



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

July 2022

Treasurer's Mission Statement

The mission of the Office of the State Treasurer is to serve the people of Oklahoma by providing sound banking and investment services, reuniting individuals and businesses with their unclaimed property, and promoting economic opportunities in a fiscally responsible and efficient manner while adhering to the highest professional and ethical standards.



OKLAHOMA STATE TREASURER RANDY MCDANIEL

To the People of Oklahoma:

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

Market Conditions

The yield curve reflected an inversion during the month, which can signal a higher possibility of a recession. An “inversion” of the curve is when the shorter dated of the pair yields more than the longer one. At end of July, the 2-year treasury returned 2.89% in comparison to the 10-year at 2.65%. In comparison to the previous month, the 2-year and 10-year treasuries were yielding 2.96% and 3.02%, respectively.

The stock market had a much better performance than in June, with the S&P 500 index ending the month with its best return since November 2020. The S&P came in at 9.1% for the month and 13.3% for the year and according to ABC News “A rebound in technology stocks, big retailers and other companies that rely on direct consumer spending helped power the index’s broad gains.” The Dow Jones and Nasdaq ended the month at 6.7% and 12.3%, respectively.

On July 27 the Federal Reserve increased the benchmark federal funds rate by 0.75% to a range between 2.25% and 2.50%. The Wall Street Journal reported that “the central bank has raised rates since March as much as it did between 2015 and 2018 and returned the fed-funds rate to a level last seen three years ago, before a slowing economy led the Fed to cut rates slightly. Officials slashed them to near zero in March 2020, when the Covid-19 pandemic raced around the world.”

Economic Developments

The number of jobs created in June were reported at 372,000 and unemployment remained static at 3.6%. Payroll numbers were downwardly revised by 6,000 in May, along with April dropping to 368,000 from 436,000. According to CNBC, “By sector, education and health services led job creation, with 96,000 hires, while professional and business services added 74,000 positions. Other contributors included leisure and hospitality (67,000), health care (57,000), and transportation and warehousing (36,000).” Overall, the economy is still down about 500,00 jobs from before the pandemic. Although private sector employers have more than made up for pandemic losses, the government is still down 664,000 employees from early 2020, according to the Washington Post.

The consumer price index (CPI) jumped to an annualized 9.1% and rose at the quickest pace since November 1981, as reported by the Labor Department. Major contributors to the CPI gain were gasoline prices, increasing 11.2% from the previous month, along with shelter and food prices. Excluding volatile food and energy components, core prices increased by 5.9%. The producer price index (PPI) gained 11.3% from a year ago and core PPI rose 6.4% on a 12-month basis.

Retail sales beat expectations increasing in June by 1%, but the previous month was downwardly revised by 0.1%. Core retail sales, which exclude automobiles, gasoline, building materials and food services, gained 0.8% after declining 0.3% in May.

The National Association of Realtors (NAR) reported that the median existing home sales price rose to \$416,000 in June. The sales price reflected an annualized gain of 13.4% and the highest price since NAR began keeping records in 1999. According to the Wall Street Journal, “homes are still selling quickly, suggesting that

demand remains resilient for now. Properties remained on the market 14 days in June, the fewest in records going back to 2011. The inventory of homes for sale has increased but remains low with a three-month supply of unsold homes. Total inventory at the end of June stood at nearly 1.26 million units, a 9.6% increase from May.”

Real gross domestic product (GDP) decreased at an annual rate of 0.9% in the second quarter of 2022, according to the Bureau of Economic Analysis. In the first quarter, real GDP decreased 1.6%. The Wall Street Journal said “Inventories- specifically, the pace of restocking- accounted for much of the decline in the second quarter, subtracting 2.01 percentage point from GDP. A shift in consumer spending away from goods and back toward services, and rising prices cutting into people’s buying power, left many companies with stockpiles of products they are now discounting to unload.”

Portfolio Commentary: Performance, Diversification, and Strategy

The State Treasurer’s portfolio yielded 1.42% in July with a weighted average maturity of 1,005 days. The total assets under management were \$13.1 billion, in comparison to \$10.3 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 25%. U.S. treasuries represented 40% of assets, money market mutual funds were 6% and certificates of deposit were 1%. State bond issues, foreign bonds and municipals totaled 1% and comprised the balance of funds invested. In keeping with the state’s statutory investment objectives, the portfolio strategy continues to seek safety, liquidity and return on investment, in that order. Laddered bond maturities and a buy-and-hold strategy were utilized. Market observation for investment opportunities were considered to maximize income within investment parameters and rising interest rates.

Collateralization

All funds under the control of this office requiring collateralization were secured at rates ranging from 100% to 110%, depending on the type of investment.

Payments, Fees, and Commissions

Securities were purchased or sold utilizing competitive bidding. Bank fees and money market mutual fund operating expenses are detailed in the attached pages, as is the earnings split between the State Treasurer and the master custodian bank on securities lending income.

Total Funds Invested

Funds available for investment, at market value, include the State Treasurer’s investments at \$10,010,636,817 and State Agency balances in OK Invest at \$3,117,652,555 for a total of \$13,128,289,372.

Best regards,



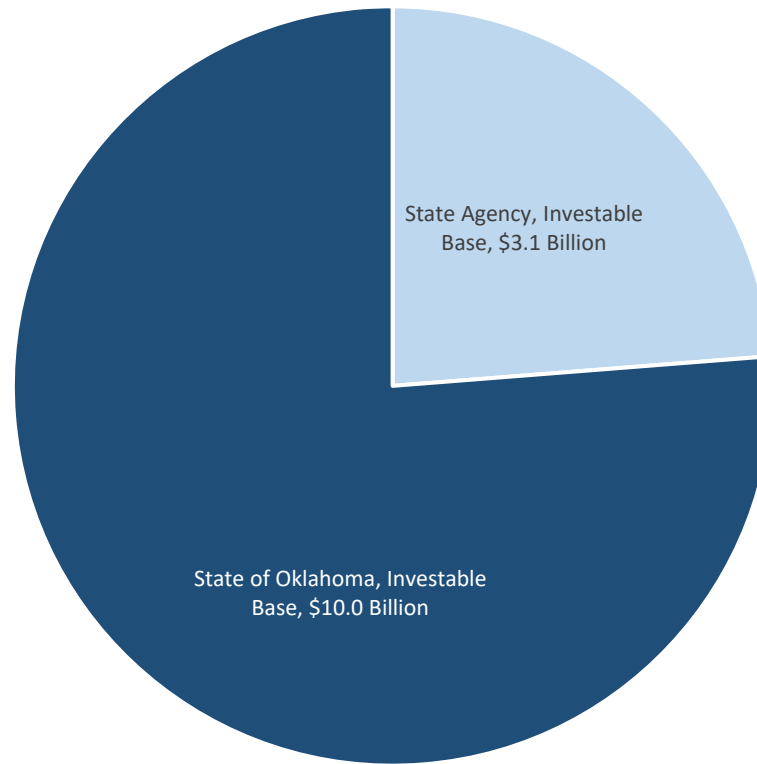
RANDY MCDANIEL
STATE TREASURER

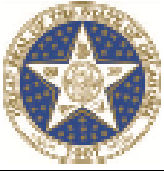
cc: The Honorable Kevin Stitt, Governor
The Honorable Greg Treat, President Pro Tempore
The Honorable Charles McCall, Speaker of the House
The Honorable John O’Connor, Attorney General
The Honorable Cindy Byrd, State Auditor and Inspector



