



Randy McDaniel
Oklahoma State Treasurer

Treasurer's Investments

September 2020

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

November 25, 2020

To the People of Oklahoma:

The Office of the State Treasurer is pleased to issue the September 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.

Market Conditions

Treasury yields were lower at the end of the month, in comparison to October. The 2-year treasury was at 0.15%, the benchmark 10-year was 0.84% and the 30-year returned 1.57%.

A broad rally in the equity markets continued in September with the Dow earning 11.84%, the S&P at 10.75% and the Nasdaq returning 11.80%. On a year-to-date basis, the performances were 3.86%, 12.10% and 36% for the Dow, S&P and the Nasdaq, respectively. The Wall Street Journal said "Signals from central banks that interest rates will stay low for a protracted period, and the cash that has already been pumped into financial market and into consumers' hands, have fed investors' appetite for riskier assets such as equities".

The Federal Reserve kept interest rates unchanged at their September 16 meeting and communicated they anticipated no rate increases through 2023, "until labor market conditions have reached levels consistent with the committee's assessments of maximum employment and inflation has risen to 2% and is on track to moderately exceed 2% for some time". According to the Wall Street Journal, officials had concerns that "easy gains from reopening the economy could mask deeper scars, as the most vulnerable business shut down and employees in hard-hit sectors face longer spells of joblessness".

Economic Developments

The number of jobs that were added to the economy in August were 1.4 million, and there were 13.6 million people who were unemployed and looking for jobs. The number of unemployed citing temporary job loss was 45.5%. The unemployment rate dropped from 10.2% to 8.4%. According to USAFacts "Retail, plus the leisure and hospitality sector, together accounted for 55.7% of job growth since April. But the 12.7 million leisure and hospitality sector jobs reported in August are still 21.1% less than the 16.1 million jobs it had in March. Retail jobs in August were down 3.7%, from 15.6 million in March to 15 million in August".

The headline consumer price index (CPI) declined in August to 0.4% from 0.6% increase in July. The core CPI, which excludes volatile food and energy components, also was reported at 0.4%. On a year-over-year basis, the headline CPI gained 1.3%, in comparison to 1.0% the month before, and the core CPI increased slightly from 1.6% to 1.7%. The producer price index (PPI) for final demand gained 0.3%, after reaching 0.6% in July. According to CNBC "Excluding the volatile food, energy and trade services components, producer prices rose 0.3% in August, advancing by the same margin for three straight months. In the 12 months through August, the core PPI gained 0.3%. The core PPI edged up 0.1% on a year-over-year basis in July".

Retail sales fell below expectations in August, coming in at 0.6% in comparison to the downwardly revised 0.9% gain the month before. The sales decline was attributed to the reduction in unemployment benefits and less

support for small businesses. Trading Economics reported that “declines were seen in sales at department stores (-2.3%), grocery stores (-1.6%), sporting goods, hobby and music (-5.7%). Sales rose the most for food services and drinking (4.7%) clothing (2.9%), furniture (2.1%), and building material and garden equipment (2%)”.

According to the Census Bureau’s monthly report, which tracks signed contracts and paid deposits, there were more than a million newly built homes sold in August. These sales represented the highest number reported since December 2006. Preliminary seasonally adjusted numbers reflected that more than 70% of August sales were homes that were under construction or still in the planning stages. The publication called The Real Deal said “the surge in sales comes as housing supply hits a 40-year low, driving up prices. Higher price tags don’t appear to be scaring off buyers: The number of mortgage applications for increasingly larger loans to purchase homes have been steadily rising”.

The Bureau of Economic Analysis said the real gross domestic product (GDP) decreased at an annual rate of 31.4% in the second quarter of 2020. This was in comparison to their previous estimate of 31.7%, reflecting an upward revision to personal consumption expenditures (PCE) that was partially offset by downward revisions to exports and to nonresidential fixed investment.

Portfolio Commentary: Performance, Diversification, and Strategy

The Treasurer’s portfolio yielded 1.78% in September with a weighted average maturity of 706 days. The total assets under management by the treasurer was \$8.7 billion, in comparison to \$7.9 billion a year ago. The portfolio’s diversification strategy continues to be sound. U.S. government sponsored enterprises accounted for approximately 30% of the portfolio and mortgage-backed securities were 30%. U.S. treasuries represented 32% of assets, money market mutual funds were 5% and Certificates of Deposits were 1%. State bond issues, foreign bonds and municipals totaled 2% and comprised the balance of funds invested. In keeping with the state’s statutory investment objectives, the portfolio strategy continues to be seeking safety, liquidity, and return on investment, in that order. Laddered bond maturities and a buy-and-hold strategy were utilized. Market observation for investment opportunities were considered in order to maximize income within investment parameters and consideration of current low interest rates.

Collateralization

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

Payments, Fees, and Commissions

Securities were purchased or sold utilizing competitive bidding. Bank fees and money market mutual fund operating expenses are detailed in the attached pages, as is the earnings split between the 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 \$6,146,683,764 and State Agency balances in OK Invest at \$2,574,839,981 for a total of \$8,721,523,745.

Best regards,

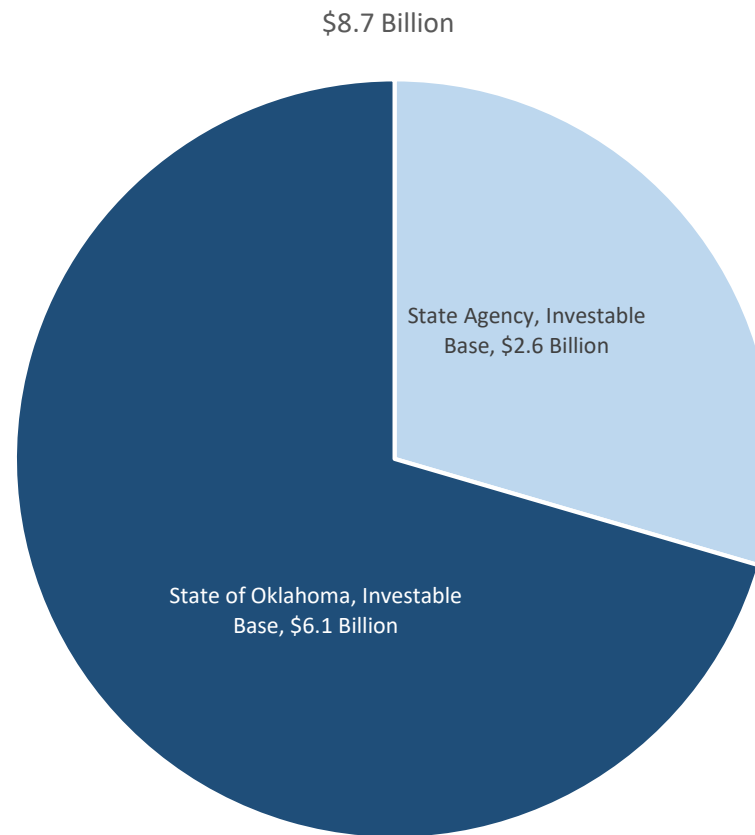


RANDY MCDANIEL
STATE TREASURER

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



Office of the State Treasurer
Distribution of Assets Under Management
September 30, 2020





