

Treasurer Todd Russ



OKLAHOMA
State Treasurer

TREASURER'S INVESTMENTS

August 2024

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

Investment Report

August 2024

PORTFOLIO PERFORMANCE, DIVERSIFICATION AND STRATEGY

August portfolio yielded **3.40%**, up from **2.71% last year**, with a weighted average maturity of 985 days.

Total assets under management of **\$16.6 billion**, up \$1.3 billion in comparison to August 2023.

Total portfolio contained **73.8% in U.S. Treasuries**, **4.9% in U.S. government agencies**, **14% in mortgage-backed securities**, **6.3% in money market mutual funds**, **0.2% in certificates of deposit**, and **0.8% in state bond issues and foreign bonds**, comprising the balance of funds invested.

"Yields will continue to grow as the portfolio sheds the older investments and takes on the influence of the new rate range. Total portfolio yields are lower than current yields due to the laddered structure of the investments over a 3 year average." **STATE TREASURER**

PORTFOLIO	UTILIZATION	INVESTMENT OPPORTUNITIES	DIVERSIFICATION
Seek safety, liquidity and return on investment, in that order	Laddered bond maturities and buy-and-hold	Market observation, maximizing income within investment parameters and stable interest rates	Sound strategy keeping with the state's statutory investment objectives

TOTAL FUNDS INVESTED Available market value investment funds, including State Treasurer investments at **\$12,414,070,023**. State Agency balances in OK Invest of **\$4,169,594,940**, for a total of **\$16,583,664,963**.

MARKET CONDITIONS Treasury yields declined in August in anticipation of Fed cuts. The 2-year and 10-year yields dropped **34 basis points** and **12.7 basis points** respectively to **3.92%** and **3.90%**. The slope of the segment flipped for the first time since July 2022 indicating the beginning of a long-term trend toward a positively sloping yield curve; however, the 3-month treasury read **5.12%**, a far cry from a positively sloping curve.

Year to date, the S&P 500, Dow Jones, and Nasdaq have gained **18.4%**, **10.3%**, and **18.0%** respectively. The Dow Jones Industrial Average closed the month at an all-time high of **41,563.08**, fueled by the market's anticipation of interest rate cuts and cheaper credit as more consumers and investors are buying into the soft-landing possibility.

The accumulation of economic data since the Fed's July meeting prompted them to lower rates by **50 basis points** on September 18, 2024. Chairman Jerome Powell and the committee chose to move toward neutral monetary policy and stay ahead of the curve. The Fed has gotten close to its inflation mandate with early estimates for August inflation at **2.2%** and chose to cut rates to remain in balance with unemployment levels.

	S&P	Dow	Nasdaq
For the month	2.3%	1.8%	0.6%
For the year	18.4%	10.3%	18%

Federal Reserve Rate Update.

The accumulation of economic data since the Fed's July meeting prompted them to lower rates by 50 basis points on September 18, 2024.

ECONOMIC DEVELOPMENTS The national unemployment rate rose to **4.3%** in August after a downward revision of July's number to **4.2%**. Non-farm payrolls increased **142,000** but, below Bloomberg consensus estimates of **165,000**. The combined June and July non-farm payroll estimates were reduced by **86,000** jobs. With four consecutive downward revisions, the Bureau of Labor Statistics may be overestimating this number. The 3-month moving average non-farm payroll fell to **116,000** jobs added in contrast to average monthly job growth of **251,000** in 2023.

The consumer price index (CPI) fell to **2.5%** for the year ending in August, the lowest reading on the index since February 2021 and core CPI, which excludes volatile food and energy prices, was **3.2%** over the same period. The Bureau of Labor Statistics reported that rising housing costs made up **70%** of the change in Core CPI. Core personal consumption expenditures (PCE), the Fed's preferred measure of inflation increased **2.6%** over 12 months ending in July driven by a **3.7%** increase in spending for services. The producer price index (PPI) increased **0.2%** in August after revising July to no change. In August the final demand for goods was unchanged and final demand service prices rose **0.4%** after declining **0.3%** in July. Most of the rise in the final demand service index is attributable to services less trade, transportation, and warehousing where guestroom rental prices rose **4.8%** Final demand indexes for furniture, machinery, vehicles, and fuel also rose.

Retail sales growth measured **0.1%** in August and was revised upward to **1.1%** in July. For the year ended in August, retail sales were up **2.1%**, slower than July's year end of **2.9%**. August growth came in above expectations of **-0.2%** per Reuters economists. Online store sales rebounded **1.4%** last month after falling **0.4%** in July. Gas station sales fell **1.2%** reflecting lower gas prices and likely freeing up money to be spent across other sectors. Overall, consumer spending in August was not affected by soft employment data. The personal saving rate dropped to **2.9%** in July, the lowest since June 2022 near lows not seen since 2008.

Existing home sales decreased by **2.5%** in August to a seasonally adjusted annual rate of **3.86 million**, down **4.2%** from August 2023. Total housing inventory increased to **1.35 million** which is up **22.7%** from a year ago. Zillow.com writes that the average mortgage rate for prime borrowers fell to **6.35%** at the end of August in anticipation of the cuts that the Fed delivered on. The median existing home sales price in August was **\$416,700**, a decrease from July.

In second quarter of 2024 gross domestic product (GDP) growth was revised upward to **3.0%**. Compared to first quarter GDP growth of **1.4%**, **Q2 saw a resilient acceleration in consumer spending and inventory growth.** Gregory Daco Ernst & Young Chief Economist writes, "the major blemish in this report came from gross domestic income (GDI) only rising **1.3%** in Q2". Despite this softer data point and the softer labor market, any US recession fears are overstated, and the economy is still moving forward at a moderate pace.

Consumer Price Index. CPI fell to 2.5% for the year ending in August, the lowest reading on the index since February 2021.

