

Treasurer Todd Russ



TREASURER'S INVESTMENTS

February 2023

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

Todd Russ

February 2023

To the People of Oklahoma:

The Office of the State Treasurer is pleased to issue the February monthly investment performance report. I trust you will find it thorough, upholding my commitment to provide disclosure on the economic environment and portfolio results. As always, my staff and I are available to answer any questions, and I hope you find this information helpful.

Market Conditions for February

The treasury yield curve continued its inversion stance with the 2-year treasury at 4.82% in comparison to the benchmark 10-year note at 3.92%, while the 30-year treasury also yielded 3.92% as of February 28. The rise in the 2-year treasury has continued to gain steam and reflected the largest monthly rise since 1981, according to Refinitiv data.

The stock market disappointed investors with dismal monthly returns. The S&P 500 came in at -2.6%, the Dow Jones at -4.2% and the Nasdaq declined -1.1%. According to Bloomberg News, “Investors in February grappled with realization that inflation isn’t cooling to the extent the Fed would like to see, especially as key indicators the central bank is watching came in hotter than expected. That subdued some of the optimism that had sent stocks soaring in January.”

The month started with the Federal Reserve raising rates by 0.25%, bringing the benchmark federal funds to a range between 4.50% and 4.75%. The Wall Street Journal (WSJ) reported, “Officials’ deliberations over how much more to raise rates this year and how long to hold rates at some higher level could hinge over how much they think their past increases will slow the economy this year. Debates could also turn on the degree to which wage and price pressures might slow without significant weakness in the job market.”

Economic Developments for February

The January national unemployment rate fell from 3.5% to 3.4%, reflecting the lowest level since May 1969. The number of jobs filled during the month beat expectations and accelerated to 517,000. The nonfarm payroll for December was upwardly revised by 37,000 to 260,000. According to the WSJ, “Leisure and hospitality industries added 128,000 workers in January, up from 64,000 in December. Retail, financial activities and education and health industries also posted strong job gains.”

The Consumer Price Index (CPI) was at an annualized 6.4% in January, reflecting a 0.1% decrease from the month before. “That marked the seventh straight month of easing inflation since peaking at 9.1% in June, the highest reading since 1981,” as reported by the WSJ. The CPI increased 0.5% for the month. Core CPI, which excludes volatile food and energy, rose 0.4% for the month and 5.6% from a year earlier. The headline Producer Price Index (PPI) gained 0.7% in January and core PPI increased 0.5%. CNBC said that “The higher PPI reading came amid a 5% rise in energy costs but a 1% decline in food. The final demand index for goods climbed 1.2%, the biggest one-month increase since June. About one-third of that rise came from the gasoline index gaining 6.2%.”

Retail sales for January saw an increase of 3%, which reflected the largest percentage increase since March 2021. The WSJ said, “Retail sales grew in almost every category including at restaurants, car dealerships, department stores, furniture sellers and appliance outlets. In contrast, grocery-store sales were up slightly, and gasoline

station sales were flat. Warm and fair weather, which can boost foot traffic, could have also played a role in demand in January.”

Existing homes sales continued to struggle with sales in January coming in at a seasonally adjusted rate of 4.0 million, indicating a decline of 36.9% from the previous year. In comparison to homes sales in December, the January rate fell by 0.7%. Meanwhile, year-over-year declines were found in all regions of the United States. The National Association of Realtors said that “properties typically remained on the market for 33 days in January, up from 26 days in December and 19 days in January 2022. Fifty-four percent of homes sold in January were on the market for less than a month. First-time buyers were responsible for 31% of sales in January, identical to December but up from 27% in January 2022.”

The real gross domestic product (GDP) was revised downward to 2.7% for the fourth quarter. The Bureau of Economic Analysis reported the decrease reflected a “downturn in exports and decelerations in consumer spending, nonresidential fixed investment, and state and local government spending. These movements were partly offset by an upturn in private inventory investment, a smaller decrease in residential fixed investment, and an acceleration in federal government spending. Imports decreased less in the fourth quarter than in the third quarter.”

Portfolio Commentary: Performance, Diversification, and Strategy

The State Treasurer’s portfolio yielded 2.11% in February with a weighted average maturity of 1,023 days. The total assets under management were \$14.3 billion, in comparison to \$11.4 billion a year ago. The portfolio’s diversification strategy continues to be sound. U.S. government sponsored enterprises accounted for approximately 24% of the portfolio and mortgage-backed securities were 20%. U.S. treasuries represented 50% of assets, money market mutual funds were 5% and certificates of deposit were 0.5%. State bond issues and foreign bonds totaled 0.5% 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 \$11,295,535,227 and State Agency balances in OK Invest at \$3,030,992,377, for a total of \$14,326,527,604.