Office of the State Treasurer
Portfolio Composition
September 30, 2020

Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	99,517,000	99,517,000	99,517,000	1.2	0.37%	72
Foreign Bonds	80,000,000	79,885,738	80,000,000	0.9	2.49%	526
Money Market - Mutual Funds	388,431,313	388,431,313	388,431,313	4.6	0.03%	1
Municipal Bonds	14,000,000	14,336,580	14,000,000	0.2	2.45%	787
State Bond Issues	30,000,000	30,000,000	30,000,000	0.4	1.93%	1,949
US Agency - MBS	2,570,992,533	2,730,066,614	2,612,717,113	30.5	2.70%	1,044
US Agency Bonds	2,580,000,000	2,621,414,454	2,602,640,593	30.5	1.13%	660
US Treasury Bonds / Notes	2,700,000,000	2,757,872,046	2,706,366,777	31.7	1.78%	538
Total / Average	8,462,940,846	8,721,523,745	8,533,672,796	100.0	1.78%	706

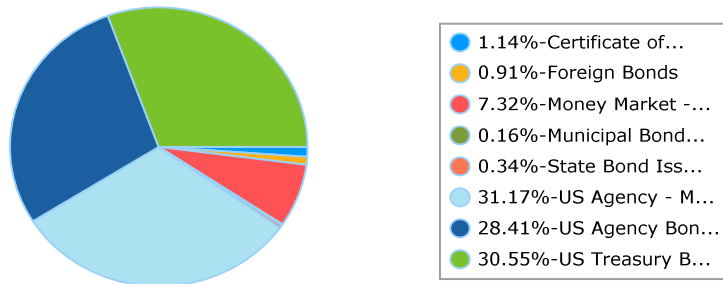


Office of the State Treasurer
Distribution by Asset Category - Market Value
Report Group: Monthly Investment Report

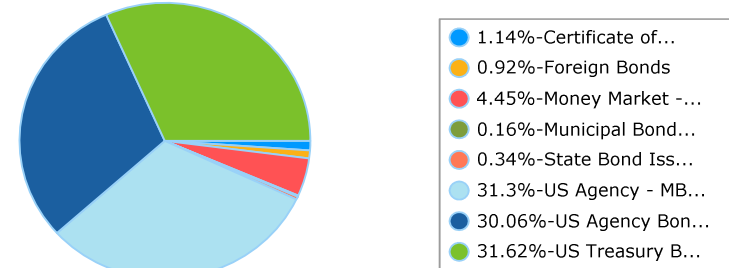
Begin Date: 8/31/2020, End Date: 9/30/2020

Asset Category	Market Value 8/31/2020	% of Portfolio 8/31/2020	Market Value 9/30/2020	% of Portfolio 9/30/2020
Certificate of Deposit	100,017,000	1.1	99,517,000	1.1
Foreign Bonds	79,923,075	0.9	79,885,738	0.9
Money Market - Mutual Funds	643,091,399	7.3	388,431,313	4.5
Municipal Bonds	14,347,750	0.2	14,336,580	0.2
State Bond Issues	30,000,000	0.3	30,000,000	0.3
US Agency - MBS	2,738,474,373	31.2	2,730,066,614	31.3
US Agency Bonds	2,495,758,087	28.4	2,621,414,454	30.1
US Treasury Bonds / Notes	2,683,694,824	30.5	2,757,872,046	31.6
Total / Average	8,785,306,508	100.0	8,721,523,745	100.0

Portfolio Holdings as of 8/31/2020



Portfolio Holdings as of 9/30/2020



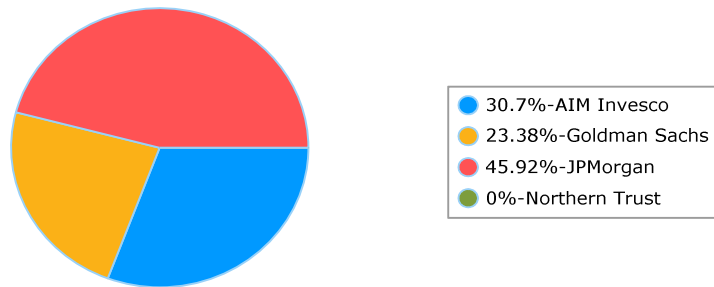


Office of the State Treasurer
Distribution by Issuer - Market Value
Report Group: Money Market Mutual Funds excluding CARES

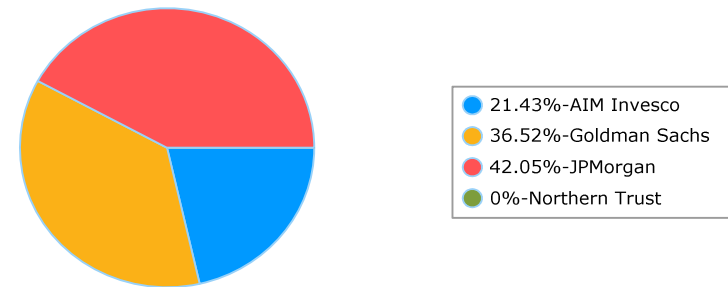
Begin Date: 8/31/2020, End Date: 9/30/2020

Issuer Allocation				
Issuer	Market Value 8/31/2020	% of Portfolio 8/31/2020	Market Value 9/30/2020	% of Portfolio 9/30/2020
AIM Invesco	197,421,851	30.7	83,228,223	21.4
Goldman Sachs	150,374,385	23.4	141,858,097	36.5
JPMorgan	295,287,263	45.9	163,336,389	42.1
Northern Trust	7,900	0.0	8,604	0.0
Total / Average	643,091,399	100.0	388,431,313	100.0

