Monthly Investment Performance Report

February 2012
March 22, 2012

To the People of Oklahoma:

I am pleased to issue the February 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 were up during February. The yield on the five-year Treasury was up the most at 13 basis points finishing the month at 0.859%. The 30-year Treasury bond was 3.085%. The Dow Jones Industrial Average (DJIA) broke through 13000 on February 28th and the Nasdaq briefly topped 3000 on month-end. The major indexes were able to post their strongest February in years. The DJIA added 2.5% in February. U.S. stock prices have recovered 90% of the losses incurred after the 2007 peak. Americans are paying down their mortgages. A record 50% of all refinancing in the fourth quarter of 2011 resulted in smaller loans. Boomers are paying down their mortgages which save them an average of 4% per year, which is more than they can earn by investing in Treasury notes or bonds. Moody’s made changes to the long-term debt ratings of several European countries. The UK, France and Austria all were placed on negative outlook which roughly suggests a 30% chance of downgrade within the next 18 months. Spain’s rating was cut to A3 from A1 with a negative outlook. Italy was downgraded from A3 to A2 with a negative outlook and Portugal was downgraded to Ba3 from Ba2. S&P downgraded Greece to conditional default. At its February meeting the Federal Open Market Committee (FOMC) opted to keep the federal funds rate range from zero to 0.25%.

**Economic Developments**

Numerous reports were issued in February that affected performance of the markets during the month. The Institute for Supply Management reported that its index of manufacturing activity improved to 54.1 in January from 53.1 in December. The unemployment rate dropped for the fifth consecutive month to 8.3%. US average hourly earnings remain weak, rising just 0.2% in January. The producer price index (PPI) for finished goods rose 0.1% in January. Compared to a year ago, overall prices were up 4.1%. Retail sales rose 0.4% in January after being flat in December. Gasoline sales advanced 1.4% in January mainly due to higher prices. The consumer price index (CPI) rose 0.2% for January after being flat in December. The Commerce Department reported that the trade deficit widened to $48.8 billion in December, the highest level in six months. The Conference Board’s consumer confidence index rose to 70.8 in February.

Gross domestic product (GDP) for the final quarter of 2011 climbed at a revised 3% annual rate. The National Association of Realtors reported existing home sales in January rose 4.3%. The median sale price fell to $154,700. New home sales in January fell 0.9%. The drop followed four consecutive months of gains. The median new home sales price for January rose to $217,100.
Portfolio Commentary: Performance, Diversification, and Strategy

Yield on the Treasurer’s portfolio was 2.33% in February and the weighted average maturity was 1,096 days. With regard to ratings, funds were shifted out of money market mutual funds and into U.S. government sponsored enterprises and mortgage-backed securities. The year-to-date monthly average investable base increased to $3.415 billion. This represents an increase of over $200 million since July 2011. 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 39% of the portfolio. Mortgage-backed securities were 39%, municipal bonds were 2% and Certificates of Deposit represented 4% of assets. Money market mutual funds were 8% and OK Invest was 3%. 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 and mutual fund operating expenses are detailed in the attached pages.

Total Funds Invested

Funds available for investment, at cost basis, include the State Treasurer’s investments at $3,449,111,160 and State Agency balances in OK Invest at $2,200,343,695 for a total of $5,649,454,855.

