



FINANCIAL REPORT OF INVESTMENTS

February 29, 2024

PREPARED BY:

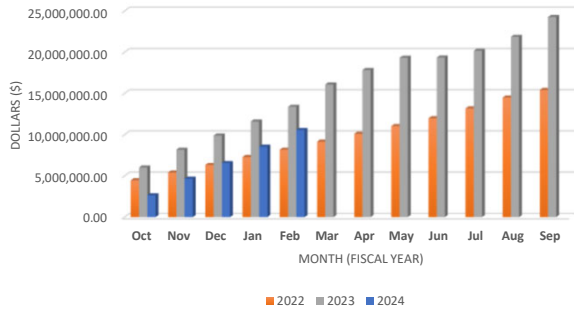
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

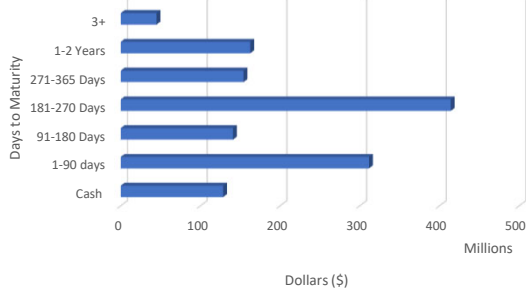
INTEREST EARNED



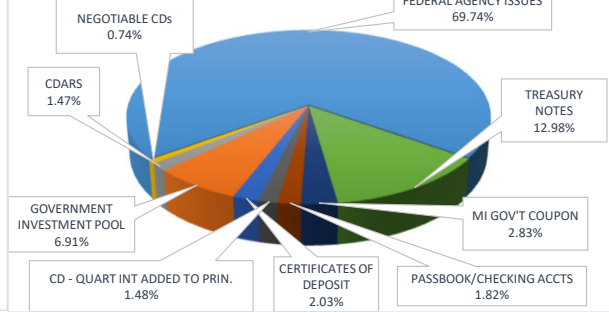
Type	Current Original Cost
Certificates of Deposit - Bank	27,500,000.00
Negotiable CDs	10,000,000.00
Federal Agency Issues - Coupon	946,000,114.03
Governmental Investment Pool	93,744,478.02
MI Gov't Coupon	38,445,739.05
Passbook/Checking Accounts	24,649,461.68
Treasury Notes	176,012,325.54
CDARS	20,000,000.00
CD - Quart Int added to Prin.	20,139,277.79
GRAND TOTALS:	1,356,491,396.11