Office of the State Treasurer
Distribution of Assets Under Management
July 31, 2022

\$13.1 Billion





Office of the State Treasurer
Portfolio Composition
July 31, 2022

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	46,524,000	46,524,000	46,524,000	0.3	1.57%	69
Foreign Bonds	26,000,000	25,629,044	26,000,000	0.2	1.25%	399
Money Market - Mutual Funds	776,114,836	776,114,836	776,114,836	5.8	1.56%	1
Municipal Bonds	8,000,000	8,000,000	8,000,000	0.1	0.38%	366
State Bond Issues	30,000,000	30,000,000	30,000,000	0.2	1.65%	1,524
US Agency - MBS	3,373,330,441	3,247,027,885	3,423,685,206	25.4	1.88%	2,115
US Agency Bonds	3,676,425,000	3,588,417,579	3,697,232,974	27.4	0.38%	446
US Treasury Bonds / Notes	5,550,000,000	5,406,576,028	5,492,241,634	40.6	1.81%	840
Total / Average	13,486,394,277	13,128,289,372	13,499,798,650	100.0	1.42%	1,005

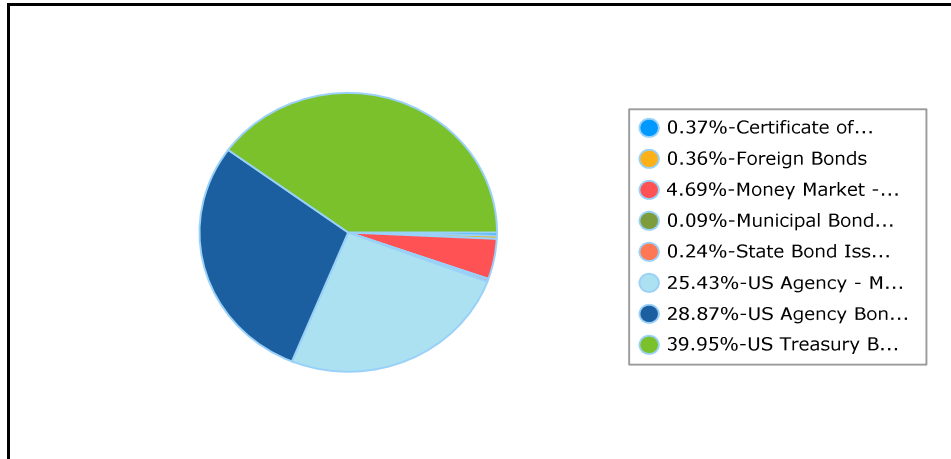


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

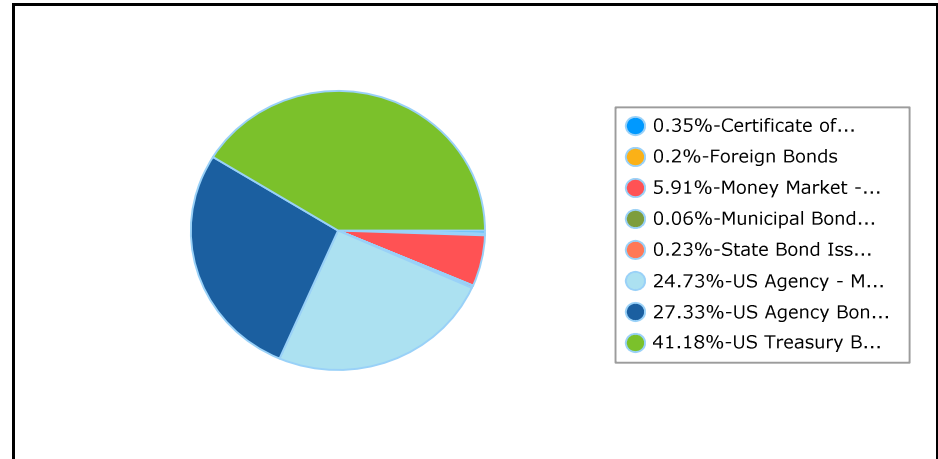
Begin Date: 6/30/2022, End Date: 7/31/2022

Asset Category	Market Value 6/30/2022	% of Portfolio 6/30/2022	Market Value 7/31/2022	% of Portfolio 7/31/2022
Certificate of Deposit	46,524,000	0.4	46,524,000	0.4
Foreign Bonds	45,575,741	0.3	25,629,044	0.2
Money Market - Mutual Funds	594,824,884	4.7	776,114,836	5.9
Municipal Bonds	10,990,838	0.1	8,000,000	0.1
State Bond Issues	30,000,000	0.2	30,000,000	0.2
US Agency - MBS	3,223,590,838	25.4	3,247,027,885	24.7
US Agency Bonds	3,659,503,609	28.9	3,588,417,579	27.3
US Treasury Bonds / Notes	5,064,005,389	40.0	5,406,576,028	41.2
Total / Average	12,675,015,299	100.0	13,128,289,372	100.0

Portfolio Holdings as of 6/30/2022



Portfolio Holdings as of 7/31/2022

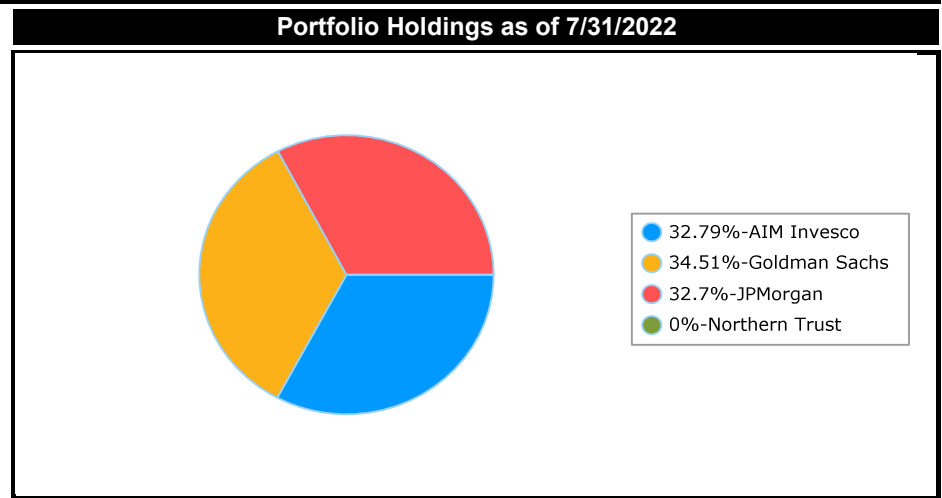
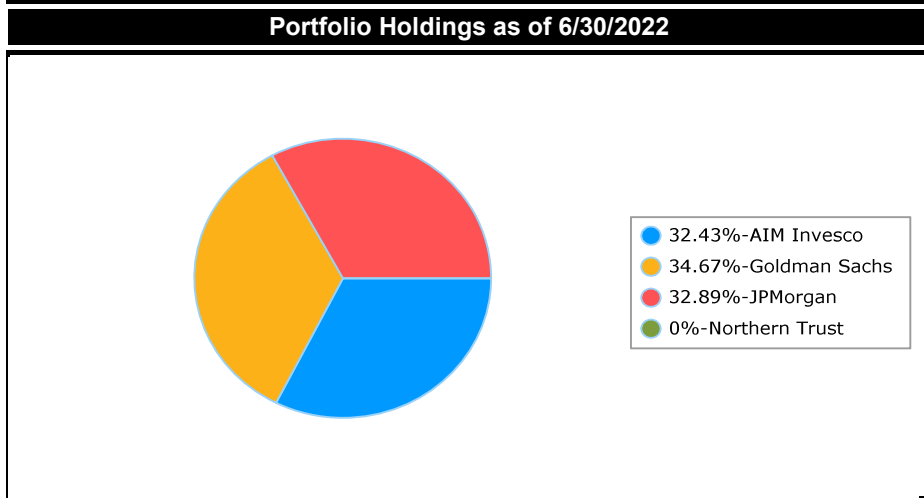




Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market*

Begin Date: 6/30/2022, End Date: 7/31/2022

Issuer Allocation				
Issuer	Market Value 6/30/2022	% of Portfolio 6/30/2022	Market Value 7/31/2022	% of Portfolio 7/31/2022
AIM Invesco	192,919,063	32.4	254,464,138	32.8
Goldman Sachs	206,250,936	34.7	267,835,166	34.5
JPMorgan	195,651,047	32.9	253,805,846	32.7
Northern Trust	3,838	0.0	9,686	0.0
Total / Average	594,824,884	100.0	776,114,836	100.0

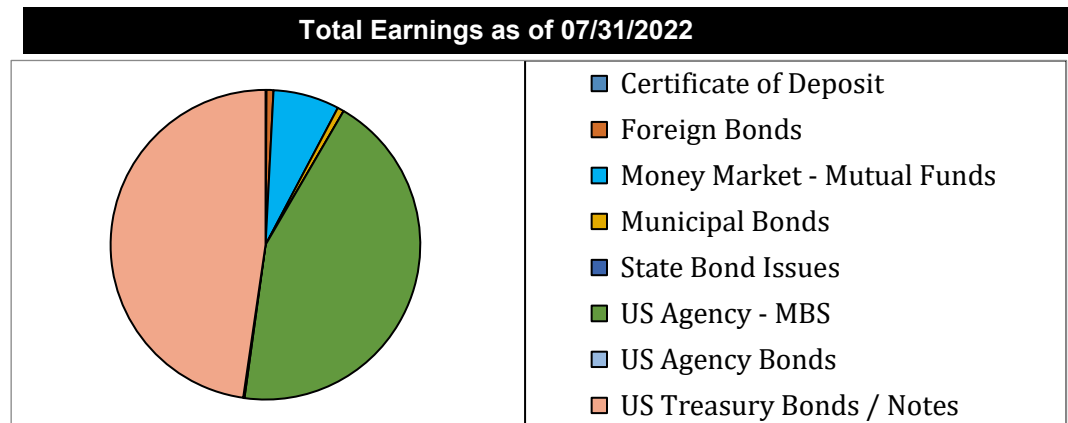


*Money market balances exclude funds from the Coronavirus Aid, Relief and Economic Security (CARES) Act and the American Rescue Plan Act (ARPA).



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

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	1.57%	13,941	-	13,941
Foreign Bonds	1.25%	82,559	-	82,559
Money Market - Mutual Funds	1.56%	810,344	-	810,344
Municipal Bonds	0.38%	78,600	-	78,600
State Bond Issues	1.65%	-	-	-
US Agency - MBS	1.88%	5,111,450	-	5,111,450
US Agency Bonds	0.37%	(17,895)	-	(17,895)
US Treasury Bonds / Notes	1.81%	5,573,817	-	5,573,817
Link Deposit (not active)		-	-	-
Total or Average	1.42%	11,652,816	-	11,652,816





Office of the State Treasurer
Investment Activity
July 31, 2022

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
FNMA 0.625 4/22/2025	3135G03U5	Wells Fargo	7/18/2022	7/19/2022	3.256	25,000,000	23,277,995	93.112	37,760	23,315,756
T-Note 2 2/15/2025	912828J27	Bank of Oklahoma	7/18/2022	7/19/2022	3.192	25,000,000	24,269,000	97.076	212,707	24,481,707
T-Note 2.125 5/31/2026	9128286X3	UMB Bank	7/21/2022	7/22/2022	3.099	25,000,000	24,120,500	96.482	75,478	24,195,978
T-Note 2.125 5/31/2026	9128286X3	UMB Bank	7/20/2022	7/21/2022	3.173	25,000,000	24,054,250	96.217	74,027	24,128,277
T-Note 2.125 5/31/2026	9128286X3	Hilltop	7/19/2022	7/20/2022	3.151	25,000,000	24,073,242	96.293	72,575	24,145,817
T-Note 2.25 3/31/2026	9128286L9	UMB Bank	7/25/2022	7/26/2022	2.950	25,000,000	24,393,000	97.572	179,816	24,572,816
T-Note 2.25 3/31/2026	9128286L9	UMB Bank	7/21/2022	7/22/2022	3.117	25,000,000	24,249,500	96.998	173,668	24,423,168
T-Note 2.25 3/31/2026	9128286L9	Hilltop	7/20/2022	7/21/2022	3.175	25,000,000	24,199,219	96.797	172,131	24,371,350
T-Note 2.25 3/31/2026	9128286L9	UMB Bank	7/19/2022	7/20/2022	3.174	25,000,000	24,199,500	96.798	170,594	24,370,094
T-Note 2.375 4/30/2026	9128286S4	Morgan Stanley	7/25/2022	7/26/2022	2.950	25,000,000	24,491,211	97.965	140,370	24,631,581
T-Note 2.375 4/30/2026	9128286S4	UMB Bank	7/21/2022	7/22/2022	3.095	25,000,000	24,363,000	97.452	133,916	24,496,916
T-Note 2.375 4/30/2026	9128286S4	Bank of Oklahoma	7/20/2022	7/21/2022	3.169	25,000,000	24,298,250	97.193	132,303	24,430,553
T-Note 2.375 4/30/2026	9128286S4	UMB Bank	7/19/2022	7/20/2022	3.152	25,000,000	24,312,000	97.248	130,690	24,442,690
T-Note 2.5 1/31/2025	9128283V0	Wells Fargo	7/18/2022	7/19/2022	3.195	25,000,000	24,580,078	98.320	291,782	24,871,860
T-Note 2.5 2/28/2026	9128286F2	Stifel Nicolaus	7/22/2022	7/25/2022	2.923	25,000,000	24,640,625	98.563	249,660	24,890,285
T-Note 2.625 1/31/2026	9128286A3	UMB Bank	7/22/2022	7/25/2022	2.917	25,000,000	24,757,250	99.029	317,248	25,074,498
T-Note 2.625 12/31/2025	9128285T3	Hilltop	7/22/2022	7/25/2022	2.921	25,000,000	24,759,766	99.039	44,582	24,804,348
T-Note 2.875 7/31/2025	912828Y79	UMB Bank	7/25/2022	7/26/2022	2.963	25,000,000	24,937,000	99.748	349,448	25,286,448
						450,000,000	437,975,386		2,958,755	440,934,142
Sell										
						0	0		0	0
Matured										
FFCB 1.75 7/1/2022	3133EKTG1	Hilltop	7/1/2022	7/1/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
FHLMC 0.125 7/25/2022	3137EAET2	RBC	7/25/2022	7/25/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
FHLMC 0.125 7/25/2022	3137EAET2	Morgan Stanley	7/25/2022	7/25/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
FHLMC 0.125 7/25/2022	3137EAET2	Wells Fargo	7/25/2022	7/25/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
Israel State 2.47 7/1/2022	46514AHS1	State of Israel	7/1/2022	7/1/2022	0.000	20,000,000	20,000,000	0	0	20,000,000
Oklahoma State Cap Imptauth Hwy	679087FB7	RBC	7/1/2022	7/1/2022	0.000	3,000,000	3,000,000	0	0	3,000,000
T-Note 1.75 7/15/2022	9128287C8	Hilltop	7/15/2022	7/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.75 7/15/2022	9128287C8	Hilltop	7/15/2022	7/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.75 7/15/2022	9128287C8	Bank of New York Mellon	7/15/2022	7/15/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.875 7/31/2022	9128282P4	Hilltop	7/31/2022	7/31/2022	0.000	25,000,000	25,000,000	0	0	25,000,000
						223,000,000	223,000,000		0	223,000,000
Net Change in Investments						227,000,000	214,975,386		2,958,755	217,934,142



