



**MO State Treasurer FY07
Portfolio Management
Portfolio Summary
February 28, 2007**

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-----------------------------------|-------------------------|-------------------------|----------------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Treasury Securities - Coupon | 95,000,000.00 | 93,640,625.00 | 94,919,882.20 | 2.72 | 938 | 382 | 3.894 | 3.948 |
| Federal Agency Discount Notes | 294,500,000.00 | 288,611,149.05 | 288,629,380.85 | 8.28 | 261 | 142 | 5.266 | 5.339 |
| Federal Agency Issues - Coupon | 706,032,000.00 | 703,762,785.93 | 705,164,564.03 | 20.22 | 655 | 235 | 4.637 | 4.702 |
| Amortizing Commercial Paper Disc. | 690,136,000.00 | 686,528,667.34 | 686,429,790.18 | 19.69 | 69 | 37 | 5.297 | 5.370 |
| Federal Agency Issues - Callable | 272,525,000.00 | 270,401,218.03 | 269,784,986.02 | 7.74 | 919 | 789 | 5.272 | 5.346 |
| Floating Rate Agencies | 35,150,000.00 | 34,398,846.83 | 34,166,197.64 | 0.98 | 809 | 719 | 4.594 | 4.658 |
| Agency Zero Coupon Bonds | 16,745,000.00 | 15,759,697.70 | 15,723,721.10 | 0.45 | 478 | 444 | 5.263 | 5.336 |
| Overnight Repos | 299,734,000.00 | 299,734,000.00 | 299,734,000.00 | 8.60 | 1 | 0 | 5.318 | 5.392 |
| Time Deposits - General | 545,636,300.00 | 545,636,300.00 | 545,636,300.00 | 15.65 | 184 | 99 | 5.027 | 5.096 |
| Linked Deposits | 85,385,159.00 | 85,385,159.00 | 85,385,159.00 | 2.45 | 364 | 148 | 2.455 | 2.489 |
| Linked Deposits - FFCB | 59,469,000.00 | 59,469,000.00 | 59,469,000.00 | 1.71 | 364 | 155 | 2.501 | 2.535 |
| US Treasury Bills | 188,000,000.00 | 187,217,812.50 | 187,225,885.07 | 5.37 | 51 | 29 | 5.195 | 5.267 |
| Agency MBS | 220,065,050.00 | 215,413,239.23 | 214,727,586.73 | 6.16 | 1,266 | 1,075 | 5.363 | 5.438 |
| | 3,508,377,509.00 | 3,485,958,500.61 | 3,486,996,452.82 | 100.00% | 399 | 237 | 4.955 | 5.023 |
| Investments | | | | | | | | |
| Cash and Accrued Interest | | | | | | | | |
| Accrued Interest at Purchase | | 811,483.30 | 811,483.30 | | | | | |
| Subtotal | | 811,483.30 | 811,483.30 | | | | | |
| Total Cash and Investments | 3,508,377,509.00 | 3,486,769,983.91 | 3,487,807,936.12 | | 399 | 237 | 4.955 | 5.023 |
| Total Earnings | | | | | | | | |
| | February 28 | Month Ending | Fiscal Year To Date | | | | | |
| Current Year | 15,040,672.18 | | 119,176,191.53 | | | | | |
| Average Daily Balance | 3,842,459,885.57 | | 3,666,577,912.52 | | | | | |
| Effective Rate of Return | 5.10% | | 4.88% | | | | | |

Mark Mathers, Director of Investments



**MO State Treasurer FY07
Summary by Type
February 28, 2007
Grouped by Fund**

| Security Type | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--|-----------------------|-----------------------|-----------------------|----------------|-----------------|--------------------------|
| Fund: General Fund : Short Term | | | | | | |
| US Treasury Bills | 3 | 50,000,000.00 | 49,808,379.38 | 1.43 | 5.298 | 27 |
| Overnight Repos | 2 | 143,723,000.00 | 143,723,000.00 | 4.12 | 5.390 | 0 |
| Federal Agency Issues - Callable | 5 | 87,350,000.00 | 87,323,006.08 | 2.50 | 5.519 | 589 |
| Federal Agency Discount Notes | 10 | 122,500,000.00 | 119,733,450.70 | 3.43 | 5.382 | 160 |
| Federal Agency Issues - Coupon | 19 | 258,265,000.00 | 257,697,270.97 | 7.39 | 5.405 | 76 |
| Amortizing Commercial Paper Disc. | 15 | 290,010,000.00 | 288,471,786.60 | 8.27 | 5.369 | 36 |
| Subtotal | 54 | 951,848,000.00 | 946,756,893.73 | 27.14 | 5.394 | 108 |
| Fund: General Funds : Reserve | | | | | | |
| US Treasury Bills | 1 | 15,000,000.00 | 14,969,894.17 | 0.43 | 5.246 | 14 |
| Federal Agency Issues - Coupon | 31 | 296,907,000.00 | 296,758,993.81 | 8.51 | 4.276 | 303 |
| Federal Agency Issues - Callable | 16 | 111,615,000.00 | 110,033,456.88 | 3.16 | 5.294 | 920 |
| Agency MBS | 25 | 144,312,911.09 | 140,279,740.02 | 4.02 | 5.520 | 1,165 |
| Federal Agency Discount Notes | 2 | 20,000,000.00 | 19,731,001.39 | 0.57 | 5.298 | 94 |
| Floating Rate Agencies | 5 | 35,150,000.00 | 34,166,197.64 | 0.98 | 4.658 | 719 |
| Treasury Securities - Coupon | 1 | 25,000,000.00 | 25,058,968.86 | 0.72 | 2.959 | 564 |
| Subtotal | 81 | 647,984,911.09 | 640,998,252.77 | 18.39 | 4.746 | 617 |
| Fund: Bond Pool : Investments | | | | | | |
| US Treasury Bills | 2 | 40,000,000.00 | 39,881,399.58 | 1.14 | 5.254 | 21 |
| Overnight Repos | 1 | 25,569,000.00 | 25,569,000.00 | 0.73 | 5.394 | 0 |
| Amortizing Commercial Paper Disc. | 2 | 39,865,000.00 | 39,817,435.72 | 1.14 | 5.349 | 8 |
| Federal Agency Issues - Coupon | 7 | 55,015,000.00 | 54,729,939.81 | 1.57 | 4.955 | 442 |
| Federal Agency Issues - Callable | 5 | 34,015,000.00 | 33,307,359.37 | 0.96 | 5.113 | 531 |
| Agency MBS | 13 | 49,460,604.66 | 48,783,111.55 | 1.40 | 5.300 | 889 |
| Federal Agency Discount Notes | 1 | 15,000,000.00 | 14,811,616.67 | 0.42 | 5.378 | 89 |
| Agency Zero Coupon Bonds | 1 | 10,000,000.00 | 9,421,186.37 | 0.27 | 5.370 | 418 |
| Treasury Securities - Coupon | 1 | 10,000,000.00 | 9,955,839.42 | 0.29 | 4.987 | 121 |
| Subtotal | 33 | 278,924,604.66 | 276,276,888.49 | 7.92 | 5.214 | 336 |

**MO State Treasurer FY07
Summary by Type
February 28, 2007
Grouped by Fund**

| Security Type | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|---------------------------------------|-----------------------|-----------------------|-----------------------|----------------|-----------------|--------------------------|
| Fund: Bond Pool - Debt Service | | | | | | |
| US Treasury Bills | 1 | 13,000,000.00 | 12,749,244.44 | 0.37 | 5.227 | 140 |
| Federal Agency Discount Notes | 3 | 47,000,000.00 | 45,692,875.28 | 1.31 | 5.286 | 202 |
| Treasury Securities - Coupon | 1 | 5,000,000.00 | 4,976,594.49 | 0.14 | 5.026 | 152 |
| Subtotal | 5 | 65,000,000.00 | 63,418,714.21 | 1.82 | 5.254 | 185 |
| Fund: Trust Pool : Investments | | | | | | |
| US Treasury Bills | 3 | 45,000,000.00 | 44,891,940.42 | 1.29 | 5.240 | 17 |
| Overnight Repos | 1 | 33,920,000.00 | 33,920,000.00 | 0.97 | 5.394 | 0 |
| Amortizing Commercial Paper Disc. | 1 | 10,000,000.00 | 9,984,019.45 | 0.29 | 5.313 | 11 |
| Treasury Securities - Coupon | 1 | 25,000,000.00 | 24,880,875.25 | 0.71 | 5.092 | 121 |
| Subtotal | 6 | 113,920,000.00 | 113,676,835.12 | 3.26 | 5.260 | 34 |
| Fund: General Time Deposits | | | | | | |
| Time Deposits - General | 258 | 545,636,300.00 | 545,636,300.00 | 15.65 | 5.096 | 99 |
| Subtotal | 258 | 545,636,300.00 | 545,636,300.00 | 15.65 | 5.096 | 99 |
| Fund: Linked: Agriculture | | | | | | |
| Linked Deposits | 297 | 60,320,333.00 | 60,320,333.00 | 1.73 | 2.487 | 133 |
| Subtotal | 297 | 60,320,333.00 | 60,320,333.00 | 1.73 | 2.487 | 133 |
| Fund: Linked: Small Business | | | | | | |
| Linked Deposits | 166 | 24,289,826.00 | 24,289,826.00 | 0.70 | 2.498 | 182 |
| Subtotal | 166 | 24,289,826.00 | 24,289,826.00 | 0.70 | 2.498 | 182 |
| Fund: Linked: Job Creation | | | | | | |
| Linked Deposits | 3 | 775,000.00 | 775,000.00 | 0.02 | 2.399 | 227 |
| Subtotal | 3 | 775,000.00 | 775,000.00 | 0.02 | 2.399 | 227 |
| Fund: Agribank | | | | | | |
| Linked Deposits - FFCB | 29 | 59,469,000.00 | 59,469,000.00 | 1.71 | 2.535 | 155 |
| Subtotal | 29 | 59,469,000.00 | 59,469,000.00 | 1.71 | 2.535 | 155 |
