



FINANCIAL REPORT OF INVESTMENTS

September 30, 2023

PREPARED BY:

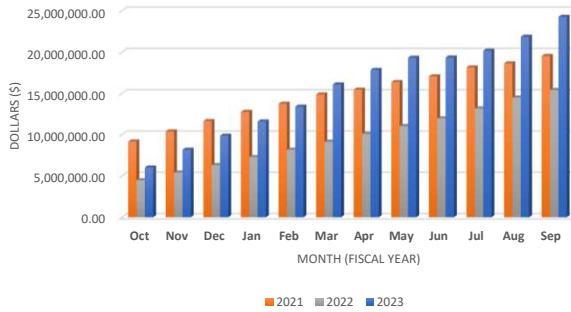
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

INTEREST EARNED



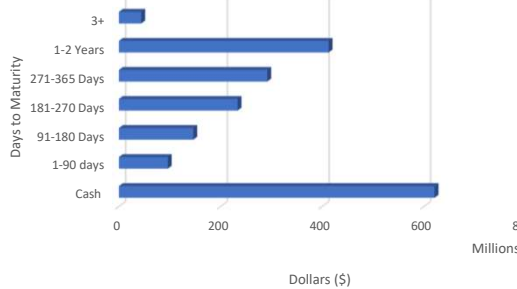
Type

Current Original Cost

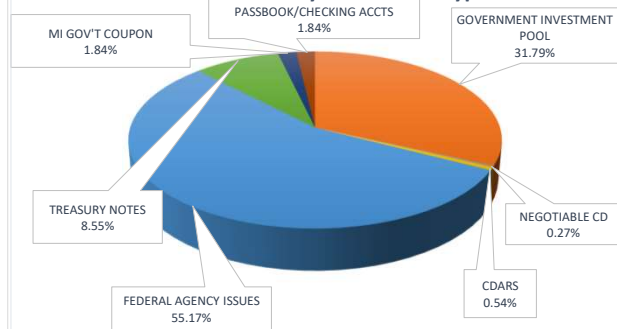
Federal Agency Issues - Coupon	1,018,175,211.05
Governmental Investment Pool	586,781,023.86
MI Gov't Coupon	34,000,000.00
Negotiable CDs	4,995,000.00
Passbook/Checking Accounts	33,975,337.58
Treasury Notes	157,712,407.81
CDARS	10,000,000.00
GRAND TOTALS:	1,845,638,980.30