Diversification

Diversification by Maturity Date

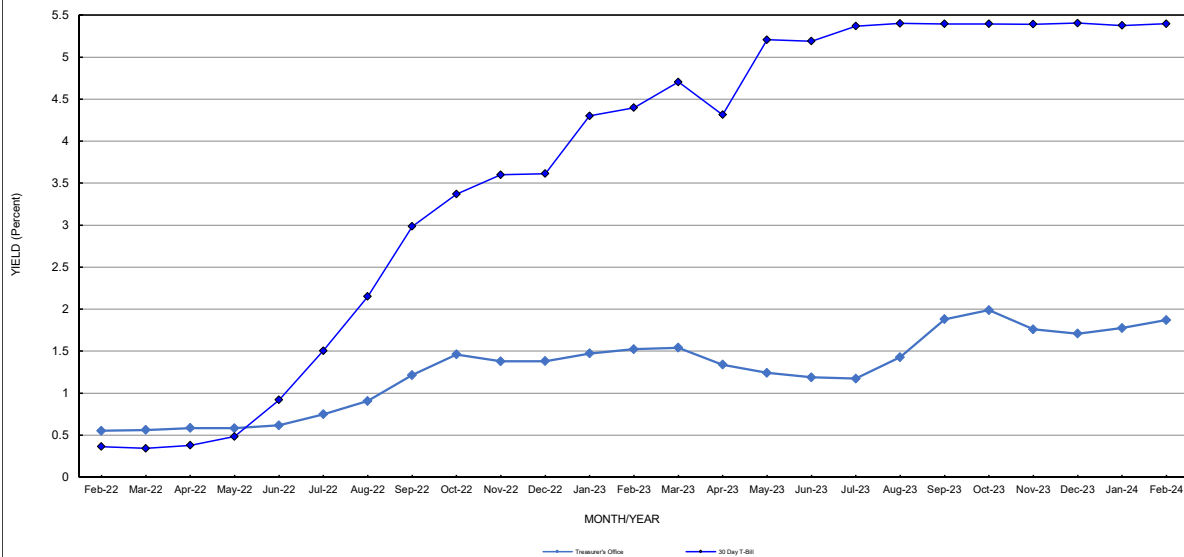


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 02/29/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Certificates of Deposit - Bank													
14630	127443	Waterford Bank, N.A.	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00			0.38	4.750	4	03/05/2024	0.010
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	57	04/27/2024	0.156
501029276	127442	Huron Valley State Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.15	4.450	92	06/01/2024	0.252
39824	127445	The State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.350	307	01/02/2025	0.841
8800037861	127452	First State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.250	343	02/07/2025	0.939
Subtotal			27,500,000.00	27,500,000.00	27,500,000.00	27,500,000.00			2.07	5.128	244		0.670
Governmental Investment Pool													
MI 01 0047 0003	111745	MI Class	49,808,227.83	49,808,227.83	49,808,227.83	49,808,227.83			3.73	5.450	1		0.000
01381917549	125359	Huntington Pool and Securities	13,097,158.83	13,097,158.83	13,097,158.83	13,097,158.83			0.98	5.250	1		0.000
2625868	126072	Northern Trust MM	30,839,091.36	30,839,091.36	30,839,091.36	30,839,091.36			2.31	5.207	1		0.000
Subtotal			93,744,478.02	93,744,478.02	93,744,478.02	93,744,478.02			7.02	5.342	1		0.000
Negotiable CDs													
316777ZD6	127453	Fifth Third Sec,	10,000,000.00	10,000,000.00	9,985,337.40	10,000,000.00			0.75	5.106	356	02/20/2025	0.975
Subtotal			10,000,000.00	10,000,000.00	9,985,337.40	10,000,000.00			0.75	5.106	356		0.975
Federal Agency Issues - Coupon													
3133EMSD5	127126	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	0.250	0	03/01/2024	0.000
31422XCD2	127131	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,990,390.70	9,990,390.70			0.75	4.720	7	03/08/2024	0.019
3130ALJ70	127134	Federal Home Loan Bank	20,000,000.00	20,000,000.00	19,969,431.20	19,969,431.20			1.50	4.984	11	03/12/2024	0.030
3133EMTD4	127135	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,988,714.55	4,988,714.55			0.37	5.790	14	03/15/2024	0.038
3130ALKS2	127136	Federal Home Loan Bank	10,000,000.00	9,999,870.37	9,980,021.10	9,980,021.10			0.75	5.171	14	03/15/2024	0.038
31422XUA8	127344	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,988,153.15	4,988,153.15			0.37	14.462	21	03/22/2024	0.057
3130ALU77	127147	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,962,877.80	9,962,877.80			0.75	5.134	27	03/28/2024	0.073
3130ALLM4	127144	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,981,438.90	4,981,438.90			0.37	5.134	27	03/28/2024	0.073
3134GXYZ1	127415	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,981,141.90	10,000,000.00	AA	Aaa	0.75	5.607	27	03/28/2024	0.073
3134GXYZ1	127423	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,981,141.90	10,000,000.00	AA	Aaa	0.75	5.607	27	03/28/2024	0.073
31422XNR9	127274	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,976,456.75	4,976,456.75			0.37	5.442	34	04/04/2024	0.093
3130ALTJ3	127155	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,945,690.80	9,945,690.80			0.75	5.542	38	04/08/2024	0.104
3130ALTJ3	127154	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,945,690.80	9,945,690.80			0.75	5.542	38	04/08/2024	0.104

