



SCOTT MEACHAM
OKLAHOMA STATE TREASURER

MONTHLY INVESTMENT
PERFORMANCE REPORT

OCTOBER 2006

December 1, 2006

To the People of Oklahoma:

I am pleased to issue the October 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 disclosure of all activities within my office. As always, my staff is available to answer any questions you might have.

Market Conditions

Except for the long-end of the yield curve, U.S. Treasuries rose for the month of October. The curve is still inverted with the three-month and six-month yields higher than the rest of the curve. As expected, the Federal Open Market Committee (FOMC) left the short-term interest rate target at 5.25% for a third consecutive meeting. The Committee stated some inflation risks remain. In the markets, the Dow Jones Industrial Average (DJIA) gained 3.4% for the month, the S&P 500 climbed 3.2% and the Nasdaq advanced 4.8%. On October 19th the DJIA closed above the 12,000 mark for the first time. The record close came on the 19th anniversary of the 1987 stock-market crash.

Economic Developments

The Institute for Supply Management index for September was 52.9, the weakest outcome since June 2005. The unemployment rate dipped to 4.6% in September from 4.7% the previous month. Hourly earnings rose 0.2%, putting the average hourly wage for production or non-managerial positions 4% higher than a year ago. The core producer price index (PPI) was higher than expected at 0.6%. The core yearly rate moved up from 0.9% to 1.2%. Retail sales fell 0.4% in September. Gasoline prices held down sales at gas stations. The core consumer price index (CPI) rose 0.2%. Auto prices fell 0.3%. The headline CPI fell 0.5% due to a 13.5% decline in oil prices. The August trade deficit widened to a new record \$69.9 billion from \$68 billion in July. Strong imports of consumer goods from China and the steep cost of imported oil contributed to the deficit. The Conference Board's consumer confidence index for October was 105.4, lower than expected. Real gross domestic product (GDP) grew by 1.6% in the third quarter, it's slowest pace in three years. The Commerce Department reported that new-home construction in September rose 5.9% from the previous month to an annual rate of 1.77 million units. Housing starts were still down 18% from a year earlier. Existing home sales fell to 6.18 million in September, the lowest point for sales in the downswing so far, and down 15% from the cycle high in 2005. September new home sales were stronger than expected. Sales are now up 9.2% from the cycle-low two months ago. Aggressive price cuts from builders apparently boosted sales.

Portfolio Commentary: Performance, Diversification, and Strategy

Yield on the Treasurer's portfolio was 4.86% in October; an increase of 10 basis points over September and the weighted average maturity was 343 days. The portfolio's shorter maturity helps lessen price sensitivity and allows flexibility to purchase longer-dated instruments in the future, should market opportunities be presented. There were no significant changes in asset weightings. The year-to-date monthly average investable base increased to a new high of \$3.385 billion. Portfolio diversification continues to be sound. U.S. Treasuries composed 14% of holdings, and U.S. government agencies and instrumentalities accounted for approximately 49%. Certificates of Deposit represented 8% of assets, money market mutual funds 9%, and 17% was maintained in overnight repurchase agreements. Link deposits (at less than 1%) and State bond issues (at 3%) 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 market conditions, portfolio strategy will consist of a combination of laddered maturities and market observation for investment opportunities.

Collateralization

All funds under the control of this office requiring collateralization were so 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, as is the earnings split between the Treasurer and the master custodian bank on securities lending income.

Sincerely,



SCOTT MEACHAM, STATE TREASURER
SECRETARY OF FINANCE AND REVENUE

cc: The Honorable Brad Henry, Governor
The Honorable Mike Morgan, President Pro Tempore
The Honorable Todd Hiatt, Speaker of the House
The Honorable Drew Edmondson, Attorney General
The Honorable Jeff McMahan, State Auditor and Inspector
Members: Cash Management and Investment Oversight Commission

