



FINANCIAL REPORT OF INVESTMENTS

October 31, 2023

PREPARED BY:

ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

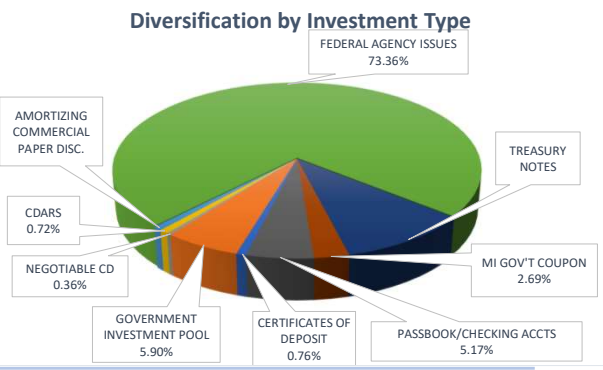
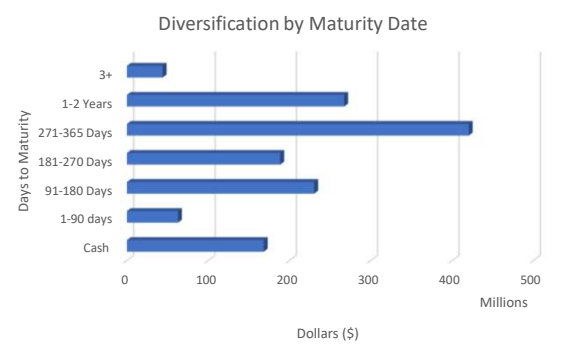
Investment Report Summary

Investment Portfolio

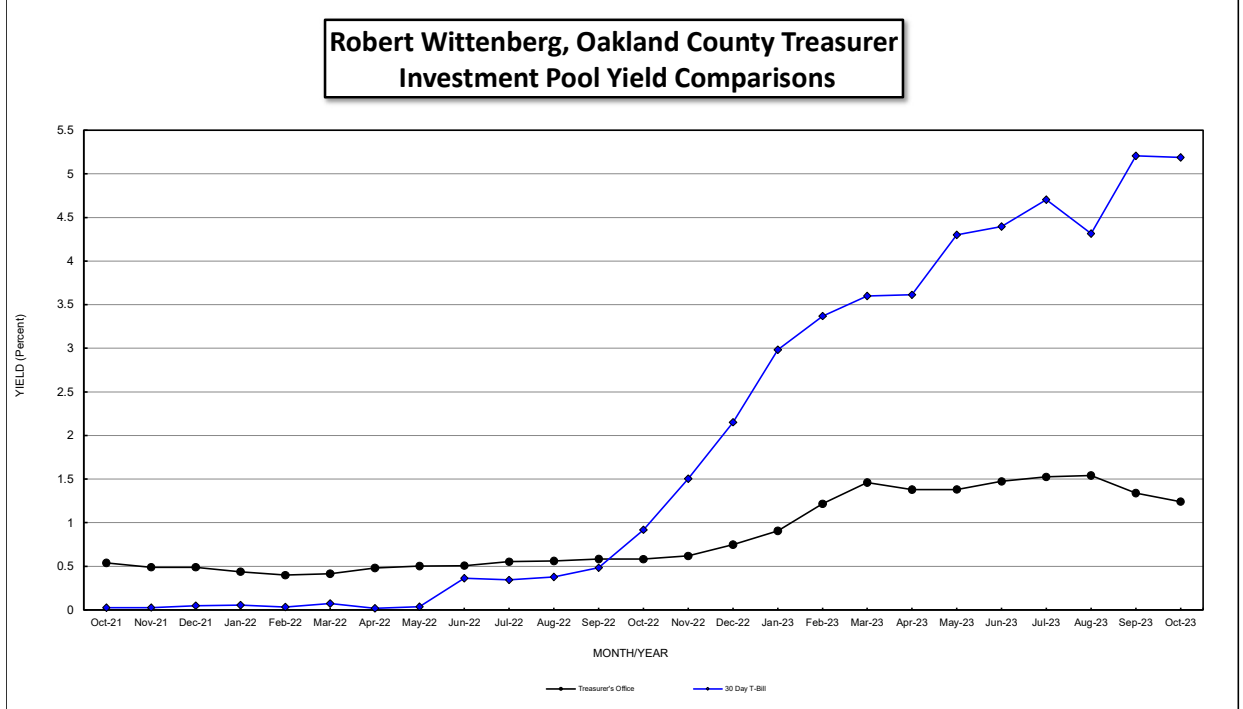


Type	Current Original Cost
Certificates of Deposit - Bank	10,500,000.00
Amortizing Commercial Paper Disc.	9,819,949.98
Federal Agency Issues - Coupon	1,013,311,590.97
Governmental Investment Pool	81,528,544.10
MI Gov't Coupon	37,213,175.09
Negotiable CDs	4,999,439.12
Passbook/Checking Accounts	71,393,907.82
Treasury Notes	142,497,923.26
CDARS	10,000,000.00
GRAND TOTALS:	1,381,264,530.34

