Treasurer Todd Russ

TREASURER'S INVESTMENTS

October 2023

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
Todd Russ

October 2023 Investment Report

The Office of the State Treasurer is pleased to issue the monthly investment performance report. This report is an important part of my office and commitment to disclose our economic environment and portfolio results.

Portfolio Performance, Diversification, and Strategy

September portfolio yielded 2.88% with a weighted average maturity of 1,000 days.

Total portfolio market value of $15.5 billion, up $1.9 billion in comparison to October 2022.

Total portfolio contained 63% in U.S. Treasurys, 12% in U.S. government agencies, 17% in mortgage-backed securities, 7% money market mutual funds, and 1% in state bond issues and foreign bonds, comprised the balance of funds invested.

PORTFOLIO	UTILIZATION	INVESTMENT OPPORTUNITIES	DIVERSIFICATION
Seek safety, liquidity and return on investment, in that order	Laddered bond maturities and buy-and-hold	Market observation, maximizing income within investment parameters and rising interest rates	Sound strategy keeping with the state's statutory investment objectives

Market Conditions

The Treasury curve steepened and continued to reflect 15-year highs as investors remained focused on inflation and other key economic indicators. Bloomberg data indicated that yields for Treasury bonds increased across the yield curve for October compared to the previous month. Treasury yields at 2, 10 and 30-year maturities were higher by 0.04%, 0.36% and 0.39%, respectively.

	S&P	Dow	Nasdaq
For the month	-2.2%	-1.4%	-2.8%
Year-to-date	9.2%	-0.28%	22.8%

All three major stock indices ended October in negative territory. The Wall Street Journal reported the "three-month slide in stocks has coincided with a three-month pause in interest-rate increases, the longest since the Federal Reserve began boosting borrowing costs in March 2022 to slow inflation."

The minutes from the Federal Reserve's recent October policy meeting were released. The minutes reflect differing opinions between officials regarding future interest rate increases and stated, "A majority of participants judged that one more increase in the target funds rate at a future meeting would likely be appropriate, while some judged it likely that no further increases would be warranted." According to CNBC, "The minutes said consumers have continued to spend, though officials worried about the impact from tighter credit conditions, less fiscal stimulus and the resumption of student loan payments."

Economic Developments

The Labor Department released a strong jobs report for September as non-farm payrolls rose 336,000. The job creation number beat market expectations and was the highest since January. In addition, the previous two months' non-farm payroll numbers were upwardly revised with August increasing by 40,000 to 227,00 and July coming in at 236,000 from the previously reported 157,000. Meanwhile, the unemployment rate for October was at 3.8% and did not change from the previous month.

According to CNBC, "Wage increases, however, were softer than expected, with average hourly earnings up 0.2% for the month and 4.2% from a year ago, compared to respective estimates for 0.3% and 4.3%."

The Consumer Price Index (CPI) came in higher than anticipated at 0.4% for the month and 3.7% year-over-year. This was in comparison to core CPI at 0.3% and 4.1% from a year ago, which met expectations. Shelter costs were the primary reason for the rise in inflation, representing more than half of the rise in CPI.

According to Trading Economics, "Producer prices in the U.S. rose 0.5% month-over-month in September 2023, the least in three months, following a 0.7% rise in August, but above market forecasts of 0.3%."

Retail sales continued to beat expectations advancing 0.7% in September with the previous month being upwardly revised to 0.8% from 0.6%. On a year-over-year basis, retail sales gained 3.8%. Miscellaneous store retailers produced the largest sales gain of 3%. Motor vehicle parts and dealers, along with online sales both rose 1%. Food services added to the broad-based gains by increasing 0.9%.

Trading Economics reported, "Data continues to point to robust consumer spending despite high prices and borrowing costs."

Total existing-home sales, completed transactions that include single-family homes, townhomes, condominiums and co-ops, fell to 3.96 million in September from 4.04 million the previous month. The factors contributing to declining home sales continue to be limited inventory and reduced affordability. Foreclosures and short sales came in at 1%, unchanged from August.

The National Association of Realtors reported, "First-time buyers were responsible for 27% of sales in September, down from 29% in August 2023 and September 2022."

The third quarter numbers for gross domestic product (GDP) came in strong at a 4.9% seasonally adjusted annual rate. This was in comparison to 2.1% in the last quarter and was the highest since 2021.

The New York Times reported, the "acceleration was made possible in part by slowing inflation, which lifted purchasing power even as wage growth weakened, and a job market that has shown renewed vigor over the past three months," but "pitfalls loom in the fourth quarter, including the depletion of savings, the resumption of mandatory student loan payments and the need to refinance maturing corporate debt at higher 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 are the earnings split between the State Treasurer and the master custodian bank on securities lending income.

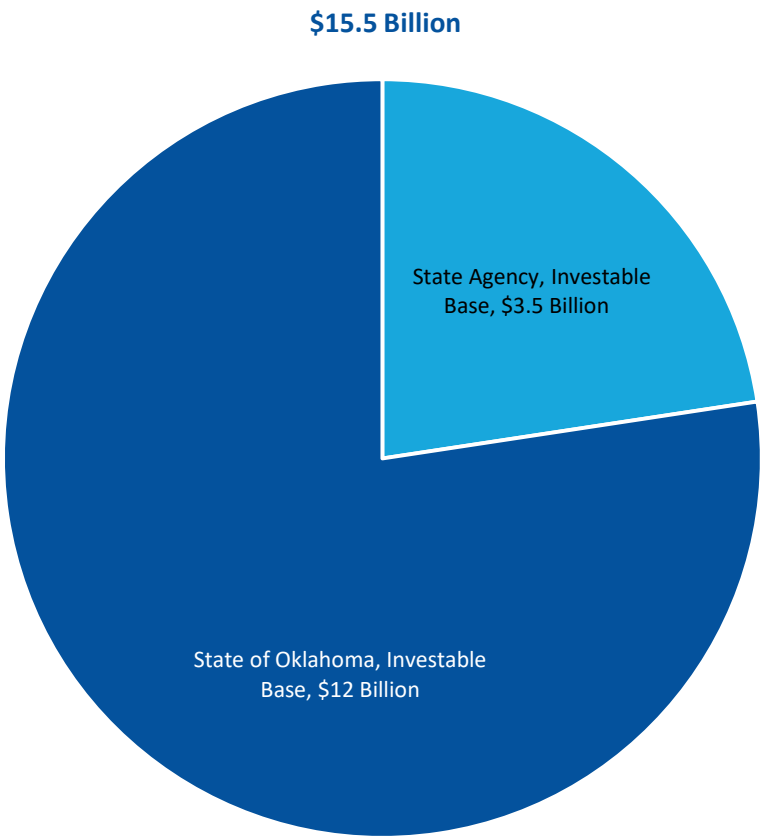
Total Funds Invested
Funds available for investment at market value include the State Treasurer's investments of $12,008,079,180 and State Agency balances in OK Invest at $3,506,733,237 for a total of $15,514,812,417.

