



KEN MILLER
OKLAHOMA STATE TREASURER

MONTHLY INVESTMENT
PERFORMANCE REPORT

AUGUST 2011



OKLAHOMA STATE TREASURER

November 7, 2011

To the People of Oklahoma:

I am pleased to issue the August monthly investment performance report for the Office of the State Treasurer. I trust you will find it thorough and in keeping with my commitment to provide full and complete disclosure of all activities within my office. As always, my staff and I are available to answer any questions you might have.

Market Conditions

Yields on U.S. Treasuries fell and the yield curve flattened during August. The combination of Standard & Poor's downgrade of U.S. government debt from AAA to AA+ and Europe's debt crisis drove investors into the world's most liquid debt market. Financial market turmoil made U.S. Treasuries a favorite among investors. In August, the 10-year Treasury's yield declined 52 basis points to 2.22%. The Federal Open Market Committee (FOMC) announced it was maintaining the federal funds rate range at zero to 0.25% at the August meeting. In an unprecedented and unconventional move, the FOMC said they would hold rates exceptionally low through at least mid 2013. The major markets were also rocked by the U.S. rating cut. The Dow Jones Industrial Average (DJIA) moved more than 400 points either up or down for four days in a row. The DJIA dropped 4.4% in August, its weakest month since May 2010 and its fourth consecutive month of declines. Gold jumped more than \$200 a troy ounce or 12%.

Economic Developments

Numerous reports were issued in August that affected performance of the markets during the month. The Institute for Supply Management reported that its index of manufacturing activity fell to 50.9 in July from 55.3 the prior month. The reading means that the sector continued to expand in July but its proximity to the 50 mark, the dividing line between expansion and contraction, indicates the extent of the weakness in the sector. The unemployment rate dipped to 9.1% from 9.2% in July. Hours worked were unchanged at 34.3 hours and wages jumped 0.4%. The producer price index (PPI) for finished goods rose 0.2% in July after a -0.4% decline in June. Overall, retail sales rose 0.5% in July following a 0.3% gain in June. The consumer price index (CPI) rose 0.5% in July after a -0.2% decline in June. Energy costs accounted for most of the rise, up 2.8%. The Commerce Department reported that the trade deficit widened to \$53.1 billion in June after reaching \$50.8 billion in the prior month. Exports slid 2.3% and imports were pushed down 0.8%. The Conference Board's consumer confidence index plunged 44.5 in August, down from 59.2. This is the lowest level since April 2009, when the economy was still in recession. Second quarter gross domestic product (GDP) numbers were revised down showing the economy grew at a rate of 1%. Housing starts declined 1.5% in July. The decline was driven by single-family starts, which fell 4.9%, offsetting a 7.8% increase in multi-family.

Pending home sales in July fell 1.3% after rising 2.4% in the prior month. July new home sales fell 0.7%. There was a record low number of homes on the market at the end of July, just 165,000.

Portfolio Commentary: Performance, Diversification, and Strategy

Yield on the Treasurer's portfolio was 2.56% in August and the weighted average maturity was 813 days. There were no significant changes in asset weightings or yields by class of security. The year-to-date monthly average investable base increased in August by more than \$44 million to \$3.254 billion. Portfolio diversification continues to be sound. U.S. Treasury Inflation-Protected Securities represented 1% of holdings, and U.S. government sponsored enterprises accounted for approximately 36% of the portfolio. Mortgage-backed securities were 35%, municipal bonds were 2% and Certificates of Deposit represented 4 % of assets. Money market mutual funds were 10%, overnight repurchase agreements were 5% and 4% was invested in commercial paper. State Bond Issues (at 2%) and foreign bonds (at less than 1%) made up 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. Based on challenging and potentially volatile market conditions, portfolio strategy consists of a combination of laddered maturities and market observation for investment opportunities that will maximize income in a secure environment.

Collateralization

All funds under the control of this office requiring collateralization were secured at rates ranging from 102% to 110%, depending on the type of investment.

Payments, Fees, and Commissions

All securities were purchased or sold on a net basis utilizing competitive bidding where practicable, with no additional fees or commissions known to the State Treasurer. Bank fees, mutual fund operating expenses and fees charged by JPMorgan Chase for the Tri-Party Repurchase Agreement Program are detailed in the attached pages.

Total Funds Invested

Funds available for investment, at cost basis, include the State Treasurer's investments at \$3,359,505,799 and State Agency balances in OK Invest at \$2,261,285,515 for a total of \$5,620,791,314.

Best regards,



KEN MILLER
STATE TREASURER

cc: The Honorable Mary Fallin, Governor
The Honorable Brian Bingman, President Pro Tempore
The Honorable Kris Steele, Speaker of the House
The Honorable Scott Pruitt, Attorney General
The Honorable Gary Jones, State Auditor and Inspector
Members: Cash Management and Investment Oversight Commission

