



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

December 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

February 25, 2021

To the People of Oklahoma:

The Office of the State Treasurer is pleased to issue the December monthly investment performance report. I trust you will find it thorough, upholding 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 30-year treasury in December came in higher at 1.65% in comparison to 1.57% the previous month. The 10-year benchmark was at 0.92% and the 2-year earned 0.12%.

The Dow Jones Industrial Average closed at a record of 30,606 and earned 7.25% for the year and returned 3.27% for December. The high for the S&P 500 was also a record at 3,756 with the benchmark's total return for 2020 at 16.25% and 3.71% for the month. The Nasdaq earned a whopping 43.64% for the year and for the month 5.65%. The Wall Street Journal said that U.S. stocks reached records after "President Trump signed a Covid-19 aid bill, averting a government shutdown and ending uncertainty about the rollout of the spending package."

The chairman of the Federal Open Market Committee (FOMC), Jerome Powell, said on December 16 that the Committee had reaffirmed their strong forward guidance for interest rates and provided additional guidance for their asset purchases. He said these measures would ensure that monetary policy would continue to deliver powerful support to the economy, until the recovery from the pandemic was complete. The FOMC voted to leave interest rates unchanged.

Economic Developments

The nonfarm payroll for November came in at only 245,000 reflecting a slowing pace of job creation. In addition, the nonfarm payroll number was downwardly revised in October to 610,000 from 638,000. The Bureau of Labor Statistics (BLS) reported the number of individuals working from home and individuals that were prevented from looking for work due to the pandemic, rose month-over-month. Job creation occurred in industries such as transportation and warehousing, professional and business services and healthcare industries. Job declines were reported in government and retail trade. The unemployment rate was slightly positive reflecting a decline to 6.7% from 6.9% the previous month.

The consumer price index (CPI) rose year-over-year in November by 1.2%, which was the same increase for the period ending in October 2020. The BLS reported that prices for all items less food and energy rose 1.6% over the last 12 months, also the same increase as the period ending October 2020. Food prices rose 3.7% from November 2019 to November 2020, while energy prices fell 9.4%. "Producer prices for final demand in the U.S. edged up 0.1% from a month earlier in November 2020, following a 0.3% increase in October," according to Trading Economics.

Retail sales in October were downwardly revised from 0.3% to 0.1% and November's sales dropped by 1.1%, coming in below expectations. The New York Times said the largest sales declines were found "at electronics and appliance stores, gas stations, clothing stores, department stores and restaurants. The decline in apparel spending has been part of a broader shift this year, as many Americans remain isolated at home, aren't going to the office

for work, have postponed events and are avoiding shopping malls.” Sales of automobiles fell 1.7% after being unchanged in October. CNBC said, “Receipts at clothing stores plummeted 6.8%. Consumers also cut back on eating and drinking out. Sales at restaurants and bars dropped 4.0%.”

The National Association of Realtors said the “housing market activity this November decreased 2.5% from October 2020. November’s existing-home sales reached a 6.69 million seasonally adjusted annual rate. November’s sales of existing homes rose 25.8% from November 2019. The national median existing-home price for all housing types rose to \$310,800 in November, up 14.6% from a year ago.”

The gross domestic product (GDP) was upwardly revised to 33.4% reflecting a gain of 0.3%. The Bureau of Economic Analysis said, “The increase in third quarter GDP reflected continued efforts to reopen businesses and resume activities that were postponed or restricted due to COVID-19.” The increase in GDP was attributed to the more than \$3 trillion in pandemic relief, but the economy remains 3.5% below its level at the end of 2019.

Portfolio Commentary: Performance, Diversification, and Strategy

The Treasurer’s portfolio yielded 1.50% in December with a weighted average maturity of 687 days. The total assets under management by the treasurer was \$9.27 billion, in comparison to \$7.92 billion a year ago. The portfolio’s diversification strategy continues to be sound. U.S. government sponsored enterprises accounted for approximately 34% of the portfolio and mortgage-backed securities were 27%. U.S. treasuries represented 29% of assets, money market mutual funds were 8% and Certificates of Deposits were 1%. State bond issues, foreign bonds and municipals totaled 1% 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 \$6,125,416,716 and State Agency balances in OK Invest at \$3,149,239,462 for a total of \$9,274,656,178.

Best regards,

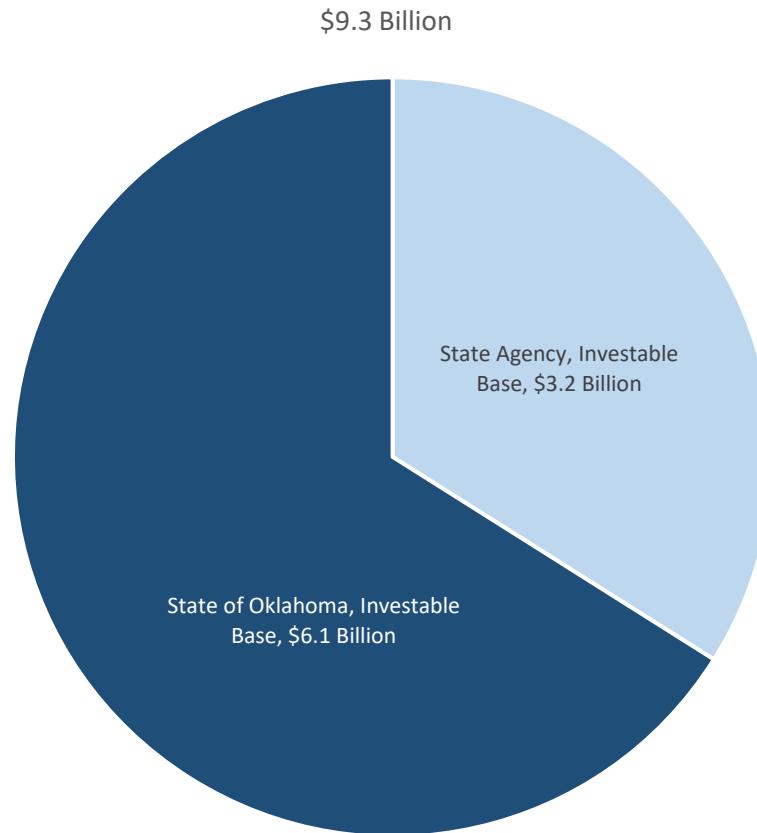


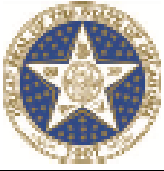
RANDY MCDANIEL
STATE TREASURER

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
December 31, 2020





Office of the State Treasurer
Portfolio Composition
December 31, 2020

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	84,517,000	84,517,000	84,517,000	0.9	0.35%	68
Foreign Bonds	80,000,000	79,990,039	80,000,000	0.9	2.49%	434
Money Market - Mutual Funds	687,984,297	687,984,297	687,984,297	7.6	0.02%	1
Municipal Bonds	14,000,000	14,284,310	14,000,000	0.2	2.45%	695
State Bond Issues	30,000,000	30,000,000	30,000,000	0.3	1.93%	1,857
US Agency - MBS	2,450,902,249	2,610,990,651	2,492,262,524	27.4	2.55%	1,078
US Agency Bonds	3,055,000,000	3,094,510,957	3,078,502,332	33.8	0.81%	702
US Treasury Bonds / Notes	2,625,000,000	2,672,375,540	2,631,448,438	28.9	1.68%	491
Total / Average	9,027,403,546	9,274,652,794	9,098,714,591	100.0	1.50%	687