The Bureau of Labor Statistics reported that rising housing costs made up 70% of the change in Core CPI.

The personal saving rate dropped to 2.9% in July, the lowest since June 2022 near lows not seen since 2008.

Zillow.com writes that the average mortgage rate for prime borrowers fell to 6.35% at the end of August in anticipation of the cuts that the Fed delivered on.

Gregory Daco Ernst & Young Chief Economist writes, "the major blemish in this report came from gross domestic income (GDI) only rising 1.3% in Q2".

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.

Best regards,



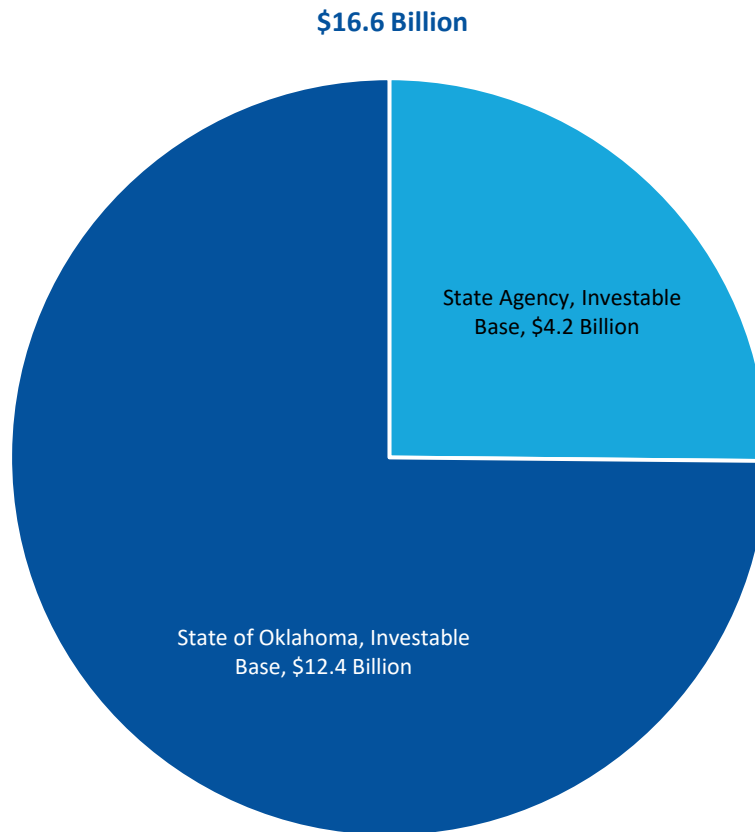
TODD RUSS
STATE TREASURER

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



OKLAHOMA
State Treasurer

Office of the State Treasurer
Distribution of Assets Under Management
August 31, 2024





Office of the State Treasurer
 Portfolio Composition
 August 31, 2024

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	39,274,000	39,274,000	39,274,000	0.2	5.46%	43
Foreign Bonds	107,500,000	107,518,070	107,500,000	0.6	4.97%	626
Money Market - Mutual Funds	1,052,711,722	1,052,711,722	1,052,711,722	6.3	5.18%	1
State Bond Issues	30,000,000	30,000,000	30,000,000	0.2	5.77%	2,587
US Agency - MBS	2,521,282,307	2,295,900,725	2,536,117,633	15.1	1.88%	2,152
US Agency Bonds	825,000,000	811,344,916	821,884,002	4.9	2.12%	232
US Treasury Bonds / Notes	12,575,000,000	12,246,915,530	12,210,643,491	72.7	3.63%	880
Total / Average	17,150,768,029	16,583,664,963	16,798,130,848	100.0	3.40%	985

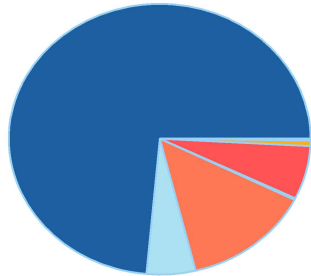


Office of the State Treasurer
 Distribution by Asset Category - Market Value
 Report Group: Monthly Investment Report

Begin Date: 7/31/2024, End Date: 8/31/2024

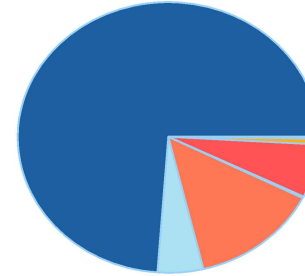
Asset Category	Market Value 7/31/2024	% of Portfolio 7/31/2024	Market Value 8/31/2024	% of Portfolio 8/31/2024
Certificate of Deposit	39,374,000	0.2	39,274,000	0.2
Foreign Bonds	107,301,637	0.6	107,518,070	0.6
Money Market - Mutual Funds	1,062,175,081	6.4	1,052,711,722	6.3
State Bond Issues	30,000,000	0.2	30,000,000	0.2
US Agency - MBS	2,297,538,972	13.8	2,295,900,725	14.0
US Agency Bonds	872,699,630	5.2	811,344,916	4.9
US Treasury Bonds / Notes	12,282,019,043	73.6	12,246,915,530	73.8
Total / Average	16,691,108,363	100.0	16,583,664,963	100.0

Portfolio Holdings as of 7/31/2024



- 0.24%-Certificate of...
- 0.64%-Foreign Bonds
- 6.36%-Money Market -...
- 0.18%-State Bond Iss...
- 13.77%-US Agency - M...
- 5.23%-US Agency Bond...
- 73.58%-US Treasury B...

Portfolio Holdings as of 8/31/2024



- 0.24%-Certificate of...
- 0.65%-Foreign Bonds
- 6.35%-Money Market -...
- 0.18%-State Bond Iss...
- 13.84%-US Agency - M...
- 4.89%-US Agency Bond...
- 73.85%-US Treasury B...



