.158
3133ENKR0	127329	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,922,373.80	9,922,373.80	Aaa	AAA	0.60	1.988	71	01/11/2023	0.194
3133ENLB4	127335	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,914,600.20	9,914,600.20			0.60	2.187	78	01/18/2023	0.213
3137EAEQ8	127340	Freddie Mac Coupon	5,420,000.00	5,364,704.37	5,316,045.43	5,316,045.43			0.32	4.293	170	04/20/2023	0.465
3137EAEQ8	127341	Freddie Mac Coupon	5,000,000.00	4,948,989.27	4,904,100.95	4,904,100.95			0.30	4.293	170	04/20/2023	0.465
31422XQE5	127317	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,883,535.85	4,883,535.85			0.30	4.686	202	05/22/2023	0.544
3137EAES4	127360	Freddie Mac Coupon	7,000,000.00	6,830,180.00	6,800,893.82	6,830,180.00	Aaa	AA	0.42	4.727	237	06/26/2023	0.637
31422BD80	127406	Farmer Mac Coupon	5,000,000.00	4,860,000.00	4,852,067.60	4,860,000.00	Aaa	AAA	0.30	4.888	244	07/03/2023	0.655
3135G05G4	127362	Fannie Mae	4,961,000.00	4,829,533.50	4,809,845.87	4,809,845.87	Aaa	AAA	0.29	4.781	251	07/10/2023	0.675
3130ASNY1	127369	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,870,000.80	10,000,000.00	Aaa	AAA	0.61	5.072	268	07/27/2023	0.712
3130ASFU8	127354	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,831,345.60	10,000,000.00	Aaa	AAA	0.61	5.071	269	07/28/2023	0.714
31422XUX8	127345	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,764,698.30	9,764,698.30			0.59	4.647	269	07/28/2023	0.721
3135G05U3	127282	Fannie Mae	7,750,000.00	7,746,590.00	7,487,351.34	7,487,351.34			0.46	4.732	290	08/18/2023	0.778
3135G05T6	127198	Fannie Mae	9,435,000.00	9,462,927.60	9,097,906.51	9,097,906.51			0.55	4.977	290	08/18/2023	0.777
3133EEG79	127342	Federal Farm Credit Bank	4,000,000.00	4,046,000.00	3,914,690.40	3,914,690.40			0.24	4.743	310	09/07/2023	0.824
3137EAEW5	127306	Freddie Mac Coupon	3,913,000.00	3,904,587.05	3,765,017.31	3,765,017.31			0.23	4.830	311	09/08/2023	0.832
3135G0U43	127361	Fannie Mae	6,768,000.00	6,757,848.00	6,661,684.06	6,757,848.00	Aaa	AAA	0.41	4.756	315	09/12/2023	0.836
3133EMAM4	127277	Federal Farm Credit Bank	5,000,000.00	4,995,050.00	4,795,823.25	4,795,823.25			0.29	5.004	324	09/21/2023	0.866
3130ATD38	127411	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,972,831.70	10,000,000.00	Aaa	AAA	0.61	4.312	331	09/28/2023	0.879
3130ASFT1	127355	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,810,483.50	10,000,000.00	Aaa	AAA	0.61	5.064	331	09/28/2023	0.871
3133ENAU4	127278	Federal Farm Credit Bank	10,000,000.00	9,994,000.00	9,567,845.60	9,567,845.60			0.58	4.998	345	10/12/2023	0.923
3137EAEY1	127311	Freddie Mac Coupon	5,000,000.00	4,965,900.00	4,783,350.00	4,783,350.00			0.29	4.805	349	10/16/2023	0.936
3133ENN63	127404	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,936,336.90	10,000,000.00	Aaa	AAA	0.61	4.813	350	10/17/2023	0.928