Diversification



Yield





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Mat./Call	Maturity/Call Date	Effective Duration
Certificates of Deposit - Bank													
010000000650	127439	First Independence Bank	500,000.00	500,000.00	500,000.00	500,000.00	A-1	P-1	0.04	4.750	178	04/27/2024	0.487
68459201	127431	CIBC	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.450	404	12/09/2024	1.064
	Subtotal		10,500,000.00	10,500,000.00	10,500,000.00	10,500,000.00			0.79	5.417	393		1.036
Governmental Investment Pool													
MI 01 0047 0003	111745	MI Class	28,311,851.58	28,311,851.58	28,311,851.58	28,311,851.58			2.11	5.500	1		0.000
01381917549	125359	Huntington Pool and Securities	32,747,951.27	32,747,951.27	32,747,951.27	32,747,951.27			2.44	5.250	1		0.000
2625868	126072	Northern Trust MM	20,468,741.25	20,468,741.25	20,468,741.25	20,468,741.25			1.52	5.193	1		0.000
	Subtotal		81,528,544.10	81,528,544.10	81,528,544.10	81,528,544.10			6.07	5.323	1		0.000
Negotiable CDs													
32110YVG7	127339	First Natl Bk of America	5,000,000.00	4,999,439.12	4,947,170.30	4,999,439.12	A-1	P-1	0.37	21.245	20	11/21/2023 c	0.054
	Subtotal		5,000,000.00	4,999,439.12	4,947,170.30	4,999,439.12			0.37	21.245	20		0.054
Amortizing Commercial Paper Disc.													
8923AOBS1	127429	Toyota Cred PR	10,000,000.00	9,819,949.98	9,819,949.98	9,819,949.98	AAA	P-1	0.73	5.642	117	02/26/2024	0.314
	Subtotal		10,000,000.00	9,819,949.98	9,819,949.98	9,819,949.98			0.73	5.642	117		0.314
Federal Agency Issues - Coupon													
31422XPP1	127302	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,998,648.60	9,998,648.60			0.75	2.975	1	11/02/2023	0.002
31422XPP1	127304	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,999,324.30	4,999,324.30			0.37	2.975	1	11/02/2023	0.002
3130AMSC2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,740,543.80	9,740,543.80	AA	Aaa	0.73	159.918	5	11/06/2023 c	0.013
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,529,688.80	9,529,688.80	AA	Aaa	0.71	222.035	7	11/08/2023 c	0.019
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,582,498.52	5,582,498.52	AA	Aaa	0.42	298.790	8	11/09/2023 c	0.000
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,732,593.90	9,732,593.90	AA	Aaa	0.73	99.116	9	11/10/2023 c	0.024
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,632,242.80	19,632,242.80			1.46	56.497	11	11/12/2023 c	0.000
3134GXAY0	127098	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,991,075.55	4,991,075.55	AA	Aaa	0.37	5.245	12	11/13/2023	0.032
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,303,560.35	14,303,560.35	AA	Aaa	1.07	117.123	14	11/15/2023 c	0.000
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,723,417.40	9,723,417.40	AA	Aaa	0.72	60.528	16	11/17/2023 c	0.043
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,520,593.10	9,520,593.10	AA	Aaa	0.71	101.179	17	11/18/2023 c	0.046
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,528,614.80	9,528,614.80	AA	Aaa	0.71	99.463	17	11/18/2023 c	0.046
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,516,220.75	4,516,220.75	AA	Aaa	0.34	203.069	18	11/19/2023 c	0.049

