



FINANCIAL REPORT OF INVESTMENTS

August 31, 2024

PREPARED BY:

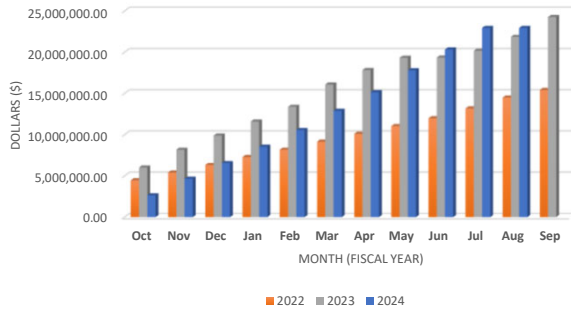
ROBERT WITTENBERG, COUNTY TREASURER

Robert Wittenberg, Oakland County Treasurer

Investment Report Summary

Investment Portfolio

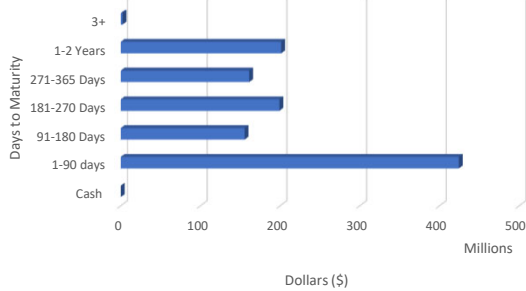
INTEREST EARNED



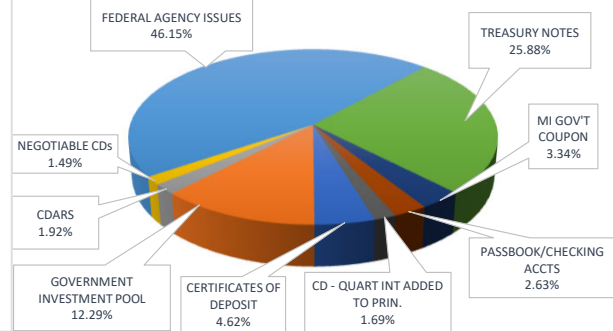
Type	Current Original Cost
Certificates of Deposit - Bank	62,103,005.76
Negotiable CDs	20,000,000.00
Federal Agency Issues - Coupon	620,407,287.12
Governmental Investment Pool	165,170,035.78
MI Gov't Coupon	44,915,539.13
Passbook/Checking Accounts	35,375,976.47
Treasury Notes	347,892,061.21
CDARS	25,755,239.03
CD - Quart Int added to Prin.	22,692,868.49
GRAND TOTALS:	1,344,312,012.99