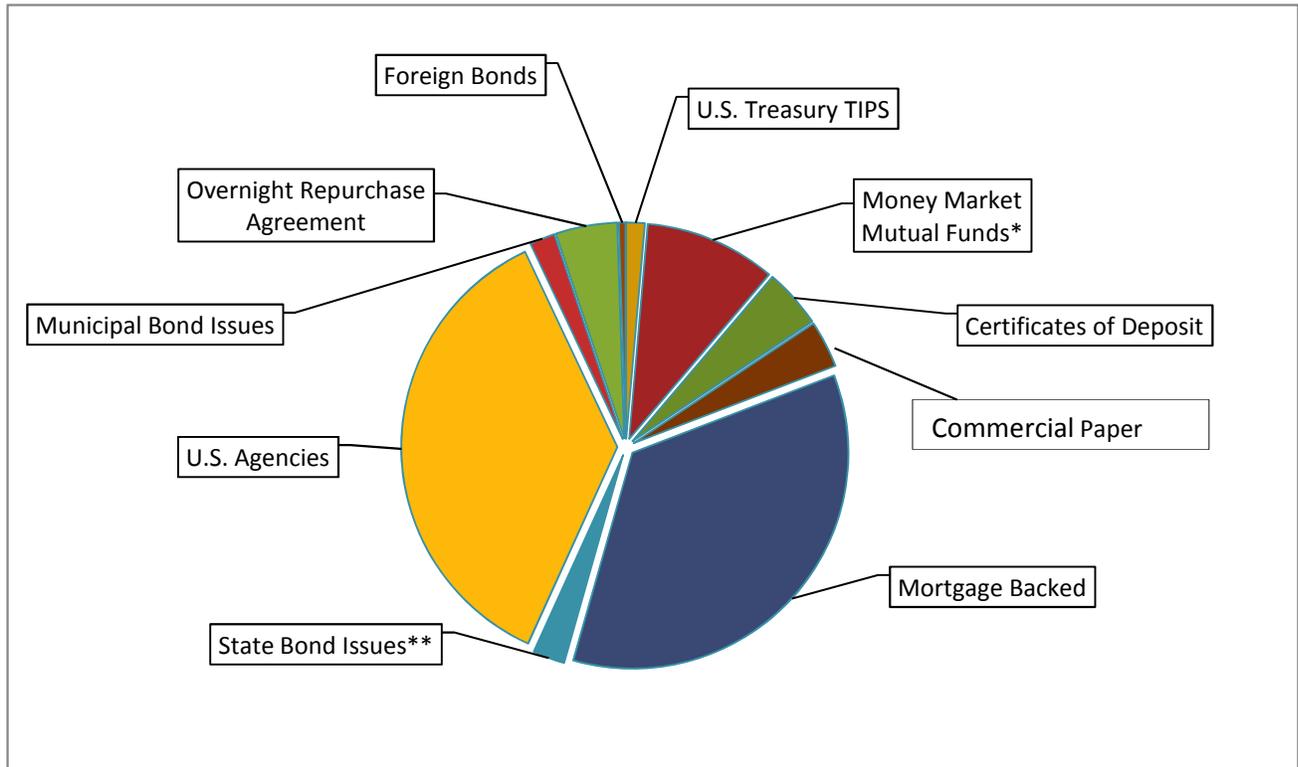
Treasurer's
Investments

Position Report August 31, 2011

| | Weighted Average Maturity | Yield at Purchase | Cost Basis | Percent of Portfolio | *Market Value |
|---|---------------------------------|----------------------|-------------------------|-------------------------|-------------------------|
| GENERAL REVENUE | | | | | |
| U.S. TREASURIES AND AGENCIES | | | | | |
| Treasury TIPS | 2068 | 1.35% | \$ 45,766,346 | 1.36% | \$ 55,833,630 |
| Agencies | 618 | 1.55% | 1,216,071,866 | 36.20% | 1,229,054,130 |
| Mortgage Backed | 1394 | 4.70% | 1,183,892,757 | 35.24% | 1,296,886,051 |
| | 1021 | 3.07% | 2,445,730,968 | 72.80% | 2,581,773,812 |
| CERTIFICATES OF DEPOSIT | 40 | 0.31% | 148,709,709 | 4.43% | 148,709,709 |
| COMMERCIAL PAPER | 30 | 0.17% | 118,375,552 | 3.52% | 199,965,520 |
| OVERNIGHT REPURCHASE AGREEMENT | | | | | |
| General Fund | 1 | 0.01% | 41,440,632 | 1.23% | 41,440,632 |
| Tax Distribution - OK Invest | 1 | 2.54% | 113,284,271 | 3.37% | 113,284,271 |
| | 1 | 1.86% | 154,724,903 | 4.61% | 154,724,903 |
| MONEY MARKET MUTUAL FUNDS | 1 | 0.01% | 331,044,097 | 9.85% | 331,044,097 |
| STATE BOND ISSUES (Private Placement) | 60 | 2.17% | 79,700,000 | 2.37% | 79,700,000 |
| MUNICIPAL BOND ISSUES | 3300 | 5.26% | 63,460,299 | 1.89% | 70,625,701 |
| FOREIGN BONDS | 711 | 1.35% | 17,760,271 | 0.53% | 17,603,389 |
| Total Investment Portfolio | 813 | 2.50% | \$ 3,359,505,799 | 100% | \$ 3,584,147,130 |

*J. P. Morgan Chase Co. furnished market value data related to Securities. Other investments including Certificates of Deposit, Overnight Repurchase Agreement, Money Market Mutual Funds and State Bond Issues were valued at 100% of purchase price.

Portfolio Composition August 31, 2011



| | Principal | Percent |
|--------------------------------|-------------------------|----------------|
| U.S. Treasury TIPS | 45,766,346 | 1.36% |
| U.S. Agencies | 1,216,071,866 | 36.20% |
| Mortgage Backed | 1,183,892,757 | 35.24% |
| Certificates of Deposit | 148,709,709 | 4.43% |
| Commercial Paper | 118,375,552 | 3.52% |
| Overnight Repurchase Agreement | 154,724,903 | 4.61% |
| Money Market Mutual Funds* | 331,044,097 | 9.85% |
| State Bond Issues** | 79,700,000 | 2.37% |
| Municipal Bond Issues | 63,460,299 | 1.89% |
| Foreign Bonds | 17,760,271 | 0.53% |
| TOTAL | \$ 3,359,505,799 | 100.00% |

| | |
|--|-------------|
| JPMorgan - U.S. Government Capital Class - Fund 3164 | 94,729,366 |
| Goldman Sachs - FS Government Institutional - Fund 465 | 94,099,574 |
| AIM - Government and Agency Portfolio | 142,215,158 |
| OSLA 2001A-4 | 39,700,000 |
| OIFA Refund Bonds | 40,000,000 |

Transactions by Broker August 31, 2011

| Broker | Tax ID# | City | State | Purchases (Cost) | Sales (Cost) |
|-------------------------------------|------------|-------------------------|-------|---------------------|-----------------|
| Bank of Oklahoma | 73-0780382 | Tulsa | OK | 59,895,338 | |
| Jefferies & Company, Inc. | 95-2622900 | New York City | NY | 15,205,605 | |
| JP Morgan Securities Inc. | 13-3379014 | Dallas | TX | 199,955,653 | |
| Merrill Lynch Government Securities | 73-3180817 | St. Louis | MO | 59,954,500 | |
| Morgan Stanley | 26-4310844 | Chicago | IL | 11,146,044 | |
| Cantor Fitzgerald & Co. | 13-3680184 | Dallas | TX | 11,035,403 | |
| Wells Fargo | 23-2384840 | Oklahoma City | OK | 15,887,885 | |
| Development Corp of Israel | | | | 10,000,000 | |
| | | Total Securities | | 383,080,427 | - |
| | | Certificates of Deposit | | 38,577,000 | - |
| TOTAL | | | | \$ 421,657,427 | \$ - |

Transaction by Security Type August 31, 2011

| Security | Purchases (Cost) | Sales (Cost) |
|-----------------------------|---------------------|-----------------|
| U.S. Agencies | 112,241,289 | |
| Commercial Paper | 244,951,253 | |
| Mortgaged Backed Securities | 15,887,885 | |
| Israel Bonds | 10,000,000 | |
| | 383,080,427 | - |
| Certificates of Deposit | 38,577,000 | - |
| | \$ 421,657,427 | \$ - |
| TOTAL | | |

Earnings by Security Type August 31, 2011

| | Interest Earned Net of Amortization* | Realized Gain (Loss) | Total Earnings | Weighted Average Yield |
|---------------------------------|--|----------------------------|---------------------|------------------------------|
| U.S. Treasury Notes/Bonds/Tips | \$ 53,742 | \$ - | \$ 53,742 | 1.35% |
| U.S. Agencies | 1,580,547 | - | 1,580,547 | 1.61% |
| Mortgage Backed | 4,620,051 | - | 4,620,051 | 4.59% |
| | 6,254,339 | - | 6,254,339 | 3.03% |
| Certificates of Deposit | 39,089 | - | 39,089 | 0.31% |
| Overnight Repurchase Agreements | 130,133 | - | 130,133 | 1.49% |
| Money Market Mutual Funds | 3,174 | - | 3,174 | 0.01% |
| State Bond Issues | 198,531 | - | 198,531 | 2.33% |
| Municipal Bond Issues | 260,598 | - | 260,598 | 4.83% |
| Foreign Bonds | 18,925 | - | 18,925 | 1.38% |
| | TOTAL \$ 6,904,789 | \$ - | \$ 6,904,789 | 2.56% |