Portfolio OAK

AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Mat./Call	Maturity/Call Date	Effective Duration
Federal Agency Issues - Coupon													
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,800,635.50	4,800,635.50	AA	Aaa	0.36	81.445	18	11/19/2023 c	0.049
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,720,768.90	9,720,768.90	AA	Aaa	0.72	52.038	19	11/20/2023 c	0.052
31422B3E8	127236	Farmer Mac Coupon	4,000,000.00	4,000,000.00	3,988,821.84	3,988,821.84			0.30	5.348	19	11/20/2023	0.052
31422B3E8	127101	Farmer Mac Coupon	2,350,000.00	2,349,979.27	2,343,432.83	2,343,432.83			0.18	5.348	19	11/20/2023	0.052
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,535,308.60	9,535,308.60	AA	Aaa	0.71	83.956	20	11/21/2023 c	0.000
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,767,160.35	4,767,160.35	AA	Aaa	0.36	80.602	21	11/22/2023 c	0.057
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,716,147.60	9,716,147.60	AA	Aaa	0.72	44.180	23	11/24/2023 c	0.063
3134GXCA0	127102	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,983,666.90	4,983,666.90			0.37	5.230	23	11/24/2023	0.063
3134GXMX9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,563,937.30	9,563,937.30			0.71	67.290	24	11/25/2023 c	0.000
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,594,818.60	9,594,818.60	AA	Aaa	0.72	60.740	25	11/26/2023 c	0.068
31422XQD7	127320	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,980,412.40	4,980,412.40	AAA	Aaa	0.37	5.451	28	11/29/2023	0.076
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,322,609.11	7,322,609.11	AA	Aaa	0.55	31.195	36	12/07/2023 c	0.098
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,550,583.10	9,550,583.10			0.71	47.484	36	12/07/2023 c	0.000
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,845,677.40	4,845,677.40	AA	Aaa	0.36	29.029	39	12/10/2023 c	0.106
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,675,929.23	5,675,929.23	AA	Aaa	0.42	39.935	39	12/10/2023 c	0.000
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,998,759.26	9,811,037.30	9,811,037.30			0.73	15.768	44	12/15/2023 c	0.000
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,841,983.55	4,841,983.55	AA	Aaa	0.36	25.399	46	12/17/2023 c	0.126
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,896,169.65	4,896,169.65			0.37	13.504	57	12/28/2023 c	0.000
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,792,339.30	9,792,339.30			0.73	13.504	57	12/28/2023 c	0.000
3130ASFS3	127356	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,959,951.20	10,000,000.00	AAA	Aaa	0.75	5.501	57	12/28/2023	0.156
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,067,326.40	9,067,326.40	AA	Aaa	0.68	62.598	59	12/30/2023 c	0.000
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,600,272.70	4,600,272.70	AA	Aaa	0.34	53.030	59	12/30/2023 c	0.000
31422XJA1	127206	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,945,428.20	5,945,428.20	AAA	Aaa	0.44	5.656	62	01/02/2024	0.169
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,316,650.10	14,316,650.10	AA	Aaa	1.07	27.326	64	01/04/2024 c	0.000
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,776,585.00	9,776,585.00			0.73	12.467	68	01/08/2024 c	0.000
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,776,585.00	9,776,585.00			0.73	12.467	68	01/08/2024 c	0.000
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,772,051.80	9,772,051.80			0.73	12.058	72	01/12/2024 c	0.000
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,770,146.60	4,770,146.60	AA	Aaa	0.36	23.715	75	01/15/2024 c	0.000
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,782,279.30	4,782,279.30	AA	Aaa	0.36	21.096	81	01/21/2024 c	0.000
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,534,972.80	9,534,972.80	AA	Aaa	0.71	20.607	88	01/28/2024 c	0.000
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,791,092.85	4,791,092.85	AA	Aaa	0.36	19.029	88	01/28/2024 c	0.000
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,534,607.10	9,534,607.10	AA	Aaa	0.71	20.664	88	01/28/2024 c	0.000
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,582,185.70	9,582,185.70	AA	Aaa	0.71	19.029	88	01/28/2024 c	0.000
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,778,068.65	4,778,068.65	AA	Aaa	0.36	19.658	89	01/29/2024 c	0.000