Diversification

Diversification by Maturity Date

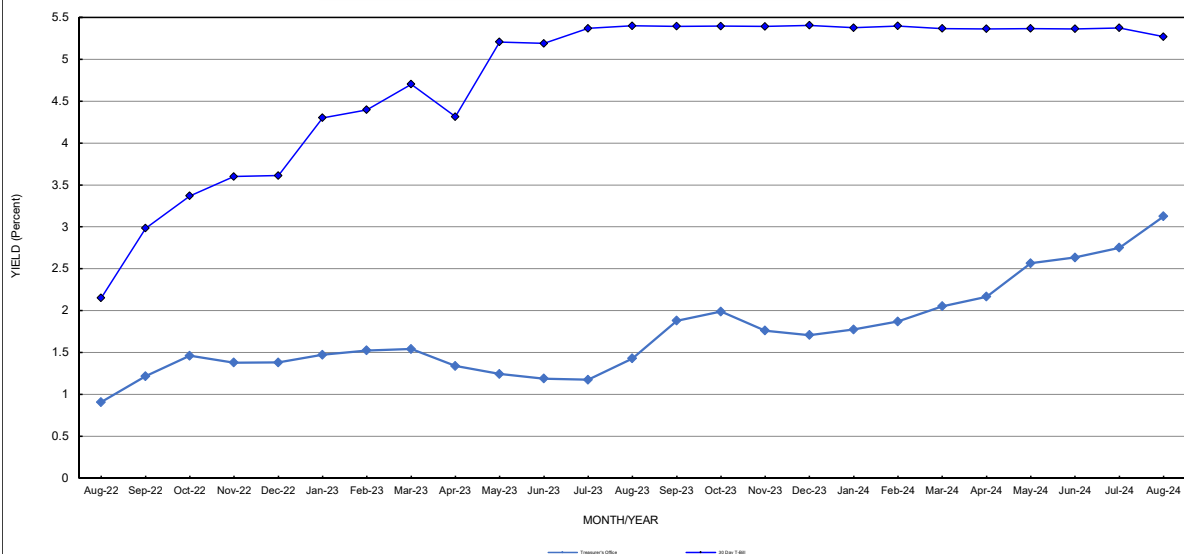


Diversification by Investment Type



Yield

Robert Wittenberg, Oakland County Treasurer Investment Pool Yield Comparisons





Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 08/31/2024

Security ID	Investment #	Issuer	Par Value	Book Value	Market Value	Reported Value	S&P	Moody's Portfolio	% of	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			0.38	4.750	4	09/05/2024	0.010
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	44	10/15/2024	0.120
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	56	10/27/2024	0.153
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	123	01/02/2025	0.336
2306184-300	127483	Chief Financial CU	237,050.86	237,050.86	237,050.86	237,050.86			0.02	4.500	159	02/07/2025	0.435
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	159	02/07/2025	0.435
655641	127462	F&M Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.15	5.200	191	03/11/2025	0.523
50-400	127490	Diversified Members Credit Uni	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.15	5.290	211	03/31/2025	0.578
501029276A	127491	Huron Valley State Bank	2,044,621.91	2,044,621.91	2,044,621.91	2,044,621.91			0.15	5.150	273	06/01/2025	0.747
29204999810	127492	Independent Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	4.000	317	07/15/2025	0.868
40750	127509	The State Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.000	323	07/21/2025	0.884
4300313243	127495	Mercantile Bank of Michigan	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	5.130	334	08/01/2025	0.915
Subtotal			62,103,005.76	62,103,005.76	62,103,005.76	62,103,005.76			4.66	4.954	225		0.617
Governmental Investment Pool													
MI 01 0047 0004	127503	MI Class	25,084,451.43	25,084,451.43	25,084,451.43	25,084,451.43			1.88	5.363	1		0.000
MI 01 0047 0003	111745	MI Class	91,269,524.11	91,269,524.11	91,269,524.11	91,269,524.11			6.82	5.326	1		0.000
01381917549	125359	Huntington Pool and Securities	13,445,234.49	13,445,234.49	13,445,234.49	13,445,234.49			1.01	5.250	1		0.000
2625868	126072	Northern Trust MM	5,357,669.64	5,357,669.64	5,357,669.64	5,357,669.64			0.40	5.207	1		0.000
203785	127513	MILAF - Govmic Class	30,013,156.11	30,013,156.11	30,013,156.11	30,013,156.11			2.24	5.340	1		0.000
Subtotal			165,170,035.78	165,170,035.78	165,170,035.78	165,170,035.78			12.35	5.324	1		0.000
Negotiable CDs													
316777ZD6	127453	Fifth Third Sec,	10,000,000.00	10,000,000.00	10,004,008.30	10,000,000.00			0.75	4.864	172	02/20/2025	0.471
316777ZG9	127470	Fifth Third Sec,	10,000,000.00	10,000,000.00	10,013,821.10	10,000,000.00			0.75	4.904	208	03/28/2025	0.569
Subtotal			20,000,000.00	20,000,000.00	20,017,829.40	20,000,000.00			1.50	4.884	190		0.520

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 08/31/2024

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													
3133EL5S9	127233	Federal Farm Credit Bank	15,000,000.00	15,000,000.00	15,000,000.00	15,000,000.00	AA	Aaa	1.12	0.479	2	09/03/2024	0.005
3133ENQC7	127346	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00			0.75	1.922	2	09/03/2024	0.005
31422XMH2	127231	Farmer Mac Coupon	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	AA	Aaa	0.37	0.399	2	09/03/2024	0.005
31422XMH2	127232	Farmer Mac Coupon	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	AA	Aaa	0.37	0.399	2	09/03/2024	0.005
3133EM4K5	127238	Federal Farm Credit Bank	7,725,000.00	7,725,000.00	7,717,275.00	7,717,275.00	AA	Aaa	0.58	4.435	8	09/09/2024	0.021
3130ANVA5	127239	Federal Home Loan Bank	5,925,000.00	5,925,000.00	5,919,566.00	5,919,566.00	AA	Aaa	0.44	3.796	9	09/10/2024	0.024
3133ENL40	127394	Federal Farm Credit Bank	13,135,000.00	13,133,645.52	13,128,308.24	13,133,645.52	AAA	Aaa	0.98	4.835	12	09/13/2024	0.032
3130ANU65	127240	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,989,979.90	9,989,979.90	AA	Aaa	0.75	3.251	12	09/13/2024	0.032
880591ER9	127221	Tenn Valley Authority	2,598,000.00	2,600,468.80	2,596,107.05	2,596,107.05	AA	Aaa	0.19	4.567	14	09/15/2024	0.038
31422XG89	127407	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,993,434.00	10,000,000.00	AAA	Aaa	0.75	5.047	19	09/20/2024	0.052
3133EM5X6	127257	Federal Farm Credit Bank	6,000,000.00	6,000,000.00	5,983,961.16	5,983,961.16	AA	Aaa	0.45	4.618	22	09/23/2024	0.060
31422XMJ8	127261	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,958,501.15	14,958,501.15	AA	Aaa	1.12	4.653	23	09/24/2024	0.063
3134GX2N3	127418	Freddie Mac Coupon	9,266,000.00	9,265,327.99	9,257,744.83	9,265,327.99	AA	Aaa	0.69	5.106	26	09/27/2024	0.071
31422XMU3	127264	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,968,137.20	9,968,137.20	AA	Aaa	0.75	4.714	26	09/27/2024	0.071
31422XNQ1	127275	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,979,863.95	4,979,863.95	AA	Aaa	0.37	4.833	33	10/04/2024	0.090
31422XMV1	127273	Farmer Mac Coupon	15,000,000.00	15,000,000.00	14,938,837.20	14,938,837.20	AA	Aaa	1.12	4.827	33	10/04/2024	0.090
3130APAH8	127281	Federal Home Loan Bank	15,000,000.00	15,000,000.00	14,910,993.60	14,910,993.60	AA	Aaa	1.11	5.318	44	10/15/2024	0.120
3130ALWM2	127158	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,973,206.30	4,973,206.30	AA	Aaa	0.37	4.902	44	10/15/2024	0.120
31422XNT5	127283	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,970,470.80	4,970,470.80	AA	Aaa	0.37	4.950	47	10/18/2024	0.128
3133ENBM1	127289	Federal Farm Credit Bank	10,000,000.00	9,998,726.85	9,933,624.00	9,933,624.00	AA	Aaa	0.74	5.339	50	10/21/2024	0.136
3133ENBM1	127290	Federal Farm Credit Bank	15,000,000.00	14,999,348.96	14,900,436.00	14,900,436.00	AA	Aaa	1.11	5.339	50	10/21/2024	0.136
3130APCW3	127291	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,971,550.40	4,971,550.40	AA	Aaa	0.37	5.027	50	10/21/2024	0.136
3130APBN4	127292	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,934,365.00	9,934,365.00	AA	Aaa	0.74	5.281	50	10/21/2024	0.136
3130APK79	127298	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,931,310.60	9,931,310.60	AA	Aaa	0.74	4.986	57	10/28/2024	0.156
3130APJ22	127296	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,930,715.30	9,930,715.30	AA	Aaa	0.74	4.984	57	10/28/2024	0.156
3130APF59	127297	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,968,838.00	4,968,838.00	AA	Aaa	0.37	5.079	57	10/28/2024	0.156
3130APJT3	127300	Federal Home Loan Bank	7,000,000.00	7,000,000.00	6,955,535.30	6,955,535.30	AA	Aaa	0.52	4.957	57	10/28/2024	0.156
3130APF59	127301	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,937,676.00	9,937,676.00	AA	Aaa	0.74	5.079	57	10/28/2024	0.156
31422XPC0	127299	Farmer Mac Coupon	6,000,000.00	6,000,000.00	5,959,080.48	5,959,080.48	AA	Aaa	0.45	5.014	57	10/28/2024	0.156
3130AM2N1	127172	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,967,454.95	4,967,454.95	AA	Aaa	0.37	4.987	58	10/29/2024	0.158
3130APLV5	127309	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,962,873.15	4,962,873.15	AA	Aaa	0.37	5.076	68	11/08/2024	0.186
3130APLF0	127308	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,919,207.20	9,919,207.20	AA	Aaa	0.74	5.096	68	11/08/2024	0.186
3133ENDU1	127314	Federal Farm Credit Bank	5,000,000.00	4,999,828.70	4,952,335.60	4,952,335.60	AA	Aaa	0.37	5.355	75	11/15/2024	0.205
3130APMP7	127315	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,907,747.90	9,907,747.90	AA	Aaa	0.74	5.113	78	11/18/2024	0.213