Office of the State Treasurer
Transactions by Security Type

July 31, 2022

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Agency Bonds										
FNMA 0.625 4/22/2025	3135G03U5	Buy	7/19/2022	4/22/2025	3.256	25,000,000	23,277,995	93.112	37,760	23,315,756
						<u>25,000,000</u>	<u>23,277,995</u>		<u>37,760</u>	<u>23,315,756</u>
US Agency - Mortgage Backed Securities										
						<u>0</u>	<u>0</u>		<u>0</u>	<u>0</u>
US Treasury Bonds and Notes										
T-Note 2 2/15/2025	912828J27	Buy	7/19/2022	2/15/2025	3.192	25,000,000	24,269,000	97.076	212,707	24,481,707
T-Note 2.125 5/31/2026	9128286X3	Buy	7/22/2022	5/31/2026	3.099	25,000,000	24,120,500	96.482	75,478	24,195,978
T-Note 2.125 5/31/2026	9128286X3	Buy	7/21/2022	5/31/2026	3.173	25,000,000	24,054,250	96.217	74,027	24,128,277
T-Note 2.125 5/31/2026	9128286X3	Buy	7/20/2022	5/31/2026	3.151	25,000,000	24,073,242	96.293	72,575	24,145,817
T-Note 2.25 3/31/2026	9128286L9	Buy	7/26/2022	3/31/2026	2.950	25,000,000	24,393,000	97.572	179,816	24,572,816
T-Note 2.25 3/31/2026	9128286L9	Buy	7/22/2022	3/31/2026	3.117	25,000,000	24,249,500	96.998	173,668	24,423,168
T-Note 2.25 3/31/2026	9128286L9	Buy	7/21/2022	3/31/2026	3.175	25,000,000	24,199,219	96.797	172,131	24,371,350
T-Note 2.25 3/31/2026	9128286L9	Buy	7/20/2022	3/31/2026	3.174	25,000,000	24,199,500	96.798	170,594	24,370,094
T-Note 2.375 4/30/2026	9128286S4	Buy	7/26/2022	4/30/2026	2.950	25,000,000	24,491,211	97.965	140,370	24,631,581
T-Note 2.375 4/30/2026	9128286S4	Buy	7/22/2022	4/30/2026	3.095	25,000,000	24,363,000	97.452	133,916	24,496,916
T-Note 2.375 4/30/2026	9128286S4	Buy	7/21/2022	4/30/2026	3.169	25,000,000	24,298,250	97.193	132,303	24,430,553
T-Note 2.375 4/30/2026	9128286S4	Buy	7/20/2022	4/30/2026	3.152	25,000,000	24,312,000	97.248	130,690	24,442,690
T-Note 2.5 1/31/2025	9128283V0	Buy	7/19/2022	1/31/2025	3.195	25,000,000	24,580,078	98.320	291,782	24,871,860
T-Note 2.5 2/28/2026	9128286F2	Buy	7/25/2022	2/28/2026	2.923	25,000,000	24,640,625	98.563	249,660	24,890,285
T-Note 2.625 1/31/2026	9128286A3	Buy	7/25/2022	1/31/2026	2.917	25,000,000	24,757,250	99.029	317,248	25,074,498
T-Note 2.625 12/31/2025	9128285T3	Buy	7/25/2022	12/31/2025	2.921	25,000,000	24,759,766	99.039	44,582	24,804,348
T-Note 2.875 7/31/2025	912828Y79	Buy	7/26/2022	7/31/2025	2.963	25,000,000	24,937,000	99.748	349,448	25,286,448
						<u>425,000,000</u>	<u>414,697,391</u>		<u>2,920,995</u>	<u>417,618,386</u>
Certificates of Deposits								6,350,000		
Total								<u>444,325,386</u>		



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

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Bank of Oklahoma											
T-Note 2.125 2/15/2025	912828J27	Buy	US Treasury Bonds / Notes	7/19/2022	2/15/2025	3.192	25,000,000	24,269,000	97.076	212,707	24,481,707.18
T-Note 2.375 4/30/2026	912828654	Buy	US Treasury Bonds / Notes	7/21/2022	4/30/2026	3.169	25,000,000	24,298,250	97.193	132,303	24,430,552.99
							50,000,000	48,567,250		345,010	48,912,260.17
Hilltop											
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	7/20/2022	5/31/2026	3.151	25,000,000	24,073,242	96.293	72,575	24,145,817.33
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	7/21/2022	3/31/2026	3.175	25,000,000	24,199,219	96.797	172,131	24,371,349.90
T-Note 2.625 12/31/2025	9128285T3	Buy	US Treasury Bonds / Notes	7/25/2022	12/31/2025	2.921	25,000,000	24,759,766	99.039	44,582	24,804,347.83
							75,000,000	73,032,227		289,288	73,321,515.06
Morgan Stanley											
T-Note 2.375 4/30/2026	912828654	Buy	US Treasury Bonds / Notes	7/26/2022	4/30/2026	2.950	25,000,000	24,491,211	97.965	140,370	24,631,581
							25,000,000	24,491,211		140,370	24,631,581.17
Stifel Nicolaus											
T-Note 2.5 2/28/2026	9128286F2	Buy	US Treasury Bonds / Notes	7/25/2022	2/28/2026	2.923	25,000,000	24,640,625	98.563	249,660	24,890,285.33
							25,000,000	24,640,625		249,660	24,890,285.33
UMB Bank											
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	7/22/2022	5/31/2026	3.099	25,000,000	24,120,500	96.482	75,478	24,195,978.14
T-Note 2.125 5/31/2026	9128286X3	Buy	US Treasury Bonds / Notes	7/21/2022	5/31/2026	3.173	25,000,000	24,054,250	96.217	74,027	24,128,276.64
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	7/26/2022	3/31/2026	2.950	25,000,000	24,393,000	97.572	179,816	24,572,815.57
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	7/22/2022	3/31/2026	3.117	25,000,000	24,249,500	96.998	173,668	24,423,168.03
T-Note 2.25 3/31/2026	9128286L9	Buy	US Treasury Bonds / Notes	7/20/2022	3/31/2026	3.174	25,000,000	24,199,500	96.798	170,594	24,370,094.26
T-Note 2.375 4/30/2026	912828654	Buy	US Treasury Bonds / Notes	7/22/2022	4/30/2026	3.095	25,000,000	24,363,000	97.452	133,916	24,496,916.44
T-Note 2.375 4/30/2026	912828654	Buy	US Treasury Bonds / Notes	7/20/2022	4/30/2026	3.152	25,000,000	24,312,000	97.248	130,690	24,442,689.54
T-Note 2.625 1/31/2026	9128286A3	Buy	US Treasury Bonds / Notes	7/25/2022	1/31/2026	2.917	25,000,000	24,757,250	99.029	317,248	25,074,497.93
T-Note 2.875 7/31/2025	912828Y79	Buy	US Treasury Bonds / Notes	7/26/2022	7/31/2025	2.963	25,000,000	24,937,000	99.748	349,448	25,286,447.51
							225,000,000	219,386,000		1,604,884	220,990,884.06
Wells Fargo											
FNMA 0.625 4/22/2025	3135G03U5	Buy	US Agency Bonds	7/19/2022	4/22/2025	3.256	25,000,000	23,277,995	93.112	37,760	23,315,755.86
T-Note 2.5 1/31/2025	9128283V0	Buy	US Treasury Bonds / Notes	7/19/2022	1/31/2025	3.195	25,000,000	24,580,078	98.320	291,782	24,871,859.90
							50,000,000	47,858,074		329,542	48,187,615.76
Total Securities							450,000,000	437,975,386		2,958,755	440,934,141.55