Portfolio OAK
CP

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Federal Agency Issues - Coupon													
3133ENBN9	127288	Federal Farm Credit Bank	15,000,000.00	14,988,000.00	14,347,129.20	14,347,129.20			0.87	4.995	353	10/20/2023	0.944
3136G46A6	127091	Fannie Mae	10,000,000.00	10,000,000.00	9,576,158.50	9,576,158.50			0.58	4.738	360	10/27/2023	0.965
3133EMFB3	127096	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,769,982.65	4,769,982.65			0.29	5.053	366	11/02/2023	0.975
3134GW6E1	127408	Freddie Mac Coupon	7,000,000.00	6,709,500.00	6,694,312.10	6,694,312.10	Aaa	AA	0.41	4.834	366	11/02/2023	0.976
3134GW6E1	127095	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,563,303.00	9,563,303.00	Aaa	AA	0.58	4.834	366	11/02/2023	0.976
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,785,223.60	4,785,223.60			0.29	4.995	366	11/02/2023	0.974
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,570,447.20	9,570,447.20			0.58	4.995	366	11/02/2023	0.974
31422B2K5	127097	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,817,512.08	3,817,512.08			0.23	4.990	370	11/06/2023	0.986
3133ENDR8	127312	Federal Farm Credit Bank	5,000,000.00	4,991,000.00	4,782,287.15	4,782,287.15			0.29	4.816	373	11/09/2023	0.995
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,772,551.40	4,772,551.40	Aaa	AA	0.29	4.867	377	11/13/2023	1.007
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,810,322.40	3,810,322.40			0.23	4.990	384	11/20/2023	1.024
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,348,825.00	2,238,564.41	2,238,564.41			0.14	4.990	384	11/20/2023	1.024
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,764,682.25	4,764,682.25			0.29	4.915	388	11/24/2023	1.036
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,788,655.20	4,788,655.20	Aaa	AAA	0.29	4.647	393	11/29/2023	1.049
3137EAF2	127305	Freddie Mac Coupon	4,025,000.00	4,009,906.25	3,838,574.60	3,838,574.60			0.23	4.651	398	12/04/2023	1.064
3130ASFS3	127356	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,779,273.40	10,000,000.00	Aaa	AAA	0.61	5.039	422	12/28/2023	1.107
31422XJA1	127206	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,708,662.92	5,708,662.92	Aaa	AAA	0.35	4.644	427	01/02/2024	1.140
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,444,866.90	9,444,866.90			0.57	5.007	454	01/29/2024	1.211
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,965,000.00	4,781,211.15	4,781,211.15			0.29	4.819	465	02/09/2024	1.232
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,402,342.10	9,402,342.10			0.57	4.937	486	03/01/2024	1.299
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,413,647.60	9,413,647.60			0.57	4.934	493	03/08/2024	1.317
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	18,805,567.20	18,805,567.20			1.14	4.984	497	03/12/2024	1.327
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,703,604.80	4,703,604.80			0.29	4.889	500	03/15/2024	1.336
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,990,000.00	9,419,335.20	9,419,335.20			0.57	4.798	500	03/15/2024	1.337
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,762,225.60	4,762,225.60			0.29	4.929	507	03/22/2024	1.346
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,689,253.35	4,689,253.35			0.29	4.974	513	03/28/2024	1.371
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,378,506.70	9,378,506.70			0.57	4.974	513	03/28/2024	1.371
3134GXYZ1	127423	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,816,734.50	10,000,000.00	Aaa	AA	0.61	4.352	513	03/28/2024	1.363
3134GXYZ1	127415	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,816,734.50	10,000,000.00	Aaa	AA	0.61	4.352	513	03/28/2024	1.363
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,714,484.25	4,714,484.25			0.29	4.627	520	04/04/2024	1.389
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,370,294.00	9,370,294.00			0.57	4.973	524	04/08/2024	1.398
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,370,294.00	9,370,294.00			0.57	4.973	524	04/08/2024	1.398
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,369,546.40	9,369,546.40			0.57	4.969	528	04/12/2024	1.409
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,049,630.30	14,049,630.30			0.85	4.966	531	04/15/2024	1.417