Position Report

October 31, 2006

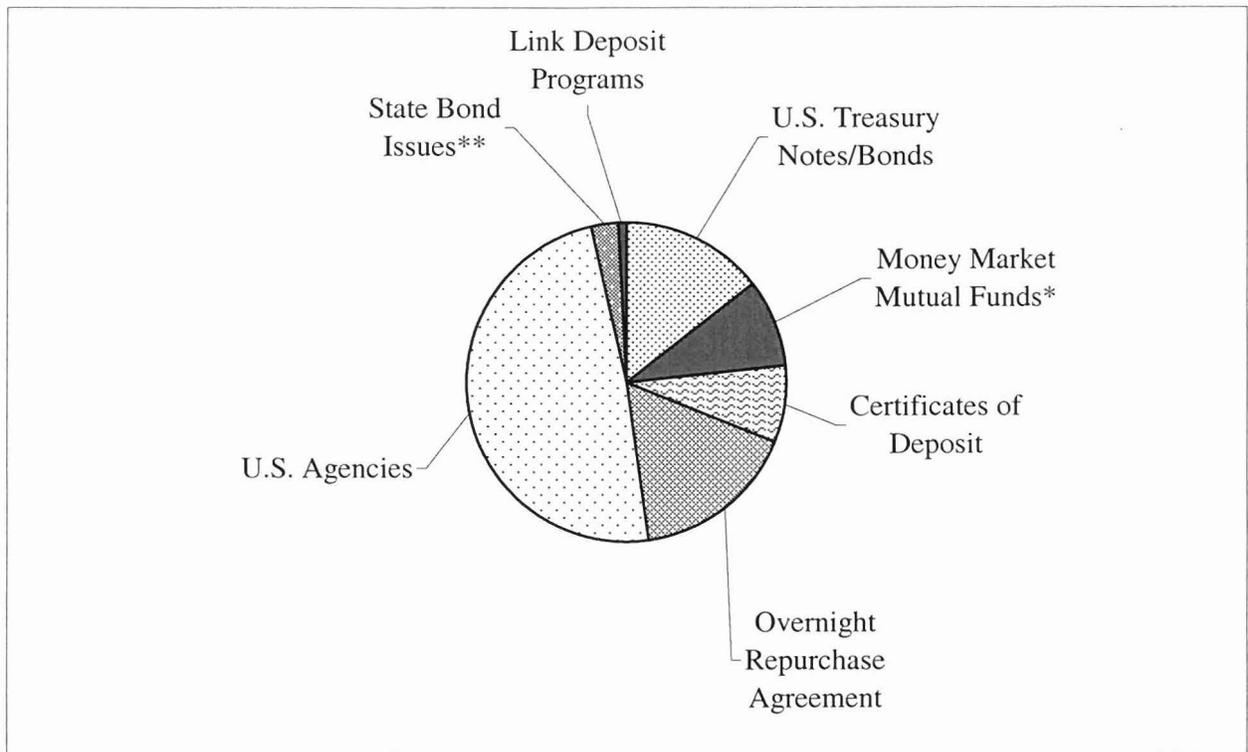
	Weighted Average Maturity	Yield at Purchase	Cost Basis	Percent of Portfolio	*Market Value
GENERAL REVENUE					
U.S. TREASURIES AND AGENCIES					
Treasury Bonds/Notes	467	3.74%	\$ 507,634,276	14.31%	\$ 505,521,437
Agencies	544	4.88%	1,720,759,577	48.52%	1,727,035,354
	526	4.62%	2,228,393,853	62.83%	2,232,556,792
CERTIFICATES OF DEPOSIT	58	5.27%	270,677,703	7.63%	270,677,703
OVERNIGHT REPURCHASE AGREEMENT	1	5.13%	596,726,983	16.82%	596,726,983
MONEY MARKET MUTUAL FUNDS	1	5.18%	320,443,994	9.03%	320,443,994
STATE BOND ISSUES (Private Placement)	113	5.43%	96,536,747	2.72%	96,536,747
LINK DEPOSIT					
Certificate of Deposit	433	2.03%	27,832,869	0.78%	27,832,869
Federal Farm Credit Bonds	536	2.03%	6,131,000	0.17%	6,131,000
	452	2.03%	33,963,869	0.96%	33,963,869
Total Investment Portfolio	343	4.80%	\$ 3,546,743,149	100%	\$ 3,550,906,088

*The Northern Trust Company of Chicago, Illinois 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.

FFC market values are based on market value data obtained from Bloomberg.

Portfolio Composition

October 31, 2006



	Principal	Percent
U.S. Treasury Notes/Bonds	\$ 507,634,276	14.31%
U.S. Agencies	1,720,759,577	48.52%
Certificates of Deposit	270,677,703	7.63%
Overnight Repurchase Agreement	596,726,983	16.82%
Money Market Mutual Funds*	320,443,994	9.03%
State Bond Issues**	96,536,747	2.72%
Business Link Deposit	7,299,712	0.21%
Agriculture Link Deposit	25,764,157	0.73%
Rural Link Deposit	900,000	0.03%
TOTAL	\$ 3,546,743,149	100.00%

* Aim - Treasury	\$ 6,337,959
Fidelity - Treasury	24,855,170
JPMorgan - One Group Gov't Institutional	94,243,863
Goldman Sachs - Government	91,486,895
Goldman Sachs - Treasury	3,072,733
Dreyfus - Government	3,290,095
AIM - Government	97,157,280

** OCIA 1986	\$ 156,747
OCIA 1994B	6,380,000
OSLA 2001A-4	50,000,000
OIFA Refund Bonds	40,000,000

Transactions by Broker October 31, 2006

Broker	Tax ID#	City	State	Purchases (Cost)	Sales (Cost)
Bank of Oklahoma	73-0780382	Tulsa	OK	\$ 33,115,360	\$ -
JP Morgan Securities Inc.	13-3379014	Oklahoma City	OK	85,787,917	-
UBS Paine Webber	13-2638166	Oklahoma City	OK	4,904,300	-
UMB Bank	44-0194180	Oklahoma City	OK	7,795,745	-
Wachovia Securities	23-2384840	Tulsa	OK	13,259,416	-
Total Securities				\$ 144,862,739	-
Certificates of Deposit				129,564,152	-
TOTAL				\$ 274,426,891	\$ -

*Link Deposit Notes only

Transaction by Security Type October 31, 2006

Security	Purchases (Cost)	Sales (Cost)
U.S. Treasury Notes/Bonds	\$ 39,792,601	-
U.S. Agencies	105,070,138	-
	<u>144,862,739</u>	<u>-</u>
Certificates of Deposit	126,680,000	-
Rural Link Deposit CD's	-	-
Business Link Deposit CD's	-	-
Agriculture Link Deposit CD's	2,884,152	-
	<u>2,884,152</u>	<u>-</u>
Federal Farm Credit Bonds	-	-
Total Link Deposit Program	2,884,152	-
TOTAL	\$ 274,426,891	\$ -

Earnings by Security Type October 31, 2006

	Interest Earned Net of Amortization*	Realized Gain (Loss)	Total Earnings	Weighted Average Yield
U.S. Treasury Notes/Bonds	\$ 1,432,483	\$ -	\$ 1,432,483	4.04%
U.S. Agencies	7,471,919	-	7,471,919	4.87%
	8,904,401	-	8,904,401	4.71%
Certificates of Deposit	1,293,380	-	1,293,380	5.27%
Overnight Repurchase Agreements	2,312,825	-	2,312,825	5.16%
Money Market Mutual Funds	1,316,023	-	1,316,023	5.15%
State Bond Issues	288,255	-	288,255	5.43%
Link Deposit CD's	46,617	-	46,617	2.00%
Federal Farm Credit Bonds	10,559	-	10,559	2.03%
	57,176	-	57,176	2.00%
Securities Lending Income	132,859	-	132,859	0.00%
	TOTAL \$ 14,304,920	\$ -	\$ 14,304,920	4.86%