Diversification

Diversification by Maturity Date

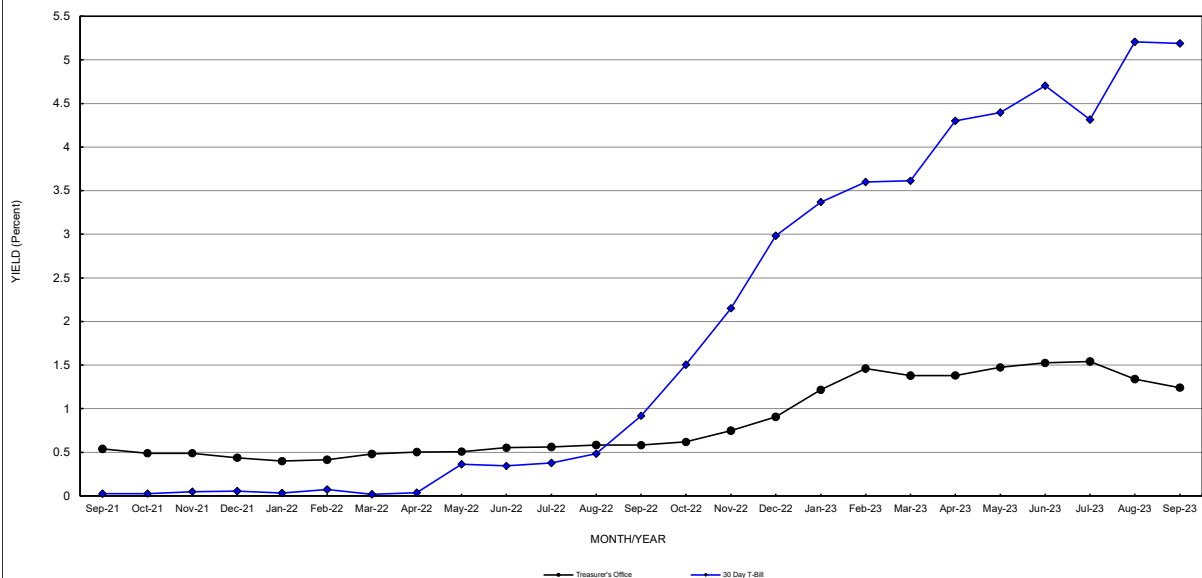


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Fiscal Year 2023 OAK
GASB 40 Credit & Interest Rate Risk
Sorted by Fund
Through 09/30/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	Moody's Portfolio	% of	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Investment Pool													
3310301	127070	CIBC	10,749,744.34	10,749,744.34	10,749,744.34	10,749,744.34			0.60	5.300	1		0.000
4252473726	123865	PNC Bank	1,764,794.84	1,764,794.84	1,764,794.84	1,764,794.84			0.10	0.000	1		0.000
3144078	127425	Waterford Bank, N.A.	2,010,852.48	2,010,852.48	2,010,852.48	2,010,852.48			0.11	2.500	1		0.000
MI 01 0047 0003	111745	MI Class	384,072,373.39	384,072,373.39	384,072,373.39	384,072,373.39			21.32	5.470	1		0.000
101093342	125366	Flagstar Pool	110,614.96	110,614.96	110,614.96	110,614.96			0.01	3.750	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 and Securities	102,455,924.50	102,455,924.50	102,455,924.50	102,455,924.50			5.69	5.240	1		0.000
0002306184	125959	Chief Financial Credit Union	236,361.68	236,361.68	236,361.68	236,361.68			0.01	0.500	1		0.000
11211082	127069	Horizon Bank	106,163.61	106,163.61	106,163.61	106,163.61			0.01	0.120	1		0.000
50010511	126719	The State Bank	10,422,598.07	10,422,598.07	10,422,598.07	10,422,598.07			0.58	5.300	1		0.000
122920590	126831	District Court int	108.02	108.02	108.02	108.02			0.00	0.900	1		0.000
850008	127324	Citizens State Bank	8,323,999.58	8,323,999.58	8,323,999.58	8,323,999.58			0.46	5.250	1		0.000
1000475853	127424	Choice One Bank	99,183,254.13	99,183,254.13	99,183,254.13	99,183,254.13			5.51	4.600	1		0.000
2495337333	127426	Community Unity Bank	250,000.00	250,000.00	250,000.00	250,000.00			0.01	4.150	1		0.000
3133ENAU4	127278	Federal Farm Credit Bank	10,000,000.00	9,994,000.00	9,985,602.30	9,985,602.30			0.55	4.590	11	10/12/2023	0.030
91282CAP6	127286	US Treasury Note	15,000,000.00	14,930,250.00	14,971,892.85	14,971,892.85			0.83	5.012	14	10/15/2023	0.038
3133ENBN9	127288	Federal Farm Credit Bank	15,000,000.00	14,988,000.00	14,957,512.05	14,957,512.05			0.83	5.446	19	10/20/2023	0.052
3136G46A6	127091	Fannie Mae	10,000,000.00	10,000,000.00	9,964,707.90	9,964,707.90			0.55	5.017	26	10/27/2023	0.071
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,979,113.15	4,979,113.15			0.28	5.260	32	11/02/2023	0.087
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,958,226.30	9,958,226.30			0.55	5.260	32	11/02/2023	0.087
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,970,674.65	4,970,674.65	Aaa	Aaa	0.28	5.235	43	11/13/2023	0.117
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,348,825.00	2,333,430.03	2,333,430.03			0.13	5.419	50	11/20/2023	0.136
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,971,795.80	3,971,795.80			0.22	5.419	50	11/20/2023	0.136
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,962,647.85	4,962,647.85			0.28	5.334	54	11/24/2023	0.147
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,960,314.90	4,960,314.90	Aaa	Aaa	0.28	5.456	59	11/29/2023	0.161
3130ASFS3	127356	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,941,421.00	10,000,000.00	Aaa	Aaa	0.56	5.436	88	12/28/2023	0.241
31422XJA1	127206	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,920,791.60	5,920,791.60	Aaa	Aaa	0.33	5.565	93	01/02/2024	0.254
91282CBE0	127325	US Treasury Note	5,000,000.00	4,929,000.00	4,925,195.30	4,925,195.30			0.27	5.354	106	01/15/2024	0.290
91282CBE0	127276	US Treasury Note	5,500,000.00	5,472,225.00	5,417,714.83	5,417,714.83			0.30	5.354	106	01/15/2024	0.290

