



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

August 2020

Treasurer's Mission Statement

The mission of the Office of the State Treasurer is to serve the people of Oklahoma by providing sound banking and investment services, reuniting individuals and businesses with their unclaimed property, and promoting economic opportunities in a fiscally responsible and efficient manner while adhering to the highest professional and ethical standards.



OKLAHOMA STATE TREASURER RANDY McDANIEL

October 1, 2020

To the People of Oklahoma:

The Office of the State Treasurer is pleased to issue the August monthly investment performance report. I trust you will find it thorough and in keeping with my commitment to provide disclosure of the economic environment and portfolio results. As always, my staff and I are available to answer any questions.

Market Conditions

The treasury curve steepened during August with all key maturities having higher returns in comparison to the low yields witnessed at the end of July. The benchmark 10-year treasury was at 0.71%, which was 0.18% higher than last month. The 2-year was at 0.13% and the 5-year at 0.27%.

The stock market continued to recover from lows that occurred in March. All three indexes were strong for the month with the Dow Jones, S&P 500 and Nasdaq earning 7.57%, 7.00% and 9.59% respectively. On a year-to-date basis, the Dow was down -0.38% and the S&P was at 8.34%. The Nasdaq reflected continued growth coming in at 31.24%. Equity investors were encouraged by the announcement of a potential coronavirus treatment and further continuing economic recovery.

The Federal Reserve announced a policy change regarding their 2% inflation target that began in 2012. Jerome Powell, Fed Chairman, said the updated policy framework would better address the “reality of a quite difficult macroeconomic context of low interest rates, low inflation, relatively low productivity and slow growth”. The Fed will allow inflation to float above 2% and according to the Wall Street Journal, “revealed how the global central-bank principal of inflation targeting, widely adopted over the last quarter century, might have outlived its usefulness in a world of lower interest”.

Economic Developments

The unemployment rate continued a declining trend decreasing by 0.9% to 10.2% in July, with 1.8 million jobs being added to the economy. The jobs gain number dropped from the previous month which was projected at 4.8 million. The Labor Department said the largest employment growth was found in the hospitality, government, retail, business services and health-care sectors. The Wall Street Journal said “Unemployed individuals reporting their layoffs as temporary declined last month, and the number who saw their job losses as permanent remained nearly the same, positive signs for the recovery. Still, the number of people unemployed for an extended period - 15 to 26 weeks - jumped by 4.6 million to 6.5 million workers, showing it will take time for the labor market to recover”.

The consumer price index (CPI) increased 0.6% in July, reflecting no change from the month before and came in at 1% on an annualized basis. Core inflation, which excludes volatile food and energy prices, only increased 1.6% from a year earlier. The Bureau of Labor Statistics said that “food prices gained 4.1% over the last 12 months, with prices for food at home rising 4.6%. Despite increasing in July, energy prices fell 11.2% over the last 12 months”. The producer price index for final demand gained 0.6%, in comparison to a drop of 0.2% in June, and reflected the highest uptick since a 0.7% increase in October 2018.

Retail sales dropped to 1.2% in July due to the resurgence of coronavirus hotspots across the country, causing business re-openings to slow. The June retail sales number was upwardly revised to 8.4% from 7.5%. Trading Economics reported, "There were increases in sales at electronics and appliance stores, gasoline stations, miscellaneous store retailers, restaurants and bars, and health and personal care stores. At the same time, declines were seen in trade at motor vehicle and parts dealers, building materials stores and sporting goods, hobby, musical instrument, and bookstores".

The sales of existing homes for the month was 24.7%, reflecting the highest sales pace since December 2006. The supply of single-family existing homes was at its lowest since 1982, which was when the National Association of Realtors began the inventory survey. The supply shortage has been attributed to record low 30-year mortgage rates, which have in turn driven the median home price to \$304,100.

The second reading of the gross domestic product (GDP) for April-June was reported by the Commerce Department as an annualized decline of 31.7%, in comparison to the first estimate of 32.9%. According to CNBC, "Even with the revision, it was still the worst contraction in the economy every recorded. The drop in GDP was more than triple the previous all-time decline. The economy contracted at a 5% pace in the first quarter". The covid-19 pandemic was the cause of the unprecedented slump.

Portfolio Commentary: Performance, Diversification, and Strategy

The Treasurer's portfolio yielded 1.82% in Aug with a weighted average maturity of 679 days. The total assets under management by the treasurer was \$8.7 billion, in comparison to \$7.5 billion a year ago. The portfolio's diversification strategy continues to be sound. U.S. government sponsored enterprises accounted for approximately 29% of the portfolio and mortgage-backed securities were 30%. U.S. treasuries represented 31% of assets, money market mutual funds were 7% and Certificates of Deposits were 1%. State bond issues, foreign bonds and municipals totaled 2% and comprised the balance of funds invested. In keeping with the state's statutory investment objectives, the portfolio strategy continues to be seeking safety, liquidity, and return on investment, in that order. Laddered bond maturities and a buy-and-hold strategy were utilized. Market observation for investment opportunities were considered in order to maximize income within investment parameters and consideration of current low interest rates.

Collateralization

All funds under the control of this office requiring collateralization were secured at rates ranging from 100% to 110%, depending on the type of investment.

Payments, Fees, and Commissions

Securities were purchased or sold utilizing competitive bidding. Bank fees and money market mutual fund operating expenses are detailed in the attached pages, as is the earnings split between the treasurer and the master custodian bank on securities lending income.

Total Funds Invested

Funds available for investment, at market value, include the State Treasurer's investments at \$6,147,289,789 and State Agency balances in OK Invest at \$2,638,016,719 for a total of \$8,785,306,508.

Best regards,

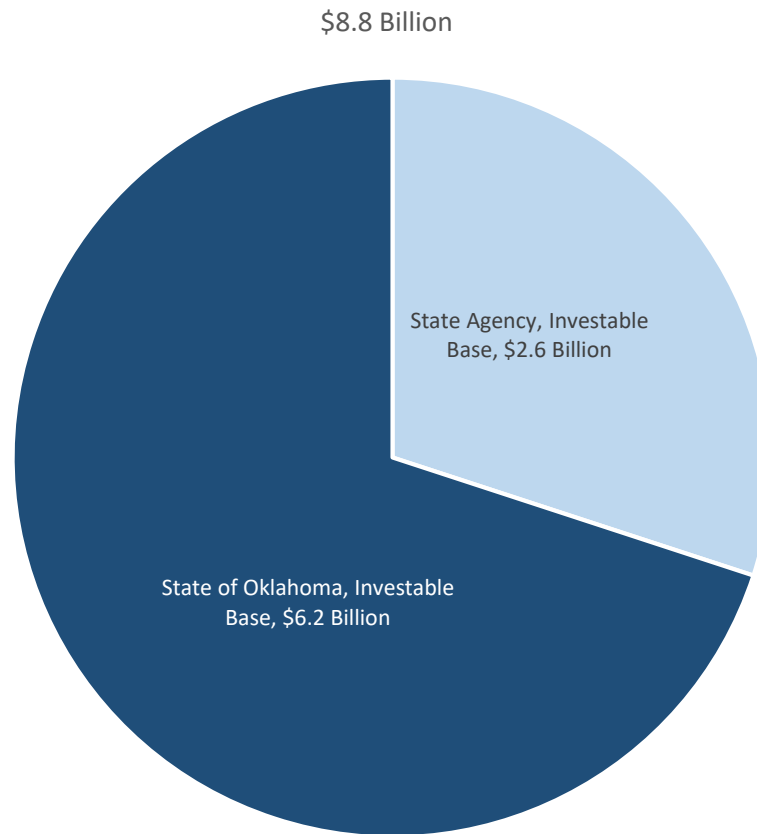


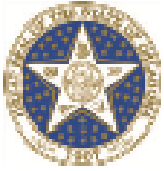
RANDY MCDANIEL
STATE TREASURER

cc: The Honorable Kevin Stitt, Governor
The Honorable Greg Treat, President Pro Tempore
The Honorable Charles McCall, Speaker of the House
The Honorable Mike Hunter, Attorney General
The Honorable Cindy Byrd, State Auditor and Inspector



