

## APPENDIX D

### OKLAHOMA STATE TREASURER MASTER CUSTODY AND/OR SECURITIES LENDING SERVICES

#### SAMPLE PERFORMANCE REPORT

##### PERFORMANCE SUMMARY

Periods Ending June 30, 2021

	<u>6/30/2021</u>	<u>FY2021</u>	<u>FY2020</u>	<u>FY2019</u>	<u>FY2018</u>	<u>FY2017</u>	<u>FY2016</u>
	<u>MKT \$(M)</u>	<u>MONTH</u>	<u>1 YEAR</u>	<u>2 YEAR</u>	<u>3 YEAR</u>	<u>4 YEAR</u>	<u>5 YEAR</u>
<b>U.S. Securities</b>							
U.S. Treasury Notes/Bonds/TIPS	\$ 2,527	1.40%	2.06%	2.53%	1.80%	1.80%	1.35%
U.S. Agencies	\$ 3,995	0.42%	1.84%	2.37%	1.75%	0.98%	0.82%
Mortgage Backed Securities	\$ 2,976	2.14%	2.78%	2.96%	2.61%	2.59%	3.09%
<b>Certificates of Deposit</b>	\$ 68	0.28%	0.62%	2.64%	1.83%	1.02%	0.42%
<b>Liquidity Portfolio</b>							
Overnight Repurchase Agreements							
Money Market Mutual Funds	\$ 439	0.03%	0.12%	2.27%	1.73%	0.88%	0.14%
<b>Commercial Paper</b>							
<b>State Bond Issues</b>	\$ 30	1.65%	1.93%	2.60%	2.50%	2.27%	2.42%
<b>Municipal Bond Issues</b>	\$ 14	2.45%	5.19%	5.15%	4.64%	4.73%	4.59%
<b>Foreign Bonds</b>	\$ 70	2.04%	2.49%	3.42%	3.28%	1.47%	1.45%
<b>Total Portfolio</b>	<b>\$ 10,119</b>	<b>1.16%</b>	<b>2.16%</b>	<b>2.63%</b>	<b>2.12%</b>	<b>1.70%</b>	<b>1.76%</b>
<b><u>BENCHMARK INDEX</u></b>							
Merrill Lynch U.S. Treasury 1-Year		0.28%	2.80%	2.96%	0.99%	0.43%	0.64%