



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

June 2022

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

To the People of Oklahoma:

The Office of the State Treasurer is pleased to issue the June 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

Treasury market investors continued having concerns about the prospect of a recession with the benchmark 10-year yielding 3.02% at the end of the month. The treasury curve was close to being inverted with the 2-year note coming in at 2.96%, with a curve inversion signaling a higher possibility of an economic recession. Meanwhile, the 30-year treasury yielded 3.18%.

Equity markets experienced a dismal performance for June along with the first half of 2022. The monthly returns for the S&P, Dow and Nasdaq were -8.4%, -6.7% and -8.7%, respectively. On a year-to-date basis the S&P has returned -20.6%, the Dow -15.3% and the Nasdaq -29.5%. According to Dow Jones Market Data, the S&P suffered its worst first half of a year since 1970.

The Federal Reserve raised interest rates by three-quarters of a percent reflecting the largest rate increase since 1994, and bringing the federal-funds rate to a range between 1.5% and 1.75%. The vote to raise rates by such a large increase was not unanimous, with Kansas City Fed President Esther George dissenting in favor of a half-percentage point increase. The WSJ said revised projections showed all 18 Fed officials who participated in the rate setting meeting expected the Fed to increase rates to at least 3% in 2022. In addition, the WSJ reported that "Such a pace of increases would represent the most aggressive rate-rise cycle since the 1980s. The central bank has also initiated a program to withdraw stimulus by shrinking its \$8.9 trillion asset portfolio through attrition; the Fed is passively reducing its holdings as those securities mature."

Economic Developments

The unemployment rate continued to remain unchanged at 3.6% for May, reflecting the third month of staying static. Jobs created during the month beat expectations coming in at 390,000. The previously reported payroll numbers for April were upwardly revised by 8,000 to 436,000. CNBC said "Job gains were broad-based. Leisure and hospitality led, adding 84,000 positions. Professional and business services rose by 75,000, transportation and warehousing contributed 47,000, and construction jobs increased by 36,000."

The headline consumer price index (CPI) rose 1.0% for the month and 8.6% year-over-year, producing the largest 12-month increase since the period ending December 1981. Core CPI, which removes food and energy, increased 0.6%. Trading Economics reported: "Producer Prices in the US increased 0.8% month-over-month in May of 2022, following a 0.4% rise in April and matching forecasts. Prices of goods went up 1.4% with the biggest jump reported for gasoline (8.4%) followed by jet fuel, residential natural gas, steel products, diesel fuel, and processed young chickens. Cost of services went up 0.4%, with transportation and warehousing services surging 2.9% namely truck transportation of freight."

Retail sales fell to a seasonally adjusted 0.3%, in comparison to 0.9% in April. The drop in sales was attributed to higher inflation and the increase in interest rates. According to the WSJ, "A drop in vehicle sales – due to high prices,

low inventory and rising interest rates on car loans – played an outsized role in the decline in month-over-month retail spending. Consumers also pulled back their spending on goods such as furniture, electronics and online purchases.”

The rise in home prices continued in May as the median price rose 14.8%, compared to the previous month, to \$407,600. This reflected a record high in data going back to 1999, as reported by the National Association of Realtors (NAR). The WSJ said, “The combination of rapidly rising rates and record home prices is squeezing many buyers out of the market and making it especially challenging for first-time home buyers. These factors are cooling off the frenetic sales pace that started two years ago when pandemic related restrictions eased and buyers scrambled to find homes with more space.” NAR said existing home sales declined for a fourth straight month, coming in at 3.4% in May and a seasonally adjusted annual rate of 5.41 million.

The Bureau of Economic Analysis third and final revision showed the real gross domestic product (GDP) declined slightly for the first quarter of 2022. The decrease in real GDP was attributed to decreases in exports, federal government spending, private inventory investment, and state and local government spending, while imports, which are a subtraction in the calculation of GDP, increased. Nonresidential and residential fixed investment and personal consumption expenditures increased.

Portfolio Commentary: Performance, Diversification, and Strategy

The State Treasurer’s portfolio yielded 1.33% in June with a weighted average maturity of 1,034 days. The total assets under management were \$12.6 billion, in comparison to \$10.1 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 26%. U.S. treasuries represented 39% of assets, money market mutual funds were 4% and certificates of deposit 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 seek 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 to maximize income within investment parameters and rising 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 State 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 \$9,588,048,895 and State Agency balances in OK Invest at \$3,086,966,404 for a total of \$12,675,015,299.

Best regards,

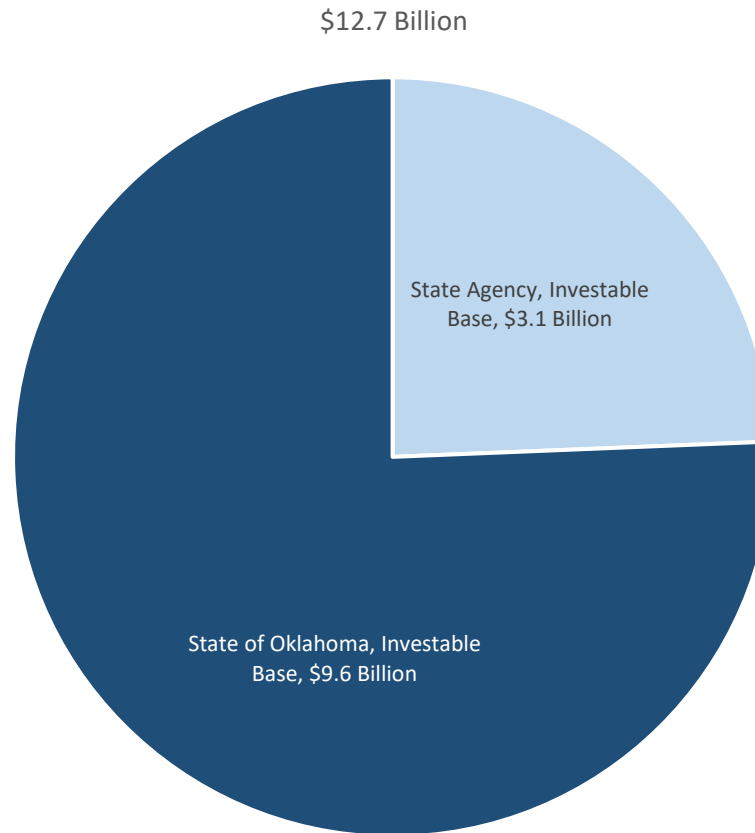


RANDY MCDANIEL
STATE TREASURER

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



Office of the State Treasurer
Distribution of Assets Under Management
June 30, 2022





Office of the State Treasurer
Portfolio Composition
June 30, 2022

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	46,524,000	46,524,000	46,524,000	0.4	1.30%	78
Foreign Bonds	46,000,000	45,575,741	46,000,000	0.4	1.78%	243
Money Market - Mutual Funds	594,824,884	594,824,884	594,824,884	4.5	1.05%	1
Municipal Bonds	11,000,000	10,990,838	11,000,000	0.1	1.70%	289
State Bond Issues	30,000,000	30,000,000	30,000,000	0.2	1.65%	1,555
US Agency - MBS	3,423,107,760	3,223,590,838	3,475,551,614	26.4	1.88%	2,174
US Agency Bonds	3,751,425,000	3,659,503,609	3,775,502,874	28.7	0.35%	462
US Treasury Bonds / Notes	5,225,000,000	5,064,005,389	5,176,320,564	39.3	1.71%	819
Total / Average	13,127,881,644	12,675,015,299	13,155,723,936	100.0	1.33%	1,034