Office of the State Treasurer
Distribution of Assets Under Management
August 31, 2020





Office of the State Treasurer
Portfolio Composition
August 31, 2020

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	100,017,000	100,017,000	100,017,000	1.2	0.47%	64
Foreign Bonds	80,000,000	79,923,075	80,000,000	0.9	2.49%	587
Money Market - Mutual Funds	643,091,399	643,091,399	643,091,399	7.5	0.05%	1
Municipal Bonds	14,000,000	14,347,750	14,000,000	0.2	2.45%	848
State Bond Issues	30,000,000	30,000,000	30,000,000	0.4	1.93%	2,010
US Agency - MBS	2,572,414,760	2,738,474,373	2,613,108,603	30.4	2.77%	1,061
US Agency Bonds	2,455,000,000	2,495,758,087	2,475,075,851	28.8	1.30%	613
US Treasury Bonds / Notes	2,625,000,000	2,683,694,824	2,629,147,008	30.6	1.83%	539
Total / Average	8,519,523,159	8,785,306,508	8,584,439,861	100.0	1.82%	679

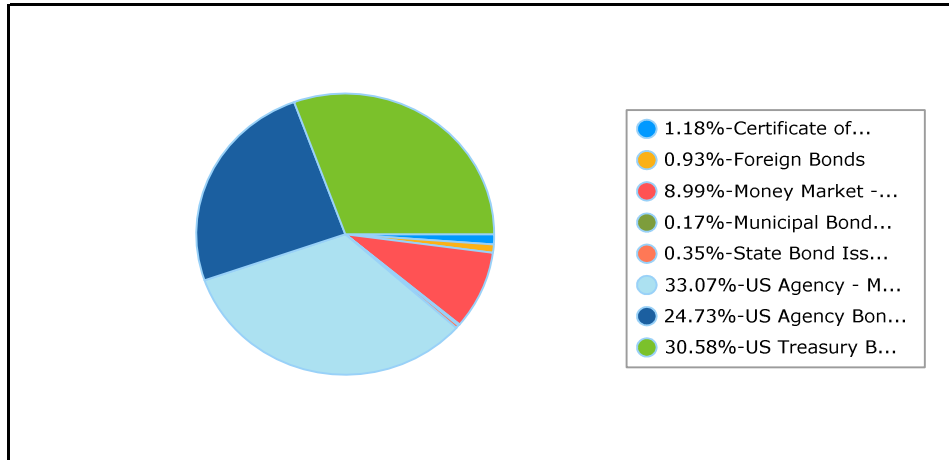


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

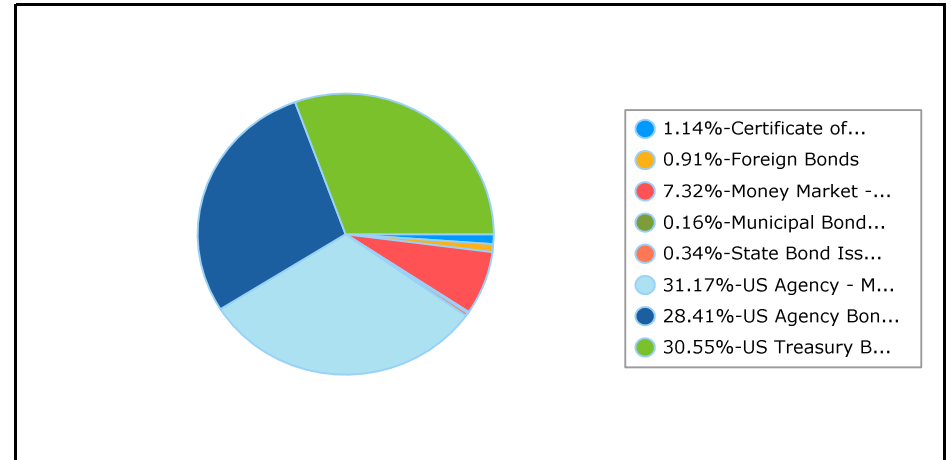
Begin Date: 7/31/2020, End Date: 8/31/2020

Asset Category	Market Value 7/31/2020	% of Portfolio 7/31/2020	Market Value 8/31/2020	% of Portfolio 8/31/2020
Certificate of Deposit	102,017,000	1.2	100,017,000	1.1
Foreign Bonds	79,926,023	0.9	79,923,075	0.9
Money Market - Mutual Funds	774,842,529	9.0	643,091,399	7.3
Municipal Bonds	14,380,190	0.2	14,347,750	0.2
State Bond Issues	30,000,000	0.3	30,000,000	0.3
US Agency - MBS	2,848,403,189	33.1	2,738,474,373	31.3
US Agency Bonds	2,130,627,064	24.7	2,495,758,087	28.4
US Treasury Bonds / Notes	2,634,333,334	30.6	2,683,694,824	30.5
Total / Average	8,614,529,329	100.0	8,785,306,508	100.0

Portfolio Holdings as of 7/31/2020



Portfolio Holdings as of 8/31/2020

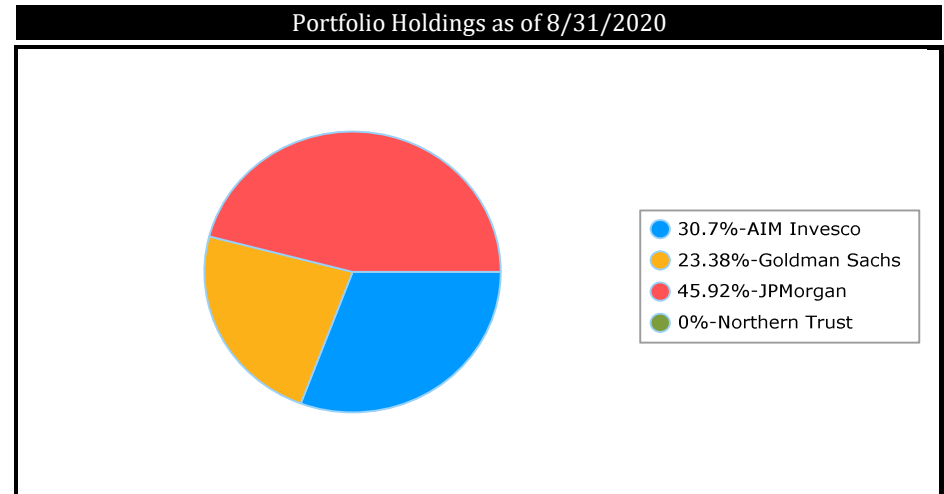
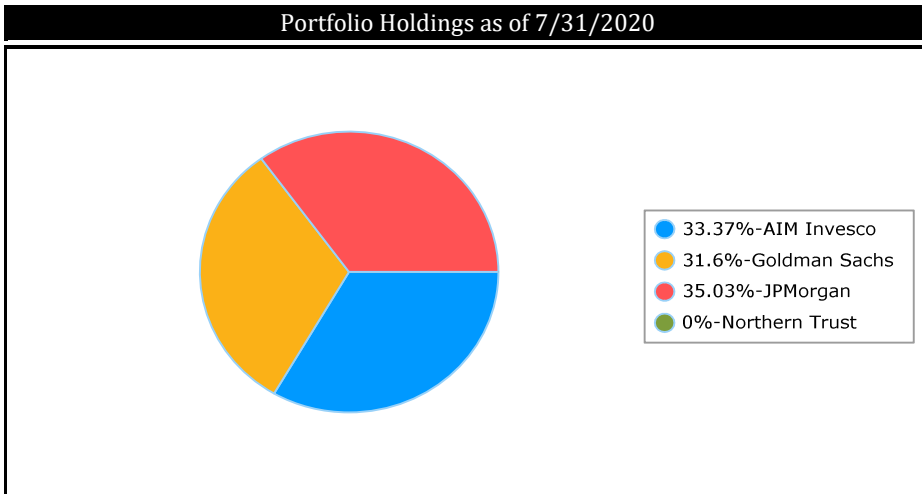




Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market excluding CARES

Begin Date: 7/31/2020, End Date: 8/31/2020

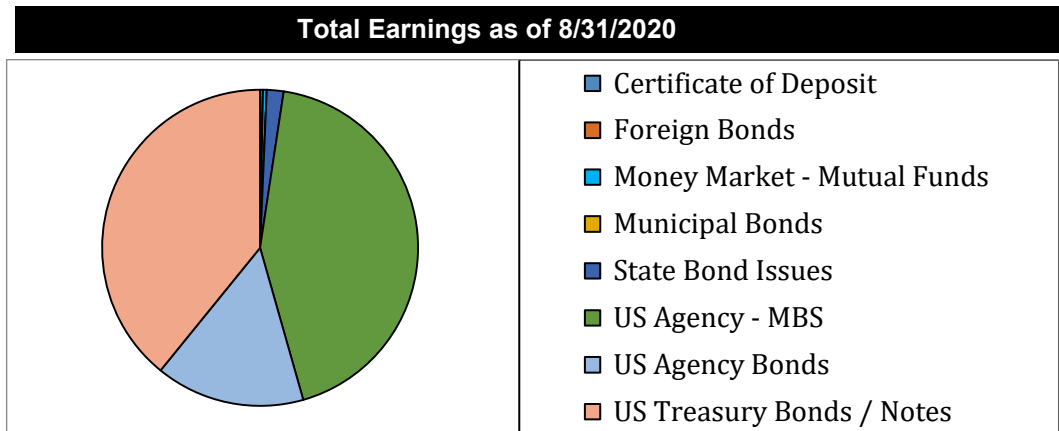
Issuer Allocation				
Issuer	Market Value 7/31/2020	% of Portfolio 7/31/2020	Market Value 8/31/2020	% of Portfolio 8/31/2020
AIM Invesco	258,572,932	33.4	197,421,851	30.7
Goldman Sachs	244,815,089	31.6	150,374,385	23.4
JPMorgan	271,447,823	35.0	295,287,263	45.9
Northern Trust	6,685	0.0	7,900	0.0
Total / Average	774,842,529	100.0	643,091,399	100.0





Office of the State Treasurer
Earnings by Asset Category
August 31, 2020

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	0.47%	30,194	-	30,194
Foreign Bonds	2.49%	-	-	-
Money Market - Mutual Funds	0.05%	41,724	-	41,724
Municipal Bonds	2.45%	-	-	-
State Bond Issues	1.93%	187,500	-	187,500
US Agency - MBS	2.76%	4,669,724	-	4,669,724
US Agency Bonds	1.30%	1,649,791	-	1,649,791
US Treasury Bonds / Notes	1.83%	4,234,390	-	4,234,390
Link Deposit (not active)		-		-
Total or Average	1.83%	10,813,323	-	10,813,323





Office of the State Treasurer
Investment Activity
August 31, 2020

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
FFCB 1.75 7/1/2022	3133EKTG1	Hilltop	08/26/2020	08/27/2020	0.189	25,000,000	25,718,000	102.872	68,056	25,786,056
FHLB 0.125 8/12/2022	3130AJY52	Wells Fargo	08/21/2020	08/24/2020	0.162	25,000,000	24,981,708	99.927	868	24,982,576
FHLB 0.125 8/12/2022	3130AJY52	RBC	08/19/2020	08/20/2020	0.184	25,000,000	24,971,000	99.884	521	24,971,521
FHLMC 0.125 7/25/2022	3137EAET2	Wells Fargo	08/28/2020	08/31/2020	0.169	25,000,000	24,979,200	99.917	3,299	24,982,499
FHLMC 0.25 5/25/2023	3134GW2E5	Wells Fargo	08/28/2020	08/31/2020	0.237	25,000,000	25,009,175	100.037	1,042	25,010,217
FHLMC 0.25 5/25/2023	3134GW2E5	Wells Fargo	08/26/2020	08/27/2020	0.286	25,000,000	24,975,375	99.902	347	24,975,722
FHLMC 0.25 6/26/2023	3137EAES4	Wells Fargo	08/26/2020	08/27/2020	0.301	25,000,000	24,964,000	99.856	10,590	24,974,590
FHLMC 0.25 6/8/2022	3134GVJ66	Wells Fargo	08/25/2020	08/26/2020	0.190	20,000,000	20,021,180	100.106	10,833	20,032,013
FHLMC 0.25 8/24/2023	3137EAEV7	Wells Fargo	08/28/2020	08/31/2020	0.242	25,000,000	25,006,250	100.025	1,736	25,007,986
FHLMC 0.25 8/24/2023	3137EAEV7	Wells Fargo	08/26/2020	08/27/2020	0.307	25,000,000	24,957,500	99.830	1,042	24,958,542
FNMA 0.25 7/10/2023	3135G05G4	Wells Fargo	08/28/2020	08/31/2020	0.242	25,000,000	25,006,000	100.024	8,854	25,014,854
FNMA 0.25 7/10/2023	3135G05G4	Wells Fargo	08/25/2020	08/26/2020	0.288	25,000,000	24,972,750	99.891	7,986	24,980,736
FNMA 0.25 7/10/2023	3135G05G4	Wells Fargo	08/21/2020	08/24/2020	0.260	25,000,000	24,992,671	99.971	7,639	25,000,310
FNMA 1.375 9/6/2022	3135G0W33	Wells Fargo	08/25/2020	08/26/2020	0.205	20,000,000	20,473,400	102.367	129,861	20,603,261
FNMA 2.375 1/19/2023	3135G0T94	Hilltop	08/19/2020	08/20/2020	0.176	25,000,000	26,323,550	105.294	51,128	26,374,678
T-Note 0.25 4/15/2023	912828ZH6	UMB Bank	08/20/2020	08/21/2020	0.150	25,000,000	25,066,000	100.264	21,858	25,087,858
T-Note 0.5 3/15/2023	912828ZD5	UMB Bank	08/20/2020	08/21/2020	0.147	25,000,000	25,226,000	100.904	54,008	25,280,008
T-Note 1.375 2/15/2023	912828Z86	Wells Fargo	08/20/2020	08/21/2020	0.144	25,000,000	25,762,695	103.051	5,605	25,768,300
T-Note 1.375 9/30/2023	912828T26	TD Securities	08/21/2020	08/24/2020	0.162	25,000,000	25,937,500	103.750	137,124	26,074,624
T-Note 1.5 1/15/2023	912828Z29	UMB Bank	08/21/2020	08/24/2020	0.146	25,000,000	25,808,000	103.232	40,761	25,848,761
T-Note 1.625 12/15/2022	912828YW4	Bank of America - Merrill L	08/20/2020	08/21/2020	0.137	25,000,000	25,860,352	103.441	74,368	25,934,720
						515,000,000	521,012,306		637,526	521,649,832
Sell										
						0	0		0	0
Matured										
T-Note 1.375 8/31/2020	912828L32	Country Club Bank	08/31/2020	08/31/2020		25,000,000	25,000,000			25,000,000
T-Note 1.375 8/31/2020	912828L32	UMB Bank	08/31/2020	08/31/2020		25,000,000	25,000,000			25,000,000
T-Note 1.5 8/15/2020	912828Q2	TD Securities	08/15/2020	08/15/2020		25,000,000	25,000,000			25,000,000
T-Note 2.625 8/15/2020	912828NT3	Country Club Bank	08/15/2020	08/15/2020		25,000,000	25,000,000			25,000,000
						100,000,000	100,000,000			100,000,000
Called										
						0	0			0
Net Change in Investments						415,000,000	421,012,306		637,526	421,649,832