Portfolio OAK
AP

Run Date: 09/12/2024 - 11:52

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 08/31/2024

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	9,909,371.10	9,909,371.10	AA	Aaa	0.74	5.116	78	11/18/2024	0.213
3130APQ73	127318	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,950,956.85	4,950,956.85	AA	Aaa	0.37	5.344	82	11/22/2024	0.224
3133ENKQ2	127330	Federal Farm Credit Bank	5,000,000.00	5,000,000.00	4,925,821.00	4,925,821.00	AA	Aaa	0.37	5.155	134	01/13/2025	0.367
31422XSU7	127333	Farmer Mac Coupon	5,000,000.00	5,000,000.00	4,930,056.75	4,930,056.75	AA	Aaa	0.37	5.021	135	01/14/2025	0.369
3130ASL23	127367	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,949,839.40	10,000,000.00	AAA	Aaa	0.75	5.276	143	01/22/2025	0.391
3130AXLP1	127437	Federal Home Loan Bank	20,000,000.00	20,000,000.00	20,018,947.60	20,000,000.00	AAA	Aaa	1.50	5.163	162	02/10/2025	0.422
3134GXQ56	127381	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,980,512.75	5,000,000.00	AA	Aaa	0.37	4.814	178	02/26/2025	0.487
3133EMSC7	127235	Federal Farm Credit Bank	14,750,000.00	14,744,656.65	14,446,572.88	14,446,572.88	AA	Aaa	1.08	4.644	183	03/03/2025	0.493
31422XUT7	127347	Farmer Mac Coupon	10,000,000.00	10,000,000.00	9,866,559.10	9,866,559.10			0.74	4.644	187	03/07/2025	0.499
3133EM5V0	127253	Federal Farm Credit Bank	5,000,000.00	4,999,404.76	4,889,315.35	4,889,315.35	AA	Aaa	0.37	4.643	201	03/21/2025	0.541
3134GXMx9	127349	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,864,736.60	9,864,736.60			0.74	4.649	205	03/25/2025	0.548
3133EMUP5	127151	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,773,069.70	9,773,069.70	AA	Aaa	0.73	4.700	212	04/01/2025	0.568
3133EMUP5	127150	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,773,069.70	9,773,069.70	AA	Aaa	0.73	4.700	212	04/01/2025	0.568
3130B1A49	127474	Federal Home Loan Bank	10,000,000.00	10,000,000.00	10,031,878.10	10,000,000.00	AAA	Aaa	0.75	4.632	212	04/01/2025	0.559
3133EMWH1	127163	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,754,745.90	9,754,745.90	AA	Aaa	0.73	4.652	232	04/21/2025	0.623
3133EMXS6	127171	Federal Farm Credit Bank	5,000,000.00	4,999,629.43	4,874,147.40	4,874,147.40	AA	Aaa	0.36	4.648	239	04/28/2025	0.641
31424WHU9	127473	Farmer Mac Coupon	20,000,000.00	20,000,000.00	20,068,684.80	20,000,000.00	AAA	Aaa	1.50	4.701	242	05/01/2025	0.638
31424WHX3	127477	Farmer Mac Coupon	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	AAA	Aaa	0.75	5.261	243	05/02/2025	0.639
3130AMMC3	127196	Federal Home Loan Bank	6,000,000.00	6,000,000.00	5,820,705.96	5,820,705.96	AA	Aaa	0.44	4.789	281	06/09/2025	0.752
31424WJD5	127482	Farmer Mac Coupon	20,000,000.00	20,000,000.00	20,072,955.20	20,000,000.00	AAA	Aaa	1.50	4.633	281	06/09/2025	0.742
3135G04Z3	127506	Farmer Mac Coupon	10,000,000.00	9,685,116.83	9,688,689.00	9,685,116.83	AAA	Aaa	0.72	4.535	289	06/17/2025	0.775
3133ERPF29	127498	Federal Farm Credit Bank	10,000,000.00	9,991,450.00	9,995,407.60	9,991,450.00	AAA	Aaa	0.75	4.427	346	08/13/2025	0.919
3134GXN59	127380	Freddie Mac Coupon	5,000,000.00	5,000,000.00	4,966,179.85	5,000,000.00	AA	Aaa	0.37	4.711	359	08/26/2025	0.954
3134GXX82	127410	Freddie Mac Coupon	10,000,000.00	10,000,000.00	9,987,502.40	10,000,000.00	AA	Aaa	0.75	4.124	387	09/23/2025	1.010
3134GXZ80	127417	Freddie Mac Coupon	10,000,000.00	9,998,210.97	10,003,048.40	9,998,210.97	AA	Aaa	0.75	4.473	390	09/26/2025	1.013
3133EM6P2	127267	Federal Farm Credit Bank	10,000,000.00	9,998,113.89	9,644,414.70	9,644,414.70	AA	Aaa	0.72	4.107	393	09/29/2025	1.050
3134GX2T0	127419	Freddie Mac Coupon	10,000,000.00	10,000,000.00	10,003,647.20	10,000,000.00	AA	Aaa	0.75	4.468	394	09/30/2025	1.024
3135GA2A8	127241	Fannie Mae	3,200,000.00	3,195,956.36	3,073,378.88	3,073,378.88	AA	Aaa	0.23	4.114	422	10/28/2025	1.130
3135G06G3	127515	Fannie Mae	20,000,000.00	19,147,401.41	19,139,882.80	19,147,401.41	AAA	Aaa	1.43	4.266	432	11/07/2025	1.154
3130AL3F9	127127	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,499,193.80	9,499,193.80	AA	Aaa	0.71	4.218	548	03/03/2026	1.462
3130ALPQ1	127149	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,814,184.80	4,814,184.80	AA	Aaa	0.36	3.949	575	03/30/2026	1.526
3130ALTT1	127146	Federal Home Loan Bank	10,000,000.00	10,000,000.00	9,515,583.30	9,515,583.30	AA	Aaa	0.71	4.211	575	03/30/2026	1.532
3130AMCL4	127184	Federal Home Loan Bank	5,000,000.00	5,000,000.00	4,738,092.90	4,738,092.90	AA	Aaa	0.35	4.216	625	05/19/2026	1.665
3133EMUQ3	127148	Federal Farm Credit Bank	10,000,000.00	10,000,000.00	9,357,010.40	9,357,010.40	AA	Aaa	0.70	3.945	940	03/30/2027	2.481

