



FINANCIAL REPORT OF INVESTMENTS

April 30, 2024

PREPARED BY:

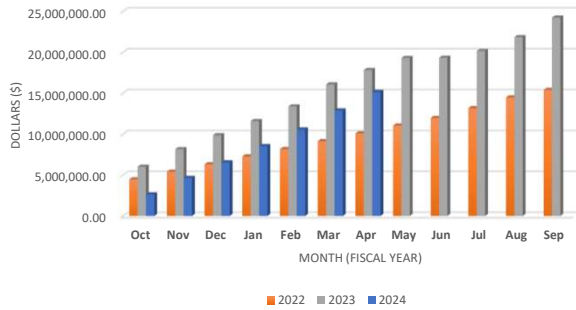
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

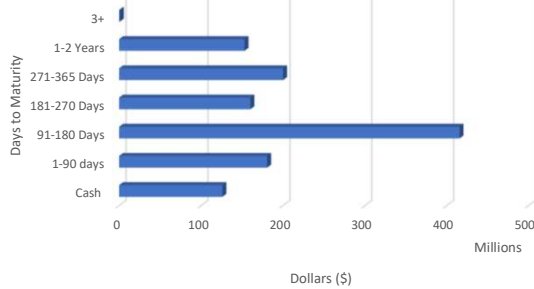
INTEREST EARNED



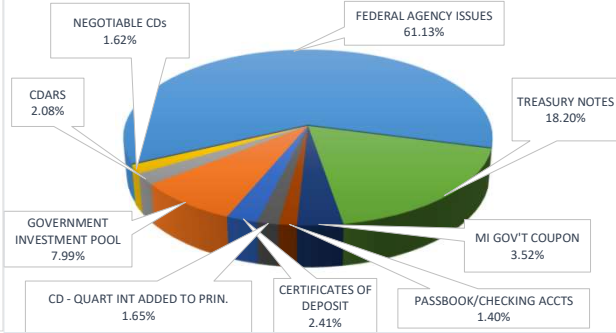
Type	Current Original Cost
Certificates of Deposit - Bank	29,821,332.99
Negotiable CDs	20,000,000.00
Federal Agency Issues - Coupon	756,015,971.63
Governmental Investment Pool	98,758,935.31
MI Gov't Coupon	43,468,833.86
Passbook/Checking Accounts	17,311,166.54
Treasury Notes	225,098,598.28
CDARS	25,755,239.03
CD - Quart Int added to Prin.	20,414,196.53
GRAND TOTALS:	1,236,644,274.17