| Fund: MODOT Funds-Investments | | | | | | |
| US Treasury Bills | 1 | 25,000,000.00 | 24,925,027.08 | 0.71 | 5.307 | 21 |
| Overnight Repos | 1 | 96,522,000.00 | 96,522,000.00 | 2.77 | 5.394 | 0 |

**MO State Treasurer FY07
Summary by Type
February 28, 2007
Grouped by Fund**

| Security Type | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--------------------------------------|--------------------------|-------------------------|-------------------------|-------------------|--------------------|-----------------------------|
| Fund: MODOT Funds-Investments | | | | | | |
| Amortizing Commercial Paper Disc. | 14 | 350,261,000.00 | 348,156,548.41 | 9.98 | 5.376 | 41 |
| Federal Agency Issues - Coupon | 6 | 95,845,000.00 | 95,978,359.44 | 2.75 | 3.985 | 333 |
| Federal Agency Issues - Callable | 6 | 39,545,000.00 | 39,121,163.69 | 1.12 | 5.301 | 1,087 |
| Agency Zero Coupon Bonds | 1 | 6,745,000.00 | 6,302,534.73 | 0.18 | 5.286 | 483 |
| Federal Agency Discount Notes | 7 | 90,000,000.00 | 88,660,436.81 | 2.54 | 5.310 | 106 |
| Agency MBS | 8 | 26,291,534.25 | 25,664,735.16 | 0.74 | 5.246 | 937 |
| Treasury Securities - Coupon | 2 | 30,000,000.00 | 30,047,604.18 | 0.86 | 3.304 | 572 |
| Subtotal | 46 | 760,209,534.25 | 755,378,409.50 | 21.65 | 5.100 | 189 |
| Total and Average | 978 | 3,508,377,509.00 | 3,486,996,452.82 | 100.00 | 5.023 | 237 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|---------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Treasury Securities - Coupon | | | | | | | | | | | | |
| 912828BK5 | 032730002 | US Treasury Note | | 09/30/2003 | 25,000,000.00 | 24,414,062.50 | 25,058,968.86 | 3.125 | Aaa | 2.959 | 564 | 09/15/2008 |
| 912828BK5 | 032730003m | US Treasury Note | | 06/01/2005 | 25,000,000.00 | 24,414,062.50 | 25,055,929.22 | 3.125 | Aaa | 2.971 | 564 | 09/15/2008 |
| 912828DY3 | 062720006 | US Treasury Note | | 09/29/2006 | 10,000,000.00 | 9,950,000.00 | 9,955,839.42 | 3.625 | Aaa | 4.987 | 121 | 06/30/2007 |
| 912828EB2 | 062840001 | US Treasury Note | | 10/11/2006 | 5,000,000.00 | 4,975,000.00 | 4,976,594.49 | 3.875 | Aaa | 5.026 | 152 | 07/31/2007 |
| 912828DY3 | 063000001 | US Treasury Note | | 10/27/2006 | 25,000,000.00 | 24,875,000.00 | 24,880,875.25 | 3.625 | Aaa | 5.092 | 121 | 06/30/2007 |
| 912828FV7 | 070260001 | US Treasury Note | | 01/26/2007 | 5,000,000.00 | 5,012,500.00 | 4,991,674.96 | 4.875 | Aaa | 4.976 | 610 | 10/31/2008 |
| Subtotal and Average | | | 94,902,151.61 | | 95,000,000.00 | 93,640,625.00 | 94,919,882.20 | | | 3.948 | 382 | |
| Federal Agency Discount Notes | | | | | | | | | | | | |
| 313396HJ5 | 061860001 | FHLMC Discount Note | | 07/05/2006 | 10,000,000.00 | 9,833,999.63 | 9,827,912.50 | 5.295 | Aaa | 5.670 | 117 | 06/26/2007 |
| 313396GE7 | 061860002 | FHLMC Discount Note | | 07/05/2006 | 7,500,000.00 | 7,404,749.68 | 7,401,914.58 | 5.290 | Aaa | 5.656 | 89 | 05/29/2007 |
| 313396GE7 | 062550006 | FHLMC Discount Note | | 09/12/2006 | 15,000,000.00 | 14,809,499.36 | 14,811,616.67 | 5.080 | Aaa | 5.378 | 89 | 05/29/2007 |
| 313396FL2 | 062770002 | FHLMC Discount Note | | 10/04/2006 | 20,000,000.00 | 19,798,001.10 | 19,803,369.45 | 4.985 | Aaa | 5.262 | 71 | 05/11/2007 |
| 313396LW1 | 062890005 | FHLMC Discount Note | | 10/16/2006 | 10,000,000.00 | 9,719,999.69 | 9,721,112.50 | 4.995 | Aaa | 5.323 | 201 | 09/18/2007 |
| 313396FL2 | 062890072 | FHLMC Discount Note | | 10/16/2006 | 10,000,000.00 | 9,899,000.55 | 9,900,402.78 | 5.050 | Aaa | 5.330 | 71 | 05/11/2007 |
| 313396DW0 | 062900083 | FHLMC Discount Note | | 10/17/2006 | 15,000,000.00 | 14,929,499.82 | 14,930,356.25 | 5.065 | Aaa | 5.333 | 33 | 04/03/2007 |
| 313396JB0 | 062990004 | FHLMC Discount Note | | 10/27/2006 | 20,000,000.00 | 19,620,001.22 | 19,625,544.45 | 5.030 | Aaa | 5.324 | 134 | 07/13/2007 |
| 313396LW1 | 070030002 | FHLMC Discount Note | | 01/03/2007 | 10,000,000.00 | 9,719,999.69 | 9,720,275.00 | 5.010 | Aaa | 5.301 | 201 | 09/18/2007 |
| 313396LW1 | 070110003 | FHLMC Discount Note | | 01/11/2007 | 10,000,000.00 | 9,719,999.69 | 9,719,716.67 | 5.020 | Aaa | 5.309 | 201 | 09/18/2007 |
| 313396PE7 | 070120928 | FHLMC Discount Note | | 01/12/2007 | 10,000,000.00 | 9,646,000.67 | 9,643,055.56 | 5.000 | Aaa | 5.311 | 257 | 11/13/2007 |
| 313396NX7 | 070260009 | FHLMC Discount Note | | 01/26/2007 | 10,000,000.00 | 9,655,999.76 | 9,648,611.11 | 5.060 | Aaa | 5.367 | 250 | 11/06/2007 |
| 313396GW7 | 070570005 | FHLMC Discount Note | | 02/26/2007 | 10,000,000.00 | 9,850,999.45 | 9,850,083.33 | 5.140 | Aaa | 5.294 | 105 | 06/14/2007 |
| 313588DS1 | 061160053 | FNMA Discount Note | | 04/26/2006 | 10,000,000.00 | 9,958,000.18 | 9,959,722.22 | 5.000 | Aaa | 5.335 | 29 | 03/30/2007 |
| 313588MG7 | 062480002 | FNMA Discount Note | | 10/11/2006 | 25,000,000.00 | 24,264,999.40 | 24,276,152.78 | 4.940 | Aaa | 5.270 | 211 | 09/28/2007 |
| 313588HU2 | 062550002 | FNMA Discount Note | | 09/12/2006 | 25,000,000.00 | 24,549,999.23 | 24,555,500.00 | 5.040 | Aaa | 5.351 | 127 | 07/06/2007 |
| 313588EZ4 | 062890073 | FNMA Discount Note | | 10/16/2006 | 15,000,000.00 | 14,870,999.91 | 14,873,250.00 | 5.070 | Aaa | 5.350 | 60 | 04/30/2007 |
| 313588LC7 | 063240001 | FNMA Discount Note | | 11/20/2006 | 12,000,000.00 | 11,690,399.78 | 11,695,610.00 | 4.990 | Aaa | 5.290 | 183 | 08/31/2007 |
| 313588NL5 | 070030001 | FNMA Discount Note | | 01/03/2007 | 10,000,000.00 | 9,669,000.24 | 9,669,383.33 | 4.980 | Aaa | 5.285 | 239 | 10/26/2007 |
| 313588KN4 | 070030003 | FNMA Discount Note | | 01/03/2007 | 10,000,000.00 | 9,761,999.51 | 9,763,400.00 | 5.040 | Aaa | 5.323 | 169 | 08/17/2007 |
| 313588NL5 | 070110004 | FNMA Discount Note | | 01/11/2007 | 10,000,000.00 | 9,669,000.24 | 9,667,723.61 | 5.005 | Aaa | 5.309 | 239 | 10/26/2007 |
| 313588MW2 | 070260002 | FNMA Discount Note | | 01/26/2007 | 10,000,000.00 | 9,688,000.49 | 9,683,750.00 | 5.060 | Aaa | 5.356 | 225 | 10/12/2007 |
| 313588FY6 | 070570003 | FNMA Discount Note | | 02/26/2007 | 10,000,000.00 | 9,880,999.76 | 9,880,918.06 | 5.165 | Aaa | 5.303 | 83 | 05/23/2007 |
| Subtotal and Average | | | 359,898,329.09 | | 294,500,000.00 | 288,611,149.05 | 288,629,380.85 | | | 5.339 | 142 | |
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 31331T5Q0 | 062010002 | FFCB Note | | 07/20/2006 | 16,250,000.00 | 16,158,593.75 | 16,142,911.20 | 3.250 | Aaa | 5.608 | 106 | 06/15/2007 |
| 31331XLY6 | 070290001 | FFCB Note | | 01/29/2007 | 5,000,000.00 | 5,014,062.50 | 4,990,162.27 | 5.010 | Aaa | 5.120 | 693 | 01/22/2009 |
| 3133XOLJ6 | 032760002m | FHLB Note | | 06/01/2005 | 25,000,000.00 | 24,632,812.50 | 25,132,271.12 | 3.750 | Aaa | 3.362 | 533 | 08/15/2008 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

Report Ver. 5.00

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3133X6YH3 | 042370001 | FHLB Note | | 08/24/2004 | 8,000,000.00 | 7,965,000.00 | 8,004,453.49 | 3.360 | Aaa | 3.105 | 84 | 05/24/2007 |
| 3133X5QT8 | 043140002 | FHLB Note | | 11/09/2004 | 10,000,000.00 | 9,968,750.00 | 9,997,213.51 | 3.000 | Aaa | 3.214 | 50 | 04/20/2007 |
| 3133XBFD2 | 051190001m | FHLB Note | | 06/01/2005 | 25,000,000.00 | 24,875,000.00 | 25,032,561.18 | 4.500 | Aaa | 4.372 | 407 | 04/11/2008 |