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 July 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	10,418	72,916	-62,498	-85.71%	35,450,366	29,000,000	6,450,366	22.24%
Foreign Bonds	82,559	22,083	60,476	273.86%	19,528,823	28,000,000	(8,471,177)	-30.25%
Money Market Mutual Funds	606,805	750,000	-143,195	-19.09%	591,384,118	350,000,000	241,384,118	68.97%
Municipal Bonds	78,600	5,833	72,767	1247.51%	6,095,841	0	6,095,841	
State of OK Bonds	0	26,667	-26,667	-100.00%	30,000,000	19,000,000	11,000,000	57.89%
US Agency - MBS	3,819,731	2,500,000	1,319,731	52.79%	2,474,170,873	2,200,000,000	274,170,873	12.46%
US Agency Bonds	-13,373	708,333	-721,706	-101.89%	2,734,303,052	2,400,000,000	334,303,052	13.93%
US Treasury Bonds / Notes	4,325,503	2,164,166	2,161,337	99.87%	4,119,703,744	3,900,000,000	219,703,744	5.63%
Total or Average	8,910,243	6,249,998	2,660,245	42.56%	10,010,636,817	8,926,000,000	1,084,636,817	12.15%

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
July 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
July 31, 2022

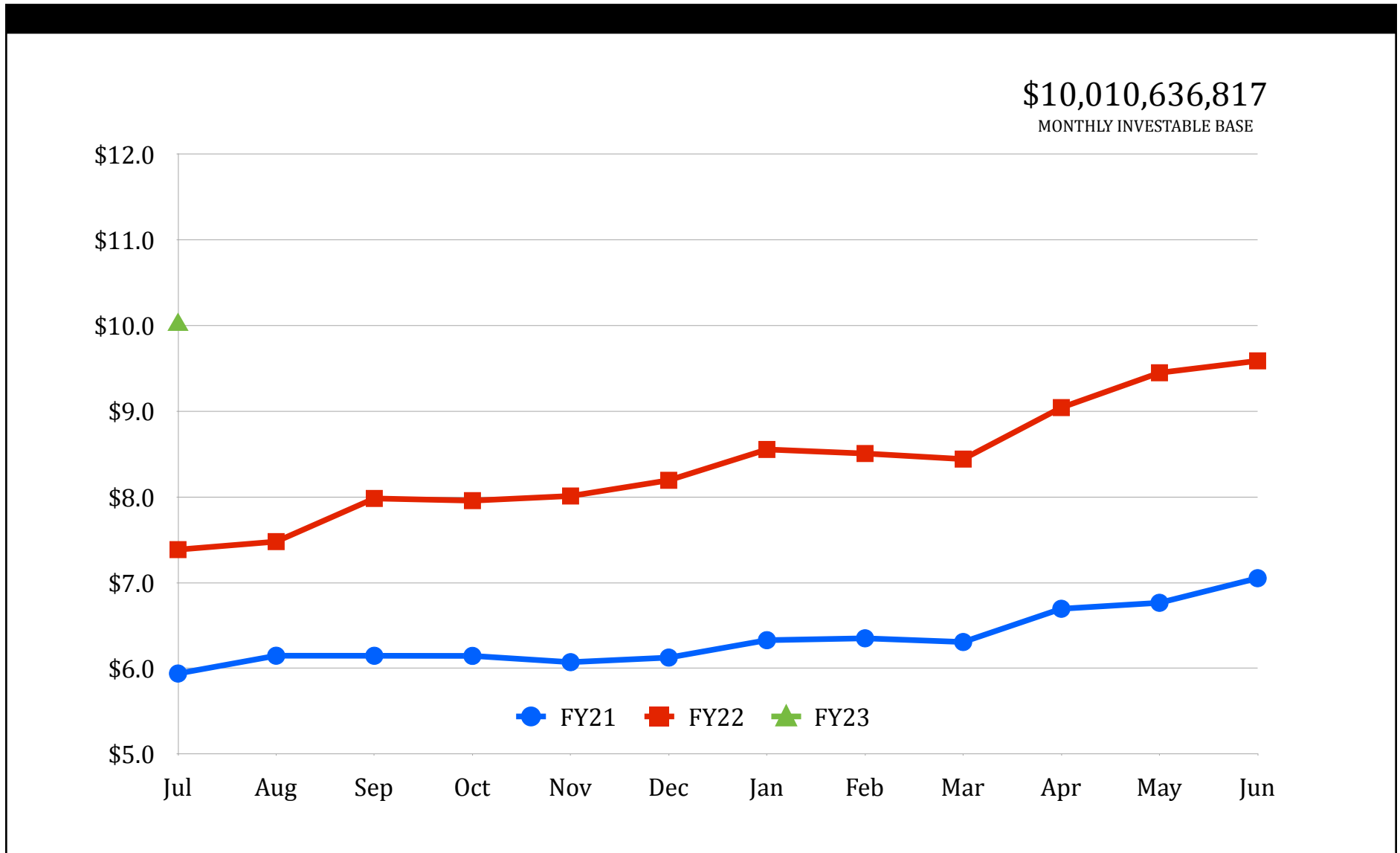
	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	0.95%	0.95%
Securities, Agency Directed Langston University	6.30%	6.30%
Benchmark Merrill Lynch, US 1 Year T-Bill	0.11%	0.11%

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)
July 31, 2022





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

Depository Bank	Tax ID Number	City	State	Amount
Arvest Bank	73-1291209	Bartlesville	Oklahoma	120
BancFirst	73-1332918	OKC	Oklahoma	(1,713)
Central National Bank	73-0177591	Alva	Oklahoma	33
Federal Reserve Bank	44-0545874	Kansas City	Kansas	941
First Bank & Trust	73-0541333	Broken Bow	Oklahoma	24
First Fidelity Bank, NA	73-1100200	OKC-Moore	Oklahoma	69
Intrust Bank	48-0477525	Wichita	Kansas	48
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	29,659
The Bank N.A.	73-0344910	McAlester	Oklahoma	6
Total				29,185

Money Market Mutual Funds

The State Treasurer participates in the following money market mutual funds. The funds managers are compensated for certain operating expenses by deducting a fee from the gross interest earnings.