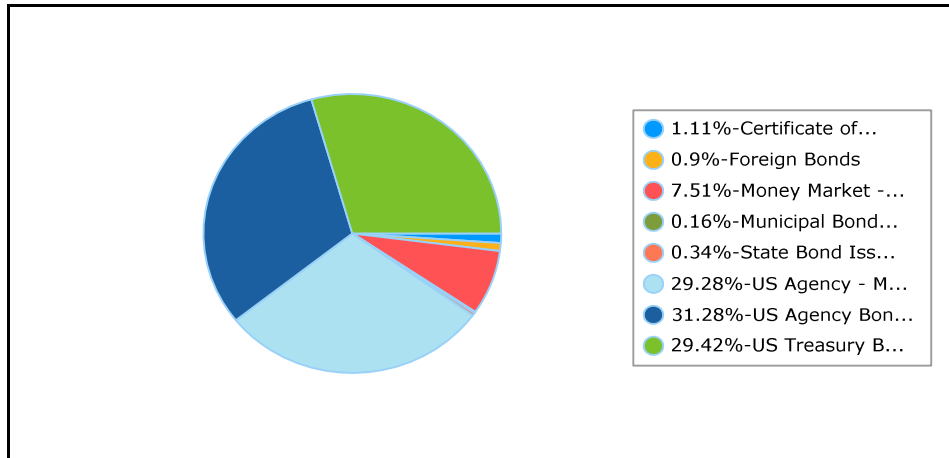


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

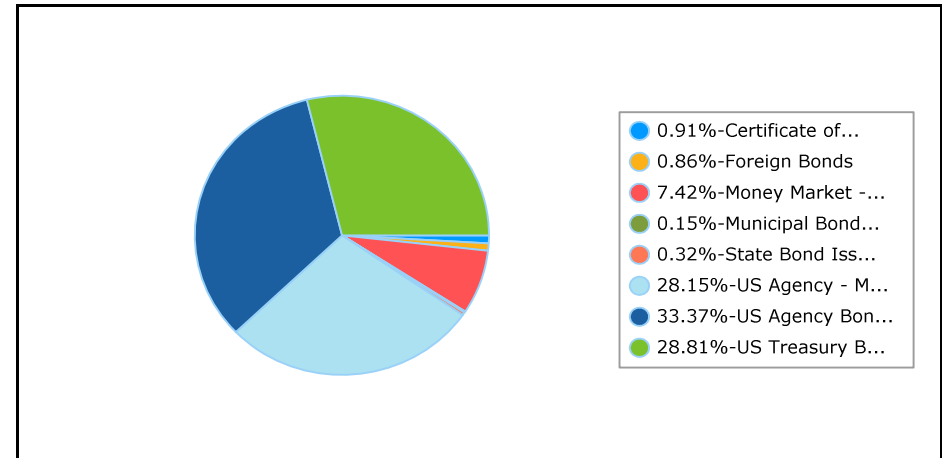
Begin Date: 11/30/2020, End Date: 12/31/2020

Asset Category	Market Value 11/30/2020	% of Portfolio 11/30/2020	Market Value 12/31/2020	% of Portfolio 12/31/2020
Certificate of Deposit	99,517,000	1.1	84,517,000	0.9
Foreign Bonds	79,987,754	0.9	79,990,039	0.9
Money Market - Mutual Funds	670,305,706	7.5	687,984,297	7.4
Municipal Bonds	14,290,080	0.2	14,284,310	0.2
State Bond Issues	30,000,000	0.3	30,000,000	0.3
US Agency - MBS	2,613,527,616	29.3	2,610,990,651	28.1
US Agency Bonds	2,792,337,185	31.3	3,094,510,957	33.4
US Treasury Bonds / Notes	2,625,593,254	29.4	2,672,377,232	28.8
Total / Average	8,925,558,595	100.0	9,274,654,486	100.0

Portfolio Holdings as of 11/30/2020



Portfolio Holdings as of 12/31/2020

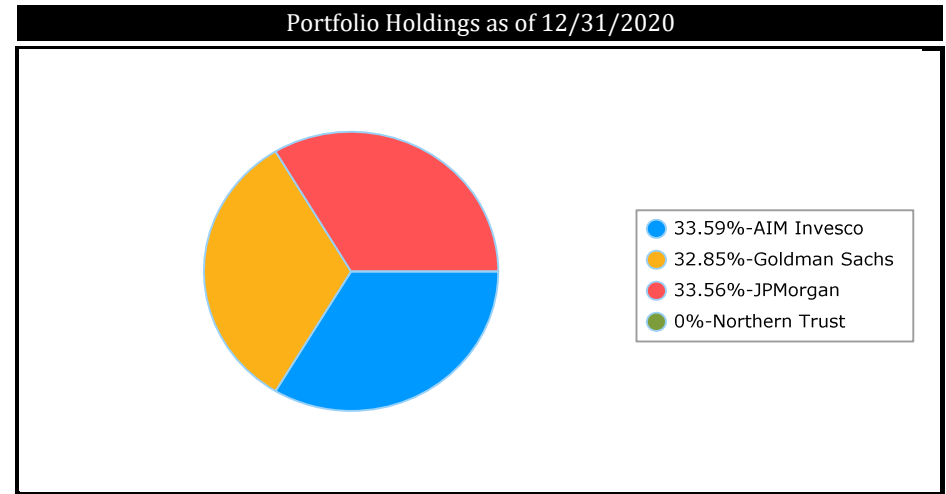
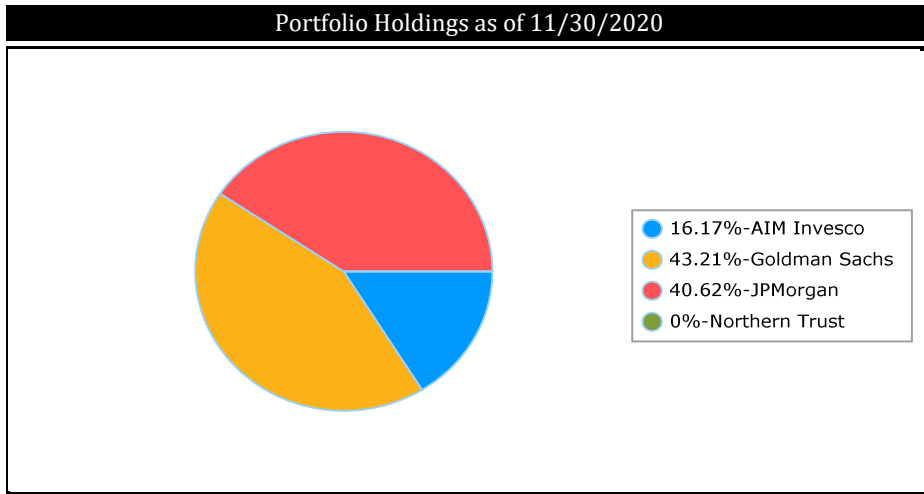




Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market excluding CARES

Begin Date: 11/30/2020, End Date: 12/31/2020

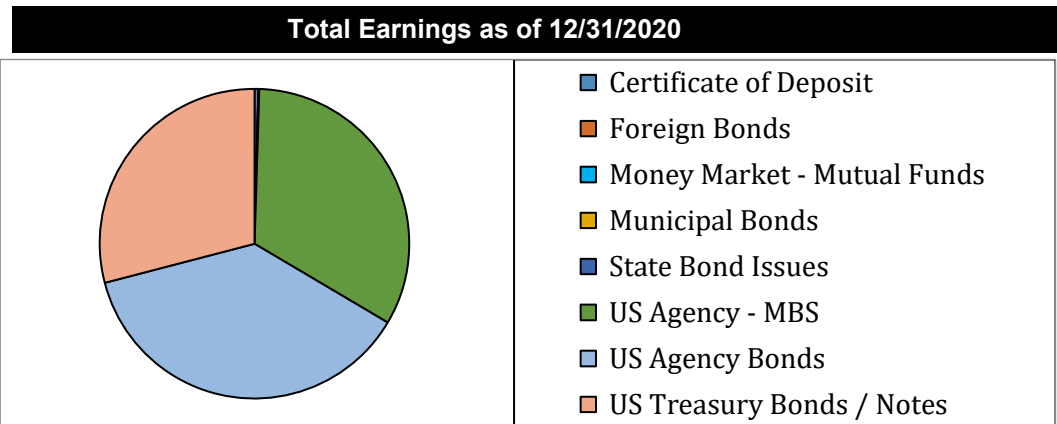
Issuer Allocation				
Issuer	Market Value 11/30/2020	% of Portfolio 11/30/2020	Market Value 12/31/2020	% of Portfolio 12/31/2020
AIM Invesco	108,363,881	16.2	231,093,447	33.6
Goldman Sachs	289,664,187	43.2	225,974,469	32.8
JPMorgan	272,267,921	40.6	230,906,572	33.6
Northern Trust	9,717	0.0	9,809	0.0
Total / Average	670,305,706	100.0	687,984,297	100.0





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

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	0.35%	46,796	-	46,796
Foreign Bonds	2.49%	-	-	-
Money Market - Mutual Funds	0.02%	13,449	-	13,449
Municipal Bonds	2.45%	-	-	-
State Bond Issues	1.93%	-	-	-
US Agency - MBS	2.55%	3,912,682	-	3,912,682
US Agency Bonds	0.80%	4,437,933	-	4,437,933
US Treasury Bonds / Notes	1.68%	3,444,484	-	3,444,484
Link Deposit (not active)		-	-	-
Total or Average	1.50%	11,855,344	-	11,855,344





Office of the State Treasurer
Investment Activity
December 31, 2020

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
FFCB 0.25 11/27/2023	3133EMHR6	Morgan Stanley	12/07/2020	12/08/2020	0.260	25,000,000	24,992,500	99.970	1,910	24,994,410
FFCB 0.75 3/13/2023	3133ELSP0	Wells Fargo	12/17/2020	12/18/2020	0.153	25,000,000	25,333,000	101.332	49,479	25,382,479
FHLMC 0.25 11/6/2023	3137EAEZ8	Wells Fargo	12/01/2020	12/02/2020	0.271	25,000,000	24,985,000	99.940	4,688	24,989,688
FHLMC 0.25 12/4/2023	3137EAF2A	Morgan Stanley	12/15/2020	12/16/2020	0.221	25,000,000	25,021,500	100.086	2,083	25,023,583
FHLMC 0.25 12/4/2023	3137EAF2A	Morgan Stanley	12/11/2020	12/14/2020	0.217	25,000,000	25,024,500	100.098	1,736	25,026,236
FHLMC 0.25 12/4/2023	3137EAF2A	Morgan Stanley	12/10/2020	12/11/2020	0.248	25,000,000	25,001,500	100.006	1,215	25,002,715
FHLMC 0.25 12/4/2023	3137EAF2A	Wells Fargo	12/07/2020	12/08/2020	0.252	25,000,000	24,998,750	99.995	694	24,999,444
FHLMC 0.25 8/24/2023	3137EAEV7	Morgan Stanley	12/01/2020	12/02/2020	0.253	25,000,000	24,998,000	99.992	17,535	25,015,535
FHLMC 0.375 5/5/2023	3137EAER6	Wells Fargo	12/01/2020	12/02/2020	0.226	25,000,000	25,089,750	100.359	7,031	25,096,781
FNMA 0.25 11/27/2023	3135G06H1	Wells Fargo	12/22/2020	12/23/2020	0.212	25,000,000	25,027,900	100.112	4,861	25,032,761
FNMA 0.25 11/27/2023	3135G06H1	Wells Fargo	12/18/2020	12/21/2020	0.221	25,000,000	25,021,250	100.085	4,514	25,025,764
FNMA 0.25 11/27/2023	3135G06H1	Morgan Stanley	12/17/2020	12/18/2020	0.228	25,000,000	25,016,000	100.064	3,993	25,019,993
FNMA 0.25 11/27/2023	3135G06H1	Morgan Stanley	12/15/2020	12/16/2020	0.221	25,000,000	25,021,250	100.085	3,646	25,024,896
FNMA 0.25 11/27/2023	3135G06H1	Wells Fargo	12/11/2020	12/14/2020	0.218	25,000,000	25,023,520	100.094	3,299	25,026,819
FNMA 0.25 11/27/2023	3135G06H1	Wells Fargo	12/10/2020	12/11/2020	0.244	25,000,000	25,004,750	100.019	2,778	25,007,528
FNMA 2.875 9/12/2023	3135G0U43	Wells Fargo	12/22/2020	12/23/2020	0.194	25,000,000	26,816,725	107.267	201,649	27,018,374
GNMA MBS 2 12/20/2050	36179VZQ6	Commerce Bank	12/29/2020	12/30/2020	0.977	50,000,000	52,230,469	104.461	80,556	52,311,024
GNMA MBS 2 12/20/2050	36179VZQ6	Commerce Bank	12/29/2020	12/30/2020	0.977	50,000,000	52,230,469	104.461	80,556	52,311,024
T-Bond 0.125 10/15/2023	91282CAP6	UMB Bank	12/22/2020	12/23/2020	0.156	25,000,000	24,978,000	99.912	5,924	24,983,924
T-Bond 0.125 10/15/2023	91282CAP6	Hilltop	12/18/2020	12/21/2020	0.164	25,000,000	24,972,650	99.891	5,752	24,978,402
T-Bond 0.125 12/15/2023	91282CBA8	Morgan Stanley	12/18/2020	12/21/2020	0.179	25,000,000	24,959,961	99.840	515	24,960,476
						575,000,000	581,747,443			582,231,857
Sell										
						0	0			0
Matured										
FHLB 3.125 12/11/2020	313371U79	Bank of Oklahoma	12/11/2020	12/11/2020		25,000,000	25,000,000			25,000,000
FHLB 3.125 12/11/2020	313371U79	Wells Fargo	12/11/2020	12/11/2020		25,000,000	25,000,000			25,000,000
FHLB 3.125 12/11/2020	313371U79	Morgan Stanley	12/11/2020	12/11/2020		25,000,000	25,000,000			25,000,000
FNMA 1.875 12/28/2020	3135G0H55	Morgan Stanley	12/28/2020	12/28/2020		25,000,000	25,000,000			25,000,000
T-Note 1.875 12/15/2020	9128283L2	Wells Fargo	12/15/2020	12/15/2020		25,000,000	25,000,000			25,000,000
						125,000,000	125,000,000			125,000,000
Called										
						0	0			0
Net Change in Investments						450,000,000	456,747,443	484,413		457,231,857