Diversification

Diversification by Maturity Date

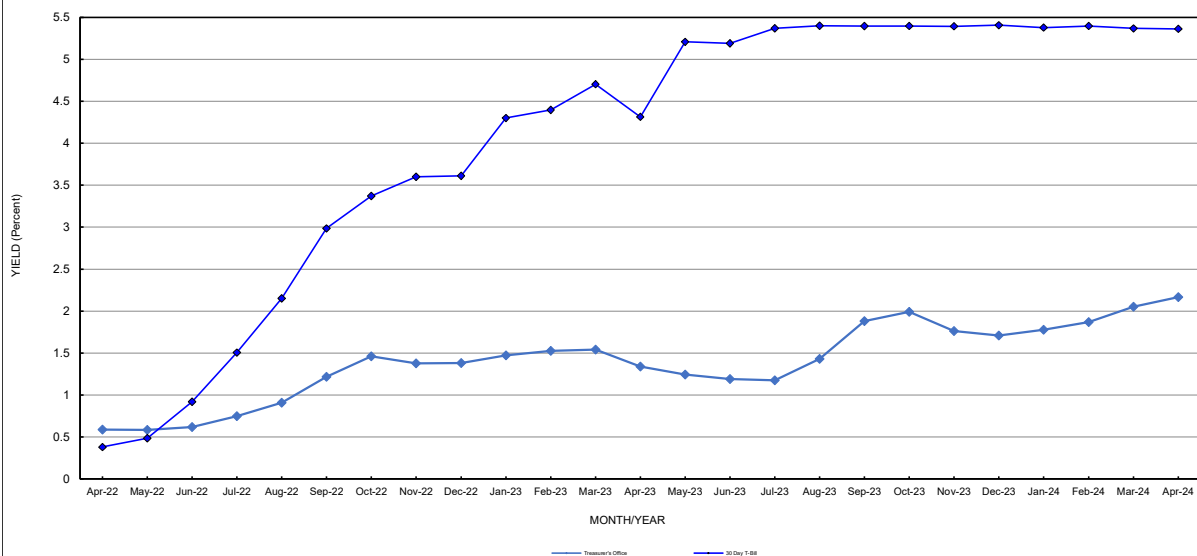


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2024

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													
501029276	127442	Huron Valley State Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.16	4.450	31	06/01/2024	0.084
836734	127459	Waterford Bank, N.A.	5,059,446.26	5,059,446.26	5,059,446.26	5,059,446.26			0.42	4.750	127	09/05/2024	0.347
0001972551	127469	Cornerstone Community Fin CU	250,000.00	250,000.00	250,000.00	250,000.00	A-1	P-1	0.02	5.250	167	10/15/2024	0.457
10000000650	127475	First Independence Bank	511,886.73	511,886.73	511,886.73	511,886.73	A-1	P-1	0.04	4.750	179	10/27/2024	0.490
39824	127445	The State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.82	5.350	246	01/02/2025	0.673
8800037861	127452	First State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.82	5.250	282	02/07/2025	0.772
655641	127462	F&M Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.16	5.200	314	03/11/2025	0.860
Subtotal			29,821,332.99	29,821,332.99	29,821,332.99	29,821,332.99			2.44	5.133	226		0.618
Governmental Investment Pool													
MI 01 0047 0003	111745	MI Class	19,415,431.77	19,415,431.77	19,415,431.77	19,415,431.77			1.59	5.390	1		0.000
01381917549	125359	Huntington Pool and Securities	13,211,791.67	13,211,791.67	13,211,791.67	13,211,791.67			1.08	5.250	1		0.000
2625868	126072	Northern Trust MM	66,131,711.87	66,131,711.87	66,131,711.87	66,131,711.87			5.42	5.207	1		0.000
Subtotal			98,758,935.31	98,758,935.31	98,758,935.31	98,758,935.31			8.09	5.249	1		0.000
Negotiable CDs													
316777ZD6	127453	Fifth Third Sec,	10,000,000.00	10,000,000.00	9,968,700.80	10,000,000.00			0.82	5.349	295	02/20/2025	0.808
316777ZG9	127470	Fifth Third Sec,	10,000,000.00	10,000,000.00	9,981,364.70	10,000,000.00			0.82	5.363	331	03/28/2025	0.906
Subtotal			20,000,000.00	20,000,000.00	19,950,065.50	20,000,000.00			1.64	5.356	313		0.857
Federal Agency Issues - Coupon													
3133ENC0	127303	Federal Farm Credit Bank	10,000,000.00	9,999,994.44	9,998,680.40	9,998,680.40	AA	Aaa	0.82	3.036	1	05/02/2024	0.002
31422XEG3	127175	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,998,386.84	5,998,386.84	AA	Aaa	0.49	3.620	2	05/03/2024	0.005
3133EMYR7	127178	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,992,829.30	9,992,829.30	AA	Aaa	0.82	4.672	5	05/06/2024	0.013
3130AM5C2	127177	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,993,185.10	9,993,185.10	AA	Aaa	0.82	4.503	5	05/06/2024	0.013
31422XGD8	127180	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,991,545.80	9,991,545.80	AAA	Aaa	0.82	4.713	6	05/07/2024	0.016
31422XPQ9	127307	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,991,210.00	9,991,210.00	AA	Aaa	0.82	4.664	7	05/08/2024	0.019
3130AM6N7	127181	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,987,631.60	9,987,631.60	AA	Aaa	0.82	4.825	9	05/10/2024	0.024
3130AMBZ4	127183	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,978,101.70	9,978,101.70	AA	Aaa	0.82	5.029	16	05/17/2024	0.043
3130AMBW1	127186	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,974,162.50	9,974,162.50	AA	Aaa	0.82	5.074	19	05/20/2024	0.052
3130AMDM1	127187	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,968,805.70	9,968,805.70	AA	Aaa	0.82	5.116	23	05/24/2024	0.063