Best regards,

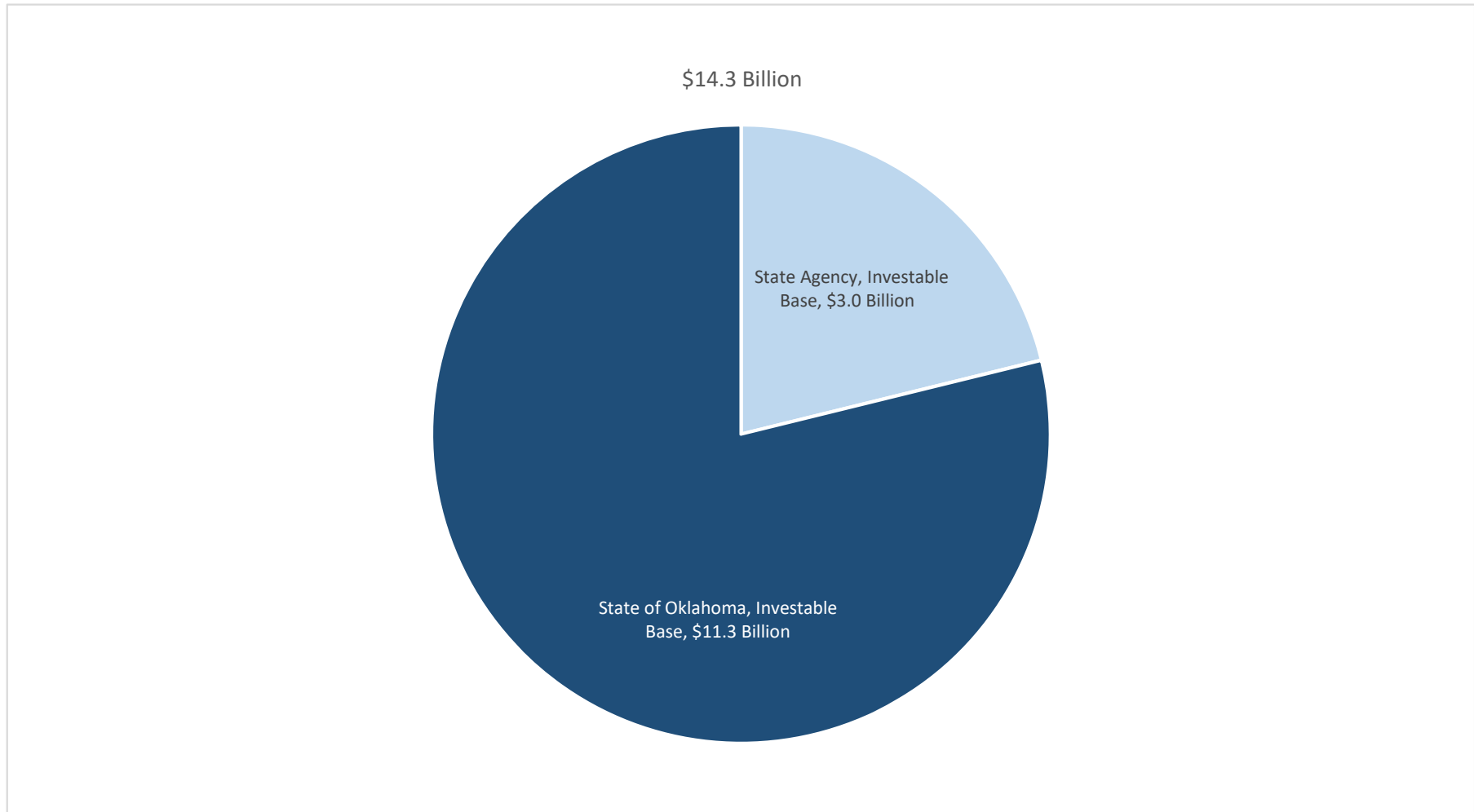


TODD RUSS
STATE TREASURER

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



Office of the State Treasurer
Distribution of Assets Under Management
February 28, 2023





Office of the State Treasurer
Portfolio Composition
February 28, 2023

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	43,224,000	43,224,000	43,224,000	0.3	4.57%	38
Foreign Bonds	43,500,000	42,856,755	43,500,000	0.3	2.29%	468
Money Market - Mutual Funds	471,795,799	471,795,799	471,795,799	3.1	4.43%	1
State Bond Issues	30,000,000	30,000,000	30,000,000	0.2	2.70%	1,312
US Agency - MBS	3,093,139,290	2,766,197,784	3,131,344,823	20.8	1.87%	2,234
US Agency Bonds	3,511,425,000	3,401,412,752	3,514,568,227	23.3	0.73%	336
US Treasury Bonds / Notes	8,075,000,000	7,571,040,514	7,847,412,909	52.0	2.66%	916
Total / Average	15,268,084,089	14,326,527,604	15,081,845,758	100.0	2.11%	1,023

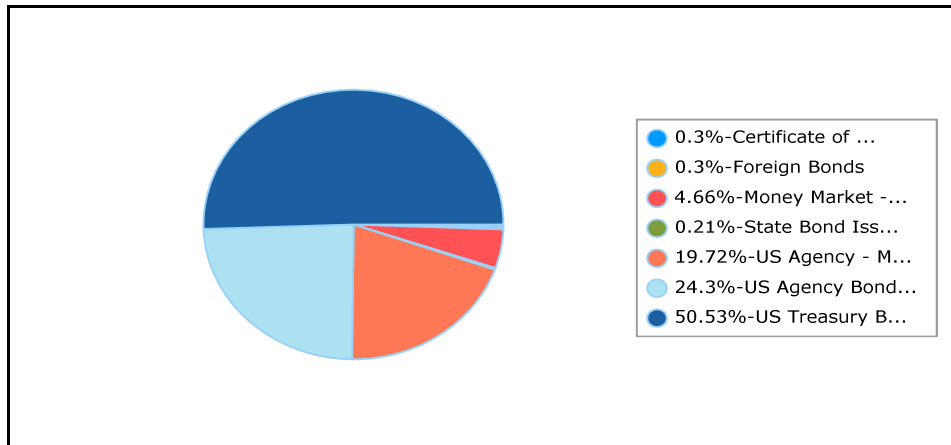


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

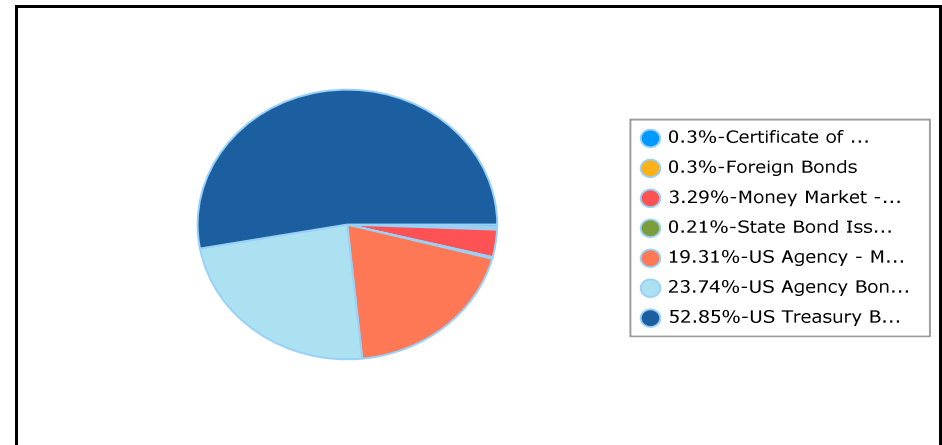
Begin Date: 1/31/2023, End Date: 2/28/2023

Asset Category	Market Value 1/31/2023	% of Portfolio 1/31/2023	Market Value 2/28/2023	% of Portfolio 2/28/2023
Certificate of Deposit	43,224,000	0.3	43,224,000	0.3
Foreign Bonds	42,948,409	0.3	42,856,755	0.3
Money Market - Mutual Funds	676,658,316	4.7	471,795,799	3.3
State Bond Issues	30,000,000	0.2	30,000,000	0.2
US Agency - MBS	2,865,955,435	19.7	2,766,197,784	19.3
US Agency Bonds	3,532,176,938	24.3	3,401,412,752	23.7
US Treasury Bonds / Notes	7,344,073,536	50.5	7,571,040,514	52.9
Total / Average	14,535,036,634	100.0	14,326,527,604	100.0

Portfolio Holdings as of 1/31/2023



Portfolio Holdings as of 2/28/2023

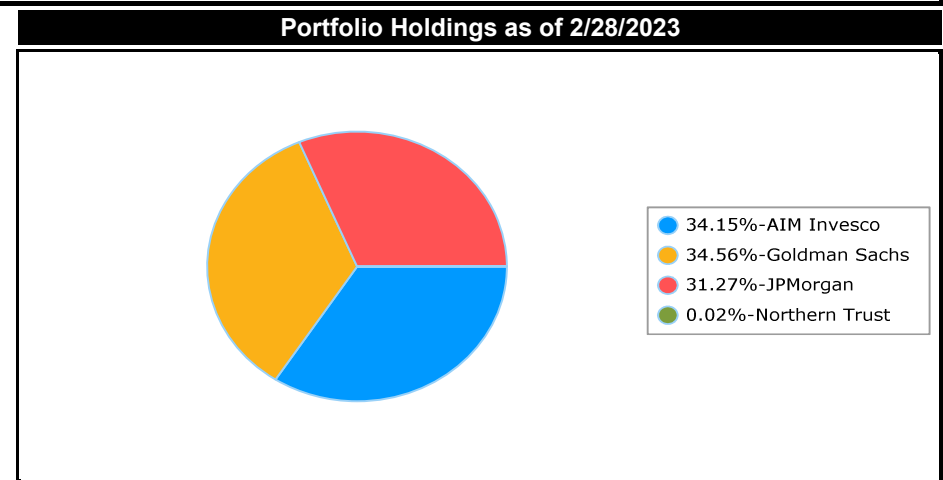
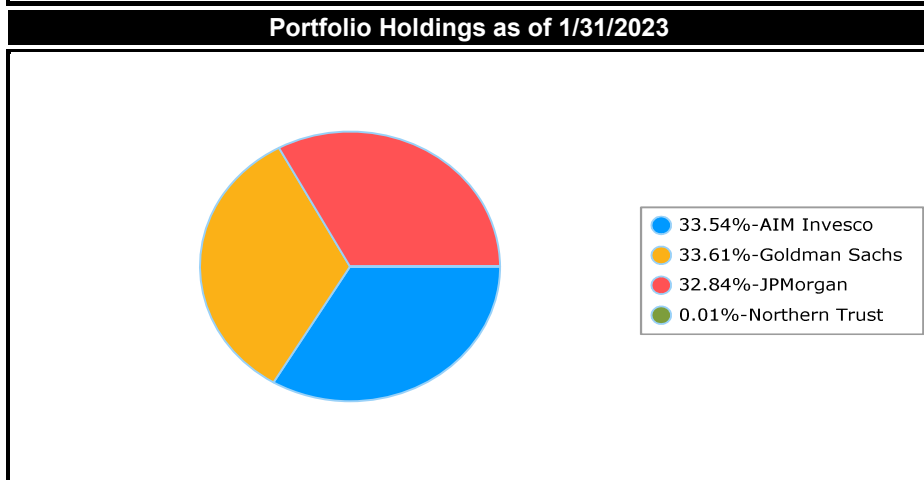




Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market*

Begin Date: 1/31/2023, End Date: 2/28/2023

Issuer Allocation				
Issuer	Market Value 1/31/2023	% of Portfolio 1/31/2023	Market Value 2/28/2023	% of Portfolio 2/28/2023
AIM Invesco	226,919,510	33.5	161,100,207	34.1
Goldman Sachs	227,447,962	33.6	163,055,779	34.6
JPMorgan	222,205,400	32.8	147,544,964	31.3
Northern Trust	85,444	0.01	94,848	0.02
Total / Average	676,658,316	100.0	471,795,799	100.0

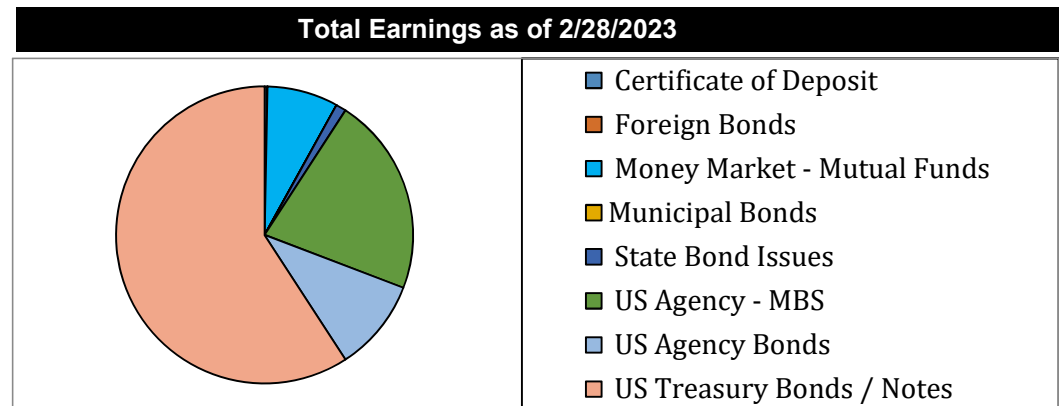


*Money market balances exclude funds from the American Rescue Plan Act (ARPA).



Office of the State Treasurer
Earnings by Asset Category
February 28, 2023

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	4.57%	73,248	-	73,248
Foreign Bonds	2.29%	-	-	-
Money Market - Mutual Funds	4.43%	1,839,197	-	1,839,197
State Bond Issues	2.70%	263,750	-	263,750
US Agency - MBS	1.87%	5,499,967	(360,612)	5,139,355
US Agency Bonds	0.72%	2,415,827	(24,189)	2,391,638
US Treasury Bonds / Notes	2.66%	14,052,126	-	14,052,126
Link Deposit (not active)		-		-
Total or Average	2.11%	24,144,115	(384,801)	23,759,314





Office of the State Treasurer
Investment Activity
February 28, 2023

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
T-Note 2.25 2/15/2027	912828V98	Cantor Fitzgerald	2/2/2023	2/3/2023	3.542	25,000,000	23,795,898	95.184	262,908	24,058,806
T-Note 1.5 1/31/2027	912828Z78	Bank of America - Merrill Lynch	2/2/2023	2/3/2023	3.570	25,000,000	23,089,844	92.359	3,108	23,092,951
T-Note 2.5 3/31/2027	91282CEF4	Wells Fargo	2/2/2023	2/3/2023	3.551	25,000,000	23,993,164	95.973	216,346	24,209,510
T-Note 2.375 5/15/2027	912828X88	Morgan Stanley	2/8/2023	2/9/2023	3.934	25,000,000	23,483,398	93.934	141,057	23,624,455
T-Note 2.75 4/30/2027	91282CEN7	Hilltop	2/8/2023	2/9/2023	3.937	25,000,000	23,855,469	95.422	191,816	24,047,285
T-Note 3.25 6/30/2027	91282CEW7	UMB Bank	2/8/2023	2/9/2023	3.920	25,000,000	24,330,078	97.320	89,779	24,419,857
T-Note 1.625 9/30/2026	912828YG9	Wells Fargo	2/21/2023	2/22/2023	4.286	25,000,000	22,800,781	91.203	161,830	22,962,612
T-Note 1.125 10/31/2026	91282CDG3	Bank of America - Merrill Lynch	2/21/2023	2/22/2023	4.302	25,000,000	22,319,336	89.277	88,570	22,407,906
T-Note 1.25 11/30/2026	91282CDK4	Stifel Nicolaus	2/21/2023	2/22/2023	4.294	25,000,000	22,376,953	89.508	72,115	22,449,069
T-Note 1.5 1/31/2027	912828Z78	Bank of America - Merrill Lynch	2/22/2023	2/23/2023	4.254	25,000,000	22,528,320	90.113	23,826	22,552,146
T-Note 1.25 12/31/2026	91282CDQ1	RBC	2/22/2023	2/23/2023	4.256	25,000,000	22,356,445	89.426	46,616	22,403,061
T-Note 1.875 2/28/2027	91282CEC1	Morgan Stanley	2/22/2023	2/23/2023	4.244	25,000,000	22,834,961	91.340	227,901	23,062,861
T-Note 2.625 5/31/2027	91282CET4	TD Securities	2/24/2023	2/27/2023	4.337	25,000,000	23,351,563	93.406	160,457	23,512,019
T-Note 3.25 6/30/2027	91282CEW7	Bank of America - Merrill Lynch	2/24/2023	2/27/2023	4.324	25,000,000	23,947,266	95.789	130,180	24,077,445
T-Note 2.625 5/31/2027	91282CET4	Morgan Stanley	2/27/2023	2/28/2023	4.309	25,000,000	23,378,906	93.516	162,260	23,541,166
T-Note 3.25 6/30/2027	91282CEW7	UMB Bank	2/27/2023	2/28/2023	4.302	25,000,000	23,968,750	95.875	132,424	24,101,174
						400,000,000	372,411,133		2,111,192	374,522,325
Sell										
FHLB 1.375 2/17/2023	3130AJ7E3	BNY Mellon Capital Markets	2/14/2023	2/15/2023	0.000	25,000,000	24,995,550	0	169,965	25,165,515
FHLB 1.375 2/17/2023	3130AJ7E3	Barclays Capital Inc	2/14/2023	2/15/2023	0.000	25,000,000	24,995,475	0	169,965	25,165,440
FHLB 1.375 2/17/2023	3130AJ7E3	BNY Mellon Capital Markets	2/14/2023	2/15/2023	0.000	25,000,000	24,995,550	0	169,965	25,165,515
FHLB 1.375 2/17/2023	3130AJ7E3	Barclays Capital Inc	2/14/2023	2/15/2023	0.000	25,000,000	24,995,475	0	169,965	25,165,440
						100,000,000	99,982,050		679,861	100,661,911
Matured										
T-Note 1.375 2/15/2023	912828Z86	Wells Fargo	2/15/2023	2/15/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
FFCB 1.45 2/21/2023	3133ELNW0	UMB Bank	2/21/2023	2/21/2023	0.000	10,000,000	10,000,000	0	0	10,000,000
FFCB 1.45 2/21/2023	3133ELNW0	Morgan Stanley	2/21/2023	2/21/2023	0.000	15,000,000	15,000,000	0	0	15,000,000
T-Note 1.5 2/28/2023	912828P79	UMB Bank	2/28/2023	2/28/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
						75,000,000	75,000,000		0	75,000,000
Net Change in Investments						225,000,000	197,429,083		1,431,331	198,860,414