Portfolio OAK

AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 02/29/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Issues - Coupon													
3130ALRH9	127156	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,940,293.00	9,940,293.00			0.75	5.542	42	04/12/2024	0.115
3130ALWE0	127157	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,904,093.30	14,904,093.30			1.12	5.542	45	04/15/2024	0.123
3133EMXB3	127166	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,925,660.80	9,925,660.80	AA	Aaa	0.74	5.521	52	04/22/2024	0.142
3130ALXB5	127165	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,890,342.20	14,890,342.20	AA	Aaa	1.12	5.543	52	04/22/2024	0.142
3130ALXQ2	127167	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,917,939.00	9,917,939.00	AA	Aaa	0.74	5.543	59	04/29/2024	0.161
3130AM3D2	127169	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,916,372.80	9,916,372.80			0.74	5.542	59	04/29/2024	0.161
3130AM5Q1	127170	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,918,495.80	9,918,495.80	AA	Aaa	0.74	5.449	59	04/29/2024	0.161
3133ENCV0	127303	Federal Farm Credit Bank	10,000,000.00	9,999,661.11	9,916,881.80	9,916,881.80	AA	Aaa	0.74	5.530	62	05/02/2024	0.169
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,948,619.06	5,948,619.06	AA	Aaa	0.45	5.332	63	05/03/2024	0.172
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,906,341.90	9,906,341.90	AA	Aaa	0.74	5.529	66	05/06/2024	0.180
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,906,912.60	9,906,912.60	AA	Aaa	0.74	5.542	66	05/06/2024	0.180
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,904,702.70	9,904,702.70	AAA	Aaa	0.74	5.537	67	05/07/2024	0.183
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,913,510.10	9,913,510.10	AA	Aaa	0.74	5.333	68	05/08/2024	0.186
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,900,499.20	9,900,499.20	AA	Aaa	0.74	5.541	70	05/10/2024	0.191
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,890,983.40	9,890,983.40	AA	Aaa	0.74	5.541	77	05/17/2024	0.210
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,887,432.30	9,887,432.30	AA	Aaa	0.74	5.541	80	05/20/2024	0.219
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,882,106.90	9,882,106.90	AA	Aaa	0.74	5.542	84	05/24/2024	0.230
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,939,917.10	4,939,917.10	AA	Aaa	0.37	5.441	86	05/26/2024	0.235
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,942,896.55	4,942,896.55	AA	Aaa	0.37	5.451	89	05/29/2024	0.243
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,452,847.11	7,452,847.11	AA	Aaa	0.56	5.437	98	06/07/2024	0.268
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,931,070.50	4,931,070.50	AA	Aaa	0.37	5.433	101	06/10/2024	0.276
3130ATVC8	127440	Federal Home Loan Bank	10,100,000.00	10,082,179.61	10,083,305.91	10,083,305.91	AAA	Aaa	0.76	5.400	105	06/14/2024	0.287
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,926,670.65	4,926,670.65	AA	Aaa	0.37	5.439	108	06/17/2024	0.295
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,920,362.15	4,920,362.15	AA	Aaa	0.37	5.441	119	06/28/2024	0.326
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,920,458.45	4,920,458.45	AA	Aaa	0.37	5.385	119	06/28/2024	0.326
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,997,968.52	9,835,496.80	9,835,496.80	AA	Aaa	0.74	5.510	123	07/02/2024	0.336
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,903,554.10	4,903,554.10	AA	Aaa	0.37	5.520	140	07/19/2024	0.383
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,998,722.22	9,807,108.20	9,807,108.20	AA	Aaa	0.74	5.520	140	07/19/2024	0.383
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,001,468.05	4,904,447.55	4,904,447.55	AA	Aaa	0.37	5.361	144	07/23/2024	0.394
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,659,310.59	5,659,310.59	AA	Aaa	0.42	5.540	171	08/19/2024	0.468
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,883,768.20	4,883,768.20	AA	Aaa	0.37	5.540	171	08/19/2024	0.468
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,998,055.56	24,418,841.00	24,418,841.00	AA	Aaa	1.83	5.540	171	08/19/2024	0.468
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,886,270.00	4,886,270.00	AA	Aaa	0.37	5.479	171	08/19/2024	0.454
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,757,917.10	9,757,917.10	AA	Aaa	0.73	5.618	178	08/26/2024	0.472

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 02/29/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% 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	9,843,767.40	9,843,767.40			0.74	5.110	186	09/03/2024	0.488
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,636,434.35	14,636,434.35	AA	Aaa	1.10	5.405	186	09/03/2024	0.491
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,878,564.10	4,878,564.10	AA	Aaa	0.37	5.333	186	09/03/2024	0.491
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,878,564.10	4,878,564.10	AA	Aaa	0.37	5.333	186	09/03/2024	0.491
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,533,842.48	7,533,842.48	AA	Aaa	0.57	5.307	192	09/09/2024	0.508
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,780,105.61	5,780,105.61	AA	Aaa	0.43	5.285	193	09/10/2024	0.510
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,113,328.35	13,012,869.98	13,113,328.35	AAA	Aaa	0.98	5.294	196	09/13/2024	0.510
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,750,634.00	9,750,634.00	AA	Aaa	0.73	5.284	196	09/13/2024	0.518
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,632,210.49	2,563,795.43	2,563,795.43	AA	Aaa	0.19	5.389	198	09/15/2024	0.517
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,928,242.70	10,000,000.00	AAA	Aaa	0.75	5.289	203	09/20/2024	0.529
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,840,317.02	5,840,317.02	AA	Aaa	0.44	5.307	206	09/23/2024	0.546
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,605,245.15	14,605,245.15	AA	Aaa	1.09	5.299	207	09/24/2024	0.547
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,260,675.60	9,193,714.45	9,260,675.60	AA	Aaa	0.69	5.409	210	09/27/2024	0.547
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,726,424.60	9,726,424.60	AA	Aaa	0.73	5.380	210	09/27/2024	0.556
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,861,882.20	4,861,882.20	AA	Aaa	0.36	5.367	217	10/04/2024	0.575
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,585,919.30	14,585,919.30	AA	Aaa	1.09	5.302	217	10/04/2024	0.575
3130APA8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,571,742.35	14,571,742.35	AA	Aaa	1.09	5.276	228	10/15/2024	0.604
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,858,761.95	4,858,761.95	AA	Aaa	0.36	5.275	228	10/15/2024	0.604
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,851,802.25	4,851,802.25	AA	Aaa	0.36	5.344	231	10/18/2024	0.613
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,994,143.52	9,711,248.80	9,711,248.80	AA	Aaa	0.73	5.287	234	10/21/2024	0.621
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,997,005.21	14,566,873.20	14,566,873.20	AA	Aaa	1.09	5.287	234	10/21/2024	0.621
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,711,813.40	9,711,813.40	AA	Aaa	0.73	5.273	234	10/21/2024	0.621
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,866,699.85	4,866,699.85	AA	Aaa	0.37	5.173	234	10/21/2024	0.620
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,705,560.10	9,705,560.10	AA	Aaa	0.73	5.271	241	10/28/2024	0.639
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,708,120.50	9,708,120.50	AA	Aaa	0.73	5.271	241	10/28/2024	0.639
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,873,132.20	4,873,132.20	AA	Aaa	0.37	5.172	241	10/28/2024	0.638
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,746,264.40	9,746,264.40	AA	Aaa	0.73	5.172	241	10/28/2024	0.638
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,811,769.65	6,811,769.65	AA	Aaa	0.51	5.210	241	10/28/2024	0.638
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,825,008.26	5,825,008.26	AA	Aaa	0.44	5.329	241	10/28/2024	0.639
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,862,122.40	4,862,122.40	AA	Aaa	0.36	5.173	242	10/29/2024	0.641
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,702,203.40	9,702,203.40	AA	Aaa	0.73	5.268	252	11/08/2024	0.666
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,864,757.45	4,864,757.45	AA	Aaa	0.37	5.191	252	11/08/2024	0.666
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,999,412.04	4,847,654.35	4,847,654.35	AA	Aaa	0.36	5.196	259	11/15/2024	0.685
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,698,159.60	9,698,159.60	AA	Aaa	0.73	5.265	262	11/18/2024	0.693