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2024

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													
31422XGP1	127188	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,982,705.15	4,982,705.15	AA	Aaa	0.41	5.149	25	05/26/2024	0.068
31422XQC9	127321	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,982,244.85	4,982,244.85	AA	Aaa	0.41	5.190	28	05/29/2024	0.076
3130AMQR6	127193	Federal Home Loan Bank	7,555,000.00	7,555,000.00	7,516,514.23	7,516,514.23	AA	Aaa	0.62	5.326	37	06/07/2024	0.101
3130AMJ52	127197	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,972,744.00	4,972,744.00	AA	Aaa	0.41	5.327	40	06/10/2024	0.109
3130ATVC8	127440	Federal Home Loan Bank	10,100,000.00	10,092,560.42	10,092,759.21	10,092,759.21	AAA	Aaa	0.83	5.367	44	06/14/2024	0.120
3130AMND0	127200	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,968,204.25	4,968,204.25	AA	Aaa	0.41	5.326	47	06/17/2024	0.128
31422XHZ8	127202	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,961,268.20	4,961,268.20	AA	Aaa	0.41	5.291	58	06/28/2024	0.158
31422XJB9	127201	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,961,217.30	4,961,217.30	AA	Aaa	0.41	5.347	58	06/28/2024	0.158
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,998,975.87	9,917,151.50	9,917,151.50	AA	Aaa	0.81	5.415	62	07/02/2024	0.169
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,999,277.78	9,891,718.30	9,891,718.30	AA	Aaa	0.81	5.407	79	07/19/2024	0.216
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,945,859.15	4,945,859.15	AA	Aaa	0.41	5.407	79	07/19/2024	0.216
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,000,847.74	4,943,146.75	4,943,146.75	AA	Aaa	0.41	5.437	83	07/23/2024	0.227
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,707,686.90	5,707,686.90	AA	Aaa	0.47	5.456	110	08/19/2024	0.301
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,998,750.00	24,627,575.50	24,627,575.50	AA	Aaa	2.02	5.456	110	08/19/2024	0.301
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,925,515.10	4,925,515.10	AA	Aaa	0.40	5.456	110	08/19/2024	0.301
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,928,133.60	4,928,133.60	AA	Aaa	0.40	5.371	110	08/19/2024	0.291
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,847,602.80	9,847,602.80	AA	Aaa	0.81	5.378	117	08/26/2024	0.310
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,747,301.90	14,747,301.90	AA	Aaa	1.21	5.499	125	09/03/2024	0.342
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,879,670.10	9,879,670.10			0.81	5.511	125	09/03/2024	0.342
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,916,177.45	4,916,177.45	AA	Aaa	0.40	5.394	125	09/03/2024	0.342
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,916,177.45	4,916,177.45	AA	Aaa	0.40	5.394	125	09/03/2024	0.342
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,587,630.81	7,587,630.81	AA	Aaa	0.62	5.497	131	09/09/2024	0.358
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,820,919.38	5,820,919.38	AA	Aaa	0.48	5.457	132	09/10/2024	0.361
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,120,100.74	13,040,830.72	13,120,100.74	AAA	Aaa	1.08	5.455	135	09/13/2024	0.369
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,819,200.00	9,819,200.00	AA	Aaa	0.81	5.469	135	09/13/2024	0.369
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,621,629.93	2,572,852.56	2,572,852.56	AA	Aaa	0.21	5.490	137	09/15/2024	0.375
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,946,719.00	10,000,000.00	AAA	Aaa	0.82	5.325	142	09/20/2024	0.389
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,883,312.78	5,883,312.78	AA	Aaa	0.48	5.429	145	09/23/2024	0.397
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,724,406.50	14,724,406.50	AA	Aaa	1.21	5.186	146	09/24/2024	0.400
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,262,226.40	9,205,669.54	9,262,226.40	AA	Aaa	0.76	5.610	149	09/27/2024	0.408
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,810,945.30	9,810,945.30	AA	Aaa	0.80	5.186	149	09/27/2024	0.408
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,899,475.45	4,899,475.45	AA	Aaa	0.40	5.366	156	10/04/2024	0.427
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,686,933.95	14,686,933.95	AA	Aaa	1.20	5.492	156	10/04/2024	0.427
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,669,629.50	14,669,629.50	AA	Aaa	1.20	5.475	167	10/15/2024	0.457

