



FINANCIAL REPORT OF INVESTMENTS

June 30, 2024

PREPARED BY:

ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

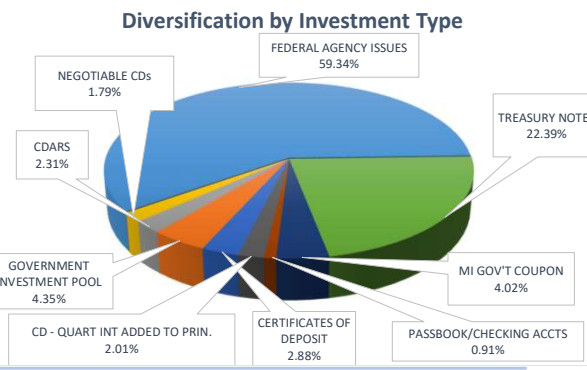
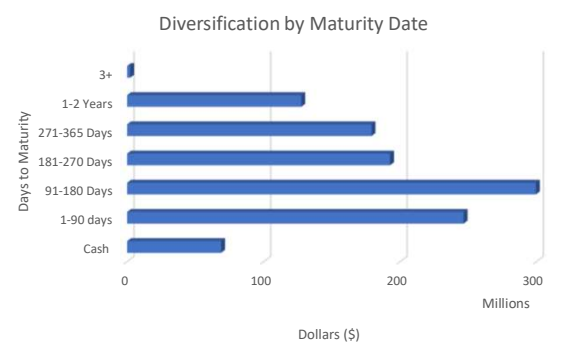
Investment Report Summary

Investment Portfolio

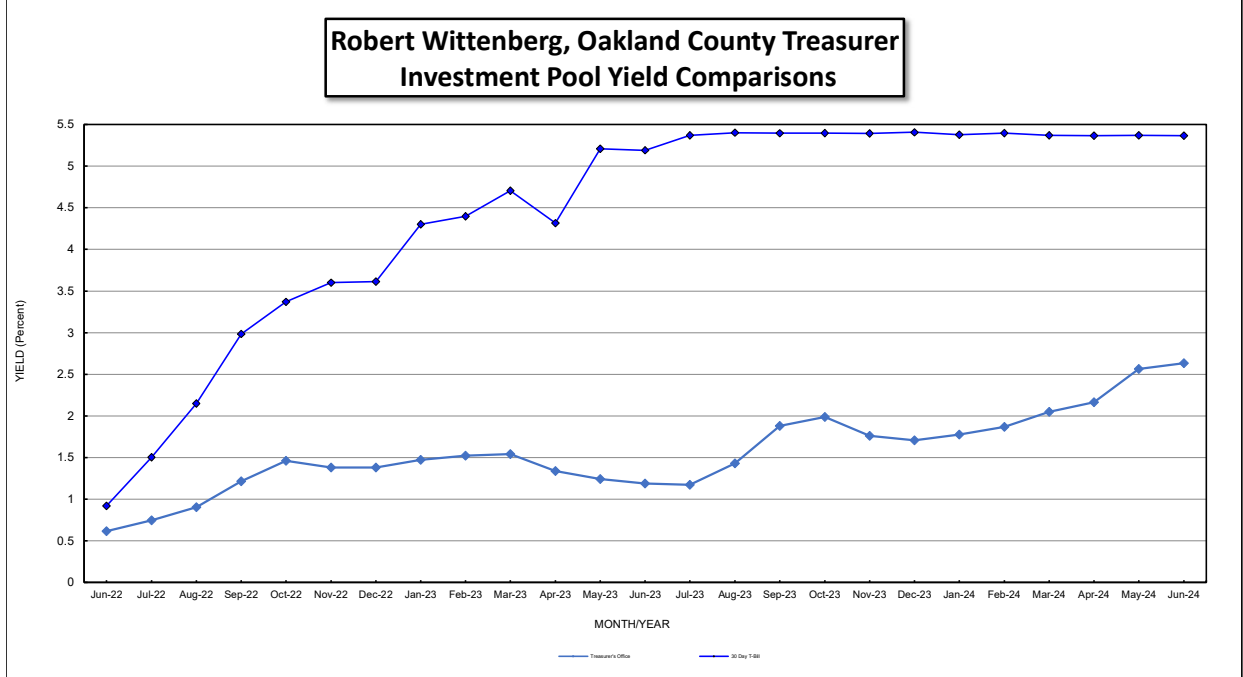


Type	Current Original Cost
Certificates of Deposit - Bank	32,103,005.76
Negotiable CDs	20,000,000.00
Federal Agency Issues - Coupon	662,373,430.53
Governmental Investment Pool	48,587,256.79
MI Gov't Coupon	44,876,850.69
Passbook/Checking Accounts	10,208,075.15
Treasury Notes	249,869,349.09
CDARS	25,755,239.03
CD - Quart Int added to Prin.	22,414,196.53
GRAND TOTALS:	1,116,187,403.57