Best regards,

TODD RUSS
STATE TREASURER

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

Office of the State Treasurer
Distribution of Assets Under Management
October 31, 2023



OKLAHOMA State Treasurer

Office of the State Treasurer
Portfolio Composition
October 31, 2023

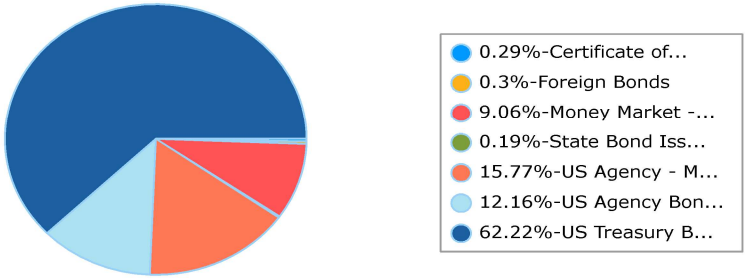
Asset Category	Face Amount/ Shares	Market Value	Book Value	% of Portfolio	YTM @ Cost	Weighted Average Maturity
Certificate of Deposit	45,124,000	45,124,000	45,124,000	0.3	5.56%	52
Foreign Bonds	52,500,000	52,033,717	52,500,000	0.3	3.91%	622
Money Market - Mutual Funds	1,180,366,678	1,180,366,678	1,180,366,678	7.2	5.24%	1
State Bond Issues	30,000,000	30,000,000	30,000,000	0.2	5.77%	1,067
US Agency - MBS	2,815,985,011	2,389,901,345	2,842,478,248	17.4	1.88%	2,313
US Agency Bonds	1,861,425,000	1,813,275,446	1,860,061,820	11.4	1.15%	282
US Treasury Bonds / Notes	10,625,000,000	10,004,111,231	10,321,455,656	63.2	3.18%	888
Total / Average	**16,610,400,689**	**15,514,812,417**	**16,331,986,402**	**100.0**	**2.88%**	**1,000**

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

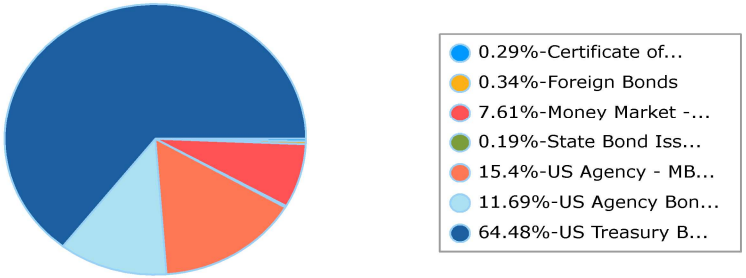
Begin Date: 9/30/2023, End Date: 10/31/2023

Asset Category	Market Value 9/30/2023	% of Portfolio 9/30/2023	Market Value 10/31/2023	% of Portfolio 10/31/2023
Certificate of Deposit	45,224,000	0.3	45,124,000	0.3
Foreign Bonds	46,882,485	0.3	52,033,717	0.3
Money Market - Mutual Funds	1,402,230,088	9.0	1,180,366,678	7.6
State Bond Issues	30,000,000	0.2	30,000,000	0.2
US Agency - MBS	2,441,161,258	15.8	2,389,901,345	15.4
US Agency Bonds	1,882,742,638	12.2	1,813,275,446	11.7
US Treasury Bonds / Notes	9,629,852,721	62.2	10,004,111,231	64.5
Total / Average	15,478,093,190	100.0	15,514,812,417	100.0

Portfolio Holdings as of 9/30/2023



Portfolio Holdings as of 10/31/2023



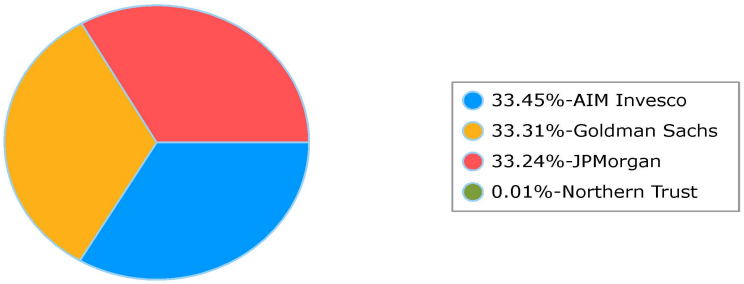
Office of the State Treasurer
Distribution by Issuer - Market Value
Report Group: Money Market*

Begin Date: 9/30/2023, End Date: 10/31/2023

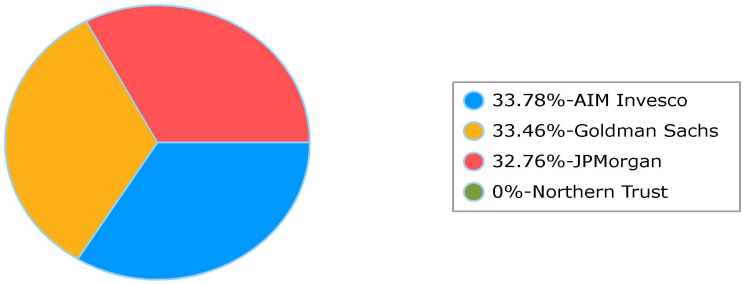
Issuer Allocation

Issuer	Market Value 9/30/2023	% of Portfolio 9/30/2023	Market Value 10/31/2023	% of Portfolio 10/31/2023
AIM Invesco	468,978,829	33.4	398,696,004	33.8
Goldman Sachs	467,027,460	33.3	394,948,500	33.5
JPMorgan	466,119,158	33.2	386,709,275	32.8
Northern Trust	104,641	0.01	12,899	0.00
Total / Average	**1,402,230,088**	**100.0**	**1,180,366,678**	**100.0**

Portfolio Holdings as of 9/30/2023



Portfolio Holdings as of 10/31/2023

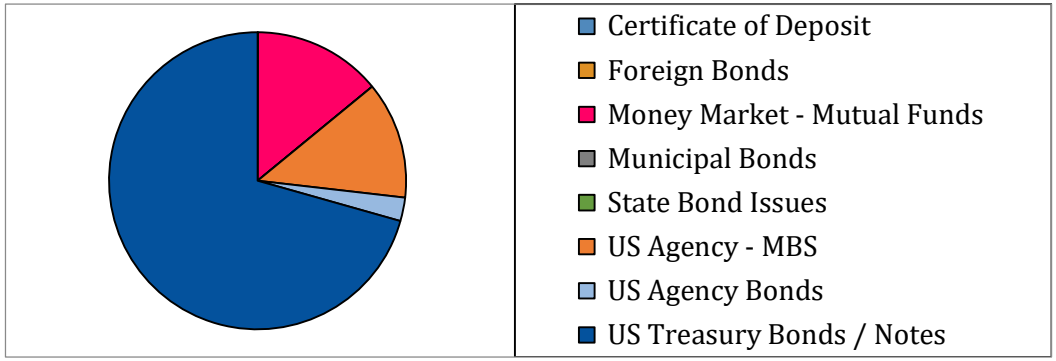


*Money market balances exclude funds from the American Rescue Plan Act (ARPA).