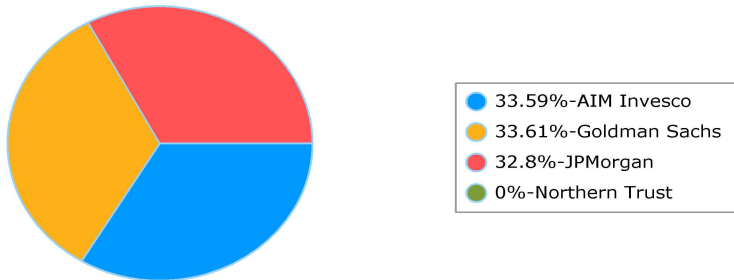
Office of the State Treasurer
 Distribution by Issuer - Market Value
 Report Group: Money Market*

Begin Date: 7/31/2024, End Date: 8/31/2024

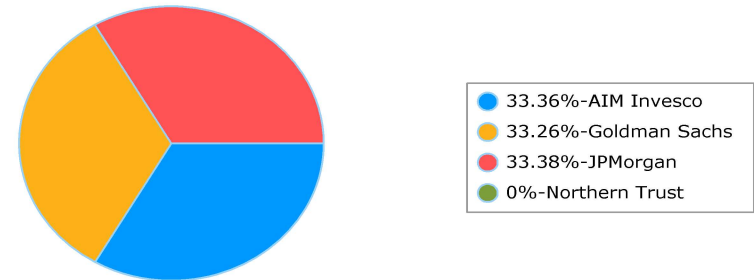
Issuer Allocation

Issuer	Market Value 7/31/2024	% of Portfolio 7/31/2024	Market Value 8/31/2024	% of Portfolio 8/31/2024
AIM Invesco	356,768,456	33.6	351,209,430	33.4
Goldman Sachs	356,977,866	33.6	350,093,269	33.3
JPMorgan	348,392,199	32.8	351,370,640	33.4
Northern Trust	36,560	0.00	38,382	0.00
Total / Average	1,062,175,081	100.0	1,052,711,722	100.0

Portfolio Holdings as of 7/31/2024



Portfolio Holdings as of 8/31/2024



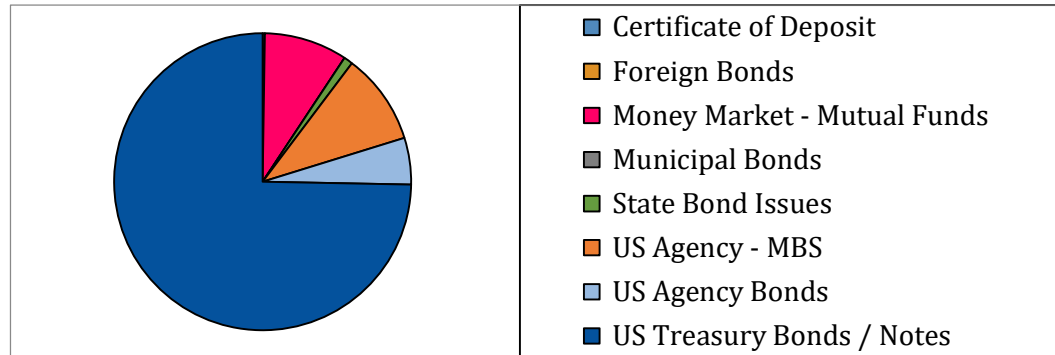
*Money market balances exclude funds from the American Rescue Plan Act (ARPA).



Office of the State Treasurer
 Earnings by Asset Category
 August 31, 2024

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	5.46%	102,899	-	102,899
Foreign Bonds	4.97%	-	-	-
Money Market - Mutual Funds	5.18%	3,923,315	-	3,923,315
State Bond Issues	5.77%	432,500	-	432,500
US Agency - MBS	1.87%	4,469,722	(169,663)	4,300,059
US Agency Bonds	2.07%	2,210,693	-	2,210,693
US Treasury Bonds / Notes	3.62%	32,357,646	-	32,357,646
Link Deposit (not active)		-		-
Total or Average	3.40%	43,496,775	(169,663)	43,327,112

Total Earnings as of 8/31/2024





Office of the State Treasurer
 Investment Activity
 August 31, 2024

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
NO BUY ACTIVITY										
						0	0			0
Matured										
FHLB 1.5 8/15/2024	3130AGWK7	Wells Fargo	8/15/2024	8/15/2024	0.000	15,000,000	15,000,000	0.000	0	15,000,000
FHLB 1.5 8/15/2024	3130AGWK7	Wells Fargo	8/15/2024	8/15/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
FHLB 5.375 8/15/2024	3133X8EW8	Wells Fargo	8/15/2024	8/15/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
T-Note 0.375 8/15/2024	91282CCT6	TD Securities	8/15/2024	8/15/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
T-Note 0.375 8/15/2024	91282CCT6	BofA Securities	8/15/2024	8/15/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
T-Note 1.25 8/31/2024	912828YE4	Hilltop	8/31/2024	8/31/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
T-Note 1.875 8/31/2024	9128282U3	Hilltop	8/31/2024	8/31/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
T-Note 3.25 8/31/2024	91282CFG1	Hilltop	8/31/2024	8/31/2024	0.000	25,000,000	25,000,000	0.000	0	25,000,000
						190,000,000	190,000,000			0
Net Change in Investments (Buy & Matured)						-190,000,000	-190,000,000			0
										-190,000,000



Office of the State Treasurer
 Transactions by Security Type
 August 31, 2024

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
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US Treasury Bonds and Notes