Office of the State Treasurer
 Transactions by Security Type
 February 28, 2023

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total	
US Treasury Bonds and Notes											
T-Note 1.5 1/31/2027	912828Z78	Buy	2/3/2023	1/31/2027	3.570	25,000,000	23,089,844	92.359	3,108	23,092,951	
T-Note 2.25 2/15/2027	912828V98	Buy	2/3/2023	2/15/2027	3.542	25,000,000	23,795,898	95.184	262,908	24,058,806	
T-Note 2.5 3/31/2027	91282CEF4	Buy	2/3/2023	3/31/2027	3.551	25,000,000	23,993,164	95.973	216,346	24,209,510	
T-Note 2.375 5/15/2027	912828X88	Buy	2/9/2023	5/15/2027	3.934	25,000,000	23,483,398	93.934	141,057	23,624,455	
T-Note 2.75 4/30/2027	91282CEN7	Buy	2/9/2023	4/30/2027	3.937	25,000,000	23,855,469	95.422	191,816	24,047,285	
T-Note 3.25 6/30/2027	91282CEW7	Buy	2/9/2023	6/30/2027	3.920	25,000,000	24,330,078	97.320	89,779	24,419,857	
T-Note 1.125 10/31/2026	91282CDG3	Buy	2/22/2023	10/31/2026	4.302	25,000,000	22,319,336	89.277	88,570	22,407,906	
T-Note 1.25 11/30/2026	91282CDK4	Buy	2/22/2023	11/30/2026	4.294	25,000,000	22,376,953	89.508	72,115	22,449,069	
T-Note 1.625 9/30/2026	912828YG9	Buy	2/22/2023	9/30/2026	4.286	25,000,000	22,800,781	91.203	161,830	22,962,612	
T-Note 1.25 12/31/2026	91282CDQ1	Buy	2/23/2023	12/31/2026	4.256	25,000,000	22,356,445	89.426	46,616	22,403,061	
T-Note 1.5 1/31/2027	912828Z78	Buy	2/23/2023	1/31/2027	4.254	25,000,000	22,528,320	90.113	23,826	22,552,146	
T-Note 1.875 2/28/2027	91282CEC1	Buy	2/23/2023	2/28/2027	4.244	25,000,000	22,834,961	91.340	227,901	23,062,861	
T-Note 2.625 5/31/2027	91282CET4	Buy	2/27/2023	5/31/2027	4.337	25,000,000	23,351,563	93.406	160,457	23,512,019	
T-Note 3.25 6/30/2027	91282CEW7	Buy	2/27/2023	6/30/2027	4.324	25,000,000	23,947,266	95.789	130,180	24,077,445	
T-Note 2.625 5/31/2027	91282CET4	Buy	2/28/2023	5/31/2027	4.309	25,000,000	23,378,906	93.516	162,260	23,541,166	
T-Note 3.25 6/30/2027	91282CEW7	Buy	2/28/2023	6/30/2027	4.302	25,000,000	23,968,750	95.875	132,424	24,101,174	
						400,000,000	372,411,133		2,111,192	374,522,325	
Certificates of Deposits								6,519,000			
Total								378,930,133			



Office of the State Treasurer
Transactions by Broker
February 28, 2023

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Bank of America - Merrill Lynch											
T-Note 1.125 10/31/2026	91282CDG3	Buy	US Treasury Bonds / Notes	2/22/2023	10/31/2026	4.302	25,000,000	22,319,336	89.277	88,570	22,407,906.38
T-Note 1.5 1/31/2027	912828Z78	Buy	US Treasury Bonds / Notes	2/23/2023	1/31/2027	4.254	25,000,000	22,528,320	90.113	23,826	22,552,146.28
T-Note 1.5 1/31/2027	912828Z78	Buy	US Treasury Bonds / Notes	2/3/2023	1/31/2027	3.570	25,000,000	23,089,844	92.359	3,108	23,092,951.48
T-Note 3.25 6/30/2027	91282CEW7	Buy	US Treasury Bonds / Notes	2/27/2023	6/30/2027	4.324	25,000,000	23,947,266	95.789	130,180	24,077,445.19
							100,000,000	91,884,766		245,684	92,130,449.33
Cantor Fitzgerald											
T-Note 2.25 2/15/2027	912828V98	Buy	US Treasury Bonds / Notes	2/3/2023	2/15/2027	3.542	25,000,000	23,795,898	95.184	262,908	24,058,806.05
							25,000,000	23,795,898		262,908	24,058,806.05
Hilltop											
T-Note 2.75 4/30/2027	91282CEN7	Buy	US Treasury Bonds / Notes	2/9/2023	4/30/2027	3.937	25,000,000	23,855,469	95.422	191,816	24,047,285.05
							25,000,000	23,855,469		191,816	24,047,285.05
Morgan Stanley											
T-Note 1.875 2/28/2027	91282CEC1	Buy	US Treasury Bonds / Notes	2/23/2023	2/28/2027	4.244	25,000,000	22,834,961	91.340	227,901	23,062,861
T-Note 2.375 5/15/2027	912828X88	Buy	US Treasury Bonds / Notes	2/9/2023	5/15/2027	3.934	25,000,000	23,483,398	93.934	141,057	23,624,455
T-Note 2.625 5/31/2027	91282CET4	Buy	US Treasury Bonds / Notes	2/28/2023	5/31/2027	4.309	25,000,000	23,378,906	93.516	162,260	23,541,166
							75,000,000	69,697,266		531,217	70,228,482.43
RBC											
T-Note 1.25 12/31/2026	91282CDQ1	Buy	US Treasury Bonds / Notes	2/23/2023	12/31/2026	4.256	25,000,000	22,356,445	89.426	46,616	22,403,061
							25,000,000	22,356,445		46,616	22,403,061.33
Stifel Nicolaus											
T-Note 1.25 11/30/2026	91282CDK4	Buy	US Treasury Bonds / Notes	2/22/2023	11/30/2026	4.294	25,000,000	22,376,953	89.508	72,115	22,449,068.51
							25,000,000	22,376,953		72,115	22,449,068.51
TD Securities											
T-Note 2.625 5/31/2027	91282CET4	Buy	US Treasury Bonds / Notes	2/27/2023	5/31/2027	4.337	25,000,000	23,351,563	93.406	160,457	23,512,019.23
							25,000,000	23,351,563		160,457	23,512,019.23
UMB Bank											
T-Note 3.25 6/30/2027	91282CEW7	Buy	US Treasury Bonds / Notes	2/28/2023	6/30/2027	4.302	25,000,000	23,968,750	95.875	132,424	24,101,174.03
T-Note 3.25 6/30/2027	91282CEW7	Buy	US Treasury Bonds / Notes	2/9/2023	6/30/2027	3.920	25,000,000	24,330,078	97.320	89,779	24,419,857.14
							50,000,000	48,298,828		222,203	48,521,031.17
Wells Fargo											
T-Note 1.625 9/30/2026	912828YG9	Buy	US Treasury Bonds / Notes	2/22/2023	9/30/2026	4.286	25,000,000	22,800,781	91.203	161,830	22,962,611.61
T-Note 2.5 3/31/2027	91282CEF4	Buy	US Treasury Bonds / Notes	2/3/2023	3/31/2027	3.551	25,000,000	23,993,164	95.973	216,346	24,209,510.21
							50,000,000	46,793,945		378,177	47,172,121.82
Total Securities							400,000,000	372,411,133		2,111,192	374,522,324.92



