



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

October 2021

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 October 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 volatility in the bond market continued with investors waiting to see what the Federal Reserve would do concerning the tapering of bond purchases at their next meeting. The 2-year treasury ended October at 0.50%, the 10-year was at 1.56% and the 30-year earned 1.93%.

The stock market reflected the strongest monthly showing since November 2020. The S&P 500, Dow Jones and Nasdaq earned monthly returns of 6.9%, 5.8% and 7.3% respectively. The Wall Street Journal reported that “The U.S. stock market’s strong performance in October marks a sharp turnaround from September, when stocks fell as fears about issues ranging from inflation to China’s property market flared. But low volatility and a strong earnings season helped turn the U.S. stock market around in October.”

The Federal Reserve continued to telegraph that tapering will begin soon, reducing the monthly purchase of \$80 billion in treasuries and \$40 billion in mortgage bonds. The quantitative easing program began in June 2020 and has provided additional stimulus. According to the Wall Street Journal, the “schedule for phasing out the Fed’s stimulus program is somewhat faster than investors had anticipated just a few months ago, and it partly reflects how this year’s surge in inflation is more persistent than central bank officials and private-sector economists anticipated.”

Economic Developments

The Bureau of Labor Statics (BLS) said that “total nonfarm payroll increased by 194,000 in September 2021. Thus far this year, monthly job growth has averaged 561,000. Nonfarm employment has increased by 174 million since a recent trough in April 2020 but is down by 5 million, or 3.3%, from its pre-pandemic level in February 2020. Notable job gains occurred in leisure and hospitality, in professional and business services, in retail trade and in transportation and warehousing. Employment in public education declined over the month.” The unemployment rate was the lowest since March 2020, coming in at 4.8% in September.

The Consumer Price Index (CPI) for All Urban Consumers rose 5.4% for the 12 months ending September 2021, in comparison to 5.3% the previous month. The energy index gained 24.8% over the last 12 months, and the food index increased 4.6% over the same period. On a monthly basis, the CPI increased 0.4% on a seasonally adjusted basis after rising 0.3% in August. The BLS said the indexes for food and shelter rose together and contributed more than half of the monthly all items seasonally adjusted increase. The Producer Price Index for final demand rose 0.5% on a seasonally adjusted basis. Prices for final demand – less foods, energy, and trade services – rose 0.1% for the month and was up 5.9% in comparison to September 2020.

Retail sales beat expectations by gaining 0.7%, according to the U.S. Census Bureau. In addition, there was an upward revision to August retail sales to 0.9%. Gas stations and food and beverage spending experienced large year-over-year gains of 38% and 30%, respectively. CNBC reported, “The increase came during a month when the government ended the enhanced benefits it had been providing during the Covid-19 pandemic and against

forecasts that growth would slow down in the third quarter due to the delta variant spread and perceived pullback in consumer activity.”

The National Association of Realtors reported that existing home sales in September beat expectations increasing 7%, the largest increase in a year, to a seasonally adjusted annual rate of 6.29 million units. On a year-over-year basis existing home sells fell 2.3%. According to Reuters, “Though house price growth appears to be slowing amid an ebb in bidding wars, it remains strong. The median existing house price increased 13.3% from a year ago to \$352,800 in September. That was the smallest gain this year. The moderation in house price inflation was because more smaller homes were sold last month. First-time home buyers accounted for 28% of sales, the smallest share since July 2015, and down 31% from a year ago.”

The real gross domestic product (GDP) came in at a disappointing annual rate of 2% in the third quarter. This was in comparison to the previous quarter GDP increase of 6.7%. The Washington Post said, “Throughout the year, whipsawing demand and supply distorted consumer spending. The astonishing boost in income and spending fueled by federal aid in the first half of the year dried up in the third quarter just as other head winds intensified.”

Portfolio Commentary: Performance, Diversification, and Strategy

The State Treasurer’s portfolio yielded 1.01% in October with a weighted average maturity of 881 days. The total assets under management were \$10.7 billion, in comparison to \$8.7 billion a year ago. The portfolio’s diversification strategy continues to be sound. U.S. government sponsored enterprises accounted for approximately 36% of the portfolio and mortgage-backed securities were 31%. U.S. treasuries represented 26% of assets, money market mutual funds were 5% 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 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 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 \$7,956,910,485 and State Agency balances in OK Invest at \$2,753,002,822 for a total of \$10,709,913,307.

Best regards,

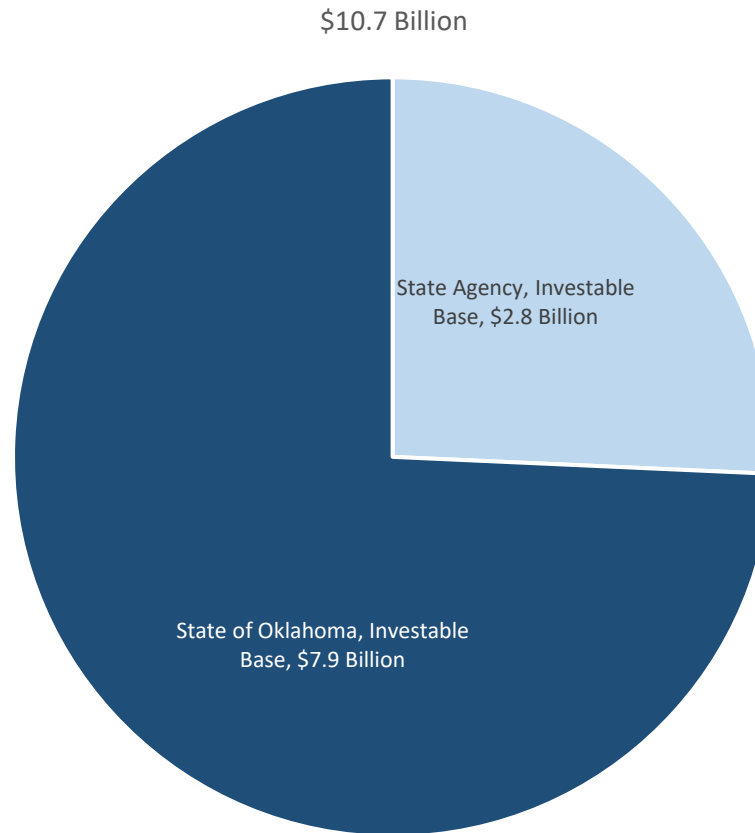


RANDY MCDANIEL
STATE TREASURER

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
October 31, 2021





Office of the State Treasurer
Portfolio Composition
October 31, 2021

| Asset Category | Face Amount/ Shares | Market Value | Book Value | % of Portfolio | YTM @ Cost | Weighted Average Maturity |
|-----------------------------|------------------------|-----------------------|-----------------------|----------------|--------------|---------------------------|
| Certificate of Deposit | 58,317,000 | 58,317,000 | 58,317,000 | 0.6 | 0.29% | 44 |
| Foreign Bonds | 60,000,000 | 59,988,881 | 60,000,000 | 0.5 | 1.76% | 406 |
| Money Market - Mutual Funds | 523,572,023 | 523,572,023 | 523,572,023 | 4.9 | 0.03% | 1 |
| Municipal Bonds | 11,000,000 | 11,106,435 | 11,000,000 | 0.1 | 1.70% | 531 |
| State Bond Issues | 30,000,000 | 30,000,000 | 30,000,000 | 0.3 | 1.65% | 1,797 |
| US Agency - MBS | 3,204,204,275 | 3,337,269,515 | 3,276,939,419 | 30.8 | 1.92% | 1,636 |
| US Agency Bonds | 3,821,425,000 | 3,850,092,890 | 3,861,319,224 | 36.2 | 0.37% | 620 |
| US Treasury Bonds / Notes | 2,825,000,000 | 2,839,566,563 | 2,834,399,834 | 26.6 | 1.00% | 547 |
| Total / Average | 10,533,518,298 | 10,709,913,307 | 10,655,547,500 | 100.0 | 1.01% | 881 |