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3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,356,403.80	9,356,403.80	Aaa	AA	0.57	4.917	538	04/22/2024	1.437
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,047,440.00	14,047,440.00	Aaa	AA	0.85	4.968	538	04/22/2024	1.435
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,362,311.00	9,362,311.00	Aaa	AA	0.57	4.918	545	04/29/2024	1.455
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,364,412.00	9,364,412.00	Aaa	AA	0.57	4.965	545	04/29/2024	1.454
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,350,180.70	9,350,180.70			0.57	4.965	545	04/29/2024	1.455
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,995,000.00	9,392,898.50	9,392,898.50	Aaa	AA	0.57	4.910	548	05/02/2024	1.456
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,635,789.20	5,635,789.20	Aaa	AA	0.34	4.620	549	05/03/2024	1.465
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,346,272.00	9,346,272.00	Aaa	AA	0.57	4.908	552	05/06/2024	1.471
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,345,691.40	9,345,691.40	Aaa	AA	0.57	4.960	552	05/06/2024	1.471
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,344,448.80	9,344,448.80	Aaa	AAA	0.57	4.908	553	05/07/2024	1.474
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,434,126.00	9,434,126.00	Aaa	AA	0.57	4.619	554	05/08/2024	1.474
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,334,761.00	9,334,761.00	Aaa	AA	0.57	4.958	556	05/10/2024	1.482
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,329,190.40	9,329,190.40	Aaa	AA	0.57	4.955	563	05/17/2024	1.501
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,330,825.70	9,330,825.70	Aaa	AA	0.57	4.951	566	05/20/2024	1.509
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,328,216.70	9,328,216.70	Aaa	AA	0.57	4.947	570	05/24/2024	1.519
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,666,625.80	4,666,625.80	Aaa	AA	0.28	4.812	572	05/26/2024	1.526
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,711,420.55	4,711,420.55	Aaa	AA	0.29	4.615	575	05/29/2024	1.530
31422XPY2	127405	Farmer Mac Coupon	5,000,000.00	4,725,000.00	4,692,540.00	4,725,000.00	Aaa	AAA	0.29	4.713	580	06/03/2024	1.542
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,026,570.06	7,026,570.06	Aaa	AA	0.43	4.951	584	06/07/2024	1.555
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,652,435.75	4,652,435.75	Aaa	AA	0.28	4.950	587	06/10/2024	1.563
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,650,929.70	4,650,929.70	Aaa	AA	0.28	4.947	594	06/17/2024	1.582
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,650,595.00	4,650,595.00	Aaa	AA	0.28	4.889	605	06/28/2024	1.612
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,663,227.45	4,663,227.45	Aaa	AA	0.28	4.773	605	06/28/2024	1.612
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,984,000.00	9,315,931.50	9,315,931.50	Aaa	AA	0.57	4.887	609	07/02/2024	1.620
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,633,947.95	4,633,947.95	Aaa	AA	0.28	4.920	626	07/19/2024	1.669
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,267,895.90	9,267,895.90	Aaa	AA	0.56	4.920	626	07/19/2024	1.669
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,011,000.00	4,656,599.00	4,656,599.00	Aaa	AA	0.28	4.632	630	07/23/2024	1.681
3134GXD68	127368	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,950,425.10	5,000,000.00	Aaa	AA	0.30	4.604	633	07/26/2024	1.639
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,358,899.16	5,358,899.16	Aaa	AA	0.33	4.868	657	08/19/2024	1.749
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,624,524.65	4,624,524.65	Aaa	AA	0.28	4.868	657	08/19/2024	1.749
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,987,500.00	23,122,623.25	23,122,623.25	Aaa	AA	1.40	4.868	657	08/19/2024	1.749
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,621,697.40	4,621,697.40	Aaa	AA	0.28	4.919	657	08/19/2024	1.746
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,240,728.20	9,240,728.20	Aaa	AA	0.56	4.914	664	08/26/2024	1.765
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	13,855,812.45	13,855,812.45	Aaa	AA	0.84	4.867	672	09/03/2024	1.788