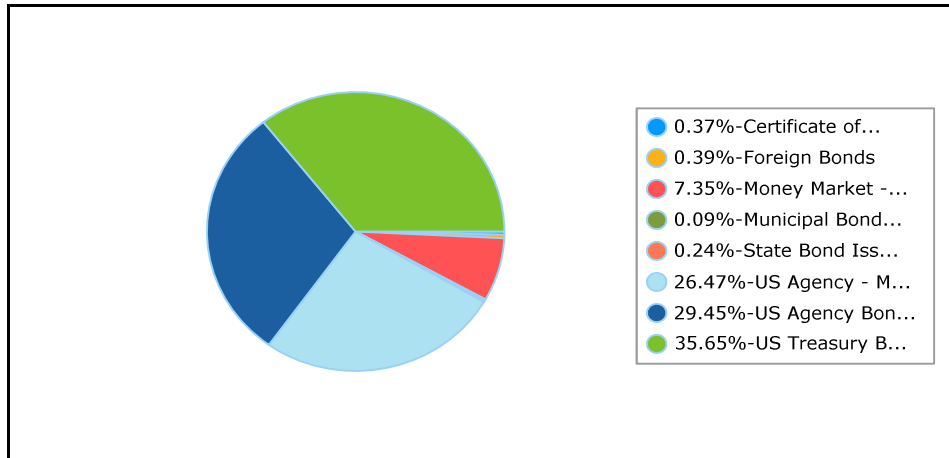


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

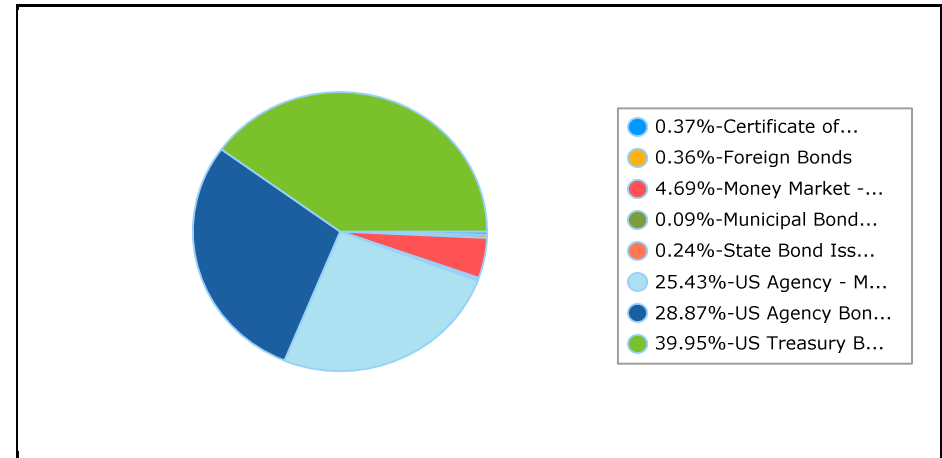
Begin Date: 5/31/2022, End Date: 6/30/2022

Asset Category	Market Value 5/31/2022	% of Portfolio 5/31/2022	Market Value 6/30/2022	% of Portfolio 6/30/2022
Certificate of Deposit	46,524,000	0.4	46,524,000	0.4
Foreign Bonds	49,630,074	0.5	45,575,741	0.4
Money Market - Mutual Funds	923,474,181	7.3	594,824,884	4.7
Municipal Bonds	10,988,650	0.1	10,990,838	0.1
State Bond Issues	30,000,000	0.2	30,000,000	0.2
US Agency - MBS	3,326,153,040	26.5	3,223,590,838	25.4
US Agency Bonds	3,700,467,325	29.4	3,659,503,609	28.8
US Treasury Bonds / Notes	4,479,473,490	35.6	5,064,005,389	40.0
Total / Average	12,566,710,760	100.0	12,675,015,299	100.0

Portfolio Holdings as of 5/31/2022



Portfolio Holdings as of 6/30/2022

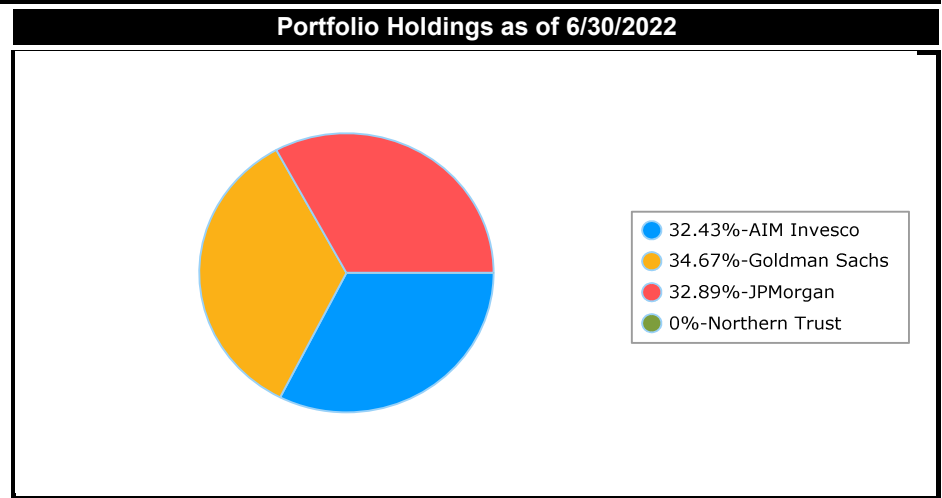
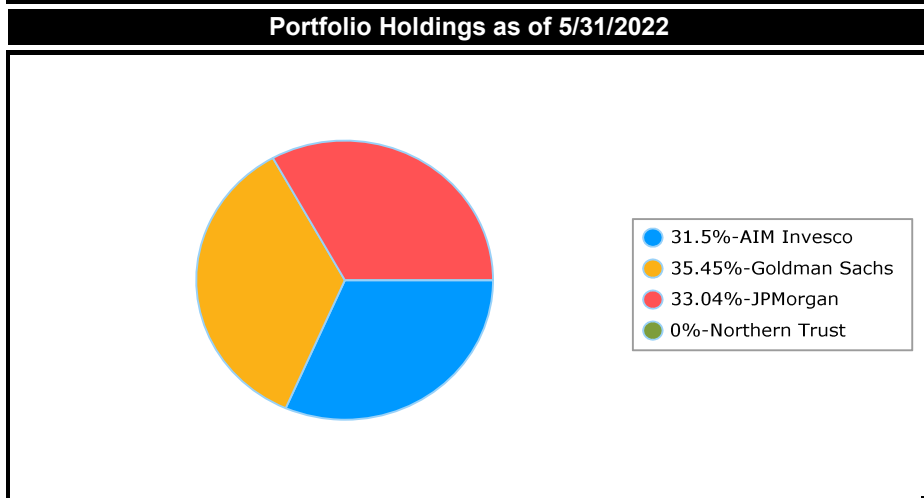




Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market*

Begin Date: 5/31/2022, End Date: 6/30/2022

Issuer Allocation				
Issuer	Market Value 5/31/2022	% of Portfolio 5/31/2022	Market Value 6/30/2022	% of Portfolio 6/30/2022
AIM Invesco	290,922,656	31.5	192,919,063	32.4
Goldman Sachs	327,388,540	35.5	206,250,936	34.7
JPMorgan	305,157,181	33.0	195,651,047	32.9
Northern Trust	5,805	0.0	3,838	0.0
Total / Average	923,474,181	100.0	594,824,884	100.0

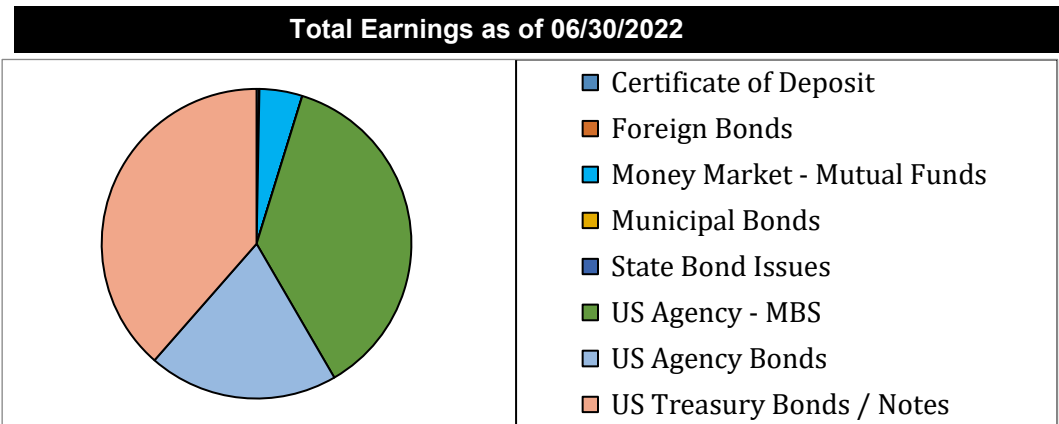


*Money market balances exclude funds from the Coronavirus Aid, Relief and Economic Security (CARES) Act and the American Rescue Plan Act (ARPA).



