



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

August 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 August 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 benchmark 10-year treasury ended August at 3.19% in comparison to 2.65% the month before. The 2-year was 3.49% and the 30-year closed at 3.29%.

The stock market experienced turbulence ending the month with the S&P falling 0.8%, the Dow Jones declining 0.9% and the Nasdaq dropping 0.6%. According to Bloomberg News, "Concerns that the Fed will harm the economy in its battle to tame inflation have overshadowed optimism from softening data, sending equities lower in August." For the year, the S&P, the Dow and Nasdaq were down 17%, 13% and 24%, respectively.

The Federal Reserve's next meeting will be on September 20-21 and Fed officials will have to decide if another 0.75% increase in the overnight lending rate will be implemented to slow the economy's growth. According to the minutes from the July Federal Reserve meeting, some officials "indicated that, once the policy rate had reached a sufficiently restrictive level, it likely would be appropriate to maintain that level for some time to ensure that inflation was firmly on a path back to 2%."

Economic Developments

Nonfarm payroll beat expectations in July coming in at 528,000 and the previous month's payroll numbers were upwardly revised to 398,000 from 372,000. The unemployment rate slightly declined by 0.1% to 3.5%. "Despite downbeat expectations, the July gains were the best since February and well ahead of the 388,000 average job rise over the past four months. The Bureau of Labor Statistics release noted that total nonfarm payroll employment has increased by 22 million since the April 2020 low when most of the U.S. economy shut down to deal with the Covid pandemic," as reported by CNBC. Growth in wages climbed with average hourly earnings increasing 0.5% for the month and 5.2% year-over-year.

The Bureau of Labor Statistics said the consumer price index (CPI) for all urban consumers was unchanged in July on a seasonally adjusted basis after rising 1.3% the previous month. On an annual basis the index increased 8.5% before seasonal adjustment. Less food and energy, the CPI gained 0.3% reflecting a smaller increase than in April, May, or June. "Producer prices in the U.S. unexpectedly fell 0.5% month-over-month in July 2022, following a downwardly revised 1% rise in June and beating market forecasts of 0.2% increase. It is the first decline in PPI in over two years, mostly due to a 16.7% drop in gasoline prices," as reported by Trading Economics.

The month-over-month retail sales for July were revised from being flat to 1.0%, which was the same as June. After taking out gasoline and auto sales, spending increased 0.7%. According to the Wall Street Journal, "Consumer purchases of electronics, a category closely tied to back-to-school spending, rose last month, as did furniture, personal care and home-improvement store sales. Spending at non store retailers, or online shopping, jumped 2.7% from the prior month."

The median existing home sales price dropped to \$403,800 from the record of \$413,800 in June. Trading Economics said that “Existing home sales in the U.S. declined 5.9% to a seasonally adjusted annual rate of 4.81 million in July of 2022, the lowest since May 2020 and below market expectations of 4.89 million. Sales declined for a sixth consecutive month, reflecting the impact of the mortgage rate of 6% in early June.” The Wall Street Journal said the drop-off in sales is the “latest sign that the formerly booming housing market is stalling out. Home-building is also drying up, and mortgage applications are falling as more buyers keep to the sidelines.”

The Bureau of Economic Analysis reported that real gross domestic product “decreased less in the second quarter than in the first quarter, decreasing 0.6% after decreasing 1.6%. The smaller decrease reflected an upturn in exports and a smaller decrease in federal government spending that were partly offset by a larger decline in private inventory investment, a slowdown in consumer spending, and downturns in nonresidential fixed investment and residential fixed investment.”

Portfolio Commentary: Performance, Diversification, and Strategy

The State Treasurer’s portfolio yielded 1.53% in August with a weighted average maturity of 1,012 days. The total assets under management were \$13.3 billion, in comparison to \$10.4 billion a year ago. The portfolio’s diversification strategy continues to be sound. U.S. government sponsored enterprises accounted for approximately 27% of the portfolio and mortgage-backed securities were 24%. U.S. treasuries represented 43% of assets, money market mutual funds were 5% and certificates of deposit were 1%. State bond issues and foreign bonds 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 \$10,175,466,455 and State Agency balances in OK Invest at \$3,137,775,872 for a total of \$13,313,242,327.

Best regards,



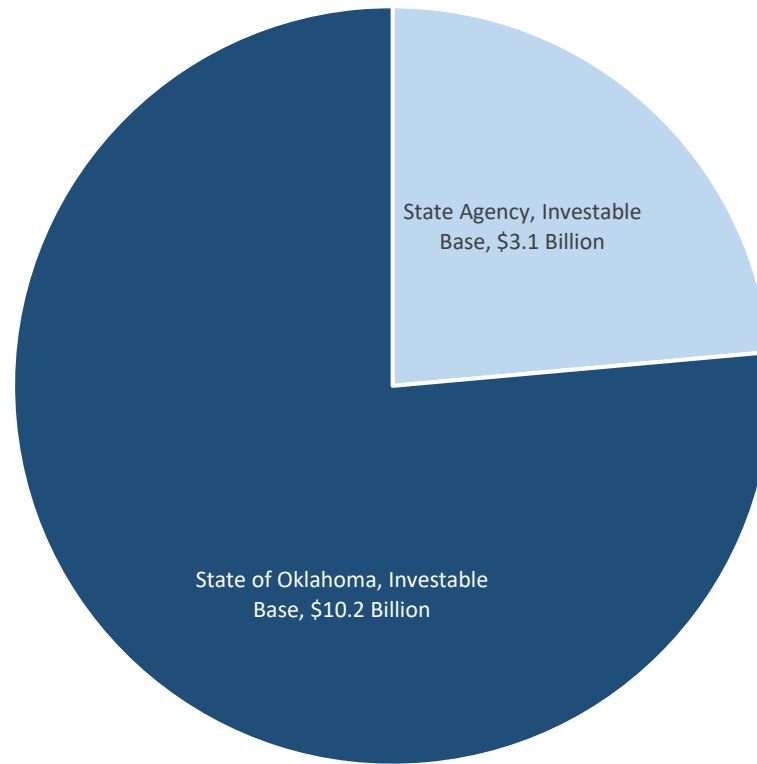
RANDY MCDANIEL
STATE TREASURER

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
August 31, 2022

\$13.3 Billion





Office of the State Treasurer
Portfolio Composition
August 31, 2022

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	46,424,000	46,424,000	46,424,000	0.3	1.80%	52
Foreign Bonds	43,500,000	43,122,028	43,500,000	0.3	2.29%	649
Money Market - Mutual Funds	708,817,625	708,817,625	708,817,625	5.1	2.10%	1
Municipal Bonds(called)	0	0	0	0.0	0.00%	0
State Bond Issues	30,000,000	30,000,000	30,000,000	0.2	1.65%	1,493
US Agency - MBS	3,326,871,465	3,102,293,889	3,375,248,441	24.3	1.88%	2,111
US Agency Bonds	3,726,425,000	3,619,828,522	3,743,342,963	27.0	0.45%	445
US Treasury Bonds / Notes	6,000,000,000	5,762,756,263	5,919,448,639	42.8	1.95%	873
Total / Average	13,882,038,090	13,313,242,327	13,866,781,668	100.0	1.53%	1,012