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  
February 29, 2012

<table>
<thead>
<tr>
<th>Weighted Average Maturity</th>
<th>Yield at Purchase</th>
<th>Cost Basis</th>
<th>Percent of Portfolio</th>
<th>*Market Value</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>GENERAL REVENUE</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td><strong>U.S. TREASURIES AND AGENCIES</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Treasury Bonds/Notes</td>
<td>0</td>
<td>0.00% $</td>
<td>-</td>
<td>0.00% $</td>
</tr>
<tr>
<td>Treasury TIPS</td>
<td>1886</td>
<td>1.35% $</td>
<td>45,056,434</td>
<td>1.31% $</td>
</tr>
<tr>
<td>Agencies</td>
<td>679</td>
<td>1.06%</td>
<td>1,357,830,650</td>
<td>39.37%</td>
</tr>
<tr>
<td>Mortgage Backed</td>
<td>1890</td>
<td>4.41%</td>
<td>1,364,759,796</td>
<td>35.79%</td>
</tr>
<tr>
<td></td>
<td>1296</td>
<td>2.72%</td>
<td>2,767,646,880</td>
<td>80.24%</td>
</tr>
<tr>
<td><strong>CERTIFICATES OF DEPOSIT</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>42</td>
<td>0.26%</td>
<td>141,611,256</td>
<td>4.11%</td>
</tr>
<tr>
<td><strong>OK INVEST</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Tax Distribution - OK Invest</td>
<td>1</td>
<td>2.32%</td>
<td>111,798,789</td>
<td>3.24%</td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>2.32%</td>
<td>111,798,789</td>
<td>3.24%</td>
</tr>
<tr>
<td><strong>MONEY MARKET MUTUAL FUNDS</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>1</td>
<td>0.03%</td>
<td>272,082,203</td>
<td>7.89%</td>
</tr>
<tr>
<td><strong>STATE BOND ISSUES</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(Private Placement)</td>
<td>58</td>
<td>2.18%</td>
<td>75,900,000</td>
<td>2.20%</td>
</tr>
<tr>
<td><strong>MUNICIPAL BOND ISSUES</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>2803</td>
<td>4.76%</td>
<td>62,517,281</td>
<td>1.81%</td>
</tr>
<tr>
<td><strong>FOREIGN BONDS</strong></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>529</td>
<td>1.35%</td>
<td>17,554,752</td>
<td>0.51%</td>
</tr>
<tr>
<td><strong>Total Investment Portfolio</strong></td>
<td>1096</td>
<td>2.41% $</td>
<td>3,449,111,160</td>
<td>100% $</td>
</tr>
</tbody>
</table>

*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
February 29, 2012

<table>
<thead>
<tr>
<th>Principal</th>
<th>Percent</th>
</tr>
</thead>
<tbody>
<tr>
<td>U.S. Treasury Bonds/Notes</td>
<td>0.00%</td>
</tr>
<tr>
<td>U.S. Treasury TIPS</td>
<td>1.31%</td>
</tr>
<tr>
<td>U.S. Agencies</td>
<td>39.37%</td>
</tr>
<tr>
<td>Mortgage Backed</td>
<td>39.57%</td>
</tr>
<tr>
<td>Certificates of Deposit</td>
<td>4.11%</td>
</tr>
<tr>
<td>OK Invest</td>
<td>3.24%</td>
</tr>
<tr>
<td>Money Market Mutual Funds*</td>
<td>7.89%</td>
</tr>
<tr>
<td>State Bond Issues**</td>
<td>2.20%</td>
</tr>
<tr>
<td>Municipal Bond Issues**</td>
<td>1.81%</td>
</tr>
<tr>
<td>Foreign Bonds</td>
<td>0.51%</td>
</tr>
<tr>
<td>TOTAL</td>
<td>100.00%</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Fund Name</th>
<th>Principal</th>
</tr>
</thead>
<tbody>
<tr>
<td>JPMorgan - U.S. Government Capital Class - Fund 3164</td>
<td>50,095,514</td>
</tr>
<tr>
<td>Goldman Sachs - FS Government Institutional - Fund 465</td>
<td>110,265,369</td>
</tr>
<tr>
<td>AIM - Government and Agency Portfolio</td>
<td>111,721,320</td>
</tr>
<tr>
<td>OSLA 2001A-4</td>
<td>35,900,000</td>
</tr>
<tr>
<td>OIFA Refund Bonds</td>
<td>40,000,000</td>
</tr>
</tbody>
</table>
## Transactions by Broker
### February 29, 2012