Office of the State Treasurer
 Earnings by Asset Category
 June 30, 2022

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	1.30%	36,991	-	36,991
Foreign Bonds	1.78%	4,960	-	4,960
Money Market - Mutual Funds	1.05%	626,070	-	626,070
Municipal Bonds	1.70%	-	-	-
State Bond Issues	1.65%	-	-	-
US Agency - MBS	1.88%	5,127,223	-	5,127,223
US Agency Bonds	0.35%	2,761,323	-	2,761,323
US Treasury Bonds / Notes	1.71%	5,370,200	-	5,370,200
Link Deposit (not active)		-	-	-
Total or Average	1.33%	13,926,767	-	13,926,767





Office of the State Treasurer
Investment Activity
June 30, 2022

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
T-Note 2.75 8/31/2025	9128284Z0	Bank of Oklahoma	6/28/2022	6/29/2022	3.245	25,000,000	24,629,250	98.517	226,053	24,855,303
T-Note 2.75 8/31/2025	9128284Z0	Morgan Stanley	6/8/2022	6/9/2022	2.959	25,000,000	24,839,844	99.359	188,689	25,028,533
T-Note 3 9/30/2025	9128285C0	UMB Bank	6/28/2022	6/29/2022	3.241	25,000,000	24,814,750	99.259	184,426	24,999,176
T-Note 3 9/30/2025	9128285C0	UMB Bank	6/8/2022	6/9/2022	2.956	25,000,000	25,033,500	100.134	143,443	25,176,943
T-Note 3 10/31/2025	9128285J5	Morgan Stanley	6/28/2022	6/29/2022	3.258	25,000,000	24,796,875	99.188	122,283	24,919,158
T-Note 3 10/31/2025	9128285J5	TD Securities	6/27/2022	6/28/2022	3.203	25,000,000	24,839,844	99.359	120,245	24,960,088
T-Note 3 10/31/2025	9128285J5	Bank of America - Merrill Lynch	6/17/2022	6/21/2022	3.409	25,000,000	24,677,734	98.711	105,978	24,783,713
T-Note 2.625 12/31/2025	9128285T3	Morgan Stanley	6/27/2022	6/28/2022	3.199	25,000,000	24,527,344	98.109	324,499	24,851,843
T-Note 2.625 1/31/2026	9128286A3	UMB Bank	6/28/2022	6/29/2022	3.266	25,000,000	24,461,250	97.845	270,114	24,731,364
T-Note 2.625 1/31/2026	9128286A3	UMB Bank	6/22/2022	6/23/2022	3.214	25,000,000	24,501,500	98.006	259,237	24,760,737
T-Note 2.625 1/31/2026	9128286A3	UMB Bank	6/21/2022	6/22/2022	3.385	25,000,000	24,359,750	97.439	257,424	24,617,174
T-Note 2.625 1/31/2026	9128286A3	UMB Bank	6/10/2022	6/13/2022	3.185	25,000,000	24,522,750	98.091	241,108	24,763,858
T-Note 2.625 1/31/2026	9128286A3	UMB Bank	6/9/2022	6/10/2022	3.044	25,000,000	24,641,000	98.564	235,670	24,876,670
T-Note 2.5 2/28/2026	9128286F2	Bank of America - Merrill Lynch	6/22/2022	6/23/2022	3.219	25,000,000	24,378,906	97.516	195,313	24,574,219
T-Note 2.5 2/28/2026	9128286F2	Bank of Oklahoma	6/10/2022	6/13/2022	3.198	25,000,000	24,393,000	97.572	178,329	24,571,329
T-Note 2.5 2/28/2026	9128286F2	Morgan Stanley	6/9/2022	6/10/2022	3.049	25,000,000	24,519,531	98.078	173,234	24,692,765
T-Note 2.25 3/31/2026	9128286L9	TD Securities	6/29/2022	6/30/2022	3.170	25,000,000	24,191,406	96.766	139,857	24,331,263
T-Note 2.25 3/31/2026	9128286L9	Bank of America - Merrill Lynch	6/22/2022	6/23/2022	3.220	25,000,000	24,144,531	96.578	129,098	24,273,630
T-Note 2.25 3/31/2026	9128286L9	Hilltop	6/21/2022	6/22/2022	3.391	25,000,000	23,997,070	95.988	127,561	24,124,632
T-Note 2.375 4/30/2026	9128286S4	Hilltop	6/29/2022	6/30/2022	3.159	25,000,000	24,296,875	97.188	98,421	24,395,296
T-Note 2.375 4/30/2026	9128286S4	Bank of America - Merrill Lynch	6/22/2022	6/23/2022	3.219	25,000,000	24,240,234	96.961	87,126	24,327,361
T-Note 2.25 11/15/2025	912828M56	Bank of Oklahoma	6/29/2022	6/30/2022	3.203	25,000,000	24,243,500	96.974	70,313	24,313,813
T-Note 2.25 11/15/2025	912828M56	UMB Bank	6/17/2022	6/21/2022	3.406	25,000,000	24,079,500	96.318	56,556	24,136,056
T-Note 1.625 2/15/2026	912828P46	Hilltop	6/27/2022	6/28/2022	3.219	25,000,000	23,643,555	94.574	149,258	23,792,812
T-Note 1.625 2/15/2026	912828P46	Bank of America - Merrill Lynch	6/21/2022	6/22/2022	3.415	25,000,000	23,476,563	93.906	142,524	23,619,087
T-Note 2.875 7/31/2025	912828Y79	Hilltop	6/23/2022	6/24/2022	3.050	25,000,000	24,871,094	99.484	285,912	25,157,005
T-Note 2.875 7/31/2025	912828Y79	UMB Bank	6/8/2022	6/9/2022	2.942	25,000,000	24,949,500	99.798	256,129	25,205,629
T-Note 2.625 4/15/2025	91282CEH0	Bank of Oklahoma	6/23/2022	6/24/2022	3.038	25,000,000	24,723,145	98.893	125,512	24,848,657
T-Note 2.75 5/15/2025	91282CEQ0	Hilltop	6/23/2022	6/24/2022	3.034	25,000,000	24,804,688	99.219	74,728	24,879,416
T-Note 2.875 6/15/2025	91282CEU1	UMB Bank	6/23/2022	6/24/2022	3.021	25,000,000	24,897,000	99.588	17,674	24,914,674
						750,000,000	734,495,488			739,482,201
Sell										
						0	0			0
Matured										
FHLMC 0.25 6/8/2022	3134GVJ66	Wells Fargo	6/8/2022	6/8/2022	0.000	20,000,000	20,000,000	0	0	20,000,000
Israel State 1.46 6/1/2022	46513JXS5	Israel State	6/1/2022	6/1/2022	0.000	4,000,000	4,000,000	0	0	4,000,000
T-Note 1.75 6/15/2022	9128286Y1	Hilltop	6/15/2022	6/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.75 6/15/2022	9128286Y1	UMB Bank	6/15/2022	6/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.75 6/15/2022	9128286Y1	TD Securities	6/15/2022	6/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.75 6/30/2022	912828XW5	UMB Bank	6/30/2022	6/30/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.75 6/30/2022	912828XW5	TD Securities	6/30/2022	6/30/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
						149,000,000	149,000,000			0
						601,000,000	585,495,488			590,482,201
Net Change in Investments										