Portfolio OAK
AP

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 08/31/2024

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			621,599,000.00	620,407,287.12	614,747,298.43	614,681,788.98			45.95	4.527	176		0.470
Treasury Notes													
91282CCX7	127243	US Treasury Note	15,000,000.00	14,999,639.78	14,975,791.20	14,975,791.20	AAA	Aaa	1.12	4.542	14	09/15/2024	0.038
91282CCX7	127262	US Treasury Note	10,000,000.00	9,999,665.13	9,983,860.80	9,983,860.80	AAA	Aaa	0.75	4.542	14	09/15/2024	0.038
9128282Y5	127248	US Treasury Note	5,500,000.00	5,507,340.46	5,487,212.12	5,487,212.12			0.41	4.982	29	09/30/2024	0.079
912828YH7	127265	US Treasury Note	10,000,000.00	10,007,857.47	9,972,259.00	9,972,259.00			0.75	4.948	29	09/30/2024	0.079
912828YH7	127391	US Treasury Note	15,000,000.00	14,974,773.31	14,958,388.50	14,958,388.50			1.12	4.948	29	09/30/2024	0.079
91282CDB4	127287	US Treasury Note	15,000,000.00	14,999,909.42	14,919,531.30	14,919,531.30			1.12	5.083	44	10/15/2024	0.120
91282CDB4	127294	US Treasury Note	20,000,000.00	19,997,020.66	19,892,708.40	19,892,708.40			1.49	5.083	44	10/15/2024	0.120
912828YM6	127279	US Treasury Note	5,500,000.00	5,508,035.04	5,467,000.00	5,467,000.00			0.41	5.117	60	10/31/2024	0.164
912828G38	127313	US Treasury Note	5,000,000.00	5,014,873.40	4,970,898.45	4,970,898.45			0.37	5.033	75	11/15/2024	0.205
912828YV6	127449	US Treasury Note	10,000,000.00	9,921,042.89	9,917,187.50	9,917,187.50	AAA	Aaa	0.74	4.872	90	11/30/2024	0.246
91282CDN8	127441	US Treasury Note	20,000,000.00	19,765,924.24	19,783,593.80	19,765,924.24	AAA	Aaa	1.48	4.798	105	12/15/2024	0.287
91282CGD74	127450	US Treasury Note	20,000,000.00	19,959,365.67	19,947,395.80	19,959,365.67	AAA	Aaa	1.49	4.967	121	12/31/2024	0.331
91282CDZ1	127458	US Treasury Note	10,000,000.00	9,842,817.87	9,850,234.40	9,842,817.87	AAA	Aaa	0.74	4.829	167	02/15/2025	0.457
91282CEH0	127463	US Treasury Note	20,000,000.00	19,727,214.04	19,761,406.20	19,727,214.04	AAA	Aaa	1.47	4.596	226	04/15/2025	0.599
912828XB1	127478	US Treasury Note	10,000,000.00	9,795,755.97	9,829,531.20	9,795,755.97	AAA	Aaa	0.73	4.613	256	05/15/2025	0.682
91282CEQ0	127466	US Treasury Note	20,000,000.00	19,706,796.90	19,743,750.00	19,706,796.90	AAA	Aaa	1.47	4.622	256	05/15/2025	0.680
9128284R8	127480	US Treasury Note	20,000,000.00	19,682,064.02	19,758,281.20	19,682,064.02	AAA	Aaa	1.47	4.532	272	05/31/2025	0.722
91282CEU1	127494	US Treasury Note	20,000,000.00	19,692,739.06	19,742,187.60	19,692,739.06	AAA	Aaa	1.47	4.562	287	06/15/2025	0.762
91282CHL8	127493	US Treasury Note	10,000,000.00	9,977,579.04	10,008,515.60	9,977,579.04	AAA	Aaa	0.75	4.527	302	06/30/2025	0.799
9128287W3	127505	US Treasury Note	10,000,000.00	9,658,541.81	9,658,541.81	9,658,541.81	AAA	Aaa	0.72	4.461	302	06/30/2025	0.810
91282CEY3	127504	US Treasury Note	10,000,000.00	9,871,749.44	9,878,222.70	9,871,749.44	AAA	Aaa	0.74	4.442	317	07/15/2025	0.843
912797MG9	127501	US Treasury Note	10,000,000.00	9,598,138.89	9,603,006.50	9,598,138.89	AAA	Aaa	0.72	8.869	340	08/07/2025	0.931
91282CFP1	127508	US Treasury Note	20,000,000.00	19,964,412.40	19,987,500.00	19,964,412.40	AAA	Aaa	1.49	4.311	409	10/15/2025	1.066
91282CJE2	127510	US Treasury Note	10,000,000.00	10,086,886.68	10,077,343.80	10,086,886.68	AAA	Aaa	0.75	4.319	425	10/31/2025	1.102
91282CJE2	127511	US Treasury Note	10,000,000.00	10,089,214.00	10,077,343.80	10,077,343.80	AAA	Aaa	0.75	4.319	425	10/31/2025	1.102
912828M56	127514	US Treasury Note	20,000,000.00	19,542,703.62	19,532,031.20	19,542,703.62	AAA	Aaa	1.46	4.264	440	11/15/2025	1.161
Subtotal			351,000,000.00	347,892,061.21	347,783,722.88	347,494,870.72			25.98	4.787	204		0.543