Fund Manager	Tax ID	Annualized fee	Amount
Invesco	76-0574220	0.180%	40,627
JPMorgan Securities	23-2694160	0.180%	39,552
Goldman Sachs	06-1287410	0.110%	24,840
BOSC Inc	73-1275307	0.070%	15,807

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 \$ 14,330. 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

July 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
 July 31, 2022

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
2020 CARES Act Funding				
AIM Invesco	16,671,410	16,671,410	16,671,410	0.55
JPMorgan	10,133,988	10,133,988	10,133,988	0.34
Goldman Sachs	3,427,250	3,427,250	3,427,250	0.11
Total, 2020 CARES Act Funding	30,232,648	30,232,648	30,232,648	1.00
ARPA Funding				
JPMorgan MM	1,168,858,736	1,168,858,736	1,168,858,736	0.65
US Agency Bonds	150,000,000	145,850,590	149,892,183	0.08
US Treasury	500,000,000	486,522,461	498,252,166	0.27
Total, ARPA Funding	1,818,858,736	1,801,231,787	1,817,003,085	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,042,229	371,159	0.33
Investment Co of America A	16,849	731,902	371,249	0.33
Washington Mutual Fund A	17,405	926,792	371,270	0.34
Northern Trust - Agency Fund	1,574	1,574	1,574	0.00
Total / Average	52,327	2,702,497	1,115,252	1.00
Report Total	1,849,143,711	1,834,166,932	1,848,350,985	



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

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



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

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	1.3185	1	84,100,509
2118506	8185F	Corporation Commission	1.3185	1	23,931,914
2137001	8370A	OIFA	1.3185	1	31,484,261
2138503	8385C	Oklahoma Insurance Department	1.3185	1	4,832,713
2139101	8391A	Multiple Injury Trust Fund	1.3185	1	1,998,827
2141001	8410A	Commissioners of the Land Office	1.3185	1	100,804,214
2142001	8420A	Langston University	1.3185	1	14,664,980
2143500	79901	Oklahoma Lottery Commission	1.3185	1	24,969,074
2143501	8435A	Oklahoma Lottery Commission	1.3185	1	3,884,752
2147704	8477D	Oklahoma Bureau of Narcotics	1.3185	1	6,951,217
2151500	79901	OPERS	1.3185	1	2,810,729
2151501	8515A	OPERS	1.3185	1	6,237,614
2151502	8515B	OPERS	1.3185	1	1,618,840
2151503	8515C	OPERS	1.3185	1	209,463
2151504	8515D	OPERS	1.3185	1	2,441,986
2151505	8515E	OPERS	1.3185	1	40,004
2151506	8515F	OPERS	1.3185	1	278,285
2151507	8515G	OPERS	1.3185	1	3,015,509
2151508	8515H	OPERS	1.3185	1	506,852
2153001	8530A	Panhandle State University	1.3185	1	2,717,519
2155701	8557A	OK Police Pension	1.3185	1	38,037,831
2169502	8695B	Tax Commission	1.3185	1	500,716,713
2169505	8695E	Tax Commission	1.3185	1	352,425
2169520	8695T	Tax Commission	1.3185	1	461,717
2169521	8695U	Tax Commission	1.3185	1	86,212,784
2174007	8740G	State Treasurer	1.3185	1	64,226
2183006	8830F	DHS - CSED	1.3185	1	16,950,933
7200039	20000	Oklahoma Boll Weevil Eradication	1.3185	1	4,243,249
7200131	79901	Department of Corrections	1.3185	1	20,618,831
7200320	20000	Department of Wildlife	1.3185	1	1,914,145
7200359	20000	OERB	1.3185	1	23,104,181
7200370	20000	OIFA	1.3185	1	905,377
7200391	20000	Multiple Injury Trust Fund	1.3185	1	97,456
7200410	20000	Commissioners of the Land Office	1.3185	1	1,769,972
7200435	20000	Oklahoma Lottery Commission	1.3185	1	7,547,807
7200515	20000	OPERS	1.3185	1	121,416
7200588	20000	Real Estate Commission	1.3185	1	2,556,689
7200830	20000	Department of Human Services	1.3185	1	375,837
7201825	20100	University Hospitals Authority	1.3185	1	1,993,057
7205090	20500	OMES Risk Management Division/DSC	1.3185	1	41,671,118
7205131	79901	Department of Corrections	1.3185	1	1,116,914
7205204	20500	JM Davis Arms & Historical Museum	1.3185	1	15,935
7205320	20500	Department of Wildlife	1.3185	1	1,132,668

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205359	20500	Sustaining OK Energy Resources	1.3185	1	6,768,987
7205435	20500	Oklahoma Lottery Commission	1.3185	1	133,741
7205515	20500	OPERS	1.3185	1	216,648
7205563	20500	OK Bd for Private Vocational Schools	1.3185	1	155,455
7205630	20500	Oklahoma Department of Securities	1.3185	1	1,153,690
7205807	20500	Oklahoma Health Care Authority	1.3185	1	0
7210270	21000	State Election Board	1.3185	1	2,911,019
7210320	21000	Department of Wildlife	1.3185	1	6,386,364
7210350	21000	Oklahoma Historical Society	1.3185	1	30
7210400	21000	Office of Juvenile Affairs	1.3185	1	8,463
7210410	21000	Commissioners of the Land Office	1.3185	1	133,138
7210515	21000	OPERS	1.3185	1	77,856
7210570	21000	State Board of Licensure for Professional Engineers & Land	1.3185	1	322,243
7210588	21000	Real Estate Commission	1.3185	1	485,803
7215270	21500	State of Oklahoma Election Board - HAVA	1.3185	1	9,689,154
7215320	21500	Department of Wildlife	1.3185	1	4,095,749
7215566	21500	Tourism & Recreation Department	1.3185	1	3,877,009
7215585	21500	Department of Public Safety	1.3185	1	889,255
7215670	21500	JD McCarty Center	1.3185	1	951,778
7215825	215000	University Hospitals Authority	1.3185	1	1,647,611
7216805	21600	Department of Rehabilitation Services	1.3185	1	903,909
7220090	22000	OSF Building Project Fund	1.3185	1	0
7220320	22000	Dept of Wildlife Conservation	1.3185	1	3,147,077
7220570	22000	OSB of Licensure for Professional Engineers and Land Surv	1.3185	1	302,384
7220585	22000	Department of Public Safety	1.3185	1	971,429
7220830	22000	Department of Human Services	1.3185	1	9,924
7225040	22500	Department of Agriculture	1.3185	1	344,936
7225830	22500	Department of Human Services	1.3185	1	3,179,744
7230220	23000	Oklahoma Crime Victims Compensation	1.3185	1	1,839,690
7230345	23000	Department of Transportation	1.3185	1	5,295,877
7230695	23000	Tax Commission	1.3185	1	805,008
7230807	23000	Health Care Authority	1.3185	1	28,807
7235605	23500	Regents for Higher Education	1.3185	1	7,979,803
7240807	24000	Health Care Authority	1.3185	1	66,169,140
7240830	24000	Oklahoma Human Services	1.3185	1	16,324,595
7244090	24400	OMES Dept of Central Services	1.3185	1	1,796,002
7245807	24500	Health Care Authority	1.3185	1	16,523,627
7255090	25500	Department of Central Services	1.3185	1	1,191,907
7255585	25500	Oklahoma Dept of Public Safety	1.3185	1	22,645
7260090	26000	OMES Risk Management Division	1.3185	1	5,549,881
7265090	26500	OMES- Risk Mgmt	1.3185	1	362,874
7275740	27500	OST - SEED	1.3185	1	16,984
7280090	28000	OMES DCS Property Distribution	1.3185	1	540,772
7280131	79901	Department of Corrections	1.3185	1	7,392,747