Office of the State Treasurer
Transactions by Security Type

June 30, 2022

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Agency Bonds										
						0	0		0	0
US Agency - Mortgage Backed Securities										
						0	0		0	0
US Treasury Bonds and Notes										
T-Note 2.75 8/31/2025	9128284Z0	Buy	6/29/2022	8/31/2025	3.245	25,000,000	24,629,250	98.517	226,053	24,855,303
T-Note 2.75 8/31/2025	9128284Z0	Buy	6/9/2022	8/31/2025	2.959	25,000,000	24,839,844	99.359	188,689	25,028,533
T-Note 3 9/30/2025	9128285C0	Buy	6/29/2022	9/30/2025	3.241	25,000,000	24,814,750	99.259	184,426	24,999,176
T-Note 3 9/30/2025	9128285C0	Buy	6/9/2022	9/30/2025	2.956	25,000,000	25,033,500	100.134	143,443	25,176,943
T-Note 3 10/31/2025	9128285J5	Buy	6/29/2022	10/31/2025	3.258	25,000,000	24,796,875	99.188	122,283	24,919,158
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T-Note 2.5 2/28/2026	9128286F2	Buy	6/23/2022	2/28/2026	3.219	25,000,000	24,378,906	97.516	195,313	24,574,219
T-Note 2.5 2/28/2026	9128286F2	Buy	6/13/2022	2/28/2026	3.198	25,000,000	24,393,000	97.572	178,329	24,571,329
T-Note 2.5 2/28/2026	9128286F2	Buy	6/10/2022	2/28/2026	3.049	25,000,000	24,519,531	98.078	173,234	24,692,765
T-Note 2.25 3/31/2026	9128286L9	Buy	6/30/2022	3/31/2026	3.170	25,000,000	24,191,406	96.766	139,857	24,331,263
T-Note 2.25 3/31/2026	9128286L9	Buy	6/23/2022	3/31/2026	3.220	25,000,000	24,144,531	96.578	129,098	24,273,630
T-Note 2.25 3/31/2026	9128286L9	Buy	6/22/2022	3/31/2026	3.391	25,000,000	23,997,070	95.988	127,561	24,124,632
T-Note 2.375 4/30/2026	9128286S4	Buy	6/30/2022	4/30/2026	3.159	25,000,000	24,296,875	97.188	98,421	24,395,296
T-Note 2.375 4/30/2026	9128286S4	Buy	6/23/2022	4/30/2026	3.219	25,000,000	24,240,234	96.961	87,126	24,327,361
T-Note 2.25 11/15/2025	912828M56	Buy	6/30/2022	11/15/2025	3.203	25,000,000	24,243,500	96.974	70,313	24,313,813
T-Note 2.25 11/15/2025	912828M56	Buy	6/21/2022	11/15/2025	3.406	25,000,000	24,079,500	96.318	56,556	24,136,056
T-Note 1.625 2/15/2026	912828P46	Buy	6/28/2022	2/15/2026	3.219	25,000,000	23,643,555	94.574	149,258	23,792,812
T-Note 1.625 2/15/2026	912828P46	Buy	6/22/2022	2/15/2026	3.415	25,000,000	23,476,563	93.906	142,524	23,619,087
T-Note 2.875 7/31/2025	912828Y79	Buy	6/24/2022	7/31/2025	3.050	25,000,000	24,871,094	99.484	285,912	25,157,005
T-Note 2.875 7/31/2025	912828Y79	Buy	6/9/2022	7/31/2025	2.942	25,000,000	24,949,500	99.798	256,129	25,205,629
T-Note 2.625 4/15/2025	91282CEH0	Buy	6/24/2022	4/15/2025	3.038	25,000,000	24,723,145	98.893	125,512	24,848,657
T-Note 2.75 5/15/2025	91282CEQ0	Buy	6/24/2022	5/15/2025	3.034	25,000,000	24,804,688	99.219	74,728	24,879,416
T-Note 2.875 6/15/2025	91282CEU1	Buy	6/24/2022	6/15/2025	3.021	25,000,000	24,897,000	99.588	17,674	24,914,674
						750,000,000	734,495,488		4,986,712	739,482,201
Certificates of Deposits								24,315,000		
Total								758,810,488		



Office of the State Treasurer
Transactions by Broker
June 30, 2022

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Bank of America - Merrill Lynch											
T-Note 3 10/31/2025	9128285J5	Buy	US Treasury Bonds / Notes	6/21/2022	10/31/2025	3.409	25,000,000	24,677,734	98.711	105,978	24,783,712.64
T-Note 2.5 2/28/2026	9128286F2	Buy	US Treasury Bonds / Notes	6/23/2022	2/28/2026	3.219	25,000,000	24,378,906	97.516	195,313	24,574,218.75
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	6/23/2022	3/31/2026	3.220	25,000,000	24,144,531	96.578	129,098	24,273,629.61
T-Note 2.375 4/30/2026	9128286S4	Buy	US Treasury Bonds / Notes	6/23/2022	4/30/2026	3.219	25,000,000	24,240,234	96.961	87,126	24,327,360.74
T-Note 1.625 2/15/2026	912828P46	Buy	US Treasury Bonds / Notes	6/22/2022	2/15/2026	3.415	25,000,000	23,476,563	93.906	142,524	23,619,086.67
							125,000,000	120,917,969		660,040	121,578,008.41
Bank of Oklahoma											
T-Note 2.75 8/31/2025	9128284Z0	Buy	US Treasury Bonds / Notes	6/29/2022	8/31/2025	3.245	25,000,000	24,629,250	98.517	226,053	24,855,302.99
T-Note 2.5 2/28/2026	9128286F2	Buy	US Treasury Bonds / Notes	6/13/2022	2/28/2026	3.198	25,000,000	24,393,000	97.572	178,329	24,571,328.80
T-Note 2.25 11/15/2025	912828M56	Buy	US Treasury Bonds / Notes	6/30/2022	11/15/2025	3.203	25,000,000	24,243,500	96.974	70,313	24,313,812.50
T-Note 2.625 4/15/2025	91282CEH0	Buy	US Treasury Bonds / Notes	6/24/2022	4/15/2025	3.038	25,000,000	24,723,145	98.893	125,512	24,848,656.83
							100,000,000	97,988,895		600,207	98,589,101.12
Hilltop											
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	6/22/2022	3/31/2026	3.391	25,000,000	23,997,070	95.988	127,561	24,124,631.79
T-Note 2.375 4/30/2026	9128286S4	Buy	US Treasury Bonds / Notes	6/30/2022	4/30/2026	3.159	25,000,000	24,296,875	97.188	98,421	24,395,295.52
T-Note 1.625 2/15/2026	912828P46	Buy	US Treasury Bonds / Notes	6/28/2022	2/15/2026	3.219	25,000,000	23,643,555	94.574	149,258	23,792,812.29
T-Note 2.875 7/31/2025	912828Y79	Buy	US Treasury Bonds / Notes	6/24/2022	7/31/2025	3.050	25,000,000	24,871,094	99.484	285,912	25,157,005.35
T-Note 2.75 5/15/2025	91282CEQ0	Buy	US Treasury Bonds / Notes	6/24/2022	5/15/2025	3.034	25,000,000	24,804,688	99.219	74,728	24,879,415.76
							125,000,000	121,613,281		735,879	122,349,160.71
Morgan Stanley											
T-Note 2.75 8/31/2025	9128284Z0	Buy	US Treasury Bonds / Notes	6/9/2022	8/31/2025	2.959	25,000,000	24,839,844	99.359	188,689	25,028,533
T-Note 3 10/31/2025	9128285J5	Buy	US Treasury Bonds / Notes	6/29/2022	10/31/2025	3.258	25,000,000	24,796,875	99.188	122,283	24,919,158
T-Note 2.625 12/31/2025	9128285T3	Buy	US Treasury Bonds / Notes	6/28/2022	12/31/2025	3.199	25,000,000	24,527,344	98.109	324,499	24,851,843
T-Note 2.5 2/28/2026	9128286F2	Buy	US Treasury Bonds / Notes	6/10/2022	2/28/2026	3.049	25,000,000	24,519,531	98.078	173,234	24,692,765
							100,000,000	98,683,594		808,704	99,492,298.23
TD Securities											
T-Note 3 10/31/2025	9128285J5	Buy	US Treasury Bonds / Notes	6/28/2022	10/31/2025	3.203	25,000,000	24,839,844	99.359	120,245	24,960,088.32
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	6/30/2022	3/31/2026	3.170	25,000,000	24,191,406	96.766	139,857	24,331,262.81
							50,000,000	49,031,250		260,101	49,291,351.13
UMB Bank											
T-Note 3 9/30/2025	9128285C0	Buy	US Treasury Bonds / Notes	6/29/2022	9/30/2025	3.241	25,000,000	24,814,750	99.259	184,426	24,999,176.23
T-Note 3 9/30/2025	9128285C0	Buy	US Treasury Bonds / Notes	6/9/2022	9/30/2025	2.956	25,000,000	25,033,500	100.134	143,443	25,176,942.62
T-Note 2.625 1/31/2026	9128286A3	Buy	US Treasury Bonds / Notes	6/29/2022	1/31/2026	3.266	25,000,000	24,461,250	97.845	270,114	24,731,363.95
T-Note 2.625 1/31/2026	9128286A3	Buy	US Treasury Bonds / Notes	6/23/2022	1/31/2026	3.214	25,000,000	24,501,500	98.006	259,237	24,760,736.88
T-Note 2.625 1/31/2026	9128286A3	Buy	US Treasury Bonds / Notes	6/22/2022	1/31/2026	3.385	25,000,000	24,359,750	97.439	257,424	24,617,174.03
T-Note 2.625 1/31/2026	9128286A3	Buy	US Treasury Bonds / Notes	6/13/2022	1/31/2026	3.185	25,000,000	24,522,750	98.091	241,108	24,763,858.43
T-Note 2.625 1/31/2026	9128286A3	Buy	US Treasury Bonds / Notes	6/10/2022	1/31/2026	3.044	25,000,000	24,641,000	98.564	235,670	24,876,669.89
T-Note 2.25 11/15/2025	912828M56	Buy	US Treasury Bonds / Notes	6/21/2022	11/15/2025	3.406	25,000,000	24,079,500	96.318	56,556	24,136,055.71
T-Note 2.875 7/31/2025	912828Y79	Buy	US Treasury Bonds / Notes	6/9/2022	7/31/2025	2.942	25,000,000	24,949,500	99.798	256,129	25,205,629.14
T-Note 2.875 6/15/2025	91282CEU1	Buy	US Treasury Bonds / Notes	6/24/2022	6/15/2025	3.021	25,000,000	24,897,000	99.588	17,674	24,914,674.18
							250,000,000	246,260,500		1,921,781	248,182,281.06
Total Securities							750,000,000	734,495,488		4,986,712	739,482,200.66