| 3133XBF34 | 051470005 | FHLB Note | | 05/27/2005 | 10,000,000.00 | 9,987,500.00 | 10,000,000.00 | 4.125 | Aaa | 4.054 | 42 | 04/12/2007 |
| 3133XBZD0 | 051710001 | FHLB Note | | 06/20/2005 | 7,500,000.00 | 7,511,718.75 | 7,498,982.20 | 5.000 | Aaa | 4.695 | 477 | 06/20/2008 |
| 3133XBZD0 | 051710002 | FHLB Note | | 06/20/2005 | 7,500,000.00 | 7,511,718.75 | 7,498,982.20 | 5.000 | Aaa | 3.511 | 477 | 06/20/2008 |
| 3133MXVU0 | 051710003 | FHLB Note | | 06/20/2005 | 10,000,000.00 | 9,978,125.00 | 9,990,762.77 | 2.800 | Aaa | 3.919 | 32 | 04/02/2007 |
| 3133XBFV9 | 051790001 | FHLB Note | | 06/28/2005 | 4,625,000.00 | 4,600,429.69 | 4,625,000.00 | 4.250 | Aaa | 4.149 | 190 | 09/07/2007 |
| 3133XBSU0 | 052090001 | FHLB Note | | 07/28/2005 | 5,000,000.00 | 4,981,250.00 | 4,995,823.21 | 3.875 | Aaa | 4.195 | 99 | 06/08/2007 |
| 3133XBSU0 | 052090002 | FHLB Note | | 07/28/2005 | 5,000,000.00 | 4,981,250.00 | 4,995,823.21 | 3.875 | Aaa | 4.195 | 99 | 06/08/2007 |
| 3133XDGC9 | 053040002 | FHLB Note | | 10/31/2005 | 6,680,000.00 | 6,650,775.00 | 6,668,332.97 | 4.500 | Aaa | 4.800 | 225 | 10/12/2007 |
| 3133XCKD4 | 053040004 | FHLB Note | | 10/31/2005 | 5,800,000.00 | 5,769,187.50 | 5,778,687.64 | 4.375 | Aaa | 4.814 | 239 | 10/26/2007 |
| 3133XDTW1 | 053250001 | FHLB Note | | 11/21/2005 | 10,000,000.00 | 9,981,250.00 | 10,000,000.00 | 4.900 | Aaa | 4.960 | 265 | 11/21/2007 |
| 3133XDTW1 | 053250002 | FHLB Note | | 11/21/2005 | 10,000,000.00 | 9,981,250.00 | 10,000,000.00 | 4.900 | Aaa | 4.973 | 265 | 11/21/2007 |
| 3133XAUZ8 | 061140001 | FHLB Note | | 04/24/2006 | 5,000,000.00 | 4,998,437.50 | 4,998,811.50 | 3.750 | Aaa | 5.222 | 6 | 03/07/2007 |
| 3133X7C51 | 061720006 | FHLB Note | | 06/21/2006 | 12,860,000.00 | 12,811,775.00 | 12,808,258.98 | 3.500 | Aaa | 5.529 | 75 | 05/15/2007 |
| 3133MNPQ8 | 061720007 | FHLB Note | | 06/21/2006 | 10,700,000.00 | 10,689,968.75 | 10,686,021.31 | 4.875 | Aaa | 5.529 | 75 | 05/15/2007 |
| 3133DXH9 | 061880003 | FHLB Note | | 07/07/2006 | 19,875,000.00 | 19,843,945.31 | 19,834,550.86 | 4.625 | Aaa | 5.605 | 78 | 05/18/2007 |
| 3133XBXU4 | 061880004 | FHLB Note | | 07/07/2006 | 8,000,000.00 | 7,970,000.00 | 7,964,640.00 | 4.000 | Aaa | 5.620 | 104 | 06/13/2007 |
| 3133XEGR4 | 062720001 | FHLB Note | | 09/29/2006 | 25,000,000.00 | 24,937,500.00 | 24,947,854.67 | 4.625 | Aaa | 5.183 | 139 | 07/18/2007 |
| 31339YVV1 | 062720007 | FHLB Note | | 09/29/2006 | 10,000,000.00 | 9,803,125.00 | 9,792,315.95 | 3.375 | Aaa | 4.954 | 508 | 07/21/2008 |
| 3133XEZP7 | 062720008 | FHLB Note | | 09/29/2006 | 10,000,000.00 | 10,028,125.00 | 10,005,094.59 | 5.000 | Aaa | 4.963 | 561 | 09/12/2008 |
| 3128X4HK0 | 062830001 | FHLB Note | | 10/10/2006 | 10,000,000.00 | 9,969,079.59 | 9,943,478.92 | 4.625 | Aaa | 5.033 | 533 | 08/15/2008 |
| 3133XCUA9 | 062830003 | FHLB Note | | 10/10/2006 | 7,535,000.00 | 7,518,517.19 | 7,495,346.39 | 4.650 | Aaa | 5.025 | 540 | 08/22/2008 |
| 3133XGCL6 | 062910011 | FHLB Note | | 10/18/2006 | 20,000,000.00 | 20,006,250.00 | 20,007,306.67 | 5.375 | Aaa | 5.264 | 139 | 07/18/2007 |
| 3133M8JJ4 | 063530010 | FHLB Note | | 12/19/2006 | 5,000,000.00 | 5,103,125.00 | 5,093,796.97 | 5.823 | Aaa | 4.898 | 797 | 05/06/2009 |
| 3133M8JJ4 | 063530011 | FHLB Note | | 12/19/2006 | 5,000,000.00 | 5,103,125.00 | 5,093,796.97 | 5.823 | Aaa | 4.898 | 797 | 05/06/2009 |
| 3133XEZP7 | 070110002 | FHLB Note | | 01/11/2007 | 10,000,000.00 | 10,028,125.00 | 9,989,090.02 | 5.000 | Aaa | 5.071 | 561 | 09/12/2008 |
| 3133XJ6J2 | 070220122 | FHLB Note | | 01/22/2007 | 5,000,000.00 | 4,990,625.00 | 4,972,344.69 | 4.750 | Aaa | 5.200 | 468 | 06/11/2008 |
| 3133MJX39 | 070290002 | FHLB Note | | 01/29/2007 | 6,400,000.00 | 6,368,000.00 | 6,324,029.82 | 4.500 | Aaa | 5.260 | 624 | 11/14/2008 |
| 3133XGYT5 | 070300002 | FHLB Note | | 01/30/2007 | 5,000,000.00 | 5,025,000.00 | 4,979,776.92 | 5.000 | Aaa | 5.156 | 1,016 | 12/11/2009 |
| 3128X1AM9 | 031250001 | FHLMC Note | | 05/05/2003 | 11,000,000.00 | 10,817,510.37 | 11,000,000.00 | 3.500 | Aaa | 3.408 | 431 | 05/05/2008 |
| 3128X2L60 | 040860010m | FHLMC Note | | 06/01/2005 | 20,000,000.00 | 19,975,000.00 | 20,000,000.00 | 2.700 | Aaa | 2.699 | 15 | 03/16/2007 |
| 3128X3TM5 | 042370002 | FHLMC Note | | 08/24/2004 | 10,000,000.00 | 9,909,375.00 | 9,997,720.48 | 3.375 | Aaa | 3.426 | 175 | 08/23/2007 |
| 3134A1SP6 | 042820003 | FHLMC Note | | 10/08/2004 | 11,000,000.00 | 11,020,625.00 | 11,044,702.56 | 7.100 | Aaa | 3.168 | 40 | 04/10/2007 |
| 3128X36P3 | 051110001 | FHLMC Note | | 04/21/2005 | 15,000,000.00 | 14,959,350.59 | 15,000,000.00 | 4.750 | Aaa | 4.484 | 389 | 03/24/2008 |
| 3128X36P3 | 051460001 | FHLMC Note | | 05/26/2005 | 21,112,000.00 | 21,054,787.30 | 21,112,000.00 | 4.750 | Aaa | 4.480 | 389 | 03/24/2008 |
| 3128X4DF5 | 051800003 | FHLMC Note | | 06/29/2005 | 10,000,000.00 | 9,925,059.51 | 10,000,000.00 | 4.200 | Aaa | 4.189 | 302 | 12/28/2007 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--|--------------|-------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3128X4BF7 | 052070005 | FHLMC Note | | 07/26/2005 | 15,000,000.00 | 14,897,909.55 | 15,000,000.00 | 4.370 | Aaa | 4.473 | 449 | 05/23/2008 |
| 3128X4HM6 | 052340001 | FHLMC Note | | 08/22/2005 | 25,000,000.00 | 24,897,975.93 | 25,000,000.00 | 4.500 | Aaa | 4.500 | 174 | 08/22/2007 |
| 3128X4GY1 | 052710004 | FHLMC Note | | 09/28/2005 | 10,000,000.00 | 9,953,059.39 | 9,996,787.74 | 4.500 | Aaa | 4.549 | 259 | 11/15/2007 |
| 3128X4RF0 | 053040003 | FHLMC Note | | 10/31/2005 | 10,000,000.00 | 9,963,299.56 | 9,989,361.67 | 4.625 | Aaa | 4.813 | 218 | 10/05/2007 |
| 3128X4XW6 | 060270001 | FHLMC Note | | 01/27/2006 | 10,000,000.00 | 9,990,570.07 | 10,000,000.00 | 5.000 | Aaa | 4.999 | 323 | 01/18/2008 |
| 3128X4XW6 | 060270002 | FHLMC Note | | 01/27/2006 | 4,770,000.00 | 4,765,501.92 | 4,770,000.00 | 5.000 | Aaa | 4.999 | 323 | 01/18/2008 |
| 3128X3XD0 | 061370002 | FHLMC Note | | 05/17/2006 | 8,245,000.00 | 8,235,394.50 | 8,235,874.72 | 3.100 | Aaa | 5.266 | 19 | 03/20/2007 |
| 3134A4NW0 | 061430006 | FHLMC Note | | 05/23/2006 | 20,000,000.00 | 19,993,750.00 | 19,996,778.08 | 4.875 | Aaa | 5.294 | 14 | 03/15/2007 |
| 3128X4ED9 | 061910001 | FHLMC Note | | 07/10/2006 | 10,000,000.00 | 9,993,870.54 | 9,993,097.14 | 3.750 | Aaa | 5.574 | 14 | 03/15/2007 |
| 3134A4NW0 | 062010001 | FHLMC Note | | 07/20/2006 | 10,000,000.00 | 9,996,875.00 | 9,997,217.87 | 4.875 | Aaa | 5.602 | 14 | 03/15/2007 |
| 3134A4UR3 | 062010003 | FHLMC Note | | 07/20/2006 | 16,714,000.00 | 16,630,430.00 | 16,623,019.18 | 2.875 | Aaa | 5.616 | 75 | 05/15/2007 |
| 3128X4ED9 | 062010004 | FHLMC Note | | 07/20/2006 | 10,000,000.00 | 9,993,870.54 | 9,992,988.09 | 3.750 | Aaa | 5.603 | 14 | 03/15/2007 |
| 3128X2ME2 | 063620010 | FHLMC Note | | 12/28/2006 | 10,000,000.00 | 9,815,625.00 | 9,806,653.27 | 3.875 | Aaa | 4.978 | 683 | 01/12/2009 |
| 31359MVU4 | 043210008 | FNMA Note | | 11/17/2004 | 5,000,000.00 | 4,973,437.50 | 5,000,000.00 | 3.750 | Aaa | 3.724 | 127 | 07/06/2007 |
| 3136F6QC6 | 043500001 | FNMA Note | | 12/15/2004 | 10,000,000.00 | 9,993,750.00 | 9,999,847.90 | 3.420 | Aaa | 3.459 | 14 | 03/15/2007 |
| 31359MB36 | 051400001 | FNMA Note | | 05/20/2005 | 10,000,000.00 | 9,937,500.00 | 10,000,000.00 | 4.250 | Aaa | 4.199 | 246 | 11/02/2007 |