NO BUY ACTIVITY

	0	0	0	0
Certificates of Deposits		6,419,000		
Total		6,419,000		



Office of the State Treasurer
 Transactions by Broker
 August 31, 2024

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
							0	0		0	0.00
NO BUY ACTIVITY											
							0	0		0	0.00
							0	0		0	0.00
							0	0		0	0.00
							0	0		0	0.00
					Total Securities		0	0		0	0.00



Office of the State Treasurer
 Comparison of Actual Earnings to Estimated Earnings
 August 31, 2024

Fiscal Year to Date

Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	173,551	266,667	-93,116	-34.92%	29,381,528	32,000,000	(2,618,472)	-8.18%
Foreign Bonds	0	883,333	-883,333	-100.00%	80,436,043	37,000,000	43,436,043	117.39%
Money Market Mutual Funds	6,932,134	7,833,333	-901,199	-11.50%	787,551,017	1,000,000,000	(212,448,983)	-21.24%
State of OK Bonds	432,500	216,667	215,833	99.62%	30,000,000	30,000,000	0	0.00%
US Agency - MBS	6,450,396	6,833,333	-382,938	-5.60%	1,717,601,233	2,000,000,000	(282,398,767)	-14.12%
US Agency Bonds	1,634,944	2,416,667	-781,723	-32.35%	606,980,525	1,500,000,000	(893,019,475)	-59.53%
US Treasury Bonds / Notes	48,982,055	39,883,333	9,098,721	22.81%	9,162,119,677	7,401,000,000	1,761,119,677	23.80%
Total or Average	64,605,579	58,333,333	6,272,246	10.75%	12,414,070,023	12,000,000,000	414,070,023	3.45%

The Treasurer had revised the estimated earnings to the Board of Equalization for Fiscal Year 2025. The amount estimated was \$350,000,000. Year-to-date actual earnings are recorded on an accrual basis of accounting.



Office of the State Treasurer
Comparison of Actual Earnings to Estimated Earnings
August 31, 2024

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.



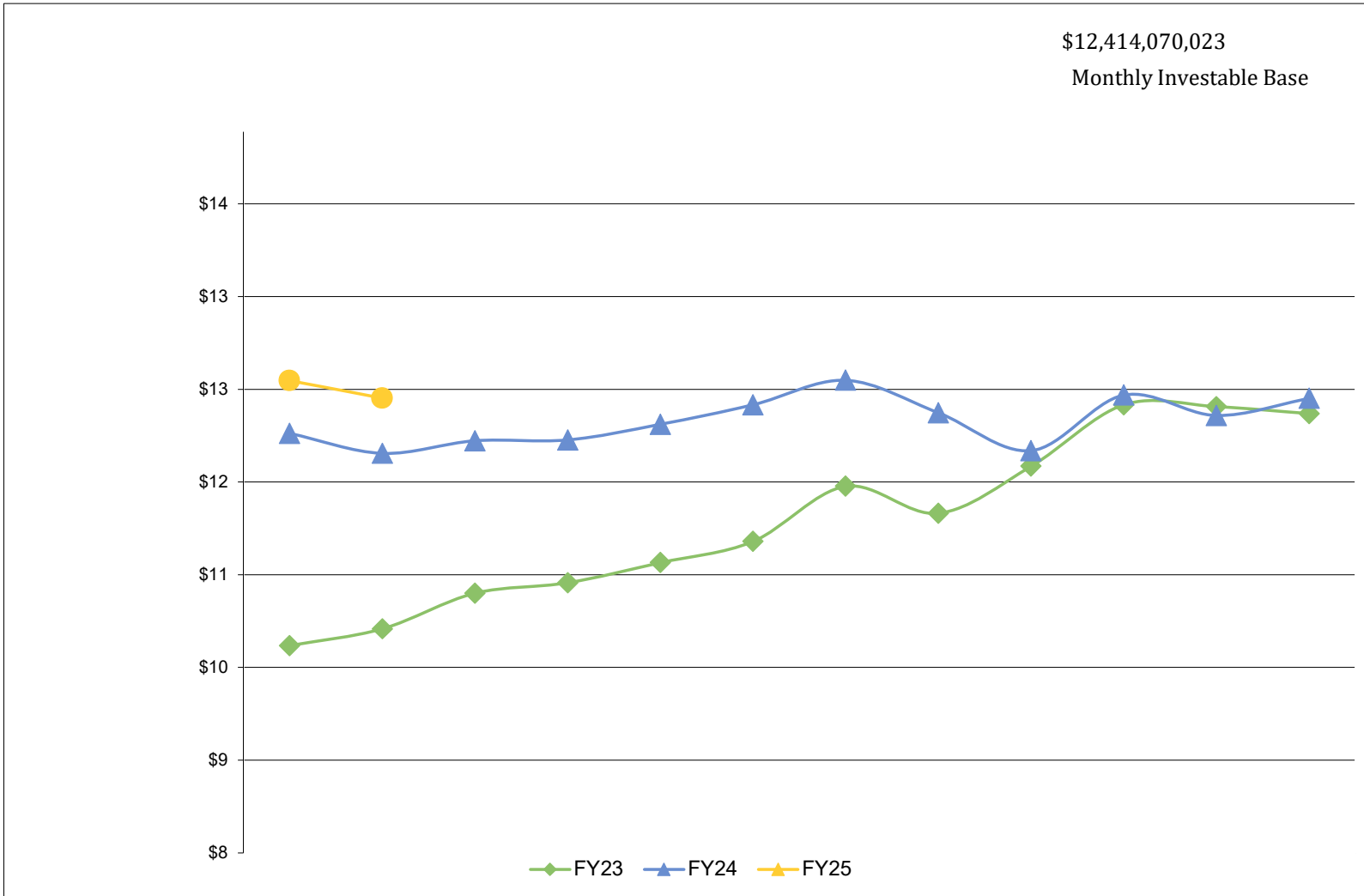
Office of the State Treasurer
Performance Comparison
August 31, 2024