Fiscal Year 2023 OAK
GASB 40 Credit & Interest Rate Risk
Sorted by Fund
Through 09/30/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Investment Pool													
32110YVG7	127339	First Natl Bk of America	5,000,000.00	4,995,000.00	4,926,252.00	4,995,000.00	P-1	P-1	0.28	5.565	113	01/22/2024	0.306
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,832,751.70	9,832,751.70			0.55	5.498	120	01/29/2024	0.328
91282BV80	127326	US Treasury Note	5,000,000.00	5,143,500.00	4,947,851.55	4,947,851.55			0.28	5.378	122	01/31/2024	0.334
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,965,000.00	4,923,623.80	4,923,623.80			0.27	5.568	131	02/09/2024	0.358
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,782,913.80	9,782,913.80			0.54	5.545	152	03/01/2024	0.416
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,780,777.60	9,780,777.60			0.54	5.514	159	03/08/2024	0.435
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,548,165.80	19,548,165.80			1.09	5.545	163	03/12/2024	0.446
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,884,262.25	4,884,262.25			0.27	5.548	166	03/15/2024	0.454
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,990,000.00	9,768,748.90	9,768,748.90			0.54	5.548	166	03/15/2024	0.454
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,901,085.00	4,901,085.00			0.27	5.630	173	03/22/2024	0.461
SYS127427	127427	Mi Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.56	5.000	176	03/25/2024	0.482
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,875,202.50	4,875,202.50			0.27	5.536	179	03/28/2024	0.490
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,750,405.00	9,750,405.00			0.54	5.536	179	03/28/2024	0.490
3134GXYZ1	127423	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,879,656.90	10,000,000.00	Aaa	Aaa	0.56	5.512	179	03/28/2024	0.482
3134GXYZ1	127415	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,879,656.90	10,000,000.00	Aaa	Aaa	0.56	5.512	179	03/28/2024	0.482
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,872,827.05	4,872,827.05			0.27	5.585	186	04/04/2024	0.493
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,733,483.50	9,733,483.50			0.54	5.654	190	04/08/2024	0.504
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,733,483.50	9,733,483.50			0.54	5.654	190	04/08/2024	0.504
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,729,044.60	9,729,044.60			0.54	5.656	194	04/12/2024	0.514
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,587,143.90	14,587,143.90			0.81	5.658	197	04/15/2024	0.522
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,711,968.80	9,711,968.80	Aaa	Aaa	0.54	5.654	204	04/22/2024	0.542
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,576,976.90	14,576,976.90	Aaa	Aaa	0.81	5.653	204	04/22/2024	0.542
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,710,904.20	9,710,904.20	Aaa	Aaa	0.54	5.657	211	04/29/2024	0.560
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,707,512.40	9,707,512.40	Aaa	Aaa	0.54	5.657	211	04/29/2024	0.560
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,705,251.30	9,705,251.30			0.54	5.658	211	04/29/2024	0.560
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,995,000.00	9,716,675.40	9,716,675.40	Aaa	Aaa	0.54	5.654	214	05/02/2024	0.568
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,821,509.36	5,821,509.36	Aaa	Aaa	0.32	5.607	215	05/03/2024	0.571
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,694,521.60	9,694,521.60	Aaa	Aaa	0.54	5.649	218	05/06/2024	0.580
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,697,147.70	9,697,147.70	Aaa	Aaa	0.54	5.649	218	05/06/2024	0.580
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,692,894.70	9,692,894.70	Aaa	Aaa	0.54	5.648	219	05/07/2024	0.583
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,713,649.40	9,713,649.40	Aaa	Aaa	0.54	5.619	220	05/08/2024	0.584
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,689,187.70	9,689,187.70	Aaa	Aaa	0.54	5.645	222	05/10/2024	0.590
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,680,781.80	9,680,781.80	Aaa	Aaa	0.54	5.638	229	05/17/2024	0.609
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,678,661.60	9,678,661.60	Aaa	Aaa	0.54	5.634	232	05/20/2024	0.618