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 February 28, 2023

Fiscal Year to Date								
Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base - Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	563,573	133,333	430,240	322.68%	34,060,123	40,000,000	(5,939,877)	-14.85%
Foreign Bonds	416,330	666,667	-250,337	-37.55%	33,770,738	35,000,000	(1,229,262)	-3.51%
Money Market Mutual Funds	11,584,651	11,333,333	251,318	2.22%	371,770,848	600,000,000	(228,229,152)	-38.04%
Municipal (Redeemed 8/1/22)	93,600	0	93,600		0	0	0	
State of OK Bonds	595,000	333,333	261,667	78.50%	30,000,000	30,000,000	0	0.00%
US Agency - MBS	31,787,051	26,666,667	5,120,385	19.20%	2,179,738,986	2,200,000,000	(20,261,014)	-0.92%
US Agency Bonds	8,941,682	6,000,000	2,941,682	49.03%	2,680,282,670	2,700,000,000	(19,717,330)	-0.73%
US Treasury Bonds / Notes	64,749,630	78,866,667	-14,117,037	-17.90%	5,965,911,862	5,395,000,000	570,911,862	10.58%
Total or Average	118,731,517	124,000,000	(5,268,483)	-4.25%	11,295,535,227	11,000,000,000	295,535,227	2.69%

The Treasurer had estimated earnings to the Board of Equalization for Fiscal Year 2023. The amount estimated was \$186,000,000. 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
February 28, 2023

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
February 28, 2023

	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	-0.96%	-0.74%
Securities, Agency Directed Langston University	-2.87%	7.16%
Benchmark Merrill Lynch, US 1 Year T-Bill	0.12%	1.14%

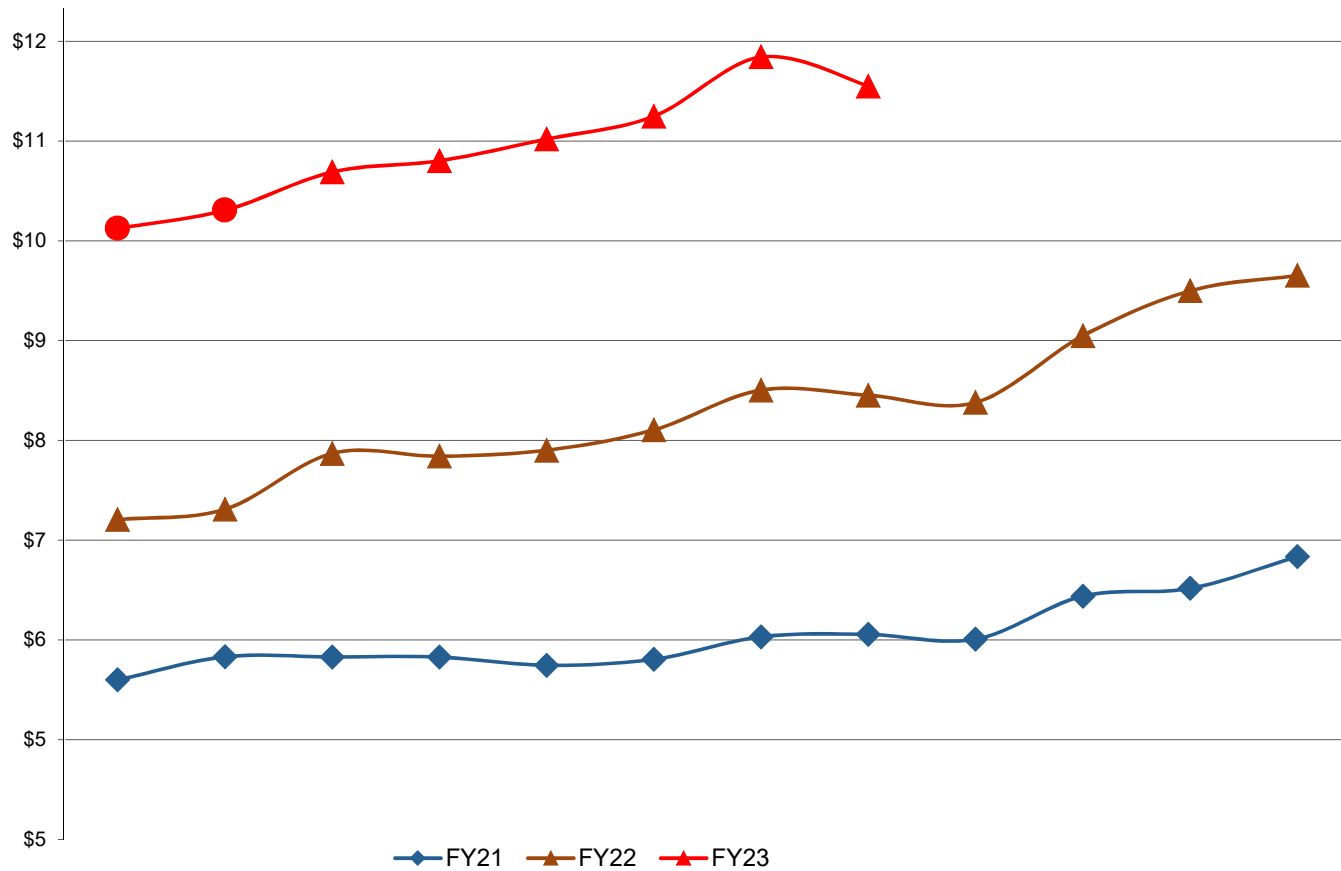
Analysis by Northern Trust Company

Represents dollar-weighted and time-weighted rates of return



Office of the State Treasurer
General Revenue Fund, 36 Month Investable Base (Billions)
February 28, 2023

\$11,295,535,227
Monthly Investable Base





Office of the State Treasurer
Banking, Custody, and other Fees
February 28, 2023

Depository Bank	Tax ID Number	City	State	Amount
BancFirst	73-1332918	OKC	Oklahoma	86
Federal Reserve Bank	44-0545874	Kansas City	Kansas	1,159
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	33,255
Total				34,500

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%	24,071
JPMorgan Securities	23-2694160	0.180%	22,041
Goldman Sachs	06-1287410	0.110%	14,891
BOSC Inc	73-1275307	0.070%	9,476

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 \$ 13,864. 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 the first two quarters total to 22,500.



