

APPENDIX D

OKLAHOMA STATE TREASURER MASTER CUSTODY AND/OR SECURITIES LENDING SERVICES

SAMPLE PERFORMANCE REPORT

PERFORMANCE SUMMARY

Periods Ending June 30, 2015

	<u>MKT \$(M)</u>	<u>MONTH</u>	<u>FYTD</u>	<u>1 YEAR</u>	<u>2 YEAR</u>	<u>3 YEAR</u>	<u>4 YEAR</u>
U.S. Treasury Notes/Bonds/TIPS	\$ 90	1.35%	1.35%	1.35%	1.35%	1.35%	1.82%
U.S. Agencies	\$ 2,604	0.66%	0.64%	0.58%	0.74%	1.30%	2.25%
Mortgage Backed Securities	\$ 2,580	3.28%	3.31%	3.68%	3.97%	4.41%	4.79%
Total U.S. Securities	\$ 5,274	1.94%	1.87%	2.07%	2.43%	3.11%	3.49%
Certificates of Deposit	\$ 177	0.28%	0.29%	0.29%	0.34%	0.30%	0.39%
Liquidity Portfolio							
Overnight Repurchase Agreements							0.14%
Money Market Mutual Funds	\$ 947	0.04%	0.06%	0.03%	0.03%	0.02%	0.06%
Commercial Paper							0.28%
State Bond Issues	\$ 54	2.22%	2.38%	2.37%	1.49%	2.34%	2.33%
Municipal Bond Issues	\$ 98	4.75%	4.80%	4.74%	4.76%	4.83%	4.76%
Foreign Bonds	\$ 50	1.42%	1.43%	1.48%	1.33%	1.35%	1.38%
Link Deposit CD's							2.00%
Total Portfolio	\$ 6,600	1.66%	1.76%	1.85%	2.16%	2.42%	2.62%
<u>BENCHMARK INDEX</u>							
Merrill Lynch U.S. Treasury 1-Year		0.20%	0.25%	0.29%	0.32%	0.26%	0.67%

5 YEAR

1.41%

3.03%

5.04%

3.71%

0.37%

0.89%

0.08%

2.31%

4.80%

2.02%

2.00%

3.17%

0.99%