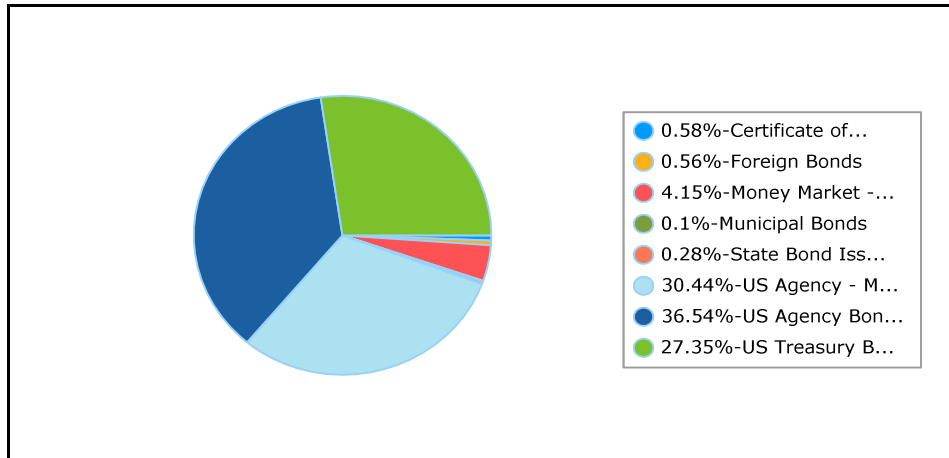


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

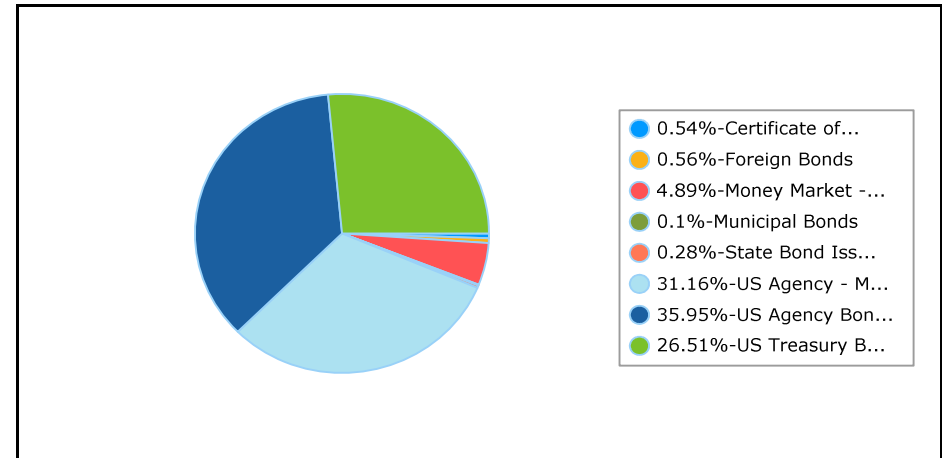
Begin Date: 9/30/2021, End Date: 10/31/2021

| Asset Category | Market Value 9/30/2021 | % of Portfolio 9/30/2021 | Market Value 10/31/2021 | % of Portfolio 10/31/2021 |
|-----------------------------|---------------------------|-----------------------------|----------------------------|------------------------------|
| Certificate of Deposit | 62,317,000 | 0.6 | 58,317,000 | 0.5 |
| Foreign Bonds | 59,992,322 | 0.6 | 59,988,881 | 0.6 |
| Money Market - Mutual Funds | 447,614,074 | 4.2 | 523,572,023 | 4.9 |
| Municipal Bonds | 11,120,493 | 0.1 | 11,106,435 | 0.1 |
| State Bond Issues | 30,000,000 | 0.3 | 30,000,000 | 0.3 |
| US Agency - MBS | 3,281,264,893 | 30.4 | 3,337,269,515 | 31.2 |
| US Agency Bonds | 3,938,887,197 | 36.5 | 3,850,092,890 | 35.9 |
| US Treasury Bonds / Notes | 2,947,892,983 | 27.3 | 2,839,566,563 | 26.5 |
| Total / Average | 10,779,088,962 | 100.0 | 10,709,913,307 | 100.0 |

Portfolio Holdings as of 9/30/2021



Portfolio Holdings as of 10/31/2021



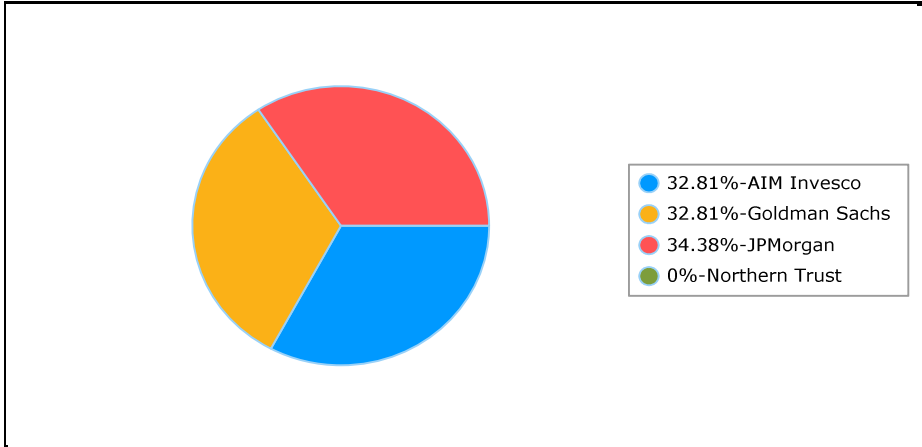


Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market excluding CARES

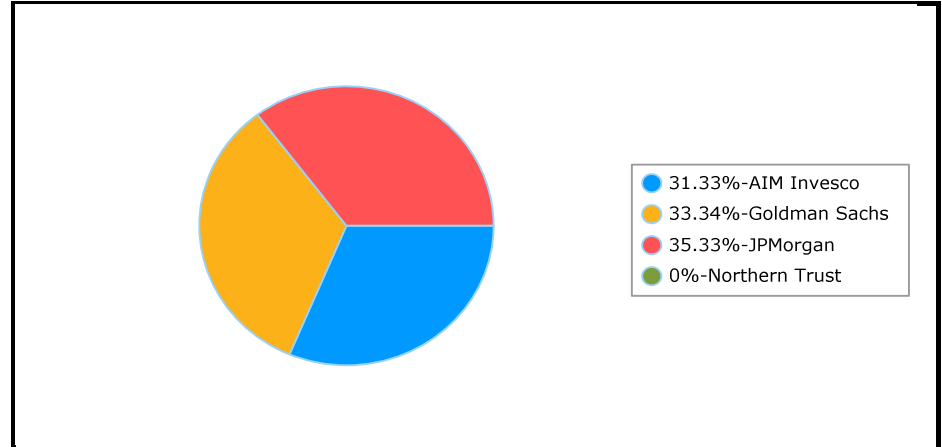
Begin Date: 9/30/2021, End Date: 10/31/2021

| Issuer Allocation | | | | |
|-------------------|---------------------------|-----------------------------|----------------------------|------------------------------|
| Issuer | Market Value 9/30/2021 | % of Portfolio 9/30/2021 | Market Value 10/31/2021 | % of Portfolio 10/31/2021 |
| AIM Invesco | 146,861,317 | 32.8 | 164,027,368 | 31.3 |
| Goldman Sachs | 146,877,632 | 32.8 | 174,549,932 | 33.3 |
| JPMorgan | 153,872,761 | 34.4 | 184,992,182 | 35.3 |
| Northern Trust | 2,364 | 0.0 | 2,542 | 0.0 |
| Total / Average | 447,614,074 | 100.0 | 523,572,023 | 100.0 |