Portfolio Holdings as of 8/31/2020



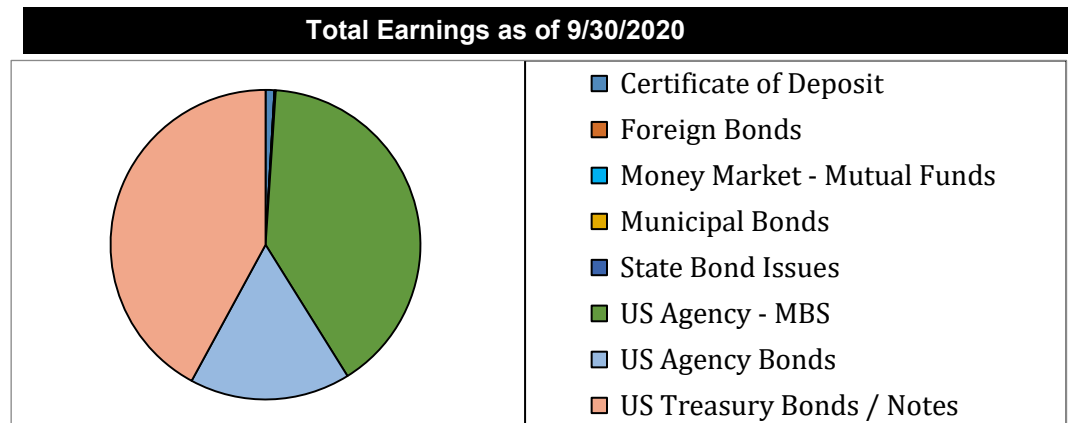
Portfolio Holdings as of 9/30/2020





Office of the State Treasurer
Earnings by Asset Category
September 30, 2020

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	0.37%	104,188	-	104,188
Foreign Bonds	2.49%	-	-	-
Money Market - Mutual Funds	0.03%	16,530	-	16,530
Municipal Bonds	2.45%	-	-	-
State Bond Issues	2.50%	-	-	-
US Agency - MBS	2.70%	4,548,305	-	4,548,305
US Agency Bonds	1.13%	1,906,742	-	1,906,742
US Treasury Bonds / Notes	1.78%	4,780,837	-	4,780,837
Link Deposit (not active)		-	-	-
Total or Average	1.78%	11,356,602	-	11,356,602





Office of the State Treasurer
Investment Activity
September 30, 2020

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
FFCB 0.15 9/9/2022	3133EL6R0	Hilltop	09/24/2020	09/25/2020	0.160	25,000,000	24,995,225	99.981	1,667	24,996,892
FFCB 0.25 5/6/2022	3133ELYR9	Wells Fargo	09/24/2020	09/25/2020	0.145	25,000,000	25,042,375	100.170	24,132	25,066,507
FHLB 1.375 2/17/2023	3130AJ7E3	Morgan Stanley	09/23/2020	09/24/2020	0.200	25,000,000	25,702,250	102.809	35,330	25,737,580
FHLB 1.375 2/17/2023	3130AJ7E3	Morgan Stanley	09/21/2020	09/22/2020	0.198	25,000,000	25,705,000	102.820	33,420	25,738,420
FHLB 2.375 9/8/2023	3130A3DL5	Hilltop	09/23/2020	09/24/2020	0.229	25,000,000	26,579,700	106.319	26,389	26,606,089
FHLMC 0.25 8/24/2023	3137EAEV7	Wells Fargo	09/24/2020	09/25/2020	0.244	25,000,000	25,004,250	100.017	5,903	25,010,153
FHLMC 0.25 8/24/2023	3137EAEV7	Morgan Stanley	09/23/2020	09/24/2020	0.242	25,000,000	25,005,750	100.023	5,729	25,011,479
FHLMC 0.25 8/24/2023	3137EAEV7	Morgan Stanley	09/21/2020	09/22/2020	0.234	25,000,000	25,011,750	100.047	5,382	25,017,132
FHLMC 0.25 9/8/2023	3137EAEW5	Hilltop	09/21/2020	09/22/2020	0.224	25,000,000	25,019,425	100.078	3,125	25,022,550
FNMA 0.25 7/10/2023	3135G05G4	Wells Fargo	08/31/2020	09/01/2020	0.241	25,000,000	25,006,250	100.025	8,854	25,015,104
GNMA MBS 2 9/20/2050	36179VTV2	Bank of Oklahoma	09/29/2020	09/30/2020	1.130	50,000,000	52,052,734	104.105	80,556	52,133,290
GNMA MBS 2 9/20/2050	36179VTV2	Raymond James	09/29/2020	09/30/2020	1.136	50,000,000	52,039,063	104.078	80,556	52,119,618
T-Note 0.125 8/15/2023	91282CAF8	Bank of America - Merrill L	08/31/2020	09/01/2020	0.146	25,000,000	24,984,375	99.938	1,444	24,985,819
T-Note 1.375 9/30/2023	912828T26	UMB Bank	08/31/2020	09/01/2020	0.147	25,000,000	25,942,750	103.771	144,638	26,087,388
T-Note 1.625 10/31/2023	912828T91	Bank of America - Merrill L	08/31/2020	09/01/2020	0.151	25,000,000	26,162,109	104.648	136,889	26,298,998
						425,000,000	434,253,006		594,012	434,847,018
Sell										
						0	0		0	0
Matured										
FHLB 1.375 9/28/2020	3130ACE26	Bank of America - Merrill L	09/28/2020	09/28/2020		25,000,000	25,000,000			25,000,000
FHLB 1.375 9/28/2020	3130ACE26	Morgan Stanley	09/28/2020	09/28/2020		25,000,000	25,000,000			25,000,000
FHLMC 1.625 9/29/2020	3137EAEJ4	Raymond James	09/29/2020	09/29/2020		25,000,000	25,000,000			25,000,000
FHLMC 1.625 9/29/2020	3137EAEJ4	Wells Fargo	09/29/2020	09/29/2020		25,000,000	25,000,000			25,000,000
FHLMC 1.625 9/29/2020	3137EAEJ4	Morgan Stanley	09/29/2020	09/29/2020		25,000,000	25,000,000			25,000,000
						125,000,000	125,000,000			125,000,000
Called										
						0	0			0
Net Change in Investments						300,000,000	309,253,006		594,012	309,847,018



Office of the State Treasurer
Transactions by Security Type
September 30, 2020

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Agency Bonds										
FFCB 0.15 9/9/2022	3133EL6R0	Buy	09/25/2020	09/09/2022	0.160	25,000,000	24,995,225	99.981	1,667	24,996,892
FFCB 0.25 5/6/2022	3133ELYR9	Buy	09/25/2020	05/06/2022	0.145	25,000,000	25,042,375	100.170	24,132	25,066,507
FHLB 1.375 2/17/2023	3130AJ7E3	Buy	09/24/2020	02/17/2023	0.200	25,000,000	25,702,250	102.809	35,330	25,737,580
FHLB 1.375 2/17/2023	3130AJ7E3	Buy	09/22/2020	02/17/2023	0.198	25,000,000	25,705,000	102.820	33,420	25,738,420
FHLB 2.375 9/8/2023	3130A3DL5	Buy	09/24/2020	09/08/2023	0.229	25,000,000	26,579,700	106.319	26,389	26,606,089
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	09/25/2020	08/24/2023	0.244	25,000,000	25,004,250	100.017	5,903	25,010,153
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	09/24/2020	08/24/2023	0.242	25,000,000	25,005,750	100.023	5,729	25,011,479
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	09/22/2020	08/24/2023	0.234	25,000,000	25,011,750	100.047	5,382	25,017,132
FHLMC 0.25 9/8/2023	3137EAEW5	Buy	09/22/2020	09/08/2023	0.224	25,000,000	25,019,425	100.078	3,125	25,022,550
FNMA 0.25 7/10/2023	3135G05G4	Buy	09/01/2020	07/10/2023	0.241	25,000,000	25,006,250	100.025	8,854	25,015,104
						250,000,000	253,071,975		149,931	253,221,906
US Agency - Mortgage Backed Securities										
GNMA MBS 2 9/20/2050	36179VTV2	Buy	09/30/2020	09/20/2050	1.130	50,000,000	52,052,734	104.105	80,556	52,133,290
GNMA MBS 2 9/20/2050	36179VTV2	Buy	09/30/2020	09/20/2050	1.136	50,000,000	52,039,063	104.078	80,556	52,119,618
						100,000,000	104,091,797		161,111	104,252,908
US Treasury Bonds and Notes										
T-Note 0.125 8/15/2023	91282CAF8	Buy	09/01/2020	08/15/2023	0.146	25,000,000	24,984,375	99.938	1,444	24,985,819
T-Note 1.375 9/30/2023	912828T26	Buy	09/01/2020	09/30/2023	0.147	25,000,000	25,942,750	103.771	144,638	26,087,388
T-Note 1.625 10/31/2023	912828T91	Buy	09/01/2020	10/31/2023	0.151	25,000,000	26,162,109	104.648	136,889	26,298,998
						75,000,000	77,089,234		282,970	77,372,205
Municipal Bonds										
						0	0		0	0
Certificates of Deposits										
							53,713,000			
Total							487,966,006			