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Mat./Call	Maturity/Call Date	Effective Duration
Federal Agency Issues - Coupon													
3130AM3C4	127168	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,875,476.00	9,875,476.00			0.74	5.450	89	01/29/2024	0.243
3133ENNE6	127343	Federal Farm Credit Bank	5,000,000.00	4,995,175.81	4,940,885.00	4,940,885.00			0.37	5.580	100	02/09/2024	0.273
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	9,998,888.89	9,821,437.90	9,821,437.90			0.73	5.661	121	03/01/2024	0.331
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,820,802.80	9,820,802.80			0.73	5.536	128	03/08/2024	0.350
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,905,921.15	4,905,921.15			0.37	5.488	135	03/15/2024	0.369
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,917,686.10	4,917,686.10			0.37	5.663	142	03/22/2024	0.380
3134GXYZ1	127415	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,899,468.00	10,000,000.00	AA	Aaa	0.75	5.527	148	03/28/2024	0.398
3134GXYZ1	127423	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,899,468.00	10,000,000.00	AA	Aaa	0.75	5.527	148	03/28/2024	0.398
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,892,829.00	4,892,829.00			0.36	5.568	155	04/04/2024	0.424
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,654,529.45	14,654,529.45			1.09	5.552	166	04/15/2024	0.454
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,755,869.50	9,755,869.50	AA	Aaa	0.73	5.586	173	04/22/2024	0.473
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,641,427.40	14,641,427.40	AA	Aaa	1.09	5.586	173	04/22/2024	0.473
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,751,404.00	9,751,404.00	AA	Aaa	0.73	5.578	180	04/29/2024	0.493
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,749,480.20	9,749,480.20			0.73	5.578	180	04/29/2024	0.493
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,757,023.50	9,757,023.50	AA	Aaa	0.73	5.521	180	04/29/2024	0.493
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,998,994.44	9,758,955.70	9,758,955.70	AA	Aaa	0.73	5.599	183	05/02/2024	0.487
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,846,265.24	5,846,265.24	AA	Aaa	0.44	5.611	184	05/03/2024	0.490
3133EMVY7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,738,296.50	9,738,296.50	AA	Aaa	0.73	5.613	187	05/06/2024	0.498
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,736,619.40	9,736,619.40	AAA	Aaa	0.73	5.613	188	05/07/2024	0.501
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,752,546.50	9,752,546.50	AA	Aaa	0.73	5.621	189	05/08/2024	0.503
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,853,458.60	4,853,458.60	AA	Aaa	0.36	5.653	207	05/26/2024	0.552
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,863,241.75	4,863,241.75	AA	Aaa	0.36	5.660	210	05/29/2024	0.559
3130ATVC8	127440	Federal Home Loan Bank	10,100,000.00	10,061,418.00	10,063,588.19	10,063,588.19	AAA	Aaa	0.75	5.485	226	06/14/2024	0.591
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,835,346.05	4,835,346.05	AA	Aaa	0.36	5.668	240	06/28/2024	0.639
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,834,669.20	4,834,669.20	AA	Aaa	0.36	5.638	240	06/28/2024	0.639
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,995,953.83	9,671,213.80	9,671,213.80	AA	Aaa	0.72	5.645	244	07/02/2024	0.649
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,997,611.11	9,638,244.20	9,638,244.20	AA	Aaa	0.72	5.642	261	07/19/2024	0.695
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,819,122.10	4,819,122.10	AA	Aaa	0.36	5.642	261	07/19/2024	0.695
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,002,708.65	4,823,107.50	4,823,107.50	AA	Aaa	0.36	5.476	265	07/23/2024	0.707
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,565,402.42	5,565,402.42	AA	Aaa	0.42	5.572	292	08/19/2024	0.776
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,996,666.67	24,013,645.25	24,013,645.25	AA	Aaa	1.79	5.572	292	08/19/2024	0.776
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,799,992.30	4,799,992.30	AA	Aaa	0.36	5.645	292	08/19/2024	0.776
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,372,332.35	14,372,332.35	AA	Aaa	1.07	5.658	307	09/03/2024	0.814
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,699,338.60	9,699,338.60			0.72	5.664	307	09/03/2024	0.810

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Mat./Call	Maturity/ Call Date	Effective Duration
Federal Agency Issues - Coupon													
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,786,203.20	4,786,203.20	AA	Aaa	0.36	5.693	307	09/03/2024	0.814
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,786,203.20	4,786,203.20	AA	Aaa	0.36	5.693	307	09/03/2024	0.814
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,393,686.65	7,393,686.65	AA	Aaa	0.55	5.646	313	09/09/2024	0.831
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,099,783.56	12,912,322.87	13,099,783.56	AAA	Aaa	0.98	5.536	317	09/13/2024	0.834
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,569,694.70	9,569,694.70	AA	Aaa	0.71	5.638	317	09/13/2024	0.841
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,653,371.62	2,539,797.60	2,539,797.60	AA	Aaa	0.19	5.546	319	09/15/2024	0.842
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,859,250.50	10,000,000.00	AAA	Aaa	0.75	5.606	324	09/20/2024	0.852
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,737,346.82	5,737,346.82	AA	Aaa	0.43	5.514	327	09/23/2024	0.869
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,336,376.15	14,336,376.15	AA	Aaa	1.07	5.626	328	09/24/2024	0.871
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,257,574.01	9,133,483.60	9,257,574.01	AA	Aaa	0.69	5.647	331	09/27/2024	0.870
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,553,139.70	9,553,139.70	AA	Aaa	0.71	5.590	331	09/27/2024	0.879
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,776,660.45	4,776,660.45	AA	Aaa	0.36	5.582	338	10/04/2024	0.898
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,765,373.90	4,765,373.90	AA	Aaa	0.36	5.568	352	10/18/2024	0.936
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,995,442.71	14,303,662.65	14,303,662.65	AA	Aaa	1.07	5.603	355	10/21/2024	0.944
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,991,087.96	9,535,775.10	9,535,775.10	AA	Aaa	0.71	5.603	355	10/21/2024	0.944
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,705,242.74	6,705,242.74	AA	Aaa	0.50	5.419	362	10/28/2024	0.963
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,193,047.27	2,923,245.47	2,923,245.47	AA	Aaa	0.22	9.954	362	10/28/2024 c	0.943
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,725,971.00	5,725,971.00	AA	Aaa	0.43	5.557	362	10/28/2024	0.962
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,789,402.50	4,789,402.50	AA	Aaa	0.36	5.428	373	11/08/2024	0.983
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,999,134.26	4,758,007.15	4,758,007.15	AA	Aaa	0.35	5.601	380	11/15/2024	1.005
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,740,726.80	4,740,726.80	AA	Aaa	0.35	5.600	439	01/13/2025	1.159
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,754,326.05	4,754,326.05	AA	Aaa	0.35	5.478	440	01/14/2025	1.161
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,808,719.20	10,000,000.00	AAA	Aaa	0.75	5.643	448	01/22/2025	1.162
3130AXLP1	127437	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,976,892.20	20,000,000.00	AAA	Aaa	1.49	5.477	467	02/10/2025	1.213
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,899,885.05	5,000,000.00	AA	Aaa	0.37	5.600	483	02/26/2025	1.254
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,735,848.93	13,806,572.45	13,806,572.45	AA	Aaa	1.03	5.501	488	03/03/2025	1.299
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,998,511.90	4,675,412.20	4,675,412.20	AA	Aaa	0.35	5.478	506	03/21/2025	1.347
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,361,018.00	9,361,018.00	AA	Aaa	0.70	5.459	517	04/01/2025	1.374
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,361,018.00	9,361,018.00	AA	Aaa	0.70	5.459	517	04/01/2025	1.374
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,340,279.00	9,340,279.00	AA	Aaa	0.70	5.433	537	04/21/2025	1.427
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,999,160.35	4,667,190.80	4,667,190.80	AA	Aaa	0.35	5.426	544	04/28/2025	1.447
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,876,402.85	5,000,000.00	AA	Aaa	0.37	5.449	664	08/26/2025	1.713
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,874,217.00	10,000,000.00	AA	Aaa	0.75	4.704	692	09/23/2025	1.793
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,996,816.91	9,820,815.70	9,996,816.91	AA	Aaa	0.75	5.507	695	09/26/2025	1.788