Office of the State Treasurer
Transactions by Security Type

December 31, 2020

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Agency Bonds										
FFCB 0.25 11/27/2023	3133EMHR6	Buy	12/08/2020	11/27/2023	0.260	25,000,000	24,992,500	99.970	1,910	24,994,410
FFCB 0.75 3/13/2023	3133ELSP0	Buy	12/18/2020	03/13/2023	0.153	25,000,000	25,333,000	101.332	49,479	25,382,479
FHLMC 0.25 11/6/2023	3137EAEZ8	Buy	12/02/2020	11/06/2023	0.271	25,000,000	24,985,000	99.940	4,688	24,989,688
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	12/16/2020	12/04/2023	0.221	25,000,000	25,021,500	100.086	2,083	25,023,583
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	12/14/2020	12/04/2023	0.217	25,000,000	25,024,500	100.098	1,736	25,026,236
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	12/11/2020	12/04/2023	0.248	25,000,000	25,001,500	100.006	1,215	25,002,715
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	12/08/2020	12/04/2023	0.252	25,000,000	24,998,750	99.995	694	24,999,444
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	12/02/2020	08/24/2023	0.253	25,000,000	24,998,000	99.992	17,535	25,015,535
FHLMC 0.375 5/5/2023	3137EAER6	Buy	12/02/2020	05/05/2023	0.226	25,000,000	25,089,750	100.359	7,031	25,096,781
FNMA 0.25 11/27/2023	3135G06H1	Buy	12/23/2020	11/27/2023	0.212	25,000,000	25,027,900	100.112	4,861	25,032,761
FNMA 0.25 11/27/2023	3135G06H1	Buy	12/21/2020	11/27/2023	0.221	25,000,000	25,021,250	100.085	4,514	25,025,764
FNMA 0.25 11/27/2023	3135G06H1	Buy	12/18/2020	11/27/2023	0.228	25,000,000	25,016,000	100.064	3,993	25,019,993
FNMA 0.25 11/27/2023	3135G06H1	Buy	12/16/2020	11/27/2023	0.221	25,000,000	25,021,250	100.085	3,646	25,024,896
FNMA 0.25 11/27/2023	3135G06H1	Buy	12/14/2020	11/27/2023	0.218	25,000,000	25,023,520	100.094	3,299	25,026,819
FNMA 0.25 11/27/2023	3135G06H1	Buy	12/11/2020	11/27/2023	0.244	25,000,000	25,004,750	100.019	2,778	25,007,528
FNMA 2.875 9/12/2023	3135G0U43	Buy	12/23/2020	09/12/2023	0.194	25,000,000	26,816,725	107.267	201,649	27,018,374
						400,000,000	402,375,895		311,111	402,687,006
US Agency - Mortgage Backed Securities										
GNMA MBS 2 12/20/2050	36179VZQ6	Buy	12/30/2020	12/20/2050	0.977	50,000,000	52,230,469	104.461	80,556	52,311,024
GNMA MBS 2 12/20/2050	36179VZQ6	Buy	12/30/2020	12/20/2050	0.977	50,000,000	52,230,469	104.461	80,556	52,311,024
						100,000,000	104,460,938		161,111	104,622,049
US Treasury Bonds and Notes										
T-Bond 0.125 10/15/2023	91282CAP6	Buy	12/23/2020	10/15/2023	0.156	25,000,000	24,978,000	99.912	5,924	24,983,924
T-Bond 0.125 10/15/2023	91282CAP6	Buy	12/21/2020	10/15/2023	0.164	25,000,000	24,972,650	99.891	5,752	24,978,402
T-Bond 0.125 12/15/2023	91282CBA8	Buy	12/21/2020	12/15/2023	0.179	25,000,000	24,959,961	99.840	515	24,960,476
						75,000,000	74,910,611		12,191	74,922,802
Municipal Bonds										
						0	0		0	0
Certificates of Deposits										
							33,413,000			
Total							615,160,443			



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

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Commerce Bank											
GNMA MBS 2 12/20/2050	36179VZQ6	Buy	US Agency - MBS	12/30/2020	12/20/2050	0.977	50,000,000	52,230,469	104.461	80,556	52,311,024.31
GNMA MBS 2 12/20/2050	36179VZQ6	Buy	US Agency - MBS	12/30/2020	12/20/2050	0.977	50,000,000	52,230,469	104.461	80,556	52,311,024.31
							100,000,000	104,460,938		161,111	104,622,048.62
Hilltop											
T-Bond 0.125 10/15/2023	91282CAP6	Buy	US Treasury Bonds / Notes: 12/21/2020		10/15/2023	0.164	25,000,000	24,972,650	99.891	5,752	24,978,402.06
							25,000,000	24,972,650		5,752	24,978,402.06
Morgan Stanley											
FFCB 0.25 11/27/2023	3133EMHR6	Buy	US Agency Bonds	12/08/2020	11/27/2023	0.260	25,000,000	24,992,500	99.970	1,910	24,994,409.72
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	US Agency Bonds	12/16/2020	12/04/2023	0.221	25,000,000	25,021,500	100.086	2,083	25,023,583.33
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	US Agency Bonds	12/14/2020	12/04/2023	0.217	25,000,000	25,024,500	100.098	1,736	25,026,236.11
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	US Agency Bonds	12/11/2020	12/04/2023	0.248	25,000,000	25,001,500	100.006	1,215	25,002,715.28
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	US Agency Bonds	12/02/2020	08/24/2023	0.253	25,000,000	24,998,000	99.992	17,535	25,015,534.72
FNMA 0.25 11/27/2023	3135G06H1	Buy	US Agency Bonds	12/18/2020	11/27/2023	0.228	25,000,000	25,016,000	100.064	3,993	25,019,993.06
FNMA 0.25 11/27/2023	3135G06H1	Buy	US Agency Bonds	12/16/2020	11/27/2023	0.221	25,000,000	25,021,250	100.085	3,646	25,024,895.83
T-Bond 0.125 12/15/2023	91282CBA8	Buy	US Treasury Bonds / Notes: 12/21/2020		12/15/2023	0.179	25,000,000	24,959,961	99.840	515	24,960,476.05
							200,000,000	200,035,211		32,633	200,067,844.10
UMB Bank											
T-Bond 0.125 10/15/2023	91282CAP6	Buy	US Treasury Bonds / Note: 12/23/2020		10/15/2023	0.156	25,000,000	24,978,000	99.912	5,924	24,983,923.76
							25,000,000	24,978,000		5,924	24,983,923.76
Wells Fargo											
FFCB 0.75 3/13/2023	3133ELSP0	Buy	US Agency Bonds	12/18/2020	03/13/2023	0.153	25,000,000	25,333,000	101.332	49,479	25,382,479.17
FHLMC 0.25 11/6/2023	3137EAEZ8	Buy	US Agency Bonds	12/02/2020	11/06/2023	0.271	25,000,000	24,985,000	99.940	4,688	24,989,687.50
FHLMC 0.25 12/4/2023	3137EAFA2	Buy	US Agency Bonds	12/08/2020	12/04/2023	0.252	25,000,000	24,998,750	99.995	694	24,999,444.44
FHLMC 0.375 5/5/2023	3137EAER6	Buy	US Agency Bonds	12/02/2020	05/05/2023	0.226	25,000,000	25,089,750	100.359	7,031	25,096,781.25
FNMA 0.25 11/27/2023	3135G06H1	Buy	US Agency Bonds	12/23/2020	11/27/2023	0.212	25,000,000	25,027,900	100.112	4,861	25,032,761.11
FNMA 0.25 11/27/2023	3135G06H1	Buy	US Agency Bonds	12/21/2020	11/27/2023	0.221	25,000,000	25,021,250	100.085	4,514	25,025,763.89
FNMA 0.25 11/27/2023	3135G06H1	Buy	US Agency Bonds	12/14/2020	11/27/2023	0.218	25,000,000	25,023,520	100.094	3,299	25,026,818.61
FNMA 0.25 11/27/2023	3135G06H1	Buy	US Agency Bonds	12/11/2020	11/27/2023	0.244	25,000,000	25,004,750	100.019	2,778	25,007,527.78
FNMA 2.875 9/12/2023	3135G0U43	Buy	US Agency Bonds	12/23/2020	09/12/2023	0.194	25,000,000	26,816,725	107.267	201,649	27,018,374.31
							225,000,000	227,300,645		278,993	227,579,638.06
Total Securities							575,000,000	581,747,443		484,413	582,231,856.60