Portfolio Holdings as of 9/30/2021



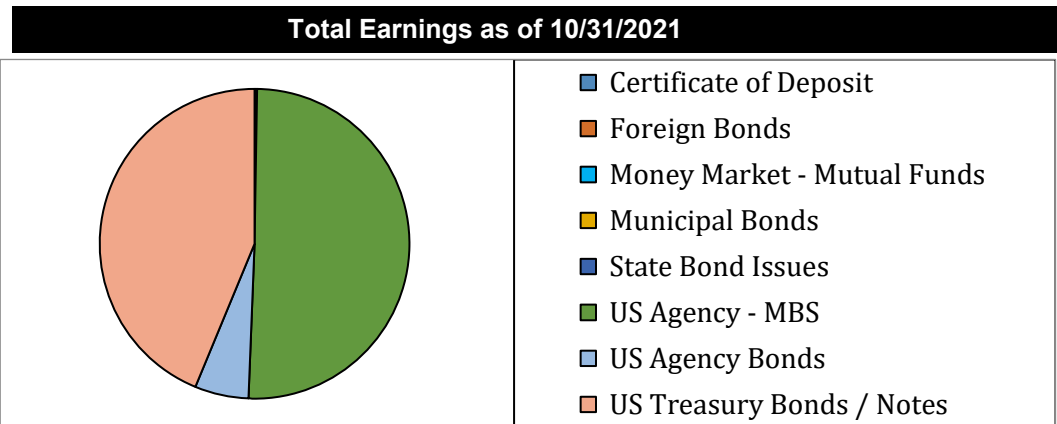
Portfolio Holdings as of 10/31/2021





Office of the State Treasurer
 Earnings by Asset Category
 October 31, 2021

| Asset Category | YTM @ Cost | Interest Earned Net of Amortization/ Accretion | Realized Gain/Loss | Total Earnings |
|-----------------------------|--------------|--|--------------------|------------------|
| Certificate of Deposit | 0.29% | 10,827 | - | 10,827 |
| Foreign Bonds | 1.76% | - | - | - |
| Money Market - Mutual Funds | 0.03% | 10,202 | - | 10,202 |
| Municipal Bonds | 1.70% | - | - | - |
| State Bond Issues | 1.65% | - | - | - |
| US Agency - MBS | 1.93% | 4,007,684 | - | 4,007,684 |
| US Agency Bonds | 0.37% | 446,449 | - | 446,449 |
| US Treasury Bonds / Notes | 1.00% | 3,484,081 | - | 3,484,081 |
| Link Deposit (not active) | | - | - | - |
| Total or Average | 1.01% | 7,959,243 | - | 7,959,243 |





Office of the State Treasurer
Investment Activity
October 31, 2021

| Description | CUSIP | Broker/ Dealer | Trade Date | Settlement Date | YTM @ Cost | Par | Principal | Price | Interest | Total |
|---------------------------|-----------|---------------------------------|------------|-----------------|------------|-------------|-------------|---------|------------|-------------|
| Buy | | | | | | | | | | |
| GNMA MBS 2 10/20/2036 | 36179WPD4 | Bank of Oklahoma | 10/28/2021 | 10/29/2021 | 1.313 | 47,053,545 | 48,446,771 | 102.961 | 73,194 | 48,519,965 |
| GNMA MBS 2 10/20/2036 | 36179WPD4 | Bank of Oklahoma | 10/27/2021 | 10/28/2021 | 1.326 | 75,000,000 | 77,197,266 | 102.930 | 112,500 | 77,309,766 |
| GNMA MBS 2 9/20/2036 | 36179WMJ4 | Commerce Bank | 10/28/2021 | 10/29/2021 | 1.310 | 20,735,524 | 21,346,250 | 102.945 | 32,255 | 21,378,505 |
| T-Note 0.375 8/15/2024 | 91282CCT6 | TD Securities | 10/21/2021 | 10/22/2021 | 0.701 | 25,000,000 | 24,773,438 | 99.094 | 17,323 | 24,790,761 |
| T-Note 1.5 11/30/2024 | 912828YV6 | Bank of America - Merrill Lynch | 10/21/2021 | 10/22/2021 | 0.769 | 25,000,000 | 25,559,570 | 102.238 | 147,541 | 25,707,111 |
| T-Note 1.75 12/31/2024 | 912828YY0 | Bank of America - Merrill Lynch | 10/21/2021 | 10/22/2021 | 0.783 | 25,000,000 | 25,759,766 | 103.039 | 135,530 | 25,895,296 |
| | | | | | | 217,789,069 | 223,083,060 | | 518,344 | 223,601,404 |
| Sell | | | | | | | | | | |
| FFCB 1.58 12/13/2021 | 3133ELDU5 | Wells Fargo | 10/14/2021 | 10/14/2021 | 0.000 | 25,000,000 | 25,062,450 | 0 | 132,764 | 25,195,214 |
| FHLB 1.875 11/29/2021 | 3130AABG2 | Morgan Stanley | 10/12/2021 | 10/12/2021 | 0.000 | 25,000,000 | 25,059,768 | 0 | 173,177 | 25,232,945 |
| FHLB 1.875 11/29/2021 | 3130AABG2 | Morgan Stanley | 10/12/2021 | 10/12/2021 | 0.000 | 25,000,000 | 25,059,768 | 0 | 173,177 | 25,232,945 |
| T-Note 1.25 10/31/2021 | 912828T67 | TD Securities | 10/12/2021 | 10/13/2021 | 0.000 | 25,000,000 | 25,013,750 | 0 | 140,965 | 25,154,715 |
| T-Note 1.25 10/31/2021 | 912828T67 | TD Securities | 10/12/2021 | 10/13/2021 | 0.000 | 25,000,000 | 25,013,750 | 0 | 140,965 | 25,154,715 |
| T-Note 1.25 10/31/2021 | 912828T67 | TD Securities | 10/12/2021 | 10/13/2021 | 0.000 | 25,000,000 | 25,013,750 | 0 | 140,965 | 25,154,715 |
| T-Note 1.5 10/31/2021 | 912828YP9 | TD Securities | 10/12/2021 | 10/13/2021 | 0.000 | 25,000,000 | 25,016,750 | 0 | 169,158 | 25,185,908 |
| T-Note 1.5 11/30/2021 | 912828YT1 | Wells Fargo | 10/14/2021 | 10/14/2021 | 0.000 | 25,000,000 | 25,045,898 | 0 | 139,344 | 25,185,243 |
| T-Note 2.875 10/15/2021 | 9128285F3 | Bank of America - Merrill Lynch | 10/12/2021 | 10/13/2021 | 0.000 | 25,000,000 | 25,002,930 | 0 | 355,447 | 25,358,377 |
| T-Note 2.875 11/15/2021 | 9128285L0 | Morgan Stanley | 10/12/2021 | 10/13/2021 | 0.000 | 25,000,000 | 25,062,500 | 0 | 294,922 | 25,357,422 |
| | | | | | | 250,000,000 | 250,351,314 | | 1,860,883 | 252,212,197 |
| Matured | | | | | | | | | | |
| | | | | | | 0 | 0 | | 0 | 0 |
| Net Change in Investments | | | | | | -32,210,931 | -27,268,254 | | -1,342,539 | -28,610,793 |



Office of the State Treasurer
Transactions by Security Type

October 31, 2021

| 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 | | | | | | | | | | |
| GNMA MBS 2 10/20/2036 | 36179WPD4 | Buy | 10/29/2021 | 10/20/2036 | 1.313 | 47,053,545 | 48,446,771 | 102.961 | 73,194 | 48,519,965 |
| GNMA MBS 2 10/20/2036 | 36179WPD4 | Buy | 10/28/2021 | 10/20/2036 | 1.326 | 75,000,000 | 77,197,266 | 102.930 | 112,500 | 77,309,766 |
| GNMA MBS 2 9/20/2036 | 36179WMJ4 | Buy | 10/29/2021 | 9/20/2036 | 1.310 | 20,735,524 | 21,346,250 | 102.945 | 32,255 | 21,378,505 |
| | | | | | | 142,789,069 | 146,990,287 | | 217,950 | 147,208,236 |
| US Treasury Bonds and Notes | | | | | | | | | | |
| T-Note 0.375 8/15/2024 | 91282CCT6 | Buy | 10/22/2021 | 8/15/2024 | 0.701 | 25,000,000 | 24,773,438 | 99.094 | 17,323 | 24,790,761 |
| T-Note 1.5 11/30/2024 | 912828YV6 | Buy | 10/22/2021 | 11/30/2024 | 0.769 | 25,000,000 | 25,559,570 | 102.238 | 147,541 | 25,707,111 |
| T-Note 1.75 12/31/2024 | 912828YY0 | Buy | 10/22/2021 | 12/31/2024 | 0.783 | 25,000,000 | 25,759,766 | 103.039 | 135,530 | 25,895,296 |
| | | | | | | 75,000,000 | 76,092,773 | | 300,394 | 76,393,168 |
| Certificates of Deposits | | | | | | | 7,045,000 | | | |
| Total | | | | | | | 230,128,060 | | | |