*Includes accrued interest

**Comparison of Actual Earnings to Estimated Earnings
Fiscal Year to Date
August 31, 2011**

| | Revenues Actual | Revenues Estimate | Variance | Percent | Investable Base Actual | Investable Base Estimate | Variance | Percent |
|------------------------------|----------------------------|------------------------------|--------------------|----------------|-----------------------------------|-------------------------------------|-------------------|----------------|
| Securities | 11,117,581 | 15,303,587 | (4,186,006) | -27.35% | 2,443,236,448 | 2,677,866,668 | (234,630,220) | -8.76% |
| Certificates of Deposit | 45,666 | 151,929 | (106,263) | -69.94% | 149,362,418 | 162,333,333 | (12,970,915) | -7.99% |
| OK Invest | 468,063 | 158,084 | 309,979 | 196.08% | 109,820,761 | 56,483,333 | 53,337,428 | 94.43% |
| Money Market Mutual Funds | 4,452 | 58,334 | (53,882) | -92.37% | 363,586,495 | 169,450,000 | 194,136,495 | 114.57% |
| Commercial Paper | 5,392 | - | 5,392 | | 44,545,997 | - | 44,545,997 | |
| State Bonds | 268,805 | 294,075 | (25,270) | -8.59% | 79,700,000 | 51,933,333 | 27,766,667 | 53.47% |
| Municipal Bonds | 842,855 | 356,602 | 486,253 | 136.36% | 63,855,914 | 81,933,333 | (18,077,419) | -22.06% |
| | 12,752,814 | 16,322,611 | (3,569,797) | -21.87% | 3,254,108,033 | 3,200,000,000 | 54,108,033 | 1.69% |

In February 2011, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2012. The amount estimated was \$96,000,000. Year-to-date actual earnings are recorded on a cash basis of accounting.

Explanation of Performance Comparison

August 31, 2011

The following page presents market rates of return on the Securities portion of the General Account and of the State's aggregated State Agency Accounts. The figures, which are dollar- 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 the 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 custodied at J. P. Morgan Chase & Co.

The Treasurer's office is trying to develop a method to report rates of return on all investment instruments in the State's portfolio. This is in an effort to report return data in a manner recommended on September 15, 1994, by the Working Group of the Cash Management and Investment Oversight Commission. However, there are technical and conceptual challenges to expanding performance measurement to other portions of the portfolio. Attempting to apply market-base pricing calculations to instruments which do not trade, such as Certificates of Deposit, presents difficulty which is both conceptual and technical in nature.

Benchmark data is also provided on the following page.

Performance Comparison*

August 31, 2011

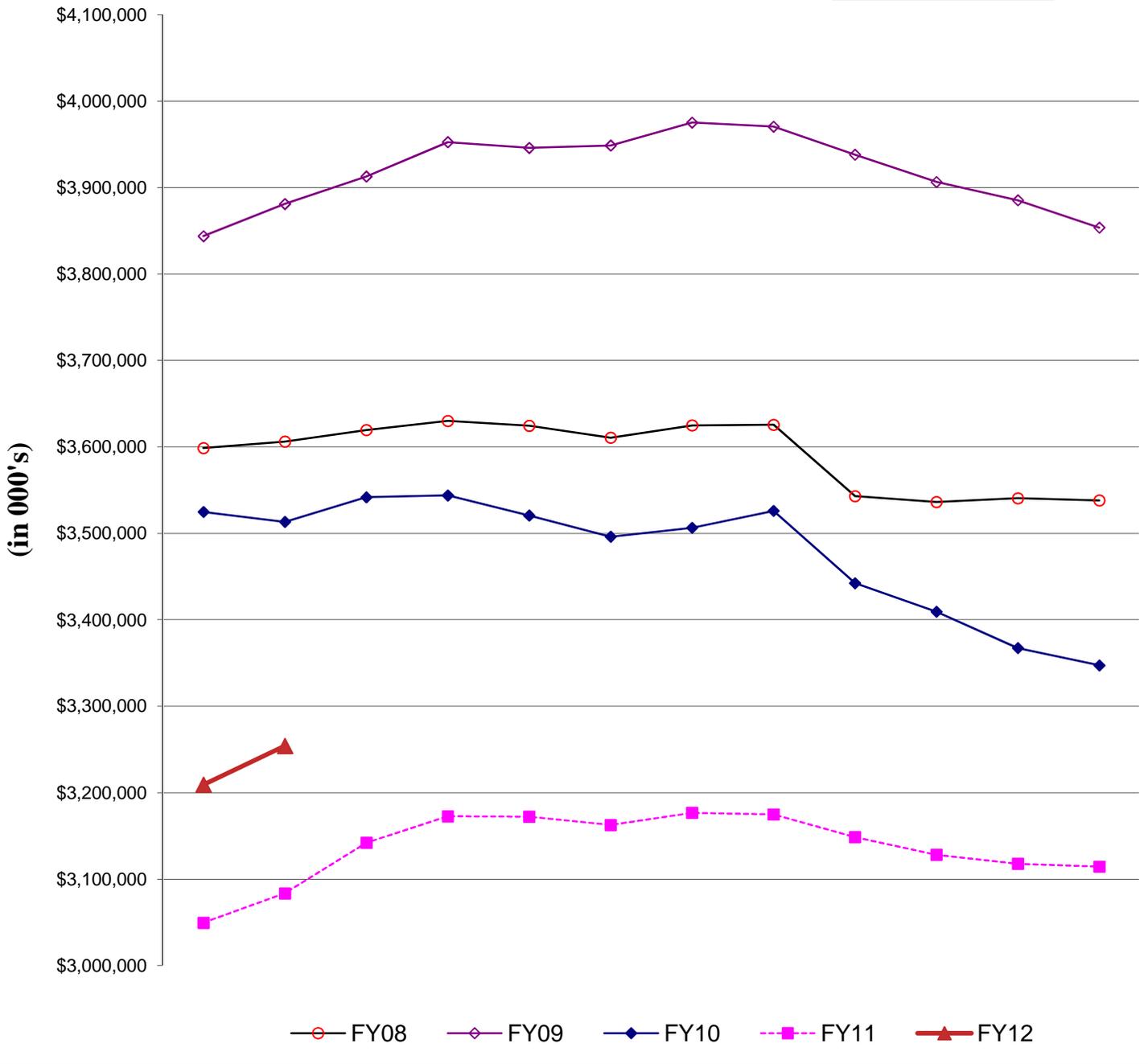
| | Month** | Fiscal Year To Date** |
|-------------------------------------|---------|--------------------------|
| Securities: General Revenue Account | 0.94% | 1.59% |
| Securities: Agency-directed | -1.83% | -2.71% |
| Benchmark: | | |
| ML 1 year US Treasury Note Index | 0.18% | 0.15% |

* Analysis by J. P. Morgan Chase Co.

** Represents dollar- and time-weighted rates of return

Monthly Investable Base August 2011

\$3,254,108,033



Banking, Custody and Other Fees

August 31, 2011

| DEPOSITORY BANK | TAX ID # | CITY | STATE | AMOUNT |
|--------------------------------|------------|------|-------|---------------------|
| BancFirst | 73-1332918 | OKC | OK | 11,884.02 |
| Federal Reserve Bank | 44-0545874 | KS | OK | 2,826.07 |
| International Bank of Commerce | 74-2157138 | OKC | OK | 31.34 |
| JP Morgan/Chase, Oklahoma, NA | 73-0777610 | OKC | OK | 26,423.22 |
| EARNED CREDIT ALLOWANCE | | | | |
| TOTAL | | | | \$ 41,164.65 |

Bank service charges include actual amounts invoiced as of the report date. There has been no accrual made for de minimis bank service charges owed in active bank accounts.