	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	9.30%	10.83%
Securities, Agency Directed Langston University	2.11%	4.15%
Benchmark Merrill Lynch, US 1 Year T-Bill	0.66%	1.34%

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)
August 31, 2024





Office of the State Treasurer
 Banking, Custody, and other Fees
 August 31, 2024

Depository Bank	Tax ID Number	City	State	Amount
BancFirst	73-1332918	OKC	Oklahoma	93
Bank of America	57-0236115	OKC	Oklahoma	482
Federal Reserve Bank	44-0545874	Kansas City	Kansas	1,680
First Bank & Trust	73-0541333	Broken Bow	Oklahoma	13
Intrust Bank	48-0477525	Wichita	Kansas	58
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	33,137
Total				35,463

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%	52,488
JPMorgan Securities	23-2694160	0.180%	52,506
Goldman Sachs	06-1287410	0.110%	31,973
BOSC Inc	73-1275307	0.070%	20,346

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 Deutsche Bank acting as lending agent. Deutsche Bank retains 15% of the revenues generated as compensation for services, their share for the month(lag 1 month) was \$ 87,905. 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 to be paid to Northern Trust Company for first quarter FY2025 is 16,250.



OKLAHOMA
State Treasurer

AGENCY-DIRECTED INVESTMENTS

August 2024

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, 2024

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
ARPA Funding				
JPMorgan MM	1,225,586,121	1,225,586,121	1,225,586,121	1.00
Total, ARPA Funding	1,225,586,121	1,225,586,121	1,225,586,121	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,381,939	371,159	0.33
Investment Co of America A	16,849	1,003,333	371,249	0.33
Washington Mutual Fund A	17,404	1,107,973	371,269	0.34
Northern Trust - Agency Fund	3,584	3,584	3,584	0.00
Total / Average	54,336	3,496,829	1,117,261	1.00
Report Total	1,225,640,457	1,229,082,950	1,226,703,382	



Office of the State Treasurer
State Agency Directed by Broker
August 31, 2024

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
State Agency Directed by Security Type
August 31, 2024

Broker

Tax ID

Purchases at Cost

Sales at Cost

No activity



Office of the State Treasurer
 Assets Under Management
 August 31, 2024

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	3.3495	1	80,419,626
2118506	8185F	Corportation Commission	3.3495	1	24,062,526
2137001	8370A	OIFA	3.3495	1	11,899,075
2138503	8385C	Oklahoma Insurance Department	3.3495	1	2,888,778
2139101	8391A	Multiple Injury Trust Fund	3.3495	1	34,792,899
2141001	8410A	Commissioners of the Land Office	3.3495	1	143,237,506
2142001	8420A	Langston University	3.3495	1	5,702,606
2143500	79901	Oklahoma Lottery Commission	3.3495	1	12,988,134
2143501	8435A	Oklahoma Lottery Commission	3.3495	1	6,286,289
2147704	8477D	Oklahoma Bureau of Narcotics	3.3495	1	16,504,237
2151500	79901	OPERS	3.3495	1	3,035,909
2151501	8515A	OPERS	3.3495	1	183,367
2151502	8515B	OPERS	3.3495	1	1,091,353
2151503	8515C	OPERS	3.3495	1	150,284
2151504	8515D	OPERS	3.3495	1	2,062,852
2151505	8515E	OPERS	3.3495	1	44,343
2151506	8515F	OPERS	3.3495	1	148,171
2151507	8515G	OPERS	3.3495	1	908,024
2151508	8515H	OPERS	3.3495	1	400,064
2153001	8530A	Panhandle State University	3.3495	1	777,403
2155701	8557A	OK Police Pension	3.3495	1	17,152,470
2169502	8695B	Tax Commission	3.3495	1	500,889,848
2169505	8695E	Tax Commission	3.3495	1	13,318
2169520	8695T	Tax Commission	3.3495	1	(559,704)
2169521	8695U	Tax Commission	3.3495	1	100,958,506
2174007	8740G	State Treasurer	3.3495	1	400,788
2183006	8830F	DHS - CSED	3.3495	1	13,217,594
7200039	20000	Oklahoma Boll Weevil Eradication	3.3495	1	4,078,713
7200131	79901	Department of Corrections	3.3495	1	10,450,869
7200320	20000	Department of Wildlife	3.3495	1	4,724,450
7200359	20000	OERB	3.3495	1	14,482,917
7200370	20000	OIFA	3.3495	1	991,681
7200391	20000	Multiple Injury Trust Fund	3.3495	1	145,218
7200410	20000	Commissioners of the Land Office	3.3495	1	2,275,666
7200435	20000	Oklahoma Lottery Commission	3.3495	1	39,327,930
7200515	20000	OPERS	3.3495	1	94,135
7200588	20000	Real Estate Commission	3.3495	1	3,953,425
7200830	20000	Department of Human Services	3.3495	1	121,084
7201825	20100	University Hospitals Authority	3.3495	1	3,012,626
7205090	20500	OMES Risk Management Division/DSC	3.3495	1	74,100,561
7205131	79901	Department of Corrections	3.3495	1	853,316
7205204	20500	JM Davis Arms & Historical Museum	3.3495	1	20,895

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
 Assets Under Management
 August 31, 2024