Portfolio OK23
CP

Run Date: 11/13/2023 - 14:33

Fiscal Year 2023 OAK
GASB 40 Credit & Interest Rate Risk
Sorted by Fund
Through 09/30/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Investment Pool													
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,672,748.30	9,672,748.30	Aaa	Aaa	0.54	5.651	236	05/24/2024	0.628
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,832,468.00	4,832,468.00	Aaa	Aaa	0.27	5.651	238	05/26/2024	0.633
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,843,865.80	4,843,865.80	Aaa	Aaa	0.27	5.661	241	05/29/2024	0.641
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,289,329.41	7,289,329.41	Aaa	Aaa	0.41	5.670	250	06/07/2024	0.663
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,823,730.90	4,823,730.90	Aaa	Aaa	0.27	5.670	253	06/10/2024	0.671
91282CCG4	127280	US Treasury Note	5,000,000.00	4,964,000.00	4,820,507.80	4,820,507.80			0.27	5.508	258	06/15/2024	0.685
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,819,853.85	4,819,853.85	Aaa	Aaa	0.27	5.672	260	06/17/2024	0.690
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,813,488.55	4,813,488.55	Aaa	Aaa	0.27	5.658	271	06/28/2024	0.720
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,815,034.90	4,815,034.90	Aaa	Aaa	0.27	5.665	271	06/28/2024	0.720
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,984,000.00	9,630,305.50	9,630,305.50	Aaa	Aaa	0.54	5.657	275	07/02/2024	0.730
91282CCL3	127266	US Treasury Note	10,000,000.00	9,976,000.00	9,610,156.20	9,610,156.20			0.53	5.493	288	07/15/2024	0.766
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,990,000.00	9,596,185.70	9,596,185.70	Aaa	Aaa	0.53	5.655	292	07/19/2024	0.776
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,798,092.85	4,798,092.85	Aaa	Aaa	0.27	5.655	292	07/19/2024	0.776
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,011,000.00	4,804,096.00	4,804,096.00	Aaa	Aaa	0.27	5.455	296	07/23/2024	0.788
91282CCT6	127263	US Treasury Note	5,500,000.00	5,489,550.00	5,261,953.13	5,261,953.13			0.29	5.527	319	08/15/2024	0.848
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,987,500.00	23,899,212.50	23,899,212.50	Aaa	Aaa	1.33	5.641	323	08/19/2024	0.858
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,779,842.50	4,779,842.50	Aaa	Aaa	0.27	5.641	323	08/19/2024	0.858
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,538,881.49	5,538,881.49	Aaa	Aaa	0.31	5.641	323	08/19/2024	0.858
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,780,518.75	4,780,518.75	Aaa	Aaa	0.27	5.640	323	08/19/2024	0.856
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,553,593.00	9,553,593.00	Aaa	Aaa	0.53	5.642	330	08/26/2024	0.875
912828YE4	127219	US Treasury Note	5,500,000.00	5,643,687.50	5,293,320.34	5,293,320.34			0.29	5.511	335	08/31/2024	0.887
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,309,852.25	14,309,852.25	Aaa	Aaa	0.79	5.671	338	09/03/2024	0.895
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,669,983.80	9,669,983.80			0.54	5.665	338	09/03/2024	0.892
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,766,061.80	4,766,061.80	Aaa	Aaa	0.27	5.679	338	09/03/2024	0.896
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,766,061.80	4,766,061.80	Aaa	Aaa	0.27	5.679	338	09/03/2024	0.896
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,361,158.99	7,361,158.99	Aaa	Aaa	0.41	5.662	344	09/09/2024	0.911
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,648,409.68	5,648,409.68	Aaa	Aaa	0.31	5.661	345	09/10/2024	0.914
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,053,957.05	12,891,806.39	13,053,957.05	Aaa	Aaa	0.73	5.530	348	09/13/2024	0.916
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,527,542.50	9,527,542.50	Aaa	Aaa	0.53	5.658	348	09/13/2024	0.922
91282CCX7	127243	US Treasury Note	15,000,000.00	14,971,800.00	14,293,945.35	14,293,945.35	Aaa	Aaa	0.79	5.499	350	09/15/2024	0.929
91282CCX7	127262	US Treasury Note	10,000,000.00	9,974,000.00	9,529,296.90	9,529,296.90	Aaa	Aaa	0.53	5.499	350	09/15/2024	0.929
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,794,798.50	2,533,673.05	2,533,673.05	Aaa	Aaa	0.14	5.573	350	09/15/2024	0.922
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,846,412.50	10,000,000.00	Aaa	Aaa	0.56	5.601	355	09/20/2024	0.933
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,713,855.02	5,713,855.02	Aaa	Aaa	0.32	5.507	358	09/23/2024	0.950