Portfolio OAK
AP

Run Date: 03/26/2024 - 12:17

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 02/29/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Federal Agency Issues - Coupon													
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,692,617.00	9,692,617.00	AA	Aaa	0.73	5.265	262	11/18/2024	0.693
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,853,620.95	4,853,620.95	AA	Aaa	0.36	5.168	266	11/22/2024	0.704
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,831,563.75	4,831,563.75	AA	Aaa	0.36	5.094	318	01/13/2025	0.842
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,835,523.70	4,835,523.70	AA	Aaa	0.36	5.118	319	01/14/2025	0.844
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,879,611.80	10,000,000.00	AAA	Aaa	0.75	5.406	327	01/22/2025	0.858
3130AXLP1	127437	Federal Home Loan Bank	20,000,000.00	20,000,000.00	20,044,827.40	20,000,000.00	AAA	Aaa	1.50	5.132	346	02/10/2025	0.890
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,939,081.50	5,000,000.00	AA	Aaa	0.38	5.285	362	02/26/2025	0.951
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,739,372.01	14,092,442.64	14,092,442.64	AA	Aaa	1.06	5.084	367	03/03/2025	0.976
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,721,895.50	9,721,895.50			0.73	4.837	371	03/07/2025	0.977
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,998,869.05	4,770,561.75	4,770,561.75	AA	Aaa	0.36	5.080	385	03/21/2025	1.025
3134GXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,693,771.60	9,693,771.60			0.73	5.190	389	03/25/2025	1.023
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,576,060.30	9,576,060.30	AA	Aaa	0.72	4.772	396	04/01/2025	1.052
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,576,060.30	9,576,060.30	AA	Aaa	0.72	4.772	396	04/01/2025	1.052
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,555,145.00	9,555,145.00	AA	Aaa	0.72	4.770	416	04/21/2025	1.107
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,999,347.98	4,764,518.15	4,764,518.15	AA	Aaa	0.36	4.955	423	04/28/2025	1.124
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,706,095.52	5,706,095.52	AA	Aaa	0.43	4.817	465	06/09/2025	1.236
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,926,763.85	5,000,000.00	AA	Aaa	0.38	5.036	543	08/26/2025	1.420
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,992,326.90	10,000,000.00	AA	Aaa	0.75	4.053	571	09/23/2025	1.473
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,997,374.54	9,894,578.20	9,997,374.54	AA	Aaa	0.75	5.210	574	09/26/2025	1.465
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,997,238.89	9,384,387.50	9,384,387.50	AA	Aaa	0.70	4.798	577	09/29/2025	1.529
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,904,150.60	10,000,000.00	AA	Aaa	0.75	5.142	578	09/30/2025	1.477
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,194,210.91	2,978,719.33	2,978,719.33	AA	Aaa	0.22	4.976	606	10/28/2025	1.609
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,252,211.70	9,252,211.70	AA	Aaa	0.69	4.701	732	03/03/2026	1.939
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,701,005.45	4,701,005.45	AA	Aaa	0.35	4.025	759	03/30/2026	2.006
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,262,091.40	9,262,091.40	AA	Aaa	0.69	4.778	759	03/30/2026	2.006
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,611,847.65	4,611,847.65	AA	Aaa	0.35	4.752	809	05/19/2026	2.139
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,070,258.00	9,070,258.00	AA	Aaa	0.68	4.570	1,124	03/30/2027	2.941
Subtotal			946,048,000.00	946,000,114.03	926,252,332.79	926,945,260.10			69.52	5.266	217		0.575