Diversification



Yield





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2024

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													
836734	127459	Waterford Bank, N.A.	5,059,446.26	5,059,446.26	5,059,446.26	5,059,446.26			0.46	4.750	66	09/05/2024	0.180
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	106	10/15/2024	0.290
10000000650	127475	First Independence Bank	511,886.73	511,886.73	511,886.73	511,886.73	A-1	P-1	0.05	4.750	118	10/27/2024	0.323
39824	127445	The State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.91	5.350	185	01/02/2025	0.506
2306184-300	127483	Chief Financial CU	237,050.86	237,050.86	237,050.86	237,050.86			0.02	4.500	221	02/07/2025	0.605
8800037861	127452	First State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.91	5.250	221	02/07/2025	0.605
655641	127462	F&M Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.18	5.200	253	03/11/2025	0.693
50-400	127490	Diversified Members Credit Uni	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.18	5.290	273	03/31/2025	0.747
501029276A	127491	Huron Valley State Bank	2,044,621.91	2,044,621.91	2,044,621.91	2,044,621.91			0.19	5.150	335	06/01/2025	0.917
Subtotal			32,103,005.76	32,103,005.76	32,103,005.76	32,103,005.76			2.92	5.182	195		0.534
Governmental Investment Pool													
MI 01 0047 0003	111745	MI Class	20,165,601.16	20,165,601.16	20,165,601.16	20,165,601.16			1.83	5.390	1		0.000
01381917549	125359	Huntington Pool and Securities	13,327,336.34	13,327,336.34	13,327,336.34	13,327,336.34			1.21	5.250	1		0.000
2625868	126072	Northern Trust MM	15,094,319.29	15,094,319.29	15,094,319.29	15,094,319.29			1.37	5.207	1		0.000
Subtotal			48,587,256.79	48,587,256.79	48,587,256.79	48,587,256.79			4.41	5.295	1		0.000
Negotiable CDs													
316777ZD6	127453	Fifth Third Sec,	10,000,000.00	10,000,000.00	9,968,144.60	10,000,000.00			0.91	5.457	234	02/20/2025	0.641
316777ZG9	127470	Fifth Third Sec,	10,000,000.00	10,000,000.00	9,976,726.30	10,000,000.00			0.91	5.473	270	03/28/2025	0.739
Subtotal			20,000,000.00	20,000,000.00	19,944,870.90	20,000,000.00			1.82	5.465	252		0.690
Federal Agency Issues - Coupon													
3133ELQ56	127310	Federal Farm Credit Bank	10,000,000.00	9,999,983.21	9,998,572.90	9,998,572.90	AA	Aaa	0.91	3.130	1	07/02/2024	0.002
3133EMT51	127214	Federal Farm Credit Bank	10,000,000.00	9,999,833.33	9,970,678.20	9,970,678.20	AA	Aaa	0.90	5.982	18	07/19/2024	0.049
3133EMT51	127237	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,985,339.10	4,985,339.10	AA	Aaa	0.45	5.982	18	07/19/2024	0.049
3133EMV25	127220	Federal Farm Credit Bank	5,000,000.00	5,000,227.44	4,984,654.30	4,984,654.30	AA	Aaa	0.45	5.260	22	07/23/2024	0.060
3133EM2U5	127226	Federal Farm Credit Bank	25,000,000.00	24,999,444.44	24,815,388.75	24,815,388.75	AA	Aaa	2.25	5.919	49	08/19/2024	0.134
3133EM2X9	127227	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,963,077.75	4,963,077.75	AA	Aaa	0.45	5.919	49	08/19/2024	0.134
3133EM2U5	127234	Federal Farm Credit Bank	5,794,000.00	5,794,000.00	5,751,214.50	5,751,214.50	AA	Aaa	0.52	5.919	49	08/19/2024	0.134
3130AMDT6	127185	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,965,901.55	4,965,901.55	AA	Aaa	0.45	6.398	49	08/19/2024	0.134