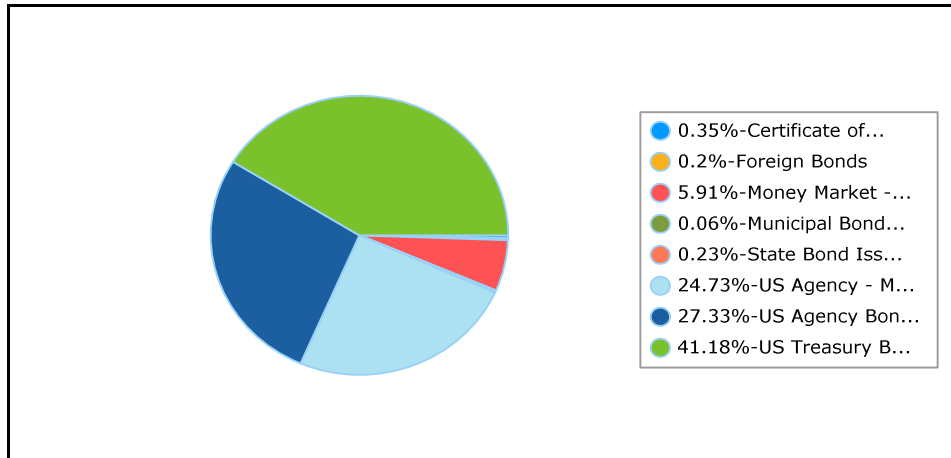


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

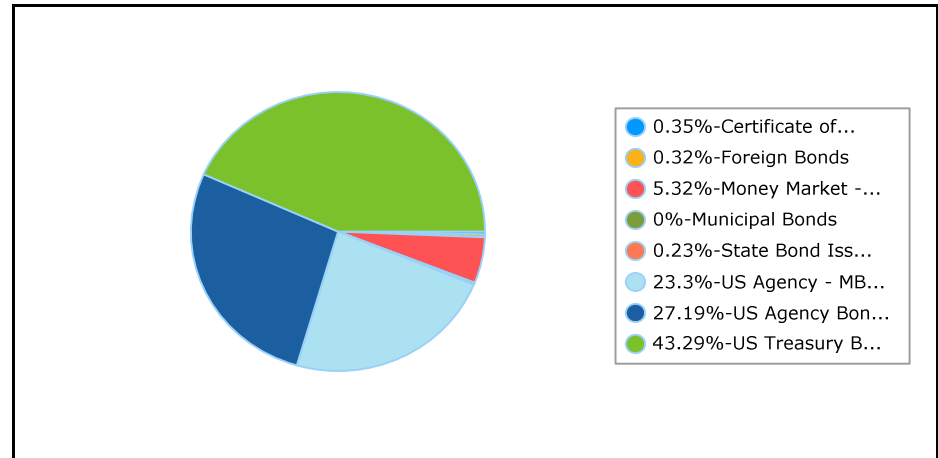
Begin Date: 7/31/2022, End Date: 8/31/2022

Asset Category	Market Value 7/31/2022	% of Portfolio 7/31/2022	Market Value 8/31/2022	% of Portfolio 8/31/2022
Certificate of Deposit	46,524,000	0.4	46,424,000	0.3
Foreign Bonds	25,629,044	0.2	43,122,028	0.3
Money Market - Mutual Funds	776,114,836	5.9	708,817,625	5.3
Municipal Bonds	8,000,000	0.1	0	0.0
State Bond Issues	30,000,000	0.2	30,000,000	0.2
US Agency - MBS	3,247,027,885	24.7	3,102,293,889	23.3
US Agency Bonds	3,588,417,579	27.3	3,619,828,522	27.3
US Treasury Bonds / Notes	5,406,576,028	41.2	5,762,756,263	43.3
Total / Average	13,128,289,372	100.0	13,313,242,327	100.0

Portfolio Holdings as of 7/31/2022



Portfolio Holdings as of 8/31/2022

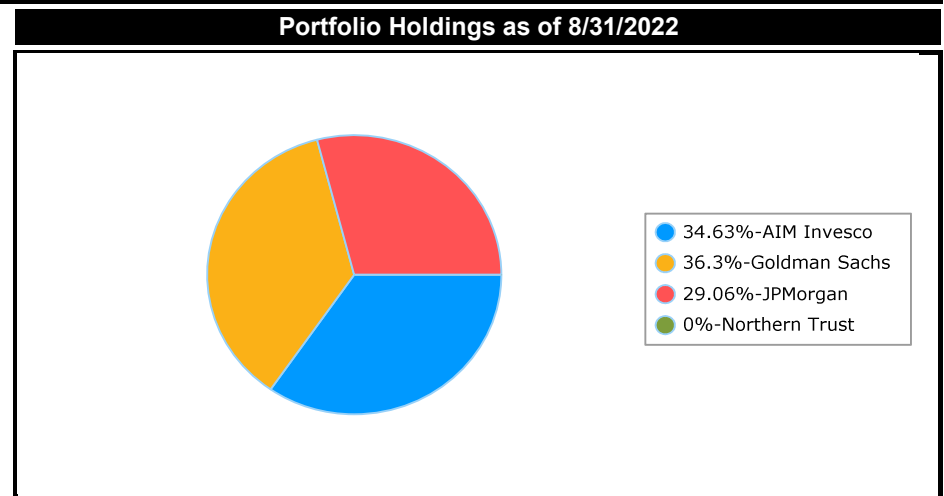
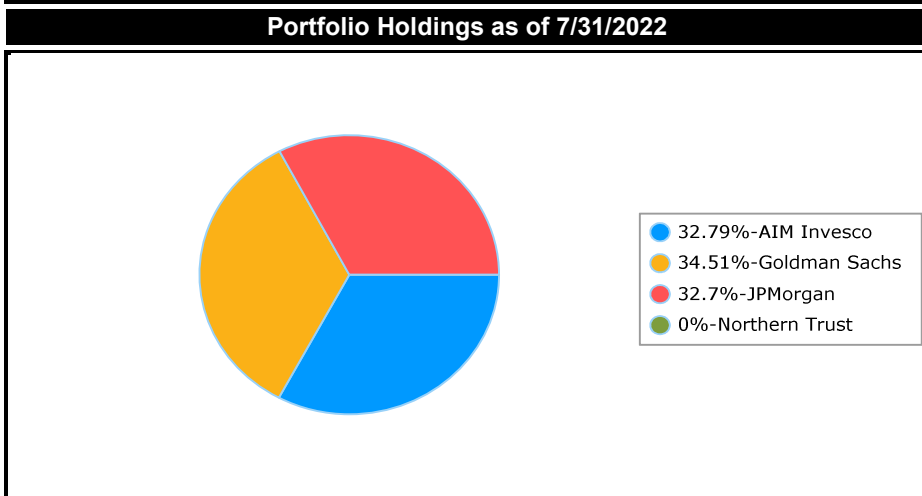




Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market*

Begin Date: 7/31/2022, End Date: 8/31/2022

Issuer Allocation				
Issuer	Market Value 7/31/2022	% of Portfolio 7/31/2022	Market Value 8/31/2022	% of Portfolio 8/31/2022
AIM Invesco	254,464,138	32.8	245,462,659	34.6
Goldman Sachs	267,835,166	34.5	257,320,538	36.3
JPMorgan	253,805,846	32.7	206,013,118	29.1
Northern Trust	9,686	0.0	21,310	0.0
Total / Average	776,114,836	100.0	708,817,625	100.0

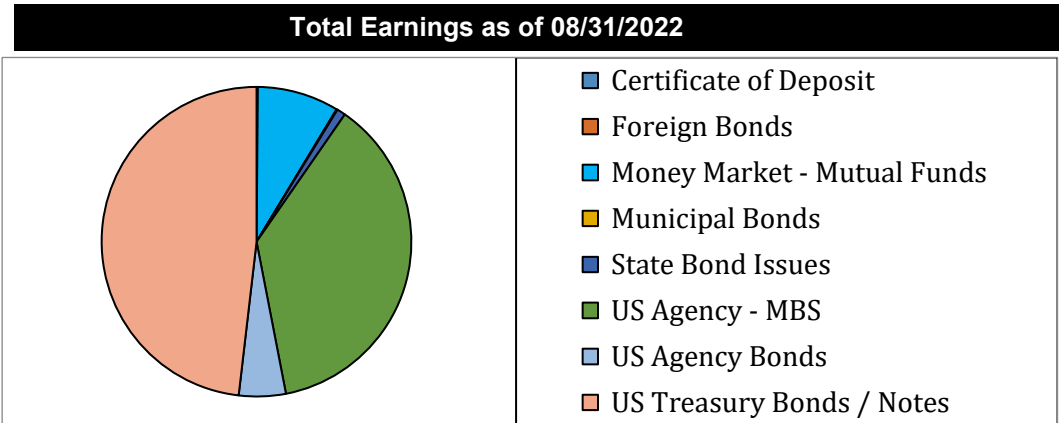


*Money market balances exclude funds from the Coronavirus Aid, Relief and Economic Security (CARES) Act and the American Rescue Plan Act (ARPA).