Oakland County Treasurer
GASB 40 Credit & Interest Rate Risk
Sorted by InvestmentType
Through 08/31/2024

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			0.75	5.041	179	02/27/2025	0.490
1028697631	127467	The State Bank	5,500,000.00	5,500,000.00	5,500,000.00	5,500,000.00			0.41	5.000	193	03/13/2025	0.528
1028760635	127471	Mi Bank	10,255,239.03	10,255,239.03	10,255,239.03	10,255,239.03			0.77	5.150	207	03/27/2025	0.567
		Subtotal	25,755,239.03	25,755,239.03	25,755,239.03	25,755,239.03			1.93	5.076	193		0.528
MI Gov't Coupon													
279196CW7	127436	Ecorse Public School Muni Bond	3,375,000.00	3,303,406.53	3,320,529.53	3,303,406.53			0.25	4.582	242	05/01/2025	0.645
093834CL1	127451	Charter Twp of Bloomfield	300,000.00	288,720.90	288,702.03	288,720.90			0.02	4.391	607	05/01/2026	1.600
59447TKM4	127460	Michigan Fin Auth	5,195,000.00	5,026,559.12	5,037,026.28	5,026,559.12			0.38	4.521	791	11/01/2026	2.044
672411M69	125911	Oakland County Refunding	34,000,000.00	34,000,000.00	34,372,191.20	34,000,000.00	AAA	Aaa	2.54	4.070	942	04/01/2027	2.375
59447TLN1	127488	Michigan Fin Auth	1,425,000.00	1,374,683.95	1,390,161.32	1,374,683.95			0.10	4.406	1,308	04/01/2028	3.263
182252XG6	127455	Clarkston Community Schools	1,000,000.00	922,168.63	941,254.70	922,168.63	AA		0.07	3.893	1,338	05/01/2028	3.446
		Subtotal	45,295,000.00	44,915,539.13	45,349,865.06	44,915,539.13			3.36	4.167	890		2.254
Passbook/Checking Accounts													
3310301	127070	CIBC	924,990.39	924,990.39	924,990.39	924,990.39			0.07	5.300	1		0.000
375011552858	127502	Bank of America	25,087,377.04	25,087,377.04	25,087,377.04	25,087,377.04			1.88	5.330	1		0.000
3144078	127425	Waterford Bank, N.A.	58,619.28	58,619.28	58,619.28	58,619.28			0.00	4.590	1		0.000
101093342	125366	Flagstar Pool	115,255.17	115,255.17	115,255.17	115,255.17			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	108,234.04	108,234.04	108,234.04	108,234.04			0.01	0.120	1		0.000
50010511	126719	The State Bank	127,150.31	127,150.31	127,150.31	127,150.31			0.01	5.300	1		0.000
850008	127324	Citizens State Bank	109,769.58	109,769.58	109,769.58	109,769.58			0.01	5.250	1		0.000
1000475853	127424	Choice One Bank	8,584,087.82	8,584,087.82	8,584,087.82	8,584,087.82			0.64	4.600	1		0.000
2495337333	127426	Communiity Unity Bank	259,394.50	259,394.50	259,394.50	259,394.50			0.02	4.150	1		0.000
		Subtotal	35,375,976.47	35,375,976.47	35,375,976.47	35,375,976.47			2.65	5.123	1		0.000
CD - Quart int added to Prin.													
68459201	127444	CIBC	10,420,567.40	10,420,567.40	10,420,567.40	10,420,567.40			0.78	5.450	99	12/09/2024	0.000
68016581	127446	CIBC	10,272,301.09	10,272,301.09	10,272,301.09	10,272,301.09			0.77	5.350	123	01/02/2025	0.000
1029050615	127486	Communiity Unity Bank	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00			0.15	4.850	256	05/15/2025	0.000
		Subtotal	22,692,868.49	22,692,868.49	22,692,868.49	22,692,868.49			1.70	5.352	123		0.000