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2024

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													
3130AMCN0	127189	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,922,197.30	9,922,197.30	AA	Aaa	0.90	6.352	56	08/26/2024	0.153
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	14,857,266.30	14,857,266.30	AA	Aaa	1.35	5.965	64	09/03/2024	0.175
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,930,050.60	9,930,050.60			0.90	5.941	64	09/03/2024	0.175
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,955,167.30	4,955,167.30	AA	Aaa	0.45	5.566	64	09/03/2024	0.175
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,955,167.30	4,955,167.30	AA	Aaa	0.45	5.566	64	09/03/2024	0.175
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,644,336.40	7,644,336.40	AA	Aaa	0.69	5.942	70	09/09/2024	0.191
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,865,668.12	5,865,668.12	AA	Aaa	0.53	5.698	71	09/10/2024	0.194
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,126,873.13	13,078,292.13	13,126,873.13	AAA	Aaa	1.19	5.595	74	09/13/2024	0.202
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,896,354.10	9,896,354.10	AA	Aaa	0.90	5.642	74	09/13/2024	0.202
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,611,049.36	2,584,057.24	2,584,057.24	AA	Aaa	0.23	5.435	76	09/15/2024	0.208
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,962,619.30	10,000,000.00	AAA	Aaa	0.91	5.592	81	09/20/2024	0.221
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,930,059.44	5,930,059.44	AA	Aaa	0.54	5.544	84	09/23/2024	0.230
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,825,454.60	14,825,454.60	AA	Aaa	1.34	5.544	85	09/24/2024	0.232
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,263,777.19	9,231,296.51	9,263,777.19	AA	Aaa	0.84	5.513	88	09/27/2024	0.241
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,879,487.90	9,879,487.90	AA	Aaa	0.90	5.507	88	09/27/2024	0.241
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,936,294.00	4,936,294.00	AA	Aaa	0.45	5.502	95	10/04/2024	0.260
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,794,110.90	14,794,110.90	AA	Aaa	1.34	5.830	95	10/04/2024	0.260
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,780,580.90	14,780,580.90	AA	Aaa	1.34	5.641	106	10/15/2024	0.290
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,927,163.25	4,927,163.25	AA	Aaa	0.45	5.670	106	10/15/2024	0.290
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,926,237.50	4,926,237.50	AA	Aaa	0.45	5.493	109	10/18/2024	0.298
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,997,199.07	9,843,011.90	9,843,011.90	AA	Aaa	0.89	5.806	112	10/21/2024	0.306
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,998,567.71	14,764,517.85	14,764,517.85	AA	Aaa	1.34	5.806	112	10/21/2024	0.306
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,926,879.65	4,926,879.65	AA	Aaa	0.45	5.817	112	10/21/2024	0.306
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,848,461.30	9,848,461.30	AA	Aaa	0.89	5.618	112	10/21/2024	0.306
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,925,956.20	4,925,956.20	AA	Aaa	0.45	5.792	119	10/28/2024	0.326
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,896,898.68	6,896,898.68	AA	Aaa	0.63	5.566	119	10/28/2024	0.326
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,851,912.40	9,851,912.40	AA	Aaa	0.89	5.792	119	10/28/2024	0.326
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,841,523.00	9,841,523.00	AA	Aaa	0.89	5.577	119	10/28/2024	0.326
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,842,809.70	9,842,809.70	AA	Aaa	0.89	5.577	119	10/28/2024	0.326
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,908,476.54	5,908,476.54	AA	Aaa	0.54	5.490	119	10/28/2024	0.326
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,922,088.05	4,922,088.05	AA	Aaa	0.45	5.794	120	10/29/2024	0.328
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,921,897.05	4,921,897.05	AA	Aaa	0.45	5.597	130	11/08/2024	0.356
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,827,474.80	9,827,474.80	AA	Aaa	0.89	5.735	130	11/08/2024	0.356
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,999,689.81	4,906,461.75	4,906,461.75	AA	Aaa	0.44	5.832	137	11/15/2024	0.375