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Mat./Call	Maturity/ Call Date	Effective Duration
Federal Agency Issues - Coupon													
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,996,655.56	9,183,652.70	9,183,652.70	AA	Aaa	0.68	5.245	698	09/29/2025	1.851
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,821,080.00	10,000,000.00	AA	Aaa	0.75	5.500	699	09/30/2025	1.799
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,067,772.00	9,067,772.00	AA	Aaa	0.68	5.025	853	03/03/2026	2.262
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	8,810,909.90	8,810,909.90	AA	Aaa	0.66	5.143	1,245	03/30/2027	3.257
Subtotal			1,013,398,000.00	1,013,311,590.97	978,225,495.03	979,837,713.34			73.16	24.417	225		0.568
Treasury Notes													
91282CBE0	127276	US Treasury Note	5,500,000.00	5,497,475.00	5,441,347.67	5,441,347.67			0.41	5.368	75	01/15/2024	0.205
91282CBE0	127325	US Treasury Note	5,000,000.00	4,992,784.55	4,946,679.70	4,946,679.70			0.37	5.368	75	01/15/2024	0.205
91282V80	127326	US Treasury Note	5,000,000.00	5,017,318.97	4,960,742.20	4,960,742.20			0.37	5.374	91	01/31/2024	0.249
91282CCG4	127280	US Treasury Note	5,000,000.00	4,991,618.46	4,840,625.00	4,840,625.00			0.36	5.532	227	06/15/2024	0.602
91282CCL3	127266	US Treasury Note	10,000,000.00	9,993,958.86	9,649,609.40	9,649,609.40			0.72	5.507	257	07/15/2024	0.683
91282CCT6	127263	US Treasury Note	5,500,000.00	5,497,150.00	5,284,726.59	5,284,726.59			0.39	5.514	288	08/15/2024	0.766
912828YE4	127219	US Treasury Note	5,500,000.00	5,539,070.66	5,312,011.71	5,312,011.71			0.40	5.505	304	08/31/2024	0.804
91282CCX7	127262	US Treasury Note	10,000,000.00	9,992,369.83	9,567,578.10	9,567,578.10	AAA	Aaa	0.71	5.522	319	09/15/2024	0.846
91282CCX7	127243	US Treasury Note	15,000,000.00	14,991,792.15	14,351,367.15	14,351,367.15	AAA	Aaa	1.07	5.522	319	09/15/2024	0.846
912828YH7	127391	US Treasury Note	15,000,000.00	14,709,458.14	14,474,414.10	14,474,414.10			1.08	5.473	334	09/30/2024	0.884
9128282Y5	127248	US Treasury Note	5,500,000.00	5,584,541.86	5,337,363.30	5,337,363.30			0.40	5.479	334	09/30/2024	0.883
912828YH7	127265	US Treasury Note	10,000,000.00	10,090,496.36	9,649,609.40	9,649,609.40			0.72	5.473	334	09/30/2024	0.884
91282CDB4	127294	US Treasury Note	20,000,000.00	19,976,368.45	19,107,812.40	19,107,812.40			1.42	5.481	349	10/15/2024	0.926
91282CDB4	127287	US Treasury Note	15,000,000.00	14,999,281.56	14,330,859.30	14,330,859.30			1.07	5.481	349	10/15/2024	0.926
912828YM6	127279	US Treasury Note	5,500,000.00	5,548,879.83	5,290,312.50	5,290,312.50			0.39	5.470	365	10/31/2024	0.967
912828G38	127313	US Treasury Note	5,000,000.00	5,075,358.58	4,839,648.45	4,839,648.45			0.36	5.469	380	11/15/2024	0.993
Subtotal			142,500,000.00	142,497,923.26	137,384,706.97	137,384,706.97			10.24	5.479	297		0.788
CDARS													
SYS127427	127427	Mi Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.000	145	03/25/2024	0.397
Subtotal			10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.000	145		0.397
MI Gov't Coupon													
279196CW7	127436	Ecorse Public School Muni Bond	3,375,000.00	3,213,175.09	3,213,595.69	3,213,175.09			0.24	5.450	547	05/01/2025	1.445
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	33,195,447.80	34,000,000.00	AAA	Aaa	2.53	5.287	1,247	04/01/2027	3.107
Subtotal			37,375,000.00	37,213,175.09	36,409,043.49	37,213,175.09			2.77	5.301	1,186		2.963