Office of the State Treasurer
 Transactions by Security Type
 August 31, 2020

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Agency Bonds										
FFCB 1.75 7/1/2022	3133EKTG1	Buy	08/27/2020	07/01/2022	0.189	25,000,000	25,718,000	102.872	68,056	25,786,056
FHLB 0.125 8/12/2022	3130AJY52	Buy	08/24/2020	08/12/2022	0.162	25,000,000	24,981,708	99.927	868	24,982,576
FHLB 0.125 8/12/2022	3130AJY52	Buy	08/20/2020	08/12/2022	0.184	25,000,000	24,971,000	99.884	521	24,971,521
FHLMC 0.125 7/25/2022	3137EAET2	Buy	08/31/2020	07/25/2022	0.169	25,000,000	24,979,200	99.917	3,299	24,982,499
FHLMC 0.25 5/25/2023	3134GW2E5	Buy	08/31/2020	05/25/2023	0.237	25,000,000	25,009,175	100.037	1,042	25,010,217
FHLMC 0.25 5/25/2023	3134GW2E5	Buy	08/27/2020	05/25/2023	0.286	25,000,000	24,975,375	99.902	347	24,975,722
FHLMC 0.25 6/26/2023	3137EAES4	Buy	08/27/2020	06/26/2023	0.301	25,000,000	24,964,000	99.856	10,590	24,974,590
FHLMC 0.25 6/8/2022	3134GVJ66	Buy	08/26/2020	06/08/2022	0.190	20,000,000	20,021,180	100.106	10,833	20,032,013
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	08/31/2020	08/24/2023	0.242	25,000,000	25,006,250	100.025	1,736	25,007,986
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	08/27/2020	08/24/2023	0.307	25,000,000	24,957,500	99.830	1,042	24,958,542
FNMA 0.25 7/10/2023	3135G05G4	Buy	08/31/2020	07/10/2023	0.242	25,000,000	25,006,000	100.024	8,854	25,014,854
FNMA 0.25 7/10/2023	3135G05G4	Buy	08/26/2020	07/10/2023	0.288	25,000,000	24,972,750	99.891	7,986	24,980,736
FNMA 0.25 7/10/2023	3135G05G4	Buy	08/24/2020	07/10/2023	0.260	25,000,000	24,992,671	99.971	7,639	25,000,310
FNMA 1.375 9/6/2022	3135G0W33	Buy	08/26/2020	09/06/2022	0.205	20,000,000	20,473,400	102.367	129,861	20,603,261
FNMA 2.375 1/19/2023	3135G0T94	Buy	08/20/2020	01/19/2023	0.176	25,000,000	26,323,550	105.294	51,128	26,374,678
						365,000,000	367,351,759		303,802	367,655,561
US Agency - Mortgage Backed Securities										
						0	0		0	0
US Treasury Bonds and Notes										
T-Note 0.25 4/15/2023	912828ZH6	Buy	08/21/2020	04/15/2023	0.150	25,000,000	25,066,000	100.264	21,858	25,087,858
T-Note 0.5 3/15/2023	912828ZD5	Buy	08/21/2020	03/15/2023	0.147	25,000,000	25,226,000	100.904	54,008	25,280,008
T-Note 1.375 2/15/2023	912828Z86	Buy	08/21/2020	02/15/2023	0.144	25,000,000	25,762,695	103.051	5,605	25,768,300
T-Note 1.375 9/30/2023	912828T26	Buy	08/24/2020	09/30/2023	0.162	25,000,000	25,937,500	103.750	137,124	26,074,624
T-Note 1.5 1/15/2023	912828Z29	Buy	08/24/2020	01/15/2023	0.146	25,000,000	25,808,000	103.232	40,761	25,848,761
T-Note 1.625 12/15/2022	912828YW4	Buy	08/21/2020	12/15/2022	0.137	25,000,000	25,860,352	103.441	74,368	25,934,720
						150,000,000	153,660,547		333,724	153,994,271
Municipal Bonds										
						0	0		0	0
Certificates of Deposits										
							8,819,000			
Total							529,831,306			



Office of the State Treasurer
Transactions by Broker
August 31, 2020

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Bank of America - Merrill Lynch											
T-Note 1.625 12/15/2022	912828YW4	Buy	US Treasury Bonds / Note: 08/21/2020		12/15/2022	0.137	25,000,000	25,860,352	103.441	74,368	25,934,719.73
							25,000,000	25,860,352		74,368	25,934,719.73
Hilltop											
FFCB 1.75 7/1/2022	3133EKTG1	Buy	US Agency Bonds	08/27/2020	07/01/2022	0.189	25,000,000	25,718,000	102.872	68,056	25,786,055.56
FNMA 2.375 1/19/2023	3135G0T94	Buy	US Agency Bonds	08/20/2020	01/19/2023	0.176	25,000,000	26,323,550	105.294	51,128	26,374,678.47
							50,000,000	52,041,550		119,184	52,160,734.03
RBC											
FHLB 0.125 8/12/2022	3130AJY52	Buy	US Agency Bonds	08/20/2020	08/12/2022	0.184	25,000,000	24,971,000	99.884	521	24,971,520.83
							25,000,000	24,971,000		521	24,971,520.83
TD Securities											
T-Note 1.375 9/30/2023	912828T26	Buy	US Treasury Bonds / Note: 08/24/2020		09/30/2023	0.162	25,000,000	25,937,500	103.75	137,124	26,074,624.32
							25,000,000	25,937,500		137,124	26,074,624.32
UMB Bank											
T-Note 0.25 4/15/2023	912828ZH6	Buy	US Treasury Bonds / Note: 08/21/2020		04/15/2023	0.150	25,000,000	25,066,000	100.26	21,858	25,087,857.92
T-Note 0.5 3/15/2023	912828ZD5	Buy	US Treasury Bonds / Note: 08/21/2020		03/15/2023	0.147	25,000,000	25,226,000	100.90	54,008	25,280,008.15
T-Note 1.5 1/15/2023	912828Z29	Buy	US Treasury Bonds / Note: 08/24/2020		01/15/2023	0.146	25,000,000	25,808,000	103.23	40,761	25,848,760.87
							75,000,000	76,100,000		116,627	76,216,626.94
Wells Fargo											
FHLB 0.125 8/12/2022	3130AJY52	Buy	US Agency Bonds	08/24/2020	08/12/2022	0.162	25,000,000	24,981,708	99.927	868	24,982,576.06
FHLMC 0.125 7/25/2022	3137EAE2	Buy	US Agency Bonds	08/31/2020	07/25/2022	0.169	25,000,000	24,979,200	99.917	3,299	24,982,498.61
FHLMC 0.25 5/25/2023	3134GW2E5	Buy	US Agency Bonds	08/31/2020	05/25/2023	0.237	25,000,000	25,009,175	100.037	1,042	25,010,216.67
FHLMC 0.25 5/25/2023	3134GW2E5	Buy	US Agency Bonds	08/27/2020	05/25/2023	0.286	25,000,000	24,975,375	99.902	347	24,975,722.22
FHLMC 0.25 6/26/2023	3137EAES4	Buy	US Agency Bonds	08/27/2020	06/26/2023	0.301	25,000,000	24,964,000	99.856	10,590	24,974,590.28
FHLMC 0.25 6/8/2022	3134GVJ66	Buy	US Agency Bonds	08/26/2020	06/08/2022	0.190	20,000,000	20,021,180	100.106	10,833	20,032,013.33
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	US Agency Bonds	08/31/2020	08/24/2023	0.242	25,000,000	25,006,250	100.025	1,736	25,007,986.11
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	US Agency Bonds	08/27/2020	08/24/2023	0.307	25,000,000	24,957,500	99.830	1,042	24,958,541.67
FNMA 0.25 7/10/2023	3135G05G4	Buy	US Agency Bonds	08/31/2020	07/10/2023	0.242	25,000,000	25,006,000	100.024	8,854	25,014,854.17
FNMA 0.25 7/10/2023	3135G05G4	Buy	US Agency Bonds	08/26/2020	07/10/2023	0.288	25,000,000	24,972,750	99.891	7,986	24,980,736.11
FNMA 0.25 7/10/2023	3135G05G4	Buy	US Agency Bonds	08/24/2020	07/10/2023	0.260	25,000,000	24,992,671	99.971	7,639	25,000,309.64
FNMA 1.375 9/6/2022	3135G0W33	Buy	US Agency Bonds	08/26/2020	09/06/2022	0.205	20,000,000	20,473,400	102.367	129,861	20,603,261.11
T-Note 1.375 2/15/2023	912828Z86	Buy	US Treasury Bonds / Note: 08/21/2020		02/15/2023	0.144	25,000,000	25,762,695	103.051	5,605	25,768,299.93
							315,000,000	316,101,904		189,702	316,291,605.91
Total Securities							515,000,000	521,012,306		637,526	521,649,831.76