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 02/29/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Treasury Notes													
91282CCG4	127280	US Treasury Note	5,000,000.00	4,996,086.15	4,926,953.10	4,926,953.10			0.37	5.355	106	06/15/2024	0.290
91282CCL3	127266	US Treasury Note	10,000,000.00	9,996,803.13	9,818,359.40	9,818,359.40			0.74	5.346	136	07/15/2024	0.372
91282CCT6	127263	US Treasury Note	5,500,000.00	5,498,347.40	5,378,828.13	5,378,828.13			0.40	5.307	167	08/15/2024	0.457
91282YE4	127219	US Treasury Note	5,500,000.00	5,523,519.51	5,391,718.75	5,391,718.75			0.40	5.270	183	08/31/2024	0.501
91282CCX7	127262	US Treasury Note	10,000,000.00	9,995,264.03	9,741,406.20	9,741,406.20	AAA	Aaa	0.73	5.306	198	09/15/2024	0.523
91282CCX7	127243	US Treasury Note	15,000,000.00	14,994,905.47	14,612,109.30	14,612,109.30	AAA	Aaa	1.10	5.306	198	09/15/2024	0.523
91282YH7	127391	US Treasury Note	15,000,000.00	14,814,714.33	14,680,664.10	14,680,664.10			1.10	5.250	213	09/30/2024	0.563
91282YH7	127265	US Treasury Note	10,000,000.00	10,057,711.75	9,787,109.40	9,787,109.40			0.73	5.250	213	09/30/2024	0.563
91282Y5	127248	US Treasury Note	5,500,000.00	5,553,914.42	5,402,031.25	5,402,031.25			0.41	5.264	213	09/30/2024	0.561
91282CDB4	127287	US Treasury Note	15,000,000.00	14,999,530.65	14,580,468.75	14,580,468.75			1.09	5.254	228	10/15/2024	0.605
91282CDB4	127294	US Treasury Note	20,000,000.00	19,984,561.62	19,440,625.00	19,440,625.00			1.46	5.254	228	10/15/2024	0.605
91282YM6	127279	US Treasury Note	5,500,000.00	5,532,675.83	5,367,441.42	5,367,441.42			0.40	5.218	244	10/31/2024	0.644
91282G38	127313	US Treasury Note	5,000,000.00	5,051,362.82	4,898,632.80	4,898,632.80			0.37	5.219	259	11/15/2024	0.682
91282YV6	127449	US Treasury Note	10,000,000.00	9,759,619.46	9,730,468.80	9,730,468.80	AAA	Aaa	0.73	5.200	274	11/30/2024	0.725
91282CDN8	127441	US Treasury Note	20,000,000.00	19,355,734.34	19,362,500.00	19,355,734.34	AAA	Aaa	1.45	5.178	289	12/15/2024	0.767
91282CGD74	127450	US Treasury Note	20,000,000.00	19,897,574.63	19,854,687.60	19,897,574.63	AAA	Aaa	1.49	5.155	305	12/31/2024	0.800
Subtotal			177,000,000.00	176,012,325.54	172,974,004.00	173,010,125.37			12.97	5.246	228		0.606
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	27	03/28/2024	0.073
1028627498	127457	Citizens State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.100	363	02/27/2025	0.958
Subtotal			20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00			1.50	5.050	195		0.515
MI Gov't Coupon													
279196CW7	127436	Ecorse Public School Muni Bond	3,375,000.00	3,248,971.82	3,263,535.90	3,248,971.82			0.24	5.045	426	05/01/2025	1.123
093834CL	127451	Charter Twp of Bloomfield	300,000.00	285,301.87	285,301.87	285,301.87			0.02	4.419	791	05/01/2026	2.070
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	33,792,579.60	34,000,000.00	AAA	Aaa	2.55	4.736	1,126	04/01/2027	2.792
182252XG6	127455	Clarkston Community Schools	1,000,000.00	911,465.36	906,656.40	911,465.36	AA		0.07	4.649	1,522	05/01/2028	3.877
Subtotal			38,675,000.00	38,445,739.05	38,248,073.77	38,445,739.05			2.88	4.758	1,073		2.671