Office of the State Treasurer
Transactions by Broker
September 30, 2020

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Bank of America - Merrill Lynch											
T-Note 0.125 8/15/2023	91282CAF8	Buy	US Treasury Bonds / Note: 09/01/2020		08/15/2023	0.146	25,000,000	24,984,375	99.938	1,444	24,985,818.61
T-Note 1.625 10/31/2023	912828T91	Buy	US Treasury Bonds / Note: 09/01/2020		10/31/2023	0.151	25,000,000	26,162,109	104.648	136,889	26,298,997.97
							50,000,000	51,146,484		138,332	51,284,816.58
Bank of Oklahoma											
GNMA MBS 2 9/20/2050	36179VTV2	Buy	US Agency - MBS	09/30/2020	09/20/2050	1.130	50,000,000	52,052,734	104.105	80,556	52,133,289.94
							50,000,000	52,052,734		80,556	52,133,289.94
Hilltop											
FFCB 0.15 9/9/2022	3133EL6R0	Buy	US Agency Bonds	09/25/2020	09/09/2022	0.160	25,000,000	24,995,225	99.981	1,667	24,996,891.67
FHLB 2.375 9/8/2023	3130A3DL5	Buy	US Agency Bonds	09/24/2020	09/08/2023	0.229	25,000,000	26,579,700	106.319	26,389	26,606,088.89
FHLMC 0.25 9/8/2023	3137EAEW5	Buy	US Agency Bonds	09/22/2020	09/08/2023	0.224	25,000,000	25,019,425	100.078	3,125	25,022,550.00
							75,000,000	76,594,350		31,181	76,625,530.56
Morgan Stanley											
FHLB 1.375 2/17/2023	3130AJ7E3	Buy	US Agency Bonds	09/24/2020	02/17/2023	0.200	25,000,000	25,702,250	102.809	35,330	25,737,579.86
FHLB 1.375 2/17/2023	3130AJ7E3	Buy	US Agency Bonds	09/22/2020	02/17/2023	0.198	25,000,000	25,705,000	102.820	33,420	25,738,420.14
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	US Agency Bonds	09/24/2020	08/24/2023	0.242	25,000,000	25,005,750	100.023	5,729	25,011,479.17
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	US Agency Bonds	09/22/2020	08/24/2023	0.234	25,000,000	25,011,750	100.047	5,382	25,017,131.94
							100,000,000	101,424,750		79,861	101,504,611.11
Raymond James											
GNMA MBS 2 9/20/2050	36179VTV2	Buy	US Agency - MBS	09/30/2020	09/20/2050	1.136	50,000,000	52,039,063	104.08	80,556	52,119,618.06
							50,000,000	52,039,063		80,556	52,119,618.06
UMB Bank											
T-Note 1.375 9/30/2023	912828T26	Buy	US Treasury Bonds / Note: 09/01/2020		09/30/2023	0.147	25,000,000	25,942,750	103.77	144,638	26,087,387.98
							25,000,000	25,942,750		144,638	26,087,387.98
Wells Fargo											
FFCB 0.25 5/6/2022	3133ELYR9	Buy	US Agency Bonds	09/25/2020	05/06/2022	0.145	25,000,000	25,042,375	100.170	24,132	25,066,506.94
FHLMC 0.25 8/24/2023	3137EAEV7	Buy	US Agency Bonds	09/25/2020	08/24/2023	0.244	25,000,000	25,004,250	100.017	5,903	25,010,152.78
FNMA 0.25 7/10/2023	3135G05G4	Buy	US Agency Bonds	09/01/2020	07/10/2023	0.241	25,000,000	25,006,250	100.025	8,854	25,015,104.17
							75,000,000	75,052,875		38,889	75,091,763.89
Total Securities							425,000,000	434,253,006		594,012	434,847,018.12



Office of the State Treasurer
Comparison of Actual Earnings to Estimated Earnings
September 30, 2020

Fiscal Year to Date								
Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base - Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	101,356	392,544	-291,188	-74.18%	70,237,487	60,000,000	10,237,487	17.06%
Foreign Bonds	0	0	0		56,382,060	60,000,000	(3,617,940)	-6.03%
Money Market Mutual Funds	47,531	1,143,039	-1,095,508	-95.84%	274,148,532	460,000,000	(185,851,468)	-40.40%
Municipal Bonds	255,909	200,000	55,909	27.95%	10,118,526	10,000,000	118,526	1.19%
State of OK Bonds	145,000	150,000	-5,000	-3.33%	30,000,000	30,000,000	0	0.00%
US Treasury, Agency and MBS	9,064,749	21,663,046	-12,598,297	-58.16%	5,705,797,159	4,550,000,000	1,155,797,159	25.40%
Total or Average	9,614,545	23,548,629	(13,934,084)	-59.17%	6,146,683,764	5,170,000,000	976,683,764	18.89%

In February 2020, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2021. The amount estimated was \$64,000,000. 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
September 30, 2020

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
September 30, 2020

	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	-0.02%	0.11%
Securities, Agency Directed Langston University	-2.87%	6.51%
Benchmark Merrill Lynch, US 1 Year T-Bill	0.05%	0.11%