Office of the State Treasurer
Earnings by Asset Category
August 31, 2022

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	1.80%	19,476	-	19,476
Foreign Bonds	2.29%	-	-	-
Money Market - Mutual Funds	2.10%	1,167,734	-	1,167,734
Municipal Bonds	0.00%	15,000	-	15,000
State Bond Issues	1.65%	123,750	-	123,750
US Agency - MBS	1.88%	5,112,567	-	5,112,567
US Agency Bonds	0.45%	668,330	-	668,330
US Treasury Bonds / Notes	1.94%	6,604,738	-	6,604,738
Link Deposit (not active)		-	-	-
Total or Average	1.53%	13,711,595	-	13,711,595





Office of the State Treasurer
Investment Activity
August 31, 2022

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
FFCB 3 8/3/2026	3133END80	Wells Fargo	8/19/2022	8/22/2022	3.302	25,000,000	24,722,437	98.890	39,583	24,762,020
FFCB 3.125 8/24/2026	3133ENH45	Wells Fargo	8/24/2022	8/25/2022	3.380	25,000,000	24,763,485	99.054	2,170	24,765,655
FFCB 3.125 8/24/2026	3133ENH45	Wells Fargo	8/23/2022	8/24/2022	3.270	25,000,000	24,865,112	99.460	0	24,865,112
FNMA 0.625 4/22/2025	3135G03U5	Wells Fargo	8/19/2022	8/22/2022	3.377	25,000,000	23,259,375	93.038	52,083	23,311,458
Israel Bond 3.84 8/1/2025	46514VCP6	Israel State	8/1/2022	8/1/2022	3.840	17,500,000	17,500,000	100.000	0	17,500,000
T-Note 1.5 8/15/2026	9128282A7	Bank of Oklahoma	8/30/2022	8/31/2022	3.424	25,000,000	23,233,887	92.936	16,304	23,250,191
T-Note 1.875 6/30/2026	9128287B0	Bank of Oklahoma	8/30/2022	8/31/2022	3.408	25,000,000	23,633,789	94.535	78,974	23,712,763
T-Note 1.875 6/30/2026	9128287B0	Bank of America - Merrill Lynch	8/26/2022	8/29/2022	3.294	25,000,000	23,730,469	94.922	76,427	23,806,895
T-Note 1.875 6/30/2026	9128287B0	Bank of Oklahoma	8/25/2022	8/26/2022	3.292	25,000,000	23,729,750	94.919	72,605	23,802,355
T-Note 1.875 6/30/2026	9128287B0	Hilltop	8/24/2022	8/25/2022	3.305	25,000,000	23,717,773	94.871	71,332	23,789,105
T-Note 1.875 6/30/2026	9128287B0	Stifel Nicholas	8/23/2022	8/24/2022	3.210	25,000,000	23,799,805	95.199	70,058	23,869,862
T-Note 1.875 6/30/2026	9128287B0	Hilltop	8/18/2022	8/19/2022	3.073	25,000,000	23,916,016	95.664	63,689	23,979,704
T-Note 1.875 7/31/2026	912828Y95	Bank of Oklahoma	8/30/2022	8/31/2022	3.398	25,000,000	23,614,746	94.459	39,487	23,654,233
T-Note 1.875 7/31/2026	912828Y95	Bank of Oklahoma	8/26/2022	8/29/2022	3.283	25,000,000	23,714,355	94.857	36,940	23,751,295
T-Note 1.875 7/31/2026	912828Y95	Stifel Nicholas	8/25/2022	8/26/2022	3.307	25,000,000	23,690,430	94.762	33,118	23,723,548
T-Note 1.875 7/31/2026	912828Y95	UMB Bank	8/24/2022	8/25/2022	3.299	25,000,000	23,696,750	94.787	31,844	23,728,594
T-Note 1.875 7/31/2026	912828Y95	Bank of America - Merrill Lynch	8/23/2022	8/24/2022	3.212	25,000,000	23,773,438	95.094	30,571	23,804,008
T-Note 2.125 5/31/2026	9128286X3	Bank of Oklahoma	8/26/2022	8/29/2022	3.327	25,000,000	23,946,777	95.787	130,635	24,077,413
T-Note 2.125 5/31/2026	9128286X3	UMB Bank	8/25/2022	8/26/2022	3.312	25,000,000	23,957,500	95.830	126,281	24,083,781
T-Note 2.125 5/31/2026	9128286X3	Stifel Nicholas	8/24/2022	8/25/2022	3.326	25,000,000	23,945,313	95.781	124,829	24,070,142
T-Note 2.125 5/31/2026	9128286X3	Bank of Oklahoma	8/23/2022	8/24/2022	3.223	25,000,000	24,032,500	96.130	123,378	24,155,878
T-Note 2.125 5/31/2026	9128286X3	Bank of America - Merrill Lynch	8/22/2022	8/23/2022	3.247	25,000,000	24,011,719	96.047	121,926	24,133,645
T-Note 2.125 5/31/2026	9128286X3	UMB Bank	8/19/2022	8/22/2022	3.216	25,000,000	24,037,500	96.150	120,475	24,157,975
T-Note 2.25 3/31/2026	9128286L9	Hilltop	8/22/2022	8/23/2022	3.254	25,000,000	24,152,344	96.609	222,848	24,375,192
T-Note 2.375 4/30/2026	9128286S4	Stifel Nicholas	8/22/2022	8/23/2022	3.242	25,000,000	24,251,953	97.008	185,547	24,437,500
T-Note 2.375 4/30/2026	9128286S4	UMB Bank	8/18/2022	8/19/2022	3.129	25,000,000	24,346,000	97.384	179,093	24,525,093
T-Note 3 7/15/2025	91282CEY3	Bank of Oklahoma	8/19/2022	8/22/2022	3.312	25,000,000	24,785,500	99.142	77,446	24,862,946
							667,500,000	640,828,721	2,127,643	642,956,364
Matured										
FHLB 0.125 8/12/2022	3130AJY52	Wells Fargo	8/12/2022	8/12/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
FHLB 0.125 8/12/2022	3130AJY52	RBC	8/12/2022	8/12/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Bond 1.5 8/15/2022	912828YA2	UMB Bank	8/15/2022	8/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Bond 1.5 8/15/2022	912828YA2	RBC	8/15/2022	8/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.625 8/31/2022	9128282S8	UMB Bank	8/31/2022	8/31/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.625 8/31/2022	9128282S8	UMB Bank	8/31/2022	8/31/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
							150,000,000	150,000,000	0	150,000,000
Called										
Oklahoma Housing Finance Agency 67886UAM3		Raymond James	8/1/2022	8/1/2022	0.000	8,000,000	8,000,000	0	0	8,000,000
						8,000,000	8,000,000			8,000,000
Net Change in Investments						509,500,000	482,828,721		2,127,643	484,956,364