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 02/29/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's	% of Portfolio	Current Yield	Days to Maturity	Maturity Date	Modified Duration
Passbook/Checking Accounts													
3310301	127070	CIBC	904,711.52	904,711.52	904,711.52	904,711.52			0.07	5.300	1		0.000
3144078	127425	Waterford Bank, N.A.	2,042,389.21	2,042,389.21	2,042,389.21	2,042,389.21			0.15	4.590	1		0.000
101093342	125366	Flagstar Pool	112,681.84	112,681.84	112,681.84	112,681.84			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	236,853.47	236,853.47	236,853.47	236,853.47			0.02	0.500	1		0.000
11211082	127069	Horizon Bank	107,095.28	107,095.28	107,095.28	107,095.28			0.01	0.120	1		0.000
50010511	126719	The State Bank	5,590,476.97	5,590,476.97	5,590,476.97	5,590,476.97			0.42	5.300	1		0.000
850008	127324	Citizens State Bank	106,908.76	106,908.76	106,908.76	106,908.76			0.01	5.250	1		0.000
1000475853	127424	Choice One Bank	15,293,155.25	15,293,155.25	15,293,155.25	15,293,155.25			1.15	4.600	1		0.000
2495337333	127426	Community Unity Bank	254,091.04	254,091.04	254,091.04	254,091.04			0.02	4.150	1		0.000
Subtotal			24,649,461.68	24,649,461.68	24,649,461.68	24,649,461.68			1.86	4.722	1		0.000
CD - Quart int added to Prin.													
68459201	127444	CIBC	10,139,277.79	10,139,277.79	10,139,277.79	10,139,277.79			0.76	5.450	283	12/09/2024	0.000
68016581	127446	CIBC	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.350	307	01/02/2025	0.000
Subtotal			20,139,277.79	20,139,277.79	20,139,277.79	20,139,277.79			1.51	5.400	294		0.000
Report Total			1,357,756,217.49	1,356,491,396.11	1,333,492,965.45	1,334,434,342.01			100.08	5.239	227		.58420

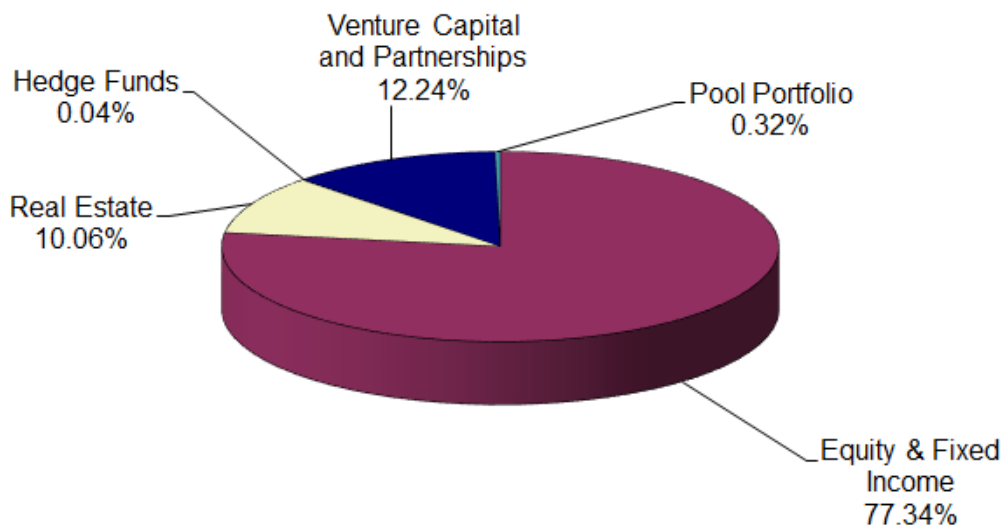
† = Duration can not be calculated on these investments due to incomplete Market price data.

Oakland County
Retirement System

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of February 29, 2024

Type	Current Original Cost
Retirement Equity & Fixed	1,709,795,826.29
Retirement Real Estate	222,353,334.20
Hedge Funds	937,628.12
Venture Capital and Partnerships	270,661,666.36
Pool Portfolio	7,075,589.53
GRAND TOTALS	2,210,824,044.50