Portfolio OK23
CP

Run Date: 11/13/2023 - 14:33

Fiscal Year 2023 OAK
 GASB 40 Credit & Interest Rate Risk
 Sorted by Fund
 Through 09/30/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Investment Pool													
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,273,830.20	14,273,830.20	Aaa	Aaa	0.79	5.644	359	09/24/2024	0.952
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,247,468.00	9,122,067.05	9,247,468.00	Aaa	Aaa	0.51	5.638	362	09/27/2024	0.952
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,513,595.30	9,513,595.30	Aaa	Aaa	0.53	5.584	362	09/27/2024	0.960
912828YH7	127265	US Treasury Note	10,000,000.00	10,297,500.00	9,620,312.50	9,620,312.50			0.53	5.453	365	09/30/2024	0.967
912828YH7	127391	US Treasury Note	15,000,000.00	14,350,195.31	14,430,468.75	14,430,468.75			0.80	5.453	365	09/30/2024	0.967
9128282Y5	127248	US Treasury Note	5,500,000.00	5,779,950.00	5,323,828.13	5,323,828.13			0.30	5.460	365	09/30/2024	0.965
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,757,375.25	4,757,375.25	Aaa	Aaa	0.26	5.576	369	10/04/2024	0.976
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,255,725.65	14,255,725.65	Aaa	Aaa	0.79	5.631	369	10/04/2024	0.977
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,242,624.80	14,242,624.80	Aaa	Aaa	0.79	5.622	380	10/15/2024	1.006
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,750,042.55	4,750,042.55	Aaa	Aaa	0.26	5.621	380	10/15/2024	1.006
91282CDB4	127294	US Treasury Note	20,000,000.00	19,926,600.00	19,035,937.60	19,035,937.60			1.06	5.461	380	10/15/2024	1.006
91282CDB4	127287	US Treasury Note	15,000,000.00	14,997,750.00	14,276,953.20	14,276,953.20			0.79	5.461	380	10/15/2024	1.006
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,746,214.40	4,746,214.40	Aaa	Aaa	0.26	5.556	383	10/18/2024	1.015
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,972,500.00	9,496,134.30	9,496,134.30	Aaa	Aaa	0.53	5.613	386	10/21/2024	1.021
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,985,937.50	14,244,201.45	14,244,201.45	Aaa	Aaa	0.79	5.613	386	10/21/2024	1.021
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,495,626.40	9,495,626.40	Aaa	Aaa	0.53	5.613	386	10/21/2024	1.021
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,763,086.00	4,763,086.00	Aaa	Aaa	0.26	5.430	386	10/21/2024	1.021
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,491,577.40	9,491,577.40	Aaa	Aaa	0.53	5.600	393	10/28/2024	1.040
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,771,346.10	4,771,346.10	Aaa	Aaa	0.27	5.024	393	10/28/2024	1.042
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,495,712.30	9,495,712.30	Aaa	Aaa	0.53	5.600	393	10/28/2024	1.040
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,542,692.20	9,542,692.20	Aaa	Aaa	0.53	5.024	393	10/28/2024	1.042
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,682,084.92	6,682,084.92	Aaa	Aaa	0.37	5.406	393	10/28/2024	1.039
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,704,458.78	5,704,458.78	Aaa	Aaa	0.32	5.544	393	10/28/2024	1.040
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,758,796.75	4,758,796.75	Aaa	Aaa	0.26	5.419	394	10/29/2024	1.043
912828YM6	127279	US Treasury Note	5,500,000.00	5,649,050.00	5,274,843.75	5,274,843.75			0.29	5.444	396	10/31/2024	1.042
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,773,522.55	4,773,522.55	Aaa	Aaa	0.27	5.413	404	11/08/2024	1.065
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,490,976.50	9,490,976.50	Aaa	Aaa	0.53	5.616	404	11/08/2024	1.066
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,997,500.00	4,739,156.45	4,739,156.45	Aaa	Aaa	0.26	5.602	411	11/15/2024	1.086
912828G38	127313	US Treasury Note	5,000,000.00	5,217,350.00	4,830,078.10	4,830,078.10			0.27	5.414	411	11/15/2024	1.076
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,492,345.80	9,492,345.80	Aaa	Aaa	0.53	5.597	414	11/18/2024	1.092
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,483,668.00	9,483,668.00	Aaa	Aaa	0.53	5.598	414	11/18/2024	1.093
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,749,513.50	4,749,513.50	Aaa	Aaa	0.26	5.592	418	11/22/2024	1.102
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,721,031.15	4,721,031.15	Aaa	Aaa	0.26	5.639	470	01/13/2025	1.240
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,739,675.80	4,739,675.80	Aaa	Aaa	0.26	5.448	471	01/14/2025	1.242

Portfolio OK23
 CP

Fiscal Year 2023 OAK
GASB 40 Credit & Interest Rate Risk
Sorted by Fund
Through 09/30/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	Moody's	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Investment Pool													
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,791,867.30	10,000,000.00	Aaa	Aaa	0.56	5.678	479	01/22/2025	1.243
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,890,953.50	5,000,000.00	Aaa	Aaa	0.28	5.642	514	02/26/2025	1.335
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,713,125.00	13,742,339.30	13,742,339.30	Aaa	Aaa	0.76	5.542	519	03/03/2025	1.380
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,519,840.60	9,519,840.60			0.53	5.532	523	03/07/2025	1.380
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,996,250.00	4,654,128.90	4,654,128.90	Aaa	Aaa	0.26	5.517	537	03/21/2025	1.428
3134GXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,534,796.50	9,534,796.50			0.53	5.509	541	03/25/2025	1.427
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,318,289.00	9,318,289.00	Aaa	Aaa	0.52	5.498	548	04/01/2025	1.454
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,318,289.00	9,318,289.00	Aaa	Aaa	0.52	5.498	548	04/01/2025	1.454
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,313,252.30	9,313,252.30	Aaa	Aaa	0.52	5.371	568	04/21/2025	1.504
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,997,750.00	4,646,711.45	4,646,711.45	Aaa	Aaa	0.26	5.463	575	04/28/2025	1.521
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,558,328.66	5,558,328.66	Aaa	Aaa	0.31	5.421	617	06/09/2025	1.632
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,870,730.55	5,000,000.00	Aaa	Aaa	0.28	5.451	695	08/26/2025	1.794
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,852,491.50	10,000,000.00	Aaa	Aaa	0.56	4.791	723	09/23/2025	1.874
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,995,000.00	9,808,178.20	9,995,000.00	Aaa	Aaa	0.56	5.534	726	09/26/2025	1.868
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,993,000.00	9,146,988.00	9,146,988.00	Aaa	Aaa	0.51	5.261	729	09/29/2025	1.932
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,807,049.90	10,000,000.00	Aaa	Aaa	0.56	5.534	730	09/30/2025	1.879
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,185,600.00	2,909,210.24	2,909,210.24	Aaa	Aaa	0.16	5.260	758	10/28/2025	2.006
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,056,812.70	9,056,812.70	Aaa	Aaa	0.50	4.929	884	03/03/2026	2.344
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,024,165.60	9,024,165.60	Aaa	Aaa	0.50	5.229	911	03/30/2026	2.407
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,578,202.35	4,578,202.35	Aaa	Aaa	0.25	4.615	911	03/30/2026	2.406
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,495,811.40	4,495,811.40	Aaa	Aaa	0.25	5.165	961	05/19/2026	2.527
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	8,792,455.70	8,792,455.70	Aaa	Aaa	0.49	5.115	1,276	03/30/2027	3.339
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	33,355,557.20	34,000,000.00	Aaa	Aaa	1.89	5.118	1,278	04/01/2027	3.191
Subtotal			1,844,484,889.60	1,844,569,508.46	1,799,254,108.15	1,801,681,432.31			100.2	5.413	233		0.613
Report Total			1,844,484,889.60	1,844,569,508.46	1,799,254,108.15	1,801,681,432.31			100.15	5.413	233		.61338