Analysis by Northern Trust Company

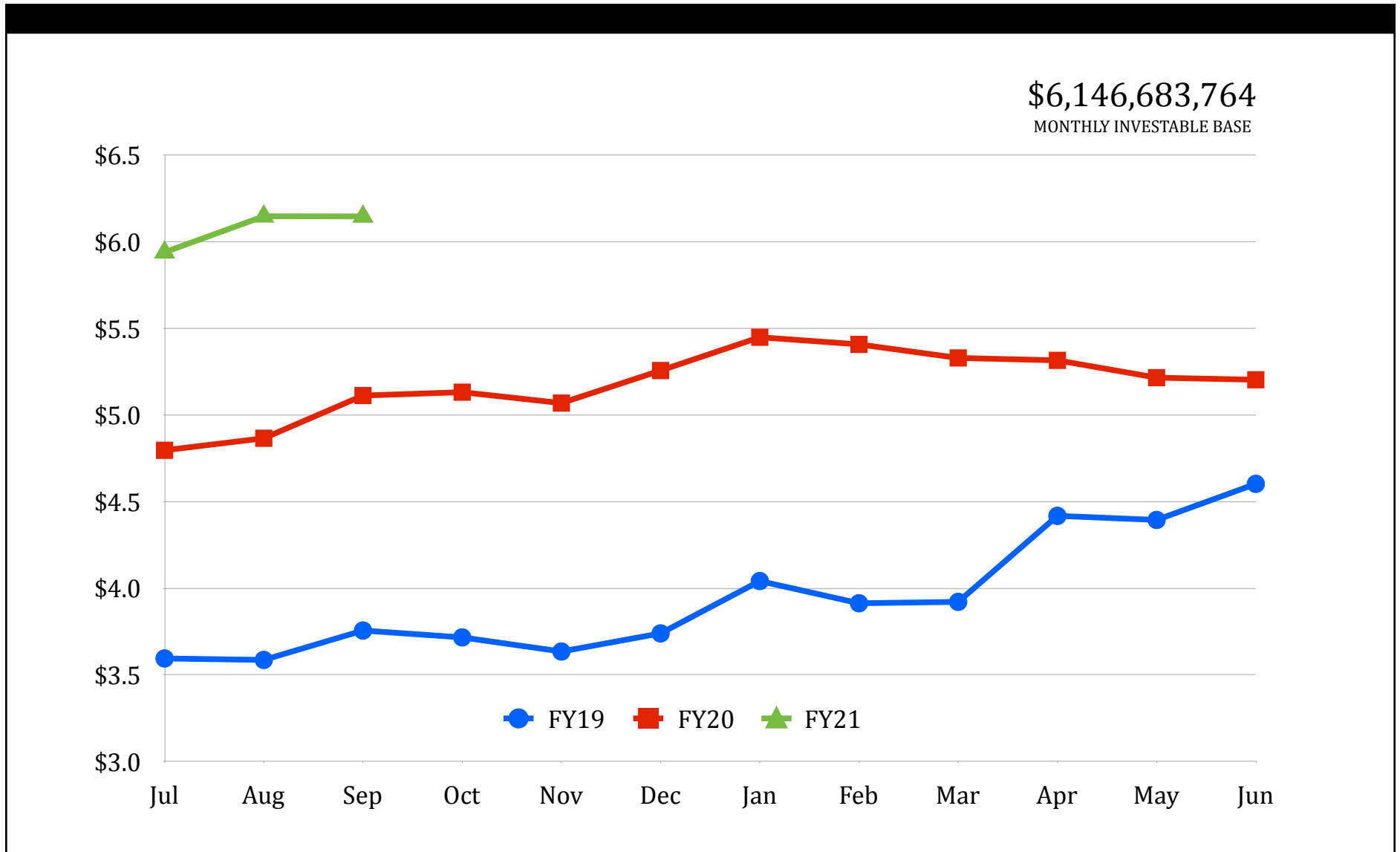
Represents dollar-weighted and time-weighted rates of return



OFFICE OF THE STATE TREASURER

Monthly Investable Base (Billions)

September 30, 2020





Office of the State Treasurer
Banking, Custody, and other Fees
September 30, 2020

Depository Bank	Tax ID Number	City	State	Amount
Arvest Bank	73-1291209	Bartlesville	Oklahoma	443.94
BancFirst	73-1332918	OKC	Oklahoma	9,303.00
Central National Bank	73-0177591	Alva	Oklahoma	98.27
Central National Bank	73-0783952	Enid	Oklahoma	119.64
Federal Reserve Bank	44-0545874	Kansas City	Kansas	951.00
First Bank & Trust	73-0498563	Clinton	Oklahoma	110.44
First Fidelity Bank, NA	73-1100200	OKC-Moore	Oklahoma	492.49
Intrust Bank	48-0477525	Wichita	Kansas	54.02
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	27,838.00
The Bank N.A.	73-0344910	McAlester	Oklahoma	16.00
Total				39,426.80

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%	43,126
JPMorgan Securities	23-2694160	0.180%	49,917
Goldman Sachs	06-1287410	0.110%	32,802
BOSC Inc	73-1275307	0.070%	20,874
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 \$4,627. 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 FY2020 was \$12,500.



Randy McDaniel
Oklahoma State Treasurer

Agency-Directed Investments

September 2020

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
September 30, 2020

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
2020 CARES Act funding				
AIM Invesco	204,289,271	204,289,271	204,289,271	0.35
JPMorgan	169,453,695	169,453,695	169,453,695	0.28
Goldman Sachs	215,991,049	215,991,049	215,991,049	0.37
Total, 2020 CARES Act funding	589,734,015	589,734,015	589,734,015	1.00
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,008,406	371,159	0.33
Investment Co of America A	16,849	674,954	371,249	0.33
Washington Mutual Fund A	17,405	798,346	371,270	0.34
Northern Trust - Agency Fund	1,553	1,553	1,553	0.00
Total / Average	52,306	2,483,259	1,115,231	1.00
Report Total	589,786,321	592,217,274	590,849,246	



Office of the State Treasurer
State Agency Directed by Broker
September 30, 2020

Broker	Tax ID	Purchases at Cost	Sales at Cost
No activity			



Office of the State Treasurer
State Agency Directed by Security Type
September 30, 2020