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2024

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													
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,891,236.45	4,891,236.45	AA	Aaa	0.40	5.464	167	10/15/2024	0.457
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,889,329.55	4,889,329.55	AA	Aaa	0.40	5.361	170	10/18/2024	0.465
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,995,671.30	9,774,904.50	9,774,904.50	AA	Aaa	0.80	5.492	173	10/21/2024	0.473
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,997,786.46	14,662,356.75	14,662,356.75	AA	Aaa	1.20	5.492	173	10/21/2024	0.473
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,902,790.35	4,902,790.35	AA	Aaa	0.40	5.193	173	10/21/2024	0.473
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,775,332.30	9,775,332.30	AA	Aaa	0.80	5.477	173	10/21/2024	0.473
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,784,184.90	9,784,184.90	AA	Aaa	0.80	5.176	180	10/28/2024	0.493
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,903,768.40	4,903,768.40	AA	Aaa	0.40	5.192	180	10/28/2024	0.493
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,807,536.80	9,807,536.80	AA	Aaa	0.80	5.192	180	10/28/2024	0.493
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,859,841.94	6,859,841.94	AA	Aaa	0.56	5.152	180	10/28/2024	0.493
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,777,308.70	9,777,308.70	AA	Aaa	0.80	5.281	180	10/28/2024	0.493
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,867,068.08	5,867,068.08	AA	Aaa	0.48	5.359	180	10/28/2024	0.493
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,898,446.15	4,898,446.15	AA	Aaa	0.40	5.190	181	10/29/2024	0.495
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,895,339.40	4,895,339.40	AA	Aaa	0.40	5.263	191	11/08/2024	0.503
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,776,450.00	9,776,450.00	AA	Aaa	0.80	5.208	191	11/08/2024	0.504
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,999,550.93	4,881,360.80	4,881,360.80	AA	Aaa	0.40	5.264	198	11/15/2024	0.523
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,765,164.10	9,765,164.10	AA	Aaa	0.80	5.230	201	11/18/2024	0.531
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,769,421.50	9,769,421.50	AA	Aaa	0.80	5.230	201	11/18/2024	0.530
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,885,196.45	4,885,196.45	AA	Aaa	0.40	5.227	205	11/22/2024	0.541
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,856,678.15	4,856,678.15	AA	Aaa	0.40	5.298	257	01/13/2025	0.679
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,861,730.40	4,861,730.40	AA	Aaa	0.40	5.262	258	01/14/2025	0.681
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,902,544.10	10,000,000.00	AAA	Aaa	0.82	5.398	266	01/22/2025	0.696
3130AXLP1	127437	Federal Home Loan Bank	20,000,000.00	20,000,000.00	20,007,289.00	20,000,000.00	AAA	Aaa	1.64	5.338	285	02/10/2025	0.747
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,944,184.30	5,000,000.00	AA	Aaa	0.41	5.419	301	02/26/2025	0.788
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,741,133.56	14,172,469.50	14,172,469.50	AA	Aaa	1.16	5.315	306	03/03/2025	0.815
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,727,785.20	9,727,785.20			0.80	5.321	310	03/07/2025	0.822
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,999,047.62	4,795,954.70	4,795,954.70	AA	Aaa	0.39	5.322	324	03/21/2025	0.864
3134GXXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,729,017.40	9,729,017.40			0.80	5.326	328	03/25/2025	0.871
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,592,443.70	9,592,443.70	AA	Aaa	0.79	5.325	335	04/01/2025	0.890
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,592,443.70	9,592,443.70	AA	Aaa	0.79	5.325	335	04/01/2025	0.890
3130B1A49	127474	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,997,474.60	10,000,000.00	AAA	Aaa	0.82	5.219	335	04/01/2025	0.883
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,567,835.30	9,567,835.30	AA	Aaa	0.78	5.331	355	04/21/2025	0.945
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,999,441.80	4,780,071.55	4,780,071.55	AA	Aaa	0.39	5.333	362	04/28/2025	0.963
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,727,364.92	5,727,364.92	AA	Aaa	0.47	5.079	404	06/09/2025	1.072