Portfolio OAK
AP

Run Date: 07/17/2024 - 09:16

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2024

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													
3130APNB7	127316	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,818,898.20	9,818,898.20	AA	Aaa	0.89	5.722	140	11/18/2024	0.383
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,815,894.60	9,815,894.60	AA	Aaa	0.89	5.723	140	11/18/2024	0.383
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,908,913.25	4,908,913.25	AA	Aaa	0.44	5.717	144	11/22/2024	0.394
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,885,259.10	4,885,259.10	AA	Aaa	0.44	5.496	196	01/13/2025	0.516
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,894,722.40	4,894,722.40	AA	Aaa	0.44	5.235	197	01/14/2025	0.519
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,930,227.30	10,000,000.00	AAA	Aaa	0.91	5.289	205	01/22/2025	0.534
3130AXLP1	127437	Federal Home Loan Bank	20,000,000.00	20,000,000.00	20,006,361.40	20,000,000.00	AAA	Aaa	1.81	5.331	224	02/10/2025	0.584
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,961,529.10	5,000,000.00	AA	Aaa	0.45	5.223	240	02/26/2025	0.626
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,742,895.10	14,268,997.04	14,268,997.04	AA	Aaa	1.29	5.489	245	03/03/2025	0.652
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,769,850.60	9,769,850.60			0.89	5.482	249	03/07/2025	0.660
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,999,226.19	4,827,794.70	4,827,794.70	AA	Aaa	0.44	5.490	263	03/21/2025	0.701
3134GXXM9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,773,180.40	9,773,180.40			0.89	5.401	267	03/25/2025	0.708
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,654,063.70	9,654,063.70	AA	Aaa	0.87	5.482	274	04/01/2025	0.728
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,654,063.70	9,654,063.70	AA	Aaa	0.87	5.482	274	04/01/2025	0.728
3130B1A49	127474	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,991,639.70	10,000,000.00	AAA	Aaa	0.91	5.311	274	04/01/2025	0.720
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,628,963.80	9,628,963.80	AA	Aaa	0.87	5.483	294	04/21/2025	0.782
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,999,535.62	4,810,776.45	4,810,776.45	AA	Aaa	0.44	5.475	301	04/28/2025	0.801
31424WHU9	127473	Farmer Mac Coupon	20,000,000.00	20,000,000.00	19,998,662.00	20,000,000.00	AAA	Aaa	1.81	5.237	304	05/01/2025	0.799
31424WHX3	127477	Farmer Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	AAA	Aaa	0.91	5.259	305	05/02/2025	0.802
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,758,371.12	5,758,371.12	AA	Aaa	0.52	5.253	343	06/09/2025	0.912
31424WJD5	127482	Farmer Mac Coupon	20,000,000.00	20,000,000.00	19,975,732.20	20,000,000.00	AAA	Aaa	1.81	5.248	343	06/09/2025	0.902
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,942,121.95	5,000,000.00	AA	Aaa	0.45	5.051	421	08/26/2025	1.095
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,997,554.70	10,000,000.00	AA	Aaa	0.91	4.025	449	09/23/2025	1.174
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,997,932.16	9,926,259.40	9,997,932.16	AA	Aaa	0.91	5.129	452	09/26/2025	1.173
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,997,822.22	9,481,954.90	9,481,954.90	AA	Aaa	0.86	5.048	455	09/29/2025	1.208
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,925,227.40	10,000,000.00	AA	Aaa	0.91	5.132	456	09/30/2025	1.184
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,195,374.55	3,019,547.71	3,019,547.71	AA	Aaa	0.27	5.033	484	10/28/2025	1.288
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,345,442.70	9,345,442.70	AA	Aaa	0.85	4.874	610	03/03/2026	1.621
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,350,616.70	9,350,616.70	AA	Aaa	0.85	4.936	637	03/30/2026	1.689
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,723,884.40	4,723,884.40	AA	Aaa	0.43	4.835	637	03/30/2026	1.682
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,656,866.65	4,656,866.65	AA	Aaa	0.42	4.879	687	05/19/2026	1.823
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,127,262.30	9,127,262.30	AA	Aaa	0.83	4.725	1,002	03/30/2027	2.634
Subtotal			662,393,000.00	662,373,430.53	651,375,696.58	651,836,755.97			59.10	5.479	201		0.537