Office of the State Treasurer
Earnings by Asset Category
October 31, 2023

Asset Category	YTM @ Cost	Interest Earned Net of Amortization/ Accretion	Realized Gain/Loss	Total Earnings
Certificate of Deposit	5.56%	19,042	-	19,042
Foreign Bonds	3.91%	-	-	-
Money Market - Mutual Funds	5.24%	5,063,184	-	5,063,184
State Bond Issues	5.77%	-	-	-
US Agency - MBS	1.87%	4,911,378	(288,953)	4,622,425
US Agency Bonds	1.13%	921,968	-	921,968
US Treasury Bonds / Notes	3.17%	25,544,475	-	25,544,475
Link Deposit (not active)		-		-
Total or Average	2.88%	36,460,047	(288,953)	36,171,094

Total Earnings as of 10/31/2023



OKLAHOMA State Treasurer

Office of the State Treasurer
Investment Activity
October 31, 2023

Description	CUSIP	Broker/ Dealer	Trade Date	Settlement Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Buy										
Israel State 5.6 10/1/2026	46514BCU9	Israel State	10/13/2023	10/16/2023	5.600	5,000,000	5,000,000	100.000	0	5,000,000
T-Note 2.75 2/15/2028	9128283W8	Morgan Stanley	9/29/2023	10/2/2023	4.635	25,000,000	23,154,297	92.617	89,674	23,243,971
T-Note 1.125 2/29/2028	91282CBP5	Morgan Stanley	10/23/2023	10/24/2023	4.876	25,000,000	21,362,305	85.449	41,724	21,404,029
T-Note 3.875 11/30/2027	91282CFZ9	Cantor Fitzgerald	10/30/2023	10/31/2023	4.864	25,000,000	24,093,750	96.375	404,969	24,498,719
T-Note 3.875 11/30/2027	91282CFZ9	UMB Bank	10/26/2023	10/27/2023	4.884	25,000,000	24,073,242	96.293	394,382	24,467,624
T-Note 3.875 11/30/2027	91282CFZ9	Morgan Stanley	10/25/2023	10/26/2023	4.900	25,000,000	24,058,594	96.234	391,735	24,450,329
T-Note 3.875 11/30/2027	91282CFZ9	Cantor Fitzgerald	9/29/2023	10/2/2023	4.658	25,000,000	24,265,625	97.063	328,210	24,593,835
T-Note 3.875 12/31/2027	91282CGC9	Stifel Nicolaus	10/30/2023	10/31/2023	4.855	25,000,000	24,084,961	96.340	323,794	24,408,755
T-Note 3.875 12/31/2027	91282CGC9	TD Securities	10/26/2023	10/27/2023	4.879	25,000,000	24,060,547	96.242	313,264	24,373,811
T-Note 3.875 12/31/2027	91282CGC9	Stifel Nicolaus	10/25/2023	10/26/2023	4.893	25,000,000	24,046,875	96.188	310,632	24,357,507
T-Note 3.875 12/31/2027	91282CGC9	UMB Bank	10/24/2023	10/25/2023	4.863	25,000,000	24,074,219	96.297	307,999	24,382,218
T-Note 3.875 12/31/2027	91282CGC9	BNY Mellon Capital Markets	10/3/2023	10/4/2023	4.807	25,000,000	24,114,258	96.457	252,717	24,366,975
T-Note 3.875 12/31/2027	91282CGC9	Hilltop	9/29/2023	10/2/2023	4.639	25,000,000	24,270,508	97.082	247,452	24,517,960
T-Note 3.5 1/31/2028	91282CGH8	Mizuho Securities	10/30/2023	10/31/2023	4.845	25,000,000	23,720,703	94.883	218,750	23,939,453
T-Note 3.5 1/31/2028	91282CGH8	Barclays Capital Inc	10/26/2023	10/27/2023	4.872	25,000,000	23,693,359	94.773	209,239	23,902,599
T-Note 3.5 1/31/2028	91282CGH8	Barclays Capital Inc	10/25/2023	10/26/2023	4.888	25,000,000	23,677,734	94.711	206,861	23,884,596
T-Note 3.5 1/31/2028	91282CGH8	TD Securities	10/24/2023	10/25/2023	4.862	25,000,000	23,701,172	94.805	204,484	23,905,656
T-Note 3.5 1/31/2028	91282CGH8	Barclays Capital Inc	10/3/2023	10/4/2023	4.803	25,000,000	23,740,234	94.961	154,552	23,894,786
T-Note 3.5 1/31/2028	91282CGH8	RBC	9/29/2023	10/2/2023	4.628	25,000,000	23,904,297	95.617	149,796	24,054,093
T-Note 4 2/29/2028	91282CGP0	Barclays Capital Inc	10/24/2023	10/25/2023	4.850	25,000,000	24,174,805	96.699	151,099	24,325,904
T-Note 3.625 3/31/2028	91282CGT2	BNY Mellon Capital Markets	10/23/2023	10/24/2023	4.869	25,000,000	23,772,461	95.090	59,426	23,831,887
T-Note 3.5 4/30/2028	91282CHA2	RBC	10/23/2023	10/24/2023	4.872	25,000,000	23,623,047	94.492	420,856	24,043,903
						530,000,000	504,666,992		5,181,617	509,848,609
Matured										
FHLMC 0.125 10/16/2023	3137EAEY1	Wells Fargo	10/16/2023	10/16/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
FHLMC 0.125 10/16/2023	3137EAEY1	Morgan Stanley	10/16/2023	10/16/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
FHLMC 0.125 10/16/2023	3137EAEY1	Jefferies & Co	10/16/2023	10/16/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Bond 0.125 10/15/2023	91282CAP6	Hilltop	10/15/2023	10/15/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Bond 0.125 10/15/2023	91282CAP6	TD Securities	10/15/2023	10/15/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Bond 0.125 10/15/2023	91282CAP6	TD Securities	10/15/2023	10/15/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Bond 0.125 10/15/2023	91282CAP6	UMB Bank	10/15/2023	10/15/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
T-Note 1.625 10/31/2023	912828T91	BofA Securities	10/31/2023	10/31/2023	0.000	25,000,000	25,000,000	0	0	25,000,000
						200,000,000	200,000,000		0	200,000,000
				Net Change in Investments		330,000,000	304,666,992		5,181,617	309,848,609

OKLAHOMA State Treasurer

Office of the State Treasurer
Transactions by Security Type
October 31, 2023

Description	CUSIP	Action	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
US Treasury Bonds and Notes										
T-Note 2.75 2/15/2028	9128283W8	Buy	10/2/2023	2/15/2028	4.635	25,000,000	23,154,297	92.617	89,674	23,243,971
T-Note 1.125 2/29/2028	91282CBP5	Buy	10/24/2023	2/29/2028	4.876	25,000,000	21,362,305	85.449	41,724	21,404,029
T-Note 3.875 11/30/2027	91282CFZ9	Buy	10/31/2023	11/30/2027	4.864	25,000,000	24,093,750	96.375	404,969	24,498,719
T-Note 3.875 11/30/2027	91282CFZ9	Buy	10/27/2023	11/30/2027	4.884	25,000,000	24,073,242	96.293	394,382	24,467,624
T-Note 3.875 11/30/2027	91282CFZ9	Buy	10/26/2023	11/30/2027	4.900	25,000,000	24,058,594	96.234	391,735	24,450,329
T-Note 3.875 11/30/2027	91282CFZ9	Buy	10/2/2023	11/30/2027	4.658	25,000,000	24,265,625	97.063	328,210	24,593,835
T-Note 3.875 12/31/2027	91282CGC9	Buy	10/31/2023	12/31/2027	4.855	25,000,000	24,084,961	96.340	323,794	24,408,755
T-Note 3.875 12/31/2027	91282CGC9	Buy	10/27/2023	12/31/2027	4.879	25,000,000	24,060,547	96.242	313,264	24,373,811
T-Note 3.875 12/31/2027	91282CGC9	Buy	10/26/2023	12/31/2027	4.893	25,000,000	24,046,875	96.188	310,632	24,357,507
T-Note 3.875 12/31/2027	91282CGC9	Buy	10/25/2023	12/31/2027	4.863	25,000,000	24,074,219	96.297	307,999	24,382,218
T-Note 3.875 12/31/2027	91282CGC9	Buy	10/4/2023	12/31/2027	4.807	25,000,000	24,114,258	96.457	252,717	24,366,975
T-Note 3.875 12/31/2027	91282CGC9	Buy	10/2/2023	12/31/2027	4.639	25,000,000	24,270,508	97.082	247,452	24,517,960
T-Note 3.5 1/31/2028	91282CGH8	Buy	10/31/2023	1/31/2028	4.845	25,000,000	23,720,703	94.883	218,750	23,939,453
T-Note 3.5 1/31/2028	91282CGH8	Buy	10/27/2023	1/31/2028	4.872	25,000,000	23,693,359	94.773	209,239	23,902,599
T-Note 3.5 1/31/2028	91282CGH8	Buy	10/26/2023	1/31/2028	4.888	25,000,000	23,677,734	94.711	206,861	23,884,596
T-Note 3.5 1/31/2028	91282CGH8	Buy	10/25/2023	1/31/2028	4.862	25,000,000	23,701,172	94.805	204,484	23,905,656
T-Note 3.5 1/31/2028	91282CGH8	Buy	10/4/2023	1/31/2028	4.803	25,000,000	23,740,234	94.961	154,552	23,894,786
T-Note 3.5 1/31/2028	91282CGH8	Buy	10/2/2023	1/31/2028	4.628	25,000,000	23,904,297	95.617	149,796	24,054,093
T-Note 4 2/29/2028	91282CGP0	Buy	10/25/2023	2/29/2028	4.850	25,000,000	24,174,805	96.699	151,099	24,325,904
T-Note 3.625 3/31/2028	91282CGT2	Buy	10/24/2023	3/31/2028	4.869	25,000,000	23,772,461	95.090	59,426	23,831,887
T-Note 3.5 4/30/2028	91282CHA2	Buy	10/24/2023	4/30/2028	4.872	25,000,000	23,623,047	94.492	420,856	24,043,903
						525,000,000	**499,666,992**		**5,181,617**	**504,848,609**
Foreign Bonds										
Israel State 5.6 10/1/2026	46514BCU9	Buy	10/16/2023	10/1/2026	5.600	5,000,000	5,000,000	100.000	0	5,000,000
						5,000,000	**5,000,000**		**0**	**5,000,000**
					Certificates of Deposits		**1,250,000**			
					Total		**505,916,992**			