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 August 31, 2020

Fiscal Year to Date								
Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base - Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	57,201	261,696	-204,495	-78.14%	70,086,502	60,000,000	10,086,502	16.81%
Foreign Bonds	0	0	0		56,005,766	60,000,000	(3,994,234)	-6.66%
Money Market Mutual Funds	40,525	762,026	-721,501	-94.68%	450,643,654	460,000,000	(9,356,346)	-2.03%
Municipal Bonds	255,909	200,000	55,909	27.95%	10,054,127	10,000,000	54,127	0.54%
State of OK Bonds	145,000	150,000	-5,000	-3.33%	30,000,000	30,000,000	0	0.00%
US Treasury, Agency and MBS	5,997,255	14,091,077	-8,093,822	-57.44%	5,530,499,741	4,550,000,000	980,499,741	21.55%
Total or Average	6,495,890	15,464,799	(8,968,909)	-58.00%	6,147,289,789	5,170,000,000	977,289,789	18.90%

In February 2020, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2021. The amount estimated was \$64,000,000. Year-to-date actual earnings are recorded on a cash basis of accounting.



Office of the State Treasurer
Comparison of Actual Earnings to Estimated Earnings
August 31, 2020

The following page presents market rates of return on the Securities portion of the General Account and the State's aggregated State Agency Accounts. These figures, which are dollar-weighted and time-weighted where appropriate, are calculated using the percentage change in market value (inclusive of accrued income) from the end of the prior month to the end of the reporting month.

To ensure the integrity of data, this information is provided by the Treasurer's custodian bank acting in its capacity as an external third party. As such, performance measurement is presently confined to those investments which are held with the custodian bank Northern Trust Company.

Benchmark data is also provided on the following page.



Office of the State Treasurer
Performance Comparison
August 31, 2020

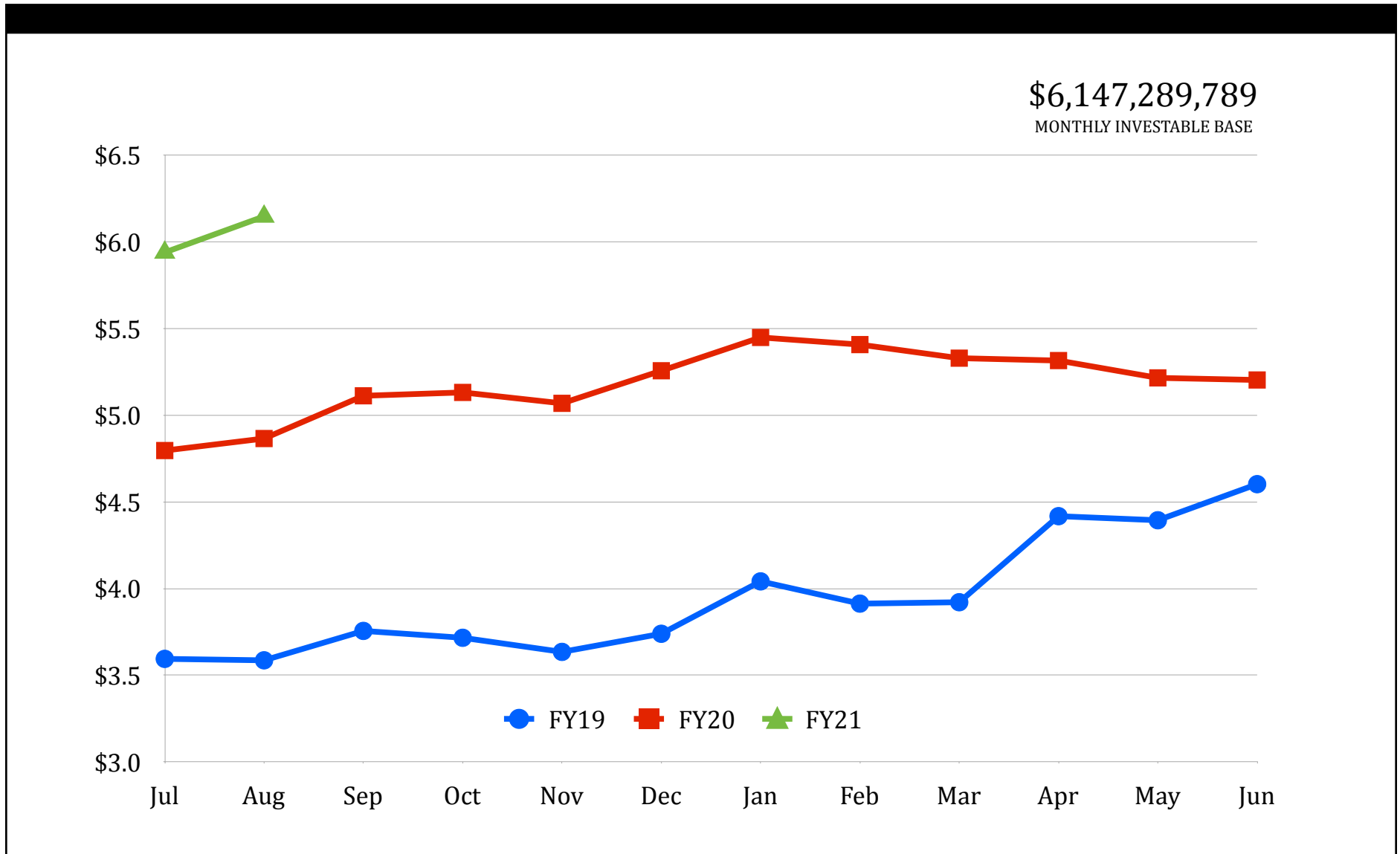
	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	0.10%	0.13%
Securities, Agency Directed Langston University	5.44%	9.66%
Benchmark Merrill Lynch, US 1 Year T-Bill	-0.01%	0.06%

Analysis by Northern Trust Company

Represents dollar-weighted and time-weighted rates of return



OFFICE OF THE STATE TREASURER
Monthly Investable Base (Billions)
August 31, 2020





Office of the State Treasurer
Banking, Custody, and other Fees
August 31, 2020

Depository Bank	Tax ID Number	City	State	Amount
BancFirst	73-1332918	OKC	Oklahoma	7,043
Federal Reserve Bank	44-0545874	Kansas City	Kansas	955
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	27,463
Total				35,461

Money Market Mutual Funds

The State Treasurer participates in the following money market mutual funds. The funds managers are compensated for certain operating expenses by deducting a fee from the gross interest earnings.

Fund Manager	Tax ID	Annualized fee	Amount
Invesco	76-0574220	0.180%	64,080
JPMorgan Securities	23-2694160	0.180%	77,933
Goldman Sachs	06-1287410	0.110%	43,377
BOSC Inc	73-1275307	0.070%	27,604

Note: Pursuant to Oklahoma State Statute Title 62, Section 89.7, all known fees are to be reported. The money market mutual fund fees reported are shown at the contracted rate.

Securities Lending Program

The State Treasurer participates in a securities lending program with Northern Trust Company acting as lending agent. Northern Trust retains 20% of the revenues generated as compensation for services, their share for the month was \$3,935. Pursuant to Oklahoma State Statute Title 62 Section 90, the State Treasurer retains the first \$450,000 of security lending revenue in a revolving fund. These funds are used to pay custody and other banking fees. Any revenue not needed for this purpose is deposited to the General Fund.

Northern Trust Custody Fees

Pursuant to custodial contract with Northern Trust Company, custody fees are paid quarterly. Fees paid to Northern Trust Company for first quarter FY2020 was \$0.