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 June 30, 2022

Fiscal Year to Date								
Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base - Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	140,641	200,000	-59,359	-29.68%	35,166,321	40,000,000	(4,833,679)	-12.08%
Foreign Bonds	1,126,890	1,400,000	-273,110	-19.51%	34,449,556	44,000,000	(9,550,444)	-21.71%
Money Market Mutual Funds	1,023,433	200,000	823,433	411.72%	449,613,163	371,500,000	78,113,163	21.03%
Municipal Bonds	186,450	425,000	-238,550	-56.13%	8,307,698	8,000,000	307,698	3.85%
State of OK Bonds	371,250	450,000	-78,750	-17.50%	30,000,000	30,000,000	0	0.00%
US Agency - MBS	37,480,508	33,325,000	4,155,508	12.47%	2,436,631,203	2,595,000,000	(158,368,797)	-6.10%
US Agency Bonds	11,725,695	10,500,000	1,225,695	11.67%	2,766,126,699	2,965,000,000	(198,873,301)	-6.71%
US Treasury Bonds / Notes	27,816,519	23,500,000	4,316,519	18.37%	3,827,754,255	2,595,000,000	1,232,754,255	47.50%
Total or Average	79,871,386	70,000,000	9,871,386	14.10%	9,588,048,895	8,648,500,000	939,548,895	10.86%

In February 2022, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2022. The amount estimated was \$70,000,000. 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
June 30, 2022

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
June 30, 2022

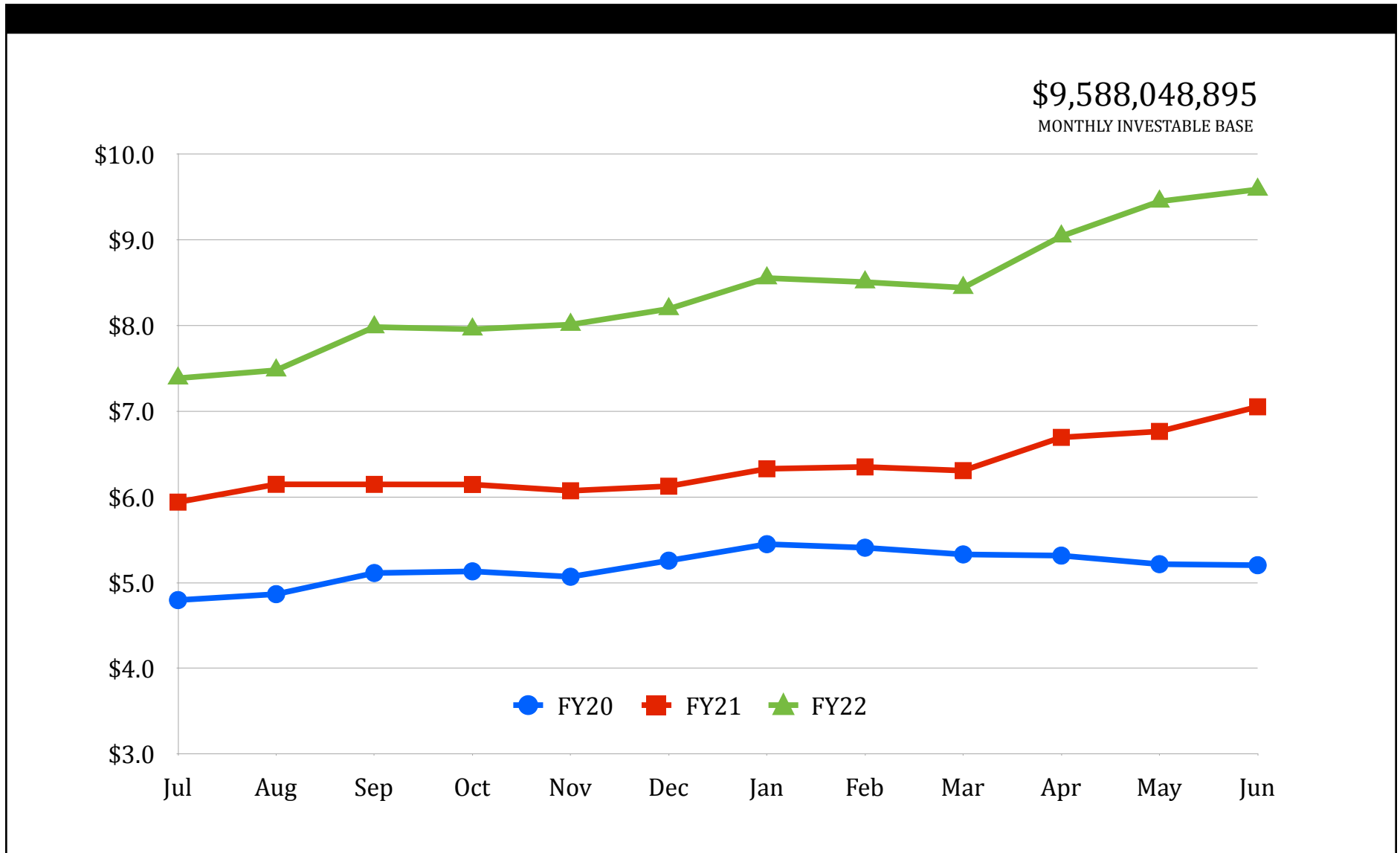
	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	-0.61%	-4.08%
Securities, Agency Directed Langston University	-8.57%	-10.02%
Benchmark Merrill Lynch, US 1 Year T-Bill	-0.34%	-0.85%