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

| Fund Manager | TIN | Fee (Annualized basis) | Amount |
|----------------------|------------|------------------------|--------------|
| Invesco | 76-0574220 | 0.12% | \$ 16,849.00 |
| Bond Logistix LLC | 51-0404065 | 0.035% | \$ 4,914.11 |
| JP Morgan Securities | 23-2694160 | 0.14% | \$ 19,236.90 |
| Goldman Sachs | 06-1287410 | 0.11% | \$ 14,170.44 |
| BOSC, Inc. | 73-1275307 | 0.07% | \$ 9,017.55 |

The State Treasurer participates in a tri-party repurchase agreement program with JPMorgan as its agent. The agent is compensated for certain operating expenses by deducting a fee from the gross earnings.

| Fund Name | TIN | Fee (Annualized basis) | Amount |
|----------------|------------|------------------------|-------------|
| JPMorgan-Chase | 74-0800980 | 0.04% | \$ 2,383.56 |

The State Treasurer participates in a Securities Lending Program with J. P. Morgan Chase & Co. acting as lending agent. J. P. Morgan retains 15% of the revenues generated as compensation for services. Its share for the month was \$6,447.76. Pursuant to Oklahoma State Statute Title 62 Section 90, the State Treasurer retains the first \$425,000 of securities lending revenues 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.

Agency Directed
Investments

**Transactions by Broker
State Agency Directed
August 31, 2011**

| Broker | Tax ID# | City | State | Purchases (Cost) | Sales (Cost) |
|---------------|----------------|-------------|--------------|-----------------------------|-------------------------|
| No Activity | | | | \$ | - |
| TOTAL | | | | \$ | - \$ |

**Transactions by Security Type
State Agency Directed
August 31, 2011**

| Security | Purchases (Cost) | Sales (Cost) |
|-----------------|-----------------------------|-------------------------|
| No Activity | | \$ |
| <hr/> | | |
| TOTAL | \$ | - \$ - |

**Agency Directed Investments
Position Report - Securities
August 31, 2011**

| FUND/ AGENCY | AGENCY | SECURITY TYPE | INTEREST RATE | YIELD | DAYS TO MATURITY | PAR | COST | MARKET VALUE |
|-----------------|--------------------------------|---------------------------|------------------|-------|---------------------|------------------------|------------------------|------------------------|
| 1420A | Langston University | Mutual Fund | | | | \$ 686,746.66 | \$ 686,746.66 | \$ 1,106,556.07 |
| 1150A | University of Science and Arts | U.S. Treasury Notes/Bonds | 7.25 | 6.82 | 1719 | 170,000.00 | 177,942.19 | 220,401.60 |
| 1390A | Compsource | U.S. Treasury Notes/Bonds | 1.13 | 1.13 | 106 | 2,500,000.00 | 2,499,804.69 | 2,507,825.00 |
| | | | WAM = | | 141 | | 2,677,746.88 | 2,728,226.60 |
| 711-420 | Langston University | Mutual Fund | | | | 422,147.00 | 422,147.00 | 399,423.17 |
| | | | | | | \$ 3,778,893.66 | \$ 3,786,640.54 | \$ 4,234,205.85 |

**Agency Directed Investments
Position Report - OK Invest
August 31, 2011**

| ACCOUNT | FUND/ AGENCY | AGENCY | INTEREST RATE | DAYS TO MATURITY | COST/MARKET VALUE |
|---------|-----------------|---|------------------|---------------------|----------------------|
| 2113101 | 1131A | Department of Corrections | 2.5375 | 1 | 14,558.27 |
| 2113104 | 1131D | Department of Corrections | 2.5375 | 1 | 2,267.71 |
| 2113107 | 1131G | Department of Corrections | 2.5375 | 1 | 7,086.97 |
| 2113110 | 1131J | Department of Corrections | 2.5375 | 1 | 425.91 |
| 2113112 | 1131L | Department of Corrections | 2.5375 | 1 | 1,052.60 |
| 2113119 | 1131S | Department of Corrections | 2.5375 | 1 | (10.00) |
| 2113120 | 1131T | Department of Corrections | 2.5375 | 1 | 3,159.39 |
| 2113123 | 1131W | Department of Corrections | 2.5375 | 1 | 8,068.77 |
| 2113125 | 1131Y | Department of Corrections | 2.5375 | 1 | 4,306.14 |
| 2113201 | 1132A | Department of Corrections | 2.5375 | 1 | 5,465.49 |
| 2113204 | 1132D | Department of Corrections | 2.5375 | 1 | 73.60 |
| 2113206 | 1132F | Department of Corrections | 2.5375 | 1 | 338.75 |
| 2113208 | 1132H | Department of Corrections | 2.5375 | 1 | 23.00 |
| 2113301 | 1133A | Department of Corrections | 2.5375 | 1 | 1,473.19 |
| 2113401 | 1134A | Department of Corrections | 2.5375 | 1 | 4,968.69 |
| 2113501 | 1135A | Department of Corrections | 2.5375 | 1 | 12.00 |
| 2113503 | 1135C | Department of Corrections | 2.5375 | 1 | 5,161.93 |
| 2113801 | 1138A | Department of Corrections | 2.5375 | 1 | 3,681.63 |
| 2113901 | 1139A | Department of Corrections | 2.5375 | 1 | (20.00) |
| 2114102 | 1141B | Department of Corrections | 2.5375 | 1 | 3,538.77 |
| 2118506 | 1185F | Corporation Commission | 2.5375 | 1 | 12,749,471.74 |
| 2137001 | 1370A | OIFA | 2.5375 | 1 | 14,669,217.01 |
| 2139001 | 1390A | Compsource Oklahoma | 2.5375 | 1 | 25,648,220.43 |
| 2139002 | 1390B | Multiple Injury Trust Fund | 2.5375 | 1 | 14,034,816.24 |
| 2141001 | 1410A | Commissioners of the Land Office | 2.5375 | 1 | 30,858,261.05 |
| 2142001 | 1420A | Langston University | 2.5375 | 1 | 12,892,306.45 |
| 2143500 | 1435 | Oklahoma Lottery Commission | 2.5375 | 1 | 6,721,777.63 |
| 2143501 | 1435A | Oklahoma Lottery Commission | 2.5375 | 1 | 68,517.55 |
| 2147704 | 1477D | Oklahoma Bureau of Narcotics | 2.5375 | 1 | 3,879,417.47 |
| 2151500 | 1515 | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 424,032.96 |
| 2151501 | 1515A | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 6,808,825.24 |
| 2151502 | 1515B | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 5,490.21 |
| 2151503 | 1515C | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 202,384.63 |
| 2151504 | 1515D | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 2,038,133.34 |
| 2151505 | 1515E | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 16,944.73 |
| 2151506 | 1515F | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 10,834.46 |
| 2151510 | 1515J | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 504,677.09 |
| 2153001 | 1530A | Panhandle State University | 2.5375 | 1 | 2,174,383.43 |
| 2154501 | 1545A | Department of Corrections | 2.5375 | 1 | 1,942.99 |
| 2155701 | 1557A | OK Police Pension | 2.5375 | 1 | 14,615,029.50 |
| 2159001 | 1590A | Department of Corrections | 2.5375 | 1 | 1,942.36 |
| 2169502 | 1695B | Tax Commission | 2.5375 | 1 | 322,338,770.84 |
| 2169520 | 1695T | Tax Commission | 2.5375 | 1 | 1,385,876.31 |
| 2169521 | 1695U | Tax Commission | 2.5375 | 1 | 28,064,926.98 |
| 2174001 | 1740A | Dept of Ag Acquistition Trust | 2.5375 | 1 | 0.00 |
| 2174007 | 1740G | State Treasurer | 2.5375 | 1 | 198,831.93 |
| 2174010 | 1740J | State Treasurer | 2.5375 | 1 | 0.07 |
| 2174013 | 1740M | State Treasurer | 2.5375 | 1 | 0.09 |
| 2183006 | 1830F | DHS - CSED | 2.5375 | 1 | 12,459,664.59 |
| 7130000 | 130000 | State Building Bonds 1992, Series A | 2.5375 | 1 | 177.71 |
| 7131000 | 131000 | State Building Bonds 1992, Series B | 2.5375 | 1 | 72.86 |
| 7200039 | 200039 | Oklahoma Boll Weevil Eradication | 2.5375 | 1 | 1,954,975.36 |
| 7200320 | 200320 | Department of Wildlife | 2.5375 | 1 | 390,397.35 |
| 7200359 | 200359 | OERB | 2.5375 | 1 | 10,240,377.48 |
| 7200370 | 200370 | OIFA | 2.5375 | 1 | 2,207,035.09 |
| 7200390 | 200390 | Compsource Oklahoma | 2.5375 | 1 | 356,019.89 |
| 7200435 | 200435 | Oklahoma Lottery Commission | 2.5375 | 1 | 379,503.87 |
| 7200515 | 200515 | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 67,769.74 |
| 7200535 | 200535 | Peanut Commission | 2.5375 | 1 | 6,884.68 |
| 7200557 | 200557 | Oklahoma Police Pension | 2.5375 | 1 | 29,732.80 |