<table>
<thead>
<tr>
<th>Broker</th>
<th>Tax ID#</th>
<th>City</th>
<th>State</th>
<th>Purchases (Cost)</th>
<th>Sales (Cost)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Country Club Bank</td>
<td>44-0574255</td>
<td>Oklahoma City</td>
<td>OK</td>
<td>63,544,509</td>
<td></td>
</tr>
<tr>
<td>Jefferies &amp; Company, Inc.</td>
<td>95-2622900</td>
<td>New York City</td>
<td>NY</td>
<td>50,873,670</td>
<td></td>
</tr>
<tr>
<td>JP Morgan Securities Inc.</td>
<td>13-3379014</td>
<td>Oklahoma City</td>
<td>OK</td>
<td>8,965,530</td>
<td></td>
</tr>
<tr>
<td>Cantor Fitzgerald &amp; Co.</td>
<td>13-3680184</td>
<td>Dallas</td>
<td>TX</td>
<td>16,705,440</td>
<td></td>
</tr>
</tbody>
</table>

Total Securities: 140,089,149

Certificates of Deposit: 33,877,000

**TOTAL** $ 173,966,149 $
## Transaction by Security Type
### February 29, 2012

<table>
<thead>
<tr>
<th>Security</th>
<th>Purchases (Cost)</th>
<th>Sales (Cost)</th>
</tr>
</thead>
<tbody>
<tr>
<td>U.S. Agencies</td>
<td>76,544,640</td>
<td></td>
</tr>
<tr>
<td>Mortgaged Backed Securities</td>
<td>63,544,509</td>
<td></td>
</tr>
<tr>
<td></td>
<td><strong>140,089,149</strong></td>
<td><strong>-</strong></td>
</tr>
<tr>
<td>Certificates of Deposit</td>
<td>33,877,000</td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td><strong>-</strong></td>
</tr>
<tr>
<td><strong>TOTAL</strong></td>
<td><strong>$173,966,149</strong></td>
<td><strong>$-</strong></td>
</tr>
</tbody>
</table>
## Earnings by Security Type
### February 29, 2012

<table>
<thead>
<tr>
<th>Security Type</th>
<th>Interest Earned Net of Amortization*</th>
<th>Realized Gain (Loss)</th>
<th>Total Earnings</th>
<th>Weighted Average Yield</th>
</tr>
</thead>
<tbody>
<tr>
<td>U.S. Treasury Notes/Bonds/Tips</td>
<td>$60,963</td>
<td>$0</td>
<td>$60,963</td>
<td>1.35%</td>
</tr>
<tr>
<td>U.S. Agencies</td>
<td>3,744,273</td>
<td>0</td>
<td>3,744,273</td>
<td>1.07%</td>
</tr>
<tr>
<td>Mortgage Backed</td>
<td>6,182,558</td>
<td>6,182,558</td>
<td>9,987,795</td>
<td>4.35%</td>
</tr>
<tr>
<td>Certificates of Deposit</td>
<td>35,810</td>
<td>0</td>
<td>35,810</td>
<td>0.26%</td>
</tr>
<tr>
<td>OK Invest</td>
<td>138,017</td>
<td>0</td>
<td>138,017</td>
<td>2.29%</td>
</tr>
<tr>
<td>Money Market Mutual Funds</td>
<td>5,391</td>
<td>0</td>
<td>5,391</td>
<td>0.02%</td>
</tr>
<tr>
<td>State Bond Issues</td>
<td>184,759</td>
<td>0</td>
<td>184,759</td>
<td>2.33%</td>
</tr>
<tr>
<td>Municipal Bond Issues</td>
<td>295,613</td>
<td>0</td>
<td>295,613</td>
<td>4.83%</td>
</tr>
<tr>
<td>Foreign Bonds</td>
<td>23,387</td>
<td>0</td>
<td>23,387</td>
<td>1.35%</td>
</tr>
<tr>
<td><strong>TOTAL</strong></td>
<td><strong>$10,670,770</strong></td>
<td><strong>$0</strong></td>
<td><strong>$10,670,770</strong></td>
<td><strong>2.33%</strong></td>
</tr>
</tbody>
</table>