Analysis by Northern Trust Company

Represents dollar-weighted and time-weighted rates of return



Office of the State Treasurer
General Revenue Fund, Investable Base (Billions)
June 30, 2022





Office of the State Treasurer
Banking, Custody, and other Fees
June 30, 2022

Depository Bank	Tax ID Number	City	State	Amount
BancFirst	73-1332918	OKC	Oklahoma	2,496
Central National Bank	73-0177591	Alva	Oklahoma	63
Central National Bank	73-0783952	Enid	Oklahoma	87
Federal Reserve Bank	44-0545874	Kansas City	Kansas	1,047
First Bank & Trust	73-0541333	Broken Bow	Oklahoma	78
First Fidelity Bank, NA	73-1100200	OKC-Moore	Oklahoma	195
Intrust Bank	48-0477525	Wichita	Kansas	99
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	30,043
The Bank N.A.	73-0344910	McAlester	Oklahoma	11
Total				34,119

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%	31,415
JPMorgan Securities	23-2694160	0.180%	30,832
Goldman Sachs	06-1287410	0.110%	19,201
BOSC Inc	73-1275307	0.070%	12,219

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 \$ 9,425. 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 FY2022 was \$45,000.



Randy McDaniel
Oklahoma State Treasurer

Agency-Directed Investments

June 2022

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
 June 30, 2022

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
2020 CARES Act Funding				
AIM Invesco	16,721,484	16,721,484	16,721,484	0.55
JPMorgan	10,120,766	10,120,766	10,120,766	0.34
Goldman Sachs	3,422,711	3,422,711	3,422,711	0.11
Total, 2020 CARES Act Funding	30,264,961	30,264,961	30,264,961	1.00
ARPA Funding				
JPMorgan MM	333,476,315	333,476,315	333,476,315	0.36
US Agency Bonds	150,000,000	145,614,776	149,883,275	0.16
US Treasury	450,000,000	435,784,180	448,265,610	0.48
Total, ARPA Funding	933,476,315	914,875,271	931,625,200	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	969,304	371,159	0.33
Investment Co of America A	16,849	688,938	371,249	0.33
Washington Mutual Fund A	17,405	882,584	371,270	0.34
Northern Trust - Agency Fund	1,574	1,574	1,574	0.00
Total / Average	52,327	2,542,400	1,115,252	1.00
Report Total	963,793,603	947,682,632	963,005,413	



Office of the State Treasurer
State Agency Directed by Broker
June 30, 2022

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
State Agency Directed by Security Type
June 30, 2022

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
 Assets Under Management
 June 30, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	1.1785	1	85,007,223
2118506	8185F	Corporation Commission	1.1785	1	23,523,539
2137001	8370A	OIFA	1.1785	1	31,913,392
2138503	8385C	Oklahoma Insurance Department	1.1785	1	4,828,037
2139101	8391A	Multiple Injury Trust Fund	1.1785	1	6,293,059
2141001	8410A	Commissioners of the Land Office	1.1785	1	99,320,878
2142001	8420A	Langston University	1.1785	1	14,230,024
2143500	79901	Oklahoma Lottery Commission	1.1785	1	14,142,017
2143501	8435A	Oklahoma Lottery Commission	1.1785	1	3,843,963
2147704	8477D	Oklahoma Bureau of Narcotics	1.1785	1	6,743,382
2151500	79901	OPERS	1.1785	1	1,787,947
2151501	8515A	OPERS	1.1785	1	455,030
2151502	8515B	OPERS	1.1785	1	43,633
2151503	8515C	OPERS	1.1785	1	90,294
2151504	8515D	OPERS	1.1785	1	2,459,845
2151505	8515E	OPERS	1.1785	1	39,601
2151506	8515F	OPERS	1.1785	1	21,280
2151507	8515G	OPERS	1.1785	1	73,617
2151508	8515H	OPERS	1.1785	1	26,340
2151510	79902	OPERS	1.1785	1	741
2153001	8530A	Panhandle State University	1.1785	1	2,946,544
2155701	8557A	OK Police Pension	1.1785	1	41,378,039
2169502	8695B	Tax Commission	1.1785	1	492,300,682
2169505	8695E	Tax Commission	1.1785	1	352,134
2169520	8695T	Tax Commission	1.1785	1	738,050
2169521	8695U	Tax Commission	1.1785	1	81,832,878
2174007	8740G	State Treasurer	1.1785	1	699,665
2183006	8830F	DHS - CSED	1.1785	1	16,510,906
7200039	20000	Oklahoma Boll Weevil Eradication	1.1785	1	4,189,336
7200131	79901	Department of Corrections	1.1785	1	20,378,420
7200320	20000	Department of Wildlife	1.1785	1	2,951,053
7200359	20000	OERB	1.1785	1	21,596,703
7200370	20000	OIFA	1.1785	1	716,584
7200391	20000	Multiple Injury Trust Fund	1.1785	1	93,170
7200410	20000	Commissioners of the Land Office	1.1785	1	1,723,084
7200435	20000	Oklahoma Lottery Commission	1.1785	1	20,170,349
7200515	20000	OPERS	1.1785	1	37,405
7200588	20000	Real Estate Commission	1.1785	1	2,533,299
7200830	20000	Department of Human Services	1.1785	1	453,679
7201825	20100	University Hospitals Authority	1.1785	1	6,519,529
7205090	20500	OMES Risk Management Division/DSC	1.1785	1	47,547,800
7205131	79901	Department of Corrections	1.1785	1	830,756

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 June 30, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205204	20500	JM Davis Arms & Historical Museum	1.1785	1	15,919
7205320	20500	Department of Wildlife	1.1785	1	1,094,084
7205359	20500	Sustaining OK Energy Resources	1.1785	1	6,721,207
7205435	20500	Oklahoma Lottery Commission	1.1785	1	133,611
7205515	20500	OPERS	1.1785	1	181,918
7205563	20500	OK Bd for Private Vocational Schools	1.1785	1	45,236
7205630	20500	Oklahoma Department of Securities	1.1785	1	1,153,048
7205807	20500	Oklahoma Health Care Authority	1.1785	1	723,251
7210270	21000	State Election Board	1.1785	1	2,982,369
7210320	21000	Department of Wildlife	1.1785	1	6,171,303
7210350	21000	Oklahoma Historical Society	1.1785	1	30
7210400	21000	Office of Juvenile Affairs	1.1785	1	8,455
7210410	21000	Commissioners of the Land Office	1.1785	1	133,009
7210515	21000	OPERS	1.1785	1	59,975
7210570	21000	State Board of Licensure for Professional Engineers & Land	1.1785	1	321,932
7210588	21000	Real Estate Commission	1.1785	1	461,843
7215270	21500	State of Oklahoma Election Board - HAVA	1.1785	1	9,687,685
7215320	21500	Department of Wildlife	1.1785	1	4,075,100
7215566	21500	Tourism & Recreation Department	1.1785	1	913,294
7215585	21500	Department of Public Safety	1.1785	1	769,804
7215670	21500	JD McCarty Center	1.1785	1	952,843
7215825	215000	University Hospitals Authority	1.1785	1	1,638,509
7216805	21600	Department of Rehabilitation Services	1.1785	1	903,032
7220090	22000	OSF Building Project Fund	1.1785	1	0
7220320	22000	Dept of Wildlife Conservation	1.1785	1	4,092,221
7220570	22000	OSB of Licensure for Professional Engineers and Land Surve	1.1785	1	302,091
7220585	22000	Department of Public Safety	1.1785	1	1,153,279
7220830	22000	Department of Human Services	1.1785	1	9,915
7225040	22500	Department of Agriculture	1.1785	1	343,754
7225830	22500	Department of Human Services	1.1785	1	379,394
7230220	23000	Oklahoma Crime Victims Compensation	1.1785	1	1,496,679
7230345	23000	Department of Transportation	1.1785	1	4,744,262
7230695	23000	Tax Commission	1.1785	1	705,694
7230807	23000	Health Care Authority	1.1785	1	134,723
7235605	23500	Regents for Higher Education	1.1785	1	2,552,306
7240807	24000	Health Care Authority	1.1785	1	66,105,110
7240830	24000	Oklahoma Human Services	1.1785	1	16,329,286
7244090	24400	OMES Dept of Central Services	1.1785	1	1,719,484
7245807	24500	Health Care Authority	1.1785	1	14,187,453
7255090	25500	Department of Central Services	1.1785	1	1,196,975
7255585	25500	Oklahoma Dept of Public Safety	1.1785	1	22,623
7260090	26000	OMES Risk Management Division	1.1785	1	5,888,055
7265090	26500	OMES- Risk Mgmt	1.1785	1	55,033