Broker	Tax ID	Purchases at Cost	Sales at Cost	
No activity				



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	1.8105	1	71,114,480.74
2118506	8185F	Corporation Commission	1.8105	1	20,448,870.22
2137001	8370A	OIFA	1.8105	1	34,342,627.29
2139101	8391A	Multiple Injury Trust Fund	1.8105	1	2,359,141.61
2141001	8410A	Commissioners of the Land Office	1.8105	1	31,968,804.76
2142001	8420A	Langston University	1.8105	1	10,973,800.48
2143500	79901	Oklahoma Lottery Commission	1.8105	1	11,432,132.14
2143501	8435A	Oklahoma Lottery Commission	1.8105	1	1,879,250.21
2147704	8477D	Oklahoma Bureau of Narcotics	1.8105	1	1,122,859.60
2151500	79901	OPERS	1.8105	1	176,749.82
2151501	8515A	OPERS	1.8105	1	1,564,839.99
2151502	8515B	OPERS	1.8105	1	6,539.74
2151503	8515C	OPERS	1.8105	1	100,410.71
2151504	8515D	OPERS	1.8105	1	3,031,421.52
2151505	8515E	OPERS	1.8105	1	10,888.80
2151506	8515F	OPERS	1.8105	1	15,491.41
2151507	8515G	OPERS	1.8105	1	1,784.09
2151508	8515H	OPERS	1.8105	1	244.88
2151510	79902	OPERS	1.8105	1	741.44
2153001	8530A	Panhandle State University	1.8105	1	2,342,596.73
2155701	8557A	OK Police Pension	1.8105	1	24,226,239.03
2169502	8695B	Tax Commission	1.8105	1	389,501,593.18
2169520	8695T	Tax Commission	1.8105	1	1,197,554.98
2169521	8695U	Tax Commission	1.8105	1	64,069,783.38
2174007	8740G	State Treasurer	1.8105	1	404,263.43
2183006	8830F	DHS - CSED	1.8105	1	30,785,714.14
7200039	20000	Oklahoma Boll Weevil Eradication	1.8105	1	3,098,933.43
7200320	20000	Department of Wildlife	1.8105	1	1,262,088.76
7200359	20000	OERB	1.8105	1	12,728,648.53
7200370	20000	OIFA	1.8105	1	574,578.16
7200391	20000	Multiple Injury Trust Fund	1.8105	1	211,747.77
7200410	20000	Commissioners of the Land Office	1.8105	1	1,990,160.10
7200435	20000	Oklahoma Lottery Commission	1.8105	1	4,659,404.79
7200515	20000	OPERS	1.8105	1	438,847.76
7200588	20000	Real Estate Commission	1.8105	1	432,998.24
7200830	20000	Department of Human Services	1.8105	1	54,843.96
7201825	20100	University Hospitals Authority	1.8105	1	1,536,582.50
7205090	20500	OMES Risk Management Division/DSC	1.8105	1	29,896,752.19
7205204	20500	JM Davis Arms & Historical Museum	1.8105	1	3,463.73
7205320	20500	Department of Wildlife	1.8105	1	751,508.86
7205359	20500	Sustaining OK Energy Resources	1.8105	1	5,854,899.54
7205435	20500	Oklahoma Lottery Commission	1.8105	1	116,124.11

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205515	20500	OPERS	1.8105	1	305,261.15
7205563	20500	OK Bd for Private Vocational Schools	1.8105	1	143,383.12
7205630	20500	Oklahoma Department of Securities	1.8105	1	956,866.96
7205807	20500	Oklahoma Health Care Authority	1.8105	1	8,021,510.86
7210270	21000	State Election Board	1.8105	1	4,227,756.72
7210320	21000	Department of Wildlife	1.8105	1	7,771,428.39
7210350	21000	Oklahoma Historical Society	1.8105	1	28.93
7210400	21000	Office of Juvenile Affairs	1.8105	1	31,297.67
7210410	21000	Commissioners of the Land Office	1.8105	1	130,128.22
7210515	21000	OPERS	1.8105	1	111,983.85
7210570	21000	State Board of Licensure for Professional Engineers & Lanc	1.8105	1	363,794.16
7210588	21000	Real Estate Commission	1.8105	1	542,504.71
7215270	21500	State of Oklahoma Election Board - HAVA	1.8105	1	10,205,654.61
7215320	21500	Department of Wildlife	1.8105	1	3,621,977.40
7215566	21500	Tourism & Recreation Department	1.8105	1	13,787,188.40
7215585	21500	Department of Public Safety	1.8105	1	383,208.98
7215670	21500	JD McCarty Center	1.8105	1	879,087.96
7215825	215000	University Hospitals Authority	1.8105	1	2,289,219.05
7216805	21600	Department of Rehabilitation Services	1.8105	1	731,786.64
7220090	22000	OSF Building Project Fund	1.8105	1	0.42
7220320	22000	Dept of Wildlife Conservation	1.8105	1	4,354,140.73
7220585	22000	Department of Public Safety	1.8105	1	4,399,013.20
7220830	22000	Department of Human Services	1.8105	1	13,551.62
7225040	22500	Department of Agriculture	1.8105	1	372,572.22
7225830	22500	Department of Human Services	1.8105	1	3,168,347.16
7230220	23000	Oklahoma Crime Victims Compensation	1.8105	1	2,275,672.58
7230345	23000	Department of Transportation	1.8105	1	2,137,250.22
7230695	23000	Tax Commission	1.8105	1	500,349.00
7230807	23000	Health Care Authority	1.8105	1	23,593.28
7235605	23500	Regents for Higher Education	1.8105	1	2,393,700.24
7240807	24000	Health Care Authority	1.8105	1	13,665,443.63
7244090	24400	OMES Dept of Central Services	1.8105	1	1,019,658.43
7245807	24500	Health Care Authority	1.8105	1	18,371,480.12
7255090	25500	Department of Central Services	1.8105	1	1,146,766.14
7255585	25500	Oklahoma Dept of Public Safety	1.8105	1	22,133.29
7260090	26000	OMES Risk Management Division	1.8105	1	4,675,692.14
7265090	26500	OMES- Risk Mgmt	1.8105	1	586,223.55
7275740	27500	OST - SEED	1.8105	1	28,436.29
7280090	28000	OMES DCS Property Distribution	1.8105	1	931,919.84
7280345	28000	Department of Transportation	1.8105	1	508,763.96
7285345	28500	Department of Transportation	1.8105	1	208,514,812.77
7295090	27000	Emergency & Transportation	1.8105	1	3,477,737.96
7296150	29600	University of Science & Arts	1.8105	1	41.13

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7303000	30300	Tobacco Litigation Escrow Fund	1.8105	1	29,819.23
7360566	36000	Tourism & Recreation Department	1.8105	1	6,374,540.78
7401105	40100	OCIA - NACEA Construction Series 2018B	1.8105	1	9,520,380.66
7403292	40300	Oklahoma Department of Environmental Quality	1.8105	1	92,820.66
7405220	40500	District Attorneys Council	1.8105	1	5,279,110.03
7406105	40600	OCIA - Tourism Revenue Fund Series 2018A	1.8105	1	43,108.33
7408105	40800	OCIA	1.8105	1	6,825.05
7409105	40900	OCIA - NACEA Revenue Series 2018B	1.8105	1	491.69
7410105	41000	OCIA - Capitol Repair Construction Series 2018C	1.8105	1	3,004.49
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	1.8105	1	4,506.87
7412105	41200	OCIA	1.8105	1	13,656.75
7415105	41500	OCIA - DOC Construction Series 2018D	1.8105	1	74,512,905.50
7416000	41600	OSF - Oil Overcharge	1.8105	1	289,780.22
7416105	41600	OCIA - DOC Revenue Series 2018D	1.8105	1	8,821.80
7416160	41600	Department of Commerce	1.8105	1	2,980,935.07
7419105	41900	OCIA	1.8105	1	16,671.07
7420105	42000	OCIA - Construction Series 2019A	1.8105	1	5,366,709.66
7424105	42400	OCIA - Revenue Series 2019A	1.8105	1	212,898.97
7426000	42600	OSF - Oil Overcharge	1.8105	1	2,421,261.67
7426160	42600	Department of Commerce	1.8105	1	13,567,166.49
7427105	42700	OCIA - Construction Series 2019B	1.8105	1	26,921,573.09
7428105	42800	OCIA Endowed Chairs Fund	1.8105	1	12,109.67
7430010	43000	Oklahoma State University	1.8105	1	1,273,531.68
7430011	43000	Oklahoma State University	1.8105	1	1,448,734.64
7430012	43000	Oklahoma State University	1.8105	1	1,383,243.67
7430013	43000	Oklahoma State University	1.8105	1	1,475,792.57
7430014	43000	Oklahoma State University	1.8105	1	1,255,451.13
7430015	43000	Oklahoma State University	1.8105	1	2,833,115.93
7430016	43000	Oklahoma State University	1.8105	1	165,522.76
7430100	43000	Cameron University	1.8105	1	923,372.33
7430420	43000	Langston University	1.8105	1	993,962.00
7430461	43000	Rogers State College	1.8105	1	1,164,148.75
7430505	43000	Northwestern Oklahoma State University	1.8105	1	106,299.97
7430530	60000	Panhandle State University	1.8105	1	69,827.93
7430665	43000	Southwestern Oklahoma State University	1.8105	1	2,214,011.66
7430760	43000	University of Oklahoma	1.8105	1	26,309,484.04
7430770	43000	OUHSC	1.8105	1	57,372,365.17
7430773	43000	Oklahoma State University	1.8105	1	1,727,910.04
7434105	43400	OCIA	1.8105	1	1,687.94
7436000	43600	OSF - Oil Overcharge	1.8105	1	2,655.59
7436105	43600	OCIA	1.8105	1	1,464.55
7437105	43700	OCIA	1.8105	1	39,517,906.54
7438105	43800	OCIA	1.8105	1	2,181.86