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 December 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	146,048	150,000	-3,952	-2.63%	55,725,861	60,000,000	(4,274,139)	-7.12%
Foreign Bonds	990,523	605,898	384,625	63.48%	52,741,032	60,000,000	(7,258,968)	-12.10%
Money Market Mutual Funds	53,294	60,000	-6,706	-11.18%	453,619,006	460,000,000	(6,380,994)	-1.39%
Municipal Bonds	255,909	129,875	126,034	97.04%	9,418,288	10,000,000	(581,712)	-5.82%
State of OK Bonds	290,000	225,000	65,000	28.89%	30,000,000	30,000,000	0	0.00%
US Treasury, Agency and MBS	18,600,574	22,079,227	-3,478,653	-15.76%	5,523,912,529	4,550,000,000	973,912,529	21.40%
Total or Average	20,336,348	23,250,000	(2,913,652)	-12.53%	6,125,416,716	5,170,000,000	955,416,716	18.48%

In February 2021, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2021. The amount estimated was \$46,500,000. 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
December 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
December 31, 2020

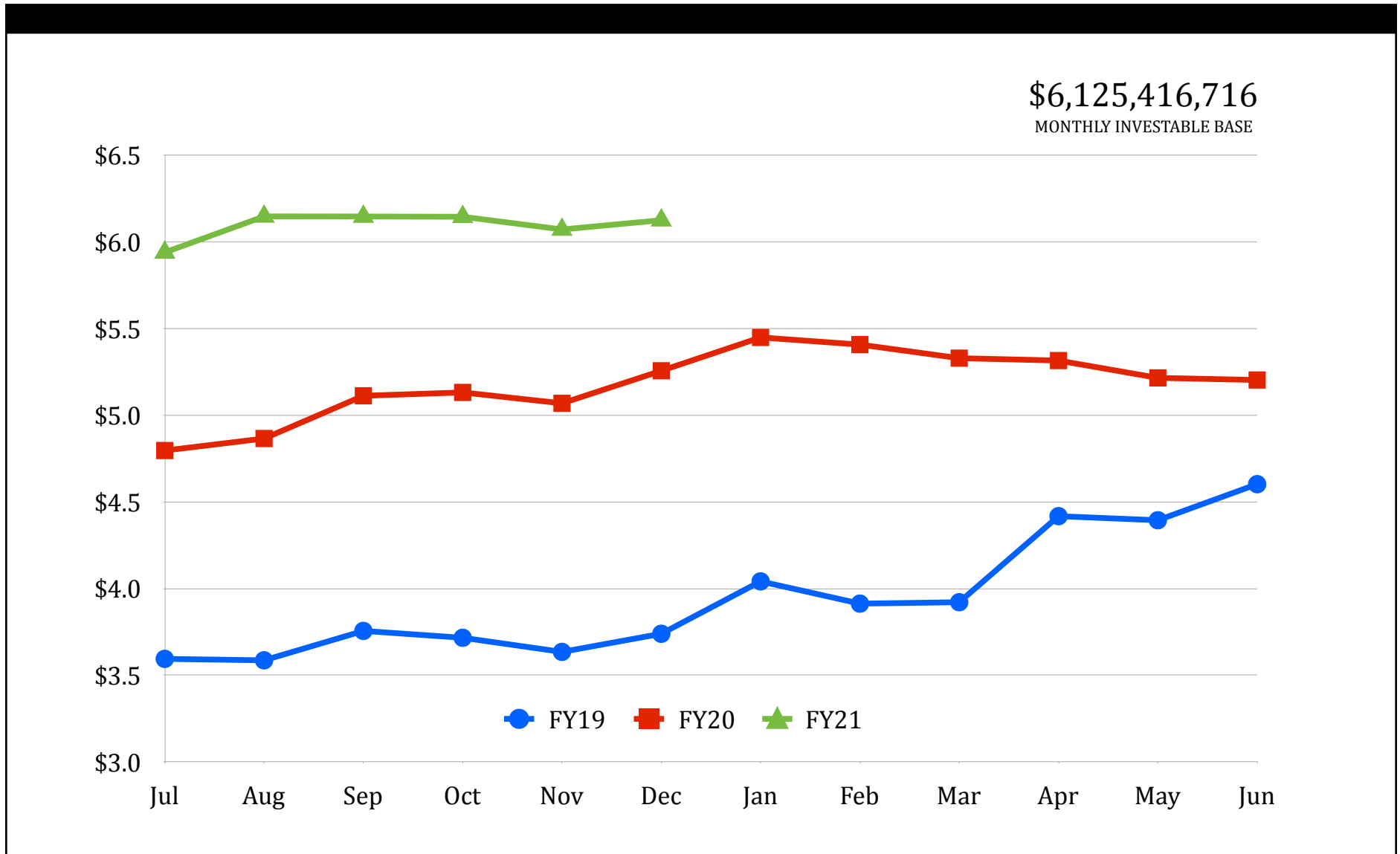
	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	0.07%	0.30%
Securities, Agency Directed Langston University	3.86%	19.73%
Benchmark Merrill Lynch, US 1 Year T-Bill	0.03%	0.18%

Analysis by Northern Trust Company

Represents dollar-weighted and time-weighted rates of return



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





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

Depository Bank	Tax ID Number	City	State	Amount
BancFirst	73-1332918	OKC	Oklahoma	7,762
Federal Reserve Bank	44-0545874	Kansas City	Kansas	959
First Bank & Trust	73-0541333	Broken Bow	Oklahoma	30
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	28,107
Total				36,858

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%	40,821
JPMorgan Securities	23-2694160	0.180%	39,826
Goldman Sachs	06-1287410	0.110%	25,580
BOSC Inc	73-1275307	0.070%	16,278

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 \$2,157. 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 \$22,500.