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2024

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
Treasury Notes													
91282CCL3	127266	US Treasury Note	10,000,000.00	9,999,670.91	9,980,815.00	9,980,815.00			0.90	5.391	14	07/15/2024	0.038
91282CCT6	127263	US Treasury Note	5,500,000.00	5,499,554.69	5,465,947.25	5,465,947.25			0.50	5.427	45	08/15/2024	0.123
912828YE4	127219	US Treasury Note	5,500,000.00	5,507,839.84	5,461,596.69	5,461,596.69			0.50	5.412	61	08/31/2024	0.167
91282CCX7	127262	US Treasury Note	10,000,000.00	9,998,182.15	9,898,437.50	9,898,437.50	AAA	Aaa	0.90	5.293	76	09/15/2024	0.208
91282CCX7	127243	US Treasury Note	15,000,000.00	14,998,044.53	14,847,656.25	14,847,656.25	AAA	Aaa	1.34	5.293	76	09/15/2024	0.208
912828YH7	127391	US Treasury Note	15,000,000.00	14,920,840.39	14,853,515.70	14,853,515.70			1.35	5.441	91	09/30/2024	0.249
912828YH7	127265	US Treasury Note	10,000,000.00	10,024,656.19	9,902,343.80	9,902,343.80			0.90	5.441	91	09/30/2024	0.249
912828Y5	127248	US Treasury Note	5,500,000.00	5,523,033.86	5,455,419.92	5,455,419.92			0.49	5.379	91	09/30/2024	0.249
91282CDB4	127287	US Treasury Note	15,000,000.00	14,999,781.79	14,794,921.80	14,794,921.80			1.34	5.396	106	10/15/2024	0.290
91282CDB4	127294	US Treasury Note	20,000,000.00	19,992,822.51	19,726,562.40	19,726,562.40			1.79	5.396	106	10/15/2024	0.290
912828YM6	127279	US Treasury Note	5,500,000.00	5,516,337.92	5,429,388.03	5,429,388.03			0.49	5.378	122	10/31/2024	0.334
912828G38	127313	US Treasury Note	5,000,000.00	5,027,168.75	4,942,187.50	4,942,187.50			0.45	5.352	137	11/15/2024	0.375
912828YV6	127449	US Treasury Note	10,000,000.00	9,866,650.21	9,843,164.10	9,843,164.10	AAA	Aaa	0.89	5.338	152	11/30/2024	0.416
91282CDN8	127441	US Treasury Note	20,000,000.00	19,627,708.08	19,615,039.00	19,627,708.08	AAA	Aaa	1.78	5.304	167	12/15/2024	0.457
91282CGD74	127450	US Treasury Note	20,000,000.00	19,938,544.78	19,891,601.60	19,938,544.78	AAA	Aaa	1.81	5.324	183	12/31/2024	0.501
91282CDZ1	127458	US Treasury Note	10,000,000.00	9,784,462.82	9,766,113.30	9,784,462.82	AAA	Aaa	0.89	5.375	229	02/15/2025	0.603
91282CEH0	127463	US Treasury Note	20,000,000.00	19,652,378.95	19,605,273.40	19,652,378.95	AAA	Aaa	1.78	5.216	288	04/15/2025	0.763
912828XB1	127478	US Treasury Note	10,000,000.00	9,746,290.62	9,741,015.60	9,746,290.62	AAA	Aaa	0.88	5.204	318	05/15/2025	0.844
91282CEQ0	127466	US Treasury Note	20,000,000.00	19,635,786.78	19,586,328.20	19,635,786.78	AAA	Aaa	1.78	5.210	318	05/15/2025	0.843
9128284R8	127480	US Treasury Note	20,000,000.00	19,609,593.32	19,588,476.60	19,609,593.32	AAA	Aaa	1.78	5.206	334	05/31/2025	0.885
		Subtotal	252,000,000.00	249,869,349.09	248,395,803.64	248,596,721.29			22.54	5.322	171		0.460
CDARS													
1028627498	127457	Citizens State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.91	5.110	241	02/27/2025	0.630
1028697631	127467	The State Bank	5,500,000.00	5,500,000.00	5,500,000.00	5,500,000.00			0.50	5.000	255	03/13/2025	0.698
1028760635	127471	Mi Bank	10,255,239.03	10,255,239.03	10,255,239.03	10,255,239.03			0.93	5.150	269	03/27/2025	0.736
		Subtotal	25,755,239.03	25,755,239.03	25,755,239.03	25,755,239.03			2.34	5.103	255		0.686
MI Gov't Coupon													
279196CW7	127436	Ecorse Public School Muni Bond	3,375,000.00	3,285,064.40	3,289,621.61	3,285,064.40			0.30	5.238	304	05/01/2025	0.807
093834CL1	127451	Charter Twp of Bloomfield	300,000.00	287,568.84	284,240.88	287,568.84			0.03	5.060	669	05/01/2026	1.759
59447TKM4	127460	Michigan Fin Auth	5,195,000.00	5,013,356.42	4,976,016.72	5,013,356.42			0.45	4.967	853	11/01/2026	2.203
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	33,810,106.60	34,000,000.00	AAA	Aaa	3.08	4.741	1,004	04/01/2027	2.528
59447TLN1	127488	Michigan Fin Auth	1,425,000.00	1,372,298.94	1,371,720.11	1,372,298.94			0.12	4.762	1,370	04/01/2028	3.421
182252XG6	127455	Clarkston Community Schools	1,000,000.00	918,562.09	918,661.60	918,562.09	AA		0.08	4.492	1,400	05/01/2028	3.598