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 10/31/2023

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Mat./Call	Maturity/Call Date	Effective Duration
Passbook/Checking Accounts													
3310301	127070	CIBC	10,749,744.34	10,749,744.34	10,749,744.34	10,749,744.34			0.80	5.300	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			0.15	4.590	1		0.000
101093342	125366	Flagstar Pool	110,614.96	110,614.96	110,614.96	110,614.96			0.01	4.390	1		0.000
2272S0094	126751	Michigan First Credit Union	1,098.34	1,098.34	1,098.34	1,098.34			0.00	0.050	1		0.000
0002306184	125959	Chief Financial Credit Union	236,461.99	236,461.99	236,461.99	236,461.99			0.02	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			0.78	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			0.62	5.250	1		0.000
1000475853	127424	Choice One Bank	39,183,264.68	39,183,264.68	39,183,264.68	39,183,264.68			2.92	4.600	1		0.000
2495337333	127426	Community Unity Bank	250,000.00	250,000.00	250,000.00	250,000.00			0.02	4.150	1		0.000
Subtotal			71,394,906.07	71,394,906.07	71,394,906.07	71,394,906.07			5.33	4.861	1		0.000
Report Total			1,381,696,450.17	1,381,265,528.59	1,340,209,815.94	1,342,678,434.67			100.21	19.308	233		.59137

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

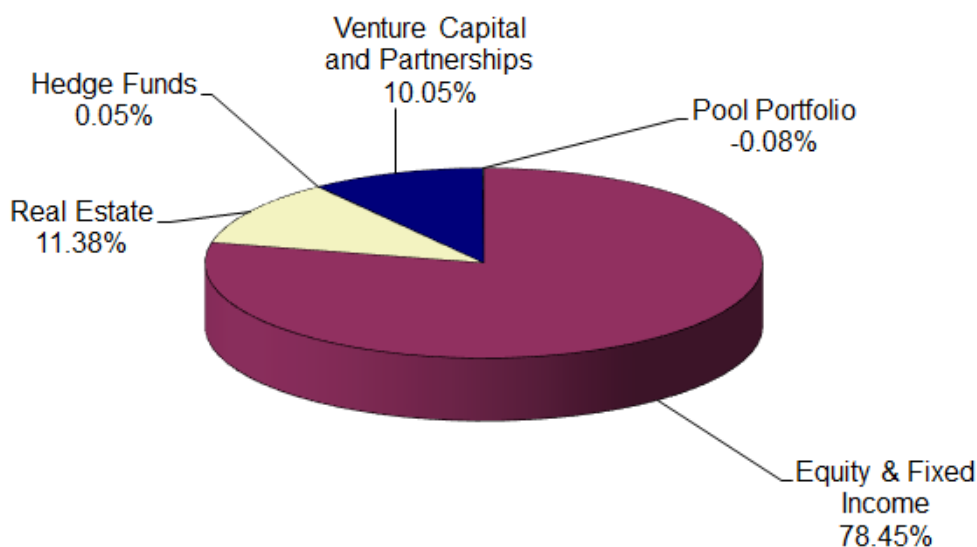
Oakland County
Retirement System



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of October 31, 2023

Type	Current Original Cost
Retirement Equity & Fixed	1,580,621,689.04
Retirement Real Estate	229,218,473.09
Hedge Funds	937,628.17
Venture Capital and Partnerships	202,402,855.48
Pool Portfolio	(1,570,917.32)
GRAND TOTALS	2,011,609,728.46