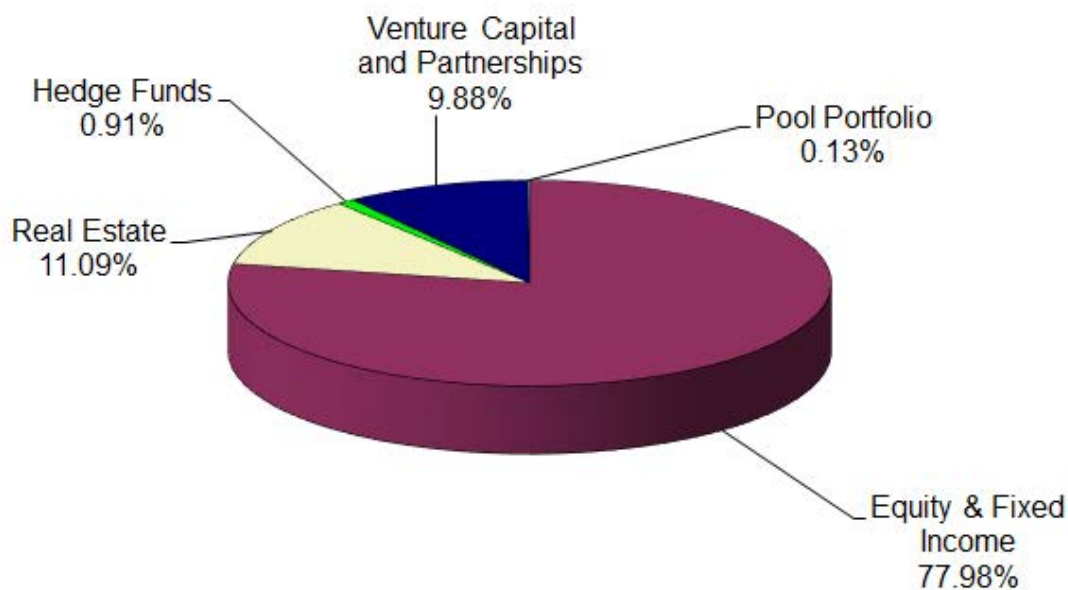
† = Duration can not be calculated on these investments due to incomplete Market price data.

Oakland County
Retirement System

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of September 30, 2023

Type	Current Original Cost
Retirement Equity & Fixed	1,603,610,636.51
Retirement Real Estate	228,162,209.83
Hedge Funds	18,752,562.54
Venture Capital and Partnerships	203,225,809.00
Pool Portfolio	2,754,168.46
GRAND TOTALS	2,056,505,386.34

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 September 30, 2023

Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
73100	Employees' Retirement System			
	Hedge Funds			
		ABS	6,595,812.91	
		Totals for Hedge Funds		6,595,812.91
	Retirement Equity & Fixed			
		CS McKee - Fixed	110,804,960.13	
		Fidelity Int Equity	11,135,833.72	
		Franklin Templeton - Fixed	0.00	
		Great Lakes Advisor	13,521,231.44	
		HGK INTL EQ	26,945,463.00	
		JPMorgan Chase	0.00	
		Lazard Asset Management	24,765,633.80	
		Lee Munder	25,276,990.95	
		Loomis Sayles - Fixed	40,489,593.49	
		Loomis Sayles Small Cap	26,884,831.15	
		Marathon Distressed Credit	12,806,025.00	
		Munder Capital Management	0.00	
		Northern Trust	3,171,007.42	
		Nuance Investments	12,978,136.00	
		PICTET International Equity Fu	0.00	
		PIMCO MF	10,422,126.51	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	11,457,923.27	
		SSGA Index Fund	59,783,597.19	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	68,082,563.03	
		Times Square Capital Managemen	16,096,003.53	
		Wedge Capital Management	0.00	
		Wells Capital Management	14,775,348.67	
		Totals for Retirement Equity & Fixed		489,397,268.30
	Retirement Real Estate			
		AEW PARTNERS RE VII	1,250,631.00	
		Alidade Capital Fund IV, LP	4,182,808.00	
		DUNE REAL ESTATE	4,229,951.00	
		JPMorgan European Property Fun	65,933.34	
		Morgan Stanley Prime Fund	42,059,924.81	
		Prudential -Prissa II	14,543,271.03	
		ValStone	1,642,278.00	
		Walton Street Real Estate Fund	2,301,127.00	
		Totals for Retirement Real Estate		70,275,924.18
	Venture Capital and Partnerships			
		ABS EM LP	18,107,799.00	
		Alidade Capital Fund IV, LP	1,832,622.00	
		BlackRock IX LP	10,519,305.00	
		Bloomfield Capital V	8,000,000.00	
		Capital Dynamics	1,467,880.00	
		Churchill Middle Market	3,786,384.00	
		HIG Fund IV	8,182,666.00	
		Hamilton Lane Secondary Fund V	8,650,105.00	
		PASF IV	9,958,207.00	
		Totals for Venture Capital and Partnerships		70,504,968.00
		Totals for Employees' Retirement System		636,773,973.39
73200	VEBA Trust			
	Hedge Funds			
		ABS	12,156,749.63	
		Totals for Hedge Funds		12,156,749.63
	Retirement Equity & Fixed			
		CS McKee - Fixed	241,224,211.44	
		Fidelity Int Equity	0.00	
		Franklin Templeton - Fixed	0.00	