Office of the State Treasurer
Monthly Report
August 2011

Note: Rate is net of 1.25 bps management fee

Agency Directed Investments
Position Report - OK Invest
August 31, 2011

| ACCOUNT | FUND/ AGENCY | AGENCY | INTEREST RATE | DAYS TO MATURITY | COST/MARKET VALUE |
|---------|-----------------|---|------------------|---------------------|----------------------|
| 7200588 | 200588 | Real Estate Commission | 2.5375 | 1 | 2,000,074.79 |
| 7200830 | 200830 | Department of Human Services | 2.5375 | 1 | 1,848,134.51 |
| 7200875 | 200875 | Oklahoma Wheat Commission | 2.5375 | 1 | 1,500,897.09 |
| 7201825 | 201825 | University Hospitals Authority | 2.5375 | 1 | 5,478,648.73 |
| 7205270 | 205270 | State Election Board | 2.5375 | 1 | 1,422,428.49 |
| 7205320 | 205320 | Department of Wildlife | 2.5375 | 1 | 753,157.24 |
| 7205435 | 205435 | Oklahoma Lottery Commission | 2.5375 | 1 | 80,463.28 |
| 7205444 | 205444 | Oklahoma LP Gas Research | 2.5375 | 1 | 841,913.95 |
| 7205515 | 205515 | Oklahoma Public Employees Retirement System | 2.5375 | 1 | 162,206.97 |
| 7205563 | 205563 | OK Bd fo Private Vocational Schools | 2.5375 | 1 | 614,487.30 |
| 7205580 | 205580 | Risk Mgmt Dept of DCS | 2.5375 | 1 | 47,768,567.64 |
| 7205630 | 205630 | Oklahoma Department of Securities | 2.5375 | 1 | 2,731,390.46 |
| 7210270 | 210270 | State Election Board | 2.5375 | 1 | 27,001,193.76 |
| 7210320 | 210320 | Department of Wildlife | 2.5375 | 1 | 2,707,521.72 |
| 7210350 | 210350 | Oklahoma Historical Society | 2.5375 | 1 | 46,718.71 |
| 7210400 | 210400 | Office of Juvenile Affairs | 2.5375 | 1 | 87,957.67 |
| 7210580 | 210580 | Property Distribution of DCS | 2.5375 | 1 | 1,000,280.26 |
| 7210588 | 210588 | Real Estate Commission | 2.5375 | 1 | 360,904.75 |
| 7210645 | 210645 | Conservation Commission | 2.5375 | 1 | 6.88 |
| 7215320 | 215320 | Department of Wildlife | 2.5375 | 1 | 2,200,044.16 |
| 7215444 | 215444 | Oklahoma LP Gas Research | 2.5375 | 1 | 402,547.40 |
| 7215566 | 215566 | Tourism & Recreation Department | 2.5375 | 1 | 7,275,065.58 |
| 7215585 | 215585 | Department of Public Safety | 2.5375 | 1 | 5,152,728.43 |
| 7215670 | 215670 | JD McCarty Center | 2.5375 | 1 | 178,909.32 |
| 7216805 | 216805 | Department of Rehabilitation Services | 2.5375 | 1 | 552,976.15 |
| 7220090 | 220090 | OSF Building Projest Fund | 2.5375 | 1 | 1,949,193.64 |
| 7220320 | 220320 | Dept of Wildlife Conservation | 2.5375 | 1 | 4,889,558.49 |
| 7220585 | 220585 | Department of Public Safety | 2.5375 | 1 | 1,738,386.54 |
| 7220830 | 220830 | Department of Human Services | 2.5375 | 1 | 1,037,748.65 |
| 7225040 | 225040 | Department of Agriculture | 2.5375 | 1 | 1,142,218.02 |
| 7225830 | 225830 | Department of Human Services | 2.5375 | 1 | 3,155,559.77 |
| 7230220 | 230220 | Oklahoma Crime Victims Compensation | 2.5375 | 1 | 5,497,504.82 |
| 7230345 | 230345 | Department of Transportation | 2.5375 | 1 | 6,291,034.09 |
| 7230566 | 230566 | Tourism & Recreation Department | 2.5375 | 1 | 1,130,628.51 |
| 7230695 | 230695 | Tax Commission | 2.5375 | 1 | 110,587.19 |
| 7230807 | 230807 | Health Care Authority | 2.5375 | 1 | 79,444.11 |
| 7230835 | 230835 | Water Resources Board | 2.5375 | 1 | 96,352.16 |
| 7235605 | 235605 | Regents for Higher Education | 2.5375 | 1 | 19,607,268.81 |
| 7240807 | 240807 | Health Care Authority | 2.5375 | 1 | 12,719,891.37 |
| 7244580 | 244580 | Dept of Central Services | 2.5375 | 1 | 1,838,404.90 |
| 7245807 | 245807 | Health Care Authority | 2.5375 | 1 | 19,087,336.09 |
| 7255580 | 255580 | Risk Mgmt Dept of DCS | 2.5375 | 1 | 930,165.04 |
| 7260452 | 260452 | OK Board of Mental Health | 2.5375 | 1 | 1,480,648.36 |
| 7260580 | 260580 | Risk Mgmt Dept of DCS | 2.5375 | 1 | 4,708,491.75 |
| 7275740 | 275740 | OST - SEED | 2.5375 | 1 | 249,461.48 |
| 7280345 | 280345 | Department of Transportation | 2.5375 | 1 | 1,850,364.25 |
| 7285345 | 285345 | Department of Transportation | 2.5375 | 1 | 201,083,311.33 |
| 7295090 | 295090 | Emergency & Transportation | 2.5375 | 1 | 13,648,463.02 |
| 7296150 | 296150 | University of Science & Arts | 2.5375 | 1 | 34.11 |
| 7315000 | 315000 | EDGE Fund | 2.5375 | 1 | 6.94 |
| 7315740 | 315740 | EDGE Fund | 2.5375 | 1 | 56,503.84 |
| 7360566 | 360566 | Tourism & Recreation Department | 2.5375 | 1 | 18,317,979.32 |
| 7401105 | 401105 | OCIA 2006A | 2.5375 | 1 | 453,061.93 |
| 7403105 | 403105 | OCIA | 2.5375 | 1 | 76,642.72 |
| 7405105 | 405105 | OCIA 2006C | 2.5375 | 1 | 255,862.77 |
| 7405220 | 405200 | District Attorneys Council | 2.5375 | 1 | 9,148,617.74 |
| 7407105 | 407105 | OCIA | 2.5375 | 1 | 10,782,472.20 |
| 7408105 | 408105 | OCIA | 2.5375 | 1 | 843,474.65 |
| 7410645 | 410645 | Oklahoma Conservation Commission | 2.5375 | 1 | (106.51) |
| 7414105 | 414105 | OCIA 2005C | 2.5375 | 1 | 215,375.14 |
| 7415400 | 415400 | Office of Juvenile Affairs | 2.5375 | 1 | 1,524,477.80 |