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 October 31, 2023

Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
73100	Employees' Retirement System			
	Hedge Funds			
		ABS	329,790.64	
		Totals for Hedge Funds		329,790.64
	Retirement Equity & Fixed			
		CS McKee - Fixed	108,843,928.68	
		Fidelity Int Equity	10,776,450.00	
		Franklin Templeton - Fixed	0.00	
		Great Lakes Advisor	12,882,959.71	
		HGK INTL EQ	26,945,463.00	
		JPMorgan Chase	0.00	
		Lazard Asset Management	23,758,870.59	
		Lee Munder	24,068,937.86	
		Loomis Sayles - Fixed	39,615,029.64	
		Loomis Sayles Small Cap	25,047,473.63	
		Marathon Distressed Credit	12,806,025.00	
		Munder Capital Management	0.00	
		Northern Trust	14,962,103.81	
		Nuance Investments	12,505,429.00	
		PICTET International Equity Fu	0.00	
		PIMCO MF	10,303,103.09	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	10,911,162.68	
		SSGA Index Fund	53,248,913.29	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	66,761,280.95	
		Times Square Capital Managemen	15,549,458.74	
		Wedge Capital Management	0.00	
		Wells Capital Management	14,296,932.40	
		Totals for Retirement Equity & Fixed		483,283,522.07
	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	0.00	
		Morgan Stanley Prime Fund	42,480,326.85	
		Prudential -Prissa II	14,518,755.75	
		ValStone	1,642,278.00	
		Walton Street Real Estate Fund	2,301,127.00	
		Totals for Retirement Real Estate		70,605,877.60
	Venture Capital and Partnerships			
		ABS EM LP	18,107,799.00	
		Alidade Capital Fund IV, LP	1,832,622.00	
		BlackRock IX LP	10,120,221.00	
		Bloomfield Capital V	7,870,059.14	
		Capital Dynamics	1,467,880.00	
		Churchill Middle Market	3,786,384.00	
		HIG Fund IV	8,397,864.00	
		Hamilton Lane Secondary Fund V	8,650,105.00	
		PASF IV	9,958,207.00	
		Totals for Venture Capital and Partnerships		70,191,141.14
		Totals for Employees' Retirement System		624,410,331.45
73200	VEBA Trust			
	Hedge Funds			
		ABS	607,837.53	
		Totals for Hedge Funds		607,837.53
	Retirement Equity & Fixed			
		CS McKee - Fixed	237,015,740.25	
		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 October 31, 2023

Page 2

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	56,547,627.49	
		Lee Munder	49,801,229.46	
		Loomis Sayles - Fixed	122,457,959.45	
		Loomis Sayles Small Cap	49,475,731.18	
		Marathon Distressed Credit	23,782,618.00	
		Munder Capital Management	0.00	
		Northern Trust	23,113,146.42	
		Nuance Investments	22,885,566.02	
		PICTET International Equity Fu	0.00	
		PIMCO MF	43,744,754.19	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	26,149,138.21	
		SSGA Index Fund	126,942,847.00	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	151,547,461.66	
		Times Square Capital Managemen	32,869,117.31	
		Van Mid Core VO	26,500,830.06	
		Wedge Capital Management	0.00	
		Wells Capital Management	29,120,754.46	
		Totals for Retirement Equity & Fixed		1,078,090,902.16
	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	32,676.19	
		Macquarie Infrastructure Partn	1.00	
		Morgan Stanley Prime Fund	82,643,674.23	
		Prudential -Prissa II	55,399,704.07	
		ValStone	2,463,417.00	
		Walton Street Real Estate Fund	4,602,265.00	
		Totals for Retirement Real Estate		158,612,595.49
	Venture Capital and Partnerships			
		ABS EM LP	36,215,597.00	
		Alidade Capital Fund IV, LP	5,497,867.00	
		BlackRock IX LP	16,867,034.00	
		Bloomfield Capital V	14,756,361.34	
		Capital Dynamics	4,403,636.00	
		Churchill Middle Market	6,310,640.00	
		HIG Fund IV	15,596,032.00	
		Hamilton Lane Secondary Fund V	15,137,689.00	
		PASF IV	17,426,858.00	
		Totals for Venture Capital and Partnerships		132,211,714.34
		Totals for VEBA Trust		1,369,523,049.52
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	9,042,363.39	
		JPMorgan Chase	0.00	
		SSGA Index Fund	10,204,901.42	
		Totals for Retirement Equity & Fixed		19,247,264.81
		Totals for Superseding Trust		19,247,264.81
GRAND TOTALS:				2,013,180,645.78



Oakland County Investment Pool
Fund 73100 - Employees Retirement System
Cash
October 31, 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	10/01/2023	-5,503,849.37	-5,503,849.37	2.000	1.972	1.999
Subtotal and Average				-5,503,849.37	-5,503,849.37		1.972	2.000
Total Cash Average				-5,503,849.37	-5,503,849.37		1.972	2.000
Total Cash and Investments				-5,503,849.37				