Randy McDaniel
Oklahoma State Treasurer

Agency-Directed Investments

December 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
 December 31, 2020

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
2020 CARES Act funding				
AIM Invesco	41,051,486	41,051,486	41,051,486	0.32
JPMorgan	34,610,419	34,610,419	34,610,419	0.27
Goldman Sachs	53,082,156	53,082,156	53,082,156	0.41
Total, 2020 CARES Act funding	128,744,061	128,744,061	128,744,061	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,140,891	371,159	0.33
Investment Co of America A	16,849	748,414	371,249	0.33
Washington Mutual Fund A	17,405	873,186	371,270	0.34
Northern Trust - Agency Fund	1,554	1,554	1,554	0.00
Total / Average	52,307	2,764,045	1,115,232	1.00
Report Total	128,796,368	131,508,106	129,859,293	



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

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



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

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	1.4835	1	78,770,566
2118506	8185F	Corporation Commission	1.4835	1	20,700,636
2137001	8370A	OIFA	1.4835	1	33,917,003
2139101	8391A	Multiple Injury Trust Fund	1.4835	1	2,938,262
2141001	8410A	Commissioners of the Land Office	1.4835	1	44,840,536
2142001	8420A	Langston University	1.4835	1	15,678,365
2143500	79901	Oklahoma Lottery Commission	1.4835	1	11,309,636
2143501	8435A	Oklahoma Lottery Commission	1.4835	1	4,402,994
2147704	8477D	Oklahoma Bureau of Narcotics	1.4835	1	1,942,691
2151500	79901	OPERS	1.4835	1	1,065,076
2151501	8515A	OPERS	1.4835	1	1,990,957
2151502	8515B	OPERS	1.4835	1	7,757
2151503	8515C	OPERS	1.4835	1	79,168
2151504	8515D	OPERS	1.4835	1	3,007,719
2151505	8515E	OPERS	1.4835	1	17,306
2151506	8515F	OPERS	1.4835	1	15,887
2151507	8515G	OPERS	1.4835	1	3,148
2151508	8515H	OPERS	1.4835	1	468
2153001	8530A	Panhandle State University	1.4835	1	3,475,471
2155701	8557A	OK Police Pension	1.4835	1	46,119,776
2169502	8695B	Tax Commission	1.4835	1	404,713,366
2169505	8695E	Tax Commission	1.4835	1	52,781
2169520	8695T	Tax Commission	1.4835	1	(107,522)
2169521	8695U	Tax Commission	1.4835	1	78,425,476
2174007	8740G	State Treasurer	1.4835	1	723,257
2183006	8830F	DHS - CSED	1.4835	1	18,987,928
7200039	20000	Oklahoma Boll Weevil Eradication	1.4835	1	3,062,665
7200131	79901	Department of Corrections	1.4835	1	17,096,208
7200320	20000	Department of Wildlife	1.4835	1	4,178,611
7200359	20000	OERB	1.4835	1	12,477,206
7200370	20000	OIFA	1.4835	1	529,994
7200391	20000	Multiple Injury Trust Fund	1.4835	1	221,340
7200410	20000	Commissioners of the Land Office	1.4835	1	1,900,843
7200435	20000	Oklahoma Lottery Commission	1.4835	1	5,828,503
7200515	20000	OPERS	1.4835	1	258,398
7200588	20000	Real Estate Commission	1.4835	1	711,892
7200830	20000	Department of Human Services	1.4835	1	53,832
7201825	20100	University Hospitals Authority	1.4835	1	5,004,739
7205090	20500	OMES Risk Management Division/DSC	1.4835	1	32,854,894
7205131	79901	Department of Corrections	1.4835	1	901,872
7205204	20500	JM Davis Arms & Historical Museum	1.4835	1	4,479
7205320	20500	Department of Wildlife	1.4835	1	882,992

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205359	20500	Sustaining OK Energy Resources	1.4835	1	5,900,725
7205435	20500	Oklahoma Lottery Commission	1.4835	1	120,129
7205515	20500	OPERS	1.4835	1	198,986
7205563	20500	OK Bd for Private Vocational Schools	1.4835	1	97,111
7205630	20500	Oklahoma Department of Securities	1.4835	1	963,379
7205807	20500	Oklahoma Health Care Authority	1.4835	1	6,591,349
7210270	21000	State Election Board	1.4835	1	3,951,053
7210320	21000	Department of Wildlife	1.4835	1	7,938,186
7210350	21000	Oklahoma Historical Society	1.4835	1	29
7210400	21000	Office of Juvenile Affairs	1.4835	1	20,067
7210410	21000	Commissioners of the Land Office	1.4835	1	130,699
7210515	21000	OPERS	1.4835	1	122,442
7210570	21000	State Board of Licensure for Professional Engineers & Lanc	1.4835	1	365,565
7210588	21000	Real Estate Commission	1.4835	1	289,029
7215270	21500	State of Oklahoma Election Board - HAVA	1.4835	1	10,184,870
7215320	21500	Department of Wildlife	1.4835	1	3,675,305
7215566	21500	Tourism & Recreation Department	1.4835	1	11,257,582
7215585	21500	Department of Public Safety	1.4835	1	529,448
7215670	21500	JD McCarty Center	1.4835	1	903,284
7215825	215000	University Hospitals Authority	1.4835	1	2,306,608
7216805	21600	Department of Rehabilitation Services	1.4835	1	764,772
7220090	22000	OSF Building Project Fund	1.4835	1	0
7220320	22000	Dept of Wildlife Conservation	1.4835	1	4,244,357
7220585	22000	Department of Public Safety	1.4835	1	5,618,763
7220830	22000	Department of Human Services	1.4835	1	13,611
7225040	22500	Department of Agriculture	1.4835	1	360,905
7225830	22500	Department of Human Services	1.4835	1	3,242,225
7230220	23000	Oklahoma Crime Victims Compensation	1.4835	1	2,273,696
7230345	23000	Department of Transportation	1.4835	1	3,323,128
7230695	23000	Tax Commission	1.4835	1	520,000
7230807	23000	Health Care Authority	1.4835	1	543,066
7235605	23500	Regents for Higher Education	1.4835	1	3,793,623
7240807	24000	Health Care Authority	1.4835	1	13,725,419
7244090	24400	OMES Dept of Central Services	1.4835	1	1,329,485
7245807	24500	Health Care Authority	1.4835	1	20,459,413
7255090	25500	Department of Central Services	1.4835	1	1,153,565
7255585	25500	Oklahoma Dept of Public Safety	1.4835	1	22,230
7260090	26000	OMES Risk Management Division	1.4835	1	5,724,284
7265090	26500	OMES- Risk Mgmt	1.4835	1	190,675
7275740	27500	OST - SEED	1.4835	1	26,911
7280090	28000	OMES DCS Property Distribution	1.4835	1	974,330
7280131	79901	Department of Corrections	1.4835	1	5,683,793
7280345	28000	Department of Transportation	1.4835	1	447,846