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 04/30/2024

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													
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,920,073.90	5,000,000.00	AA	Aaa	0.41	5.275	482	08/26/2025	1.256
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,994,763.30	10,000,000.00	AA	Aaa	0.82	4.041	510	09/23/2025	1.338
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,997,653.35	9,897,971.30	9,997,653.35	AA	Aaa	0.82	5.267	513	09/26/2025	1.334
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,997,530.56	9,398,058.50	9,398,058.50	AA	Aaa	0.77	5.179	516	09/29/2025	1.370
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,889,495.00	10,000,000.00	AA	Aaa	0.82	5.325	517	09/30/2025	1.344
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,194,792.73	2,991,397.66	2,991,397.66	AA	Aaa	0.25	5.177	545	10/28/2025	1.449
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,244,336.60	9,244,336.60	AA	Aaa	0.76	5.108	671	03/03/2026	1.781
3130ALT11	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,246,397.60	9,246,397.60	AA	Aaa	0.76	5.198	698	03/30/2026	1.850
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,685,831.10	4,685,831.10	AA	Aaa	0.38	4.983	698	03/30/2026	1.843
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,600,301.20	4,600,301.20	AA	Aaa	0.38	5.181	748	05/19/2026	1.972
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,016,243.90	9,016,243.90	AA	Aaa	0.74	4.968	1,063	03/30/2027	2.793
Subtotal			756,048,000.00	756,015,971.63	741,081,631.82	741,714,597.55			60.82	5.217	208		0.555
Treasury Notes													
91282CCG4	127280	US Treasury Note	5,000,000.00	4,998,338.46	4,967,919.90	4,967,919.90			0.41	5.481	45	06/15/2024	0.123
91282CCL3	127266	US Treasury Note	10,000,000.00	9,998,237.02	9,899,023.40	9,899,023.40			0.81	5.340	75	07/15/2024	0.205
91282CCT6	127263	US Treasury Note	5,500,000.00	5,498,951.04	5,421,152.33	5,421,152.33			0.44	5.386	106	08/15/2024	0.290
91282YE4	127219	US Treasury Note	5,500,000.00	5,515,679.67	5,425,234.38	5,425,234.38			0.45	5.363	122	08/31/2024	0.334
91282CCX7	127243	US Treasury Note	15,000,000.00	14,996,475.00	14,726,074.20	14,726,074.20	AAA	Aaa	1.21	5.331	137	09/15/2024	0.375
91282CCX7	127262	US Treasury Note	10,000,000.00	9,996,723.09	9,817,382.80	9,817,382.80	AAA	Aaa	0.81	5.331	137	09/15/2024	0.375
91282Y5	127248	US Treasury Note	5,500,000.00	5,538,474.14	5,427,060.54	5,427,060.54			0.45	5.364	152	09/30/2024	0.416
91282YH7	127391	US Treasury Note	15,000,000.00	14,867,777.36	14,764,013.70	14,764,013.70			1.21	5.350	152	09/30/2024	0.416
91282YH7	127265	US Treasury Note	10,000,000.00	10,041,183.97	9,842,675.80	9,842,675.80			0.81	5.350	152	09/30/2024	0.416
91282CDB4	127294	US Treasury Note	20,000,000.00	19,988,692.07	19,575,000.00	19,575,000.00			1.60	5.380	167	10/15/2024	0.457
91282CDB4	127287	US Treasury Note	15,000,000.00	14,999,656.22	14,681,250.00	14,681,250.00			1.20	5.380	167	10/15/2024	0.457
91282YH6	127279	US Treasury Note	5,500,000.00	5,524,506.87	5,395,961.89	5,395,961.89			0.44	5.362	183	10/31/2024	0.501
91282G36	127313	US Treasury Note	5,000,000.00	5,039,265.78	4,917,431.65	4,917,431.65			0.40	5.402	198	11/15/2024	0.518
91282YV6	127449	US Treasury Note	10,000,000.00	9,813,134.83	9,779,882.80	9,779,882.80	AAA	Aaa	0.80	5.386	213	11/30/2024	0.563
91282CDN8	127441	US Treasury Note	20,000,000.00	19,491,721.21	19,473,632.80	19,491,721.21	AAA	Aaa	1.60	5.359	228	12/15/2024	0.604
91282CGD74	127450	US Treasury Note	20,000,000.00	19,918,059.70	19,856,836.00	19,918,059.70	AAA	Aaa	1.63	5.367	244	12/31/2024	0.637
91282CDZ1	127458	US Treasury Note	10,000,000.00	9,727,048.99	9,702,636.70	9,727,048.99	AAA	Aaa	0.80	5.404	290	02/15/2025	0.766
91282CEHO	127463	US Treasury Note	20,000,000.00	19,578,750.88	19,578,750.88	19,578,750.88	AAA	Aaa	1.61	4.910	349	04/15/2025	0.926
91282CEQ0	127466	US Treasury Note	20,000,000.00	19,565,921.98	19,499,023.40	19,565,921.98	AAA	Aaa	1.60	5.260	379	05/15/2025	0.991
Subtotal			227,000,000.00	225,098,598.28	222,750,943.17	222,921,566.15			18.28	5.318	207		0.554

Portfolio OAK
AP

Oakland County Treasurer
 GASB 40 Credit & Interest Rate Risk
 Sorted by InvestmentType
 Through 04/30/2024