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205320	20500	Department of Wildlife	3.3495	1	1,408,875
7205359	20500	Sustaining OK Energy Resources	3.3495	1	7,882,778
7205515	20500	OPERS	3.3495	1	384,463
7205563	20500	OK Bd for Private Vocational Schools	3.3495	1	388,924
7205630	20500	Oklahoma Department of Securities	3.3495	1	1,631,685
7205807	20500	Oklahoma Health Care Authority	3.3495	1	11,913,879
7210270	21000	State Election Board	3.3495	1	1,399,529
7210320	21000	Department of Wildlife	3.3495	1	6,106,480
7210350	21000	Oklahoma Historical Society	3.3495	1	31
7210400	21000	Office of Juvenile Affairs	3.3495	1	2,424
7210410	21000	Commissioners of the Land Office	3.3495	1	5,780,773
7210515	21000	OPERS	3.3495	1	779,755
7210570	21000	State Board of Licensure for Professional Engineers & Land	3.3495	1	287,134
7210588	21000	Real Estate Commission	3.3495	1	464,211
7215270	21500	State of Oklahoma Election Board - HAVA	3.3495	1	8,342,301
7215320	21500	Department of Wildlife	3.3495	1	4,736,185
7215566	21500	Tourism & Recreation Department	3.3495	1	6,426,030
7215585	21500	Department of Public Safety	3.3495	1	2,570,308
7215670	21500	JD McCarty Center	3.3495	1	864,632
7215825	215000	University Hospitals Authority	3.3495	1	1,898,118
7216805	21600	Department of Rehabilitation Services	3.3495	1	1,166,270
7220320	22000	Dept of Wildlife Conservation	3.3495	1	3,193,260
7220570	22000	OSB of Licensure for Professional Engineers and Land Surv	3.3495	1	288,399
7220585	22000	Department of Public Safety	3.3495	1	4,733,982
7220830	22000	Department of Human Services	3.3495	1	10,443
7225040	22500	Department of Agriculture	3.3495	1	121,192
7225830	22500	Department of Human Services	3.3495	1	5,948,943
7230220	23000	Oklahoma Crime Victims Compensation	3.3495	1	3,191,745
7230345	23000	Department of Transportation	3.3495	1	6,928,545
7230695	23000	Tax Commission	3.3495	1	1,937,487
7230807	23000	Health Care Authority	3.3495	1	1
7235605	23500	Regents for Higher Education	3.3495	1	7,074,541
7240807	24000	Health Care Authority	3.3495	1	18,559,887
7240830	24000	Oklahoma Human Services	3.3495	1	11,882,188
7244090	24400	OMES Dept of Central Services	3.3495	1	781,974
7245807	24500	Health Care Authority	3.3495	1	2,096,483
7252090	25200	Department of Central Services	3.3495	1	75,143
7255090	25500	Department of Central Services	3.3495	1	1,960,896
7255585	25500	Oklahoma Dept of Public Safety	3.3495	1	215,558
7260090	26000	OMES Risk Management Division	3.3495	1	5,351,610
7265090	26500	OMES- Risk Mgmt	3.3495	1	154,888
7275740	27500	OST - SEED	3.3495	1	1,515
7280090	28000	OMES DCS Property Distribution	3.3495	1	676,512

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7280131	79901	Department of Corrections	3.3495	1	11,863,469
7280345	28000	Department of Transportation	3.3495	1	2,627,063
7285345	28500	Department of Transportation	3.3495	1	168,621,488
7295090	27000	Emergency & Transportation	3.3495	1	9,155,410
7296150	29600	University of Science & Arts	3.3495	1	44
7303000	30300	Tobacco Litigation Escrow Fund	3.3495	1	32,105
7360566	36000	Tourism & Recreation Department	3.3495	1	6,320,375
7403292	40300	Oklahoma Department of Environmental Quality	3.3495	1	1,020,072
7405220	40500	District Attorneys Council	3.3495	1	3,815,920
7408105	40800	OCIA	3.3495	1	6,527
7409105	40900	OCIA - NACEA Revenue Series 2018B	3.3495	1	873
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	3.3495	1	3,733
7412105	41200	OCIA	3.3495	1	1,271,875
7416000	41600	OSF - Oil Overcharge	3.3495	1	311,991
7416105	41600	OCIA - DOC Revenue Series 2018D	3.3495	1	365,152
7416160	41600	Department of Commerce	3.3495	1	3,282,275
7419105	41900	OCIA	3.3495	1	34,030
7424105	42400	OCIA - Revenue Series 2019A	3.3495	1	12,587
7426000	42600	OSF - Oil Overcharge	3.3495	1	2,606,843
7426160	42600	Department of Commerce	3.3495	1	17,503,016
7428105	42800	OCIA Endowed Chairs Fund	3.3495	1	970,308
7430010	43000	Oklahoma State University	3.3495	1	3,534,407
7430011	43000	Oklahoma State University	3.3495	1	3,331,631
7430012	43000	Oklahoma State University	3.3495	1	3,143,629
7430013	43000	Oklahoma State University	3.3495	1	3,060,143
7430014	43000	Oklahoma State University	3.3495	1	3,157,157
7430015	43000	Oklahoma State University	3.3495	1	2,948,621
7430016	43000	Oklahoma State University	3.3495	1	30,107
7430100	43000	Cameron University	3.3495	1	1,188,867
7430420	43000	Langston University	3.3495	1	314,601
7430461	43000	Rogers State College	3.3495	1	1,612,156
7430505	43000	Northwestern Oklahoma State University	3.3495	1	389,678
7430530	43000	Panhandle State University	3.3495	1	18,527
7430665	43000	Southwestern Oklahoma State University	3.3495	1	2,248,331
7430760	43000	University of Oklahoma	3.3495	1	61,135,800
7430770	43000	OUHSC	3.3495	1	93,088,107
7430773	43000	Oklahoma State University	3.3495	1	3,377,549
7434105	43400	OCIA	3.3495	1	0
7436000	43600	OSF - Oil Overcharge	3.3495	1	2,859
7436105	43600	OCIA	3.3495	1	2,894
7437105	43700	OCIA	3.3495	1	458,972
7438105	43800	OCIA	3.3495	1	3,296
7439105	43900	OCIA Series 2020A Rev Fund	3.3495	1	2,172,165