*Includes accrued interest

**Comparison of Actual Earnings to Estimated Earnings
Fiscal Year to Date
October 31, 2006**

	Revenues Actual	Revenues Estimate	Variance	Percent	Investable Base Actual	Investable Base Estimate	Variance	Percent
Securities	23,228,539	23,400,107	(171,568)	-0.73%	2,172,767,812	2,283,750,000	(110,982,188)	-4.86%
Certificates of Deposit	4,985,942	4,372,887	613,055	14.02%	266,476,171	300,000,000	(33,523,829)	-11.17%
Overnight Repurchase Agreement	10,464,889	3,123,079	7,341,810	235.08%	500,226,412	221,175,000	279,051,412	126.17%
Money Market Mutual Funds	5,577,793	2,011,050	3,566,743	177.36%	319,129,399	147,450,000	171,679,399	116.43%
State Bonds	1,857,916	1,620,746	237,170	14.63%	96,595,459	95,000,000	1,595,459	1.68%
Link Deposit	158,977	292,738	(133,761)	-45.69%	30,075,022	58,500,000	(28,424,978)	-48.59%
Securities Lending	202,074	-	202,074	0.00%	-	-	-	0.00%
	<u>46,476,130</u>	<u>34,820,607</u>	<u>11,655,523</u>	<u>33.47%</u>	<u>3,385,270,275</u>	<u>3,105,875,000</u>	<u>279,395,275</u>	<u>9.00%</u>

In February 2007, the Treasurer estimated earnings to the Board of Equalization for Fiscal Year 2007. The amount estimated was \$111,000,000. Year-to-date actual earnings are recorded on a cash basis of accounting.

Explanation of Performance Comparison October 31, 2006

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 Northern Trust ("Northern").

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*

October 31, 2006

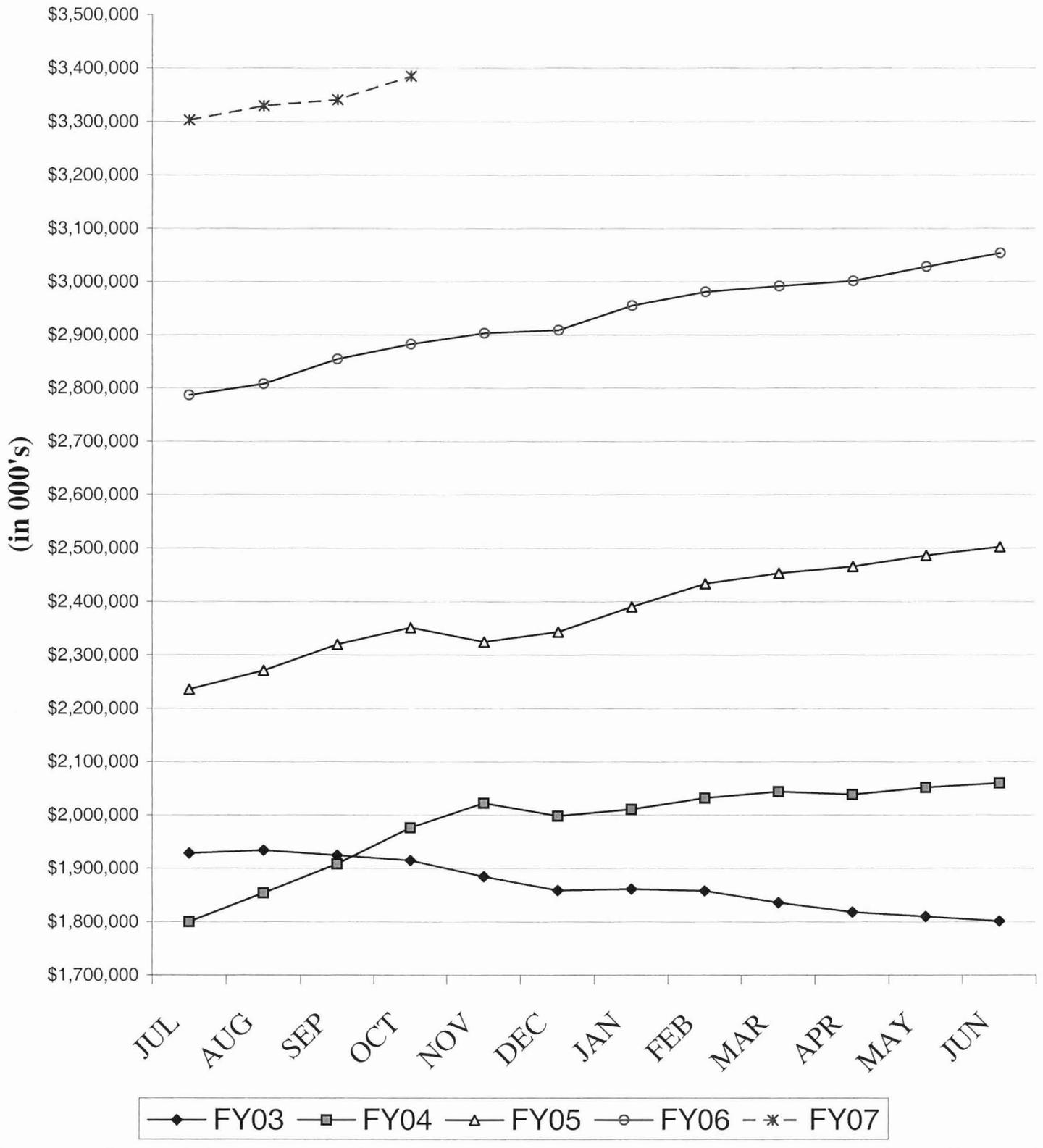
	Month**	Fiscal Year To Date**
Securities: General Revenue Account	0.53%	2.36%
Securities: Agency-directed	0.44%	1.92%
Benchmark: ML 1 year US Treasury Note Index	0.40%	1.97%