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| ACCOUNT | FUND/ AGENCY | AGENCY | INTEREST RATE | DAYS TO MATURITY | COST/MARKET VALUE |
|---------|-----------------|--|------------------|---------------------|----------------------|
| 7416000 | 416000 | OSF - Oil Overcharge | 2.5375 | 1 | 240,856.53 |
| 7416160 | 416160 | Department of Commerce | 2.5375 | 1 | 1,942,471.53 |
| 7421105 | 421105 | OCIA | 2.5375 | 1 | 3,822,116.22 |
| 7422105 | 422105 | OCIA | 2.5375 | 1 | 115,820.00 |
| 7424105 | 424105 | OCIA | 2.5375 | 1 | 14,710.89 |
| 7426000 | 426000 | OSF - Oil Overcharge | 2.5375 | 1 | 1,693,360.27 |
| 7426160 | 426160 | Department of Commerce | 2.5375 | 1 | 647,039.04 |
| 7428105 | 428105 | OCIA Endowed Chairs Fund | 2.5375 | 1 | 5,474.66 |
| 7429105 | 429105 | OCIA | 2.5375 | 1 | 8,214.41 |
| 7430010 | 430010 | Oklahoma State University | 2.5375 | 1 | 3,653,983.19 |
| 7430011 | 430011 | Oklahoma State University | 2.5375 | 1 | 510,841.75 |
| 7430012 | 430012 | Oklahoma State University | 2.5375 | 1 | 1,167,346.53 |
| 7430013 | 430013 | Oklahoma State University | 2.5375 | 1 | 165,837.54 |
| 7430014 | 430014 | Oklahoma State University | 2.5375 | 1 | 3,188,458.01 |
| 7430015 | 430015 | Oklahoma State University | 2.5375 | 1 | 2,448,885.74 |
| 7430016 | 430016 | Oklahoma State University | 2.5375 | 1 | 138,726.47 |
| 7430420 | 430420 | Langston University | 2.5375 | 1 | 1,892,037.45 |
| 7430461 | 430461 | Rogers State College | 2.5375 | 1 | 782,485.92 |
| 7430505 | 430505 | Northwestern Oklahoma State University | 2.5375 | 1 | 406,060.38 |
| 7430665 | 430665 | Southwestern Oklahoma State University | 2.5375 | 1 | 555,712.42 |
| 7430760 | 430760 | University of Oklahoma | 2.5375 | 1 | 24,436,488.41 |
| 7430770 | 430770 | OUHSC | 2.5375 | 1 | 68,656,142.22 |
| 7430773 | 430773 | Oklahoma State University | 2.5375 | 1 | 2,150,399.91 |
| 7431105 | 431105 | OCIA 2009A Construction Fund | 2.5375 | 1 | 16,624,001.36 |
| 7432105 | 432105 | OCIA 2009A Construction Fund | 2.5375 | 1 | 2,807.80 |
| 7435105 | 435105 | OCIA | 2.5375 | 1 | 872,059.84 |
| 7436000 | 436000 | OSF - Oil Overcharge | 2.5375 | 1 | 2,207.18 |
| 7436105 | 436105 | OCIA | 2.5375 | 1 | 193,912.31 |
| 7437105 | 437105 | OCIA | 2.5375 | 1 | 3,056,980.24 |
| 7438105 | 438105 | OCIA | 2.5375 | 1 | 1,200.31 |
| 7439105 | 439105 | OCIA | 2.5375 | 1 | 2,870.41 |
| 7440105 | 440105 | OCIA Operations & Maintenance | 2.5375 | 1 | 3,376.27 |
| 7441105 | 441105 | OCIA | 2.5375 | 1 | 33,198,842.39 |
| 7442105 | 442105 | OCIA | 2.5375 | 1 | 2,756.95 |
| 7444835 | 444835 | Water Resources Board | 2.5375 | 1 | 4,371,682.76 |
| 7445665 | 445665 | Southwestern Oklahoma State University | 2.5375 | 1 | 3.58 |
| 7445835 | 445835 | Water Resources Board | 2.5375 | 1 | 311,611.87 |
| 7455160 | 455160 | Department of Commerce | 2.5375 | 1 | 3,344,209.60 |
| 7460100 | 460100 | Cameron University | 2.5375 | 1 | 1,109,903.27 |
| 7460760 | 460760 | University of Oklahoma | 2.5375 | 1 | 1,959,375.26 |
| 7465105 | 465105 | OCIA 2005A Admin | 2.5375 | 1 | 1,488.64 |
| 7466105 | 466105 | OCIA 2005A Construction | 2.5375 | 1 | 335,355.61 |
| 7467105 | 467105 | OCIA 2005B Admin | 2.5375 | 1 | 852.95 |
| 7470230 | 470230 | East Central University | 2.5375 | 1 | 61.03 |
| 7471835 | 471835 | Water Resources Board | 2.5375 | 1 | 882,615.50 |
| 7472835 | 472835 | Water Resources Board | 2.5375 | 1 | 32,096,617.66 |
| 7473835 | 473835 | Water Resources Board | 2.5375 | 1 | 2,475,450.82 |
| 7475105 | 475105 | OCIA | 2.5375 | 1 | 93,676,581.81 |
| 7475120 | 475120 | University of Central Oklahoma | 2.5375 | 1 | 130,369.65 |
| 7475240 | 475240 | Eastern Oklahoma State College | 2.5375 | 1 | 37,804.95 |
| 7475420 | 475420 | Langston University | 2.5375 | 1 | 4,201.97 |
| 7475750 | 475750 | Tulsa Community College | 2.5375 | 1 | 4,949.33 |
| 7475770 | 475770 | OUHSC | 2.5375 | 1 | 8,963,747.82 |
| 7476760 | 476760 | University of Oklahoma | 2.5375 | 1 | 83,130,347.04 |
| 7477120 | 477120 | University of Central Oklahoma | 2.5375 | 1 | 155,623.22 |
| 7479105 | 475105 | OCIA | 2.5375 | 1 | 13,290,755.35 |
| 7480230 | 480230 | East Central University | 2.5375 | 1 | 373.36 |
| 7480633 | 480633 | Oklahoma City Community College | 2.5375 | 1 | 17,641.80 |
| 7481230 | 481230 | East Central University | 2.5375 | 1 | 22.02 |
| 7481633 | 481633 | Oklahoma City Community College | 2.5375 | 1 | 663.39 |
| 7482105 | 485105 | OCIA | 2.5375 | 1 | 2,303.35 |