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
CDARS													
1028627498	127457	Citizens State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.82	5.109	302	02/27/2025	0.794
1028697631	127467	The State Bank	5,500,000.00	5,500,000.00	5,500,000.00	5,500,000.00			0.45	5.000	316	03/13/2025	0.865
1028760635	127471	Mi Bank	10,255,239.03	10,255,239.03	10,255,239.03	10,255,239.03			0.84	5.150	330	03/27/2025	0.904
		Subtotal	25,755,239.03	25,755,239.03	25,755,239.03	25,755,239.03			2.11	5.102	316		0.852
MI Gov't Coupon													
279196CW7	127436	Ecorse Public School Muni Bond	3,375,000.00	3,267,018.11	3,270,028.05	3,267,018.11			0.27	5.318	365	05/01/2025	0.968
093834CL	127451	Charter Twp of Bloomfield	300,000.00	286,435.35	286,435.35	286,435.35			0.02	4.405	730	05/01/2026	1.927
59447TKM4	127460	Michigan Fin Auth	5,195,000.00	5,000,366.67	4,937,416.32	5,000,366.67			0.41	5.167	914	11/01/2026	2.363
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	33,553,294.40	34,000,000.00	AAA	Aaa	2.79	5.011	1,065	04/01/2027	2.687
182252XG6	127455	Clarkston Community Schools	1,000,000.00	915,013.73	901,783.90	915,013.73	AA		0.08	4.889	1,461	05/01/2028	3.752
		Subtotal	43,870,000.00	43,468,833.86	42,948,958.02	43,468,833.86			3.57	5.046	1,001		2.537
Passbook/Checking Accounts													
3310301	127070	CIBC	912,742.77	912,742.77	912,742.77	912,742.77			0.08	5.300	1		0.000
3144078	127425	Waterford Bank, N.A.	49,691.45	49,691.45	49,691.45	49,691.45			0.00	4.590	1		0.000
101093342	125366	Flagstar Pool	113,528.53	113,528.53	113,528.53	113,528.53			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	237,050.86	237,050.86	237,050.86	237,050.86			0.02	0.500	1		0.000
11211082	127069	Horizon Bank	107,471.47	107,471.47	107,471.47	107,471.47			0.01	0.120	1		0.000
50010511	126719	The State Bank	124,886.47	124,886.47	124,886.47	124,886.47			0.01	5.300	1		0.000
850008	127324	Citizens State Bank	107,848.84	107,848.84	107,848.84	107,848.84			0.01	5.250	1		0.000
1000475853	127424	Choice One Bank	15,401,081.17	15,401,081.17	15,401,081.17	15,401,081.17			1.26	4.600	1		0.000
2495337333	127426	Community Unity Bank	255,766.64	255,766.64	255,766.64	255,766.64			0.02	4.150	1		0.000
		Subtotal	17,311,166.54	17,311,166.54	17,311,166.54	17,311,166.54			1.42	4.554	1		0.000
CD - Quart int added to Prin.													
68459201	127444	CIBC	10,278,960.43	10,278,960.43	10,278,960.43	10,278,960.43			0.84	5.450	222	12/09/2024	0.000
68016581	127446	CIBC	10,135,236.10	10,135,236.10	10,135,236.10	10,135,236.10			0.83	5.350	246	01/02/2025	0.000
		Subtotal	20,414,196.53	20,414,196.53	20,414,196.53	20,414,196.53			1.67	5.400	233		0.000
		Report Total	1,238,978,870.40	1,236,644,274.17	1,218,792,468.91	1,220,165,867.96			100.04	5.223	221		.57650

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

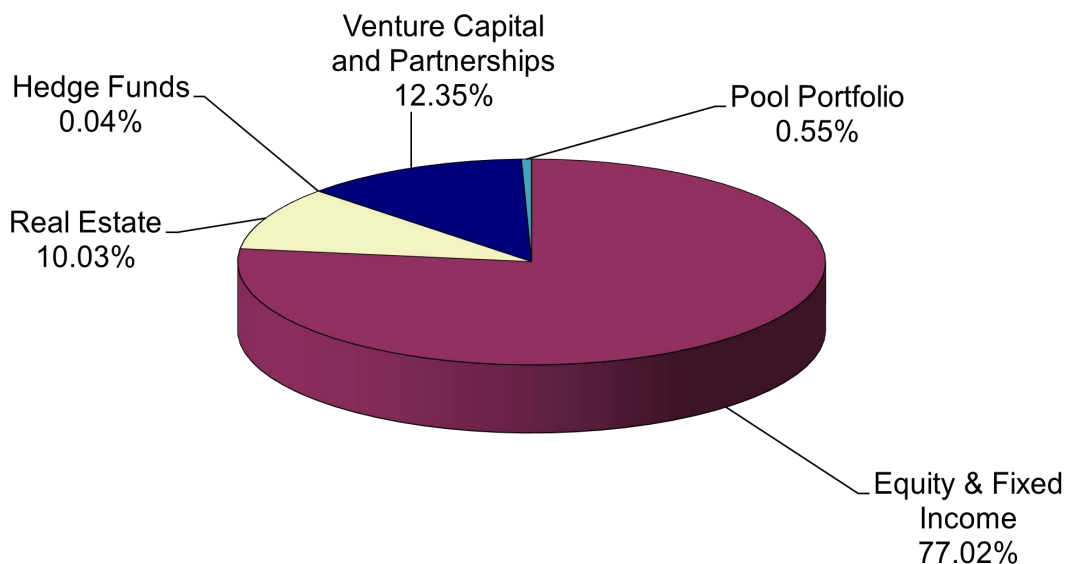
Oakland County
Retirement System



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of April 30, 2024

Type	Current Original Cost
Retirement Equity & Fixed	1,679,921,959.02
Retirement Real Estate	218,741,753.11
Hedge Funds	937,628.12
Venture Capital and Partnerships	269,460,910.69
Pool Portfolio	12,084,362.27
GRAND TOTALS	2,181,146,613.21