* Analysis by The Northern Trust Company

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

Monthly Investable Base October 2006

\$3,385,270,274



Banking, Custody and Other Fees

October 31, 2006

DEPOSITORY BANK	TAX ID #	CITY	STATE	AMOUNT
Arvest Bank	73-1291209	Bartlesville	OK	12.43
BancFirst	73-1332918	OKC	OK	2,454.11
Bank of Oklahoma	73-0780382	OKC	OK	2,955.30
Bankers Credit Card	73-1392382			300.00
Cleo State Bank	73-0181870	Cleo Springs	OK	4.72
Federal Reserve Bank	44-0545874	KS	OK	14,504.16
First National Bank	73-0125373	Altus	OK	8.49
First National Bank	73-0130930	Ardmore	OK	8.79
First National Bank	73-0188428	Clinton	OK	30.43
The Bank N.A.	73-0344910	McAlester	OK	18.22
Earned Credit Allowance				60,894.15
TOTAL				\$ 81,190.80

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
AIM Institutional Fund Services, Inc.	76-60433407	0.12%	\$ 873.42
AIM Government	76-0574220	0.12%	\$ 13,389.04
Bond Logistix LLC	51-0404065	0.035%	\$ 4,159.73
Fidelity Investments			
Institutional Services Company	04-2882358	0.20%	\$ 5,724.32
The One Group	23-2694160	0.14%	\$ 15,193.53
Goldman Sachs	06-1287410	0.11%	\$ 11,588.55
Goldman Sachs	06-1287405	0.13%	\$ 459.99
BOSC, Inc.	73-1275307	0.07%	\$ 7,622.22
Dreyfus	13-3991606	0.20%	\$ 757.73

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%	\$ 19,839.99

The State Treasurer participates in a Securities Lending Program with The Northern Trust Company ("Northern") acting as lending agent. Northern retains 25% of the revenues generated as compensation for services. Its share for the month was \$23,437.47. 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.

**Transactions by Broker
State Agency Directed
October 31, 2006**

Broker	Tax ID#	City	State	Purchases (Cost)	Sales (Cost)
JP Morgan Securities Inc.	13-3379014	Oklahoma City	OK	12,687,718 \$	-
JP Morgan	13-4994650	New York City	NY	2,094,965	-
					-
TOTAL				\$ 14,782,684 \$	-

* Securities in the amount of \$2,094,965.35 were purchased pursuant to a forward delivery agreement tied to bonds issued by the Oklahoma Building Bonds Commission (1992 Series A and 1992 Series B). An open competitive bid for the term of the agreement resulted in nine institutions submitting bids. The winning bidder was Chemical Securities. Its successor became JPMorgan, a subsidiary of JPMorgan Chase & Co. In June 2003 the Oklahoma Building Bonds Commission 1992 Series A & B were refunded. The Commission issued Series 2003A & B to replace the refunded bonds. The forward delivery agreement was transferred to the new series in July 2003. JPMorgan will appear on these monthly transactions which extend through March 15, 2007.

**Transactions by Security Type
State Agency Directed
October 31, 2006**

Security	Purchases (Cost)	Sales (Cost)
* U.S. Treasury Note	\$ 1,199,965	\$ -
U.S. Treasury Bill	13,582,718	-
TOTAL	\$ 14,782,684	\$ -

* Securities in the amount of \$2,094,965.35 were purchased pursuant to a forward delivery agreement tied to bonds issued by the Oklahoma Building Bonds Commission (1992 Series A and 1992 Series B). An open competitive bid for the term of the agreement resulted in nine institutions submitting bids. The winning bidder was Chemical Securities. Its successor became JPMorgan, a subsidiary of JPMorgan Chase & Co. In June 2003 the Oklahoma Building Bonds Commission 1992 Series A & B were refunded. The Commission issued Series 2003A & B to replace the refunded bonds. The forward delivery agreement was transferred to the new series in July 2003. JPMorgan will appear on these monthly transactions which extend through March 15, 2007.

**Agency Directed Investments
Position Report - Securities
October 31, 2006**

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	\$ 1,366,545.90
1150A	University of Science and Arts	U.S. Treasury Notes/Bonds	7.25	6.82	3484	170,000.00	177,942.19	204,026.52
1390A	Compsource	U.S. Treasury Notes/Bonds	4.88	5.01	578	300,000.00	299,250.00	300,504.00
407-105	OCIA 2006D Construction Fund	U.S. Treasury Notes/Bonds	3.58	4.94	494	117,300,000.00	114,322,624.49	115,330,157.00
407-105	OCIA 2006D Construction Fund	Money Market Mutual Fund				12,281,819.21	12,281,819.21	12,281,819.21
421-105	OCIA 2005F Construction Fund	U.S. Treasury Notes/Bonds	3.36	4.61	193	277,800,000.00	274,023,096.79	275,739,570.30
421-105	OCIA 2005F Construction Fund	Money Market Mutual Fund				36,919,825.04	36,919,825.04	36,919,825.04
422-105	OCIA 2005G Construction Fund	U.S. Treasury Notes/Bonds	3.05	4.43	113	1,800,000.00	1,772,410.15	1,788,582.50
422-105	OCIA 2005G Construction Fund	Money Market Mutual Fund				1,478,006.08	1,478,006.08	1,478,006.08
430-760	University of Oklahoma	U.S. Treasury Bills	4.98	5.15	81	40,000,000.00	39,135,773.13	39,562,309.00
478-105	OCIA Series 2005D Construction	U.S. Treasury Notes/Bonds	3	4.02	61	2,500,000.00	2,467,187.50	2,490,332.50
600-760	University of Oklahoma	U.S. Treasury Bills	4.96	5.09	16	500,000.00	493,800.00	498,950.00
650-760	University of Oklahoma	U.S. Treasury Bills	5.01	5.15	9	500,000.00	493,598.33	499,455.00
700-760	University of Oklahoma	U.S. Treasury Bills	4.61	5.15	111	73,000,000.00	71,230,292.31	71,897,821.00
710-350	Historical Society	U.S. Treasury Notes/Bonds	6.5	6.43	1203	355,000.00	356,651.00	375,301.74
711-420	Langston University	Mutual Fund				422,147.00	422,147.00	606,250.33
893-740	State Treasurer G.O. Bonds 2003A	U.S. Treasury Notes/Bonds	3.63	0	242	4,680,000.00	4,821,067.67	4,636,672.56
893-740	State Treasurer G.O. Bonds 2003A	U.S. Treasury Bills			72	3,580,000.00	3,580,000.00	3,545,191.66
						8,260,000.00	8,401,067.67	8,181,864.22
						<u>\$ 574,273,543.99</u>	<u>\$ 564,962,237.55</u>	<u>\$ 569,521,320.34</u>