Report Total	1,348,991,125.53	1,344,312,012.99	1,338,995,841.30	1,338,189,324.36	100.08	4.746	184	.47980
--------------	------------------	------------------	------------------	------------------	--------	-------	-----	--------

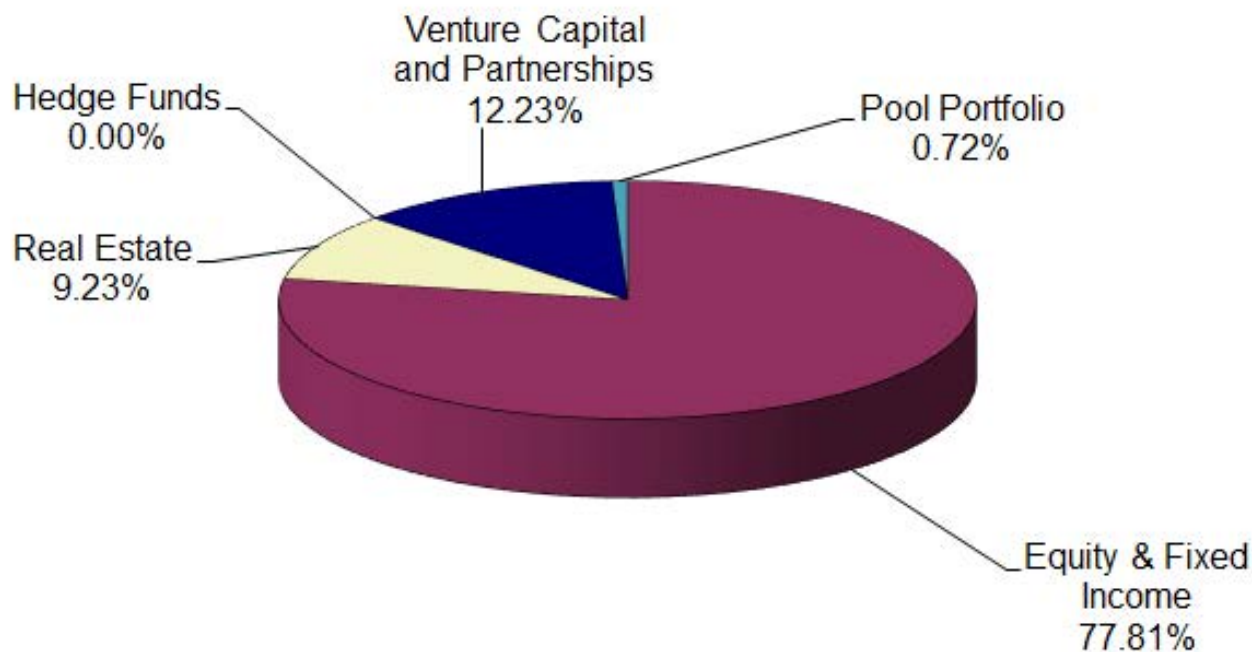
† = Duration can not be calculated on these investments due to incomplete Market price data.

Oakland County
Retirement System

Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of August 31, 2024

Type	Current Original Cost
Retirement Equity & Fixed	1,783,371,797.13
Retirement Real Estate	211,614,220.16
Hedge Funds	0
Venture Capital and Partnerships	280,254,931.38
Pool Portfolio	16,573,306.59
GRAND TOTALS	2,291,814,255.26

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 August 31, 2024

Page 1

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
73100	Employees' Retirement System			
	Hedge Funds			
		ABS	0.00	
		Totals for Hedge Funds		0.00
	Retirement Equity & Fixed			
		CS McKee - Fixed	123,653,078.60	
		Fidelity Int Equity	13,845,134.73	
		HGK INTL EQ	27,883,540.00	
		Lazard Asset Management	30,195,763.99	
		Lee Munder	31,010,064.29	
		Loomis Sayles - Fixed	45,101,922.34	
		Loomis Sayles Small Cap	28,967,873.66	
		Marathon Distressed Credit	9,548,684.00	
		Northern Trust	8,265,890.26	
		PIMCO MF	2,134,161.53	
		Reinhart Partners	21,838,749.66	
		SSGA Index Fund	71,584,143.54	
		T. Rowe Price	70,008,402.45	
		Times Square Capital Managemen	22,095,569.12	
		Wells Capital Management	17,181,347.28	
		Totals for Retirement Equity & Fixed		523,314,325.45
	Retirement Real Estate			
		AEW PARTNERS RE VII	1,004,359.00	
		Alidade Capital Fund IV, LP	3,999,810.00	
		DUNE REAL ESTATE	4,666,589.00	
		Morgan Stanley Prime Fund	40,508,181.68	
		Prudential -Prissa II	12,936,323.86	
		ValStone	1,564,482.00	
		Walton Street Real Estate Fund	2,079,194.00	
		Totals for Retirement Real Estate		66,758,939.54
	Venture Capital and Partnerships			
		ABS EM LP	20,380,876.00	
		Alidade Capital Fund IV, LP	1,832,622.00	
		BlackRock IX LP	10,498,118.00	
		Bloomfield Capital V	7,621,695.00	
		Capital Dynamics	1,923,999.00	
		Churchill Middle Market	2,645,235.00	
		HIG Fund IV	8,036,984.00	
		Hamilton Lane Secondary Fund V	7,230,370.00	
		Kennedy Capital	17,897,345.77	
		MT DS C F II (MDFCII)	3,995,402.80	
		PASF IV	9,949,962.00	
		Totals for Venture Capital and Partnerships		92,012,609.57
		Totals for Employees' Retirement System		682,085,874.56
73200	VEBA Trust			
	Hedge Funds			
		ABS	0.00	
		Totals for Hedge Funds		0.00
	Retirement Equity & Fixed			
		Boyd Wttrsn Intm FI	28,837,838.68	
		CS McKee - Fixed	268,510,149.71	
		HGK INTL EQ	66,537,206.00	
		Lazard Asset Management	63,530,058.06	
		Lee Munder	52,998,762.06	
		Loomis Sayles - Fixed	139,470,418.15	
		Loomis Sayles Small Cap	53,761,184.32	
		Marathon Distressed Credit	17,733,271.00	
		NIS Intm FI	20,615,625.06	
		Northern Trust	9,470,583.82	
		PIMCO MF	44,991,179.49	