Office of the State Treasurer
Transactions by Security Type
August 31, 2022

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Agency Bonds										
FFCB 3 8/3/2026	3133END80	Buy	8/22/2022	8/3/2026	3.302	25,000,000	24,722,437	98.890	39,583	24,762,020
FFCB 3.125 8/24/2026	3133ENH45	Buy	8/25/2022	8/24/2026	3.380	25,000,000	24,763,485	99.054	2,170	24,765,655
FFCB 3.125 8/24/2026	3133ENH45	Buy	8/24/2022	8/24/2026	3.270	25,000,000	24,865,112	99.460	0	24,865,112
FNMA 0.625 4/22/2025	3135G03U5	Buy	8/22/2022	4/22/2025	3.377	25,000,000	23,259,375	93.038	52,083	23,311,458
						100,000,000	97,610,409		93,837	97,704,245
US Treasury Bonds and Notes										
T-Note 1.5 8/15/2026	9128282A7	Buy	8/31/2022	8/15/2026	3.424	25,000,000	23,233,887	92.936	16,304	23,250,191
T-Note 1.875 6/30/2026	9128287B0	Buy	8/31/2022	6/30/2026	3.408	25,000,000	23,633,789	94.535	78,974	23,712,763
T-Note 1.875 6/30/2026	9128287B0	Buy	8/29/2022	6/30/2026	3.294	25,000,000	23,730,469	94.922	76,427	23,806,895
T-Note 1.875 6/30/2026	9128287B0	Buy	8/26/2022	6/30/2026	3.292	25,000,000	23,729,750	94.919	72,605	23,802,355
T-Note 1.875 6/30/2026	9128287B0	Buy	8/25/2022	6/30/2026	3.305	25,000,000	23,717,773	94.871	71,332	23,789,105
T-Note 1.875 6/30/2026	9128287B0	Buy	8/24/2022	6/30/2026	3.210	25,000,000	23,799,805	95.199	70,058	23,869,862
T-Note 1.875 6/30/2026	9128287B0	Buy	8/19/2022	6/30/2026	3.073	25,000,000	23,916,016	95.664	63,689	23,979,704
T-Note 1.875 7/31/2026	912828Y95	Buy	8/31/2022	7/31/2026	3.398	25,000,000	23,614,746	94.459	39,487	23,654,233
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T-Note 1.875 7/31/2026	912828Y95	Buy	8/25/2022	7/31/2026	3.299	25,000,000	23,696,750	94.787	31,844	23,728,594
T-Note 1.875 7/31/2026	912828Y95	Buy	8/24/2022	7/31/2026	3.212	25,000,000	23,773,438	95.094	30,571	23,804,008
T-Note 2.125 5/31/2026	9128286X3	Buy	8/29/2022	5/31/2026	3.327	25,000,000	23,946,777	95.787	130,635	24,077,413
T-Note 2.125 5/31/2026	9128286X3	Buy	8/26/2022	5/31/2026	3.312	25,000,000	23,957,500	95.830	126,281	24,083,781
T-Note 2.125 5/31/2026	9128286X3	Buy	8/25/2022	5/31/2026	3.326	25,000,000	23,945,313	95.781	124,829	24,070,142
T-Note 2.125 5/31/2026	9128286X3	Buy	8/24/2022	5/31/2026	3.223	25,000,000	24,032,500	96.130	123,378	24,155,878
T-Note 2.125 5/31/2026	9128286X3	Buy	8/23/2022	5/31/2026	3.247	25,000,000	24,011,719	96.047	121,926	24,133,645
T-Note 2.125 5/31/2026	9128286X3	Buy	8/22/2022	5/31/2026	3.216	25,000,000	24,037,500	96.150	120,475	24,157,975
T-Note 2.25 3/31/2026	9128286L9	Buy	8/23/2022	3/31/2026	3.254	25,000,000	24,152,344	96.609	222,848	24,375,192
T-Note 2.375 4/30/2026	9128286S4	Buy	8/23/2022	4/30/2026	3.242	25,000,000	24,251,953	97.008	185,547	24,437,500
T-Note 2.375 4/30/2026	9128286S4	Buy	8/19/2022	4/30/2026	3.129	25,000,000	24,346,000	97.384	179,093	24,525,093
T-Note 3 7/15/2025	91282CEY3	Buy	8/22/2022	7/15/2025	3.312	25,000,000	24,785,500	99.142	77,446	24,862,946
						550,000,000	525,718,313		2,033,806	527,752,119
Foreign Bonds										
Israel Bond 3.84 8/1/2025	46514VCP6	Buy	8/1/2022	8/1/2025	3.840	17,500,000	17,500,000	100.000	0	17,500,000
						17,500,000	17,500,000		0	17,500,000
Certificates of Deposits										
							6,350,000			
Total										
							647,178,721			



Office of the State Treasurer
Transactions by Broker
August 31, 2022

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Bank of America - Merrill Lynch											
T-Note 1.875 6/30/2026	9128287B0	Buy	US Treasury Bonds / Notes	8/29/2022	6/30/2026	3.294	25,000,000	23,730,469	94.922	76,427	23,806,895.38
T-Note 1.875 7/31/2026	912828Y95	Buy	US Treasury Bonds / Notes	8/24/2022	7/31/2026	3.212	25,000,000	23,773,438	95.094	30,571	23,804,008.15
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	8/23/2022	5/31/2026	3.247	25,000,000	24,011,719	96.047	121,926	24,133,644.98
							75,000,000	71,515,625		228,924	71,744,548.51
Bank of Oklahoma											
T-Note 1.5 8/15/2026	9128282A7	Buy	US Treasury Bonds / Notes	8/31/2022	8/15/2026	3.424	25,000,000	23,233,887	92.936	16,304	23,250,191.08
T-Note 1.875 6/30/2026	9128287B0	Buy	US Treasury Bonds / Notes	8/31/2022	6/30/2026	3.408	25,000,000	23,633,789	94.535	78,974	23,712,763.24
T-Note 1.875 6/30/2026	9128287B0	Buy	US Treasury Bonds / Notes	8/26/2022	6/30/2026	3.292	25,000,000	23,729,750	94.919	72,605	23,802,355.30
T-Note 1.875 7/31/2026	912828Y95	Buy	US Treasury Bonds / Notes	8/31/2022	7/31/2026	3.398	25,000,000	23,614,746	94.459	39,487	23,654,233.19
T-Note 1.875 7/31/2026	912828Y95	Buy	US Treasury Bonds / Notes	8/29/2022	7/31/2026	3.283	25,000,000	23,714,355	94.857	36,940	23,751,295.02
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	8/29/2022	5/31/2026	3.327	25,000,000	23,946,777	95.787	130,635	24,077,412.60
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	8/24/2022	5/31/2026	3.223	25,000,000	24,032,500	96.130	123,378	24,155,877.73
T-Note 3 7/15/2025	91282CEY3	Buy	US Treasury Bonds / Notes	8/22/2022	7/15/2025	3.312	25,000,000	24,785,500	99.142	77,446	24,862,945.65
							200,000,000	190,691,305		575,769	191,267,073.81
Hilltop											
T-Note 1.875 6/30/2026	9128287B0	Buy	US Treasury Bonds / Notes	8/25/2022	6/30/2026	3.305	25,000,000	23,717,773	94.871	71,332	23,789,104.96
T-Note 1.875 6/30/2026	9128287B0	Buy	US Treasury Bonds / Notes	8/19/2022	6/30/2026	3.073	25,000,000	23,916,016	95.664	63,689	23,979,704.49
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	8/23/2022	3/31/2026	3.254	25,000,000	24,152,344	96.609	222,848	24,375,192.11
							75,000,000	71,786,133		357,869	72,144,001.56
Israel State											
Israel Bond 3.84 8/1/2025	46514VCP6	Buy	Foreign Bonds	8/1/2022	8/1/2025	3.840	17,500,000	17,500,000	100.000	0	17,500,000.00
							17,500,000	17,500,000		0	17,500,000.00
Stifel Nicholas											
T-Note 1.875 6/30/2026	9128287B0	Buy	US Treasury Bonds / Notes	8/24/2022	6/30/2026	3.210	25,000,000	23,799,805	95.199	70,058	23,869,862.44
T-Note 1.875 7/31/2026	912828Y95	Buy	US Treasury Bonds / Notes	8/26/2022	7/31/2026	3.307	25,000,000	23,690,430	94.762	33,118	23,723,547.91
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	8/25/2022	5/31/2026	3.326	25,000,000	23,945,313	95.781	124,829	24,070,141.73
T-Note 2.375 4/30/2026	9128286S4	Buy	US Treasury Bonds / Notes	8/23/2022	4/30/2026	3.242	25,000,000	24,251,953	97.008	185,547	24,437,500.01
							100,000,000	95,687,500		413,552	96,101,052.09
UMB Bank											
T-Note 1.875 7/31/2026	912828Y95	Buy	US Treasury Bonds / Notes	8/25/2022	7/31/2026	3.299	25,000,000	23,696,750	94.787	31,844	23,728,594.43
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	8/26/2022	5/31/2026	3.312	25,000,000	23,957,500	95.830	126,281	24,083,780.74
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	8/22/2022	5/31/2026	3.216	25,000,000	24,037,500	96.150	120,475	24,157,974.73
T-Note 2.375 4/30/2026	9128286S4	Buy	US Treasury Bonds / Notes	8/19/2022	4/30/2026	3.129	25,000,000	24,346,000	97.384	179,093	24,525,093.07
							100,000,000	96,037,750		457,693	96,495,442.97
Wells Fargo											
FFCB 3 8/3/2026	3133END80	Buy	US Agency Bonds	8/22/2022	8/3/2026	3.302	25,000,000	24,722,437	98.890	39,583	24,762,020.21
FFCB 3.125 8/24/2026	3133ENH45	Buy	US Agency Bonds	8/25/2022	8/24/2026	3.380	25,000,000	24,763,485	99.054	2,170	24,765,654.76
FFCB 3.125 8/24/2026	3133ENH45	Buy	US Agency Bonds	8/24/2022	8/24/2026	3.270	25,000,000	24,865,112	99.460	0	24,865,112.10
FNMA 0.625 4/22/2025	3135G03U5	Buy	US Agency Bonds	8/22/2022	4/22/2025	3.377	25,000,000	23,259,375	93.038	52,083	23,311,458.40
							100,000,000	97,610,409		93,837	97,704,245.47
Total Securities											
							667,500,000	640,828,721		2,127,643	642,956,364.41