Agency Directed Investments

Position Report - Cash Management

October 31, 2006

ACCOUNT	FUND/ AGENCY	AGENCY	INTEREST RATE	DAYS TO MATURITY	COST/MARKET VALUE
7130000	130000	State Building Bonds 1992, Series A	4.70	1	\$ 161,175.56
7131000	131000	State Building Bonds 1992, Series B	4.70	1	65,222.42
7200039	200039	Oklahoma Boll Weevil Eradication	4.70	1	1,175,475.80
7200320	200320	Department of Wildlife	4.70	1	713,079.23
7200359	200359	OERB	4.70	1	11,073,859.03
7200370	200370	OIFA	4.70	1	1,264,708.88
7200390	200390	CompSource Oklahoma	4.70	1	702,168.77
7200435	200435	Oklahoma Lottery Commission	4.70	1	2,434,762.21
7200515	200515	Oklahoma Public Employees Retirement System	4.70	1	41,869.20
7200535	200535	Peanut Commission	4.70	1	27,794.87
7200588	200588	Real Estate Commission	4.70	1	2,050,612.69
7200830	200830	Department of Human Services	4.70	1	389,494.29
7200875	200875	Oklahoma Wheat Commission	4.70	1	997,588.63
7201825	201825	University Hospitals Authority	4.70	1	17,523,642.60
7205320	205320	Department of Wildlife	4.70	1	388,702.23
7205444	205444	Oklahoma LP Gas Research	4.70	1	180,742.42
7205515	205515	Oklahoma Public Employees Retirement System	4.70	1	105,633.42
7205580	205580	Risk Mgmt Dept of DCS	4.70	1	35,258,563.07
7205630	205630	Oklahoma Department of Securities	4.70	1	3,442,410.51
7210320	210320	Department of Wildlife	4.70	1	1,837,465.15
7210350	210350	Oklahoma Historical Society	4.70	1	38,996.49
7210400	210400	Office of Juvenile Affairs	4.70	1	92,323.06
7210580	210580	Property Distribution of DCS	4.70	1	49,442.15
7210588	210588	Real Estate Commission	4.70	1	314,655.57
7210645	210645	Conservation Commission	4.70	1	1,383,603.25
7215320	215320	Department of Wildlife	4.70	1	1,745,385.85
7215444	215444	Oklahoma LP Gas Research	4.70	1	475,167.75
7215566	215566	Tourism & Recreation Department	4.70	1	10,683,310.69
7215585	215585	Department of Public Safety	4.70	1	5,524,504.83
7215670	215670	JD McCarty Center	4.70	1	322,103.42
7216805	216805	Department of Rehabilitation Services	4.70	1	345,501.42
7220320	220320	Dept of Wildlife Conservation	4.70	1	2,067,122.86
7220830	220830	Department of Human Services	4.70	1	283,622.78
7225040	225040	Department of Agriculture	4.70	1	362,449.73
7225830	225830	Department of Human Services	4.70	1	2,886,645.08
7230220	230220	Oklahoma Crime Victims Compensation	4.70	1	4,077,253.03
7230566	230566	Tourism & Recreation Department	4.70	1	175.92
7230695	230695	Tax Commission	4.70	1	564,059.25
7230807	230807	Health Care Authority	4.70	1	26,898,689.91
7230835	230835	Water Resources Board	4.70	1	101,258.43
7235566	235566	Tourism & Recreation Department	4.70	1	9,144.52
7235605	235605	Regents for Higher Education	4.70	1	11,564,569.18
7240807	240807	Health Care Authority	4.70	1	2,122,958.60
7245807	245807	Health Care Authority	4.70	1	58,362,033.01
7255580	255580	Risk Mgmt Dept of DCS	4.70	1	805,455.93
7260580	260580	Risk Mgmt Dept of DCS	4.70	1	3,867,926.69
7296150	296150	University of Science & Arts	4.70	1	28.45
7401105	401105	OCIA 2006A	4.70	1	23,825,735.21
7403105	403105	OCIA	4.70	1	18,900,001.22
7405105	405105	OCIA 2006C	4.70	1	21,926,403.65
7405220	405200	District Attorneys Council	4.70	1	2,313,138.77
7408105	408105	OCIA	4.70	1	146,179.22
7409105	409105	OCIA 2005 E	4.70	1	509,399.52
7410645	410645	Oklahoma Conservation Commission	4.70	1	166,124.20
7415105	415105	OCIA 2005C	4.70	1	24,709,487.49
7415400	415400	Office of Juvenile Affairs	4.70	1	2,104,364.46
7416000	416000	OSF - Oil Overcharge	4.70	1	201,043.45
7416105	416105	OSBI Construction Fund	4.70	1	4,742,852.36
7416160	416160	Department of Commerce	4.70	1	2,187,330.19