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of August 31, 2024

Page 2

Fund	Type	Issuer	Current Original Cost Issuer Subtotals	Current Original Cost Type & Fund Totals
		Reinhart Partners	49,627,821.07	
		SSGA Index Fund	169,922,511.28	
		T. Rowe Price	169,707,464.42	
		Times Square Capital Managemen	48,440,905.85	
		Van Mid Core VO	0.00	
		Wells Capital Management	34,995,884.53	
		Totals for Retirement Equity & Fixed		1,239,150,863.50
	Retirement Real Estate			
		AEW PARTNERS RE VII	2,008,709.00	
		Alidade Capital Fund IV, LP	2,399,886.00	
		DUNE REAL ESTATE	9,333,192.00	
		Macquarie European Infrastruct	30,904.53	
		Morgan Stanley Prime Fund	77,573,772.69	
		Prudential -Prissa II	47,003,700.40	
		ValStone	2,346,727.00	
		Walton Street Real Estate Fund	4,158,389.00	
		Totals for Retirement Real Estate		144,855,280.62
	Venture Capital and Partnerships			
		ABS EM LP	40,761,753.00	
		Alidade Capital Fund IV, LP	5,497,867.00	
		BlackRock IX LP	17,496,863.00	
		Bloomfield Capital V	14,290,679.00	
		Capital Dynamics	5,771,990.00	
		Churchill Middle Market	5,029,318.00	
		HIG Fund IV	14,925,826.00	
		Hamilton Lane Secondary Fund V	12,653,152.00	
		Kennedy Capital	46,411,637.39	
		MT DS C F II (MDFCII)	7,990,806.42	
		PASF IV	17,412,430.00	
		Totals for Venture Capital and Partnerships		188,242,321.81
		Totals for VEBA Trust		1,572,248,465.93
73310	Superseding Trust			
	Retirement Equity & Fixed			
		CS McKee - Fixed	10,252,475.51	
		SSGA Index Fund	10,654,132.67	
		Totals for Retirement Equity & Fixed		20,906,608.18
		Totals for Superseding Trust		20,906,608.18
GRAND TOTALS:				2,275,240,948.67



Oakland County Investment Pool
Fund 73100 - Employees Retirement System
Cash
August 31, 2024

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	1,225,714.61	1,225,714.61	3.097	3.054	3.097
Subtotal and Average				1,225,714.61	1,225,714.61	3.055	3.097	
Total Cash Average				1,225,714.61	1,225,714.61	3.055	3.097	
Total Cash and and Investments				1,225,714.61				

Fund 73200 - VEBA Trust
Cash
August 31, 2024

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	15,381,303.00	15,381,303.00	3.097	3.054	3.097
Subtotal and Average				15,381,303.00	15,381,303.00		3.055	3.097
Total Cash Average				15,381,303.00	15,381,303.00		3.055	3.097
Total Cash and and Investments				15,381,303.00				