Portfolio OAK
AP

Run Date: 07/17/2024 - 09:16

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 06/30/2024

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
Subtotal			45,295,000.00	44,876,850.69	44,650,367.52	44,876,850.69			4.06	4.800	953		2.409
Passbook/Checking Accounts													
3310301	127070	CIBC	916,851.37	916,851.37	916,851.37	916,851.37			0.08	5.300	1		0.000
3144078	127425	Waterford Bank, N.A.	58,180.91	58,180.91	58,180.91	58,180.91			0.01	4.590	1		0.000
101093342	125366	Flagstar Pool	114,381.59	114,381.59	114,381.59	114,381.59			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
11211082	127069	Horizon Bank	107,848.98	107,848.98	107,848.98	107,848.98			0.01	0.120	1		0.000
50010511	126719	The State Bank	126,031.53	126,031.53	126,031.53	126,031.53			0.01	5.300	1		0.000
850008	127324	Citizens State Bank	108,797.18	108,797.18	108,797.18	108,797.18			0.01	5.250	1		0.000
1000475853	127424	Choice One Bank	8,517,280.48	8,517,280.48	8,517,280.48	8,517,280.48			0.77	4.600	1		0.000
2495337333	127426	Community Unity Bank	257,604.77	257,604.77	257,604.77	257,604.77			0.02	4.150	1		0.000
Subtotal			10,208,075.15	10,208,075.15	10,208,075.15	10,208,075.15			0.92	4.617	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			0.93	5.450	161	12/09/2024	0.000
68016581	127446	CIBC	10,135,236.10	10,135,236.10	10,135,236.10	10,135,236.10			0.92	5.350	185	01/02/2025	0.000
1029050615	127486	Community Unity Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.18	4.850	318	05/15/2025	0.000
Subtotal			22,414,196.53	22,414,196.53	22,414,196.53	22,414,196.53			2.03	5.351	185		0.000
Report Total			1,118,755,773.26	1,116,187,403.57	1,103,434,511.90	1,104,378,101.21			100.14	5.380	216		.56262

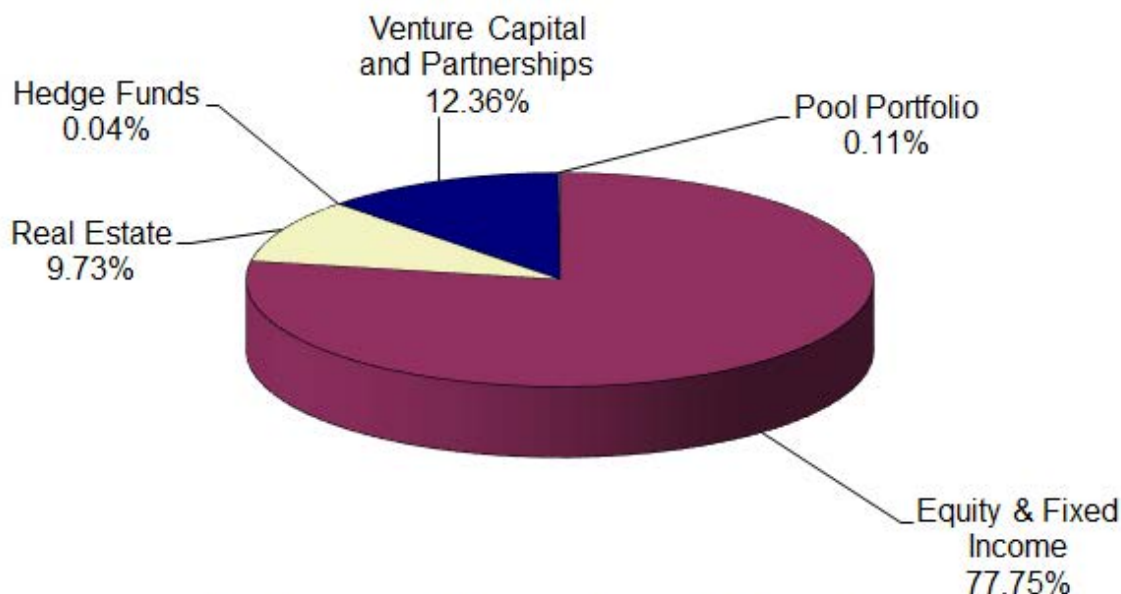
† = Duration can not be calculated on these investments due to incomplete Market price data.

Oakland County
Retirement System

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

Type	Current Original Cost
Retirement Equity & Fixed	1,735,542,498.02
Retirement Real Estate	217,290,130.16
Hedge Funds	937,628.12
Venture Capital and Partnerships	275,809,436.14
Pool Portfolio	2,545,761.70
GRAND TOTALS	2,232,125,454.14