Agency Directed Investments

Position Report - Cash Management

October 31, 2006

ACCOUNT	FUND/ AGENCY	AGENCY	INTEREST RATE	DAYS TO MATURITY	COST/MARKET VALUE
7426000	426000	OSF - Oil Overcharge	4.70	1	1,405,987.05
7426160	426160	Department of Commerce	4.70	1	572,471.15
7430010	430010	Oklahoma State University	4.70	1	1,589,141.45
7430011	430011	Oklahoma State University	4.70	1	3,375,294.18
7430012	430012	Oklahoma State University	4.70	1	940,688.34
7430013	430013	Oklahoma State University	4.70	1	336,680.19
7430014	430014	Oklahoma State University	4.70	1	1,262,639.14
7430015	430015	Oklahoma State University	4.70	1	591,375.20
7430016	430016	Oklahoma State University	4.70	1	73,682.24
7430420	430420	Langston University	4.70	1	561,238.80
7430461	430461	Rogers State College	4.70	1	724,295.78
7430505	430505	Northwestern Oklahoma State University	4.70	1	314,748.44
7430665	430665	Southwestern Oklahoma State University	4.70	1	664,561.44
7430760	430760	University of Oklahoma	4.70	1	5,212,681.24
7430770	430770	OUHSC	4.70	1	25,689,154.33
7430773	430773	Oklahoma State University	4.70	1	1,156,481.35
7436000	436000	OSF - Oil Overcharge	4.70	1	1,842.35
7440105	440105	OCIA Operations & Maintenance	4.70	1	2,818.22
7444835	444835	Water Resources Board	4.70	1	542,023.22
7445105	445105	OCIA 1994B Construction	4.70	1	99,364.64
7445665	445665	Southwestern Oklahoma State University	4.70	1	3.00
7445835	445835	Water Resources Board	4.70	1	439,673.66
7446105	446105	OCIA 2005A	4.70	1	1,171.74
7452105	452105	OCIA 1999 Revenue Bond Series A	4.70	1	9,255,191.50
7452420	452420	Langston University	4.70	1	130,866.06
7454105	454105	OCIA 1999 Revenue Bond Series B	4.70	1	447,757.09
7455160	455160	Department of Commerce	4.70	1	890,224.16
7457105	457105	OCIA 1999 Revenue Bond Series C	4.70	1	2,016,350.49
7459105	459105	OCIA 1999 Revenue Bond Series D	4.70	1	782,782.17
7460100	460100	Cameron University	4.70	1	1,543,155.03
7460760	460760	University of Oklahoma	4.70	1	71,161.93
7461105	461105	OCIA 1999 Revenue Bond Series D	4.70	1	16,557.84
7465105	465105	OCIA 2005A Admin	4.70	1	1,229.26
7466105	466105	OCIA 2005A Construction	4.70	1	3,743,896.92
7467105	467105	OCIA 2005B Admin	4.70	1	1,391.19
7468105	468105	OCIA 2005B Construction	4.70	1	1,046,566.00
7470230	470230	East Central University	4.70	1	50.14
7471105	471105	OCIA 2002 Revenue Bond A	4.70	1	2,811,861.60
7471835	471835	Water Resources Board	4.70	1	983,708.34
7472835	472835	Water Resources Board	4.70	1	40,073,242.52
7473835	473835	Water Resources Board	4.70	1	2,622,769.44
7475120	475120	University of Central Oklahoma	4.70	1	921,756.92
7475240	475240	Eastern Oklahoma State College	4.70	1	88,804.49
7475420	475420	Langston University	4.70	1	8,511.60
7475485	475485	Northeastern State University	4.70	1	44,227.08
7475750	475750	Tulsa Community College	4.70	1	686,306.05
7475770	475770	OUHSC	4.70	1	253,258.09
7476760	476760	University of Oklahoma	4.70	1	15,626,362.79
7477120	477120	University of Central Oklahoma	4.70	1	328,219.82
7478105	478105	OCIA Series 2005D Construction Fund	4.70	1	9,985,584.58
7480230	480230	East Central University	4.70	1	311.64
7480420	480420	Langston University	4.70	1	0.03
7480633	480633	Oklahoma City Community College	4.70	1	14,721.76
7481230	481230	East Central University	4.70	1	5,203,483.74
7481633	481633	Oklahoma City Community College	4.70	1	2,260,920.99
7484105	484105	OCIA Series 2003C Construction	4.70	1	659,388.63
7486105	486105	OCIA Series 2003D Construction	4.70	1	46,406.01
7486420	486420	Langston University	4.70	1	0.47
7487013	487013	Oklahoma State University	4.70	1	333,066.62
7492105	492105	OCIA 2000 Revenue Bond Series A	4.70	1	5,324,107.25