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 February 29, 2024

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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	117,565,467.18	
		Fidelity Int Equity	12,624,890.75	
		Franklin Templeton - Fixed	0.00	
		Great Lakes Advisor	0.00	
		HGK INTL EQ	30,270,663.00	
		JPMorgan Chase	0.00	
		Lazard Asset Management	28,211,074.95	
		Lee Munder	28,184,042.89	
		Loomis Sayles - Fixed	43,013,320.65	
		Loomis Sayles Small Cap	30,708,188.36	
		Marathon Distressed Credit	11,848,777.00	
		Munder Capital Management	0.00	
		Northern Trust	1,536,158.36	
		Nuance Investments	0.00	
		PICTET International Equity Fu	0.00	
		PIMCO MF	2,007,572.15	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	22,849,179.68	
		SSGA Index Fund	64,786,915.27	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	82,673,863.62	
		Times Square Capital Managemen	21,464,914.71	
		Wedge Capital Management	0.00	
		Wells Capital Management	15,866,762.41	
		Totals for Retirement Equity & Fixed		513,611,790.98
	Retirement Real Estate			
		AEW PARTNERS RE VII	1,074,046.00	
		Alidade Capital Fund IV, LP	4,048,322.00	
		DUNE REAL ESTATE	4,495,639.00	
		JPMorgan European Property Fun	0.00	
		Morgan Stanley Prime Fund	41,543,741.51	
		Prudential -Prissa II	13,738,295.89	
		ValStone	1,589,565.00	
		Walton Street Real Estate Fund	2,212,288.00	
		Totals for Retirement Real Estate		68,701,897.40
	Venture Capital and Partnerships			
		ABS EM LP	18,596,105.00	
		Alidade Capital Fund IV, LP	1,832,622.00	
		BlackRock IX LP	10,559,296.00	
		Bloomfield Capital V	8,067,543.00	
		Capital Dynamics	1,704,362.00	
		Churchill Middle Market	3,690,421.00	
		HIG Fund IV	9,214,006.00	
		Hamilton Lane Secondary Fund V	7,613,750.00	
		Kennedy Capital	17,159,196.17	
		MT DS C F II (MDFCII)	1,300,000.00	
		PASF IV	9,714,022.00	
		Totals for Venture Capital and Partnerships		89,451,323.17
		Totals for Employees' Retirement System		672,094,802.19
73200	VEBA Trust			
	Hedge Funds			
		ABS	607,837.48	
		Totals for Hedge Funds		607,837.48
	Retirement Equity & Fixed			
		Boyd Wttrsn Intm FI	19,814,279.20	



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of February 29, 2024

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Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		CS McKee - Fixed	255,664,520.88	
		Fidelity Int Equity	0.00	
		Franklin Templeton - Fixed	0.00	
		HGK INTL EQ	63,063,881.00	
		JPMorgan Chase	0.00	
		Lazard Asset Management	67,165,891.96	
		Lee Munder	48,151,886.30	
		Loomis Sayles - Fixed	132,928,749.93	
		Loomis Sayles Small Cap	50,012,343.85	
		Marathon Distressed Credit	22,004,872.00	
		Munder Capital Management	0.00	
		NIS Intm FI	19,757,974.72	
		Northern Trust	6,162,236.52	
		Nuance Investments	0.00	
		PICTET International Equity Fu	0.00	
		PIMCO MF	42,607,551.98	
		RBC Global Asset Management (U	0.00	
		Reinhart Partners	43,705,659.48	
		SSGA Index Fund	154,248,519.47	
		Seizert Capital Partner, LLC	0.00	
		T. Rowe Price	171,353,070.62	
		Times Square Capital Managemen	47,085,974.82	
		Van Mid Core VO	0.00	
		Wedge Capital Management	0.00	
		Wells Capital Management	32,318,267.97	
		Totals for Retirement Equity & Fixed		1,176,045,680.70
	Retirement Real Estate			
		AEW PARTNERS RE VII	2,148,084.00	
		Alidade Capital Fund IV, LP	2,428,993.00	
		DUNE REAL ESTATE	8,991,295.00	
		Hamilton Lane Secondary Fund V	0.00	
		Macquarie European Infrastruct	26,530.15	
		Macquarie Infrastructure Partn	0.00	
		Morgan Stanley Prime Fund	80,821,342.99	
		Prudential -Prissa II	52,426,264.66	
		ValStone	2,384,351.00	
		Walton Street Real Estate Fund	4,424,576.00	
		Totals for Retirement Real Estate		153,651,436.80
	Venture Capital and Partnerships			
		ABS EM LP	37,192,209.00	
		Alidade Capital Fund IV, LP	5,497,867.00	
		BlackRock IX LP	17,598,826.00	
		Bloomfield Capital V	15,126,643.00	
		Capital Dynamics	5,113,081.00	
		Churchill Middle Market	6,150,702.00	
		HIG Fund IV	17,111,725.00	
		Hamilton Lane Secondary Fund V	13,324,069.00	
		Kennedy Capital	44,495,683.19	
		MT DS C F II (MDFCII)	2,600,000.00	
		PASF IV	16,999,538.00	
		Totals for Venture Capital and Partnerships		181,210,343.19
		Totals for VEBA Trust		1,511,515,298.17
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	9,753,461.68	
		JPMorgan Chase	0.00	
		SSGA Index Fund	10,384,892.93	
		Totals for Retirement Equity & Fixed		20,138,354.61
		Totals for Superseding Trust		20,138,354.61