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 June 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	118,951,237.82	
		Fidelity Int Equity	13,011,184.96	
		HGK INTL EQ	28,456,613.00	
		Lazard Asset Management	28,586,790.00	
		Lee Munder	28,379,140.16	
		Loomis Sayles - Fixed	43,392,007.56	
		Loomis Sayles Small Cap	31,120,977.80	
		Marathon Distressed Credit	11,211,639.00	
		Northern Trust	5,957,180.16	
		PIMCO MF	2,064,818.17	
		Reinhart Partners	23,498,565.91	
		SSGA Index Fund	68,172,790.59	
		T. Rowe Price	73,885,832.68	
		Times Square Capital Managemen	21,329,177.15	
		Wells Capital Management	16,753,801.56	
		Totals for Retirement Equity & Fixed		514,771,756.62
	Retirement Real Estate			
		AEW PARTNERS RE VII	1,065,798.00	
		Alidade Capital Fund IV, LP	4,088,740.00	
		DUNE REAL ESTATE	4,813,099.00	
		Morgan Stanley Prime Fund	40,580,911.81	
		Prudential -Prissa II	13,337,989.00	
		ValStone	1,589,518.00	
		Walton Street Real Estate Fund	2,075,678.00	
		Totals for Retirement Real Estate		67,551,733.81
	Venture Capital and Partnerships			
		ABS EM LP	20,001,012.00	
		Alidade Capital Fund IV, LP	1,832,622.00	
		BlackRock IX LP	10,673,258.00	
		Bloomfield Capital V	7,608,846.00	
		Capital Dynamics	1,673,378.00	
		Churchill Middle Market	3,731,084.00	
		HIG Fund IV	8,996,840.00	
		Hamilton Lane Secondary Fund V	7,839,574.00	
		Kennedy Capital	16,461,553.70	
		MT DS C F II (MDFCII)	2,645,402.80	
		PASF IV	9,871,555.00	
		Totals for Venture Capital and Partnerships		91,335,125.50
		Totals for Employees' Retirement System		673,988,406.47
73200	VEBA Trust			
	Hedge Funds			
		ABS	607,837.48	
		Totals for Hedge Funds		607,837.48
	Retirement Equity & Fixed			
		Boyd Wttrsn Intm FI	20,078,464.09	
		CS McKee - Fixed	258,656,273.32	
		HGK INTL EQ	67,904,538.00	
		Lazard Asset Management	68,098,594.49	
		Lee Munder	48,483,291.33	
		Loomis Sayles - Fixed	134,138,101.30	
		Loomis Sayles Small Cap	50,691,775.42	
		Marathon Distressed Credit	20,821,614.00	
		NIS Intm FI	19,971,314.49	
		Northern Trust	16,185,827.99	
		PIMCO MF	43,529,322.51	



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

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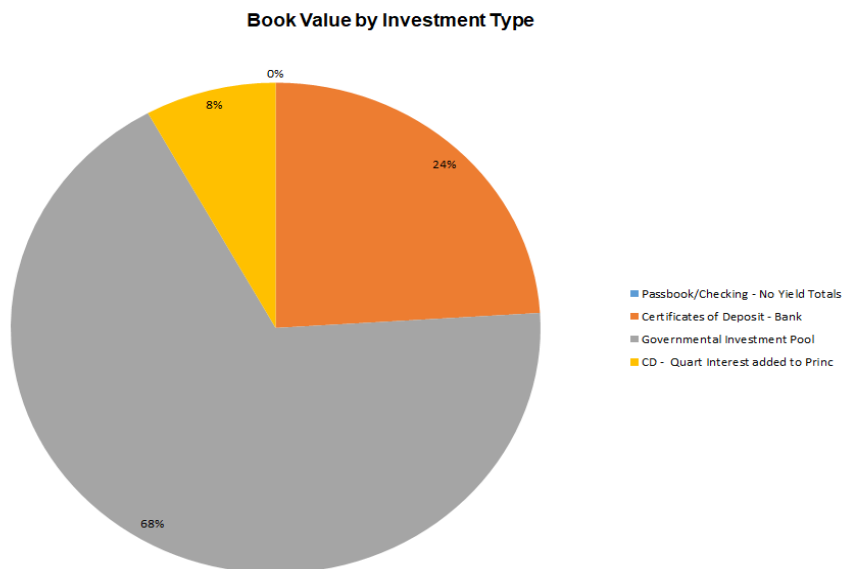
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		Reinhart Partners	44,938,297.96	
		SSGA Index Fund	161,198,748.71	
		T. Rowe Price	164,749,763.92	
		Times Square Capital Managemen	46,768,911.10	
		Van Mid Core VO	0.00	
		Wells Capital Management	34,125,036.61	
		Totals for Retirement Equity & Fixed		1,200,339,875.24
	Retirement Real Estate			
		AEW PARTNERS RE VII	2,131,588.00	
		Alidade Capital Fund IV, LP	2,453,244.00	
		DUNE REAL ESTATE	9,626,216.00	
		Macquarie European Infrastruct	29,907.75	
		Morgan Stanley Prime Fund	77,715,285.04	
		Prudential -Prissa II	51,246,518.56	
		ValStone	2,384,282.00	
		Walton Street Real Estate Fund	4,151,355.00	
		Totals for Retirement Real Estate		149,738,396.35
	Venture Capital and Partnerships			
		ABS EM LP	40,002,024.00	
		Alidade Capital Fund IV, LP	5,497,867.00	
		BlackRock IX LP	17,788,764.00	
		Bloomfield Capital V	14,266,586.00	
		Capital Dynamics	5,020,128.00	
		Churchill Middle Market	6,218,474.00	
		HIG Fund IV	16,708,417.00	
		Hamilton Lane Secondary Fund V	13,719,259.00	
		Kennedy Capital	42,686,766.05	
		MT DS C F II (MDFCII)	5,290,805.59	
		PASF IV	17,275,220.00	
		Totals for Venture Capital and Partnerships		184,474,310.64
		Totals for VEBA Trust		1,535,160,419.71
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	9,867,747.49	
		SSGA Index Fund	10,563,118.77	
		Totals for Retirement Equity & Fixed		20,430,866.26
		Totals for Superseding Trust		20,430,866.26
GRAND TOTALS:				2,229,579,692.44