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|---------|-----------------|---|------------------|---------------------|----------------------|
| 7483633 | 843633 | OCCC 2010 Bond | 2.5375 | 1 | 7,470,628.20 |
| 7488105 | 488105 | O CIA | 2.5375 | 1 | 63,688.27 |
| 7489105 | 489105 | O CIA | 2.5375 | 1 | 2,243.66 |
| 7490760 | 490760 | OU ARRA | 2.5375 | 1 | 4,105,186.49 |
| 7491220 | 491220 | District Attorneys Council | 2.5375 | 1 | 3,740,013.07 |
| 7510410 | 510410 | Commissioners of the Land Office | 2.5375 | 1 | 121,953.50 |
| 7511410 | 511410 | Commissioners of the Land Office | 2.5375 | 1 | 47,658.52 |
| 7512410 | 512410 | Commissioners of the Land Office | 2.5375 | 1 | 177,869.01 |
| 7600010 | 600010 | Oklahoma State University | 2.5375 | 1 | 9,421,762.11 |
| 7600120 | 600120 | University of Central Oklahoma | 2.5375 | 1 | 2,127,509.58 |
| 7600150 | 600150 | University of Science & Arts | 2.5375 | 1 | 777,675.68 |
| 7600230 | 600230 | East Central University | 2.5375 | 1 | 1,049,330.30 |
| 7600420 | 600420 | Langston University | 2.5375 | 1 | 101,677.36 |
| 7600485 | 600485 | Northeastern State University | 2.5375 | 1 | 4,149,490.33 |
| 7600490 | 600490 | Northern Oklahoma College | 2.5375 | 1 | 682,360.98 |
| 7600505 | 600505 | Northwestern Oklahoma State University | 2.5375 | 1 | 836,026.56 |
| 7600530 | 600530 | Panhandle State University | 2.5375 | 1 | 722,638.78 |
| 7600660 | 600660 | Southeastern Oklahoma State University | 2.5375 | 1 | 1,714,926.94 |
| 7600665 | 600665 | Southwestern Oklahoma State University | 2.5375 | 1 | 2,305,617.41 |
| 7600760 | 600760 | University of Oklahoma | 2.5375 | 1 | 6,258,104.53 |
| 7650010 | 650010 | Oklahoma State University | 2.5375 | 1 | 4,141,424.90 |
| 7650120 | 650120 | University of Central Oklahoma | 2.5375 | 1 | 3,283.82 |
| 7650150 | 650150 | University of Science & Arts | 2.5375 | 1 | 254,426.90 |
| 7650230 | 650230 | East Central University | 2.5375 | 1 | 256,603.71 |
| 7650420 | 650420 | Langston University | 2.5375 | 1 | 749,592.93 |
| 7650485 | 650485 | Northeastern State University | 2.5375 | 1 | 2,204,304.10 |
| 7650490 | 650490 | Northern Oklahoma College | 2.5375 | 1 | 1,498,106.15 |
| 7650505 | 650505 | Northwestern Oklahoma State University | 2.5375 | 1 | 506,047.12 |
| 7650530 | 650530 | Panhandle State University | 2.5375 | 1 | 442,955.79 |
| 7650660 | 650660 | Southeastern Oklahoma State University | 2.5375 | 1 | 413,133.28 |
| 7650665 | 650665 | Southwestern Oklahoma State University | 2.5375 | 1 | 1,241,970.62 |
| 7650760 | 650760 | University of Oklahoma | 2.5375 | 1 | 4,778,580.62 |
| 7700040 | 700040 | Department of Agriculture | 2.5375 | 1 | 9,375,072.49 |
| 7700041 | 700041 | Western Oklahoma State College | 2.5375 | 1 | 175,821.40 |
| 7700131 | 1131 | Department of Corrections | 2.5375 | 1 | 11,306,574.54 |
| 7700240 | 700240 | Eastern Oklahoma State College | 2.5375 | 1 | 2,685,964.58 |
| 7700340 | 700340 | State Health Department | 2.5375 | 1 | 246,343.70 |
| 7700461 | 700461 | Rogers State College | 2.5375 | 1 | 6,245,584.05 |
| 7700490 | 700490 | Northern Oklahoma College | 2.5375 | 1 | 3,872,434.63 |
| 7700606 | 700606 | Ardmore Higher Education Center | 2.5375 | 1 | 344,505.02 |
| 7700633 | 700633 | Oklahoma City Community College | 2.5375 | 1 | 4,854,347.37 |
| 7700660 | 700660 | Southeastern Oklahoma State University | 2.5375 | 1 | 568,590.05 |
| 7700760 | 700760 | University of Oklahoma | 2.5375 | 1 | 136,486,125.74 |
| 7700830 | 700830 | Department of Human Services | 2.5375 | 1 | 1,671,970.29 |
| 7701010 | 701010 | Oklahoma State University | 2.5375 | 1 | 17,782,025.63 |
| 7701091 | 701091 | GO Bonds of 1992 - Admin Fund | 2.5375 | 1 | 10,983.54 |
| 7701150 | 701150 | University of Science & Arts | 2.5375 | 1 | 360,809.01 |
| 7701369 | 701369 | Workers Compensation Court | 2.5375 | 1 | 7,155,953.15 |
| 7701400 | 701400 | Office of Juvenile Affairs | 2.5375 | 1 | 415,758.89 |
| 7701605 | 701605 | Regents for Higher Education | 2.5375 | 1 | 14,218,928.75 |
| 7701650 | 701650 | Department of Veteran Affairs | 2.5375 | 1 | 754,776.63 |
| 7701750 | 701750 | Tulsa Community College | 2.5375 | 1 | 4,711,870.14 |
| 7701770 | 701770 | OUHSC | 2.5375 | 1 | 267,728,951.62 |
| 7701805 | 701805 | Department of Rehabilitation Services | 2.5375 | 1 | 147,205.86 |
| 7702120 | 702120 | University of Central Oklahoma | 2.5375 | 1 | 12,795,256.42 |
| 7702369 | 702369 | Individual Self Insured Guaranty Fund | 2.5375 | 1 | 771,619.65 |
| 7702650 | 702650 | Department of Veteran Affairs | 2.5375 | 1 | 397,262.24 |
| 7703369 | 703369 | Group Self Insured Association Guaranty | 2.5375 | 1 | 1,325,196.25 |
| 7703650 | 703650 | Department of Veteran Affairs | 2.5375 | 1 | 381,245.36 |
| 7704369 | 704369 | Workers Compensation Court | 2.5375 | 1 | 16,682.72 |
| 7704605 | 704605 | Regents for Higher Education | 2.5375 | 1 | 93.57 |