OKLAHOMA State Treasurer

Office of the State Treasurer
Transactions by Broker
October 31, 2023

Description	CUSIP	Action	Asset Category	Settlement Date	Maturity Date	YTM @ Cost	Par	Principal	Price	Interest	Total
Barclays Capital Inc											
T-Note 3.5 1/31/2028	91282CGH8	Buy	US Treasury Bonds / Notes	10/27/2023	1/31/2028	4.872	25,000,000	23,693,359	94.773	209,239	23,902,598.51
T-Note 3.5 1/31/2028	91282CGH8	Buy	US Treasury Bonds / Notes	10/26/2023	1/31/2028	4.888	25,000,000	23,677,734	94.711	206,861	23,884,595.79
T-Note 3.5 1/31/2028	91282CGH8	Buy	US Treasury Bonds / Notes	10/4/2023	1/31/2028	4.803	25,000,000	23,740,234	94.961	154,552	23,894,786.01
T-Note 4 2/29/2028	91282CGP0	Buy	US Treasury Bonds / Notes	10/25/2023	2/29/2028	4.850	25,000,000	24,174,805	96.699	151,099	24,325,903.59
							100,000,000	95,286,133		721,751	96,007,883.90
BNY Mellon Capital Markets											
T-Note 3.625 3/31/2028	91282CGT2	Buy	US Treasury Bonds / Notes	10/24/2023	3/31/2028	4.869	25,000,000	23,772,461	95.090	59,426	23,831,887.17
T-Note 3.875 12/31/2027	91282CGC9	Buy	US Treasury Bonds / Notes	10/4/2023	12/31/2027	4.807	25,000,000	24,114,258	96.457	252,717	24,366,975.20
							50,000,000	47,886,719		312,144	48,198,862.37
Cantor Fitzgerald											
T-Note 3.875 11/30/2027	91282CFZ9	Buy	US Treasury Bonds / Notes	10/31/2023	11/30/2027	4.864	25,000,000	24,093,750	96.375	404,969	24,498,719.26
T-Note 3.875 11/30/2027	91282CFZ9	Buy	US Treasury Bonds / Notes	10/2/2023	11/30/2027	4.658	25,000,000	24,265,625	97.063	328,210	24,593,835.38
							50,000,000	48,359,375		733,180	49,092,554.64
Hilltop											
T-Note 3.875 12/31/2027	91282CGC9	Buy	US Treasury Bonds / Notes	10/2/2023	12/31/2027	4.639	25,000,000	24,270,508	97.082	247,452	24,517,960.26
							25,000,000	24,270,508		247,452	24,517,960.26
Mizuho Securities											
T-Note 3.5 1/31/2028	91282CGH8	Buy	US Treasury Bonds / Notes	10/31/2023	1/31/2028	4.845	25,000,000	23,720,703	94.883	218,750	23,939,453.13
							25,000,000	23,720,703		218,750	23,939,453.13
Morgan Stanley											
T-Note 1.125 2/29/2028	91282CBP5	Buy	US Treasury Bonds / Notes	10/24/2023	2/29/2028	4.876	25,000,000	21,362,305	85.449	41,724	21,404,029
T-Note 2.75 2/15/2028	9128283W8	Buy	US Treasury Bonds / Notes	10/2/2023	2/15/2028	4.635	25,000,000	23,154,297	92.617	89,674	23,243,971
T-Note 3.875 11/30/2027	91282CFZ9	Buy	US Treasury Bonds / Notes	10/26/2023	11/30/2027	4.900	25,000,000	24,058,594	96.234	391,735	24,450,328.72
							75,000,000	68,575,195		523,133	69,098,328.10
RBC											
T-Note 3.5 1/31/2028	91282CGH8	Buy	US Treasury Bonds / Notes	10/2/2023	1/31/2028	4.628	25,000,000	23,904,297	95.617	149,796	24,054,093
T-Note 3.5 4/30/2028	91282CHA2	Buy	US Treasury Bonds / Notes	10/24/2023	4/30/2028	4.872	25,000,000	23,623,047	94.492	420,856	24,043,902.86
							50,000,000	47,527,344		570,652	48,097,995.94
State of Israel											
Israel State 5.6 10/1/2026	46514BCU9	Buy	Foreign Bonds	10/16/2023	10/1/2026	5.600	5,000,000	5,000,000	100.000	0	5,000,000.00
							5,000,000	5,000,000		0	5,000,000.00
Stifel Nicolaus											
T-Note 3.875 12/31/2027	91282CGC9	Buy	US Treasury Bonds / Notes	10/31/2023	12/31/2027	4.855	25,000,000	24,084,961	96.340	323,794	24,408,755.10
T-Note 3.875 12/31/2027	91282CGC9	Buy	US Treasury Bonds / Notes	10/26/2023	12/31/2027	4.893	25,000,000	24,046,875	96.188	310,632	24,357,506.79
							50,000,000	48,131,836		634,426	48,766,261.89
TD Securities											
T-Note 3.5 1/31/2028	91282CGH8	Buy	US Treasury Bonds / Notes	10/25/2023	1/31/2028	4.862	25,000,000	23,701,172	94.805	204,484	23,905,655.58
T-Note 3.875 12/31/2027	91282CGC9	Buy	US Treasury Bonds / Notes	10/27/2023	12/31/2027	4.879	25,000,000	24,060,547	96.242	313,264	24,373,811.15
							50,000,000	47,761,719		517,748	48,279,466.73
UMB Bank											
T-Note 3.875 11/30/2027	91282CFZ9	Buy	US Treasury Bonds / Notes	10/27/2023	11/30/2027	4.884	25,000,000	24,073,242	96.293	394,382	24,467,624.02
T-Note 3.875 12/31/2027	91282CGC9	Buy	US Treasury Bonds / Notes	10/25/2023	12/31/2027	4.863	25,000,000	24,074,219	96.297	307,999	24,382,218.07
							50,000,000	48,147,461		702,381	48,849,842.09
					Total Securities		**530,000,000**	**504,666,992**		**5,181,617**	**509,848,609.05**