Randy McDaniel
Oklahoma State Treasurer

Agency-Directed Investments

August 2020

Treasurer's Mission Statement

The mission of the Office of the State Treasurer is to serve the people of Oklahoma by providing sound banking and investment services, reuniting individuals and businesses with their unclaimed property, and promoting economic opportunities in a fiscally responsible and efficient manner while adhering to the highest professional and ethical standards.



Office of the State Treasurer
 Agency Directed Investments
 August 31, 2020

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
2020 CARES Act funding				
AIM Invesco	229,794,744	229,794,744	229,794,744	0.30
JPMorgan	210,280,302	210,280,302	210,280,302	0.28
Goldman Sachs	322,873,063	322,873,063	322,873,063	0.42
Total, 2020 CARES Act funding	762,948,109	762,948,109	762,948,109	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,044,373	371,159	0.33
Investment Co of America A	16,849	701,406	371,249	0.33
Washington Mutual Fund A	17,405	818,536	371,270	0.34
Northern Trust - Agency Fund	1,553	1,553	1,553	0.00
Total / Average	52,306	2,565,868	1,115,231	1.00
Report Total	763,000,415	765,513,977	764,063,340	



Office of the State Treasurer
State Agency Directed by Broker
August 31, 2020

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
State Agency Directed by Security Type
August 31, 2020

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
Assets Under Management
August 31, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	1.9115	1	72,090,875.43
2118506	8185F	Corporation Commission	1.9115	1	20,280,851.54
2137001	8370A	OIFA	1.9115	1	34,287,128.14
2139101	8391A	Multiple Injury Trust Fund	1.9115	1	5,876,405.96
2141001	8410A	Commissioners of the Land Office	1.9115	1	28,879,836.03
2142001	8420A	Langston University	1.9115	1	16,561,909.89
2143500	79901	Oklahoma Lottery Commission	1.9115	1	10,146,284.43
2143501	8435A	Oklahoma Lottery Commission	1.9115	1	1,936,285.29
2147704	8477D	Oklahoma Bureau of Narcotics	1.9115	1	1,127,270.82
2151500	79901	OPERS	1.9115	1	2,805,717.28
2151501	8515A	OPERS	1.9115	1	566,867.85
2151502	8515B	OPERS	1.9115	1	6,271.30
2151503	8515C	OPERS	1.9115	1	101,175.73
2151504	8515D	OPERS	1.9115	1	3,041,045.15
2151505	8515E	OPERS	1.9115	1	8,901.13
2151506	8515F	OPERS	1.9115	1	15,462.47
2151507	8515G	OPERS	1.9115	1	1,011.72
2151508	8515H	OPERS	1.9115	1	144.56
2153001	8530A	Panhandle State University	1.9115	1	1,868,485.67
2155701	8557A	OK Police Pension	1.9115	1	32,316,654.90
2169502	8695B	Tax Commission	1.9115	1	397,592,720.33
2169520	8695T	Tax Commission	1.9115	1	175,214.63
2169521	8695U	Tax Commission	1.9115	1	64,592,723.36
2174007	8740G	State Treasurer	1.9115	1	281,126.78
2183006	8830F	DHS - CSED	1.9115	1	34,337,851.75
7200039	20000	Oklahoma Boll Weevil Eradication	1.9115	1	3,136,311.89
7200320	20000	Department of Wildlife	1.9115	1	1,927,896.68
7200359	20000	OERB	1.9115	1	12,647,779.71
7200370	20000	OIFA	1.9115	1	526,086.70
7200391	20000	Multiple Injury Trust Fund	1.9115	1	109,500.63
7200410	20000	Commissioners of the Land Office	1.9115	1	2,019,411.54
7200435	20000	Oklahoma Lottery Commission	1.9115	1	17,491,565.85
7200515	20000	OPERS	1.9115	1	346,708.01
7200588	20000	Real Estate Commission	1.9115	1	406,722.95
7200830	20000	Department of Human Services	1.9115	1	54,755.08
7201825	20100	University Hospitals Authority	1.9115	1	1,526,052.52
7205090	20500	OMES Risk Management Division/DSC	1.9115	1	42,731,157.06
7205204	20500	JM Davis Arms & Historical Museum	1.9115	1	3,458.12
7205320	20500	Department of Wildlife	1.9115	1	882,522.07
7205359	20500	Sustaining OK Energy Resources	1.9115	1	5,812,119.56
7205435	20500	Oklahoma Lottery Commission	1.9115	1	150,414.85
7205515	20500	OPERS	1.9115	1	235,524.48

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 August 31, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205563	20500	OK Bd for Private Vocational Schools	1.9115	1	69,454.14
7205630	20500	Oklahoma Department of Securities	1.9115	1	943,965.93
7205807	20500	Oklahoma Health Care Authority	1.9115	1	2,795,747.34
7210270	21000	State Election Board	1.9115	1	4,247,416.66
7210320	21000	Department of Wildlife	1.9115	1	8,030,792.36
7210350	21000	Oklahoma Historical Society	1.9115	1	28.88
7210400	21000	Office of Juvenile Affairs	1.9115	1	31,246.95
7210410	21000	Commissioners of the Land Office	1.9115	1	129,918.21
7210515	21000	OPERS	1.9115	1	100,774.70
7210570	21000	State Board of Licensure for Professional Engineers & Land	1.9115	1	612,825.55
7210588	21000	Real Estate Commission	1.9115	1	534,985.73
7215270	21500	State of Oklahoma Election Board - HAVA	1.9115	1	10,309,954.12
7215320	21500	Department of Wildlife	1.9115	1	3,598,322.44
7215566	21500	Tourism & Recreation Department	1.9115	1	13,712,072.56
7215585	21500	Department of Public Safety	1.9115	1	396,961.24
7215670	21500	JD McCarty Center	1.9115	1	877,663.32
7215825	215000	University Hospitals Authority	1.9115	1	2,265,877.56
7216805	21600	Department of Rehabilitation Services	1.9115	1	752,133.92
7220090	22000	OSF Building Project Fund	1.9115	1	0.42
7220320	22000	Dept of Wildlife Conservation	1.9115	1	3,531,231.99
7220585	22000	Department of Public Safety	1.9115	1	4,433,995.37
7220830	22000	Department of Human Services	1.9115	1	13,529.66
7225040	22500	Department of Agriculture	1.9115	1	370,762.92
7225830	22500	Department of Human Services	1.9115	1	3,131,774.72
7230220	23000	Oklahoma Crime Victims Compensation	1.9115	1	2,525,915.75
7230345	23000	Department of Transportation	1.9115	1	2,105,320.57
7230695	23000	Tax Commission	1.9115	1	500,000.00
7230807	23000	Health Care Authority	1.9115	1	226,769.29
7235605	23500	Regents for Higher Education	1.9115	1	4,991,013.54
7240807	24000	Health Care Authority	1.9115	1	13,643,298.10
7244090	24400	OMES Dept of Central Services	1.9115	1	967,959.43
7245807	24500	Health Care Authority	1.9115	1	17,930,090.59
7255090	25500	Department of Central Services	1.9115	1	1,139,940.62
7255585	25500	Oklahoma Dept of Public Safety	1.9115	1	22,108.01
7260090	26000	OMES Risk Management Division	1.9115	1	4,650,400.52
7265090	26500	OMES- Risk Mgmt	1.9115	1	217,996.28
7275740	27500	OST - SEED	1.9115	1	28,938.73
7280090	28000	OMES DCS Property Distribution	1.9115	1	839,634.73
7280345	28000	Department of Transportation	1.9115	1	421,436.95
7285345	28500	Department of Transportation	1.9115	1	210,535,426.22
7295090	27000	Emergency & Transportation	1.9115	1	3,469,282.96
7296150	29600	University of Science & Arts	1.9115	1	41.06
7303000	30300	Tobacco Litigation Escrow Fund	1.9115	1	29,770.91