| 31359MWD1 | 061240002 | FNMA Note | | 05/04/2006 | 21,400,000.00 | 21,400,000.00 | 21,398,692.30 | 3.000 | Aaa | 5.272 | 1 | 03/02/2007 |
| 31359MWD1 | 061240003 | FNMA Note | | 05/04/2006 | 6,860,000.00 | 6,860,000.00 | 6,859,583.57 | 3.000 | Aaa | 5.256 | 1 | 03/02/2007 |
| 31359MXW8 | 061380001 | FNMA Note | | 05/18/2006 | 10,000,000.00 | 9,993,750.00 | 9,993,791.92 | 3.625 | Aaa | 5.271 | 14 | 03/15/2007 |
| 31359MFL2 | 062210006 | FNMA Note | | 08/09/2006 | 10,845,000.00 | 10,851,778.13 | 10,852,092.43 | 7.125 | Aaa | 5.345 | 14 | 03/15/2007 |
| 31359MNP4 | 062710004 | FNMA Note | | 09/28/2006 | 2,361,000.00 | 2,352,146.25 | 2,352,622.15 | 4.250 | Aaa | 5.195 | 136 | 07/15/2007 |
| 31359MYZ0 | 062910012 | FNMA Note | | 10/18/2006 | 25,000,000.00 | 24,867,187.50 | 24,863,250.76 | 4.250 | Aaa | 5.298 | 198 | 09/15/2007 |
| Subtotal and Average | | | 777,747,276.68 | | 706,032,000.00 | 703,762,785.93 | 705,164,564.03 | | | 4.702 | 235 | |
| Amortizing Commercial Paper Disc. | | | | | | | | | | | | |
| 0660P1Q95 | 063620004 | Bank of America | | 12/28/2006 | 6,075,000.00 | 6,067,072.13 | 6,067,899.00 | 5.260 | P-1 | 5.389 | 8 | 03/09/2007 |
| 07389BT76 | 070110010 | Bear Stearns Co | | 01/11/2007 | 50,000,000.00 | 49,283,650.00 | 49,292,222.22 | 5.200 | P-1 | 5.387 | 98 | 06/07/2007 |
| 03523DQ14 | 070590005 | Anheuser Busch Co | | 02/28/2007 | 1,604,000.00 | 1,603,765.82 | 1,604,000.00 | 5.300 | P-1 | 5.374 | 0 | 03/01/2007 |
| 17307SRT1 | 070100090 | Citigroup Funding Inc | | 01/10/2007 | 30,000,000.00 | 29,748,180.00 | 29,752,050.00 | 5.220 | P-1 | 5.376 | 57 | 04/27/2007 |
| 17307SS94 | 070100091 | Citigroup Funding Inc | | 01/10/2007 | 10,000,000.00 | 9,898,890.00 | 9,900,141.67 | 5.210 | P-1 | 5.375 | 69 | 05/09/2007 |
| 29101BQD7 | 070450002 | Emerson Electric Co | | 02/14/2007 | 40,156,000.00 | 40,079,864.22 | 40,086,396.27 | 5.200 | P-1 | 5.293 | 12 | 03/13/2007 |
| 29101BQL9 | 070570001 | Emerson Electric Co | | 02/26/2007 | 40,000,000.00 | 39,883,560.00 | 39,889,588.89 | 5.230 | P-1 | 5.320 | 19 | 03/20/2007 |
| 29101BQC9 | 070580001 | Emerson Electric Co | | 02/27/2007 | 11,710,000.00 | 11,689,507.50 | 11,691,286.77 | 5.230 | P-1 | 5.313 | 11 | 03/12/2007 |
| 29101BQC9 | 070580002 | Emerson Electric Co | | 02/27/2007 | 10,000,000.00 | 9,982,500.00 | 9,984,019.45 | 5.230 | P-1 | 5.313 | 11 | 03/12/2007 |
| 34656KQM6 | 063550190 | Forrestal Cert Fnd Trst | | 12/21/2006 | 20,000,000.00 | 19,938,640.00 | 19,941,555.56 | 5.260 | P-1 | 5.404 | 20 | 03/21/2007 |
| 34656KQF1 | 063630925 | Forrestal Cert Fnd Trst | | 12/29/2006 | 20,000,000.00 | 19,956,160.00 | 19,958,777.78 | 5.300 | P-1 | 5.434 | 14 | 03/15/2007 |
| 34656KQW4 | 070220023 | Forrestal Cert Fnd Trst | | 01/22/2007 | 20,000,000.00 | 19,912,340.00 | 19,914,772.22 | 5.290 | P-1 | 5.417 | 29 | 03/30/2007 |
| 34656KRD5 | 070520003 | Forrestal Cert Fnd Trst | | 02/21/2007 | 20,000,000.00 | 19,871,660.00 | 19,873,627.78 | 5.290 | P-1 | 5.404 | 43 | 04/13/2007 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--|--------------|-------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Amortizing Commercial Paper Disc. | | | | | | | | | | | | |
| 34656KQW4 | 070570002 | Forrestal Cert Fnd Trst | | 02/26/2007 | 5,100,000.00 | 5,077,646.70 | 5,078,225.83 | 5.300 | P-1 | 5.399 | 29 | 03/30/2007 |
| 34656KR52 | 070590002 | Forrestal Cert Fnd Trst | | 02/28/2007 | 15,000,000.00 | 14,921,100.00 | 14,922,854.17 | 5.290 | P-1 | 5.392 | 35 | 04/05/2007 |
| 36959JTF0 | 070460003 | GE Capital | | 02/15/2007 | 20,000,000.00 | 19,891,480.00 | 19,693,188.89 | 5.210 | P-1 | 5.376 | 106 | 06/15/2007 |
| 38362WQL8 | 063540093 | Govco Inc | | 12/20/2006 | 25,000,000.00 | 24,926,950.00 | 24,930,597.22 | 5.260 | P-1 | 5.404 | 19 | 03/20/2007 |
| 38362WRA1 | 070080002 | Govco Inc | | 01/08/2007 | 25,000,000.00 | 24,850,525.00 | 24,854,722.22 | 5.230 | P-1 | 5.374 | 40 | 04/10/2007 |
| 49833MQF1 | 070460002 | Kitty Hawk Funding | | 02/15/2007 | 24,098,000.00 | 24,045,177.18 | 24,048,612.49 | 5.270 | P-1 | 5.365 | 14 | 03/15/2007 |
| 49833MQL8 | 070540001 | Kitty Hawk Funding | | 02/23/2007 | 15,454,000.00 | 15,408,843.41 | 15,411,016.41 | 5.270 | P-1 | 5.363 | 19 | 03/20/2007 |
| 52466KQ14 | 020590003 | Leggett & Platt | | 02/28/2007 | 15,000,000.00 | 14,997,810.00 | 15,000,000.00 | 5.310 | | 5.385 | 0 | 03/01/2007 |
| 52466KQ14 | 020590004 | Leggett & Platt | | 02/28/2007 | 13,400,000.00 | 13,398,043.60 | 13,400,000.00 | 5.310 | | 5.385 | 0 | 03/01/2007 |
| 59018KSH5 | 063400001 | Merrill Lynch & Co | | 12/06/2006 | 6,152,000.00 | 6,082,556.22 | 6,084,760.35 | 5.110 | | 5.303 | 77 | 05/17/2007 |
| 61745BT49 | 063560847 | Morgan Stanley Dean Witter CP | | 12/22/2006 | 15,000,000.00 | 14,791,605.00 | 14,794,166.67 | 5.200 | P-1 | 5.400 | 95 | 06/04/2007 |
| 61745BQL4 | 063610005 | Morgan Stanley Dean Witter CP | | 12/27/2006 | 25,000,000.00 | 24,927,225.00 | 24,930,861.11 | 5.240 | P-1 | 5.378 | 19 | 03/20/2007 |
| 61745BSR9 | 070030006 | Morgan Stanley Dean Witter CP | | 01/03/2007 | 40,839,000.00 | 40,329,737.67 | 40,336,623.58 | 5.210 | P-1 | 5.393 | 85 | 05/25/2007 |
| 61745BT80 | 070300001 | Morgan Stanley Dean Witter CP | | 01/30/2007 | 20,000,000.00 | 19,710,560.00 | 19,712,900.00 | 5.220 | P-1 | 5.393 | 99 | 06/08/2007 |
| 88562MQ66 | 070370001 | Three Rivers Funding | | 02/06/2007 | 40,164,000.00 | 40,128,736.01 | 40,134,602.18 | 5.270 | P-1 | 5.365 | 5 | 03/06/2007 |
| 88562MQ82 | 070400004 | Three Rivers Funding | | 02/09/2007 | 28,155,000.00 | 28,122,030.50 | 28,126,148.95 | 5.270 | P-1 | 5.364 | 7 | 03/08/2007 |
| 88562MQL3 | 070540002 | Three Rivers Funding | | 02/23/2007 | 22,229,000.00 | 22,164,291.38 | 22,167,172.50 | 5.270 | P-1 | 5.363 | 19 | 03/20/2007 |
| 92217MQK6 | 070260005 | Variable Funding | | 01/26/2007 | 25,000,000.00 | 24,930,600.00 | 24,934,500.00 | 5.240 | P-1 | 5.353 | 18 | 03/19/2007 |
| 92217MQM2 | 070450001 | Variable Funding | | 02/14/2007 | 30,000,000.00 | 29,907,960.00 | 29,912,500.00 | 5.250 | P-1 | 5.350 | 20 | 03/21/2007 |
| Subtotal and Average | | | 731,227,725.37 | | 690,136,000.00 | 686,528,667.34 | 686,429,790.18 | | | 5.370 | 37 | |
| Federal Agency Issues - Callable | | | | | | | | | | | | |
| 3133X5GE2 | 051640001 | FHLB Note | | 06/15/2005 | 4,105,000.00 | 4,035,728.13 | 4,068,784.10 | 3.070 | Aaa | 4.146 | 320 | 01/15/2008 |
| 3133XDD24 | 060310002 | FHLB Note | | 01/31/2006 | 8,450,000.00 | 8,407,750.00 | 8,417,227.27 | 4.500 | Aaa | 4.967 | 323 | 01/18/2008 |
| 3133MYZG5 | 061720005 | FHLB Note | | 06/21/2006 | 8,000,000.00 | 7,820,000.00 | 7,727,865.10 | 3.500 | Aaa | 5.571 | 652 | 12/12/2008 |
| 3133X8TT9 | 062480003 | FHLB Note | | 10/11/2006 | 8,550,000.00 | 8,472,515.63 | 8,438,640.72 | 4.000 | Aaa | 5.274 | 757 | 03/27/2009 |
| 3133X8TT9 | 062580001 | FHLB Note | | 09/15/2006 | 10,000,000.00 | 9,909,375.00 | 9,867,077.85 | 4.000 | Aaa | 5.272 | 757 | 03/27/2009 |
| 3133X8TT9 | 062580002 | FHLB Note | | 09/15/2006 | 10,000,000.00 | 9,909,375.00 | 9,867,077.85 | 4.000 | Aaa | 5.272 | 757 | 03/27/2009 |
| 3133XABP1 | 062610001 | FHLB Note | | 09/18/2006 | 11,515,000.00 | 11,407,046.88 | 11,387,821.15 | 4.000 | Aaa | 5.261 | 337 | 02/01/2008 |