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
June 30, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7275740	27500	OST - SEED	1.1785	1	16,968
7280090	28000	OMES DCS Property Distribution	1.1785	1	612,052
7280131	79901	Department of Corrections	1.1785	1	7,179,448
7280345	28000	Department of Transportation	1.1785	1	1,378,713
7285345	28500	Department of Transportation	1.1785	1	173,619,251
7295090	27000	Emergency & Transportation	1.1785	1	6,937,606
7296150	29600	University of Science & Arts	1.1785	1	42
7303000	30300	Tobacco Litigation Escrow Fund	1.1785	1	30,479
7360566	36000	Tourism & Recreation Department	1.1785	1	6,247,833
7401105	40100	OCIA - NACEA Construction Series 2018B	1.1785	1	220,002
7403292	40300	Oklahoma Department of Environmental Quality	1.1785	1	482,679
7405220	40500	District Attorneys Council	1.1785	1	3,717,079
7408105	40800	OCIA	1.1785	1	2,276
7409105	40900	OCIA - NACEA Revenue Series 2018B	1.1785	1	136
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	1.1785	1	1,650
7412105	41200	OCIA	1.1785	1	5,525
7415105	41500	OCIA - DOC Construction Series 2018D	1.1785	1	15,980,995
7416000	41600	OSF - Oil Overcharge	1.1785	1	296,195
7416105	41600	OCIA - DOC Revenue Series 2018D	1.1785	1	2,985
7416160	41600	Department of Commerce	1.1785	1	3,116,099
7419105	41900	OCIA	1.1785	1	9,837
7420105	42000	OCIA - Construction Series 2019A	1.1785	1	1,162,472
7424105	42400	OCIA - Revenue Series 2019A	1.1785	1	628
7426000	42600	OSF - Oil Overcharge	1.1785	1	2,474,864
7426160	42600	Department of Commerce	1.1785	1	15,338,553
7427105	42700	OCIA - Construction Series 2019B	1.1785	1	762,173
7428105	42800	OCIA Endowed Chairs Fund	1.1785	1	4,057
7430010	43000	Oklahoma State University	1.1785	1	2,069,562
7430011	43000	Oklahoma State University	1.1785	1	2,277,155
7430012	43000	Oklahoma State University	1.1785	1	2,320,552
7430013	43000	Oklahoma State University	1.1785	1	2,260,314
7430014	43000	Oklahoma State University	1.1785	1	2,165,439
7430015	43000	Oklahoma State University	1.1785	1	1,969,946
7430016	43000	Oklahoma State University	1.1785	1	245,788
7430100	43000	Cameron University	1.1785	1	986,289
7430420	43000	Langston University	1.1785	1	290,199
7430461	43000	Rogers State College	1.1785	1	2,066,626
7430505	43000	Northwestern Oklahoma State University	1.1785	1	192,845
7430530	60000	Panhandle State University	1.1785	1	22,121
7430665	43000	Southwestern Oklahoma State University	1.1785	1	2,510,776
7430760	43000	University of Oklahoma	1.1785	1	38,137,193
7430770	43000	OUHSC	1.1785	1	81,860,894
7430773	43000	Oklahoma State University	1.1785	1	2,420,387

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
7434105	43400	OCIA	1.1785	1	534
7436000	43600	OSF - Oil Overcharge	1.1785	1	2,714
7436105	43600	OCIA	1.1785	1	966
7437105	43700	OCIA	1.1785	1	2,880,998
7438105	43800	OCIA	1.1785	1	1,431
7439105	43900	OCIA Series 2020A Rev Fund	1.1785	1	6,096
7442105	44200	OCIA	1.1785	1	4,647
7443105	44300	OCIA	1.1785	1	2,333
7444105	44400	OCIA 2017C Series	1.1785	1	202
7444835	44400	Water Resources Board	1.1785	1	9,178,165
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	1.1785	1	3,030
7445835	44500	Water Resources Board	1.1785	1	4,866,725
7447105	44700	2017A Revenue Fund	1.1785	1	573
7450105	45000	OCIA Series 2020B	1.1785	1	3,409
7451105	45100	OCIA Series 2020B	1.1785	1	54,917,621
7452105	45200	OCIA Series 2020D	1.1785	1	271
7453105	45300	OCIA Series 2020D	1.1785	1	5,797,647
7454105	45400	OCIA Series 2020E	1.1785	1	933
7455105	45500	OCIA	1.1785	1	1,336
7455160	45500	Department of Commerce	1.1785	1	582,878
7456105	45600	OCIA Series 2020E	1.1785	1	7,398,171
7458105	45800	OCIA Series 2020C	1.1785	1	1,894
7459105	45900	OCIA Endowed Chairs 2021	1.1785	1	4,809
7460100	46000	Cameron University	1.1785	1	223,488
7463105	46300	OCIA (Conservation-2022A)	1.1785	1	17,526,309
7464105	46400	OCIA	1.1785	1	424,728
7465105	46500	OCIA (Conservation-2022A)	1.1785	1	61
7466105	46600	OCIA (National Guard Museum 2022B)	1.1785	1	45,056,153
7468105	46800	OCIA ODVA-2022C	1.1785	1	35,000,000
7470010	47000	Oklahoma State University Capital Bond Project	1.1785	1	1,685,249
7471835	47100	Water Resources Board	1.1785	1	562,831
7472835	47200	Water Resources Board	1.1785	1	38,362,338
7473835	47300	Water Resources Board	1.1785	1	103,941,575
7475750	47500	Tulsa Community College	1.1785	1	6,090
7476760	47600	University of Oklahoma	1.1785	1	5,368,578
7479010	47900	Oklahoma State University Capital Bond Project	1.1785	1	3,569,065
7485010	48500	OKLAHOMA STATE UNIVERSITY	1.1785	1	65,466
7486010	48600	OKLAHOMA STATE UNIVERSITY	1.1785	1	25,029,960
7487010	48700	OKLAHOMA STATE UNIVERSITY	1.1785	1	8,395,073
7488105	48800	OCIA	1.1785	1	137
7490010	49000	Oklahoma State University	1.1785	1	48,504
7490013	49000	Oklahoma State University	1.1785	1	22,001
7490015	49000	Oklahoma State University	1.1785	1	1,406