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2022

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													
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,494,891.60	9,494,891.60			0.58	4.845	672	09/03/2024	1.766
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,634,948.00	4,634,948.00	Aaa	AA	0.28	4.586	672	09/03/2024	1.791
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,634,948.00	4,634,948.00	Aaa	AA	0.28	4.586	672	09/03/2024	1.791
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,126,048.69	7,126,048.69	Aaa	AA	0.43	4.861	678	09/09/2024	1.804
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,466,200.82	5,466,200.82	Aaa	AA	0.33	4.911	679	09/10/2024	1.806
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,053,957.05	12,864,838.79	13,053,957.05	Aaa	AAA	0.79	4.665	682	09/13/2024	1.774
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,219,236.90	9,219,236.90	Aaa	AA	0.56	4.909	682	09/13/2024	1.814
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,794,798.50	2,517,269.18	2,517,269.18	Aaa	AA	0.15	4.628	684	09/15/2024	1.788
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,874,067.70	10,000,000.00	Aaa	AAA	0.61	4.657	689	09/20/2024	1.786
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,558,748.18	5,558,748.18	Aaa	AA	0.34	4.525	692	09/23/2024	1.845
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	13,829,816.85	13,829,816.85	Aaa	AA	0.84	4.854	693	09/24/2024	1.844
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,247,468.00	9,236,319.52	9,247,468.00	Aaa	AA	0.56	4.178	696	09/27/2024	1.809
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,256,596.60	9,256,596.60	Aaa	AA	0.56	4.579	696	09/27/2024	1.856
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	13,814,565.60	13,814,565.60	Aaa	AA	0.84	4.850	703	10/04/2024	1.872
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,633,992.55	4,633,992.55	Aaa	AA	0.28	4.576	703	10/04/2024	1.873
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	13,798,771.05	13,798,771.05	Aaa	AA	0.84	4.894	714	10/15/2024	1.900
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,604,196.35	4,604,196.35	Aaa	AA	0.28	4.894	714	10/15/2024	1.900
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,621,893.30	4,621,893.30	Aaa	AA	0.28	4.570	717	10/18/2024	1.912
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,972,500.00	9,217,034.10	9,217,034.10	Aaa	AA	0.56	4.840	720	10/21/2024	1.916
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,985,937.50	13,825,551.15	13,825,551.15	Aaa	AA	0.84	4.840	720	10/21/2024	1.916
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,207,053.60	9,207,053.60	Aaa	AA	0.56	4.892	720	10/21/2024	1.915
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,620,828.15	4,620,828.15	Aaa	AA	0.28	4.696	720	10/21/2024	1.916
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,232,064.70	9,232,064.70	Aaa	AA	0.56	4.746	727	10/28/2024	1.935
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,214,898.70	9,214,898.70	Aaa	AA	0.56	4.885	727	10/28/2024	1.933
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,491,322.60	6,491,322.60	Aaa	AA	0.39	4.873	727	10/28/2024	1.929
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,625,598.90	4,625,598.90	Aaa	AA	0.28	4.576	727	10/28/2024	1.936
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,251,197.80	9,251,197.80	Aaa	AA	0.56	4.576	727	10/28/2024	1.936
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,569,830.24	5,569,830.24	Aaa	AA	0.34	4.567	727	10/28/2024	1.935
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,617,235.65	4,617,235.65	Aaa	AA	0.28	4.690	728	10/29/2024	1.938
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,220,826.50	9,220,826.50	Aaa	AA	0.56	4.889	738	11/08/2024	1.950
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,641,524.60	4,641,524.60	Aaa	AA	0.28	4.111	738	11/08/2024	1.958
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,606,875.15	4,606,875.15	Aaa	AA	0.28	4.836	745	11/15/2024	1.971
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,232,202.20	9,232,202.20	Aaa	AA	0.56	4.887	748	11/18/2024	1.975
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,216,816.50	9,216,816.50	Aaa	AA	0.56	4.887	748	11/18/2024	1.977