| 31339YU26 | 062710003 | FHLB Note | | 09/28/2006 | 7,350,000.00 | 7,274,203.13 | 7,275,914.19 | 2.700 | Aaa | 5.216 | 151 | 07/30/2007 |
| 31339YRS3 | 062830002 | FHLB Note | | 10/10/2006 | 7,500,000.00 | 7,345,312.50 | 7,320,078.29 | 3.320 | Aaa | 5.115 | 517 | 07/30/2008 |
| 31339XS62 | 062970002 | FHLB Note | | 10/24/2006 | 6,000,000.00 | 5,844,375.00 | 5,804,815.27 | 3.320 | Aaa | 5.221 | 670 | 12/30/2008 |
| 3133X96A3 | 063470003 | FHLB Note | | 12/14/2006 | 5,000,000.00 | 4,912,500.00 | 4,899,193.81 | 3.750 | Aaa | 5.026 | 613 | 11/03/2008 |
| 3133X4VC2 | 063490003 | FHLB Note | | 12/15/2006 | 10,000,000.00 | 9,831,250.00 | 9,804,678.91 | 4.200 | Aaa | 5.018 | 944 | 09/30/2009 |
| 3133MYT64 | 063490004 | FHLB Note | | 12/15/2006 | 4,000,000.00 | 3,927,500.00 | 3,913,709.92 | 4.000 | Aaa | 5.051 | 805 | 05/14/2009 |
| 3133XFX84 | 063550064 | FHLB Note | | 12/21/2006 | 4,545,000.00 | 4,569,145.31 | 4,572,242.93 | 5.700 | Aaa | 5.522 | 1,582 | 06/30/2011 |
| 3133XJF94 | 063630001 | FHLB Note | | 12/28/2006 | 15,000,000.00 | 15,004,687.50 | 15,000,000.00 | 5.410 | Aaa | 5.485 | 302 | 12/28/2007 |
| 3133XJF94 | 063630002 | FHLB Note | | 12/28/2006 | 25,000,000.00 | 25,007,812.50 | 25,000,000.00 | 5.410 | Aaa | 5.485 | 302 | 12/28/2007 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|---------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Federal Agency Issues - Callable | | | | | | | | | | | | |
| 3133XJF6 | 070100001 | FHLB Note | | 01/10/2007 | 20,000,000.00 | 20,006,250.00 | 20,000,000.00 | 5.300 | Aaa | 5.300 | 315 | 01/10/2008 |
| 3133X1CF2 | 070110001 | FHLB Note | | 01/11/2007 | 5,000,000.00 | 4,935,937.50 | 4,916,408.41 | 4.000 | Aaa | 5.116 | 578 | 09/29/2008 |
| 3133XJX60 | 070590001 | FHLB Note | | 02/28/2007 | 10,000,000.00 | 9,993,750.00 | 10,000,000.00 | 5.400 | Aaa | 5.400 | 1,274 | 08/26/2010 |
| 3128X4W64 | 061160004 | FHLMC Note | | 04/26/2006 | 5,000,000.00 | 4,992,025.00 | 4,973,731.81 | 5.270 | Aaa | 5.535 | 1,133 | 04/07/2010 |
| 3128X4W64 | 061160005 | FHLMC Note | | 04/26/2006 | 5,000,000.00 | 4,992,025.00 | 4,973,731.81 | 5.270 | Aaa | 5.535 | 1,133 | 04/07/2010 |
| 3128X4EU1 | 061350001 | FHLMC Note | | 05/15/2006 | 5,885,000.00 | 5,844,252.37 | 5,775,961.97 | 5.000 | Aaa | 5.610 | 1,258 | 08/10/2010 |
| 3128X5AD0 | 062270001 | FHLMC Note | | 08/15/2006 | 10,000,000.00 | 10,044,920.35 | 10,004,641.69 | 5.750 | Aaa | 5.731 | 1,544 | 05/23/2011 |
| 3128X5AD0 | 062490002 | FHLMC Note | | 09/06/2006 | 5,225,000.00 | 5,248,470.88 | 5,246,335.28 | 5.750 | Aaa | 5.608 | 1,544 | 05/23/2011 |
| 3128X5FW3 | 062890004 | FHLMC Note | | 10/16/2006 | 10,000,000.00 | 10,074,310.30 | 10,040,250.38 | 5.750 | Aaa | 5.626 | 1,624 | 08/11/2011 |
| 3128X1MW4 | 063470001 | FHLMC Note | | 12/14/2006 | 5,000,000.00 | 4,855,825.05 | 4,848,200.01 | 3.150 | Aaa | 4.951 | 656 | 12/16/2008 |
| 3136F3VD5 | 062970001 | FNMA Note | | 10/24/2006 | 5,400,000.00 | 5,254,875.00 | 5,222,267.95 | 3.210 | Aaa | 5.228 | 638 | 11/28/2008 |
| 3136F3UN4 | 063470002 | FNMA Note | | 12/14/2006 | 6,000,000.00 | 5,851,875.00 | 5,837,550.00 | 3.350 | Aaa | 5.000 | 638 | 11/28/2008 |
| 3136F3YT7 | 063490002 | FNMA Note | | 12/15/2006 | 5,000,000.00 | 4,831,250.00 | 4,820,166.48 | 3.270 | Aaa | 4.958 | 838 | 06/16/2009 |
| 3136F6FA2 | 063530012 | FNMA Note | | 12/19/2006 | 5,000,000.00 | 4,915,625.00 | 4,905,017.64 | 4.220 | Aaa | 5.010 | 944 | 09/30/2009 |
| 31359MT37 | 070080001 | FNMA Note | | 01/08/2007 | 20,000,000.00 | 20,043,750.00 | 20,047,091.89 | 6.000 | Aaa | 5.915 | 1,595 | 07/13/2011 |
| 3136F3VG8 | 070180100 | FNMA Note | | 01/18/2007 | 5,000,000.00 | 4,837,500.00 | 4,808,503.34 | 3.300 | Aaa | 5.125 | 824 | 06/02/2009 |
| Subtotal and Average | | | 284,954,153.03 | | 272,525,000.00 | 270,401,218.03 | 269,784,986.02 | | | 5.346 | 789 | |
| Floating Rate Agencies | | | | | | | | | | | | |
| 31359MUB7 | 063100001 | FNMA Note | | 11/06/2006 | 8,900,000.00 | 8,709,807.59 | 8,651,266.14 | 3.114 | Aaa | 4.707 | 719 | 02/17/2009 |
| 31359MUB7 | 063100002 | FNMA Note | | 11/06/2006 | 5,239,000.00 | 5,127,042.92 | 5,090,329.81 | 3.114 | Aaa | 4.731 | 719 | 02/17/2009 |
| 31359MUB7 | 063170001 | FNMA Note | | 11/13/2006 | 7,836,000.00 | 7,668,545.20 | 7,618,517.31 | 3.114 | Aaa | 4.678 | 719 | 02/17/2009 |
| 31359MUB7 | 063180001 | FNMA Note | | 11/14/2006 | 3,175,000.00 | 3,107,150.46 | 3,086,771.71 | 3.114 | Aaa | 4.677 | 719 | 02/17/2009 |
| 31359MUB7 | 070250001 | FNMA Note | | 01/25/2007 | 10,000,000.00 | 9,786,300.66 | 9,719,312.67 | 3.114 | Aaa | 4.554 | 719 | 02/17/2009 |
| Subtotal and Average | | | 34,144,698.11 | | 35,150,000.00 | 34,398,846.83 | 34,166,197.64 | | | 4.658 | 719 | |
| Agency Zero Coupon Bonds | | | | | | | | | | | | |
| 3128X1RQ2 | 070220121 | FHLMC Note | | 01/22/2007 | 6,745,000.00 | 6,316,887.64 | 6,302,534.73 | 4.889 | Aaa | 5.286 | 483 | 06/26/2008 |
| 3136F3QM1 | 070290003 | FNMA Note | | 01/29/2007 | 10,000,000.00 | 9,442,810.06 | 9,421,186.37 | 4.985 | Aaa | 5.370 | 418 | 04/22/2008 |
| Subtotal and Average | | | 15,692,660.32 | | 16,745,000.00 | 15,759,697.70 | 15,723,721.10 | | | 5.336 | 444 | |
| Term Repo | | | | | | | | | | | | |
| Subtotal and Average | | | 49,413,392.86 | | | | | | | | | |
| Overnight Repos | | | | | | | | | | | | |
| SYS07059TR01 | 07059TR01 | Bank of America Tri-party | | 02/28/2007 | 113,000,000.00 | 113,000,000.00 | 113,000,000.00 | 5.320 | P-1 | 5.394 | 0 | 03/01/2007 |
| SYS07059TR03 | 07059TR03 | Bank of America Tri-party | | 02/28/2007 | 25,569,000.00 | 25,569,000.00 | 25,569,000.00 | 5.320 | P-1 | 5.394 | 0 | 03/01/2007 |
| SYS07059TR15 | 07059TR15 | Bank of America Tri-party | | 02/28/2007 | 96,522,000.00 | 96,522,000.00 | 96,522,000.00 | 5.320 | P-1 | 5.394 | 0 | 03/01/2007 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|---------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Overnight Repos | | | | | | | | | | | | |
| SYS07059TR30 | 07059TR30 | Bank of America Tri-party | | 02/28/2007 | 33,920,000.00 | 33,920,000.00 | 33,920,000.00 | 5.320 | P-1 | 5.394 | 0 | 03/01/2007 |
| SYS07059TR02 | 07059TR02 | Citigroup Tri-Party | | 02/28/2007 | 30,723,000.00 | 30,723,000.00 | 30,723,000.00 | 5.300 | | 5.374 | 0 | 03/01/2007 |
| Subtotal and Average | | | 489,449,392.86 | | 299,734,000.00 | 299,734,000.00 | 299,734,000.00 | | | 5.392 | 0 | |
| Time Deposits - General | | | | | | | | | | | | |
| SYS0030000004 | 0030000004 | Southwest Community Bank | | 09/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS0030000005 | 0030000005 | Southwest Community Bank | | 11/17/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS0210000003 | 0210000003 | United Security Bank | | 02/02/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS0250000007 | 0250000007 | Belgrade State Bank | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS0250000008 | 0250000008 | Belgrade State Bank | | 02/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS0250000009 | 0250000009 | Belgrade State Bank | | 02/09/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS0300000004 | 0300000004 | First Community Bank | | 10/27/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS0300000005 | 0300000005 | First Community Bank | | 12/29/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS0300000006 | 0300000006 | First Community Bank | | 01/26/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS0410000009 | 0410000009 | Bank of Bloomsdale | | 10/20/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.000 | | 5.000 | 232 | 10/19/2007 |