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 August 31, 2022

Fiscal Year to Date								
Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base - Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	25,012	145,832	-120,820	-82.85%	35,457,693	29,000,000	6,457,693	22.27%
Foreign Bonds	82,559	44,166	38,393	86.93%	32,935,715	28,000,000	4,935,715	17.63%
Money Market Mutual Funds	1,573,790	1,500,000	73,790	4.92%	541,380,279	350,000,000	191,380,279	54.68%
Municipal Bonds	93,600	11,666	81,934	702.33%	0	0	0	
State of OK Bonds	123,750	53,334	70,416	132.03%	30,000,000	19,000,000	11,000,000	57.89%
US Agency - MBS	7,650,789	5,000,000	2,650,789	53.02%	2,369,468,072	2,200,000,000	169,468,072	7.70%
US Agency Bonds	487,434	1,416,666	-929,232	-65.59%	2,764,750,348	2,400,000,000	364,750,348	15.20%
US Treasury Bonds / Notes	9,469,500	4,328,332	5,141,168	118.78%	4,401,474,348	3,900,000,000	501,474,348	12.86%
Total or Average	19,506,435	12,499,996	7,006,439	56.05%	10,175,466,455	8,926,000,000	1,249,466,455	14.00%

Recently the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2023. The amount estimated was \$75,000,000. Year-to-date actual earnings are recorded on a cash basis of accounting.



Office of the State Treasurer
Comparison of Actual Earnings to Estimated Earnings
August 31, 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
August 31, 2022

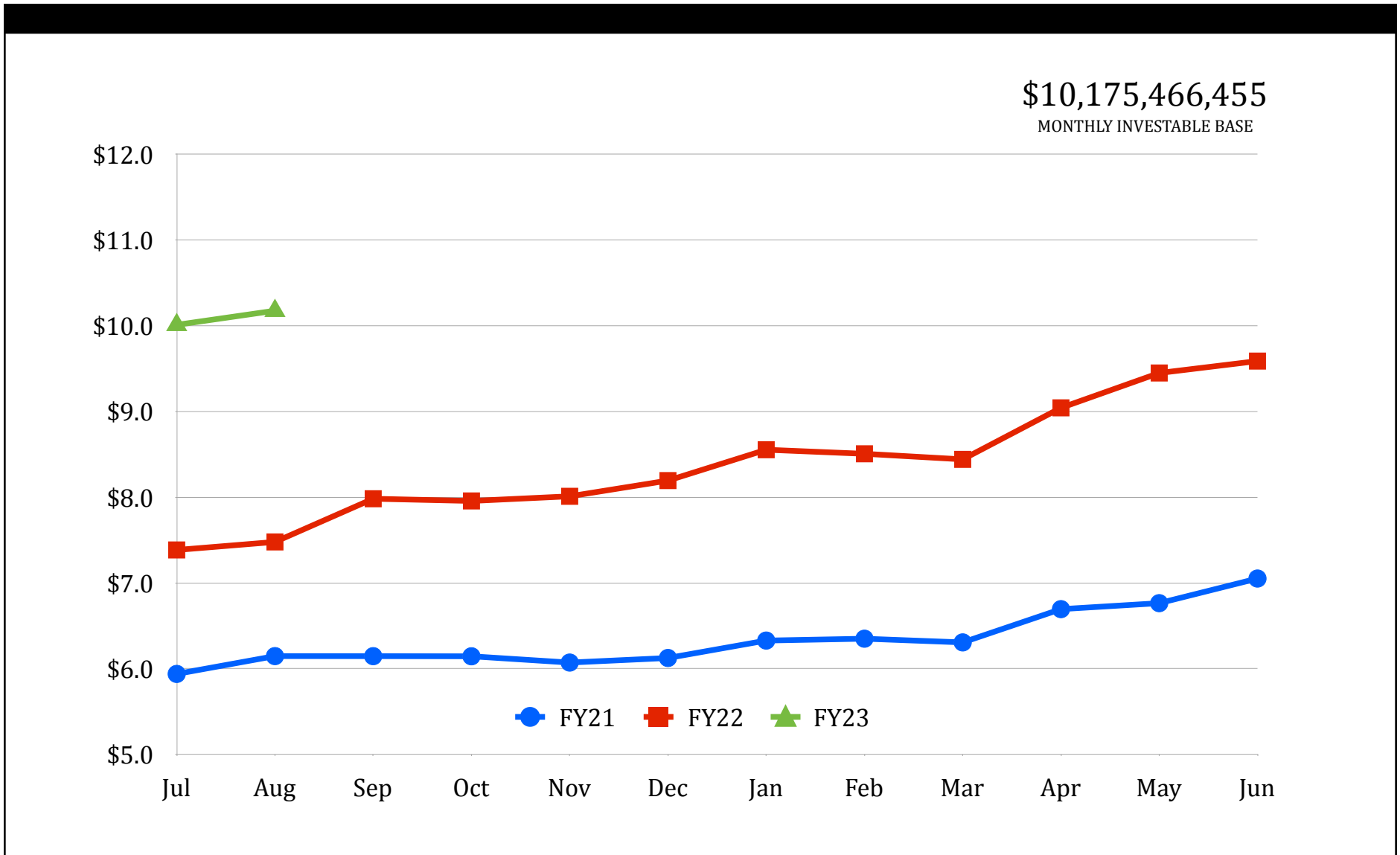
	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	-1.20%	-0.26%
Securities, Agency Directed Langston University	-3.07%	3.03%
Benchmark Merrill Lynch, US 1 Year T-Bill	-0.16%	-0.05%

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)
August 31, 2022





Office of the State Treasurer
Banking, Custody, and other Fees
August 31, 2022

Depository Bank	Tax ID Number	City	State	Amount
Arvest Bank	73-1291209	Bartlesville	Oklahoma	75
BancFirst	73-1332918	OKC	Oklahoma	99
Bank of America	57-0236115	OKC	Oklahoma	1,405
Central National Bank	73-0177591	Alva	Oklahoma	19
Federal Reserve Bank	44-0545874	Kansas City	Kansas	1,056
First Fidelity Bank, NA	73-1100200	OKC-Moore	Oklahoma	64
Intrust Bank	48-0477525	Wichita	Kansas	62
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	31,243
Total				34,024

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%	39,250
JPMorgan Securities	23-2694160	0.180%	34,170
Goldman Sachs	06-1287410	0.110%	23,865
BOSC Inc	73-1275307	0.070%	15,187

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 \$ 18,659. 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 FY2023 was 11,250.