Office of the State Treasurer
 Transactions by Broker
 October 31, 2021

| Description | CUSIP | Action | Asset Category | Settlement Date | Maturity Date | YTM @ Cost | Par | Principal | Price | Interest | Total | |
|---------------------------------|-----------|--------|---------------------------|-----------------|---------------|------------|-------------|-------------|---------|----------|---------------|----------------|
| Bank of America - Merrill Lynch | | | | | | | | | | | | |
| T-Note 1.5 11/30/2024 | 912828YV6 | Buy | US Treasury Bonds / Notes | 10/22/2021 | 11/30/2024 | 0.769 | 25,000,000 | 25,559,570 | 102.238 | 147,541 | 25,707,111.29 | |
| T-Note 1.75 12/31/2024 | 912828YY0 | Buy | US Treasury Bonds / Notes | 10/22/2021 | 12/31/2024 | 0.783 | 25,000,000 | 25,759,766 | 103.039 | 135,530 | 25,895,295.52 | |
| | | | | | | | 50,000,000 | 51,319,336 | | | 283,071 | 51,602,406.81 |
| Bank of Oklahoma | | | | | | | | | | | | |
| GNMA MBS 2 10/20/2036 | 36179WPD4 | Buy | US Agency - MBS | 10/29/2021 | 10/20/2036 | 1.313 | 47,053,545 | 48,446,771 | 102.961 | 73,194 | 48,519,965.46 | |
| GNMA MBS 2 10/20/2036 | 36179WPD4 | Buy | US Agency - MBS | 10/28/2021 | 10/20/2036 | 1.326 | 75,000,000 | 77,197,266 | 102.930 | 112,500 | 77,309,765.63 | |
| | | | | | | | 122,053,545 | 125,644,037 | | | 185,694 | 125,829,731.09 |
| Commerce Bank | | | | | | | | | | | | |
| GNMA MBS 2 9/20/2036 | 36179WMJ4 | Buy | US Agency - MBS | 10/29/2021 | 9/20/2036 | 1.310 | 20,735,524 | 21,346,250 | 102.945 | 32,255 | 21,378,505.11 | |
| | | | | | | | 20,735,524 | 21,346,250 | | | 32,255 | 21,378,505.11 |
| TD Securities | | | | | | | | | | | | |
| T-Note 0.375 8/15/2024 | 91282CCT6 | Buy | US Treasury Bonds / Notes | 10/22/2021 | 8/15/2024 | 0.701 | 25,000,000 | 24,773,438 | 99.094 | 17,323 | 24,790,760.87 | |
| | | | | | | | 25,000,000 | 24,773,438 | | | 17,323 | 24,790,760.87 |
| Total Securities | | | | | | | 217,789,069 | 223,083,060 | | | 518,344 | 223,601,403.88 |



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 October 31, 2021

| Fiscal Year to Date | | | | | | | | |
|---------------------------|-------------------|-------------------|------------------|---------------|--------------------------|------------------------|----------------------|---------------|
| Asset Category | Revenues Actual | Revenues Estimate | Variance | Percent | Investable Base - Actual | Investable Base - Est. | Variance | Percent |
| Certificates of Deposit | 39,533 | 33,332 | 6,201 | 18.60% | 43,284,394 | 45,000,000 | (1,715,606) | -3.81% |
| Foreign Bonds | 93,512 | 500,000 | -406,488 | -81.30% | 44,525,307 | 45,000,000 | (474,693) | -1.05% |
| Money Market Mutual Funds | 26,558 | 33,332 | -6,774 | -20.32% | 388,608,768 | 285,000,000 | 103,608,768 | 36.35% |
| Municipal Bonds | 171,450 | 100,000 | 71,450 | 71.45% | 8,243,485 | 5,000,000 | 3,243,485 | 64.87% |
| State of OK Bonds | 123,750 | 123,750 | 0 | 0.00% | 30,000,000 | 30,000,000 | 0 | 0.00% |
| US Agency - MBS | 10,616,645 | 6,275,000 | 4,341,645 | 69.19% | 2,477,008,203 | 1,875,000,000 | 602,008,203 | 32.11% |
| US Agency Bonds | 3,352,443 | 3,333,333 | 19,110 | 0.57% | 2,857,639,045 | 2,600,000,000 | 257,639,045 | 9.91% |
| US Treasury Bonds / Notes | 8,362,559 | 4,000,000 | 4,362,559 | 109.06% | 2,107,601,283 | 1,625,000,000 | 482,601,283 | 29.70% |
| Total or Average | 22,786,451 | 14,398,747 | 8,387,703 | 58.25% | 7,956,910,485 | 6,510,000,000 | 1,446,910,485 | 22.23% |

In February 2021, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2022. The amount estimated was \$43,000,000. 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
October 31, 2021

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
October 31, 2021

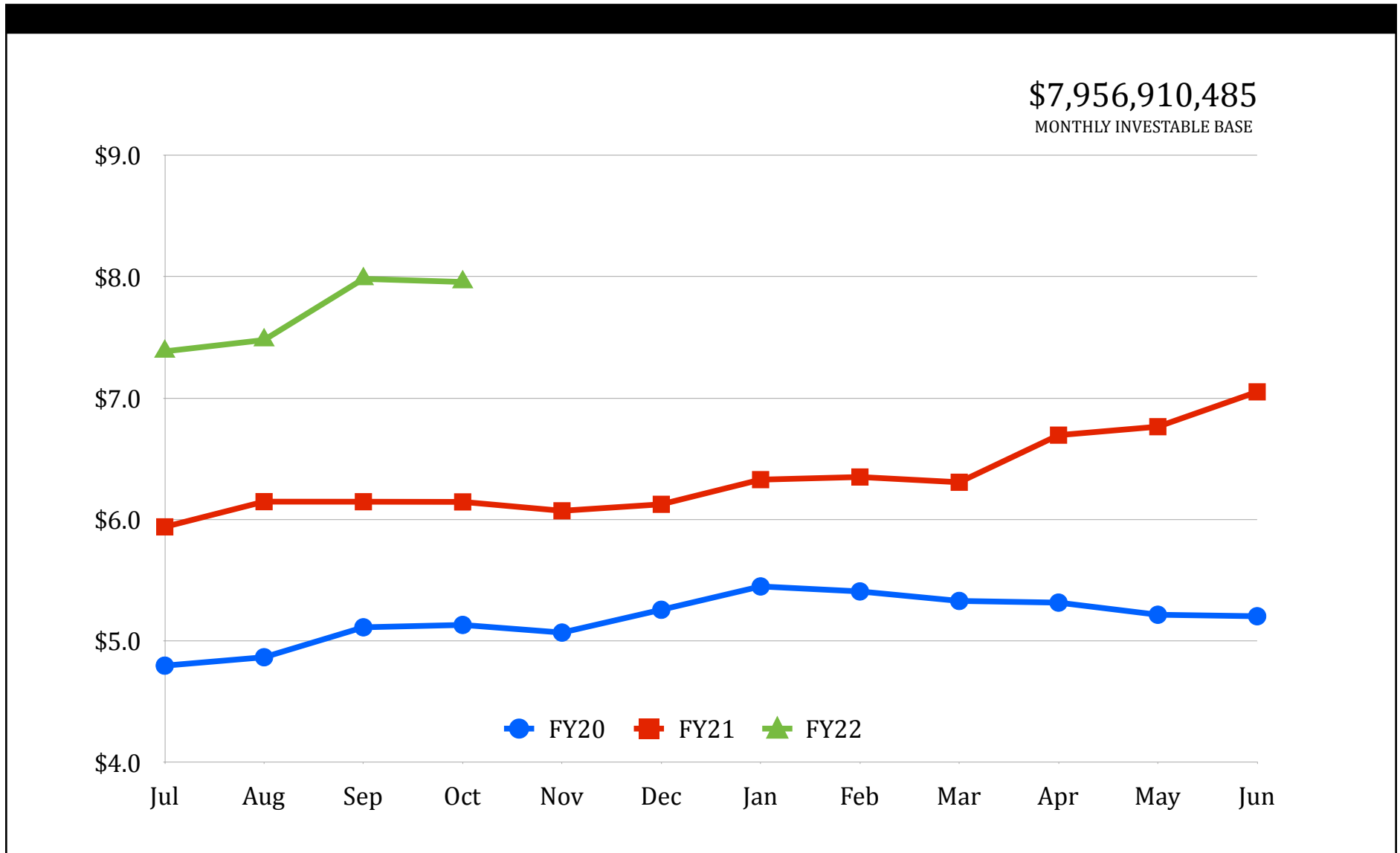
| | Current Month | Fiscal Year-to-Date |
|--|---------------|---------------------|
| Securities, General Revenue Account | -0.23% | -0.20% |
| Securities, Agency Directed Langston University | 6.17% | 5.66% |
| Benchmark Merrill Lynch, US 1 Year T-Bill | -0.03% | 0.00% |