| SYS0410000010 | 0410000010 | Bank of Bloomsdale | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS0410000011 | 0410000011 | Bank of Bloomsdale | | 10/27/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS0410000012 | 0410000012 | Bank of Bloomsdale | | 01/05/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS0410000013 | 0410000013 | Bank of Bloomsdale | | 01/26/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS0410000014 | 0410000014 | Bank of Bloomsdale | | 02/16/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.200 | | 5.200 | 169 | 08/17/2007 |
| SYS0460000005 | 0460000005 | Mid Missouri Bank | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS0460000006 | 0460000006 | Mid Missouri Bank | | 11/09/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 71 | 05/11/2007 |
| SYS0460000007 | 0460000007 | Mid Missouri Bank | | 11/17/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS0460000008 | 0460000008 | Mid Missouri Bank | | 01/12/2007 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 5.100 | | 5.100 | 134 | 07/13/2007 |
| SYS0510000003 | 0510000003 | Branson Bank | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS0530000003 | 0530000003 | Community State Bank | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS0630000010 | 0630000010 | Bank of Bolivar | | 09/22/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS0630000011 | 0630000011 | Bank of Bolivar | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS0630000012 | 0630000012 | Bank of Bolivar | | 12/01/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS0630000013 | 0630000013 | Bank of Bolivar | | 12/08/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS0630000014 | 0630000014 | Bank of Bolivar | | 01/12/2007 | 4,500,000.00 | 4,500,000.00 | 4,500,000.00 | 5.100 | | 5.100 | 134 | 07/13/2007 |
| SYS0630000015 | 0630000015 | Bank of Bolivar | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS0630000016 | 0630000016 | Bank of Bolivar | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS0650000003 | 0650000003 | OBannon Banking Company | | 02/23/2007 | 750,000.00 | 750,000.00 | 750,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS0700000003 | 0700000003 | Regional Missouri Bank | | 09/29/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS0700000004 | 0700000004 | Regional Missouri Bank | | 10/06/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 36 | 04/06/2007 |
| SYS0940000005 | 0940000005 | First State Bank | | 09/22/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS1030000000 | 1030000000 | FOCUS BANK | | 10/20/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.900 | | 4.900 | 549 | 08/31/2008 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS1030000004 | 1030000004 | FOCUS BANK | | 01/26/2007 | 1,450,000.00 | 1,450,000.00 | 1,450,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS1070000003 | 1070000003 | Chillicothe State Bank | | 10/20/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 232 | 10/19/2007 |
| SYS1070000004 | 1070000004 | Chillicothe State Bank | | 12/15/2006 | 855,000.00 | 855,000.00 | 855,000.00 | 5.000 | | 5.000 | 106 | 06/15/2007 |
| SYS1270000001 | 1270000001 | Concordia Bank | | 10/20/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS1340000008 | 1340000008 | Frontenac Bank | | 09/15/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS1340000009 | 1340000009 | Frontenac Bank | | 09/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS1340000010 | 1340000010 | Frontenac Bank | | 10/06/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 36 | 04/06/2007 |
| SYS1340000011 | 1340000011 | Frontenac Bank | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 239 | 10/26/2007 |
| SYS1340000012 | 1340000012 | Frontenac Bank | | 12/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS1340000013 | 1340000013 | Frontenac Bank | | 01/05/2007 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS1350000004 | 1350000004 | Bank of Crocker | | 09/15/2006 | 3,500,000.00 | 3,500,000.00 | 3,500,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS1350000005 | 1350000005 | Bank of Crocker | | 11/03/2006 | 1,161,300.00 | 1,161,300.00 | 1,161,300.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS1370000004 | 1370000004 | Peoples Bank of Cuba | | 10/27/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS1540000012 | 1540000012 | Citizens Bank - Edina | | 02/02/2007 | 1,300,000.00 | 1,300,000.00 | 1,300,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS1550000003 | 1550000003 | Citizens Bank of Eldon | | 01/05/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS1640000007 | 1640000007 | Reliance Bank | | 09/15/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS1640000008 | 1640000008 | Reliance Bank | | 10/27/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS1640000009 | 1640000009 | Reliance Bank | | 10/27/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS1640000010 | 1640000010 | Reliance Bank | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS1700000009 | 1700000009 | 1st State Community Bank | | 09/29/2006 | 665,000.00 | 665,000.00 | 665,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS1700000010 | 1700000010 | 1st State Community Bank | | 11/03/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS1700000011 | 1700000011 | 1st State Community Bank | | 12/01/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS1700000012 | 1700000012 | 1st State Community Bank | | 12/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS1700000013 | 1700000013 | 1st State Community Bank | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS1960000006 | 1960000006 | Tri County Trust Company | | 09/29/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS1960000010 | 1960000010 | Tri County Trust Company | | 02/09/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 162 | 08/10/2007 |
| SYS2100000005 | 2100000005 | F & M Bank of Hale | | 09/08/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS2100000006 | 2100000006 | F & M Bank of Hale | | 09/29/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS2100000007 | 2100000007 | F & M Bank of Hale | | 02/16/2007 | 180,000.00 | 180,000.00 | 180,000.00 | 5.200 | | 5.200 | 169 | 08/17/2007 |
| SYS2320000004 | 2320000004 | F & C Bank | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 232 | 10/19/2007 |