Office of the State Treasurer
Comparison of Actual Earnings to Estimated Earnings
October 31, 2023

Fiscal Year to Date

Asset Category	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base - Actual	Investable Base - Est.	Variance	Percent
Certificates of Deposit	452,219	400,000	52,219	13.05%	34,905,095	32,000,000	2,905,095	9.08%
Foreign Bonds	0	333,333	-333,333	-100.00%	40,250,018	37,000,000	3,250,018	8.78%
Money Market Mutual Funds	16,159,183	9,333,333	6,825,850	73.13%	913,057,591	1,000,000,000	(86,942,409)	-8.69%
State of OK Bonds	395,000	333,333	61,667	18.50%	30,000,000	30,000,000	0	0.00%
US Agency - MBS	14,669,172	15,333,333	-664,161	-4.33%	1,848,677,709	2,000,000,000	(151,322,291)	-7.57%
US Agency Bonds	7,501,653	4,666,667	2,834,986	60.75%	1,402,636,098	1,500,000,000	(97,363,902)	-6.49%
US Treasury Bonds / Notes	71,945,287	54,933,333	17,011,954	30.97%	7,738,552,669	7,401,000,000	337,552,669	4.56%
Total or Average	**111,122,514**	**85,333,333**	**25,789,181**	**30.22%**	**12,008,079,180**	**12,000,000,000**	**8,079,180**	**0.07%**

The Treasurer had estimated earnings to the Board of Equalization for Fiscal Year 2024. The amount estimated was $256,000,000. 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 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.

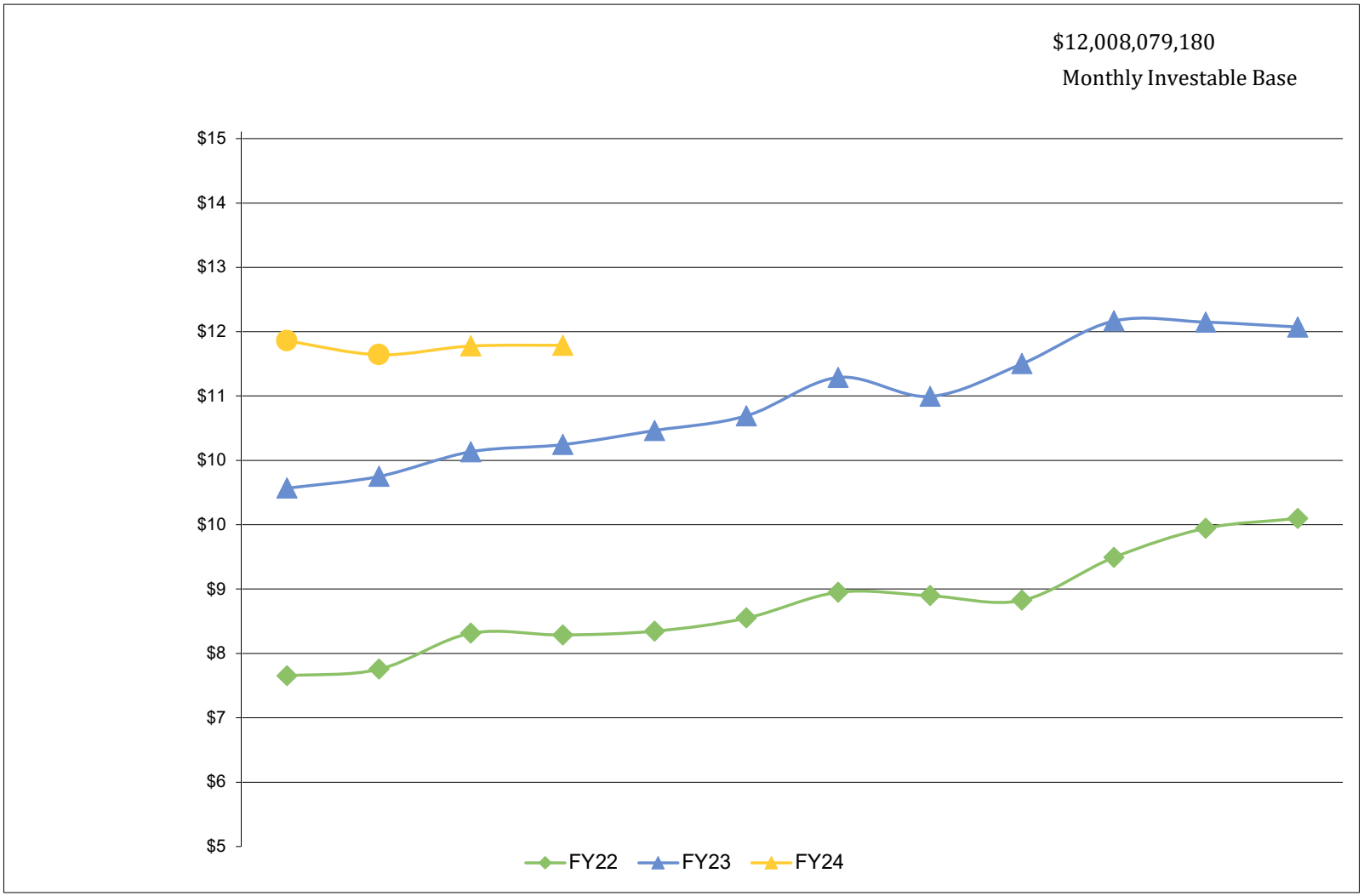
Office of the State Treasurer
Performance Comparison
October 31, 2023

	Current Month	Fiscal Year-to-Date
Securities, General Revenue Account	0.12%	0.19%
Securities, Agency Directed		
Langston University	-1.59%	-4.01%
Benchmark		
Merrill Lynch, US 1 Year T-Bill	0.44%	1.71%

Analysis by Northern Trust Company

Represents dollar-weighted and time-weighted rates of return

Office of the State Treasurer
General Revenue Fund, 36 Month Investable Base (Billions)
October 31, 2023



Office of the State Treasurer
Banking, Custody, and other Fees
October 31, 2023

Depository Bank	Tax ID Number	City	State	Amount
Arvest Bank	73-1291209	Bartlesville	Oklahoma	487
BancFirst	73-1332918	OKC	Oklahoma	89
Federal Reserve Bank	44-0545874	Kansas City	Kansas	1,377
JP Morgan/Chase, Okla., NA	73-0777610	OKC	Oklahoma	32,295
EARNED CREDIT ALLOWANCE				
			Total	**34,248**

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%	59,547
JPMorgan Securities	23-2694160	0.180%	57,759
Goldman Sachs	06-1287410	0.110%	36,049
BOSC Inc	73-1275307	0.070%	22,940

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 $ 20,509. 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 FY2024 was 11,250.