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7442105	44200	OCIA	1.8105	1	11,857.54
7443105	44300	OCIA	1.8105	1	5,795.20
7444835	44400	Water Resources Board	1.8105	1	4,733,259.37
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	1.8105	1	7,537.28
7445835	44500	Water Resources Board	1.8105	1	2,255,680.53
7446105	44600	2017B Capitol Repair 2 Construction	1.8105	1	265,154.25
7447105	44700	2017A Revenue Fund	1.8105	1	1,882.35
7448105	44800	OCIA	1.8105	1	748.74
7455105	45500	OCIA	1.8105	1	3,319.42
7455160	45500	Department of Commerce	1.8105	1	181,029.74
7460100	46000	Cameron University	1.8105	1	1,370,160.31
7460760	46000	University of Oklahoma	1.8105	1	167,746.51
7462105	46200	OCIA	1.8105	1	5,342.08
7464105	46400	OCIA	1.8105	1	15,805,799.04
7470010	47000	Oklahoma State University Capital Bond Project	1.8105	1	1,576,098.53
7471835	47100	Water Resources Board	1.8105	1	1,080,704.70
7472835	47200	Water Resources Board	1.8105	1	28,148,730.13
7473835	47300	Water Resources Board	1.8105	1	15,617,582.53
7475750	47500	Tulsa Community College	1.8105	1	5,957.93
7476760	47600	University of Oklahoma	1.8105	1	12,700,442.21
7479010	47900	Oklahoma State University Capital Bond Project	1.8105	1	23,351,606.12
7481633	48100	Oklahoma City Community College	1.8105	1	0.03
7482105	48200	OCIA	1.8105	1	11,604.31
7483633	48300	OCCC 2010 Bond	1.8105	1	0.06
7485010	48500	OKLAHOMA STATE UNIVERSITY	1.8105	1	431,368.79
7486010	48600	OKLAHOMA STATE UNIVERSITY	1.8105	1	10,873.87
7487010	48700	OKLAHOMA STATE UNIVERSITY	1.8105	1	864,768.94
7488010	48800	OKLAHOMA STATE UNIVERSITY	1.8105	1	1,711,176.01
7488105	48800	OCIA	1.8105	1	475.39
7489105	48900	OCIA	1.8105	1	3,868.45
7490010	49000	Oklahoma State University	1.8105	1	47,453.12
7490013	49000	Oklahoma State University	1.8105	1	24,173.05
7490015	49000	Oklahoma State University	1.8105	1	90,176.00
7490270	49000	Oklahoma State Election Board	1.8105	1	2,464,285.63
7490760	49000	University of Oklahoma	1.8105	1	1,291,092.99
7490773	49000	Oklahoma State University	1.8105	1	72,008.14
7491220	49100	District Attorneys Council	1.8105	1	5,611,245.34
7510410	8410A	Commissioners of the Land Office	1.8105	1	883,406.63
7511410	8410A	Commissioners of the Land Office	1.8105	1	5,090,877.76
7518410	8410A	Commissioners of the Land Office	1.8105	1	762,996.68
7519410	8410A	Commissioners of the Land Office	1.8105	1	932,521.62
7600010	60000	Oklahoma State University	1.8105	1	4,991,178.36
7600100	60000	Cameron University	1.8105	1	890,274.19

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7600120	60000	University of Central Oklahoma	1.8105	1	2,774,561.27
7600150	60000	University of Science & Arts	1.8105	1	1,206,030.17
7600230	60000	East Central University	1.8105	1	1,409,079.64
7600420	60000	Langston University	1.8105	1	2,328,270.86
7600485	60000	Northeastern State University	1.8105	1	2,327,517.32
7600490	60000	Northern Oklahoma College	1.8105	1	1,491,178.65
7600505	60000	Northwestern Oklahoma State University	1.8105	1	1,964,435.99
7600530	60000	Panhandle State University	1.8105	1	195,269.44
7600660	60000	Southeastern Oklahoma State University	1.8105	1	51,880.41
7600665	60000	Southwestern Oklahoma State University	1.8105	1	2,235,515.64
7600760	60000	University of Oklahoma	1.8105	1	3,039,534.50
7650010	65000	Oklahoma State University	1.8105	1	4,153,351.24
7650100	65000	Cameron University	1.8105	1	645,273.16
7650120	65000	University of Central Oklahoma	1.8105	1	1,461,200.46
7650150	65000	University of Science & Arts	1.8105	1	419,904.38
7650230	65000	East Central University	1.8105	1	1,568,602.53
7650420	65000	Langston University	1.8105	1	1,364,409.80
7650485	65000	Northeastern State University	1.8105	1	818,465.64
7650490	65000	Northern Oklahoma College	1.8105	1	1,467,885.04
7650505	65000	Northwestern Oklahoma State University	1.8105	1	770,269.27
7650530	65000	Panhandle State University	1.8105	1	39,266.99
7650660	65000	Southeastern Oklahoma State University	1.8105	1	19,309.97
7650665	65000	Southwestern Oklahoma State University	1.8105	1	583,927.50
7650760	65000	University of Oklahoma	1.8105	1	2,000,507.14
7700040	70000	Department of Agriculture	1.8105	1	10,983,013.56
7700041	70000	Western Oklahoma State College	1.8105	1	873,559.73
7700131	79901	Department of Corrections	1.8105	1	18,756,211.46
7700240	70000	Eastern Oklahoma State College	1.8105	1	1,513,591.56
7700340	40000	State Health Department	1.8105	1	334,839.17
7700461	70000	Rogers State College	1.8105	1	7,468,071.10
7700490	70000	Northern Oklahoma College	1.8105	1	1,194,966.44
7700606	70000	Ardmore Higher Education Center	1.8105	1	208,761.56
7700633	70000	Oklahoma City Community College	1.8105	1	9,108,056.15
7700660	70000	Southeastern Oklahoma State University	1.8105	1	5,959,038.09
7700760	70000	University of Oklahoma	1.8105	1	101,563,907.77
7700830	70000	Department of Human Services	1.8105	1	1,852,000.49
7701010	70100	Oklahoma State University	1.8105	1	11,195,863.80
7701150	70100	University of Science & Arts	1.8105	1	2,855,659.76
7701165	70100	Connors State College	1.8105	1	468,084.01
7701400	70100	Office of Juvenile Affairs	1.8105	1	4,078.49
7701480	70100	Northeastern Oklahoma A&M College	1.8105	1	464,017.24
7701605	70100	Regents for Higher Education	1.8105	1	32,802,147.96
7701650	70100	Department of Veteran Affairs	1.8105	1	533,861.56