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)
October 31, 2021





Office of the State Treasurer
Banking, Custody, and other Fees
October 31, 2021

| Depository Bank | Tax ID Number | City | State | Amount |
|----------------------------|---------------|-------------|----------|---------------|
| BancFirst | 73-1332918 | OKC | Oklahoma | 9,818 |
| Bank of Oklahoma | 73-0780382 | Tulsa | Oklahoma | 18,366 |
| Central National Bank | 73-0177591 | Alva | Oklahoma | 31 |
| Federal Reserve Bank | 44-0545874 | Kansas City | Kansas | 1,075 |
| First Bank & Trust | 73-0541333 | Broken Bow | Oklahoma | 58 |
| First Fidelity Bank, NA | 73-1100200 | OKC-Moore | Oklahoma | 74 |
| JP Morgan/Chase, Okla., NA | 73-0777610 | OKC | Oklahoma | 30,110 |
| The Bank N.A. | 73-0344910 | McAlester | Oklahoma | 11 |
| Total | | | | 59,544 |

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% | 28,224 |
| JPMorgan Securities | 23-2694160 | 0.180% | 30,963 |
| Goldman Sachs | 06-1287410 | 0.110% | 17,559 |
| BOSC Inc | 73-1275307 | 0.070% | 11,174 |

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 \$5,684. 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 FY2022 was 11,250.



Randy McDaniel
Oklahoma State Treasurer

Agency-Directed Investments

October 2021

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
 October 31, 2021

| Issuer | Face Amount/Shares | Market Value | Book Value | % of Portfolio |
|--------------------------------------|----------------------|----------------------|----------------------|----------------|
| 2020 CARES Act Funding | | | | |
| AIM Invesco | 24,136,977 | 24,136,977 | 24,136,977 | 0.45 |
| JPMorgan | 12,430,789 | 12,430,789 | 12,430,789 | 0.23 |
| Goldman Sachs | 17,000,868 | 17,000,868 | 17,000,868 | 0.32 |
| Total, 2020 CARES Act Funding | 53,568,634 | 53,568,634 | 53,568,634 | 1.00 |
| ARPA Funding | | | | |
| JPMorgan MM | 472,245,971 | 472,245,971 | 472,245,971 | 0.49 |
| US Agency Bonds | 150,000,000 | 149,353,412 | 149,813,739 | 0.15 |
| US Treasury | 350,000,000 | 349,071,289 | 350,528,045 | 0.36 |
| Total, ARPA Funding | 972,245,971 | 970,670,672 | 972,587,755 | 1.00 |
| Langston - Agency Directed | | | | |
| Fundamental Investors Inc A | 16,499 | 1,314,954 | 371,159 | 0.33 |
| Investment Co of America A | 16,849 | 894,154 | 371,249 | 0.33 |
| Washington Mutual Fund A | 17,404 | 1,027,390 | 371,269 | 0.34 |
| Northern Trust - Agency Fund | 1,557 | 1,557 | 1,557 | 0.00 |
| Total / Average | 52,309 | 3,238,055 | 1,115,234 | 1.00 |
| Report Total | 1,025,866,914 | 1,027,477,361 | 1,027,271,623 | |



Office of the State Treasurer
State Agency Directed by Broker
October 31, 2021

| Broker | Tax ID | Purchases at Cost | Sales at Cost |
|-------------|--------|-------------------|---------------|
| No activity | | | |



Office of the State Treasurer
State Agency Directed by Security Type
October 31, 2021

| Broker | Tax ID | Purchases at Cost | Sales at Cost |
|-------------|--------|-------------------|---------------|
| No activity | | | |



Office of the State Treasurer
Assets Under Management
October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|---------|---------------|------------------------------------|---------------|------------------|--------------|
| 2109002 | 8090B | OMES- Risk Mgmt Revolving Fund ASA | 1.0385 | 1 | 85,354,157 |
| 2118506 | 8185F | Corporation Commission | 1.0385 | 1 | 19,013,719 |
| 2137001 | 8370A | OIFA | 1.0385 | 1 | 34,348,008 |
| 2139101 | 8391A | Multiple Injury Trust Fund | 1.0385 | 1 | 4,872,885 |
| 2141001 | 8410A | Commissioners of the Land Office | 1.0385 | 1 | 63,627,022 |
| 2142001 | 8420A | Langston University | 1.0385 | 1 | 19,716,523 |
| 2143500 | 79901 | Oklahoma Lottery Commission | 1.0385 | 1 | 12,789,968 |
| 2143501 | 8435A | Oklahoma Lottery Commission | 1.0385 | 1 | 3,354,118 |
| 2147704 | 8477D | Oklahoma Bureau of Narcotics | 1.0385 | 1 | 6,003,213 |
| 2151500 | 79901 | OPERS | 1.0385 | 1 | 2,049,981 |
| 2151501 | 8515A | OPERS | 1.0385 | 1 | 788,490 |
| 2151502 | 8515B | OPERS | 1.0385 | 1 | 1,225,377 |
| 2151503 | 8515C | OPERS | 1.0385 | 1 | 89,517 |
| 2151504 | 8515D | OPERS | 1.0385 | 1 | 2,821,892 |
| 2151505 | 8515E | OPERS | 1.0385 | 1 | 34,870 |
| 2151506 | 8515F | OPERS | 1.0385 | 1 | 230,193 |
| 2151507 | 8515G | OPERS | 1.0385 | 1 | 1,440,959 |
| 2151508 | 8515H | OPERS | 1.0385 | 1 | 242,499 |
| 2151510 | 79902 | OPERS | 1.0385 | 1 | 741 |
| 2153001 | 8530A | Panhandle State University | 1.0385 | 1 | 5,059,449 |
| 2155701 | 8557A | OK Police Pension | 1.0385 | 1 | 11,031,530 |
| 2169502 | 8695B | Tax Commission | 1.0385 | 1 | 450,110,148 |
| 2169505 | 8695E | Tax Commission | 1.0385 | 1 | 128,313 |
| 2169520 | 8695T | Tax Commission | 1.0385 | 1 | 218,698 |
| 2169521 | 8695U | Tax Commission | 1.0385 | 1 | 76,175,314 |
| 2174007 | 8740G | State Treasurer | 1.0385 | 1 | 262,883 |
| 2183006 | 8830F | DHS - CSED | 1.0385 | 1 | 14,317,810 |
| 7200039 | 20000 | Oklahoma Boll Weevil Eradication | 1.0385 | 1 | 3,598,917 |
| 7200131 | 79901 | Department of Corrections | 1.0385 | 1 | 19,469,367 |
| 7200320 | 20000 | Department of Wildlife | 1.0385 | 1 | 2,319,026 |
| 7200359 | 20000 | OERB | 1.0385 | 1 | 17,227,009 |
| 7200370 | 20000 | OIFA | 1.0385 | 1 | 587,356 |
| 7200391 | 20000 | Multiple Injury Trust Fund | 1.0385 | 1 | 149,730 |
| 7200410 | 20000 | Commissioners of the Land Office | 1.0385 | 1 | 2,048,061 |
| 7200435 | 20000 | Oklahoma Lottery Commission | 1.0385 | 1 | 5,655,823 |
| 7200515 | 20000 | OPERS | 1.0385 | 1 | 181,587 |
| 7200557 | 20000 | Oklahoma Police Pension | 1.0385 | 1 | 908 |
| 7200588 | 20000 | Real Estate Commission | 1.0385 | 1 | 1,767,031 |
| 7200830 | 20000 | Department of Human Services | 1.0385 | 1 | 55,420 |
| 7201825 | 20100 | University Hospitals Authority | 1.0385 | 1 | 3,300,814 |
| 7205090 | 20500 | OMES Risk Management Division/DSC | 1.0385 | 1 | 25,009,487 |
| 7205131 | 79901 | Department of Corrections | 1.0385 | 1 | 649,245 |