Agency Directed Investments

Position Report - Cash Management

October 31, 2006

ACCOUNT	FUND/ AGENCY	AGENCY	INTEREST RATE	DAYS TO MATURITY	COST/MARKET VALUE
7494105	494105	OCIA 1998 Revenue Bond Series B	4.70	1	1,394,952.40
7498105	498105	OCIA 1998 Revenue Bond Series A	4.70	1	123,484.98
7516410	516410	Commissioners of the Land Office	4.70	1	45,750.44
7517410	517410	Commissioners of the Land Office	4.70	1	68,889.50
7600010	600010	Oklahoma State University	4.70	1	2,199,227.15
7600120	600120	University of Central Oklahoma	4.70	1	252,081.04
7600150	600150	University of Science & Arts	4.70	1	41,550.76
7600230	600230	East Central University	4.70	1	114,903.75
7600420	600420	Langston University	4.70	1	94,283.35
7600485	600485	Northeastern State University	4.70	1	1,848,212.78
7600490	600490	Northern Oklahoma College	4.70	1	300,594.11
7600505	600505	Northwestern Oklahoma State University	4.70	1	411,317.23
7600530	600530	Panhandle State University	4.70	1	82,351.42
7600660	600660	Southeastern Oklahoma State University	4.70	1	136,262.52
7600665	600665	Southwestern Oklahoma State University	4.70	1	503,771.65
7600760	600760	University of Oklahoma	4.70	1	611,432.79
7650010	650010	Oklahoma State University	4.70	1	1,288,628.34
7650120	650120	University of Central Oklahoma	4.70	1	2,198.26
7650150	650150	University of Science & Arts	4.70	1	5,288.81
7650230	650230	East Central University	4.70	1	272,783.45
7650420	650420	Langston University	4.70	1	151,579.10
7650485	650485	Northeastern State University	4.70	1	1,014,969.55
7650490	650490	Northern Oklahoma College	4.70	1	712,066.41
7650505	650505	Northwestern Oklahoma State University	4.70	1	253,552.44
7650530	650530	Panhandle State University	4.70	1	159,674.86
7650660	650660	Southeastern Oklahoma State University	4.70	1	102,700.87
7650665	650665	Southwestern Oklahoma State University	4.70	1	214,826.04
7650760	650760	University of Oklahoma	4.70	1	531,532.78
7700040	700040	Department of Agriculture	4.70	1	7,176,823.22
7700041	700041	Western Oklahoma State College	4.70	1	1,120,238.73
7700240	700240	Eastern Oklahoma State College	4.70	1	-438,624.73
7700340	700340	State Health Department	4.70	1	-124,356.50
7700461	700461	Rogers State College	4.70	1	1,348,446.91
7700490	700490	Northern Oklahoma College	4.70	1	1,768,999.59
7700633	700633	Oklahoma City Community College	4.70	1	1,864,532.02
7700660	700660	Southeastern Oklahoma State University	4.70	1	1,262,749.11
7700760	700760	University of Oklahoma	4.70	1	2,199,735.82
7700830	700830	Department of Human Services	4.70	1	2,215,641.96
7701010	701010	Oklahoma State University	4.70	1	2,773,619.73
7701091	701091	GO Bonds of 1992 - Admin Fund	4.70	1	21,466.41
7701150	701150	University of Science & Arts	4.70	1	-1,462,792.98
7701165	701165	Connors State College	4.70	1	656,419.13
7701369	701369	Workers Compensation Court	4.70	1	1,568,822.01
7701400	701400	Office of Juvenile Affairs	4.70	1	395,961.32
7701605	701605	Regents for Higher Education	4.70	1	20,179,645.73
7701650	701650	Department of Veteran Affairs	4.70	1	265,729.85
7701750	701750	Tulsa Community College	4.70	1	11,395,694.01
7701770	701770	OUHSC	4.70	1	108,462,164.67
7701805	701805	Department of Rehabilitation Services	4.70	1	113,653.31
7702120	702120	University of Central Oklahoma	4.70	1	9,937,011.64
7702369	702369	Individual Self Insured Guaranty Fund	4.70	1	895,576.36
7702650	702650	Department of Veteran Affairs	4.70	1	239,737.09
7703369	703369	Group Self Insured Association Guaranty	4.70	1	1,160,879.46
7703650	703650	Department of Veteran Affairs	4.70	1	330,242.57
7704605	704605	Regents for Higher Education	4.70	1	2,753.71
7704650	704650	Department of Veteran Affairs	4.70	1	466,162.32
7705505	705505	Northwestern Oklahoma State University	4.70	1	360,550.17
7705650	705650	Department of Veteran Affairs	4.70	1	330,307.10
7706400	706400	Office of Juvenile Affairs	4.70	1	15.86
7706605	706605	Regents for Higher Education	4.70	1	1,006.13

**Agency Directed Investments
Position Report - Cash Management
October 31, 2006**

ACCOUNT	FUND/ AGENCY	AGENCY	INTEREST RATE	DAYS TO MATURITY	COST/MARKET VALUE
7706650	706650	Department of Veteran Affairs	4.70	1	247,057.35
7707605	707605	Regents for Higher Education	4.70	1	27,485,554.65
7707650	707650	Department of Veteran Affairs	4.70	1	147,651.06
7708108	708108	Carl Albert State College	4.70	1	926,284.43
7708605	708605	Regents for Higher Education	4.70	1	2,313,435.62
7709605	709605	Regents for Higher Education	4.70	1	4,630,444.85
7710350	710350	Oklahoma Historical Society	4.70	1	506,918.81
7710452	710452	Oklahoma Department of Mental Health	4.70	1	856,089.43
7710605	710605	Regents for Higher Education	4.70	1	1,768,685.65
7711185	711185	Corporation Commission	4.70	1	9,805,543.50
7711420	711420	Langston University	4.70	1	3,497,098.66
7711452	711452	Griffin Memorial Hospital Rep Payee	4.70	1	26,314.63
7711605	711605	Regents for Higher Education	4.70	1	1,018,628.97
7712605	712605	Regents for Higher Education	4.70	1	156,320.98
7713605	713605	Regents for Higher Education	4.70	1	2,976,281.93
7714605	714605	Regents for Higher Education	4.70	1	4,108,333.20
7715605	715605	Regents for Higher Education	4.70	1	84,671,559.73
7718605	718605	Regents for Higher Education	4.70	1	3,818,143.07
7719605	719605	Regents for Higher Education	4.70	1	113,846.68
7723623	723623	Seminole State College	4.70	1	196,119.93
7725100	725100	Cameron University	4.70	1	3,747,833.50
7725605	725605	Regents for Higher Education	4.70	1	51,003.92
7730230	730230	East Central University	4.70	1	2,533,415.65
7730830	730830	Department of Human Services	4.70	1	447,292.80
7735605	735605	Regents for Higher Education	4.70	1	343,393.82
7740605	740605	Regents for Higher Education	4.70	1	10,108,064.67
7741241	741241	Redlands Community College	4.70	1	100,951.43
7745605	745605	Regents for Higher Education	4.70	1	1,329,448.35
7747470	747470	Murray State College	4.70	1	1,579,607.91
7750350	750350	Oklahoma Historical Society	4.70	1	1,292,439.88
7750531	750531	Rose State College	4.70	1	3,640,343.96
7751485	751485	Northeastern State University	4.70	1	21,704,834.19
7752485	752485	Northeastern State University	4.70	1	2,003,748.97
7761605	761605	Regents for Higher Education	4.70	1	35,453.31
7765665	765665	Southwestern Oklahoma State University	4.70	1	2,733,361.89
7805370	805370	OIFA	4.70	1	947.72
7820740	820740	OCIA 1998 Sinking Fund	4.70	1	3,402,253.80
7822740	822740	OCIA 1999A Sinking Fund	4.70	1	1,703,376.05
7824740	824740	OCIA 1999B Sinking Fund	4.70	1	153,873.34
7826740	826740	OCIA 1999C Sinking Fund	4.70	1	48,415.18
7828740	828740	OCIA 1999D Sinking Fund	4.70	1	529,736.81
7829740	829740	OCIA 2003C Sinking Fund	4.70	1	505,278.33
7830740	830740	OCIA 2003D Sinking Fund	4.70	1	48,768.43
7831740	831740	OCIA 2003E Sinking Fund	4.70	1	2,252,936.28
7833740	833740	OCIA 2005A Sinking Fund	4.70	1	193,826.97
7834740	834740	OCIA 2005C Sinking Fund	4.70	1	85,531.75
7835740	835740	OCIA 2005D Sinking Fund	4.70	1	524,363.70
7836740	836740	OCIA 2005 Sinking Fund	4.70	1	120,018.15
7837740	837740	OCIA 2006 Sinking Fund	4.70	1	604,452.49
7838740	838740	OCIA 2005F Sinking Fund	4.70	1	6,040,798.90
7839740	839740	OCIA 2005G Sinking Fund	4.70	1	2,112,869.61
7840740	840740	OCIA 2006 Sinking Fund	4.70	1	2,653,521.73
7842740	842740	OCIA 2006D Sinking Fund	4.70	1	1,021,159.99
7843740	843740	OCIA 2006C Sinking Fund	4.70	1	420,036.41
7865740	865740	1965 Building Bonds Sinking Fund	4.70	1	24,536.13
7894740	894740	1994B Refunding Bonds Sinking Fund	4.70	1	1,599,889.33
7897740	897740	OCIA 1996 Sinking Fund	4.70	1	17,885.45
7910467	910467	OSF Escrow Fund	4.70	1	125,643.98
7920605	920605	Regents for Higher Education	4.70	1	14,055,399.40
2113101	1131A	Department of Corrections	4.70	1	1,204,148.23