Randy McDaniel
Oklahoma State Treasurer

Agency-Directed Investments

August 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
 August 31, 2022

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
2020 CARES Act Funding				
AIM Invesco	16,647,915	16,647,915	16,647,915	0.55
JPMorgan	10,151,533	10,151,533	10,151,533	0.34
Goldman Sachs	3,433,321	3,433,321	3,433,321	0.11
Total, 2020 CARES Act Funding	30,232,769	30,232,769	30,232,769	1.00
ARPA Funding				
JPMorgan MM	1,189,705,255	1,189,705,255	1,189,705,255	0.60
US Agency Bonds	150,000,000	145,476,952	149,901,090	0.07
US Treasury	650,000,000	633,930,664	647,946,960	0.33
Total, ARPA Funding	1,989,705,255	1,969,112,871	1,987,553,305	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,007,251	371,159	0.33
Investment Co of America A	16,849	711,516	371,249	0.33
Washington Mutual Fund A	17,405	899,119	371,270	0.34
Northern Trust - Agency Fund	1,575	1,575	1,575	0.00
Total / Average	52,328	2,619,461	1,115,253	1.00
Report Total	2,019,990,352	2,001,965,101	2,018,901,327	



Office of the State Treasurer
State Agency Directed by Broker
August 31, 2022

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
State Agency Directed by Security Type
August 31, 2022

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
 Assets Under Management
 August 31, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	1.4025	1	85,857,934
2118506	8185F	Corporation Commission	1.4025	1	23,161,042
2137001	8370A	OIFA	1.4025	1	31,969,718
2138503	8385C	Oklahoma Insurance Department	1.4025	1	4,838,124
2139101	8391A	Multiple Injury Trust Fund	1.4025	1	22,628,164
2141001	8410A	Commissioners of the Land Office	1.4025	1	66,243,605
2142001	8420A	Langston University	1.4025	1	15,916,603
2143500	79901	Oklahoma Lottery Commission	1.4025	1	20,836,466
2143501	8435A	Oklahoma Lottery Commission	1.4025	1	3,696,567
2147704	8477D	Oklahoma Bureau of Narcotics	1.4025	1	7,412,002
2151500	79901	OPERS	1.4025	1	18,040,384
2151501	8515A	OPERS	1.4025	1	343,301
2151502	8515B	OPERS	1.4025	1	77,677
2151503	8515C	OPERS	1.4025	1	97,635
2151504	8515D	OPERS	1.4025	1	2,429,100
2151505	8515E	OPERS	1.4025	1	40,322
2151506	8515F	OPERS	1.4025	1	24,461
2151507	8515G	OPERS	1.4025	1	1,489
2151508	8515H	OPERS	1.4025	1	215
2151510	79902	OPERS	1.4025	1	956,322
2153001	8530A	Panhandle State University	1.4025	1	2,427,707
2155701	8557A	OK Police Pension	1.4025	1	29,951,577
2169502	8695B	Tax Commission	1.4025	1	499,333,409
2169505	8695E	Tax Commission	1.4025	1	352,819
2169520	8695T	Tax Commission	1.4025	1	470,610
2169521	8695U	Tax Commission	1.4025	1	87,975,958
2174007	8740G	State Treasurer	1.4025	1	137,624
2183006	8830F	DHS - CSED	1.4025	1	14,700,234
7200039	20000	Oklahoma Boll Weevil Eradication	1.4025	1	4,211,225
7200131	79901	Department of Corrections	1.4025	1	21,015,511
7200320	20000	Department of Wildlife	1.4025	1	1,416,449
7200359	20000	OERB	1.4025	1	24,413,017
7200370	20000	OIFA	1.4025	1	885,671
7200391	20000	Multiple Injury Trust Fund	1.4025	1	96,200
7200410	20000	Commissioners of the Land Office	1.4025	1	1,683,339
7200435	20000	Oklahoma Lottery Commission	1.4025	1	19,616,348
7200515	20000	OPERS	1.4025	1	68,246
7200557	20000	Oklahoma Police Pension	1.4025	1	39,897
7200588	20000	Real Estate Commission	1.4025	1	2,483,790
7200830	20000	Department of Human Services	1.4025	1	378,552
7201825	20100	University Hospitals Authority	1.4025	1	1,999,243
7205090	20500	OMES Risk Management Division/DSC	1.4025	1	13,627,682
7205131	79901	Department of Corrections	1.4025	1	1,194,860

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
August 31, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205204	20500	JM Davis Arms & Historical Museum	1.4025	1	15,952
7205320	20500	Department of Wildlife	1.4025	1	1,097,308
7205359	20500	Sustaining OK Energy Resources	1.4025	1	6,792,735
7205435	20500	Oklahoma Lottery Commission	1.4025	1	150,148
7205515	20500	OPERS	1.4025	1	266,228
7205563	20500	OK Bd for Private Vocational Schools	1.4025	1	162,679
7205630	20500	Oklahoma Department of Securities	1.4025	1	1,343,298
7205807	20500	Oklahoma Health Care Authority	1.4025	1	756,220
7210270	21000	State Election Board	1.4025	1	2,638,488
7210320	21000	Department of Wildlife	1.4025	1	5,503,111
7210350	21000	Oklahoma Historical Society	1.4025	1	30
7210400	21000	Office of Juvenile Affairs	1.4025	1	8,472
7210410	21000	Commissioners of the Land Office	1.4025	1	133,287
7210515	21000	OPERS	1.4025	1	110,974
7210570	21000	State Board of Licensure for Professional Engineers & Land	1.4025	1	322,604
7210588	21000	Real Estate Commission	1.4025	1	500,851
7215270	21500	State of Oklahoma Election Board - HAVA	1.4025	1	9,696,746
7215320	21500	Department of Wildlife	1.4025	1	4,116,501
7215566	21500	Tourism & Recreation Department	1.4025	1	5,269,558
7215585	21500	Department of Public Safety	1.4025	1	1,090,426
7215670	21500	JD McCarty Center	1.4025	1	960,878
7215825	215000	University Hospitals Authority	1.4025	1	1,653,411
7216805	21600	Department of Rehabilitation Services	1.4025	1	881,239
7220090	22000	OSF Building Project Fund	1.4025	1	0
7220320	22000	Dept of Wildlife Conservation	1.4025	1	4,340,364
7220570	22000	OSB of Licensure for Professional Engineers and Land Surv	1.4025	1	302,722
7220585	22000	Department of Public Safety	1.4025	1	3,077,051
7220830	22000	Department of Human Services	1.4025	1	9,935
7225040	22500	Department of Agriculture	1.4025	1	337,005
7225830	22500	Department of Human Services	1.4025	1	3,301,459
7230220	23000	Oklahoma Crime Victims Compensation	1.4025	1	2,028,840
7230345	23000	Department of Transportation	1.4025	1	5,926,366
7230695	23000	Tax Commission	1.4025	1	884,366
7230807	23000	Health Care Authority	1.4025	1	23,769
7235605	23500	Regents for Higher Education	1.4025	1	12,341,186
7240807	24000	Health Care Authority	1.4025	1	66,243,226
7240830	24000	Oklahoma Human Services	1.4025	1	16,342,881
7244090	24400	OMES Dept of Central Services	1.4025	1	846,739
7245807	24500	Health Care Authority	1.4025	1	17,988,598
7255090	25500	Department of Central Services	1.4025	1	1,204,960
7255585	25500	Oklahoma Dept of Public Safety	1.4025	1	22,671
7260090	26000	OMES Risk Management Division	1.4025	1	5,245,893
7265090	26500	OMES- Risk Mgmt	1.4025	1	197,834
7275740	27500	OST - SEED	1.4025	1	16,437