*Includes accrued interest
### Comparison of Actual Earnings to Estimated Earnings
#### Fiscal Year to Date
#### February 29, 2012

<table>
<thead>
<tr>
<th></th>
<th>Revenues Actual</th>
<th>Revenues Estimate</th>
<th>Variance</th>
<th>Percent</th>
<th>Investable Base Actual</th>
<th>Investable Base Estimate</th>
<th>Variance</th>
<th>Percent</th>
</tr>
</thead>
<tbody>
<tr>
<td>Securities</td>
<td>44,995,612</td>
<td>48,557,042</td>
<td>(3,561,430)</td>
<td>-7.33%</td>
<td>2,695,159,057</td>
<td>2,677,866,668</td>
<td>17,292,389</td>
<td>0.65%</td>
</tr>
<tr>
<td>Certificates of Deposit</td>
<td>257,824</td>
<td>311,098</td>
<td>(53,274)</td>
<td>-17.12%</td>
<td>146,694,108</td>
<td>162,333,333</td>
<td>(15,639,225)</td>
<td>-9.63%</td>
</tr>
<tr>
<td>OK Invest</td>
<td>1,818,821</td>
<td>1,857,391</td>
<td>(38,570)</td>
<td>-2.08%</td>
<td>76,001,795</td>
<td>56,483,333</td>
<td>19,518,462</td>
<td>34.56%</td>
</tr>
<tr>
<td>Money Market Mutual Funds</td>
<td>21,188</td>
<td>25,644</td>
<td>(4,456)</td>
<td>-17.38%</td>
<td>329,919,126</td>
<td>169,450,000</td>
<td>160,469,126</td>
<td>94.70%</td>
</tr>
<tr>
<td>Commercial Paper</td>
<td>31,800</td>
<td>-</td>
<td>31,800</td>
<td>-17.38%</td>
<td>25,227,745</td>
<td>-</td>
<td>25,227,745</td>
<td></td>
</tr>
<tr>
<td>State Bonds</td>
<td>807,419</td>
<td>807,268</td>
<td>151</td>
<td>0.02%</td>
<td>77,537,500</td>
<td>51,933,333</td>
<td>25,604,167</td>
<td>49.30%</td>
</tr>
<tr>
<td>Municipal Bonds</td>
<td>3,076,637</td>
<td>1,935,017</td>
<td>1,141,620</td>
<td>59.00%</td>
<td>65,102,855</td>
<td>81,933,333</td>
<td>(16,830,478)</td>
<td>-20.54%</td>
</tr>
<tr>
<td></td>
<td>51,009,301</td>
<td>53,493,460</td>
<td>(2,484,159)</td>
<td>-4.64%</td>
<td>3,415,642,186</td>
<td>3,200,000,000</td>
<td>215,642,186</td>
<td>6.74%</td>
</tr>
</tbody>
</table>

In December 2011, the Treasurer adjusted estimated earnings to the Board of Equalization for Fiscal Year 2012. The amount estimated was changed to $80,000,000 from $96,000,000. Fiscal Year to Date Revenue estimates reflect this revised estimate. Year-to-date actual earnings are recorded on a cash basis of accounting.
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*
February 29, 2012

<table>
<thead>
<tr>
<th>Securities:</th>
<th>Month**</th>
<th>Fiscal Year To Date**</th>
</tr>
</thead>
<tbody>
<tr>
<td>General Revenue Account</td>
<td>0.13%</td>
<td>2.86%</td>
</tr>
<tr>
<td>Agency-directed</td>
<td>3.31%</td>
<td>7.66%</td>
</tr>
</tbody>
</table>

**Benchmark:**

| ML 1 year US Treasury Note Index | -0.02% | 0.22% |

* Analysis by J. P. Morgan Chase Co.