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2022

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													
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,624,042.70	4,624,042.70	Aaa	AA	0.28	4.884	752	11/22/2024	1.984
3134GXR71	127382	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,931,750.45	5,000,000.00	Aaa	AA	0.30	4.702	755	11/25/2024	1.943
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,612,800.80	4,612,800.80	Aaa	AA	0.28	4.823	804	01/13/2025	2.121
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,651,476.85	4,651,476.85	Aaa	AA	0.28	4.563	805	01/14/2025	2.123
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,778,348.20	10,000,000.00	Aaa	AAA	0.61	5.069	813	01/22/2025	2.074
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,954,460.65	5,000,000.00	Aaa	AA	0.30	4.420	848	02/26/2025	2.174
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,713,125.00	13,352,857.14	13,352,857.14	Aaa	AA	0.81	4.811	853	03/03/2025	2.271
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,381,941.00	9,381,941.00			0.57	4.814	857	03/07/2025	2.244
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,996,250.00	4,527,920.05	4,527,920.05	Aaa	AA	0.28	4.790	871	03/21/2025	2.318
3134GXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,437,345.10	9,437,345.10			0.57	4.708	875	03/25/2025	2.290
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,078,271.10	9,078,271.10	Aaa	AA	0.55	4.795	882	04/01/2025	2.341
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,078,271.10	9,078,271.10	Aaa	AA	0.55	4.795	882	04/01/2025	2.341
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,059,694.90	9,059,694.90	Aaa	AA	0.55	4.788	902	04/21/2025	2.396
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,997,750.00	4,500,815.40	4,500,815.40	Aaa	AA	0.27	5.034	909	04/28/2025	2.411
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,414,658.00	5,414,658.00	Aaa	AA	0.33	4.830	951	06/09/2025	2.512
3134GXN42	127378	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,927,743.70	10,000,000.00	Aaa	AA	0.61	3.272	1,028	08/25/2025	2.663
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,954,128.85	5,000,000.00	Aaa	AA	0.30	4.351	1,029	08/26/2025	2.618
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,948,227.90	10,000,000.00	Aaa	AA	0.61	4.193	1,057	09/23/2025	2.694
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,995,000.00	9,993,462.30	9,995,000.00	Aaa	AA	0.61	4.526	1,060	09/26/2025	2.682
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,993,000.00	8,910,379.40	8,910,379.40	Aaa	AA	0.54	4.752	1,063	09/29/2025	2.816
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,867,283.50	10,000,000.00	Aaa	AA	0.61	4.996	1,064	09/30/2025	2.685
31422XJ60	127420	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,967,453.80	10,000,000.00	Aaa	AAA	0.61	5.248	1,070	10/06/2025	2.678
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,185,600.00	2,832,575.84	2,832,575.84	Aaa	AA	0.17	4.742	1,092	10/28/2025	2.899
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	8,766,662.30	8,766,662.30	Aaa	AA	0.53	4.467	1,218	03/03/2026	3.229
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	8,834,091.20	8,834,091.20	Aaa	AA	0.54	4.750	1,245	03/30/2026	3.279
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,472,534.35	4,472,534.35	Aaa	AA	0.27	4.093	1,245	03/30/2026	3.287
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,386,600.35	4,386,600.35	Aaa	AA	0.27	4.821	1,295	05/19/2026	3.390
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	8,690,033.70	8,690,033.70	Aaa	AA	0.53	4.615	1,610	03/30/2027	4.191
Subtotal			1,267,570,000.00	1,266,351,931.94	1,196,073,976.62	1,198,528,206.83			72.80	4.706	603		1.594