AGENCY-DIRECTED INVESTMENTS

February 2023

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
 February 28, 2023

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
ARPA Funding				
JPMorgan MM	1,123,263,304	1,123,263,304	1,123,263,304	0.61
US Agency Bonds	175,000,000	171,420,662	174,817,522	0.09
US Treasury	575,000,000	559,495,883	573,554,748	0.30
Total, ARPA Funding	1,873,263,304	1,854,179,849	1,871,635,574	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,030,019	371,159	0.33
Investment Co of America A	16,849	716,907	371,249	0.33
Washington Mutual Fund A	17,405	898,248	371,270	0.34
Northern Trust - Agency Fund	1,673	1,673	1,673	0.00
Total / Average	52,426	2,646,847	1,115,351	1.00
Report Total	1,873,315,730	1,856,826,696	1,872,750,925	



Office of the State Treasurer
State Agency Directed by Broker
February 28, 2023

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
State Agency Directed by Security Type
February 28, 2023

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
 Assets Under Management
 February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	2.0405	1	84,729,393
2118506	8185F	Corporation Commission	2.0405	1	25,254,352
2137001	8370A	OIFA	2.0405	1	17,089,138
2138503	8385C	Oklahoma Insurance Department	2.0405	1	4,689,714
2139101	8391A	Multiple Injury Trust Fund	2.0405	1	25,050,258
2141001	8410A	Commissioners of the Land Office	2.0405	1	103,387,817
2142001	8420A	Langston University	2.0405	1	21,063,242
2143500	79901	Oklahoma Lottery Commission	2.0405	1	17,034,290
2143501	8435A	Oklahoma Lottery Commission	2.0405	1	7,303,935
2147704	8477D	Oklahoma Bureau of Narcotics	2.0405	1	9,768,533
2151500	79901	OPERS	2.0405	1	3,156,811
2151501	8515A	OPERS	2.0405	1	1,118,086
2151502	8515B	OPERS	2.0405	1	8,826
2151503	8515C	OPERS	2.0405	1	97,526
2151504	8515D	OPERS	2.0405	1	2,393,099
2151505	8515E	OPERS	2.0405	1	41,583
2151506	8515F	OPERS	2.0405	1	19,937
2151507	8515G	OPERS	2.0405	1	8,358
2151508	8515H	OPERS	2.0405	1	1,113
2153001	8530A	Panhandle State University	2.0405	1	4,201,533
2155701	8557A	OK Police Pension	2.0405	1	22,499,508
2169502	8695B	Tax Commission	2.0405	1	442,406,708
2169505	8695E	Tax Commission	2.0405	1	591,016
2169520	8695T	Tax Commission	2.0405	1	(118,528)
2169521	8695U	Tax Commission	2.0405	1	74,107,779
2174007	8740G	State Treasurer	2.0405	1	685,549
2183006	8830F	DHS - CSED	2.0405	1	15,412,026
7200039	20000	Oklahoma Boll Weevil Eradication	2.0405	1	4,084,811
7200131	79901	Department of Corrections	2.0405	1	17,928,810
7200320	20000	Department of Wildlife	2.0405	1	5,544,565
7200359	20000	OERB	2.0405	1	30,705,977
7200370	20000	OIFA	2.0405	1	979,037
7200391	20000	Multiple Injury Trust Fund	2.0405	1	99,550
7200410	20000	Commissioners of the Land Office	2.0405	1	411,929
7200435	20000	Oklahoma Lottery Commission	2.0405	1	25,966,052
7200515	20000	OPERS	2.0405	1	298,071
7200588	20000	Real Estate Commission	2.0405	1	3,110,139
7200830	20000	Department of Human Services	2.0405	1	166,450
7201825	20100	University Hospitals Authority	2.0405	1	2,799,448
7205090	20500	OMES Risk Management Division/DSC	2.0405	1	36,071,218
7205131	79901	Department of Corrections	2.0405	1	1,305,183
7205204	20500	JM Davis Arms & Historical Museum	2.0405	1	16,089

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205320	20500	Department of Wildlife	2.0405	1	1,176,370
7205359	20500	Sustaining OK Energy Resources	2.0405	1	6,884,958
7205435	20500	Oklahoma Lottery Commission	2.0405	1	157,005
7205515	20500	OPERS	2.0405	1	204,318
7205563	20500	OK Bd for Private Vocational Schools	2.0405	1	163,339
7205630	20500	Oklahoma Department of Securities	2.0405	1	1,372,895
7205807	20500	Oklahoma Health Care Authority	2.0405	1	1,963,817
7210270	21000	State Election Board	2.0405	1	2,199,232
7210320	21000	Department of Wildlife	2.0405	1	5,921,100
7210350	21000	Oklahoma Historical Society	2.0405	1	30
7210400	21000	Office of Juvenile Affairs	2.0405	1	9,137
7210410	21000	Commissioners of the Land Office	2.0405	1	134,424
7210515	21000	OPERS	2.0405	1	814,358
7210570	21000	State Board of Licensure for Professional Engineers & Land	2.0405	1	325,356
7210588	21000	Real Estate Commission	2.0405	1	379,556
7215270	21500	State of Oklahoma Election Board - HAVA	2.0405	1	9,307,246
7215320	21500	Department of Wildlife	2.0405	1	4,235,272
7215566	21500	Tourism & Recreation Department	2.0405	1	3,198,179
7215585	21500	Department of Public Safety	2.0405	1	1,500,707
7215670	21500	JD McCarty Center	2.0405	1	742,461
7215825	215000	University Hospitals Authority	2.0405	1	1,786,692
7216805	21600	Department of Rehabilitation Services	2.0405	1	946,917
7220320	22000	Dept of Wildlife Conservation	2.0405	1	5,978,756
7220570	22000	OSB of Licensure for Professional Engineers and Land Survr	2.0405	1	305,305
7220585	22000	Department of Public Safety	2.0405	1	4,865,760
7220830	22000	Department of Human Services	2.0405	1	10,020
7225040	22500	Department of Agriculture	2.0405	1	314,250
7225830	22500	Department of Human Services	2.0405	1	2,596,762
7230220	23000	Oklahoma Crime Victims Compensation	2.0405	1	1,490,634
7230345	23000	Department of Transportation	2.0405	1	7,948,015
7230695	23000	Tax Commission	2.0405	1	891,194
7230807	23000	Health Care Authority	2.0405	1	62,725
7235605	23500	Regents for Higher Education	2.0405	1	9,466,746
7240807	24000	Health Care Authority	2.0405	1	61,670,379
7240830	24000	Oklahoma Human Services	2.0405	1	15,787,812
7244090	24400	OMES Dept of Central Services	2.0405	1	683,128
7245807	24500	Health Care Authority	2.0405	1	18,325,599
7255090	25500	Department of Central Services	2.0405	1	1,217,520
7255585	25500	Oklahoma Dept of Public Safety	2.0405	1	41,649
7260090	26000	OMES Risk Management Division	2.0405	1	5,839,298
7265090	26500	OMES- Risk Mgmt	2.0405	1	46,982
7275740	27500	OST - SEED	2.0405	1	14,603
7280090	28000	OMES DCS Property Distribution	2.0405	1	552,693