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7701770	70100	OUHSC	1.8105	1	479,233,434.49
7701805	70100	Department of Rehabilitation Services	1.8105	1	156,081.91
7701865	70100	OK Workers' Comp Commission	1.8105	1	6,794,243.15
7702120	70200	University of Central Oklahoma	1.8105	1	12,796,757.53
7702650	70200	Department of Veteran Affairs	1.8105	1	570,671.39
7703650	70300	Department of Veteran Affairs	1.8105	1	508,343.68
7704120	70400	University of Central Oklahoma	1.8105	1	809,162.87
7704650	70400	Department of Veteran Affairs	1.8105	1	542,053.21
7704865	70400	OK Workers' Comp Commission	1.8105	1	21,801.54
7705505	70500	Northwestern Oklahoma State University	1.8105	1	962,999.89
7705650	70500	Department of Veteran Affairs	1.8105	1	918,937.64
7705675	70500	Self Insurance Guaranty Fund	1.8105	1	1,512,884.29
7705865	70500	OK Workers' Comp Commission	1.8105	1	37,771.14
7706452	70600	Community Mental Health Center Rep Payee Account	1.8105	1	8,377.63
7706650	70600	Department of Veteran Affairs	1.8105	1	156,048.83
7706750	70600	Tulsa Community College	1.8105	1	683,384.87
7706865	70600	OK Workers' Comp Commission	1.8105	1	340,080.13
7707452	70700	Central Oklahoma CMHC Rep Payee Account	1.8105	1	75,083.01
7707585	70700	Department of Public Safety	1.8105	1	3,792,502.75
7707605	70700	Regents for Higher Education	1.8105	1	10,901,831.02
7707650	70700	Department of Veteran Affairs	1.8105	1	353,796.90
7707865	70700	OK Workers' Comp Commission	1.8105	1	74,573.18
7708108	70800	Carl Albert State College	1.8105	1	6,979,340.13
7708605	70800	Regents for Higher Education	1.8105	1	30,634.73
7709605	70900	Regents for Higher Education	1.8105	1	3,847,944.73
7710350	71000	Oklahoma Historical Society	1.8105	1	1,282,613.94
7710452	71000	Oklahoma Department of Mental Health	1.8105	1	1,576,790.47
7710605	71000	Regents for Higher Education	1.8105	1	1,945,564.68
7711185	8740G	Corporation Commission	1.8105	1	71,933,792.08
7711420	71100	Langston University	1.8105	1	359,082.19
7711452	71100	Griffin Memorial Hospital Rep Payee	1.8105	1	89,784.30
7711605	71100	Regents for Higher Education	1.8105	1	800,096.40
7712605	71200	Regents for Higher Education	1.8105	1	142,436.63
7713605	71300	Regents for Higher Education	1.8105	1	70,633,453.63
7714605	71400	Regents for Higher Education	1.8105	1	13,624,754.34
7715605	71500	Regents for Higher Education	1.8105	1	487,458.78
7718605	71800	Regents for Higher Education	1.8105	1	8,505,037.59
7719605	71900	Regents for Higher Education	1.8105	1	37,754.66
7723623	72300	Seminole State College	1.8105	1	256,337.82
7725100	72500	Cameron University	1.8105	1	3,117,220.64
7730230	73000	East Central University	1.8105	1	10,739,466.15
7730830	73000	Department of Human Services	1.8105	1	312,040.13
7740605	74000	Regents for Higher Education	1.8105	1	18,560,931.32

Interest rate is net of 1.25 bp management fee



Office of the State Treasurer
Assets Under Management
September 30, 2020

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7741241	74100	Redlands Community College	1.8105	1	1,485,613.39
7745605	74500	Regents for Higher Education	1.8105	1	913,812.71
7747470	74700	Murray State College	1.8105	1	4,122,611.22
7750350	75000	Oklahoma Historical Society	1.8105	1	975,987.57
7750531	75000	Rose State College	1.8105	1	10,664,706.86
7751485	75100	Northeastern State University	1.8105	1	17,661,417.52
7752485	75200	Northeastern State University	1.8105	1	3,069,888.04
7765665	76500	Southwestern Oklahoma State University	1.8105	1	5,248,234.54
7790041	79000	Western Oklahoma State College	1.8105	1	22,717.26
7790230	79000	East Central University	1.8105	1	73,890.94
7790241	79000	Redlands Community College	1.8105	1	87,096.87
7790470	79000	Murray State College	1.8105	1	71,025.27
7790485	79000	Northeastern State University	1.8105	1	1,206,766.71
7790490	79000	Northern Oklahoma College	1.8105	1	948,537.99
7790660	79000	Southeastern Oklahoma State University	1.8105	1	2,957.00
7790665	79000	Southwestern Oklahoma State University	1.8105	1	438,716.84
7805370	80500	OIFA	1.8105	1	106.26
7823740	82300	OCIA 2008B Reserve Fund	1.8105	1	676.07
7845740	84500	OCIA 2008A Sinking Fund	1.8105	1	4,794.62
7846740	84600	OCIA 2008B Sinking Fund	1.8105	1	1,038.41
7847740	84700	OSF Building Project Fund	1.8105	1	7,575.97
7848740	84800	OSF Building Project Fund	1.8105	1	84,130.10
7851740	85100	OCIA	1.8105	1	2,444,417.32
7853740	85300	Oklahoma 2010b GO Sinking Fund	1.8105	1	16,208.31
7854740	85400	OCIA Endowed Chair Fund 2010	1.8105	1	1,063,965.07
7857740	85700	OCIA 2010A Highway Capital Improvements	1.8105	1	342,615.94
7858740	85800	OCIA 2010b Highway Capital Improvements	1.8105	1	2,665,553.58
7860740	86000	OCIA 2012 State Highway	1.8105	1	4,748,628.01
7862740	86200	OCIA 2013	1.8105	1	406,373.03
7910467	91000	OSF Escrow Fund	1.8105	1	181,199.14
7920605	92000	Regents for Higher Education	1.8105	1	21,704,182.13
State Agency, Investable Base					2,574,839,980.81
State of Oklahoma, Investable Base					6,146,683,764.19
Assets Under Management					8,721,523,745.00