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 April 30, 2024

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	115,471,739.17	
		Fidelity Int Equity	12,647,802.46	
		HGK INTL EQ	32,212,792.00	
		Lazard Asset Management	27,962,563.91	
		Lee Munder	27,803,505.63	
		Loomis Sayles - Fixed	42,183,068.06	
		Loomis Sayles Small Cap	29,488,355.80	
		Marathon Distressed Credit	11,556,425.00	
		Northern Trust	7,572,330.03	
		PIMCO MF	2,018,288.15	
		Reinhart Partners	22,630,119.52	
		SSGA Index Fund	64,232,943.94	
		T. Rowe Price	67,646,135.91	
		Times Square Capital Managemen	20,635,536.99	
		Wells Capital Management	16,183,303.68	
		Totals for Retirement Equity & Fixed		500,244,910.25
	Retirement Real Estate			
		AEW PARTNERS RE VII	1,072,675.00	
		Alidade Capital Fund IV, LP	3,993,925.00	
		DUNE REAL ESTATE	4,495,639.00	
		Morgan Stanley Prime Fund	40,985,153.63	
		Prudential -Prissa II	13,430,572.22	
		ValStone	1,589,565.00	
		Walton Street Real Estate Fund	2,053,796.00	
		Totals for Retirement Real Estate		67,621,325.85
	Venture Capital and Partnerships			
		ABS EM LP	19,672,240.00	
		Alidade Capital Fund IV, LP	1,832,622.00	
		BlackRock IX LP	10,122,831.00	
		Bloomfield Capital V	7,459,554.26	
		Capital Dynamics	1,604,362.00	
		Churchill Middle Market	3,690,421.00	
		HIG Fund IV	8,888,559.00	
		Hamilton Lane Secondary Fund V	7,613,750.00	
		Kennedy Capital	16,853,469.91	
		MT DS C F II (MDFCII)	1,300,186.97	
		PASF IV	10,044,970.00	
		Totals for Venture Capital and Partnerships		89,082,966.14
		Totals for Employees' Retirement System		657,278,992.88
73200	VEBA Trust			
	Hedge Funds			
		ABS	607,837.48	
		Totals for Hedge Funds		607,837.48
	Retirement Equity & Fixed			
		Boyd Wttrsn Intm FI	19,678,192.40	
		CS McKee - Fixed	251,192,703.57	
		HGK INTL EQ	67,109,984.00	
		Lazard Asset Management	66,588,063.00	
		Lee Munder	47,497,147.30	
		Loomis Sayles - Fixed	130,501,057.98	
		Loomis Sayles Small Cap	48,039,632.28	
		Marathon Distressed Credit	21,461,932.00	
		NIS Intm FI	19,625,302.58	
		Northern Trust	20,036,847.18	
		PIMCO MF	42,548,402.66	