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 August 31, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7280090	28000	OMES DCS Property Distribution	1.4025	1	492,752
7280131	79901	Department of Corrections	1.4025	1	6,951,374
7280345	28000	Department of Transportation	1.4025	1	1,563,710
7285345	28500	Department of Transportation	1.4025	1	162,384,862
7295090	27000	Emergency & Transportation	1.4025	1	7,457,606
7296150	29600	University of Science & Arts	1.4025	1	42
7303000	30300	Tobacco Litigation Escrow Fund	1.4025	1	30,543
7360566	36000	Tourism & Recreation Department	1.4025	1	6,313,805
7401105	40100	OCIA - NACEA Construction Series 2018B	1.4025	1	220,461
7403292	40300	Oklahoma Department of Environmental Quality	1.4025	1	483,688
7405220	40500	District Attorneys Council	1.4025	1	3,292,156
7408105	40800	OCIA	1.4025	1	540,915
7409105	40900	OCIA - NACEA Revenue Series 2018B	1.4025	1	175
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	1.4025	1	437,496
7412105	41200	OCIA	1.4025	1	1,265,476
7415105	41500	OCIA - DOC Construction Series 2018D	1.4025	1	14,866,479
7416000	41600	OSF - Oil Overcharge	1.4025	1	296,814
7416105	41600	OCIA - DOC Revenue Series 2018D	1.4025	1	3,500
7416160	41600	Department of Commerce	1.4025	1	3,122,610
7419105	41900	OCIA	1.4025	1	4,161,141
7420105	42000	OCIA - Construction Series 2019A	1.4025	1	1,165,144
7424105	42400	OCIA - Revenue Series 2019A	1.4025	1	732
7426000	42600	OSF - Oil Overcharge	1.4025	1	2,480,035
7426160	42600	Department of Commerce	1.4025	1	15,479,006
7427105	42700	OCIA - Construction Series 2019B	1.4025	1	744,630
7428105	42800	OCIA Endowed Chairs Fund	1.4025	1	962,160
7430010	43000	Oklahoma State University	1.4025	1	2,842,719
7430011	43000	Oklahoma State University	1.4025	1	2,559,928
7430012	43000	Oklahoma State University	1.4025	1	2,292,747
7430013	43000	Oklahoma State University	1.4025	1	2,673,379
7430014	43000	Oklahoma State University	1.4025	1	2,844,518
7430015	43000	Oklahoma State University	1.4025	1	2,528,522
7430016	43000	Oklahoma State University	1.4025	1	246,302
7430100	43000	Cameron University	1.4025	1	1,126,099
7430420	43000	Langston University	1.4025	1	167,155
7430461	43000	Rogers State College	1.4025	1	1,923,449
7430505	43000	Northwestern Oklahoma State University	1.4025	1	317,321
7430530	60000	Panhandle State University	1.4025	1	16,467
7430665	43000	Southwestern Oklahoma State University	1.4025	1	2,199,400
7430760	43000	University of Oklahoma	1.4025	1	31,538,611
7430770	43000	OUHSC	1.4025	1	86,143,836
7430773	43000	Oklahoma State University	1.4025	1	3,634,465
7434105	43400	OCIA	1.4025	1	226,789
7436000	43600	OSF - Oil Overcharge	1.4025	1	2,720

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 August 31, 2022

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7436105	43600	OCIA	1.4025	1	226,401
7437105	43700	OCIA	1.4025	1	2,119,191
7438105	43800	OCIA	1.4025	1	379,367
7439105	43900	OCIA Series 2020A Rev Fund	1.4025	1	1,487,930
7442105	44200	OCIA	1.4025	1	1,116,903
7443105	44300	OCIA	1.4025	1	710,114
7444105	44400	OCIA 2017C Series	1.4025	1	267
7444835	44400	Water Resources Board	1.4025	1	8,953,048
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	1.4025	1	803,497
7445835	44500	Water Resources Board	1.4025	1	4,448,909
7447105	44700	2017A Revenue Fund	1.4025	1	65,031
7450105	45000	OCIA Series 2020B	1.4025	1	833,045
7451105	45100	OCIA Series 2020B	1.4025	1	40,745,068
7452105	45200	OCIA Series 2020D	1.4025	1	80,813
7453105	45300	OCIA Series 2020D	1.4025	1	5,004,015
7454105	45400	OCIA Series 2020E	1.4025	1	1,116
7455105	45500	OCIA	1.4025	1	354,426
7455160	45500	Department of Commerce	1.4025	1	547,849
7456105	45600	OCIA Series 2020E	1.4025	1	3,290,851
7458105	45800	OCIA Series 2020C	1.4025	1	463,410
7459105	45900	OCIA Endowed Chairs 2021	1.4025	1	840,881
7460100	46000	Cameron University	1.4025	1	253,913
7460105	46000	OCIA (TIFIA/ODOT 2022)	1.4025	1	2,474
7463105	46300	OCIA (Conservation-2022A)	1.4025	1	17,562,927
7464105	46400	OCIA	1.4025	1	387,506
7465105	46500	OCIA (Conservation-2022A)	1.4025	1	92
7466105	46600	OCIA (National Guard Museum 2022B)	1.4025	1	45,150,289
7467105	46700	OCIA (National Guard Museum 2022B)	1.4025	1	10
7468105	46800	OCIA ODVA-2022C	1.4025	1	32,569,526
7470010	47000	Oklahoma State University Capital Bond Project	1.4025	1	1,659,924
7471835	47100	Water Resources Board	1.4025	1	569,677
7472835	47200	Water Resources Board	1.4025	1	27,184,546
7473835	47300	Water Resources Board	1.4025	1	104,158,833
7475750	47500	Tulsa Community College	1.4025	1	6,103
7476760	47600	University of Oklahoma	1.4025	1	5,379,794
7479010	47900	Oklahoma State University Capital Bond Project	1.4025	1	1,007,522
7485010	48500	OKLAHOMA STATE UNIVERSITY	1.4025	1	65,603
7486010	48600	OKLAHOMA STATE UNIVERSITY	1.4025	1	25,082,274
7487010	48700	OKLAHOMA STATE UNIVERSITY	1.4025	1	2,588,758
7488105	48800	OCIA	1.4025	1	14,873
7490010	49000	Oklahoma State University	1.4025	1	48,605
7490013	49000	Oklahoma State University	1.4025	1	22,047
7490015	49000	Oklahoma State University	1.4025	1	1,409
7490270	49000	Oklahoma State Election Board	1.4025	1	18