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7443105	44300	OCIA	3.3495	1	690,963
7444105	44400	OCIA 2017C Series	3.3495	1	813
7444835	44400	Water Resources Board	3.3495	1	13,883,757
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	3.3495	1	6,853
7445835	44500	Water Resources Board	3.3495	1	7,546,379
7447105	44700	2017A Revenue Fund	3.3495	1	249,944
7450105	45000	OCIA Series 2020B	3.3495	1	836,290
7452105	45200	OCIA Series 2020D	3.3495	1	84,314
7453105	45300	OCIA Series 2020D	3.3495	1	1,287,019
7454105	45400	OCIA Series 2020E	3.3495	1	269,295
7455105	45500	OCIA	3.3495	1	3,020
7455160	45500	Department of Commerce	3.3495	1	112,790
7458105	45800	OCIA Series 2020C	3.3495	1	465,299
7459105	45900	OCIA Endowed Chairs 2021	3.3495	1	847,777
7460100	46000	Cameron University	3.3495	1	102,530
7461105	46100	OCIA (TIFIA/ODOT 2022)	3.3495	1	199,386
7463105	46300	OCIA (Conservation-2022A)	3.3495	1	18,460,954
7464105	46400	OCIA	3.3495	1	18,099
7465105	46500	OCIA (Conservation-2022A)	3.3495	1	104,662
7466105	46600	OCIA (National Guard Museum 2022B)	3.3495	1	39,852,061
7467105	46700	OCIA (National Guard Museum 2022B)	3.3495	1	2,968
7468105	46800	OCIA ODVA-2022C	3.3495	1	29,233,314
7469105	46900	OCIA ODVA-2022C	3.3495	1	396,998
7470010	47000	Oklahoma State University Capital Bond Project	3.3495	1	954
7471835	47100	Water Resources Board	3.3495	1	1,979,107
7472835	47200	Water Resources Board	3.3495	1	120,334,419
7473835	47300	Water Resources Board	3.3495	1	79,155,202
7475750	47500	Tulsa Community College	3.3495	1	6,415
7475770	47500	OUHSC	3.3495	1	86,065,715
7476760	47600	University of Oklahoma	3.3495	1	161,581,092
7480105	48000	OCIA	3.3495	1	223,018
7481105	48100	OCIA	3.3495	1	778,059,847
7485010	48500	OKLAHOMA STATE UNIVERSITY	3.3495	1	56,875
7487010	48700	OKLAHOMA STATE UNIVERSITY	3.3495	1	7,998,852
7488010	48800	OKLAHOMA STATE UNIVERSITY	3.3495	1	98,580
7488105	48800	OCIA	3.3495	1	846
7490010	49000	Oklahoma State University	3.3495	1	51,090
7490013	49000	Oklahoma State University	3.3495	1	23,174
7490015	49000	Oklahoma State University	3.3495	1	1,481
7490270	49000	Oklahoma State Election Board	3.3495	1	19
7490760	49000	University of Oklahoma	3.3495	1	78
7490773	49000	Oklahoma State University	3.3495	1	59,980
7491220	49100	District Attorneys Council	3.3495	1	46,780

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7493105	49300	OCIA 2024A	3.3495	1	1,912,746
7494105	49400	OCIA 2024B	3.3495	1	536,098
7497085	49700	Broadband	3.3495	1	37,437,893
7497835	49700	Water Resources Board	3.3495	1	5,420,877
7513410	8410A	Commissioners of the Land Office	3.3495	1	37,704
7514410	8410A	Commissioners of the Land Office	3.3495	1	371,194
7515410	8410A	Commissioners of the Land Office	3.3495	1	5,783,471
7600010	60000	Oklahoma State University	3.3495	1	7,988,411
7600100	60000	Cameron University	3.3495	1	1,249,191
7600120	60000	University of Central Oklahoma	3.3495	1	4,807,253
7600150	60000	University of Science & Arts	3.3495	1	93,853
7600230	60000	East Central University	3.3495	1	1,872,386
7600420	60000	Langston University	3.3495	1	2,227,183
7600485	60000	Northeastern State University	3.3495	1	1,856,507
7600490	60000	Northern Oklahoma College	3.3495	1	695,711
7600505	60000	Northwestern Oklahoma State University	3.3495	1	1,527,780
7600530	60000	Panhandle State University	3.3495	1	201,422
7600660	60000	Southeastern Oklahoma State University	3.3495	1	336,559
7600665	60000	Southwestern Oklahoma State University	3.3495	1	4,025,073
7600760	60000	University of Oklahoma	3.3495	1	3,353,200
7650010	65000	Oklahoma State University	3.3495	1	2,886,900
7650100	65000	Cameron University	3.3495	1	723,731
7650120	65000	University of Central Oklahoma	3.3495	1	2,971,735
7650150	65000	University of Science & Arts	3.3495	1	253,270
7650230	65000	East Central University	3.3495	1	1,058,348
7650420	65000	Langston University	3.3495	1	1,468,842
7650485	65000	Northeastern State University	3.3495	1	596,672
7650490	65000	Northern Oklahoma College	3.3495	1	3,450,255
7650505	65000	Northwestern Oklahoma State University	3.3495	1	766,692
7650530	65000	Panhandle State University	3.3495	1	206,340
7650660	65000	Southeastern Oklahoma State University	3.3495	1	484,768
7650665	65000	Southwestern Oklahoma State University	3.3495	1	1,175,272
7650760	65000	University of Oklahoma	3.3495	1	2,281,724
7700040	70000	Department of Agriculture	3.3495	1	11,753,485
7700041	70000	Western Oklahoma State College	3.3495	1	871,212
7700131	79901	Department of Corrections	3.3495	1	27,939,770
7700240	70000	Eastern Oklahoma State College	3.3495	1	914,372
7700340	40000	State Health Department	3.3495	1	1,482,065
7700461	70000	Rogers State College	3.3495	1	11,207,084
7700490	70000	Northern Oklahoma College	3.3495	1	6,106,452
7700606	70000	Ardmore Higher Education Center	3.3495	1	0
7700633	70000	Oklahoma City Community College	3.3495	1	15,085,251
7700660	70000	Southeastern Oklahoma State University	3.3495	1	3,351,209