| SYS2320000005 | 2320000005 | F & C Bank | | 11/03/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS2420000003 | 2420000003 | Bank of Iberia | | 01/26/2007 | 315,000.00 | 315,000.00 | 315,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS2500000003 | 2500000003 | Unico Bank | | 12/01/2006 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS2570000004 | 2570000004 | Jefferson Bank of Missouri | | 09/15/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS2570000005 | 2570000005 | Jefferson Bank of Missouri | | 01/19/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS2580000009 | 2580000009 | Exchange National Bank | | 12/01/2006 | 5,150,000.00 | 5,150,000.00 | 5,150,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS2580000010 | 2580000010 | Exchange National Bank | | 12/08/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS2580000011 | 2580000011 | Exchange National Bank | | 01/05/2007 | 9,000,000.00 | 9,000,000.00 | 9,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS2580000012 | 2580000012 | Exchange National Bank | | 01/26/2007 | 700,000.00 | 700,000.00 | 700,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS2700000003 | 2700000003 | Kahoka State Bank | | 11/03/2006 | 315,000.00 | 315,000.00 | 315,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS2770000010 | 2770000010 | Central Bank of Kansas City | | 09/22/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS2770000011 | 2770000011 | Central Bank of Kansas City | | 11/09/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 71 | 05/11/2007 |
| SYS2770000012 | 2770000012 | Central Bank of Kansas City | | 11/17/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS2770000013 | 2770000013 | Central Bank of Kansas City | | 01/05/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS2770000014 | 2770000014 | Central Bank of Kansas City | | 02/09/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS2780000007 | 2780000007 | Blue Ridge Bank & Trust | | 11/17/2006 | 9,000,000.00 | 9,000,000.00 | 9,000,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS2820000017 | 2820000017 | Union Bank | | 09/01/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 1 | 03/02/2007 |
| SYS2820000018 | 2820000018 | Union Bank | | 09/08/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS2820000019 | 2820000019 | Union Bank | | 09/15/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS2820000020 | 2820000020 | Union Bank | | 10/20/2006 | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS2820000021 | 2820000021 | Union Bank | | 01/12/2007 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 | 5.100 | | 5.100 | 134 | 07/13/2007 |
| SYS2820000022 | 2820000022 | Union Bank | | 01/19/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS2820000023 | 2820000023 | Union Bank | | 02/02/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS2820000024 | 2820000024 | Union Bank | | 02/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS2820000025 | 2820000025 | Union Bank | | 02/16/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 169 | 08/17/2007 |
| SYS2820000026 | 2820000026 | Union Bank | | 02/23/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS2960000002 | 2960000002 | UMB Bank, Kansas City | | 12/29/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS3000000005 | 3000000005 | Missouri Bank & Trust Co | | 09/29/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS3060000005 | 3060000005 | Douglass National Bank | | 11/03/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS3060000006 | 3060000006 | Douglass National Bank | | 01/12/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 134 | 07/13/2007 |
| SYS3130000007 | 3130000007 | Kearney Commercial Bank | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS3130000006 | 3130000006 | KCB Bank | | 10/20/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 4.900 | | 4.900 | 549 | 08/31/2008 |
| SYS3130000008 | 3130000008 | KCB Bank | | 12/08/2006 | 1,750,000.00 | 1,750,000.00 | 1,750,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS3130000009 | 3130000009 | KCB Bank | | 12/29/2006 | 4,500,000.00 | 4,500,000.00 | 4,500,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS3160000002 | 3160000002 | Kennett National Bank | | 12/29/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS3190000003 | 3190000003 | Bank Northwest | | 02/23/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS3200000004 | 3200000004 | Bank of Kirksville | | 11/22/2006 | 2,200,000.00 | 2,200,000.00 | 2,200,000.00 | 5.100 | | 5.100 | 85 | 05/25/2007 |
| SYS3250000003 | 3250000003 | 1st Community Bank | | 09/08/2006 | 410,000.00 | 410,000.00 | 410,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS3250000004 | 3250000004 | 1st Community Bank | | 09/29/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS3290000003 | 3290000003 | Central Bank-Lake of the Ozark | | 02/09/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS3520000009 | 3520000009 | Southern Missouri Bank - Marsh | | 10/06/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 36 | 04/06/2007 |
| SYS3520000010 | 3520000010 | Southern Missouri Bank - Marsh | | 12/01/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS3520000011 | 3520000011 | Southern Missouri Bank - Marsh | | 12/29/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS3520000012 | 3520000012 | Southern Missouri Bank - Marsh | | 02/16/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 169 | 08/17/2007 |
| SYS3560000009 | 3560000009 | Farmers Bank of Lincoln | | 11/17/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS3560000010 | 3560000010 | Farmers Bank of Lincoln | | 12/22/2006 | 2,295,000.00 | 2,295,000.00 | 2,295,000.00 | 5.100 | | 5.100 | 113 | 06/22/2007 |

**MO State Treasurer FY07
Portfolio Management
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS3560000011 | 3560000011 | Farmers Bank of Lincoln | | 12/29/2006 | 630,000.00 | 630,000.00 | 630,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS3560000012 | 3560000012 | Farmers Bank of Lincoln | | 01/26/2007 | 950,000.00 | 950,000.00 | 950,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS3570000007 | 3570000007 | Legends Bank | | 09/08/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS3570000011 | 3570000011 | Legends Bank | | 02/02/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS3570000012 | 3570000012 | Legends Bank | | 02/23/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS3580000003 | 3580000003 | Liberty First Bank | | 12/29/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS3590000002 | 3590000002 | Community America CU | | 10/06/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 36 | 04/06/2007 |
| SYS3630000010 | 3630000010 | Mercantile Bank of Louisiana | | 01/12/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 134 | 07/13/2007 |
| SYS3630000011 | 3630000011 | Mercantile Bank of Louisiana | | 01/19/2007 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS3670000005 | 3670000005 | Bank of Macks Creek | | 01/26/2007 | 300,000.00 | 300,000.00 | 300,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS3670000006 | 3670000006 | Bank of Macks Creek | | 02/09/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS3700000002 | 3700000002 | Alliant Bank | | 09/08/2006 | 750,000.00 | 750,000.00 | 750,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS3770000015 | 3770000015 | Citizens Nat'l Bank - St L | | 09/15/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS3770000016 | 3770000016 | Citizens Nat'l Bank - St L | | 09/22/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS3770000017 | 3770000017 | Citizens Nat'l Bank - St L | | 10/20/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 232 | 10/19/2007 |
| SYS3770000018 | 3770000018 | Citizens Nat'l Bank - St L | | 11/09/2006 | 3,500,000.00 | 3,500,000.00 | 3,500,000.00 | 5.100 | | 5.100 | 71 | 05/11/2007 |