AGENCY-DIRECTED INVESTMENTS

October 2023

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

Office of the State Treasurer
Agency Directed Investments
October 31, 2023

Issuer	Face Amount/Shares	Market Value	Book Value	% of Portfolio
ARPA Funding				
JPMorgan MM	1,134,291,723	1,134,291,723	1,134,291,723	0.77
US Agency Bonds	25,000,000	24,640,285	24,934,797	0.02
US Treasury	325,000,000	321,080,225	324,636,119	0.21
Total, ARPA Funding	**1,484,291,723**	**1,480,012,233**	**1,483,862,639**	**1.00**
Langston - Agency Directed				
Fundamental Investors Inc A	16,499	1,063,017	371,159	0.33
Investment Co of America A	16,849	767,284	371,249	0.33
Washington Mutual Fund A	17,404	907,299	371,269	0.34
Northern Trust - Agency Fund	1,817	1,817	1,817	0.00
Total / Average	**52,569**	**2,739,417**	**1,115,494**	**1.00**
Report Total	**1,484,344,292**	**1,482,751,650**	**1,484,978,133**	

Office of the State Treasurer
State Agency Directed by Broker
October 31, 2023

Broker	Tax ID	Purchases at Cost	Sales at Cost

No activity

Office of the State Treasurer
State Agency Directed by Security Type
October 31, 2023

Broker	Tax ID	Purchases at Cost	Sales at Cost

No activity

Office of the State Treasurer
Assets Under Management
October 31, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
2109002	8090B	OMES- Risk Mgmt Revolving Fund ASA	2.7885	1	82,280,860
2118506	8185F	Corportation Commission	2.7885	1	26,057,534
2137001	8370A	OIFA	2.7885	1	7,718,357
2138503	8385C	Oklahoma Insurance Department	2.7885	1	2,815,544
2139101	8391A	Multiple Injury Trust Fund	2.7885	1	13,260,194
2141001	8410A	Commissioners of the Land Office	2.7885	1	99,698,388
2142001	8420A	Langston University	2.7885	1	10,185,551
2143500	79901	Oklahoma Lottery Commission	2.7885	1	18,185,930
2143501	8435A	Oklahoma Lottery Commission	2.7885	1	4,873,800
2147704	8477D	Oklahoma Bureau of Narcotics	2.7885	1	14,702,376
2151500	79901	OPERS	2.7885	1	2,019,371
2151501	8515A	OPERS	2.7885	1	233,302
2151502	8515B	OPERS	2.7885	1	7,920
2151503	8515C	OPERS	2.7885	1	90,138
2151504	8515D	OPERS	2.7885	1	2,264,703
2151505	8515E	OPERS	2.7885	1	42,267
2151506	8515F	OPERS	2.7885	1	21,127
2151507	8515G	OPERS	2.7885	1	29,851
2151508	8515H	OPERS	2.7885	1	4,812
2153001	8530A	Panhandle State University	2.7885	1	2,325,428
2155701	8557A	OK Police Pension	2.7885	1	13,475,715
2169502	8695B	Tax Commission	2.7885	1	497,239,170
2169505	8695E	Tax Commission	2.7885	1	12,980
2169520	8695T	Tax Commission	2.7885	1	(31,807)
2169521	8695U	Tax Commission	2.7885	1	90,827,622
2174007	8740G	State Treasurer	2.7885	1	559,809
2183006	8830F	DHS - CSED	2.7885	1	11,650,699
7200039	20000	Oklahoma Boll Weevil Eradication	2.7885	1	4,040,250
7200131	79901	Department of Corrections	2.7885	1	15,862,494
7200320	20000	Department of Wildlife	2.7885	1	881,366
7200359	20000	OERB	2.7885	1	19,718,928
7200370	20000	OIFA	2.7885	1	835,159
7200391	20000	Multiple Injury Trust Fund	2.7885	1	48,410
7200410	20000	Commissioners of the Land Office	2.7885	1	2,363,810
7200435	20000	Oklahoma Lottery Commission	2.7885	1	19,481,552
7200515	20000	OPERS	2.7885	1	229,688
7200557	20000	Oklahoma Police Pension	2.7885	1	176
7200588	20000	Real Estate Commission	2.7885	1	3,668,228
7200830	20000	Department of Human Services	2.7885	1	118,014
7201825	20100	University Hospitals Authority	2.7885	1	4,788,482
7205090	20500	OMES Risk Management Division/DSC	2.7885	1	32,324,284
7205131	79901	Department of Corrections	2.7885	1	1,347,189

Interest rate is net of 1.25 bp management fee

Office of the State Treasurer
Assets Under Management
October 31, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7205204	20500	JM Davis Arms & Historical Museum	2.7885	1	20,365
7205320	20500	Department of Wildlife	2.7885	1	1,252,691
7205359	20500	Sustaining OK Energy Resources	2.7885	1	7,288,786
7205435	20500	Oklahoma Lottery Commission	2.7885	1	257,678
7205515	20500	OPERS	2.7885	1	375,002
7205563	20500	OK Bd for Private Vocational Schools	2.7885	1	272,885
7205630	20500	Oklahoma Department of Securities	2.7885	1	1,753,261
7210270	21000	State Election Board	2.7885	1	2,026,430
7210320	21000	Department of Wildlife	2.7885	1	6,186,632
7210350	21000	Oklahoma Historical Society	2.7885	1	30
7210400	21000	Office of Juvenile Affairs	2.7885	1	9,281
7210410	21000	Commissioners of the Land Office	2.7885	1	5,634,226
7210515	21000	OPERS	2.7885	1	890,113
7210570	21000	State Board of Licensure for Professional Engineers & Land	2.7885	1	279,855
7210588	21000	Real Estate Commission	2.7885	1	335,698
7215270	21500	State of Oklahoma Election Board - HAVA	2.7885	1	8,852,993
7215320	21500	Department of Wildlife	2.7885	1	4,448,942
7215566	21500	Tourism & Recreation Department	2.7885	1	7,255,450
7215585	21500	Department of Public Safety	2.7885	1	2,534,882
7215670	21500	JD McCarty Center	2.7885	1	791,317
7215825	215000	University Hospitals Authority	2.7885	1	1,841,010
7216805	21600	Department of Rehabilitation Services	2.7885	1	1,069,903
7220320	22000	Dept of Wildlife Conservation	2.7885	1	7,112,035
7220570	22000	OSB of Licensure for Professional Engineers and Land Surv	2.7885	1	293,989
7220585	22000	Department of Public Safety	2.7885	1	5,730,295
7220830	22000	Department of Human Services	2.7885	1	10,178
7225040	22500	Department of Agriculture	2.7885	1	194,364
7225830	22500	Department of Human Services	2.7885	1	6,109,782
7230220	23000	Oklahoma Crime Victims Compensation	2.7885	1	2,050,318
7230345	23000	Department of Transportation	2.7885	1	6,943,144
7230695	23000	Tax Commission	2.7885	1	2,127,424
7230807	23000	Health Care Authority	2.7885	1	94,420
7235605	23500	Regents for Higher Education	2.7885	1	8,097,331
7240807	24000	Health Care Authority	2.7885	1	48,825,319
7240830	24000	Oklahoma Human Services	2.7885	1	15,813,947
7244090	24400	OMES Dept of Central Services	2.7885	1	805,752
7245807	24500	Health Care Authority	2.7885	1	5,314,095
7255090	25500	Department of Central Services	2.7885	1	1,355,244
7255585	25500	Oklahoma Dept of Public Safety	2.7885	1	158,127
7260090	26000	OMES Risk Management Division	2.7885	1	6,096,959
7265090	26500	OMES- Risk Mgmt	2.7885	1	151,290
7275740	27500	OST - SEED	2.7885	1	1,476
7280090	28000	OMES DCS Property Distribution	2.7885	1	428,831