Road Commission
For
Oakland County



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

Type	Current Original Cost
Governmental Investment Pool	\$84,883,354.85
Certificate of Deposits	40,000,000.00
Passbook/Checking	2,800.00
Pool Portfolio	5,025.26
GRAND TOTALS:	<u>\$124,891,180.11</u>





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

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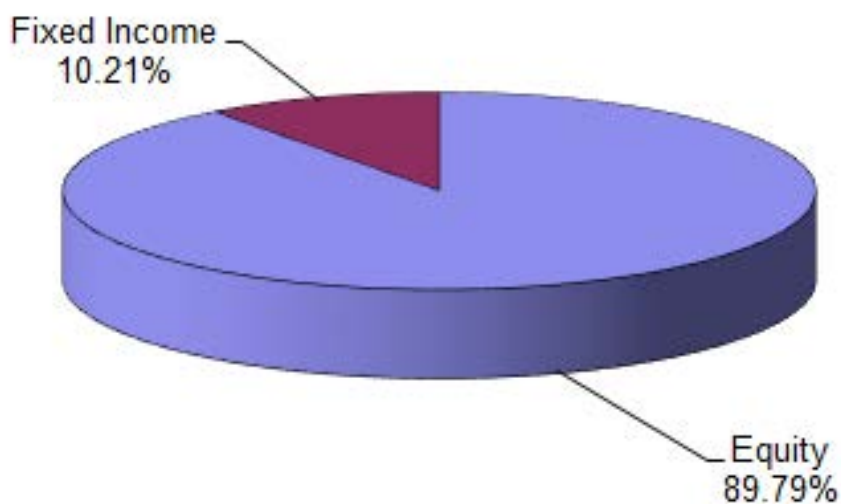
Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
95210	Road Commission Fund			
	CD - Quart Interest added to Princ	CIBC Bank	10,000,000.00	
		Totals for CD - Quart Interest added to Princ		10,000,000.00
	Certificates of Deposit - Bank			
		First State Bank	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	72,039,724.61	
		Totals for Governmental Investment Pool		72,042,524.61
		Totals for Road Commission Fund		112,042,524.61
95211	Road Commission Special Assmnt			
	Governmental Investment Pool			
		Federated Investors	10,648,325.91	
		Totals for Governmental Investment Pool		10,648,325.91
		Totals for Road Commission Special Assmnt		10,648,325.91
95293	Road Commission Escrow			
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		MI CLASS	1,022,807.44	
		Totals for Governmental Investment Pool		1,022,807.44
		Totals for Road Commission Escrow		1,022,807.44
95295	Road Commission Risk Managemen			
	Governmental Investment Pool			
		Flagstar Bank	0.00	
		MI CLASS	1,169,496.89	
		Totals for Governmental Investment Pool		1,169,496.89
		Totals for Road Commission Risk Managemen		1,169,496.89
GRAND TOTALS:				124,883,154.85



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

Type	Current Original Cost
Retirement Equity & Fixed	288,420,936.86
GRAND TOTALS:	288,420,936.86

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of June 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	126,792,129.75	
		Cumberland Advisors Inc fixed	30,220,257.10	
		Harding Loevner LP Intl	14,637,919.79	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	32,376,684.58	
		Receipt & Disburse Cash Acct	-839,116.78	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		203,188,976.79
		Totals for Road Commission Retirement		203,188,976.79
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	8,900,661.27	
		Cash Account	59,182.35	
		Commingled Mutual Fund Acct	53,221,543.31	
		Garcia Hamilton & Associates	17,108,556.77	
		Harding Loevner LP Intl	5,942,016.37	
		Totals for Retirement Equity & Fixed		85,231,960.07
		Totals for Road Commission Retiree Health		85,231,960.07
GRAND TOTALS:				288,420,936.86