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
August 31, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7360566	36000	Tourism & Recreation Department	1.9115	1	6,355,186.45
7401105	40100	OCIA - NACEA Construction Series 2018B	1.9115	1	9,720,789.27
7403292	40300	Oklahoma Department of Environmental Quality	1.9115	1	92,670.24
7405220	40500	District Attorneys Council	1.9115	1	5,490,748.22
7408105	40800	OCIA	1.9115	1	544,102.44
7409105	40900	OCIA - NACEA Revenue Series 2018B	1.9115	1	312.45
7410105	41000	OCIA - Capitol Repair Construction Series 2018C	1.9115	1	2,994.60
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	1.9115	1	4,104.46
7412105	41200	OCIA	1.9115	1	11,651.07
7415105	41500	OCIA - DOC Construction Series 2018D	1.9115	1	77,985,113.97
7416000	41600	OSF - Oil Overcharge	1.9115	1	289,310.62
7416105	41600	OCIA - DOC Revenue Series 2018D	1.9115	1	8,066.10
7416160	41600	Department of Commerce	1.9115	1	2,971,556.70
7419105	41900	OCIA	1.9115	1	709,954.23
7420105	42000	OCIA - Construction Series 2019A	1.9115	1	5,358,045.39
7424105	42400	OCIA - Revenue Series 2019A	1.9115	1	419,232.58
7426000	42600	OSF - Oil Overcharge	1.9115	1	2,417,337.90
7426160	42600	Department of Commerce	1.9115	1	13,486,299.41
7427105	42700	OCIA - Construction Series 2019B	1.9115	1	30,575,858.61
7428105	42800	OCIA Endowed Chairs Fund	1.9115	1	967,653.55
7429105	42900	OCIA	1.9115	1	1.38
7430010	43000	Oklahoma State University	1.9115	1	1,531,818.02
7430011	43000	Oklahoma State University	1.9115	1	1,268,428.44
7430012	43000	Oklahoma State University	1.9115	1	1,384,607.48
7430013	43000	Oklahoma State University	1.9115	1	1,070,125.86
7430014	43000	Oklahoma State University	1.9115	1	1,424,831.97
7430015	43000	Oklahoma State University	1.9115	1	2,988,033.59
7430016	43000	Oklahoma State University	1.9115	1	165,254.52
7430100	43000	Cameron University	1.9115	1	810,595.86
7430420	43000	Langston University	1.9115	1	603,170.60
7430461	43000	Rogers State College	1.9115	1	1,257,464.72
7430505	43000	Northwestern Oklahoma State University	1.9115	1	173,684.72
7430530	60000	Panhandle State University	1.9115	1	16,560.92
7430665	43000	Southwestern Oklahoma State University	1.9115	1	2,174,086.70
7430760	43000	University of Oklahoma	1.9115	1	28,901,696.70
7430770	43000	OUHSC	1.9115	1	55,849,683.55
7430773	43000	Oklahoma State University	1.9115	1	1,878,819.80
7432105	43200	OCIA 2009A Construction Fund	1.9115	1	1.74
7434105	43400	OCIA	1.9115	1	158,317.46
7436000	43600	OSF - Oil Overcharge	1.9115	1	2,651.29
7436105	43600	OCIA	1.9115	1	1,016.26
7437105	43700	OCIA	1.9115	1	45,154,191.00
7438105	43800	OCIA	1.9115	1	1,681.50

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
August 31, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7440105	44000	OCIA Operations & Maintenance	1.9115	1	9.83
7442105	44200	OCIA	1.9115	1	10,802.84
7443105	44300	OCIA	1.9115	1	665,057.47
7444835	44400	Water Resources Board	1.9115	1	4,761,141.96
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	1.9115	1	6,803.64
7445835	44500	Water Resources Board	1.9115	1	2,361,122.25
7446105	44600	2017B Capitol Repair 2 Construction	1.9115	1	264,724.57
7447105	44700	2017A Revenue Fund	1.9115	1	65,712.80
7448105	44800	OCIA	1.9115	1	747.89
7449105	44900	OCIA	1.9115	1	4.73
7455105	45500	OCIA	1.9115	1	2,996.60
7455160	45500	Department of Commerce	1.9115	1	133,923.70
7460100	46000	Cameron University	1.9115	1	1,395,405.85
7460760	46000	University of Oklahoma	1.9115	1	167,474.67
7462105	46200	OCIA	1.9115	1	4,569.46
7464105	46400	OCIA	1.9115	1	17,027,392.50
7470010	47000	Oklahoma State University Capital Bond Project	1.9115	1	1,725,118.23
7470014	47000	Oklahoma State University Capital Bond Project	1.9115	1	3.53
7471835	47100	Water Resources Board	1.9115	1	1,078,953.37
7472835	47200	Water Resources Board	1.9115	1	35,984,710.64
7473835	47300	Water Resources Board	1.9115	1	17,530,188.44
7475750	47500	Tulsa Community College	1.9115	1	5,948.27
7476760	47600	University of Oklahoma	1.9115	1	12,679,860.52
7479010	47900	Oklahoma State University Capital Bond Project	1.9115	1	26,869,476.68
7481633	48100	Oklahoma City Community College	1.9115	1	0.03
7482105	48200	OCIA	1.9115	1	11,585.50
7483633	48300	OCCC 2010 Bond	1.9115	1	0.06
7485010	48500	OKLAHOMA STATE UNIVERSITY	1.9115	1	515,199.75
7486010	48600	OKLAHOMA STATE UNIVERSITY	1.9115	1	10,856.26
7487010	48700	OKLAHOMA STATE UNIVERSITY	1.9115	1	1,000,402.06
7488010	48800	OKLAHOMA STATE UNIVERSITY	1.9115	1	1,900,476.01
7488105	48800	OCIA	1.9115	1	472.81
7489105	48900	OCIA	1.9115	1	3,042.77
7490010	49000	Oklahoma State University	1.9115	1	47,376.22
7490013	49000	Oklahoma State University	1.9115	1	27,946.61
7490015	49000	Oklahoma State University	1.9115	1	371,221.01
7490270	49000	Oklahoma State Election Board	1.9115	1	2,549,245.94
7490760	49000	University of Oklahoma	1.9115	1	9,697.41
7490773	49000	Oklahoma State University	1.9115	1	68,666.68
7491220	49100	District Attorneys Council	1.9115	1	6,782,686.08
7510410	8410A	Commissioners of the Land Office	1.9115	1	910,296.45
7511410	8410A	Commissioners of the Land Office	1.9115	1	5,718,910.89
7518410	8410A	Commissioners of the Land Office	1.9115	1	762,996.68