Interest rate is net of 1.25 bp management fee

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7280131	79901	Department of Corrections	2.7885	1	7,825,417
7280345	28000	Department of Transportation	2.7885	1	4,507,263
7285345	28500	Department of Transportation	2.7885	1	157,493,339
7295090	27000	Emergency & Transportation	2.7885	1	7,968,619
7296150	29600	University of Science & Arts	2.7885	1	43
7303000	30300	Tobacco Litigation Escrow Fund	2.7885	1	31,291
7360566	36000	Tourism & Recreation Department	2.7885	1	6,446,667
7403292	40300	Oklahoma Department of Environmental Quality	2.7885	1	764,918
7405220	40500	District Attorneys Council	2.7885	1	3,345,625
7408105	40800	OCIA	2.7885	1	7,278
7409105	40900	OCIA - NACEA Revenue Series 2018B	2.7885	1	89,444
7411105	41100	OCIA - Capitol Repair Revenue Series 2018C	2.7885	1	440,763
7412105	41200	OCIA	2.7885	1	1,275,330
7415105	41500	OCIA - DOC Construction Series 2018D	2.7885	1	2,333,650
7416000	41600	OSF - Oil Overcharge	2.7885	1	304,082
7416105	41600	OCIA - DOC Revenue Series 2018D	2.7885	1	762,059
7416160	41600	Department of Commerce	2.7885	1	3,199,066
7419105	41900	OCIA	2.7885	1	2,333,288
7420105	42000	OCIA - Construction Series 2019A	2.7885	1	1,193,673
7424105	42400	OCIA - Revenue Series 2019A	2.7885	1	214,802
7426000	42600	OSF - Oil Overcharge	2.7885	1	2,540,758
7426160	42600	Department of Commerce	2.7885	1	16,574,873
7428105	42800	OCIA Endowed Chairs Fund	2.7885	1	13,088
7430010	43000	Oklahoma State University	2.7885	1	4,497,951
7430011	43000	Oklahoma State University	2.7885	1	3,187,947
7430012	43000	Oklahoma State University	2.7885	1	3,133,730
7430013	43000	Oklahoma State University	2.7885	1	3,702,304
7430014	43000	Oklahoma State University	2.7885	1	3,115,783
7430015	43000	Oklahoma State University	2.7885	1	3,146,388
7430016	43000	Oklahoma State University	2.7885	1	145,650
7430100	43000	Cameron University	2.7885	1	1,140,158
7430420	43000	Langston University	2.7885	1	641,410
7430461	43000	Rogers State College	2.7885	1	1,500,153
7430505	43000	Northwestern Oklahoma State University	2.7885	1	531,651
7430530	60000	Panhandle State University	2.7885	1	14,437
7430665	43000	Southwestern Oklahoma State University	2.7885	1	2,738,513
7430760	43000	University of Oklahoma	2.7885	1	42,530,743
7430770	43000	OUHSC	2.7885	1	95,222,807
7430773	43000	Oklahoma State University	2.7885	1	2,942,054
7434105	43400	OCIA	2.7885	1	656
7436000	43600	OSF - Oil Overcharge	2.7885	1	2,787
7436105	43600	OCIA	2.7885	1	228,645
7437105	43700	OCIA	2.7885	1	703,057

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7438105	43800	OCIA	2.7885	1	4,550
7439105	43900	OCIA Series 2020A Rev Fund	2.7885	1	1,496,389
7442105	44200	OCIA	2.7885	1	1,105,419
7443105	44300	OCIA	2.7885	1	555,839
7444105	44400	OCIA 2017C Series	2.7885	1	582
7444835	44400	Water Resources Board	2.7885	1	10,589,050
7445105	44500	OCIA - 2017B Capitol Repair 2 Revenue	2.7885	1	809,644
7445835	44500	Water Resources Board	2.7885	1	5,242,129
7447105	44700	2017A Revenue Fund	2.7885	1	308,688
7450105	45000	OCIA Series 2020B	2.7885	1	838,899
7452105	45200	OCIA Series 2020D	2.7885	1	619
7453105	45300	OCIA Series 2020D	2.7885	1	1,889,612
7454105	45400	OCIA Series 2020E	2.7885	1	267,796
7455105	45500	OCIA	2.7885	1	356,702
7455160	45500	Department of Commerce	2.7885	1	248,276
7458105	45800	OCIA Series 2020C	2.7885	1	466,629
7459105	45900	OCIA Endowed Chairs 2021	2.7885	1	11,669
7460100	46000	Cameron University	2.7885	1	11,128
7460105	46000	OCIA (TIFIA/ODOT 2022)	2.7885	1	9,463
7461105	46100	OCIA (TIFIA/ODOT 2022)	2.7885	1	197,375
7463105	46300	OCIA (Conservation-2022A)	2.7885	1	17,992,953
7464105	46400	OCIA	2.7885	1	22,023
7465105	46500	OCIA (Conservation-2022A)	2.7885	1	104,411
7466105	46600	OCIA (National Guard Museum 2022B)	2.7885	1	45,671,229
7467105	46700	OCIA (National Guard Museum 2022B)	2.7885	1	1,872
7468105	46800	OCIA ODVA-2022C	2.7885	1	28,961,517
7469105	46900	OCIA ODVA-2022C	2.7885	1	818
7470010	47000	Oklahoma State University Capital Bond Project	2.7885	1	986,115
7471835	47100	Water Resources Board	2.7885	1	1,669,576
7472835	47200	Water Resources Board	2.7885	1	88,724,621
7473835	47300	Water Resources Board	2.7885	1	106,444,141
7475750	47500	Tulsa Community College	2.7885	1	6,252
7475770	47500	OUHSC	2.7885	1	46,604,200
7476760	47600	University of Oklahoma	2.7885	1	15
7479010	47900	Oklahoma State University Capital Bond Project	2.7885	1	1,098
7481105	48500	OCIA	2.7885	1	536,652,374
7485010	48500	OKLAHOMA STATE UNIVERSITY	2.7885	1	36,496
7486010	48600	OKLAHOMA STATE UNIVERSITY	2.7885	1	155,129
7488010	48800	OKLAHOMA STATE UNIVERSITY	2.7885	1	9,062,176
7488105	48800	OCIA	2.7885	1	36,209
7490010	49000	Oklahoma State University	2.7885	1	49,795
7490013	49000	Oklahoma State University	2.7885	1	22,587
7490015	49000	Oklahoma State University	2.7885	1	1,443