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|---------|-----------------|--|------------------|---------------------|----------------------|
| 7704650 | 704650 | Department of Veteran Affairs | 2.5375 | 1 | 946,719.76 |
| 7705505 | 705505 | Northwestern Oklahoma State University | 2.5375 | 1 | 658,068.82 |
| 7705650 | 705650 | Department of Veteran Affairs | 2.5375 | 1 | 440,963.76 |
| 7706400 | 706400 | Office of Juvenile Affairs | 2.5375 | 1 | 0.00 |
| 7706605 | 706605 | Regents for Higher Education | 2.5375 | 1 | 1,205.36 |
| 7706650 | 706650 | Department of Veteran Affairs | 2.5375 | 1 | 375,770.13 |
| 7707605 | 707605 | Regents for Higher Education | 2.5375 | 1 | 101,475,302.64 |
| 7707650 | 707650 | Department of Veteran Affairs | 2.5375 | 1 | 612,939.49 |
| 7708108 | 708108 | Carl Albert State College | 2.5375 | 1 | 1,462,371.68 |
| 7708605 | 708605 | Regents for Higher Education | 2.5375 | 1 | 9,100,461.68 |
| 7709605 | 709605 | Regents for Higher Education | 2.5375 | 1 | 10,428,072.91 |
| 7710350 | 710350 | Oklahoma Historical Society | 2.5375 | 1 | 1,065,490.14 |
| 7710452 | 710452 | Oklahoma Department of Mental Health | 2.5375 | 1 | 915,087.57 |
| 7710605 | 710605 | Regents for Higher Education | 2.5375 | 1 | 2,538,768.45 |
| 7711185 | 711185 | Corporation Commission | 2.5375 | 1 | 45,324,211.08 |
| 7711420 | 711420 | Langston University | 2.5375 | 1 | 4,412,411.35 |
| 7711452 | 711452 | Griffin Memorial Hospital Rep Payee | 2.5375 | 1 | 20,591.26 |
| 7711605 | 711605 | Regents for Higher Education | 2.5375 | 1 | 1,003,114.19 |
| 7712605 | 712605 | Regents for Higher Education | 2.5375 | 1 | 175,137.12 |
| 7713605 | 713605 | Regents for Higher Education | 2.5375 | 1 | 137,798.32 |
| 7714605 | 714605 | Regents for Higher Education | 2.5375 | 1 | 8,899,249.75 |
| 7715605 | 715605 | Regents for Higher Education | 2.5375 | 1 | 4,299,414.74 |
| 7718605 | 718605 | Regents for Higher Education | 2.5375 | 1 | 9,041,223.99 |
| 7719605 | 719605 | Regents for Higher Education | 2.5375 | 1 | 25,458.66 |
| 7723623 | 723623 | Seminole State College | 2.5375 | 1 | 282,086.38 |
| 7725100 | 725100 | Cameron University | 2.5375 | 1 | 3,654,730.56 |
| 7730230 | 730230 | East Central University | 2.5375 | 1 | 3,123,780.59 |
| 7730830 | 730830 | Department of Human Services | 2.5375 | 1 | 266,704.31 |
| 7740605 | 740605 | Regents for Higher Education | 2.5375 | 1 | 5,341,443.39 |
| 7741241 | 741241 | Redlands Community College | 2.5375 | 1 | 62,384.08 |
| 7745605 | 745605 | Regents for Higher Education | 2.5375 | 1 | 3,506,238.12 |
| 7747470 | 747470 | Murray State College | 2.5375 | 1 | 12,462,575.03 |
| 7750350 | 750350 | Oklahoma Historical Society | 2.5375 | 1 | 737,480.44 |
| 7750531 | 750531 | Rose State College | 2.5375 | 1 | 5,050,675.78 |
| 7751485 | 751485 | Northeastern State University | 2.5375 | 1 | (3,592,376.50) |
| 7752485 | 752485 | Northeastern State University | 2.5375 | 1 | 2,920,368.73 |
| 7761605 | 761605 | Regents for Higher Education | 2.5375 | 1 | 35,519.08 |
| 7765665 | 765665 | Southwestern Oklahoma State University | 2.5375 | 1 | 295,210.63 |
| 7805370 | 805370 | OIFA | 2.5375 | 1 | 10,890.45 |
| 7823740 | 823740 | OCIA 2008B Reserve Fund | 2.5375 | 1 | 507,748.71 |
| 7824740 | 824740 | OCIA 1999B Sinking Fund | 2.5375 | 1 | 171,664.96 |
| 7829740 | 829740 | OCIA 2003C Sinking Fund | 2.5375 | 1 | 1,489,925.51 |
| 7830740 | 830740 | OCIA 2003D Sinking Fund | 2.5375 | 1 | 233,812.16 |
| 7831740 | 831740 | OCIA 2003E Sinking Fund | 2.5375 | 1 | 1,484,054.72 |
| 7833740 | 833740 | OCIA 2005A Sinking Fund | 2.5375 | 1 | 151,008.17 |
| 7834740 | 834740 | OCIA 2005C Sinking Fund | 2.5375 | 1 | 372,773.62 |
| 7835740 | 835740 | OCIA 2005D Sinking Fund | 2.5375 | 1 | 300,970.77 |
| 7836740 | 836740 | OCIA 2005 Sinking Fund | 2.5375 | 1 | 118,127.53 |
| 7837740 | 837740 | OCIA 2006 Sinking Fund | 2.5375 | 1 | 291,910.39 |
| 7838740 | 838740 | OCIA 2005F Sinking Fund | 2.5375 | 1 | 18,958,164.53 |
| 7840740 | 840740 | OCIA 2006 Sinking Fund | 2.5375 | 1 | 1,877,097.97 |
| 7842740 | 842740 | OCIA 2006D Sinking Fund | 2.5375 | 1 | 1,493,333.59 |
| 7843740 | 843740 | OCIA 2006C Sinking Fund | 2.5375 | 1 | 268,590.37 |
| 7845740 | 845740 | OCIA 2008A Sinking Fund | 2.5375 | 1 | 248,772.37 |
| 7846740 | 846740 | OCIA 2008B Sinking Fund | 2.5375 | 1 | 100,869.60 |
| 7847740 | 847740 | OSF Building Project Fund | 2.5375 | 1 | 3,160,685.27 |
| 7848740 | 848740 | OSF Building Project Fund | 2.5375 | 1 | 359,408.84 |
| 7849740 | 849740 | OCIA 2009A Sinking Fund | 2.5375 | 1 | 420,584.45 |
| 7850740 | 850740 | OCIA | 2.5375 | 1 | 210,885.18 |
| 7851740 | 851740 | OCIA | 2.5375 | 1 | 1,876,032.46 |
| 7852740 | 852740 | Oklahoma 2010A GO Sinking Fund | 2.5375 | 1 | 24,400.29 |

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|----------------|-------------------------|--|--------------------------|-----------------------------|------------------------------|
| 7853740 | 853740 | Oklahoma 2010b GO Sinking Fund | 2.5375 | 1 | 124,989.79 |
| 7854740 | 854740 | OCIA Endowed Chair Fund 2010 | 2.5375 | 1 | 600,374.02 |
| 7865740 | 865740 | 1965 Building Bonds Sinking Fund | 2.5375 | 1 | 29,395.52 |
| 7893740 | 893740 | State of Oklahoma 2003 GO Sinking Fund | 2.5375 | 1 | 37,879.32 |
| 7910467 | 910467 | OSF Escrow Fund | 2.5375 | 1 | 150,525.06 |
| 7920605 | 920605 | Regents for Higher Education | 2.5375 | 1 | 13,981,216.10 |
| | | | Total | | <u>2,261,285,515.10</u> |

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