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7280345	28000	Department of Transportation	1.3185	1	1,935,649
7285345	28500	Department of Transportation	1.3185	1	159,118,711
7295090	27000	Emergency & Transportation	1.3185	1	7,257,606
7296150	29600	University of Science & Arts	1.3185	1	42
7303000	30300	Tobacco Litigation Escrow Fund	1.3185	1	30,509
7360566	36000	Tourism & Recreation Department	1.3185	1	6,277,396
7401105	40100	OCIA - NACEA Construction Series 2018B	1.3185	1	220,215
7403292	40300	Oklahoma Department of Environmental Quality	1.3185	1	483,147
7405220	40500	District Attorneys Council	1.3185	1	3,516,782
7408105	40800	OCIA	1.3185	1	2,643
7409105	40900	OCIA - NACEA Revenue Series 2018B	1.3185	1	154
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	1.3185	1	1,947
7412105	41200	OCIA	1.3185	1	6,424
7415105	41500	OCIA - DOC Construction Series 2018D	1.3185	1	15,519,873
7416000	41600	OSF - Oil Overcharge	1.3185	1	296,482
7416105	41600	OCIA - DOC Revenue Series 2018D	1.3185	1	3,496
7416160	41600	Department of Commerce	1.3185	1	3,119,117
7419105	41900	OCIA	1.3185	1	2,245,194
7420105	42000	OCIA - Construction Series 2019A	1.3185	1	1,163,841
7424105	42400	OCIA - Revenue Series 2019A	1.3185	1	731
7426000	42600	OSF - Oil Overcharge	1.3185	1	2,477,261
7426160	42600	Department of Commerce	1.3185	1	15,356,606
7427105	42700	OCIA - Construction Series 2019B	1.3185	1	743,792
7428105	42800	OCIA Endowed Chairs Fund	1.3185	1	4,741
7430010	43000	Oklahoma State University	1.3185	1	2,284,382
7430011	43000	Oklahoma State University	1.3185	1	2,601,431
7430012	43000	Oklahoma State University	1.3185	1	1,588,671
7430013	43000	Oklahoma State University	1.3185	1	2,238,384
7430014	43000	Oklahoma State University	1.3185	1	2,164,660
7430015	43000	Oklahoma State University	1.3185	1	2,213,239
7430016	43000	Oklahoma State University	1.3185	1	246,026
7430100	43000	Cameron University	1.3185	1	1,255,888
7430420	43000	Langston University	1.3185	1	56,778
7430461	43000	Rogers State College	1.3185	1	1,954,866
7430505	43000	Northwestern Oklahoma State University	1.3185	1	192,293
7430530	60000	Panhandle State University	1.3185	1	11,022
7430665	43000	Southwestern Oklahoma State University	1.3185	1	2,202,522
7430760	43000	University of Oklahoma	1.3185	1	35,141,867
7430770	43000	OUHSC	1.3185	1	86,624,273
7430773	43000	Oklahoma State University	1.3185	1	2,692,546
7434105	43400	OCIA	1.3185	1	18,114
7436000	43600	OSF - Oil Overcharge	1.3185	1	2,717
7436105	43600	OCIA	1.3185	1	1,119
7437105	43700	OCIA	1.3185	1	2,435,790

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7438105	43800	OCIA	1.3185	1	1,688
7439105	43900	OCIA Series 2020A Rev Fund	1.3185	1	7,106
7442105	44200	OCIA	1.3185	1	5,417
7443105	44300	OCIA	1.3185	1	40,214
7444105	44400	OCIA 2017C Series	1.3185	1	267
7444835	44400	Water Resources Board	1.3185	1	9,157,434
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	1.3185	1	3,575
7445835	44500	Water Resources Board	1.3185	1	4,729,477
7447105	44700	2017A Revenue Fund	1.3185	1	172,674
7450105	45000	OCIA Series 2020B	1.3185	1	3,974
7451105	45100	OCIA Series 2020B	1.3185	1	45,296,404
7452105	45200	OCIA Series 2020D	1.3185	1	322
7453105	45300	OCIA Series 2020D	1.3185	1	5,794,561
7454105	45400	OCIA Series 2020E	1.3185	1	1,115
7455105	45500	OCIA	1.3185	1	1,577
7455160	45500	Department of Commerce	1.3185	1	504,919
7456105	45600	OCIA Series 2020E	1.3185	1	4,626,961
7458105	45800	OCIA Series 2020C	1.3185	1	2,208
7459105	45900	OCIA Endowed Chairs 2021	1.3185	1	5,741
7460100	46000	Cameron University	1.3185	1	378,278
7463105	46300	OCIA (Conservation-2022A)	1.3185	1	17,543,285
7464105	46400	OCIA	1.3185	1	406,292
7465105	46500	OCIA (Conservation-2022A)	1.3185	1	92
7466105	46600	OCIA (National Guard Museum 2022B)	1.3185	1	45,099,793
7468105	46800	OCIA ODVA-2022C	1.3185	1	35,016,951
7470010	47000	Oklahoma State University Capital Bond Project	1.3185	1	1,686,881
7471835	47100	Water Resources Board	1.3185	1	563,376
7472835	47200	Water Resources Board	1.3185	1	32,830,849
7473835	47300	Water Resources Board	1.3185	1	104,042,343
7475750	47500	Tulsa Community College	1.3185	1	6,096
7476760	47600	University of Oklahoma	1.3185	1	5,373,778
7479010	47900	Oklahoma State University Capital Bond Project	1.3185	1	2,767,517
7485010	48500	OKLAHOMA STATE UNIVERSITY	1.3185	1	65,530
7486010	48600	OKLAHOMA STATE UNIVERSITY	1.3185	1	25,054,222
7487010	48700	OKLAHOMA STATE UNIVERSITY	1.3185	1	5,567,667
7488105	48800	OCIA	1.3185	1	5,911
7490010	49000	Oklahoma State University	1.3185	1	48,551
7490013	49000	Oklahoma State University	1.3185	1	22,022
7490015	49000	Oklahoma State University	1.3185	1	1,407
7490270	49000	Oklahoma State Election Board	1.3185	1	18
7490760	49000	University of Oklahoma	1.3185	1	1,404,675
7490773	49000	Oklahoma State University	1.3185	1	56,998
7491220	49100	District Attorneys Council	1.3185	1	2,221,734
7511410	8410A	Commissioners of the Land Office	1.3185	1	599,062