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of September 30, 2023

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Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		HGK INTL EQ	56,136,381.00	
		JPMorgan Chase	0.00	
		Lazard Asset Management	58,941,842.93	
		Lee Munder	52,302,381.80	
		Loomis Sayles - Fixed	125,146,313.99	
		Loomis Sayles Small Cap	53,105,958.82	
		Marathon Distressed Credit	23,782,618.00	
		Munder Capital Management	0.00	
		Northern Trust	10,887,313.59	
		Nuance Investments	23,750,643.68	
		PICTET International Equity Fu	0.00	
		PIMCO MF	44,250,101.91	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	27,463,858.47	
		SSGA Index Fund	131,134,381.65	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	154,537,320.83	
		Times Square Capital Managemen	34,024,970.50	
		Van Mid Core VO	27,813,783.84	
		Wedge Capital Management	0.00	
		Wells Capital Management	30,095,218.24	
		Totals for Retirement Equity & Fixed		1,094,597,300.69
	Retirement Real Estate			
		AEW PARTNERS RE VII	2,501,255.00	
		Alidade Capital Fund IV, LP	2,509,685.00	
		DUNE REAL ESTATE	8,459,918.00	
		Hamilton Lane Secondary Fund V	0.00	
		Macquarie European Infrastruct	32,730.28	
		Macquarie Infrastructure Partn	1.00	
		Morgan Stanley Prime Fund	81,825,788.68	
		Prudential -Prissa II	55,491,225.69	
		ValStone	2,463,417.00	
		Walton Street Real Estate Fund	4,602,265.00	
		Totals for Retirement Real Estate		157,886,285.65
	Venture Capital and Partnerships			
		ABS EM LP	36,215,597.00	
		Alidade Capital Fund IV, LP	5,497,867.00	
		BlackRock IX LP	17,532,175.00	
		Bloomfield Capital V	15,000,000.00	
		Capital Dynamics	4,403,636.00	
		Churchill Middle Market	6,310,640.00	
		HIG Fund IV	15,196,379.00	
		Hamilton Lane Secondary Fund V	15,137,689.00	
		PASF IV	17,426,858.00	
		Totals for Venture Capital and Partnerships		132,720,841.00
		Totals for VEBA Trust		1,397,361,176.97
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	9,454,512.11	
		JPMorgan Chase	0.00	
		SSGA Index Fund	10,161,555.41	
		Totals for Retirement Equity & Fixed		19,616,067.52
		Totals for Superseding Trust		19,616,067.52
GRAND TOTALS:				2,053,751,217.88



Fiscal Year 2023 POOL
Fund 73100 - Employees Retirement System
Cash
September 30, 2023

Oakland County Treasury

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS73100	73100	Pooled Investments	10/01/2022	-1,109,200.63	-1,109,200.63	2.486	2.452	2.486
Subtotal and Average				-1,109,200.63	-1,109,200.63		2.452	2.486
Total Cash Average				-1,109,200.63	-1,109,200.63		2.452	2.486
Total Cash and Investments				-1,109,200.63				

Fund 73200 - VEBA Trust
Cash
September 30, 2023

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS73200	73200	Pooled Investments	10/01/2022	3,860,957.12	3,860,957.12	2.486	2.452	2.486
Subtotal and Average				3,860,957.12	3,860,957.12		2.452	2.486
Total Cash Average				3,860,957.12	3,860,957.12		2.452	2.486
Total Cash and Investments				3,860,957.12				