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7285345	28500	Department of Transportation	1.4835	1	187,761,846
7295090	27000	Emergency & Transportation	1.4835	1	4,129,312
7296150	29600	University of Science & Arts	1.4835	1	41
7303000	30300	Tobacco Litigation Escrow Fund	1.4835	1	29,950
7360566	36000	Tourism & Recreation Department	1.4835	1	6,424,152
7401105	40100	OCIA - NACEA Construction Series 2018B	1.4835	1	6,860,456
7403292	40300	Oklahoma Department of Environmental Quality	1.4835	1	93,228
7405220	40500	District Attorneys Council	1.4835	1	4,912,803
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	1.4835	1	435,674
7415105	41500	OCIA - DOC Construction Series 2018D	1.4835	1	61,544,133
7416000	41600	OSF - Oil Overcharge	1.4835	1	291,052
7416105	41600	OCIA - DOC Revenue Series 2018D	1.4835	1	750,468
7416160	41600	Department of Commerce	1.4835	1	3,007,700
7420105	42000	OCIA - Construction Series 2019A	1.4835	1	5,390,263
7426000	42600	OSF - Oil Overcharge	1.4835	1	2,431,888
7426160	42600	Department of Commerce	1.4835	1	13,647,885
7427105	42700	OCIA - Construction Series 2019B	1.4835	1	20,844,508
7430010	43000	Oklahoma State University	1.4835	1	2,525,851
7430011	43000	Oklahoma State University	1.4835	1	2,961,596
7430012	43000	Oklahoma State University	1.4835	1	1,547,366
7430013	43000	Oklahoma State University	1.4835	1	1,233,590
7430014	43000	Oklahoma State University	1.4835	1	1,432,065
7430015	43000	Oklahoma State University	1.4835	1	2,471,361
7430016	43000	Oklahoma State University	1.4835	1	249,488
7430100	43000	Cameron University	1.4835	1	993,663
7430420	43000	Langston University	1.4835	1	268,793
7430461	43000	Rogers State College	1.4835	1	1,599,958
7430505	43000	Northwestern Oklahoma State University	1.4835	1	262,101
7430530	60000	Panhandle State University	1.4835	1	16,136
7430665	43000	Southwestern Oklahoma State University	1.4835	1	1,841,107
7430760	43000	University of Oklahoma	1.4835	1	13,419,741
7430770	43000	OUHSC	1.4835	1	72,247,567
7430773	43000	Oklahoma State University	1.4835	1	1,870,841
7434105	43400	OCIA	1.4835	1	1,778
7436000	43600	OSF - Oil Overcharge	1.4835	1	2,667
7436105	43600	OCIA	1.4835	1	224,599
7437105	43700	OCIA	1.4835	1	33,812,431
7438105	43800	OCIA	1.4835	1	377,550
7443105	44300	OCIA	1.4835	1	271,946
7444835	44400	Water Resources Board	1.4835	1	6,030,617
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	1.4835	1	800,048
7445835	44500	Water Resources Board	1.4835	1	3,257,664
7447105	44700	2017A Revenue Fund	1.4835	1	64,325

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7448105	44800	OCIA	1.4835	1	752
7451105	45100	OCIA Series 2020B	1.4835	1	200,074,411
7455105	45500	OCIA	1.4835	1	352,521
7455160	45500	Department of Commerce	1.4835	1	383,489
7460100	46000	Cameron University	1.4835	1	1,348,413
7460760	46000	University of Oklahoma	1.4835	1	168,483
7464105	46400	OCIA	1.4835	1	13,604,269
7470010	47000	Oklahoma State University Capital Bond Project	1.4835	1	1,658,158
7471835	47100	Water Resources Board	1.4835	1	1,082,223
7472835	47200	Water Resources Board	1.4835	1	100,926,448
7473835	47300	Water Resources Board	1.4835	1	104,839,658
7475750	47500	Tulsa Community College	1.4835	1	5,984
7476760	47600	University of Oklahoma	1.4835	1	87,552,333
7479010	47900	Oklahoma State University Capital Bond Project	1.4835	1	20,319,359
7481633	48100	Oklahoma City Community College	1.4835	1	0
7482105	48200	OCIA	1.4835	1	11,655
7483633	48300	OCCC 2010 Bond	1.4835	1	0
7485010	48500	OKLAHOMA STATE UNIVERSITY	1.4835	1	326,887
7486010	48600	OKLAHOMA STATE UNIVERSITY	1.4835	1	678
7487010	48700	OKLAHOMA STATE UNIVERSITY	1.4835	1	727,487
7488010	48800	OKLAHOMA STATE UNIVERSITY	1.4835	1	1,293,937
7488105	48800	OCIA	1.4835	1	12,526
7489105	48900	OCIA	1.4835	1	3,885
7490010	49000	Oklahoma State University	1.4835	1	47,661
7490013	49000	Oklahoma State University	1.4835	1	21,619
7490015	49000	Oklahoma State University	1.4835	1	63,070
7490270	49000	Oklahoma State Election Board	1.4835	1	1,749,946
7490760	49000	University of Oklahoma	1.4835	1	1,242,595
7490773	49000	Oklahoma State University	1.4835	1	112,835
7491220	49100	District Attorneys Council	1.4835	1	4,899,483
7510410	8410A	Commissioners of the Land Office	1.4835	1	799,694
7511410	8410A	Commissioners of the Land Office	1.4835	1	3,391,512
7518410	8410A	Commissioners of the Land Office	1.4835	1	762,997
7519410	8410A	Commissioners of the Land Office	1.4835	1	932,522
7600010	60000	Oklahoma State University	1.4835	1	4,404,616
7600100	60000	Cameron University	1.4835	1	621,590
7600120	60000	University of Central Oklahoma	1.4835	1	2,935,176
7600150	60000	University of Science & Arts	1.4835	1	615,036
7600230	60000	East Central University	1.4835	1	1,415,017
7600420	60000	Langston University	1.4835	1	2,393,061
7600485	60000	Northeastern State University	1.4835	1	2,360,092
7600490	60000	Northern Oklahoma College	1.4835	1	1,207,895
7600505	60000	Northwestern Oklahoma State University	1.4835	1	1,988,423