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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7700760	70000	University of Oklahoma	3.3495	1	169,998,086
7700830	70000	Department of Human Services	3.3495	1	999,951
7701010	70100	Oklahoma State University	3.3495	1	11,922,009
7701150	70100	University of Science & Arts	3.3495	1	1,658,015
7701165	70100	Connors State College	3.3495	1	787,421
7701400	70100	Office of Juvenile Affairs	3.3495	1	5,423
7701480	70100	Northeastern Oklahoma A&M College	3.3495	1	9,298
7701530	70100	Panhandle State University	3.3495	1	162,003
7701605	70100	Regents for Higher Education	3.3495	1	34,993,143
7701650	70100	Department of Veteran Affairs	3.3495	1	625,209
7701770	70100	OUHSC	3.3495	1	405,784,812
7701805	70100	Department of Rehabilitation Services	3.3495	1	205,492
7701865	70100	OK Workers' Comp Commission	3.3495	1	5,400,713
7702120	70200	University of Central Oklahoma	3.3495	1	12,683,647
7702650	70200	Department of Veteran Affairs	3.3495	1	552,688
7703650	70300	Department of Veteran Affairs	3.3495	1	530,046
7704120	70400	University of Central Oklahoma	3.3495	1	2,579,013
7704650	70400	Department of Veteran Affairs	3.3495	1	1,047,756
7704865	70400	OK Workers' Comp Commission	3.3495	1	48,366
7705505	70500	Northwestern Oklahoma State University	3.3495	1	2,171,610
7705650	70500	Department of Veteran Affairs	3.3495	1	1,374,361
7705675	70500	Self Insurance Guaranty Fund	3.3495	1	2,377,510
7705865	70500	OK Workers' Comp Commission	3.3495	1	45,728
7706452	70600	Community Mental Health Center Rep Payee Account	3.3495	1	8,985
7706650	70600	Department of Veteran Affairs	3.3495	1	79,568
7706750	70600	Tulsa Community College	3.3495	1	4,823,682
7706865	70600	OK Workers' Comp Commission	3.3495	1	187,820
7707452	70700	Central Oklahoma CMHC Rep Payee Account	3.3495	1	57,667
7707585	70700	Department of Public Safety	3.3495	1	9,507,690
7707605	70700	Regents for Higher Education	3.3495	1	4,210,132
7707650	70700	Department of Veteran Affairs	3.3495	1	406,749
7707865	70700	OK Workers' Comp Commission	3.3495	1	258,615
7708108	70800	Carl Albert State College	3.3495	1	6,446,952
7708605	70800	Regents for Higher Education	3.3495	1	165,131
7709605	70900	Regents for Higher Education	3.3495	1	8,063,299
7710350	71000	Oklahoma Historical Society	3.3495	1	1,384,829
7710452	71000	Oklahoma Department of Mental Health	3.3495	1	1,685,532
7710605	71000	Regents for Higher Education	3.3495	1	3,469,200
7711185	8740G	Corporation Commission	3.3495	1	72,363,513
7711420	71100	Langston University	3.3495	1	686,526
7711452	71100	Griffin Memorial Hospital Rep Payee	3.3495	1	34,424
7711605	71100	Regents for Higher Education	3.3495	1	816,846
7712605	71200	Regents for Higher Education	3.3495	1	122,272

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Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7713605	71300	Regents for Higher Education	3.3495	1	54,714,861
7714452	71400	Northwest Center for Behavioral Health	3.3495	1	56,685
7714605	71400	Regents for Higher Education	3.3495	1	17,263,817
7715605	71500	Regents for Higher Education	3.3495	1	1,415,284
7718605	71800	Regents for Higher Education	3.3495	1	14,070,373
7719605	71900	Regents for Higher Education	3.3495	1	42,858
7723623	72300	Seminole State College	3.3495	1	668,053
7725100	72500	Cameron University	3.3495	1	1,052,946
7730230	73000	East Central University	3.3495	1	11,518,839
7730830	73000	Department of Human Services	3.3495	1	342,905
7740605	74000	Regents for Higher Education	3.3495	1	2,639,882
7741241	74100	Redlands Community College	3.3495	1	3,035,613
7745605	74500	Regents for Higher Education	3.3495	1	2,026,678
7747470	74700	Murray State College	3.3495	1	4,045,605
7750350	75000	Oklahoma Historical Society	3.3495	1	204,142
7750531	75000	Rose State College	3.3495	1	14,915,815
7751485	75100	Northeastern State University	3.3495	1	9,564,706
7752485	75200	Northeastern State University	3.3495	1	3,379,199
7765665	76500	Southwestern Oklahoma State University	3.3495	1	4,123,473
7790041	79000	Western Oklahoma State College	3.3495	1	0
7790470	79000	Murray State College	3.3495	1	1
7790490	79000	Northern Oklahoma College	3.3495	1	2
7805370	80500	OIFA	3.3495	1	114
7854740	85400	OCIA Endowed Chair Fund 2010	3.3495	1	2,031,707
7910467	91000	OSF Escrow Fund	3.3495	1	195,087
7920605	92000	Regents for Higher Education	3.3495	1	29,421,214
State Agency, Investable Base					4,169,594,940
State of Oklahoma, Investable Base					12,414,070,023
Assets Under Management					16,583,664,963