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|---------|---------------|--|---------------|------------------|--------------|
| 7205204 | 20500 | JM Davis Arms & Historical Museum | 1.0385 | 1 | 10,047 |
| 7205320 | 20500 | Department of Wildlife | 1.0385 | 1 | 973,302 |
| 7205359 | 20500 | Sustaining OK Energy Resources | 1.0385 | 1 | 6,189,952 |
| 7205435 | 20500 | Oklahoma Lottery Commission | 1.0385 | 1 | 115,597 |
| 7205515 | 20500 | OPERS | 1.0385 | 1 | 659,052 |
| 7205563 | 20500 | OK Bd for Private Vocational Schools | 1.0385 | 1 | 51,244 |
| 7205630 | 20500 | Oklahoma Department of Securities | 1.0385 | 1 | 947,966 |
| 7205807 | 20500 | Oklahoma Health Care Authority | 1.0385 | 1 | 2,532,008 |
| 7210270 | 21000 | State Election Board | 1.0385 | 1 | 3,533,200 |
| 7210320 | 21000 | Department of Wildlife | 1.0385 | 1 | 6,838,509 |
| 7210350 | 21000 | Oklahoma Historical Society | 1.0385 | 1 | 29 |
| 7210400 | 21000 | Office of Juvenile Affairs | 1.0385 | 1 | 20,683 |
| 7210410 | 21000 | Commissioners of the Land Office | 1.0385 | 1 | 132,115 |
| 7210515 | 21000 | OPERS | 1.0385 | 1 | 246,339 |
| 7210570 | 21000 | State Board of Licensure for Professional Engineers & Land | 1.0385 | 1 | 369,525 |
| 7210588 | 21000 | Real Estate Commission | 1.0385 | 1 | 308,729 |
| 7215270 | 21500 | State of Oklahoma Election Board - HAVA | 1.0385 | 1 | 9,764,699 |
| 7215320 | 21500 | Department of Wildlife | 1.0385 | 1 | 3,898,715 |
| 7215566 | 21500 | Tourism & Recreation Department | 1.0385 | 1 | 5,701,779 |
| 7215585 | 21500 | Department of Public Safety | 1.0385 | 1 | 388,861 |
| 7215670 | 21500 | JD McCarty Center | 1.0385 | 1 | 916,839 |
| 7215825 | 215000 | University Hospitals Authority | 1.0385 | 1 | 1,610,913 |
| 7216805 | 21600 | Department of Rehabilitation Services | 1.0385 | 1 | 824,152 |
| 7220090 | 22000 | OSF Building Project Fund | 1.0385 | 1 | 0 |
| 7220320 | 22000 | Dept of Wildlife Conservation | 1.0385 | 1 | 5,291,983 |
| 7220570 | 22000 | OSB of Licensure for Professional Engineers and Land Surv | 1.0385 | 1 | 300,061 |
| 7220585 | 22000 | Department of Public Safety | 1.0385 | 1 | 3,453,456 |
| 7220830 | 22000 | Department of Human Services | 1.0385 | 1 | 13,759 |
| 7225040 | 22500 | Department of Agriculture | 1.0385 | 1 | 342,054 |
| 7225830 | 22500 | Department of Human Services | 1.0385 | 1 | 3,602,739 |
| 7230220 | 23000 | Oklahoma Crime Victims Compensation | 1.0385 | 1 | 646,820 |
| 7230345 | 23000 | Department of Transportation | 1.0385 | 1 | 5,908,042 |
| 7230695 | 23000 | Tax Commission | 1.0385 | 1 | 876,334 |
| 7230807 | 23000 | Health Care Authority | 1.0385 | 1 | 121,688 |
| 7235605 | 23500 | Regents for Higher Education | 1.0385 | 1 | 9,674,887 |
| 7240807 | 24000 | Health Care Authority | 1.0385 | 1 | 13,874,101 |
| 7240830 | 24000 | Oklahoma Human Services | 1.0385 | 1 | 17,141,189 |
| 7244090 | 24400 | OMES Dept of Central Services | 1.0385 | 1 | 1,399,018 |
| 7245807 | 24500 | Health Care Authority | 1.0385 | 1 | 19,466,465 |
| 7255090 | 25500 | Department of Central Services | 1.0385 | 1 | 1,219,920 |
| 7255585 | 25500 | Oklahoma Dept of Public Safety | 1.0385 | 1 | 22,471 |
| 7260090 | 26000 | OMES Risk Management Division | 1.0385 | 1 | 5,710,710 |
| 7265090 | 26500 | OMES- Risk Mgmt | 1.0385 | 1 | 122,636 |

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|---------|---------------|--|---------------|------------------|--------------|
| 7275740 | 27500 | OST - SEED | 1.0385 | 1 | 21,483 |
| 7280090 | 28000 | OMES DCS Property Distribution | 1.0385 | 1 | 685,428 |
| 7280131 | 79901 | Department of Corrections | 1.0385 | 1 | 4,878,794 |
| 7280345 | 28000 | Department of Transportation | 1.0385 | 1 | 321,774 |
| 7285345 | 28500 | Department of Transportation | 1.0385 | 1 | 185,331,259 |
| 7295090 | 27000 | Emergency & Transportation | 1.0385 | 1 | 4,941,983 |
| 7296150 | 29600 | University of Science & Arts | 1.0385 | 1 | 42 |
| 7303000 | 30300 | Tobacco Litigation Escrow Fund | 1.0385 | 1 | 30,275 |
| 7360566 | 36000 | Tourism & Recreation Department | 1.0385 | 1 | 6,039,525 |
| 7401105 | 40100 | OCIA - NACEA Construction Series 2018B | 1.0385 | 1 | 1,335,987 |
| 7403292 | 40300 | Oklahoma Department of Environmental Quality | 1.0385 | 1 | 290,112 |
| 7405220 | 40500 | District Attorneys Council | 1.0385 | 1 | 5,305,882 |
| 7408105 | 40800 | OCIA | 1.0385 | 1 | 542,438 |
| 7409105 | 40900 | OCIA - NACEA Revenue Series 2018B | 1.0385 | 1 | 480 |
| 7411105 | 41100 | OCIA - Capitol Repair Revenue Series 2018C | 1.0385 | 1 | 3,052 |
| 7412105 | 41200 | OCIA | 1.0385 | 1 | 1,269,588 |
| 7415105 | 41500 | OCIA - DOC Construction Series 2018D | 1.0385 | 1 | 28,298,657 |
| 7416000 | 41600 | OSF - Oil Overcharge | 1.0385 | 1 | 294,205 |
| 7416105 | 41600 | OCIA - DOC Revenue Series 2018D | 1.0385 | 1 | 757,223 |
| 7416160 | 41600 | Department of Commerce | 1.0385 | 1 | 3,090,608 |
| 7419105 | 41900 | OCIA | 1.0385 | 1 | 1,983,482 |
| 7420105 | 42000 | OCIA - Construction Series 2019A | 1.0385 | 1 | 3,577,790 |
| 7424105 | 42400 | OCIA - Revenue Series 2019A | 1.0385 | 1 | 1,046 |
| 7426000 | 42600 | OSF - Oil Overcharge | 1.0385 | 1 | 2,458,232 |
| 7426160 | 42600 | Department of Commerce | 1.0385 | 1 | 14,752,462 |
| 7427105 | 42700 | OCIA - Construction Series 2019B | 1.0385 | 1 | 2,692,861 |
| 7428105 | 42800 | OCIA Endowed Chairs Fund | 1.0385 | 1 | 964,741 |
| 7430010 | 43000 | Oklahoma State University | 1.0385 | 1 | 1,939,532 |
| 7430011 | 43000 | Oklahoma State University | 1.0385 | 1 | 1,411,634 |
| 7430012 | 43000 | Oklahoma State University | 1.0385 | 1 | 2,192,011 |
| 7430013 | 43000 | Oklahoma State University | 1.0385 | 1 | 1,098,977 |
| 7430014 | 43000 | Oklahoma State University | 1.0385 | 1 | 2,248,090 |
| 7430015 | 43000 | Oklahoma State University | 1.0385 | 1 | 1,183,083 |
| 7430016 | 43000 | Oklahoma State University | 1.0385 | 1 | 249,282 |
| 7430100 | 43000 | Cameron University | 1.0385 | 1 | 919,964 |
| 7430420 | 43000 | Langston University | 1.0385 | 1 | 1,102,034 |
| 7430461 | 43000 | Rogers State College | 1.0385 | 1 | 1,527,834 |
| 7430505 | 43000 | Northwestern Oklahoma State University | 1.0385 | 1 | 261,948 |
| 7430530 | 60000 | Panhandle State University | 1.0385 | 1 | 11,643 |
| 7430665 | 43000 | Southwestern Oklahoma State University | 1.0385 | 1 | 1,962,664 |
| 7430760 | 43000 | University of Oklahoma | 1.0385 | 1 | 15,301,447 |
| 7430770 | 43000 | OUHSC | 1.0385 | 1 | 79,684,281 |
| 7430773 | 43000 | Oklahoma State University | 1.0385 | 1 | 2,392,753 |