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7280131	79901	Department of Corrections	2.0405	1	5,612,589
7280345	28000	Department of Transportation	2.0405	1	2,056,114
7285345	28500	Department of Transportation	2.0405	1	162,104,007
7295090	27000	Emergency & Transportation	2.0405	1	8,643,463
7296150	29600	University of Science & Arts	2.0405	1	42
7303000	30300	Tobacco Litigation Escrow Fund	2.0405	1	30,804
7360566	36000	Tourism & Recreation Department	2.0405	1	6,497,915
7401105	40100	OCIA - NACEA Construction Series 2018B	2.0405	1	852
7403292	40300	Oklahoma Department of Environmental Quality	2.0405	1	743,807
7405220	40500	District Attorneys Council	2.0405	1	2,266,648
7408105	40800	OCIA	2.0405	1	1,175
7409105	40900	OCIA - NACEA Revenue Series 2018B	2.0405	1	60
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	2.0405	1	837
7412105	41200	OCIA	2.0405	1	3,279
7415105	41500	OCIA - DOC Construction Series 2018D	2.0405	1	11,741,811
7416000	41600	OSF - Oil Overcharge	2.0405	1	299,346
7416105	41600	OCIA - DOC Revenue Series 2018D	2.0405	1	2,142
7416160	41600	Department of Commerce	2.0405	1	3,149,244
7419105	41900	OCIA	2.0405	1	2,217,971
7420105	42000	OCIA - Construction Series 2019A	2.0405	1	1,175,083
7424105	42400	OCIA - Revenue Series 2019A	2.0405	1	496
7426000	42600	OSF - Oil Overcharge	2.0405	1	2,501,189
7426160	42600	Department of Commerce	2.0405	1	15,830,950
7427105	42700	OCIA - Construction Series 2019B	2.0405	1	55,506
7428105	42800	OCIA Endowed Chairs Fund	2.0405	1	2,090
7430010	43000	Oklahoma State University	2.0405	1	2,437,744
7430011	43000	Oklahoma State University	2.0405	1	2,920,947
7430012	43000	Oklahoma State University	2.0405	1	2,996,397
7430013	43000	Oklahoma State University	2.0405	1	2,716,878
7430014	43000	Oklahoma State University	2.0405	1	2,971,074
7430015	43000	Oklahoma State University	2.0405	1	2,742,625
7430016	43000	Oklahoma State University	2.0405	1	241,844
7430100	43000	Cameron University	2.0405	1	1,398,709
7430420	43000	Langston University	2.0405	1	156,865
7430461	43000	Rogers State College	2.0405	1	1,907,851
7430505	43000	Northwestern Oklahoma State University	2.0405	1	408,210
7430530	60000	Panhandle State University	2.0405	1	9,415
7430665	43000	Southwestern Oklahoma State University	2.0405	1	1,137,274
7430760	43000	University of Oklahoma	2.0405	1	25,985,689
7430770	43000	OUHSC	2.0405	1	90,649,630
7430773	43000	Oklahoma State University	2.0405	1	3,392,563
7434105	43400	OCIA	2.0405	1	19,767
7436000	43600	OSF - Oil Overcharge	2.0405	1	2,743

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7436105	43600	OCIA	2.0405	1	225,730
7437105	43700	OCIA	2.0405	1	1,177,098
7438105	43800	OCIA	2.0405	1	729
7439105	43900	OCIA Series 2020A Rev Fund	2.0405	1	3,856
7442105	44200	OCIA	2.0405	1	2,895
7443105	44300	OCIA	2.0405	1	382,089
7444105	44400	OCIA 2017C Series	2.0405	1	69
7444835	44400	Water Resources Board	2.0405	1	9,207,743
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	2.0405	1	1,537
7445835	44500	Water Resources Board	2.0405	1	5,226,175
7447105	44700	2017A Revenue Fund	2.0405	1	308
7450105	45000	OCIA Series 2020B	2.0405	1	2,291
7452105	45200	OCIA Series 2020D	2.0405	1	165
7453105	45300	OCIA Series 2020D	2.0405	1	2,598,136
7454105	45400	OCIA Series 2020E	2.0405	1	266,761
7455105	45500	OCIA	2.0405	1	734
7455160	45500	Department of Commerce	2.0405	1	155,100
7456105	45600	OCIA Series 2020E	2.0405	1	106
7458105	45800	OCIA Series 2020C	2.0405	1	1,274
7459105	45900	OCIA Endowed Chairs 2021	2.0405	1	2,357
7460100	46000	Cameron University	2.0405	1	77,810
7460105	46000	OCIA (TIFIA/ODOT 2022)	2.0405	1	9,316
7463105	46300	OCIA (Conservation-2022A)	2.0405	1	17,712,733
7464105	46400	OCIA	2.0405	1	193,821
7465105	46500	OCIA (Conservation-2022A)	2.0405	1	257
7466105	46600	OCIA (National Guard Museum 2022B)	2.0405	1	45,524,543
7467105	46700	OCIA (National Guard Museum 2022B)	2.0405	1	105
7468105	46800	OCIA ODVA-2022C	2.0405	1	31,344,418
7469105	46900	OCIA ODVA-2022C	2.0405	1	68
7470010	47000	Oklahoma State University Capital Bond Project	2.0405	1	1,593,358
7471835	47100	Water Resources Board	2.0405	1	653,681
7472835	47200	Water Resources Board	2.0405	1	88,320,707
7473835	47300	Water Resources Board	2.0405	1	47,170,818
7475750	47500	Tulsa Community College	2.0405	1	6,155
7476760	47600	University of Oklahoma	2.0405	1	5,425,690
7479010	47900	Oklahoma State University Capital Bond Project	2.0405	1	568,896
7485010	48500	OKLAHOMA STATE UNIVERSITY	2.0405	1	35,928
7486010	48600	OKLAHOMA STATE UNIVERSITY	2.0405	1	3,041,452
7487010	48700	OKLAHOMA STATE UNIVERSITY	2.0405	1	1,188,386
7488105	48800	OCIA	2.0405	1	14,775
7490010	49000	Oklahoma State University	2.0405	1	49,020
7490013	49000	Oklahoma State University	2.0405	1	22,235
7490015	49000	Oklahoma State University	2.0405	1	1,421