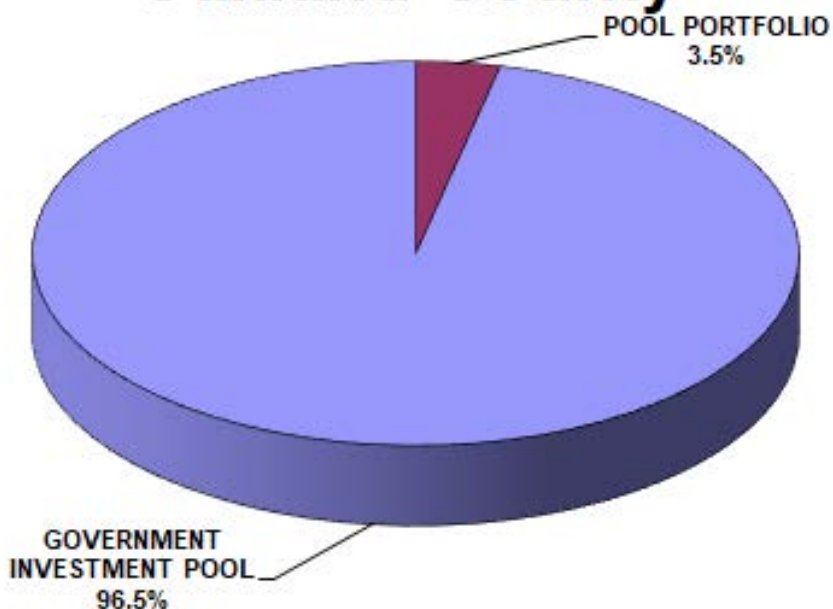
Road Commission
For
Oakland County



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of February 29, 2024

Type	Current Original Cost
Governmental Investment Pool	93,111,148.74
Pool Portfolio	3,419,878.11
GRAND TOTALS:	<u>96,531,026.85</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 February 29, 2024

Page 1

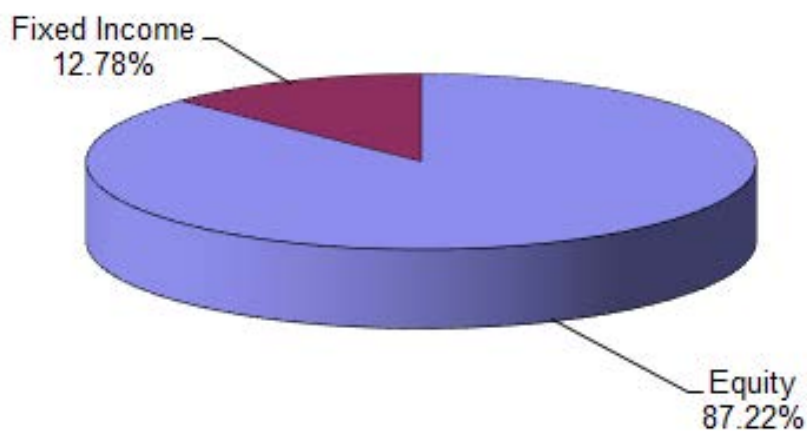
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	Certificates of Deposit - Bank			
		First State Bank	10,000,000.00	
		The State Bank	20,000,000.00	
		Totals for Certificates of Deposit - Bank		30,000,000.00
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		Imprest Cash	2,800.00	
		MI CLASS	52,642,196.65	
		Totals for Governmental Investment Pool		52,644,996.65
		Totals for Road Commission Fund		82,644,996.65
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,466,152.09	
		Totals for Governmental Investment Pool		10,466,152.09
		Totals for Road Commission Special Assmnt		10,466,152.09
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:				93,111,148.74



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of February 29, 2024

Type	Current Original Cost
Retirement Equity & Fixed	271,504,296.17
GRAND TOTALS:	271,504,296.17

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of February 29, 2024

Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95234	Road Commission Retirement			
	Retirement Equity & Fixed			
		Comerica Bond Index Fund	0.00	
		Commingled Mutual Fund Acct	122,727,433.52	
		Cumberland Advisors Inc fixed	30,719,703.08	
		Harding Loevner LP Intl	14,518,188.27	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	21,346,209.47	
		Receipt & Disburse Cash Acct	4,010,361.33	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		193,322,998.02
		Totals for Road Commission Retirement		193,322,998.02
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	2,733,885.12	
		Cash Account	-20,825.47	
		Commingled Mutual Fund Acct	51,699,309.95	
		Garcia Hamilton & Associates	17,886,443.62	
		Harding Loevner LP Intl	5,882,484.93	
		Totals for Retirement Equity & Fixed		78,181,298.15
		Totals for Road Commission Retiree Health		78,181,298.15
GRAND TOTALS:				271,504,296.17