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|---------|---------------|--|---------------|------------------|--------------|
| 7434105 | 43400 | OCIA | 1.0385 | 1 | 90,307 |
| 7436000 | 43600 | OSF - Oil Overcharge | 1.0385 | 1 | 2,696 |
| 7436105 | 43600 | OCIA | 1.0385 | 1 | 1,831 |
| 7437105 | 43700 | OCIA | 1.0385 | 1 | 13,983,941 |
| 7438105 | 43800 | OCIA | 1.0385 | 1 | 2,699 |
| 7439105 | 43900 | OCIA Series 2020A Rev Fund | 1.0385 | 1 | 1,493,306 |
| 7442105 | 44200 | OCIA | 1.0385 | 1 | 1,138,892 |
| 7443105 | 44300 | OCIA | 1.0385 | 1 | 242,157 |
| 7444105 | 44400 | OCIA 2017C Series | 1.0385 | 1 | 308 |
| 7444835 | 44400 | Water Resources Board | 1.0385 | 1 | 6,872,564 |
| 7445105 | 44500 | OCIA - 2017B Capitol Repair 2 Revenue | 1.0385 | 1 | 5,605 |
| 7445835 | 44500 | Water Resources Board | 1.0385 | 1 | 3,253,234 |
| 7447105 | 44700 | 2017A Revenue Fund | 1.0385 | 1 | 66,012 |
| 7450105 | 45000 | OCIA Series 2020B | 1.0385 | 1 | 836,557 |
| 7451105 | 45100 | OCIA Series 2020B | 1.0385 | 1 | 182,323,909 |
| 7452105 | 45200 | OCIA Series 2020D | 1.0385 | 1 | 465 |
| 7453105 | 45300 | OCIA Series 2020D | 1.0385 | 1 | 13,802,028 |
| 7454105 | 45400 | OCIA Series 2020E | 1.0385 | 1 | 267,739 |
| 7455105 | 45500 | OCIA | 1.0385 | 1 | 2,496 |
| 7455160 | 45500 | Department of Commerce | 1.0385 | 1 | 492,107 |
| 7456105 | 45600 | OCIA Series 2020E | 1.0385 | 1 | 23,920,805 |
| 7458105 | 45800 | OCIA Series 2020C | 1.0385 | 1 | 462,244 |
| 7460100 | 46000 | Cameron University | 1.0385 | 1 | 442,690 |
| 7460760 | 46000 | University of Oklahoma | 1.0385 | 1 | 170,308 |
| 7464105 | 46400 | OCIA | 1.0385 | 1 | 2,896,650 |
| 7470010 | 47000 | Oklahoma State University Capital Bond Project | 1.0385 | 1 | 1,673,923 |
| 7470014 | 47000 | Oklahoma State University Capital Bond Project | 1.0385 | 1 | 1,001 |
| 7471835 | 47100 | Water Resources Board | 1.0385 | 1 | 625,859 |
| 7472835 | 47200 | Water Resources Board | 1.0385 | 1 | 84,081,597 |
| 7473835 | 47300 | Water Resources Board | 1.0385 | 1 | 36,071,654 |
| 7475750 | 47500 | Tulsa Community College | 1.0385 | 1 | 6,049 |
| 7476760 | 47600 | University of Oklahoma | 1.0385 | 1 | 12,004,460 |
| 7479010 | 47900 | Oklahoma State University Capital Bond Project | 1.0385 | 1 | 11,317,433 |
| 7485010 | 48500 | OKLAHOMA STATE UNIVERSITY | 1.0385 | 1 | 128,346 |
| 7487010 | 48700 | OKLAHOMA STATE UNIVERSITY | 1.0385 | 1 | 14,929,163 |
| 7488010 | 48800 | OKLAHOMA STATE UNIVERSITY | 1.0385 | 1 | 899,076 |
| 7488105 | 48800 | OCIA | 1.0385 | 1 | 14,806 |
| 7490010 | 49000 | Oklahoma State University | 1.0385 | 1 | 48,178 |
| 7490013 | 49000 | Oklahoma State University | 1.0385 | 1 | 21,853 |
| 7490015 | 49000 | Oklahoma State University | 1.0385 | 1 | 1,396 |
| 7490270 | 49000 | Oklahoma State Election Board | 1.0385 | 1 | 18 |
| 7490760 | 49000 | University of Oklahoma | 1.0385 | 1 | 240,210 |
| 7490773 | 49000 | Oklahoma State University | 1.0385 | 1 | 56,561 |

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|---------|---------------|--|---------------|------------------|--------------|
| 7491220 | 49100 | District Attorneys Council | 1.0385 | 1 | 3,281,363 |
| 7510410 | 8410A | Commissioners of the Land Office | 1.0385 | 1 | 799,694 |
| 7511410 | 8410A | Commissioners of the Land Office | 1.0385 | 1 | 875,657 |
| 7512410 | 8410A | Commissioners of the Land Office | 1.0385 | 1 | 5,328,590 |
| 7519410 | 8410A | Commissioners of the Land Office | 1.0385 | 1 | 0 |
| 7600010 | 60000 | Oklahoma State University | 1.0385 | 1 | 4,611,085 |
| 7600100 | 60000 | Cameron University | 1.0385 | 1 | 737,575 |
| 7600120 | 60000 | University of Central Oklahoma | 1.0385 | 1 | 3,566,344 |
| 7600150 | 60000 | University of Science & Arts | 1.0385 | 1 | 389,732 |
| 7600230 | 60000 | East Central University | 1.0385 | 1 | 1,246,385 |
| 7600420 | 60000 | Langston University | 1.0385 | 1 | 1,449,940 |
| 7600485 | 60000 | Northeastern State University | 1.0385 | 1 | 2,542,505 |
| 7600490 | 60000 | Northern Oklahoma College | 1.0385 | 1 | 727,054 |
| 7600505 | 60000 | Northwestern Oklahoma State University | 1.0385 | 1 | 2,384,105 |
| 7600530 | 60000 | Panhandle State University | 1.0385 | 1 | 133,894 |
| 7600660 | 60000 | Southeastern Oklahoma State University | 1.0385 | 1 | 1,254 |
| 7600665 | 60000 | Southwestern Oklahoma State University | 1.0385 | 1 | 2,157,886 |
| 7600760 | 60000 | University of Oklahoma | 1.0385 | 1 | 4,765,863 |
| 7650010 | 65000 | Oklahoma State University | 1.0385 | 1 | 2,422,546 |
| 7650100 | 65000 | Cameron University | 1.0385 | 1 | 714,135 |
| 7650120 | 65000 | University of Central Oklahoma | 1.0385 | 1 | 1,772,817 |
| 7650150 | 65000 | University of Science & Arts | 1.0385 | 1 | 448,841 |
| 7650230 | 65000 | East Central University | 1.0385 | 1 | 972,763 |
| 7650420 | 65000 | Langston University | 1.0385 | 1 | 1,465,355 |
| 7650485 | 65000 | Northeastern State University | 1.0385 | 1 | 908,279 |
| 7650490 | 65000 | Northern Oklahoma College | 1.0385 | 1 | 2,103,421 |
| 7650505 | 65000 | Northwestern Oklahoma State University | 1.0385 | 1 | 808,665 |
| 7650530 | 65000 | Panhandle State University | 1.0385 | 1 | 43,659 |
| 7650660 | 65000 | Southeastern Oklahoma State University | 1.0385 | 1 | 110,531 |
| 7650665 | 65000 | Southwestern Oklahoma State University | 1.0385 | 1 | 574,420 |
| 7650760 | 65000 | University of Oklahoma | 1.0385 | 1 | 2,398,788 |
| 7700040 | 70000 | Department of Agriculture | 1.0385 | 1 | 11,127,755 |
| 7700041 | 70000 | Western Oklahoma State College | 1.0385 | 1 | 893,622 |
| 7700131 | 79901 | Department of Corrections | 1.0385 | 1 | 29,031,272 |
| 7700240 | 70000 | Eastern Oklahoma State College | 1.0385 | 1 | 1,472,603 |
| 7700461 | 70000 | Rogers State College | 1.0385 | 1 | 8,052,663 |
| 7700490 | 70000 | Northern Oklahoma College | 1.0385 | 1 | 5,906,525 |
| 7700606 | 70000 | Ardmore Higher Education Center | 1.0385 | 1 | 188,651 |
| 7700633 | 70000 | Oklahoma City Community College | 1.0385 | 1 | 10,745,266 |
| 7700660 | 70000 | Southeastern Oklahoma State University | 1.0385 | 1 | 10,275,463 |
| 7700760 | 70000 | University of Oklahoma | 1.0385 | 1 | 50,418,511 |
| 7700830 | 70000 | Department of Human Services | 1.0385 | 1 | 772,360 |
| 7701010 | 70100 | Oklahoma State University | 1.0385 | 1 | 5,163,793 |