** Represents dollar- and time-weighted rates of return
Monthly Investable Base
February 2012

$3,415,642,186
Banking, Custody and Other Fees
February 29, 2012

<table>
<thead>
<tr>
<th>DEPOSITORY BANK</th>
<th>TAX ID #</th>
<th>CITY</th>
<th>STATE</th>
<th>AMOUNT</th>
</tr>
</thead>
<tbody>
<tr>
<td>Armstrong Bank</td>
<td>73-0496410</td>
<td>Vian/Muskogee</td>
<td>OK</td>
<td>47.19</td>
</tr>
<tr>
<td>Arvest Bank</td>
<td>73-1291209</td>
<td>Bartlesville</td>
<td>OK</td>
<td>59.29</td>
</tr>
<tr>
<td>BancFirst</td>
<td>73-1332918</td>
<td>OKC</td>
<td>OK</td>
<td>10,267.67</td>
</tr>
<tr>
<td>Bank of America</td>
<td>57-0236115</td>
<td>OKC</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>Central National Bank</td>
<td>73-0177591</td>
<td>Alva</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>Central National Bank</td>
<td>73-0783952</td>
<td>Enid</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>Central National Bank</td>
<td>73-0177591</td>
<td>Alva</td>
<td>OK</td>
<td>260.31</td>
</tr>
<tr>
<td>Central National Bank</td>
<td>73-0783952</td>
<td>Enid</td>
<td>OK</td>
<td>123.14</td>
</tr>
<tr>
<td>Chase (Bank One)</td>
<td>73-0777610</td>
<td>OKC</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>Citizens Security Bank</td>
<td>73-0183780</td>
<td>OK</td>
<td></td>
<td>31.22</td>
</tr>
<tr>
<td>Federal Reserve Bank</td>
<td>44-0545874</td>
<td>KS</td>
<td>OK</td>
<td>2,535.04</td>
</tr>
<tr>
<td>First Bank &amp; Trust</td>
<td>73-0541333</td>
<td>Broken Bow</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>First Bank &amp; Trust</td>
<td>73-0498563</td>
<td>Wagoner</td>
<td>OK</td>
<td>31.36</td>
</tr>
<tr>
<td>First Bank &amp; Trust</td>
<td>73-0541333</td>
<td>Broken Bow</td>
<td>OK</td>
<td>44.70</td>
</tr>
<tr>
<td>First Fidelity Bank, NA</td>
<td>73-1100200</td>
<td>OKC-Moore</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>First National Bank</td>
<td>73-0125373</td>
<td>Altus</td>
<td>OK</td>
<td></td>
</tr>
<tr>
<td>First National Bank</td>
<td>73-0188428</td>
<td>Clinton</td>
<td>OK</td>
<td>59.15</td>
</tr>
<tr>
<td>First National Bank</td>
<td>73-0125373</td>
<td>Altus</td>
<td>OK</td>
<td>5.42</td>
</tr>
<tr>
<td>First National Bank</td>
<td>73-0130930</td>
<td>Ardmore</td>
<td>OK</td>
<td>6.16</td>
</tr>
<tr>
<td>First National Bank</td>
<td>73-0188428</td>
<td>Clinton</td>
<td>OK</td>
<td></td>
</tr>
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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.

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<th>Fund Manager</th>
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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.

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<th>Fund Name</th>
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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 $5,741.14. 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**
**February 29, 2012**

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| TOTAL   |        |      |       | $                | -            |
# Transactions by Security Type
## State Agency Directed
### February 29, 2012

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**TOTAL** | $ | - | $ | - |
### Agency Directed Investments
#### Position Report - Securities
#### February 29, 2012

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<th>SECURITY TYPE</th>
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Note: Rate is net of 1.25 bps management fee
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