Fund 73200 - VEBA Trust
Cash
October 31, 2023

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS73200	73200	Pooled Investments	10/01/2023	3,937,369.21	3,937,369.21	2.000	1.972	1.999
Subtotal and Average				3,937,369.21	3,937,369.21		1.972	2.000
Total Cash Average				3,937,369.21	3,937,369.21		1.972	2.000
Total Cash and and Investments				3,937,369.21				

Fund 73310 - Superseding Trust
Cash
October 31, 2023

CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS	73310	Pooled Investments	10/01/2023	-4,437.16	-4,437.16	2.003	1.975	2.003
Subtotal and Average				-4,437.16	-4,437.16		1.976	2.003
Total Cash Average				-4,437.16	-4,437.16		1.976	2.003
Total Cash and and Investments				-4,437.16				

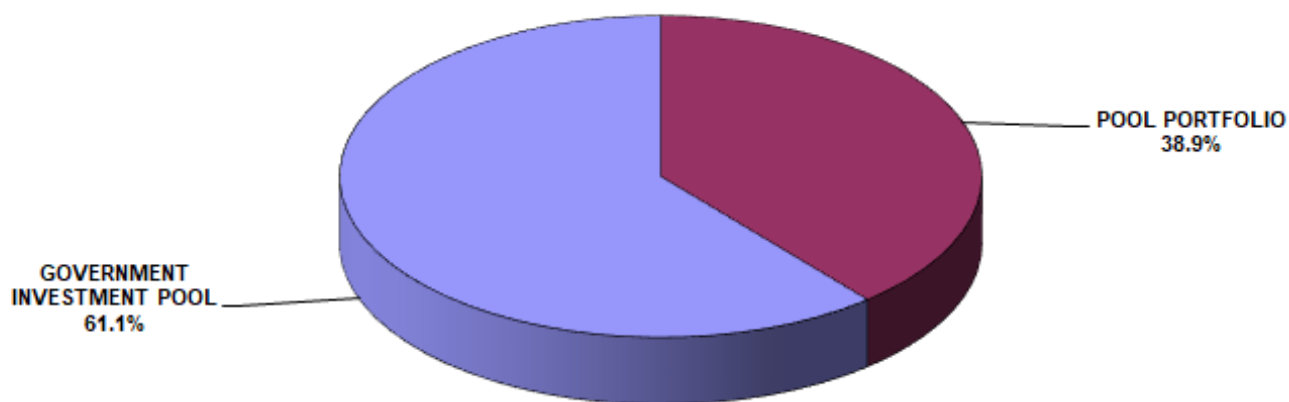
Road Commission
For
Oakland County



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of October 31, 2023

Type	Current Original Cost
Governmental Investment Pool	61,693,297.48
Pool Portfolio	39,245,988.78
GRAND TOTALS:	<u>100,939,286.26</u>

**Road Commission
for
Oakland County**



Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of October 31, 2023

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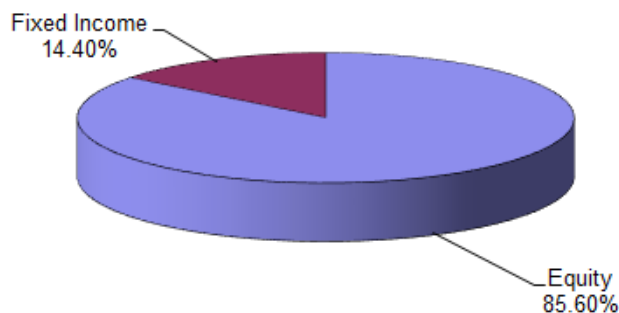
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		Imprest Cash	2,800.00	
		MI CLASS	51,448,336.16	
		Totals for Governmental Investment Pool		51,451,136.16
		Totals for Road Commission Fund		51,451,136.16
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:				61,693,297.48



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of October 31, 2023

Type	Current Original Cost
Retirement Equity & Fixed	230,074,108.89
GRAND TOTALS:	230,074,108.89

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of October 31, 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	93,600,483.76	
		Cumberland Advisors Inc fixed	28,604,709.45	
		Harding Loevner LP Intl	13,109,793.19	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	24,077,548.75	
		Receipt & Disburse Cash Acct	3,357,289.37	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		162,750,926.87
		Totals for Road Commission Retirement		162,750,926.87
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	4,301,709.98	
		Cash Account	1,180,167.10	
		Commingled Mutual Fund Acct	43,297,436.09	
		Garcia Hamilton & Associates	13,930,820.45	
		Harding Loevner LP Intl	4,613,048.40	
		Totals for Retirement Equity & Fixed		67,323,182.02
		Totals for Road Commission Retiree Health		67,323,182.02
GRAND TOTALS:				230,074,108.89