Interest rate is net of 1.25 bp management fee



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

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7512410	8410A	Commissioners of the Land Office	1.3185	1	1,082,714
7513410	8410A	Commissioners of the Land Office	1.3185	1	6,236,455
7519410	8410A	Commissioners of the Land Office	1.3185	1	0
7600010	60000	Oklahoma State University	1.3185	1	5,190,857
7600100	60000	Cameron University	1.3185	1	894,687
7600120	60000	University of Central Oklahoma	1.3185	1	4,023,084
7600150	60000	University of Science & Arts	1.3185	1	357,686
7600230	60000	East Central University	1.3185	1	1,225,704
7600420	60000	Langston University	1.3185	1	985,980
7600485	60000	Northeastern State University	1.3185	1	2,193,901
7600490	60000	Northern Oklahoma College	1.3185	1	1,103,873
7600505	60000	Northwestern Oklahoma State University	1.3185	1	2,503,909
7600530	60000	Panhandle State University	1.3185	1	175,473
7600660	60000	Southeastern Oklahoma State University	1.3185	1	112,824
7600665	60000	Southwestern Oklahoma State University	1.3185	1	2,716,156
7600760	60000	University of Oklahoma	1.3185	1	4,297,420
7650010	65000	Oklahoma State University	1.3185	1	2,741,683
7650100	65000	Cameron University	1.3185	1	916,452
7650120	65000	University of Central Oklahoma	1.3185	1	2,091,318
7650150	65000	University of Science & Arts	1.3185	1	398,301
7650230	65000	East Central University	1.3185	1	859,291
7650420	65000	Langston University	1.3185	1	869,710
7650485	65000	Northeastern State University	1.3185	1	992,865
7650490	65000	Northern Oklahoma College	1.3185	1	2,073,313
7650505	65000	Northwestern Oklahoma State University	1.3185	1	767,516
7650530	65000	Panhandle State University	1.3185	1	104,464
7650660	65000	Southeastern Oklahoma State University	1.3185	1	35,087
7650665	65000	Southwestern Oklahoma State University	1.3185	1	825,210
7650760	65000	University of Oklahoma	1.3185	1	1,821,533
7700040	70000	Department of Agriculture	1.3185	1	11,191,620
7700041	70000	Western Oklahoma State College	1.3185	1	950,636
7700131	79901	Department of Corrections	1.3185	1	28,086,500
7700240	70000	Eastern Oklahoma State College	1.3185	1	1,115,033
7700340	40000	State Health Department	1.3185	1	495,419
7700461	70000	Rogers State College	1.3185	1	8,708,501
7700490	70000	Northern Oklahoma College	1.3185	1	9,825,661
7700633	70000	Oklahoma City Community College	1.3185	1	11,142,606
7700660	70000	Southeastern Oklahoma State University	1.3185	1	2,825,928
7700760	70000	University of Oklahoma	1.3185	1	124,412,385
7700830	70000	Department of Human Services	1.3185	1	813,079
7701010	70100	Oklahoma State University	1.3185	1	11,362,374
7701150	70100	University of Science & Arts	1.3185	1	3,286,780
7701165	70100	Connors State College	1.3185	1	1,071,611
7701400	70100	Office of Juvenile Affairs	1.3185	1	12,012

Interest rate is net of 1.25 bp management fee



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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7701480	70100	Northeasten Oklahoma A&M College	1.3185	1	46,994
7701530	70100	Panhandle State University	1.3185	1	411,249
7701605	70100	Regents for Higher Education	1.3185	1	32,560,878
7701650	70100	Department of Veteran Affairs	1.3185	1	631,772
7701770	70100	OUHSC	1.3185	1	413,658,021
7701805	70100	Department of Rehabilitation Services	1.3185	1	183,453
7701865	70100	OK Workers' Comp Commission	1.3185	1	5,315,887
7702120	70200	University of Central Oklahoma	1.3185	1	16,544,447
7702650	70200	Department of Veteran Affairs	1.3185	1	440,615
7703650	70300	Department of Veteran Affairs	1.3185	1	496,704
7704120	70400	University of Central Oklahoma	1.3185	1	404
7704650	70400	Department of Veteran Affairs	1.3185	1	662,692
7704865	70400	OK Workers' Comp Commission	1.3185	1	45,961
7705505	70500	Northwestern Oklahoma State University	1.3185	1	3,731,605
7705650	70500	Department of Veteran Affairs	1.3185	1	567,906
7705675	70500	Self Insurance Guaranty Fund	1.3185	1	2,343,508
7705865	70500	OK Workers' Comp Commission	1.3185	1	43,455
7706452	70600	Community Mental Health Center Rep Payee Account	1.3185	1	8,538
7706650	70600	Department of Veteran Affairs	1.3185	1	124,323
7706750	70600	Tulsa Community College	1.3185	1	4,445,729
7706865	70600	OK Workers' Comp Commission	1.3185	1	178,484
7707452	70700	Central Oklahoma CMHC Rep Payee Account	1.3185	1	78,791
7707585	70700	Department of Public Safety	1.3185	1	6,020,569
7707605	70700	Regents for Higher Education	1.3185	1	158,816,169
7707650	70700	Department of Veteran Affairs	1.3185	1	296,803
7707865	70700	OK Workers' Comp Commission	1.3185	1	245,760
7708108	70800	Carl Albert State College	1.3185	1	3,384,388
7708605	70800	Regents for Higher Education	1.3185	1	380
7709605	70900	Regents for Higher Education	1.3185	1	3,359,137
7710350	71000	Oklahoma Historical Society	1.3185	1	1,312,279
7710452	71000	Oklahoma Department of Mental Health	1.3185	1	1,553,843
7710605	71000	Regents for Higher Education	1.3185	1	4,471,716
7711185	8740G	Corporation Commission	1.3185	1	64,619,162
7711420	71100	Langston University	1.3185	1	672,262
7711452	71100	Griffin Memorial Hospital Rep Payee	1.3185	1	80,720
7711605	71100	Regents for Higher Education	1.3185	1	771,447
7712605	71200	Regents for Higher Education	1.3185	1	136,653
7713605	71300	Regents for Higher Education	1.3185	1	7,307,713
7714605	71400	Regents for Higher Education	1.3185	1	15,064,948
7715605	71500	Regents for Higher Education	1.3185	1	1,369,587
7718605	71800	Regents for Higher Education	1.3185	1	13,519,110
7719605	71900	Regents for Higher Education	1.3185	1	39,618
7723623	72300	Seminole State College	1.3185	1	779,051
7725100	72500	Cameron University	1.3185	1	3,224,076

Interest rate is net of 1.25 bp management fee



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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7730230	73000	East Central University	1.3185	1	8,955,330
7730830	73000	Department of Human Services	1.3185	1	251,055
7740605	74000	Regents for Higher Education	1.3185	1	1,278,236
7741241	74100	Redlands Community College	1.3185	1	2,161,343
7745605	74500	Regents for Higher Education	1.3185	1	623,623
7747470	74700	Murray State College	1.3185	1	4,099,729
7750350	75000	Oklahoma Historical Society	1.3185	1	356,073
7750531	75000	Rose State College	1.3185	1	16,440,223
7751485	75100	Northeastern State University	1.3185	1	17,858,444
7752485	75200	Northeastern State University	1.3185	1	2,952,087
7765665	76500	Southwestern Oklahoma State University	1.3185	1	5,680,537
7790041	79000	Western Oklahoma State College	1.3185	1	15,232
7790470	79000	Murray State College	1.3185	1	1
7790490	79000	Northern Oklahoma College	1.3185	1	1,456
7805370	80500	OIFA	1.3185	1	109
7847740	84700	OSF Building Project Fund	1.3185	1	7,751
7851740	85100	OCIA	1.3185	1	13,777,271
7853740	85300	Oklahoma 2010b GO Sinking Fund	1.3185	1	16,583
7854740	85400	OCIA Endowed Chair Fund 2010	1.3185	1	9,338,664
7862740	86200	OCIA 2013	1.3185	1	2,209,477
7910467	91000	OSF Escrow Fund	1.3185	1	185,390
7920605	92000	Regents for Higher Education	1.3185	1	32,067,316
State Agency, Investable Base					3,117,652,555
State of Oklahoma, Investable Base					10,010,636,817
Assets Under Management					13,128,289,372