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7490270	49000	Oklahoma State Election Board	2.7885	1	18
7490760	49000	University of Oklahoma	2.7885	1	890,023
7490773	49000	Oklahoma State University	2.7885	1	58,459
7491220	49100	District Attorneys Council	2.7885	1	272,379
7497835	49700	Water Resources Board	2.7885	1	30,858,550
7512410	8410A	Commissioners of the Land Office	2.7885	1	194,361
7513410	8410A	Commissioners of the Land Office	2.7885	1	230,397
7514410	8410A	Commissioners of the Land Office	2.7885	1	4,033,088
7600010	60000	Oklahoma State University	2.7885	1	5,233,448
7600100	60000	Cameron University	2.7885	1	981,609
7600120	60000	University of Central Oklahoma	2.7885	1	5,050,234
7600150	60000	University of Science & Arts	2.7885	1	358,380
7600230	60000	East Central University	2.7885	1	1,181,127
7600420	60000	Langston University	2.7885	1	1,680,775
7600485	60000	Northeastern State University	2.7885	1	2,034,471
7600490	60000	Northern Oklahoma College	2.7885	1	266,597
7600505	60000	Northwestern Oklahoma State University	2.7885	1	2,201,942
7600530	60000	Panhandle State University	2.7885	1	115,781
7600660	60000	Southeastern Oklahoma State Unversity	2.7885	1	197,269
7600665	60000	Southwestern Oklahoma State University	2.7885	1	3,681,779
7600760	60000	University of Oklahoma	2.7885	1	4,039,980
7650010	65000	Oklahoma State University	2.7885	1	3,059,441
7650100	65000	Cameron University	2.7885	1	506,093
7650120	65000	University of Central Oklahoma	2.7885	1	2,554,592
7650150	65000	University of Science & Arts	2.7885	1	290,988
7650230	65000	East Central University	2.7885	1	1,019,793
7650420	65000	Langston University	2.7885	1	1,072,023
7650485	65000	Northeastern State University	2.7885	1	590,194
7650490	65000	Northern Oklahoma College	2.7885	1	2,394,250
7650505	65000	Northwestern Oklahoma State University	2.7885	1	746,674
7650530	65000	Panhandle State University	2.7885	1	80,809
7650660	65000	Southeastern Oklahoma State Unversity	2.7885	1	309,516
7650665	65000	Southwestern Oklahoma State University	2.7885	1	992,161
7650760	65000	University of Oklahoma	2.7885	1	2,354,676
7700040	70000	Department of Agriculture	2.7885	1	11,447,157
7700041	70000	Western Oklahoma State College	2.7885	1	420,755
7700131	79901	Department of Corrections	2.7885	1	28,595,699
7700240	70000	Eastern Oklahoma State College	2.7885	1	2,363,931
7700461	70000	Rogers State College	2.7885	1	11,109,493
7700490	70000	Northern Oklahoma College	2.7885	1	5,091,494
7700606	70000	Ardmore Higher Education Center	2.7885	1	0.01
7700633	70000	Oklahoma City Community College	2.7885	1	10,490,691
7700660	70000	Southeastern Oklahoma State University	2.7885	1	1,986,257

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7700760	70000	University of Oklahoma	2.7885	1	96,812,459
7700830	70000	Department of Human Services	2.7885	1	1,301,048
7701010	70100	Oklahoma State University	2.7885	1	19,094,263
7701150	70100	University of Science & Arts	2.7885	1	2,535,037
7701165	70100	Connors State College	2.7885	1	1,110,208
7701400	70100	Office of Juvenile Affairs	2.7885	1	10,490
7701480	70100	Northeasten Oklahoma A&M College	2.7885	1	250,578
7701530	70100	Panhandle State University	2.7885	1	100,368
7701605	70100	Regents for Higher Education	2.7885	1	35,266,210
7701650	70100	Department of Veteran Affairs	2.7885	1	607,282
7701770	70100	OUHSC	2.7885	1	398,978,227
7701805	70100	Department of Rehabilitation Services	2.7885	1	195,114
7701865	70100	OK Workers' Comp Commission	2.7885	1	5,278,956
7702120	70200	University of Central Oklahoma	2.7885	1	13,835,819
7702650	70200	Department of Veteran Affairs	2.7885	1	607,247
7703650	70300	Department of Veteran Affairs	2.7885	1	568,636
7704120	70400	University of Central Oklahoma	2.7885	1	2,049,324
7704650	70400	Department of Veteran Affairs	2.7885	1	984,100
7704865	70400	OK Workers' Comp Commission	2.7885	1	47,140
7705505	70500	Northwestern Oklahoma State University	2.7885	1	2,743,132
7705650	70500	Department of Veteran Affairs	2.7885	1	1,205,966
7705675	70500	Self Insurance Guaranty Fund	2.7885	1	2,338,657
7705865	70500	OK Workers' Comp Commission	2.7885	1	44,569
7706452	70600	Community Mental Health Center Rep Payee Account	2.7885	1	8,757
7706650	70600	Department of Veteran Affairs	2.7885	1	76,125
7706750	70600	Tulsa Community College	2.7885	1	5,166,211
7706865	70600	OK Workers' Comp Commission	2.7885	1	183,059
7707452	70700	Central Oklahoma CMHC Rep Payee Account	2.7885	1	62,980
7707585	70700	Department of Public Safety	2.7885	1	9,501,705
7707605	70700	Regents for Higher Education	2.7885	1	11,967,870
7707650	70700	Department of Veteran Affairs	2.7885	1	395,600
7707865	70700	OK Workers' Comp Commission	2.7885	1	252,059
7708108	70800	Carl Albert State College	2.7885	1	4,761,894
7708605	70800	Regents for Higher Education	2.7885	1	215,246
7709605	70900	Regents for Higher Education	2.7885	1	6,577,495
7710350	71000	Oklahoma Historical Society	2.7885	1	1,345,915
7710452	71000	Oklahoma Department of Mental Health	2.7885	1	1,689,510
7710605	71000	Regents for Higher Education	2.7885	1	5,871,395
7711185	8740G	Corporation Commission	2.7885	1	65,892,006
7711420	71100	Langston University	2.7885	1	367,647
7711452	71100	Griffin Memorial Hospital Rep Payee	2.7885	1	23,081
7711605	71100	Regents for Higher Education	2.7885	1	772,065
7712605	71200	Regents for Higher Education	2.7885	1	118,789

Office of the State Treasurer
Assets Under Management
October 31, 2023

Account	Class Funding	Agency	Interest Rate	Days to Maturity	Market Value
7713605	71300	Regents for Higher Education	2.7885	1	26,908,428
7714605	71400	Regents for Higher Education	2.7885	1	16,302,591
7715605	71500	Regents for Higher Education	2.7885	1	2,374,964
7718605	71800	Regents for Higher Education	2.7885	1	14,661,359
7719605	71900	Regents for Higher Education	2.7885	1	41,180
7723623	72300	Seminole State College	2.7885	1	1,654,125
7725100	72500	Cameron University	2.7885	1	4,468
7730230	73000	East Central University	2.7885	1	2,060,413
7730830	73000	Department of Human Services	2.7885	1	257,476
7740605	74000	Regents for Higher Education	2.7885	1	3,050,672
7741241	74100	Redlands Community College	2.7885	1	2,401,262
7745605	74500	Regents for Higher Education	2.7885	1	1,382,667
7747470	74700	Murray State College	2.7885	1	3,840,774
7750350	75000	Oklahoma Historical Society	2.7885	1	305,863
7750531	75000	Rose State College	2.7885	1	17,620,117
7751485	75100	Northeastern State University	2.7885	1	13,552,758
7752485	75200	Northeastern State University	2.7885	1	3,265,065
7765665	76500	Southwestern Oklahoma State University	2.7885	1	19,217,804
7790041	79000	Western Oklahoma State College	2.7885	1	15,622
7790470	79000	Murray State College	2.7885	1	1
7790490	79000	Northern Oklahoma College	2.7885	1	1,494
7805370	80500	OIFA	2.7885	1	112
7847740	84700	OSF Building Project Fund	2.7885	1	7,950
7851740	85100	OCIA	2.7885	1	4,729,912
7853740	85300	Oklahoma 2010b GO Sinking Fund	2.7885	1	17,008
7854740	85400	OCIA Endowed Chair Fund 2010	2.7885	1	3,924,312
7862740	86200	OCIA 2013	2.7885	1	313,577
7910467	91000	OSF Escrow Fund	2.7885	1	190,142
7920605	92000	Regents for Higher Education	2.7885	1	42,618,437
			State Agency, Investable Base		**3,506,733,237**
			State of Oklahoma, Investable Base		**12,008,079,180**
			Assets Under Management		**15,514,812,417**

Interest rate is net of 1.25 bp management fee