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2022

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
Treasury Notes													
912828R69	127364	US Treasury Note	5,000,000.00	4,940,000.00	4,916,406.25	4,940,000.00	Aaa	AAA	0.30	4.564	211	05/31/2023	0.562
91282CCU3	127327	US Treasury Note	10,000,000.00	9,902,700.00	9,625,781.20	9,625,781.20			0.58	4.759	303	08/31/2023	0.809
91282CAK7	127365	US Treasury Note	5,000,000.00	4,830,200.00	4,807,812.50	4,830,200.00	Aaa	AAA	0.29	4.674	318	09/15/2023	0.849
9128285D8	127285	US Treasury Note	10,000,000.00	10,489,000.00	9,853,906.20	9,853,906.20			0.60	4.522	333	09/30/2023	0.884
91282CAP6	127286	US Treasury Note	15,000,000.00	14,930,250.00	14,366,015.70	14,366,015.70			0.87	4.700	348	10/15/2023	0.930
91282CBE0	127325	US Treasury Note	5,000,000.00	4,929,000.00	4,735,351.55	4,735,351.55			0.29	4.692	440	01/15/2024	1.174
91282CBE0	127276	US Treasury Note	5,500,000.00	5,472,225.00	5,208,886.71	5,208,886.71			0.32	4.692	440	01/15/2024	1.174
912828V80	127326	US Treasury Note	5,000,000.00	5,143,500.00	4,854,882.80	4,854,882.80			0.30	4.670	456	01/31/2024	1.202
912828B66	127403	US Treasury Note	10,000,000.00	9,848,300.00	9,761,328.10	9,848,300.00	Aaa	AAA	0.60	4.683	471	02/15/2024	1.238
91282CCG4	127280	US Treasury Note	5,000,000.00	4,964,000.00	4,660,742.20	4,660,742.20			0.28	4.641	592	06/15/2024	1.579
91282CCL3	127266	US Treasury Note	10,000,000.00	9,976,000.00	9,313,281.20	9,313,281.20			0.57	4.608	622	07/15/2024	1.659
91282CCT6	127263	US Treasury Note	5,500,000.00	5,489,550.00	5,104,042.96	5,104,042.96			0.31	4.614	653	08/15/2024	1.742
912828YE4	127219	US Treasury Note	5,500,000.00	5,643,687.50	5,181,171.88	5,181,171.88			0.32	4.584	669	08/31/2024	1.768
91282CCX7	127243	US Treasury Note	15,000,000.00	14,971,800.00	13,888,476.60	13,888,476.60	Aaa	AAA	0.84	4.549	684	09/15/2024	1.823
91282CCX7	127262	US Treasury Note	10,000,000.00	9,974,000.00	9,258,984.40	9,258,984.40	Aaa	AAA	0.56	4.549	684	09/15/2024	1.823
912828YH7	127391	US Treasury Note	15,000,000.00	14,350,195.31	14,174,414.10	14,174,414.10			0.86	4.531	699	09/30/2024	1.847
912828YH7	127265	US Treasury Note	10,000,000.00	10,297,500.00	9,449,609.40	9,449,609.40			0.57	4.531	699	09/30/2024	1.847
9128282Y5	127248	US Treasury Note	5,500,000.00	5,779,950.00	5,259,804.66	5,259,804.66			0.32	4.530	699	09/30/2024	1.837
91282CDB4	127294	US Treasury Note	20,000,000.00	19,926,600.00	18,561,718.80	18,561,718.80			1.13	4.508	714	10/15/2024	1.900
91282CDB4	127287	US Treasury Note	15,000,000.00	14,997,750.00	13,921,289.10	13,921,289.10			0.85	4.508	714	10/15/2024	1.900
912828YM6	127279	US Treasury Note	5,500,000.00	5,649,050.00	5,185,898.41	5,185,898.41			0.32	4.519	730	10/31/2024	1.930
912828G38	127313	US Treasury Note	5,000,000.00	5,217,350.00	4,781,640.60	4,781,640.60			0.29	4.517	745	11/15/2024	1.937
Subtotal			197,500,000.00	197,722,607.81	186,871,445.32	187,004,398.47			11.37	4.588	571		1.517
MI Gov't Coupon													
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	33,372,241.00	34,000,000.00	Aaa	AAA	2.06	4.992	1,612	04/01/2027	3.936
Subtotal			34,000,000.00	34,000,000.00	33,372,241.00	34,000,000.00			2.06	4.992	1,612		3.936
Passbook/Checking Accounts													
3310301	127070	CIBC	637,209.45	637,209.45	637,209.45	637,209.45			0.04	2.500	1		0.000
4252473726	123865	PNC Bank	3,077,892.29	3,077,892.29	3,077,892.29	3,077,892.29			0.19	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

Portfolio OAK
CP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2022

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
Passbook/Checking Accounts												
106179019832	126138	Lake Michigan Credit Union	482,827.24	482,827.24	482,827.24	482,827.24		0.03	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	128,907.04	128,907.04	128,907.04	128,907.04		0.01	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	265,480.21	265,480.21	265,480.21	265,480.21		0.02	2.250	1		0.000
Subtotal			4,945,845.78	4,945,845.78	4,945,845.78	4,945,845.78		0.31	0.798	1		0.000
Report Total			1,727,038,501.74	1,725,687,633.09	1,643,916,151.13	1,647,145,698.64		100.08	4.387	555		1.4642 †

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