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7600530	60000	Panhandle State University	1.4835	1	137,204
7600660	60000	Southeastern Oklahoma State University	1.4835	1	47,773
7600665	60000	Southwestern Oklahoma State University	1.4835	1	2,084,614
7600760	60000	University of Oklahoma	1.4835	1	3,635,892
7650010	65000	Oklahoma State University	1.4835	1	2,905,606
7650100	65000	Cameron University	1.4835	1	716,735
7650120	65000	University of Central Oklahoma	1.4835	1	1,536,244
7650150	65000	University of Science & Arts	1.4835	1	427,833
7650230	65000	East Central University	1.4835	1	1,432,400
7650420	65000	Langston University	1.4835	1	1,048,303
7650485	65000	Northeastern State University	1.4835	1	753,098
7650490	65000	Northern Oklahoma College	1.4835	1	1,492,894
7650505	65000	Northwestern Oklahoma State University	1.4835	1	598,573
7650530	65000	Panhandle State University	1.4835	1	99,990
7650660	65000	Southeastern Oklahoma State University	1.4835	1	21,708
7650665	65000	Southwestern Oklahoma State University	1.4835	1	640,296
7650760	65000	University of Oklahoma	1.4835	1	2,777,318
7700040	70000	Department of Agriculture	1.4835	1	11,041,237
7700041	70000	Western Oklahoma State College	1.4835	1	808,765
7700131	79901	Department of Corrections	1.4835	1	19,698,491
7700240	70000	Eastern Oklahoma State College	1.4835	1	1,017,572
7700340	40000	State Health Department	1.4835	1	243,439
7700461	70000	Rogers State College	1.4835	1	6,680,521
7700490	70000	Northern Oklahoma College	1.4835	1	1,611,227
7700606	70000	Ardmore Higher Education Center	1.4835	1	201,248
7700633	70000	Oklahoma City Community College	1.4835	1	9,279,561
7700660	70000	Southeastern Oklahoma State University	1.4835	1	8,303,459
7700760	70000	University of Oklahoma	1.4835	1	184,501,962
7700830	70000	Department of Human Services	1.4835	1	1,249,482
7701010	70100	Oklahoma State University	1.4835	1	3,584,712
7701150	70100	University of Science & Arts	1.4835	1	2,278,022
7701165	70100	Connors State College	1.4835	1	817,173
7701400	70100	Office of Juvenile Affairs	1.4835	1	10,267
7701480	70100	Northeastern Oklahoma A&M College	1.4835	1	537,918
7701530	70100	Panhandle State University	1.4835	1	149,594
7701605	70100	Regents for Higher Education	1.4835	1	32,530,728
7701650	70100	Department of Veteran Affairs	1.4835	1	692,778
7701770	70100	OUHSC	1.4835	1	473,012,504
7701805	70100	Department of Rehabilitation Services	1.4835	1	166,026
7701865	70100	OK Workers' Comp Commission	1.4835	1	5,819,074
7702120	70200	University of Central Oklahoma	1.4835	1	13,670,220
7702650	70200	Department of Veteran Affairs	1.4835	1	540,886
7703650	70300	Department of Veteran Affairs	1.4835	1	551,168

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
7704120	70400	University of Central Oklahoma	1.4835	1	142,692
7704650	70400	Department of Veteran Affairs	1.4835	1	475,960
7704865	70400	OK Workers' Comp Commission	1.4835	1	21,897
7705505	70500	Northwestern Oklahoma State University	1.4835	1	1,624,821
7705650	70500	Department of Veteran Affairs	1.4835	1	739,006
7705675	70500	Self Insurance Guaranty Fund	1.4835	1	2,485,767
7705865	70500	OK Workers' Comp Commission	1.4835	1	42,659
7706452	70600	Community Mental Health Center Rep Payee Account	1.4835	1	8,382
7706650	70600	Department of Veteran Affairs	1.4835	1	133,806
7706750	70600	Tulsa Community College	1.4835	1	31,886
7706865	70600	OK Workers' Comp Commission	1.4835	1	175,215
7707452	70700	Central Oklahoma CMHC Rep Payee Account	1.4835	1	82,636
7707585	70700	Department of Public Safety	1.4835	1	2,631,667
7707605	70700	Regents for Higher Education	1.4835	1	7,003,063
7707650	70700	Department of Veteran Affairs	1.4835	1	329,705
7707865	70700	OK Workers' Comp Commission	1.4835	1	241,258
7708108	70800	Carl Albert State College	1.4835	1	7,059,589
7708605	70800	Regents for Higher Education	1.4835	1	16,588
7709605	70900	Regents for Higher Education	1.4835	1	5,211,525
7710350	71000	Oklahoma Historical Society	1.4835	1	1,288,243
7710452	71000	Oklahoma Department of Mental Health	1.4835	1	1,593,948
7710605	71000	Regents for Higher Education	1.4835	1	2,144,925
7711185	8740G	Corporation Commission	1.4835	1	73,352,022
7711420	71100	Langston University	1.4835	1	434,045
7711452	71100	Griffin Memorial Hospital Rep Payee	1.4835	1	91,040
7711605	71100	Regents for Higher Education	1.4835	1	802,438
7712605	71200	Regents for Higher Education	1.4835	1	132,561
7713605	71300	Regents for Higher Education	1.4835	1	77,080,799
7714605	71400	Regents for Higher Education	1.4835	1	13,966,952
7715605	71500	Regents for Higher Education	1.4835	1	489,598
7718605	71800	Regents for Higher Education	1.4835	1	9,161,928
7719605	71900	Regents for Higher Education	1.4835	1	38,121
7723623	72300	Seminole State College	1.4835	1	238,919
7725100	72500	Cameron University	1.4835	1	3,349,639
7730230	73000	East Central University	1.4835	1	8,422,991
7730830	73000	Department of Human Services	1.4835	1	280,888
7740605	74000	Regents for Higher Education	1.4835	1	16,449,192
7741241	74100	Redlands Community College	1.4835	1	1,644,883
7745605	74500	Regents for Higher Education	1.4835	1	995,031
7747470	74700	Murray State College	1.4835	1	4,110,741
7750350	75000	Oklahoma Historical Society	1.4835	1	916,261
7750531	75000	Rose State College	1.4835	1	13,614,445
7751485	75100	Northeastern State University	1.4835	1	16,827,241

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
7752485	75200	Northeastern State University	1.4835	1	3,008,044
7765665	76500	Southwestern Oklahoma State University	1.4835	1	4,236,636
7790041	79000	Western Oklahoma State College	1.4835	1	2,246
7790230	79000	East Central University	1.4835	1	1
7790241	79000	Redlands Community College	1.4835	1	8
7790470	79000	Murray State College	1.4835	1	1,931
7790485	79000	Northeastern State University	1.4835	1	494
7790660	79000	Southeastern Oklahoma State University	1.4835	1	11,433
7805370	80500	OIFA	1.4835	1	107
7823740	82300	OCIA 2008B Reserve Fund	1.4835	1	679
7845740	84500	OCIA 2008A Sinking Fund	1.4835	1	4,816
7846740	84600	OCIA 2008B Sinking Fund	1.4835	1	1,043
7847740	84700	OSF Building Project Fund	1.4835	1	7,609
7848740	84800	OSF Building Project Fund	1.4835	1	84,130
7851740	85100	OCIA	1.4835	1	7,045,613
7853740	85300	Oklahoma 2010b GO Sinking Fund	1.4835	1	16,279
7854740	85400	OCIA Endowed Chair Fund 2010	1.4835	1	5,858,703
7857740	85700	OCIA 2010A Highway Capital Improvements	1.4835	1	344,120
7858740	85800	OCIA 2010b Highway Capital Improvements	1.4835	1	2,677,252
7860740	86000	OCIA 2012 State Highway	1.4835	1	470,328
7862740	86200	OCIA 2013	1.4835	1	1,164,581
7910467	91000	OSF Escrow Fund	1.4835	1	181,994
7920605	92000	Regents for Higher Education	1.4835	1	24,854,211
State Agency, Investable Base					3,149,239,462
State of Oklahoma, Investable Base					6,125,416,716
Assets Under Management					9,274,656,178