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
August 31, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7519410	8410A	Commissioners of the Land Office	1.9115	1	1,003,985.37
7600010	60000	Oklahoma State University	1.9115	1	4,829,130.67
7600100	60000	Cameron University	1.9115	1	1,002,641.60
7600120	60000	University of Central Oklahoma	1.9115	1	2,723,644.36
7600150	60000	University of Science & Arts	1.9115	1	1,163,966.66
7600230	60000	East Central University	1.9115	1	1,396,947.19
7600420	60000	Langston University	1.9115	1	2,282,766.16
7600485	60000	Northeastern State University	1.9115	1	2,363,669.01
7600490	60000	Northern Oklahoma College	1.9115	1	1,526,565.17
7600505	60000	Northwestern Oklahoma State University	1.9115	1	1,941,593.46
7600530	60000	Panhandle State University	1.9115	1	328,471.97
7600660	60000	Southeastern Oklahoma State University	1.9115	1	57,989.84
7600665	60000	Southwestern Oklahoma State University	1.9115	1	2,361,556.49
7600760	60000	University of Oklahoma	1.9115	1	2,659,097.81
7650010	65000	Oklahoma State University	1.9115	1	4,035,879.43
7650100	65000	Cameron University	1.9115	1	625,308.25
7650120	65000	University of Central Oklahoma	1.9115	1	1,439,913.30
7650150	65000	University of Science & Arts	1.9115	1	439,733.21
7650230	65000	East Central University	1.9115	1	1,555,092.58
7650420	65000	Langston University	1.9115	1	1,282,770.58
7650485	65000	Northeastern State University	1.9115	1	798,381.58
7650490	65000	Northern Oklahoma College	1.9115	1	1,504,735.69
7650505	65000	Northwestern Oklahoma State University	1.9115	1	791,820.58
7650530	65000	Panhandle State University	1.9115	1	52,690.89
7650660	65000	Southeastern Oklahoma State University	1.9115	1	18,006.39
7650665	65000	Southwestern Oklahoma State University	1.9115	1	655,351.35
7650760	65000	University of Oklahoma	1.9115	1	1,764,444.41
7700040	70000	Department of Agriculture	1.9115	1	10,965,215.05
7700041	70000	Western Oklahoma State College	1.9115	1	980,441.64
7700131	79901	Department of Corrections	1.9115	1	19,158,457.86
7700240	70000	Eastern Oklahoma State College	1.9115	1	927,905.35
7700340	40000	State Health Department	1.9115	1	171,973.62
7700461	70000	Rogers State College	1.9115	1	5,325,319.26
7700490	70000	Northern Oklahoma College	1.9115	1	2,325,706.35
7700606	70000	Ardmore Higher Education Center	1.9115	1	211,224.41
7700633	70000	Oklahoma City Community College	1.9115	1	10,990,049.25
7700660	70000	Southeastern Oklahoma State University	1.9115	1	2,372,390.11
7700760	70000	University of Oklahoma	1.9115	1	79,618,857.23
7700830	70000	Department of Human Services	1.9115	1	1,965,957.34
7701010	70100	Oklahoma State University	1.9115	1	8,162,673.95
7701150	70100	University of Science & Arts	1.9115	1	1,908,084.63
7701165	70100	Connors State College	1.9115	1	395,766.35
7701400	70100	Office of Juvenile Affairs	1.9115	1	8,673.91

Interest rate is net of 1.25 bp management fee



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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7701480	70100	Northeasten Oklahoma A&M College	1.9115	1	200,278.00
7701605	70100	Regents for Higher Education	1.9115	1	32,555,218.18
7701650	70100	Department of Veteran Affairs	1.9115	1	544,030.72
7701770	70100	OUHSC	1.9115	1	493,167,994.86
7701805	70100	Department of Rehabilitation Services	1.9115	1	162,196.05
7701865	70100	OK Workers' Comp Commission	1.9115	1	6,787,057.40
7702120	70200	University of Central Oklahoma	1.9115	1	13,971,894.40
7702650	70200	Department of Veteran Affairs	1.9115	1	534,181.26
7703650	70300	Department of Veteran Affairs	1.9115	1	533,976.31
7704120	70400	University of Central Oklahoma	1.9115	1	1,035,552.29
7704650	70400	Department of Veteran Affairs	1.9115	1	498,700.21
7704865	70400	OK Workers' Comp Commission	1.9115	1	21,766.21
7705505	70500	Northwestern Oklahoma State University	1.9115	1	1,067,082.70
7705650	70500	Department of Veteran Affairs	1.9115	1	826,021.69
7705675	70500	Self Insurance Guaranty Fund	1.9115	1	1,513,565.50
7705865	70500	OK Workers' Comp Commission	1.9115	1	37,709.93
7706452	70600	Community Mental Health Center Rep Payee Account	1.9115	1	8,364.05
7706650	70600	Department of Veteran Affairs	1.9115	1	156,247.90
7706750	70600	Tulsa Community College	1.9115	1	391,356.27
7706865	70600	OK Workers' Comp Commission	1.9115	1	339,529.01
7707452	70700	Central Oklahoma CMHC Rep Payee Account	1.9115	1	83,483.79
7707605	70700	Regents for Higher Education	1.9115	1	6,718,833.50
7707650	70700	Department of Veteran Affairs	1.9115	1	314,325.26
7707865	70700	OK Workers' Comp Commission	1.9115	1	74,452.33
7708108	70800	Carl Albert State College	1.9115	1	6,944,678.75
7708605	70800	Regents for Higher Education	1.9115	1	35,296.75
7709605	70900	Regents for Higher Education	1.9115	1	3,605,022.71
7710350	71000	Oklahoma Historical Society	1.9115	1	1,280,535.40
7710452	71000	Oklahoma Department of Mental Health	1.9115	1	1,610,164.19
7710605	71000	Regents for Higher Education	1.9115	1	2,233,459.30
7711185	8740G	Corporation Commission	1.9115	1	73,389,497.80
7711420	71100	Langston University	1.9115	1	922,885.80
7711452	71100	Griffin Memorial Hospital Rep Payee	1.9115	1	89,200.78
7711605	71100	Regents for Higher Education	1.9115	1	827,982.70
7712605	71200	Regents for Higher Education	1.9115	1	142,205.80
7713605	71300	Regents for Higher Education	1.9115	1	64,528,711.93
7714605	71400	Regents for Higher Education	1.9115	1	13,493,060.34
7715605	71500	Regents for Higher Education	1.9115	1	486,668.83
7718605	71800	Regents for Higher Education	1.9115	1	9,546,649.04
7719605	71900	Regents for Higher Education	1.9115	1	37,633.57
7723623	72300	Seminole State College	1.9115	1	223,838.21
7725100	72500	Cameron University	1.9115	1	3,466,176.06
7730230	73000	East Central University	1.9115	1	10,649,696.77

Interest rate is net of 1.25 bp management fee



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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7730830	73000	Department of Human Services	1.9115	1	311,549.49
7740605	74000	Regents for Higher Education	1.9115	1	17,241,820.89
7741241	74100	Redlands Community College	1.9115	1	1,588,392.72
7745605	74500	Regents for Higher Education	1.9115	1	866,490.33
7747470	74700	Murray State College	1.9115	1	6,575,907.38
7750350	75000	Oklahoma Historical Society	1.9115	1	986,676.59
7750531	75000	Rose State College	1.9115	1	12,804,351.71
7751485	75100	Northeastern State University	1.9115	1	18,200,514.27
7752485	75200	Northeastern State University	1.9115	1	3,065,021.84
7765665	76500	Southwestern Oklahoma State University	1.9115	1	6,588,473.98
7790041	79000	Western Oklahoma State College	1.9115	1	27,426.74
7790230	79000	East Central University	1.9115	1	328,444.88
7790241	79000	Redlands Community College	1.9115	1	111,036.01
7790470	79000	Murray State College	1.9115	1	62,631.29
7790485	79000	Northeastern State University	1.9115	1	1,838,641.09
7790490	79000	Northern Oklahoma College	1.9115	1	1,097,554.30
7790660	79000	Southeastern Oklahoma State University	1.9115	1	36,862.26
7790665	79000	Southwestern Oklahoma State University	1.9115	1	412,721.52
7805370	80500	OIFA	1.9115	1	106.09
7823740	82300	OCIA 2008B Reserve Fund	1.9115	1	674.97
7845740	84500	OCIA 2008A Sinking Fund	1.9115	1	4,786.85
7846740	84600	OCIA 2008B Sinking Fund	1.9115	1	1,036.73
7847740	84700	OSF Building Project Fund	1.9115	1	7,563.69
7848740	84800	OSF Building Project Fund	1.9115	1	84,130.10
7851740	85100	OCIA	1.9115	1	2,441,793.48
7853740	85300	Oklahoma 2010b GO Sinking Fund	1.9115	1	16,182.04
7854740	85400	OCIA Endowed Chair Fund 2010	1.9115	1	1,056,353.71
7857740	85700	OCIA 2010A Highway Capital Improvements	1.9115	1	342,063.27
7858740	85800	OCIA 2010b Highway Capital Improvements	1.9115	1	2,661,245.20
7860740	86000	OCIA 2012 State Highway	1.9115	1	4,742,001.21
7862740	86200	OCIA 2013	1.9115	1	217,276.93
7910467	91000	OSF Escrow Fund	1.9115	1	180,905.50
7920605	92000	Regents for Higher Education	1.9115	1	21,260,115.95
State Agency, Investable Base					2,638,016,718.66
State of Oklahoma, Investable Base					6,147,289,789.34
Assets Under Management					8,785,306,508.00