Interest rate is net of 1.25 bp management fee



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7490760	49000	University of Oklahoma	1.4025	1	1,375,778
7490773	49000	Oklahoma State University	1.4025	1	57,062
7491220	49100	District Attorneys Council	1.4025	1	2,181,785
7511410	8410A	Commissioners of the Land Office	1.4025	1	597,375
7512410	8410A	Commissioners of the Land Office	1.4025	1	953,094
7513410	8410A	Commissioners of the Land Office	1.4025	1	5,764,434
7600010	60000	Oklahoma State University	1.4025	1	5,020,263
7600100	60000	Cameron University	1.4025	1	890,977
7600120	60000	University of Central Oklahoma	1.4025	1	4,079,712
7600150	60000	University of Science & Arts	1.4025	1	349,516
7600230	60000	East Central University	1.4025	1	1,246,166
7600420	60000	Langston University	1.4025	1	998,303
7600485	60000	Northeastern State University	1.4025	1	2,046,101
7600490	60000	Northern Oklahoma College	1.4025	1	930,813
7600505	60000	Northwestern Oklahoma State University	1.4025	1	2,440,483
7600530	60000	Panhandle State University	1.4025	1	123,773
7600660	60000	Southeastern Oklahoma State University	1.4025	1	108,517
7600665	60000	Southwestern Oklahoma State University	1.4025	1	2,771,321
7600760	60000	University of Oklahoma	1.4025	1	4,724,437
7650010	65000	Oklahoma State University	1.4025	1	2,782,515
7650100	65000	Cameron University	1.4025	1	932,615
7650120	65000	University of Central Oklahoma	1.4025	1	2,108,797
7650150	65000	University of Science & Arts	1.4025	1	139,322
7650230	65000	East Central University	1.4025	1	827,817
7650420	65000	Langston University	1.4025	1	861,145
7650485	65000	Northeastern State University	1.4025	1	959,756
7650490	65000	Northern Oklahoma College	1.4025	1	1,984,612
7650505	65000	Northwestern Oklahoma State University	1.4025	1	783,513
7650530	65000	Panhandle State University	1.4025	1	51,067
7650660	65000	Southeastern Oklahoma State University	1.4025	1	26,967
7650665	65000	Southwestern Oklahoma State University	1.4025	1	841,271
7650760	65000	University of Oklahoma	1.4025	1	1,992,076
7700040	70000	Department of Agriculture	1.4025	1	11,204,151
7700041	70000	Western Oklahoma State College	1.4025	1	816,933
7700131	79901	Department of Corrections	1.4025	1	28,327,470
7700240	70000	Eastern Oklahoma State College	1.4025	1	1,291,476
7700461	70000	Rogers State College	1.4025	1	8,745,509
7700490	70000	Northern Oklahoma College	1.4025	1	9,573,599
7700633	70000	Oklahoma City Community College	1.4025	1	10,120,993
7700660	70000	Southeastern Oklahoma State University	1.4025	1	3,022,638
7700760	70000	University of Oklahoma	1.4025	1	154,428,761
7700830	70000	Department of Human Services	1.4025	1	816,397
7701010	70100	Oklahoma State University	1.4025	1	16,362,684
7701150	70100	University of Science & Arts	1.4025	1	2,323,431

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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7701165	70100	Connors State College	1.4025	1	672,427
7701400	70100	Office of Juvenile Affairs	1.4025	1	6,493
7701480	70100	Northeastern Oklahoma A&M College	1.4025	1	209,702
7701530	70100	Panhandle State University	1.4025	1	151,744
7701605	70100	Regents for Higher Education	1.4025	1	31,892,172
7701650	70100	Department of Veteran Affairs	1.4025	1	838,627
7701770	70100	OUHSC	1.4025	1	424,814,143
7701805	70100	Department of Rehabilitation Services	1.4025	1	184,047
7701865	70100	OK Workers' Comp Commission	1.4025	1	5,321,202
7702120	70200	University of Central Oklahoma	1.4025	1	16,875,477
7702650	70200	Department of Veteran Affairs	1.4025	1	590,569
7703650	70300	Department of Veteran Affairs	1.4025	1	747,902
7704120	70400	University of Central Oklahoma	1.4025	1	4,297
7704650	70400	Department of Veteran Affairs	1.4025	1	874,384
7704865	70400	OK Workers' Comp Commission	1.4025	1	46,013
7705505	70500	Northwestern Oklahoma State University	1.4025	1	2,332,761
7705650	70500	Department of Veteran Affairs	1.4025	1	700,901
7705675	70500	Self Insurance Guaranty Fund	1.4025	1	2,341,090
7705865	70500	OK Workers' Comp Commission	1.4025	1	43,503
7706452	70600	Community Mental Health Center Rep Payee Account	1.4025	1	8,548
7706650	70600	Department of Veteran Affairs	1.4025	1	207,737
7706750	70600	Tulsa Community College	1.4025	1	4,646,637
7706865	70600	OK Workers' Comp Commission	1.4025	1	178,684
7707452	70700	Central Oklahoma CMHC Rep Payee Account	1.4025	1	82,598
7707585	70700	Department of Public Safety	1.4025	1	6,737,121
7707605	70700	Regents for Higher Education	1.4025	1	160,576,732
7707650	70700	Department of Veteran Affairs	1.4025	1	401,972
7707865	70700	OK Workers' Comp Commission	1.4025	1	246,035
7708108	70800	Carl Albert State College	1.4025	1	2,682,846
7708605	70800	Regents for Higher Education	1.4025	1	381
7709605	70900	Regents for Higher Education	1.4025	1	7,507,741
7710350	71000	Oklahoma Historical Society	1.4025	1	1,313,748
7710452	71000	Oklahoma Department of Mental Health	1.4025	1	1,557,801
7710605	71000	Regents for Higher Education	1.4025	1	5,355,490
7711185	8740G	Corporation Commission	1.4025	1	63,920,522
7711420	71100	Langston University	1.4025	1	76,527
7711452	71100	Griffin Memorial Hospital Rep Payee	1.4025	1	81,859
7711605	71100	Regents for Higher Education	1.4025	1	776,090
7712605	71200	Regents for Higher Education	1.4025	1	137,106
7713605	71300	Regents for Higher Education	1.4025	1	8,168,426
7714605	71400	Regents for Higher Education	1.4025	1	15,076,380
7715605	71500	Regents for Higher Education	1.4025	1	1,540,952
7718605	71800	Regents for Higher Education	1.4025	1	13,803,161
7719605	71900	Regents for Higher Education	1.4025	1	39,702

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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7723623	72300	Seminole State College	1.4025	1	464,466
7725100	72500	Cameron University	1.4025	1	2,927,680
7730230	73000	East Central University	1.4025	1	8,175,522
7730830	73000	Department of Human Services	1.4025	1	251,427
7740605	74000	Regents for Higher Education	1.4025	1	3,547,239
7741241	74100	Redlands Community College	1.4025	1	2,254,676
7745605	74500	Regents for Higher Education	1.4025	1	2,207,834
7747470	74700	Murray State College	1.4025	1	3,687,121
7750350	75000	Oklahoma Historical Society	1.4025	1	352,378
7750531	75000	Rose State College	1.4025	1	15,073,674
7751485	75100	Northeastern State University	1.4025	1	16,433,039
7752485	75200	Northeastern State University	1.4025	1	2,944,401
7765665	76500	Southwestern Oklahoma State University	1.4025	1	5,939,263
7790041	79000	Western Oklahoma State College	1.4025	1	15,249
7790470	79000	Murray State College	1.4025	1	1
7790490	79000	Northern Oklahoma College	1.4025	1	1,458
7805370	80500	OIFA	1.4025	1	109
7847740	84700	OSF Building Project Fund	1.4025	1	7,760
7851740	85100	OCIA	1.4025	1	15,200,404
7853740	85300	Oklahoma 2010b GO Sinking Fund	1.4025	1	16,602
7854740	85400	OCIA Endowed Chair Fund 2010	1.4025	1	11,263,258
7862740	86200	OCIA 2013	1.4025	1	2,211,951
7910467	91000	OSF Escrow Fund	1.4025	1	185,598
7920605	92000	Regents for Higher Education	1.4025	1	31,461,945
State Agency, Investable Base					3,137,775,872
State of Oklahoma, Investable Base					10,175,466,455
Assets Under Management					13,313,242,327