Agency Directed Investments

Position Report - Cash Management

October 31, 2006

ACCOUNT	FUND/ AGENCY	AGENCY	INTEREST RATE	DAYS TO MATURITY	COST/MARKET VALUE
2113104	1131D	Department of Corrections	4.70	1	269,720.77
2113107	1131G	Department of Corrections	4.70	1	38,719.48
2113110	1131J	Department of Corrections	4.70	1	348,296.46
2113112	1131L	Department of Corrections	4.70	1	107,645.56
2113119	1131S	Department of Corrections	4.70	1	91,467.84
2113120	1131T	Department of Corrections	4.70	1	110,991.50
2113123	1131W	Department of Corrections	4.70	1	121,271.06
2113125	1131Y	Department of Corrections	4.70	1	177,626.55
2113201	1132A	Department of Corrections	4.70	1	136,975.12
2113204	1132D	Department of Corrections	4.70	1	391,827.30
2113206	1132F	Department of Corrections	4.70	1	340,795.39
2113208	1132H	Department of Corrections	4.70	1	179,946.47
2113301	1133A	Department of Corrections	4.70	1	304,620.02
2113401	1134A	Department of Corrections	4.70	1	114,415.60
2113501	1135A	Department of Corrections	4.70	1	80,817.66
2113503	1135C	Department of Corrections	4.70	1	37,158.59
2113601	1136A	Department of Corrections	4.70	1	510,543.22
2113701	1137A	Department of Corrections	4.70	1	748,397.24
2113801	1138A	Department of Corrections	4.70	1	448,448.51
2113901	1139A	Department of Corrections	4.70	1	319,381.66
2114102	1141B	Department of Corrections	4.70	1	198,688.28
2118506	1185F	Corporation Commission	4.70	1	18,273,039.17
2137001	1370A	OIFA	4.70	1	98,653.39
2139001	1390A	Compsource Oklahoma	4.70	1	22,076,224.64
2139002	1390B	Multiple Injury Trust Fund	4.70	1	32,523,129.05
2141001	1410A	Commissioners of the Land Office	4.70	1	12,718,511.82
2142001	1420A	Langston University	4.70	1	3,252,031.00
2143500	1435	Oklahoma Lottery Commission	4.70	1	6,901,029.49
2143501	1435A	Oklahoma Lottery Commission	4.70	1	513,535.78
2147704	1477D	Oklahoma Bureau of Narcotics	4.70	1	2,204,793.21
2151500	1515	Oklahoma Public Employees Retirement System	4.70	1	330,318.31
2151501	1515A	Oklahoma Public Employees Retirement System	4.70	1	6,627,601.31
2151502	1515B	Oklahoma Public Employees Retirement System	4.70	1	1,931,811.60
2151503	1515C	Oklahoma Public Employees Retirement System	4.70	1	153,205.75
2151504	1515D	Oklahoma Public Employees Retirement System	4.70	1	1,421,056.52
2151505	1515E	Oklahoma Public Employees Retirement System	4.70	1	10,290.00
2151506	1515F	Oklahoma Public Employees Retirement System	4.70	1	460,988.51
2151510	1515J	Oklahoma Public Employees Retirement System	4.70	1	335,381.16
2153001	1530A	Panhandle State University	4.70	1	4,340,012.70
2154501	1545A	Department of Corrections	4.70	1	406,962.30
2159001	1590A	Department of Corrections	4.70	1	196,064.98
2169502	1695B	Tax Commission	4.70	1	117,499,520.41
2169520	1695T	Tax Commission	4.70	1	1,767,572.17
2169521	1695U	Tax Commission	4.70	1	888,377.97
2174007	1740G	State Treasurer	4.70	1	139,725.68
2183006	1830F	DHS - CSED	4.70	1	9,570,668.18
					<u>\$ 1,149,814,749.39</u>