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7490270	49000	Oklahoma State Election Board	2.0405	1	18
7490760	49000	University of Oklahoma	2.0405	1	1,094,619
7490773	49000	Oklahoma State University	2.0405	1	57,549
7491220	49100	District Attorneys Council	2.0405	1	1,781,156
7497835	49700	Water Resources Board	2.0405	1	26,550,324
7511410	8410A	Commissioners of the Land Office	2.0405	1	577,572
7512410	8410A	Commissioners of the Land Office	2.0405	1	757,695
7513410	8410A	Commissioners of the Land Office	2.0405	1	2,695,198
7600010	60000	Oklahoma State University	2.0405	1	5,371,079
7600100	60000	Cameron University	2.0405	1	1,109,806
7600120	60000	University of Central Oklahoma	2.0405	1	4,496,907
7600150	60000	University of Science & Arts	2.0405	1	373,567
7600230	60000	East Central University	2.0405	1	1,106,460
7600420	60000	Langston University	2.0405	1	1,358,697
7600485	60000	Northeastern State University	2.0405	1	2,234,553
7600490	60000	Northern Oklahoma College	2.0405	1	548,354
7600505	60000	Northwestern Oklahoma State University	2.0405	1	2,396,741
7600530	60000	Panhandle State University	2.0405	1	238,158
7600660	60000	Southeastern Oklahoma State University	2.0405	1	166,541
7600665	60000	Southwestern Oklahoma State University	2.0405	1	3,181,231
7600760	60000	University of Oklahoma	2.0405	1	6,814,403
7650010	65000	Oklahoma State University	2.0405	1	2,770,151
7650100	65000	Cameron University	2.0405	1	735,595
7650120	65000	University of Central Oklahoma	2.0405	1	2,315,696
7650150	65000	University of Science & Arts	2.0405	1	250,165
7650230	65000	East Central University	2.0405	1	963,949
7650420	65000	Langston University	2.0405	1	772,644
7650485	65000	Northeastern State University	2.0405	1	730,870
7650490	65000	Northern Oklahoma College	2.0405	1	1,987,976
7650505	65000	Northwestern Oklahoma State University	2.0405	1	599,660
7650530	65000	Panhandle State University	2.0405	1	131,375
7650660	65000	Southeastern Oklahoma State University	2.0405	1	128,728
7650665	65000	Southwestern Oklahoma State University	2.0405	1	1,037,358
7650760	65000	University of Oklahoma	2.0405	1	2,047,550
7700040	70000	Department of Agriculture	2.0405	1	11,259,768
7700041	70000	Western Oklahoma State College	2.0405	1	365,451
7700131	79901	Department of Corrections	2.0405	1	29,194,347
7700240	70000	Eastern Oklahoma State College	2.0405	1	2,490,787
7700461	70000	Rogers State College	2.0405	1	8,188,295
7700490	70000	Northern Oklahoma College	2.0405	1	4,974,677
7700633	70000	Oklahoma City Community College	2.0405	1	8,974,732
7700660	70000	Southeastern Oklahoma State University	2.0405	1	5,231,198
7700760	70000	University of Oklahoma	2.0405	1	140,110,149

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7700830	70000	Department of Human Services	2.0405	1	1,122,295
7701010	70100	Oklahoma State University	2.0405	1	5,424,673
7701150	70100	University of Science & Arts	2.0405	1	3,320,767
7701165	70100	Connors State College	2.0405	1	1,194,078
7701400	70100	Office of Juvenile Affairs	2.0405	1	5,587
7701480	70100	Northeasten Oklahoma A&M College	2.0405	1	491,199
7701530	70100	Panhandle State University	2.0405	1	123,868
7701605	70100	Regents for Higher Education	2.0405	1	33,189,765
7701650	70100	Department of Veteran Affairs	2.0405	1	980,059
7701770	70100	OUHSC	2.0405	1	442,809,607
7701805	70100	Department of Rehabilitation Services	2.0405	1	182,157
7701865	70100	OK Workers' Comp Commission	2.0405	1	5,210,591
7702120	70200	University of Central Oklahoma	2.0405	1	16,289,031
7702650	70200	Department of Veteran Affairs	2.0405	1	767,359
7703650	70300	Department of Veteran Affairs	2.0405	1	821,964
7704120	70400	University of Central Oklahoma	2.0405	1	880,305
7704650	70400	Department of Veteran Affairs	2.0405	1	1,069,332
7704865	70400	OK Workers' Comp Commission	2.0405	1	46,405
7705505	70500	Northwestern Oklahoma State University	2.0405	1	2,283,951
7705650	70500	Department of Veteran Affairs	2.0405	1	1,236,318
7705675	70500	Self Insurance Guaranty Fund	2.0405	1	2,319,384
7705865	70500	OK Workers' Comp Commission	2.0405	1	43,875
7706452	70600	Community Mental Health Center Rep Payee Account	2.0405	1	8,621
7706650	70600	Department of Veteran Affairs	2.0405	1	249,410
7706750	70600	Tulsa Community College	2.0405	1	5,068,196
7706865	70600	OK Workers' Comp Commission	2.0405	1	180,208
7707452	70700	Central Oklahoma CMHC Rep Payee Account	2.0405	1	84,502
7707585	70700	Department of Public Safety	2.0405	1	6,299,744
7707605	70700	Regents for Higher Education	2.0405	1	137,810,354
7707650	70700	Department of Veteran Affairs	2.0405	1	517,937
7707865	70700	OK Workers' Comp Commission	2.0405	1	248,133
7708108	70800	Carl Albert State College	2.0405	1	2,630,137
7708605	70800	Regents for Higher Education	2.0405	1	254,825
7709605	70900	Regents for Higher Education	2.0405	1	5,316,233
7710350	71000	Oklahoma Historical Society	2.0405	1	1,324,954
7710452	71000	Oklahoma Department of Mental Health	2.0405	1	1,551,901
7710605	71000	Regents for Higher Education	2.0405	1	5,081,048
7711185	8740G	Corporation Commission	2.0405	1	65,990,621
7711420	71100	Langston University	2.0405	1	14,328
7711452	71100	Griffin Memorial Hospital Rep Payee	2.0405	1	69,871
7711605	71100	Regents for Higher Education	2.0405	1	752,145
7712605	71200	Regents for Higher Education	2.0405	1	125,582
7713605	71300	Regents for Higher Education	2.0405	1	14,518,878

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
February 28, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7714605	71400	Regents for Higher Education	2.0405	1	15,629,158
7715605	71500	Regents for Higher Education	2.0405	1	993,224
7718605	71800	Regents for Higher Education	2.0405	1	13,309,884
7719605	71900	Regents for Higher Education	2.0405	1	40,221
7723623	72300	Seminole State College	2.0405	1	1,543,767
7725100	72500	Cameron University	2.0405	1	1,183,944
7730230	73000	East Central University	2.0405	1	6,736,394
7730830	73000	Department of Human Services	2.0405	1	244,955
7740605	74000	Regents for Higher Education	2.0405	1	4,036,571
7741241	74100	Redlands Community College	2.0405	1	2,319,258
7745605	74500	Regents for Higher Education	2.0405	1	497,005
7747470	74700	Murray State College	2.0405	1	3,489,160
7750350	75000	Oklahoma Historical Society	2.0405	1	219,730
7750531	75000	Rose State College	2.0405	1	13,246,732
7751485	75100	Northeastern State University	2.0405	1	16,757,191
7752485	75200	Northeastern State University	2.0405	1	3,096,781
7765665	76500	Southwestern Oklahoma State University	2.0405	1	1,170,616
7790041	79000	Western Oklahoma State College	2.0405	1	15,379
7790470	79000	Murray State College	2.0405	1	1
7790490	79000	Northern Oklahoma College	2.0405	1	1,470
7805370	80500	OIFA	2.0405	1	110
7847740	84700	OSF Building Project Fund	2.0405	1	7,826
7851740	85100	OCIA	2.0405	1	8,879,746
7853740	85300	Oklahoma 2010b GO Sinking Fund	2.0405	1	16,743
7854740	85400	OCIA Endowed Chair Fund 2010	2.0405	1	5,734,310
7862740	86200	OCIA 2013	2.0405	1	806,706
7910467	91000	OSF Escrow Fund	2.0405	1	187,181
7920605	92000	Regents for Higher Education	2.0405	1	52,479,843
State Agency, Investable Base					3,030,992,377
State of Oklahoma, Investable Base					11,295,535,227
Assets Under Management					14,326,527,604