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|---------|---------------|--|---------------|------------------|--------------|
| 7701150 | 70100 | University of Science & Arts | 1.0385 | 1 | 3,343,261 |
| 7701165 | 70100 | Connors State College | 1.0385 | 1 | 1,700,740 |
| 7701400 | 70100 | Office of Juvenile Affairs | 1.0385 | 1 | 4,260 |
| 7701480 | 70100 | Northeastern Oklahoma A&M College | 1.0385 | 1 | 673,724 |
| 7701530 | 70100 | Panhandle State University | 1.0385 | 1 | 42,286 |
| 7701605 | 70100 | Regents for Higher Education | 1.0385 | 1 | 32,289,480 |
| 7701650 | 70100 | Department of Veteran Affairs | 1.0385 | 1 | 1,116,266 |
| 7701770 | 70100 | OUHSC | 1.0385 | 1 | 367,785,228 |
| 7701805 | 70100 | Department of Rehabilitation Services | 1.0385 | 1 | 166,894 |
| 7701865 | 70100 | OK Workers' Comp Commission | 1.0385 | 1 | 5,806,230 |
| 7702120 | 70200 | University of Central Oklahoma | 1.0385 | 1 | 19,670,170 |
| 7702650 | 70200 | Department of Veteran Affairs | 1.0385 | 1 | 922,877 |
| 7703650 | 70300 | Department of Veteran Affairs | 1.0385 | 1 | 1,330,176 |
| 7704120 | 70400 | University of Central Oklahoma | 1.0385 | 1 | 249,329 |
| 7704650 | 70400 | Department of Veteran Affairs | 1.0385 | 1 | 1,080,786 |
| 7704865 | 70400 | OK Workers' Comp Commission | 1.0385 | 1 | 45,618 |
| 7705505 | 70500 | Northwestern Oklahoma State University | 1.0385 | 1 | 671,832 |
| 7705650 | 70500 | Department of Veteran Affairs | 1.0385 | 1 | 1,111,463 |
| 7705675 | 70500 | Self Insurance Guaranty Fund | 1.0385 | 1 | 2,430,990 |
| 7705865 | 70500 | OK Workers' Comp Commission | 1.0385 | 1 | 43,121 |
| 7706452 | 70600 | Community Mental Health Center Rep Payee Account | 1.0385 | 1 | 8,473 |
| 7706650 | 70600 | Department of Veteran Affairs | 1.0385 | 1 | 370,657 |
| 7706750 | 70600 | Tulsa Community College | 1.0385 | 1 | 6,722,858 |
| 7706865 | 70600 | OK Workers' Comp Commission | 1.0385 | 1 | 177,113 |
| 7707452 | 70700 | Central Oklahoma CMHC Rep Payee Account | 1.0385 | 1 | 11,625 |
| 7707585 | 70700 | Department of Public Safety | 1.0385 | 1 | 4,663,838 |
| 7707605 | 70700 | Regents for Higher Education | 1.0385 | 1 | 37,495,282 |
| 7707650 | 70700 | Department of Veteran Affairs | 1.0385 | 1 | 562,917 |
| 7707865 | 70700 | OK Workers' Comp Commission | 1.0385 | 1 | 243,872 |
| 7708108 | 70800 | Carl Albert State College | 1.0385 | 1 | 7,638,721 |
| 7708605 | 70800 | Regents for Higher Education | 1.0385 | 1 | 161 |
| 7709605 | 70900 | Regents for Higher Education | 1.0385 | 1 | 5,883,267 |
| 7710350 | 71000 | Oklahoma Historical Society | 1.0385 | 1 | 1,302,198 |
| 7710452 | 71000 | Oklahoma Department of Mental Health | 1.0385 | 1 | 1,583,980 |
| 7710605 | 71000 | Regents for Higher Education | 1.0385 | 1 | 2,901,572 |
| 7711185 | 8740G | Corporation Commission | 1.0385 | 1 | 63,919,454 |
| 7711420 | 71100 | Langston University | 1.0385 | 1 | 437,577 |
| 7711452 | 71100 | Griffin Memorial Hospital Rep Payee | 1.0385 | 1 | 78,247 |
| 7711605 | 71100 | Regents for Higher Education | 1.0385 | 1 | 754,516 |
| 7712605 | 71200 | Regents for Higher Education | 1.0385 | 1 | 134,013 |
| 7713605 | 71300 | Regents for Higher Education | 1.0385 | 1 | 13,641,959 |
| 7714605 | 71400 | Regents for Higher Education | 1.0385 | 1 | 15,386,647 |
| 7715605 | 71500 | Regents for Higher Education | 1.0385 | 1 | 1,689,821 |

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 October 31, 2021

| Account | Class Funding | Agency | Interest Rate | Days to Maturity | Market Value |
|------------------------------------|---------------|---|---------------|------------------|----------------|
| 7718605 | 71800 | Regents for Higher Education | 1.0385 | 1 | 10,498,969 |
| 7719605 | 71900 | Regents for Higher Education | 1.0385 | 1 | 38,895 |
| 7723623 | 72300 | Seminole State College | 1.0385 | 1 | 92,295 |
| 7725100 | 72500 | Cameron University | 1.0385 | 1 | 3,119,581 |
| 7730230 | 73000 | East Central University | 1.0385 | 1 | 8,403,026 |
| 7730830 | 73000 | Department of Human Services | 1.0385 | 1 | 262,157 |
| 7740605 | 74000 | Regents for Higher Education | 1.0385 | 1 | 12,347,037 |
| 7741241 | 74100 | Redlands Community College | 1.0385 | 1 | 2,621,399 |
| 7745605 | 74500 | Regents for Higher Education | 1.0385 | 1 | 1,512,807 |
| 7747470 | 74700 | Murray State College | 1.0385 | 1 | 4,847,751 |
| 7750350 | 75000 | Oklahoma Historical Society | 1.0385 | 1 | 665,872 |
| 7750531 | 75000 | Rose State College | 1.0385 | 1 | 13,072,845 |
| 7751485 | 75100 | Northeastern State University | 1.0385 | 1 | 13,757,295 |
| 7752485 | 75200 | Northeastern State University | 1.0385 | 1 | 3,133,022 |
| 7765665 | 76500 | Southwestern Oklahoma State University | 1.0385 | 1 | 4,585,543 |
| 7790041 | 79000 | Western Oklahoma State College | 1.0385 | 1 | 7,482 |
| 7790470 | 79000 | Murray State College | 1.0385 | 1 | 1,951 |
| 7790490 | 79000 | Northern Oklahoma College | 1.0385 | 1 | 2,056 |
| 7790660 | 79000 | Southeastern Oklahoma State University | 1.0385 | 1 | 1 |
| 7805370 | 80500 | OIFA | 1.0385 | 1 | 108 |
| 7847740 | 84700 | OSF Building Project Fund | 1.0385 | 1 | 7,692 |
| 7851740 | 85100 | OCIA | 1.0385 | 1 | 3,455,311 |
| 7853740 | 85300 | Oklahoma 2010b GO Sinking Fund | 1.0385 | 1 | 16,456 |
| 7854740 | 85400 | OCIA Endowed Chair Fund 2010 | 1.0385 | 1 | 9,744,078 |
| 7857740 | 85700 | OCIA 2010A Highway Capital Improvements | 1.0385 | 1 | 346,539 |
| 7862740 | 86200 | OCIA 2013 | 1.0385 | 1 | 578,249 |
| 7910467 | 91000 | OSF Escrow Fund | 1.0385 | 1 | 183,966 |
| 7920605 | 92000 | Regents for Higher Education | 1.0385 | 1 | 39,014,943 |
| State Agency, Investable Base | | | | | 2,753,002,822 |
| State of Oklahoma, Investable Base | | | | | 7,956,910,485 |
| Assets Under Management | | | | | 10,709,913,307 |