Fund 73310 - Superseding Trust
Cash
September 30, 2023

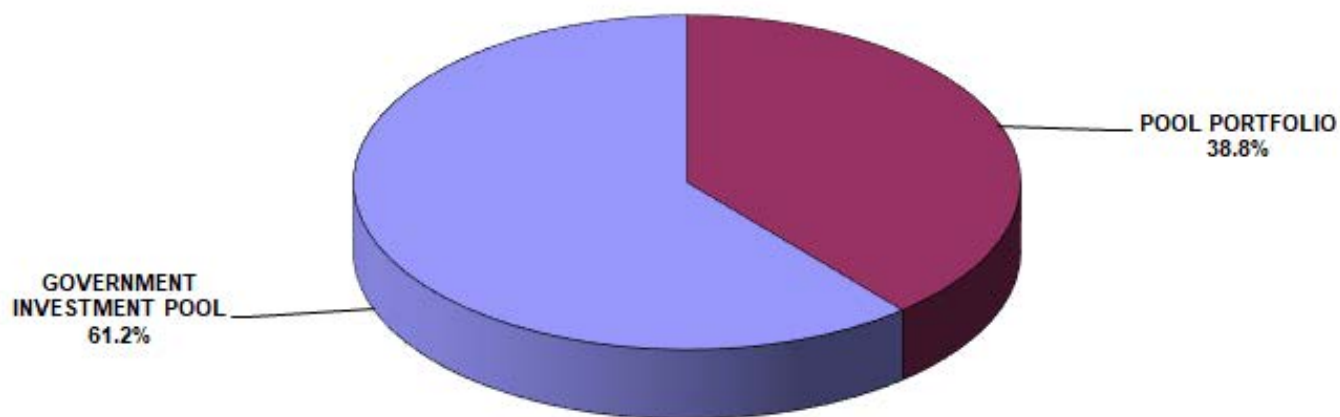
CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS	73310	Pooled Investments	10/01/2022	2,411.97	2,411.97	2.488	2.453	2.487
Subtotal and Average				2,411.97	2,411.97		2.454	2.488
Total Cash Average				2,411.97	2,411.97		2.454	2.488
Total Cash and and Investments				2,411.97				

Road Commission
For
Oakland County

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of September 30, 2023

Type	Current Original Cost
Governmental Investment Pool	61,611,407.53
Pool Portfolio	39,117,525.96
GRAND TOTALS:	100,728,933.49

**Road Commission
for
Oakland County**



Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of September 30, 2023

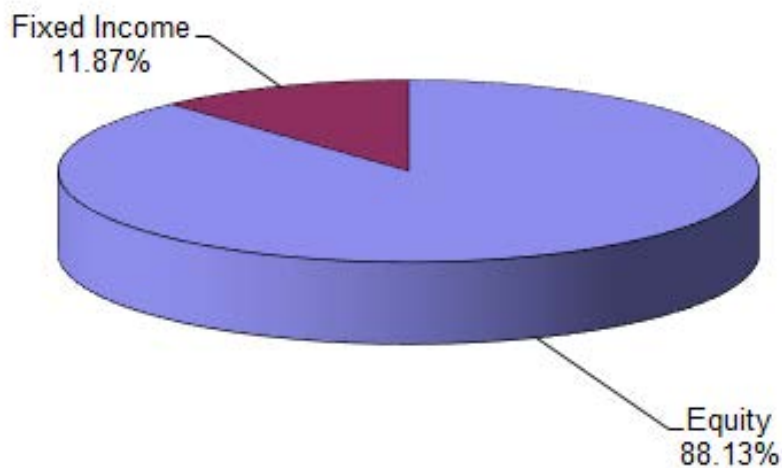
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Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		Imprest Cash	2,800.00	
		MI CLASS	51,366,446.21	
		Totals for Governmental Investment Pool		51,369,246.21
		Totals for Road Commission Fund		51,369,246.21
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,242,161.32	
		Totals for Governmental Investment Pool		10,242,161.32
		Totals for Road Commission Special Assmnt		10,242,161.32
95293	Road Commission Escrow			
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		Totals for Governmental Investment Pool		0.00
		Totals for Road Commission Escrow		0.00
95295	Road Commission Risk Managemen			
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		Totals for Governmental Investment Pool		0.00
		Totals for Road Commission Risk Managemen		0.00
GRAND TOTALS:				61,611,407.53

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of September 30, 2023

Type	Current Original Cost
Retirement Equity & Fixed	260,203,228.08
GRAND TOTALS:	260,203,228.08

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, 2023

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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	122,259,860.30	
		Cumberland Advisors Inc fixed	29,327,101.61	
		Harding Loevner LP Intl	14,109,670.80	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	24,075,744.12	
		Receipt & Disburse Cash Acct	372,313.80	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		190,145,792.98
		Totals for Road Commission Retirement		190,145,792.98
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	4,297,731.57	
		Cash Account	1,194,571.50	
		Commingled Mutual Fund Acct	45,327,519.50	
		Garcia Hamilton & Associates	14,449,814.95	
		Harding Loevner LP Intl	4,787,797.58	
		Totals for Retirement Equity & Fixed		70,057,435.10
		Totals for Road Commission Retiree Health		70,057,435.10
GRAND TOTALS:				260,203,228.08