Fund 73310 - Superseding Trust
Cash
August 31, 2024

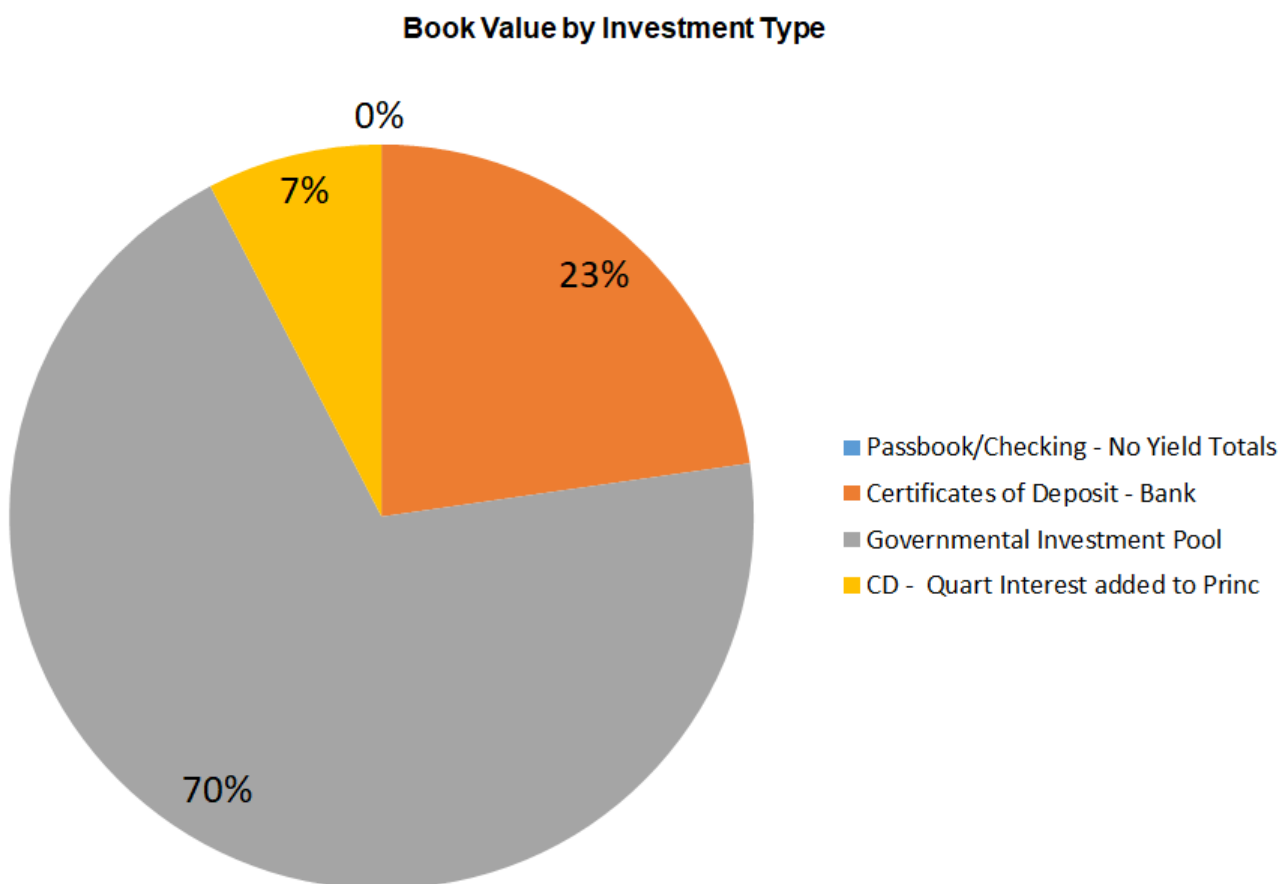
CUSIP	Investment #	Issuer	Purchase Date	Book Value	Market Value	Current Rate	YTM 360	YTM 365
Managed Pool Accounts								
SYS	73310	Pooled Investments	10/01/2023	-33,711.02	-33,711.02	3.097	3.054	3.097
Subtotal and Average				-33,711.02	-33,711.02		3.055	3.097
Total Cash Average				-33,711.02	-33,711.02		3.055	3.097
Total Cash and and Investments				-33,711.02				

Road Commission
For
Oakland County



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
Report as of August 31, 2024

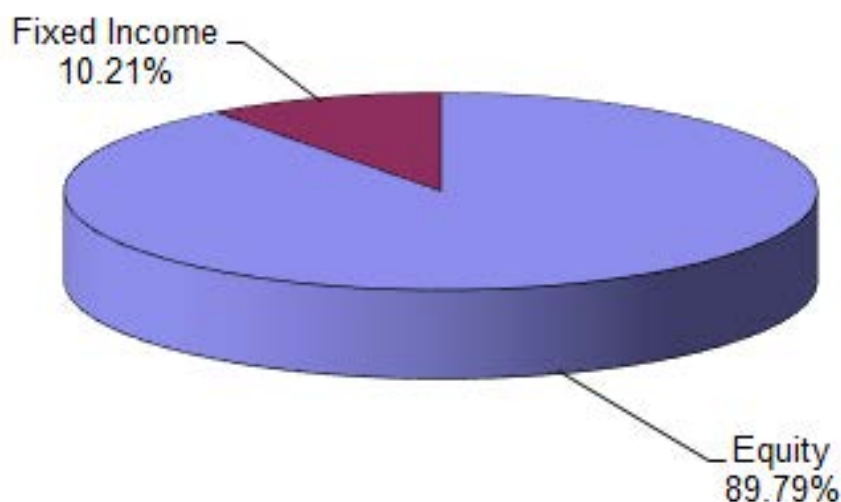
Type	Current Original Cost
Governmental Investment Pool	92,694,137.69
Certificate of Deposits	30,204,178.08
Passbook/Checking	2,800.00
CD - Quart Interest added to Princ	10,130,180.60
GRAND TOTALS:	<u>\$133,031,296.40</u>



Oakland County Treasurer's Office
Summary of All Investment Balances by Type
 Report as of August 31, 2024

Type	Current Original Cost
Retirement Equity & Fixed	303,997,003.78
GRAND TOTALS:	303,997,003.78

Road Commission Retirement



Retirement Investments by Type



Oakland County Treasurer's Office
Summary of Investments by Fund, Type, and Issuer
Report as of August 31, 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	135,080,906.19	
		Cumberland Advisors Inc fixed	31,570,252.35	
		Harding Loevner LP Intl	15,350,082.99	
		LS Investment Advisors LLC	1,102.35	
		RE Principal Enhanced Proper	31,277,998.67	
		Receipt & Disburse Cash Acct	-543,675.81	
		Rothschild Asset Management	0.00	
		Totals for Retirement Equity & Fixed		212,736,666.74
		Totals for Road Commission Retirement		212,736,666.74
95235	Road Commission Retiree Health			
	Retirement Equity & Fixed			
		American Realty	8,796,097.57	
		Cash Account	22,382.35	
		Commingled Mutual Fund Acct	57,973,553.47	
		Garcia Hamilton & Associates	18,237,346.11	
		Harding Loevner LP Intl	6,230,957.54	
		Totals for Retirement Equity & Fixed		91,260,337.04
		Totals for Road Commission Retiree Health		91,260,337.04
GRAND TOTALS:				303,997,003.78