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of April 30, 2024

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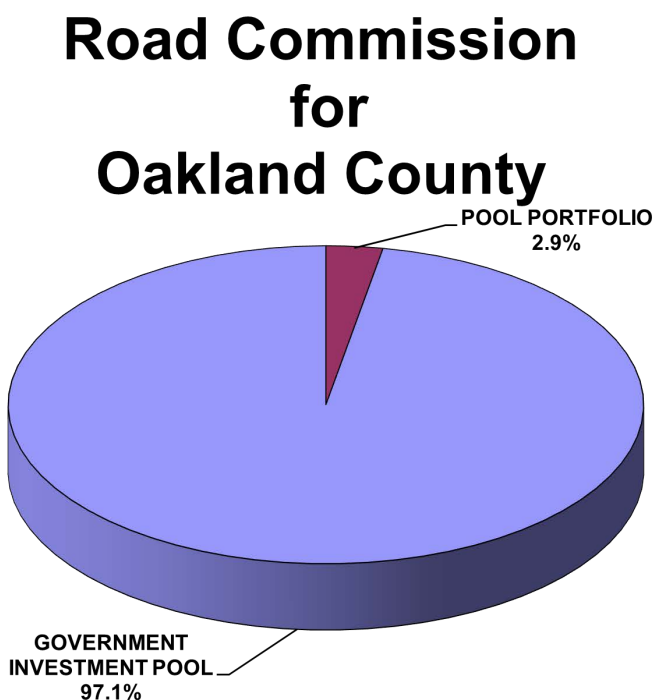
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		Reinhart Partners	43,282,692.77	
		SSGA Index Fund	152,998,721.77	
		T. Rowe Price	150,829,455.90	
		Times Square Capital Managemen	45,261,906.95	
		Van Mid Core VO	0.01	
		Wells Capital Management	32,963,016.10	
		Totals for Retirement Equity & Fixed		1,159,615,058.45
	Retirement Real Estate			
		AEW PARTNERS RE VII	2,145,344.00	
		Alidade Capital Fund IV, LP	2,396,355.00	
		DUNE REAL ESTATE	8,991,295.00	
		Macquarie European Infrastruct	29,821.04	
		Morgan Stanley Prime Fund	79,734,685.13	
		Prudential -Prissa II	51,330,985.09	
		ValStone	2,384,351.00	
		Walton Street Real Estate Fund	4,107,591.00	
		Totals for Retirement Real Estate		151,120,427.26
	Venture Capital and Partnerships			
		ABS EM LP	39,344,480.00	
		Alidade Capital Fund IV, LP	5,497,867.00	
		BlackRock IX LP	16,871,384.00	
		Bloomfield Capital V	13,986,664.01	
		Capital Dynamics	4,813,081.00	
		Churchill Middle Market	6,150,702.00	
		HIG Fund IV	16,507,324.00	
		Hamilton Lane Secondary Fund V	13,324,069.00	
		Kennedy Capital	43,703,308.42	
		MT DS C F II (MDFCII)	2,600,369.12	
		PASF IV	17,578,696.00	
		Totals for Venture Capital and Partnerships		180,377,944.55
		Totals for VEBA Trust		1,491,721,267.74
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	9,588,988.15	
		SSGA Index Fund	10,473,002.17	
		Totals for Retirement Equity & Fixed		20,061,990.32
		Totals for Superseding Trust		20,061,990.32
GRAND TOTALS:				2,169,062,250.94

Road Commission
For
Oakland County



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of April 30, 2024

Type	Current Original Cost
Governmental Investment Pool	115,731,250.82
Pool Portfolio	3,430,929.30
GRAND TOTALS:	<u>119,162,180.12</u>



Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of April 30, 2024

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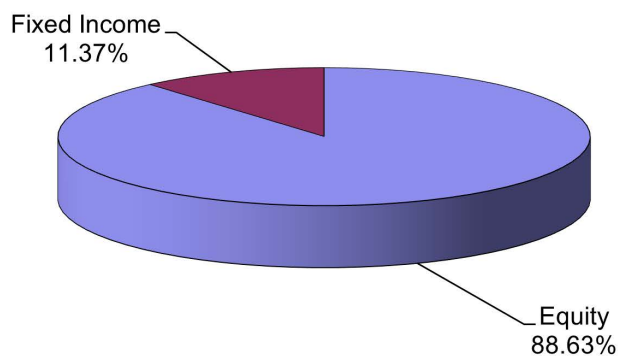
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	CD - Quart Interest added to Princ	CIBC Bank	10,000,000.00	
		Totals for CD - Quart Interest added to Princ		10,000,000.00
	Certificates of Deposit - Bank			
		First State Bank	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	65,171,623.93	
		Totals for Governmental Investment Pool		65,174,423.93
		Totals for Road Commission Fund		105,174,423.93
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,556,826.89	
		Totals for Governmental Investment Pool		10,556,826.89
		Totals for Road Commission Special Assmnt		10,556,826.89
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:				115,731,250.82



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of April 30, 2024

Type	Current Original Cost
Retirement Equity & Fixed	289,466,245.66
GRAND TOTALS:	289,466,245.66

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of April 30, 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	128,148,993.10	
		Cumberland Advisors Inc fixed	30,560,385.05	
		Harding Loevner LP Intl	14,847,742.83	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	33,345,140.76	
		Receipt & Disburse Cash Acct	2,384,123.18	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		209,287,487.27
		Totals for Road Commission Retirement		209,287,487.27
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	2,742,381.76	
		Cash Account	-18,598.43	
		Commingled Mutual Fund Acct	53,891,020.36	
		Garcia Hamilton & Associates	17,548,640.42	
		Harding Loevner LP Intl	6,015,314.28	
		Totals for Retirement Equity & Fixed		80,178,758.39
		Totals for Road Commission Retiree Health		80,178,758.39
GRAND TOTALS:				289,466,245.66