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7490270	49000	Oklahoma State Election Board	1.1785	1	18
7490760	49000	University of Oklahoma	1.1785	1	646,638
7490773	49000	Oklahoma State University	1.1785	1	56,943
7491220	49100	District Attorneys Council	1.1785	1	2,294,856
7511410	8410A	Commissioners of the Land Office	1.1785	1	713,289
7512410	8410A	Commissioners of the Land Office	1.1785	1	1,198,039
7519410	8410A	Commissioners of the Land Office	1.1785	1	0
7600010	60000	Oklahoma State University	1.1785	1	4,976,003
7600100	60000	Cameron University	1.1785	1	1,004,271
7600120	60000	University of Central Oklahoma	1.1785	1	3,957,384
7600150	60000	University of Science & Arts	1.1785	1	416,305
7600230	60000	East Central University	1.1785	1	1,193,212
7600420	60000	Langston University	1.1785	1	961,940
7600485	60000	Northeastern State University	1.1785	1	2,147,908
7600490	60000	Northern Oklahoma College	1.1785	1	1,046,640
7600505	60000	Northwestern Oklahoma State University	1.1785	1	2,509,190
7600530	60000	Panhandle State University	1.1785	1	163,727
7600660	60000	Southeastern Oklahoma State University	1.1785	1	106,843
7600665	60000	Southwestern Oklahoma State University	1.1785	1	2,651,121
7600760	60000	University of Oklahoma	1.1785	1	3,787,497
7650010	65000	Oklahoma State University	1.1785	1	3,127,873
7650100	65000	Cameron University	1.1785	1	886,944
7650120	65000	University of Central Oklahoma	1.1785	1	2,060,684
7650150	65000	University of Science & Arts	1.1785	1	369,301
7650230	65000	East Central University	1.1785	1	831,606
7650420	65000	Langston University	1.1785	1	885,954
7650485	65000	Northeastern State University	1.1785	1	1,022,499
7650490	65000	Northern Oklahoma College	1.1785	1	1,893,965
7650505	65000	Northwestern Oklahoma State University	1.1785	1	738,417
7650530	65000	Panhandle State University	1.1785	1	104,596
7650660	65000	Southeastern Oklahoma State University	1.1785	1	29,724
7650665	65000	Southwestern Oklahoma State University	1.1785	1	795,801
7650760	65000	University of Oklahoma	1.1785	1	1,480,212
7700040	70000	Department of Agriculture	1.1785	1	11,180,791
7700041	70000	Western Oklahoma State College	1.1785	1	771,524
7700131	79901	Department of Corrections	1.1785	1	29,059,151
7700240	70000	Eastern Oklahoma State College	1.1785	1	1,087,821
7700340	40000	State Health Department	1.1785	1	990,191
7700461	70000	Rogers State College	1.1785	1	9,058,834
7700490	70000	Northern Oklahoma College	1.1785	1	9,602,310
7700606	70000	Ardmore Higher Education Center	1.1785	1	59
7700633	70000	Oklahoma City Community College	1.1785	1	10,116,757
7700660	70000	Southeastern Oklahoma State University	1.1785	1	2,670,941

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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7700760	70000	University of Oklahoma	1.1785	1	117,877,516
7700830	70000	Department of Human Services	1.1785	1	598,972
7701010	70100	Oklahoma State University	1.1785	1	8,237,088
7701150	70100	University of Science & Arts	1.1785	1	3,622,147
7701165	70100	Connors State College	1.1785	1	1,279,836
7701400	70100	Office of Juvenile Affairs	1.1785	1	6,318
7701480	70100	Northeasten Oklahoma A&M College	1.1785	1	525,440
7701530	70100	Panhandle State University	1.1785	1	325,849
7701605	70100	Regents for Higher Education	1.1785	1	32,748,350
7701650	70100	Department of Veteran Affairs	1.1785	1	605,002
7701770	70100	OUHSC	1.1785	1	393,277,766
7701805	70100	Department of Rehabilitation Services	1.1785	1	184,650
7701865	70100	OK Workers' Comp Commission	1.1785	1	5,314,562
7702120	70200	University of Central Oklahoma	1.1785	1	18,515,500
7702650	70200	Department of Veteran Affairs	1.1785	1	414,505
7703650	70300	Department of Veteran Affairs	1.1785	1	420,206
7704120	70400	University of Central Oklahoma	1.1785	1	323,473
7704650	70400	Department of Veteran Affairs	1.1785	1	652,493
7704865	70400	OK Workers' Comp Commission	1.1785	1	45,917
7705505	70500	Northwestern Oklahoma State University	1.1785	1	2,244,484
7705650	70500	Department of Veteran Affairs	1.1785	1	549,526
7705675	70500	Self Insurance Guaranty Fund	1.1785	1	2,273,840
7705865	70500	OK Workers' Comp Commission	1.1785	1	43,413
7706452	70600	Community Mental Health Center Rep Payee Account	1.1785	1	8,530
7706650	70600	Department of Veteran Affairs	1.1785	1	117,672
7706750	70600	Tulsa Community College	1.1785	1	4,989,964
7706865	70600	OK Workers' Comp Commission	1.1785	1	178,311
7707452	70700	Central Oklahoma CMHC Rep Payee Account	1.1785	1	72,989
7707585	70700	Department of Public Safety	1.1785	1	5,216,657
7707605	70700	Regents for Higher Education	1.1785	1	160,505,036
7707650	70700	Department of Veteran Affairs	1.1785	1	281,523
7707865	70700	OK Workers' Comp Commission	1.1785	1	245,522
7708108	70800	Carl Albert State College	1.1785	1	3,784,290
7708605	70800	Regents for Higher Education	1.1785	1	380
7709605	70900	Regents for Higher Education	1.1785	1	1,762,721
7710350	71000	Oklahoma Historical Society	1.1785	1	1,311,009
7710452	71000	Oklahoma Department of Mental Health	1.1785	1	1,548,195
7710605	71000	Regents for Higher Education	1.1785	1	2,724,357
7711185	8740G	Corporation Commission	1.1785	1	66,251,555
7711420	71100	Langston University	1.1785	1	118,622
7711452	71100	Griffin Memorial Hospital Rep Payee	1.1785	1	80,431
7711605	71100	Regents for Higher Education	1.1785	1	766,923
7712605	71200	Regents for Higher Education	1.1785	1	136,521

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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7713605	71300	Regents for Higher Education	1.1785	1	2,948,424
7714605	71400	Regents for Higher Education	1.1785	1	14,916,467
7715605	71500	Regents for Higher Education	1.1785	1	1,701,254
7718605	71800	Regents for Higher Education	1.1785	1	13,458,916
7719605	71900	Regents for Higher Education	1.1785	1	39,539
7723623	72300	Seminole State College	1.1785	1	351,315
7725100	72500	Cameron University	1.1785	1	2,550,256
7730230	73000	East Central University	1.1785	1	8,598,068
7730830	73000	Department of Human Services	1.1785	1	250,812
7740605	74000	Regents for Higher Education	1.1785	1	1,235,243
7741241	74100	Redlands Community College	1.1785	1	2,179,127
7745605	74500	Regents for Higher Education	1.1785	1	34,860
7747470	74700	Murray State College	1.1785	1	1,690,829
7750350	75000	Oklahoma Historical Society	1.1785	1	368,622
7750531	75000	Rose State College	1.1785	1	15,647,618
7751485	75100	Northeastern State University	1.1785	1	20,351,586
7752485	75200	Northeastern State University	1.1785	1	2,962,136
7765665	76500	Southwestern Oklahoma State University	1.1785	1	6,633,167
7790041	79000	Western Oklahoma State College	1.1785	1	15,217
7790490	79000	Northern Oklahoma College	1.1785	1	1,455
7805370	80500	OIFA	1.1785	1	109
7847740	84700	OSF Building Project Fund	1.1785	1	7,744
7851740	85100	OCIA	1.1785	1	13,449,578
7853740	85300	Oklahoma 2010b GO Sinking Fund	1.1785	1	16,567
7854740	85400	OCIA Endowed Chair Fund 2010	1.1785	1	9,330,337
7862740	86200	OCIA 2013	1.1785	1	2,207,479
State Agency, Investable Base					3,086,966,404
State of Oklahoma, Investable Base					9,588,048,895
Assets Under Management					12,675,015,299