| SYS3770000019 | 3770000019 | Citizens Nat'l Bank - St L | | 12/01/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS3770000020 | 3770000020 | Citizens Nat'l Bank - St L | | 12/08/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS3770000021 | 3770000021 | Citizens Nat'l Bank - St L | | 01/26/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS3770000022 | 3770000022 | Citizens Nat'l Bank - St L | | 02/02/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS3770000023 | 3770000023 | Citizens Nat'l Bank - St L | | 02/16/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 169 | 08/17/2007 |
| SYS3880000004 | 3880000004 | Independent Farmers Bank | | 10/27/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS3880000005 | 3880000005 | Independent Farmers Bank | | 12/22/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 113 | 06/22/2007 |
| SYS3940000002 | 3940000002 | Mid America Bank | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS4090000013 | 4090000013 | Bank of Monticello | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS4090000015 | 4090000015 | Bank of Monticello | | 12/08/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS4090000018 | 4090000018 | Bank of Monticello | | 01/19/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS4150000003 | 4150000003 | Security Bank - Mountain Grove | | 01/26/2007 | 900,000.00 | 900,000.00 | 900,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS4270000007 | 4270000007 | Citizens Bank - New Haven | | 09/08/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS4270000008 | 4270000008 | Citizens Bank - New Haven | | 10/06/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 36 | 04/06/2007 |
| SYS4270000009 | 4270000009 | Citizens Bank - New Haven | | 12/15/2006 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 5.000 | | 5.000 | 106 | 06/15/2007 |
| SYS4270000010 | 4270000010 | Citizens Bank - New Haven | | 01/12/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 134 | 07/13/2007 |
| SYS4300000002 | 4300000002 | Citizens Bank of Newburg | | 10/27/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS4390000002 | 4390000002 | Bank of Odessa | | 10/13/2006 | 3,100,000.00 | 3,100,000.00 | 3,100,000.00 | 5.000 | | 5.000 | 43 | 04/13/2007 |
| SYS4510000008 | 4510000008 | Ozark Bank | | 09/29/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS4510000009 | 4510000009 | Ozark Bank | | 02/09/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS4510000010 | 4510000010 | Ozark Bank | | 02/16/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 169 | 08/17/2007 |
| SYS4510000011 | 4510000011 | Ozark Bank | | 02/23/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS455000009 | 455000009 | Paris National Bank | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 232 | 10/19/2007 |
| SYS455000013 | 455000013 | Paris National Bank | | 12/08/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS455000014 | 455000014 | Paris National Bank | | 12/29/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS455000015 | 455000015 | Paris National Bank | | 01/19/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS455000016 | 455000016 | Paris National Bank | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS455000017 | 455000017 | Paris National Bank | | 02/09/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS461000001 | 461000001 | The Bank of Missouri | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS461000002 | 461000002 | The Bank of Missouri | | 01/26/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS480000001 | 480000001 | Sterling Bank | | 01/26/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS491000003a | 491000003a | Peoples Sav Bk-Rhineland | | 10/20/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 4.900 | | 4.900 | 547 | 08/29/2008 |
| SYS491000004 | 491000004 | Peoples Sav Bk-Rhineland | | 01/05/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS492000003 | 492000003 | Security Bank | | 12/01/2006 | 850,000.00 | 850,000.00 | 850,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS496000004 | 496000004 | Countryside Bank | | 09/22/2006 | 300,000.00 | 300,000.00 | 300,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS496000005 | 496000005 | Countryside Bank | | 12/29/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS503000004 | 503000004 | Phelps County Bank | | 09/08/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS503000005 | 503000005 | Phelps County Bank | | 02/23/2007 | 1,460,000.00 | 1,460,000.00 | 1,460,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS512000010 | 512000010 | Town & Country Bank | | 09/01/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 1 | 03/02/2007 |
| SYS512000011 | 512000011 | Town & Country Bank | | 09/22/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS512000012 | 512000012 | Town & Country Bank | | 09/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS512000013 | 512000013 | Town & Country Bank | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS512000014 | 512000014 | Town & Country Bank | | 10/27/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS512000015 | 512000015 | Town & Country Bank | | 11/22/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 85 | 05/25/2007 |
| SYS512000016 | 512000016 | Town & Country Bank | | 01/05/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS529000002a | 529000002a | Heritage State Bank | | 09/15/2006 | 215,000.00 | 215,000.00 | 215,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS531000027 | 531000027 | Montgomery Bank | | 09/08/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 8 | 03/09/2007 |
| SYS531000028a | 531000028a | Montgomery Bank | | 09/15/2006 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS531000029 | 531000029 | Montgomery Bank | | 09/22/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 22 | 03/23/2007 |
| SYS531000030 | 531000030 | Montgomery Bank | | 09/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS531000031 | 531000031 | Montgomery Bank | | 10/13/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 43 | 04/13/2007 |
| SYS531000032 | 531000032 | Montgomery Bank | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS531000033 | 531000033 | Montgomery Bank | | 10/27/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS531000034 | 531000034 | Montgomery Bank | | 10/27/2006 | 1,300,000.00 | 1,300,000.00 | 1,300,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS531000035 | 531000035 | Montgomery Bank | | 11/03/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS531000036 | 531000036 | Montgomery Bank | | 11/09/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 71 | 05/11/2007 |
| SYS531000037 | 531000037 | Montgomery Bank | | 11/17/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS531000038 | 531000038 | Montgomery Bank | | 11/22/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 85 | 05/25/2007 |
| SYS531000039 | 531000039 | Montgomery Bank | | 12/01/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS531000040 | 531000040 | Montgomery Bank | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS5310000041 | 5310000041 | Montgomery Bank | | 01/26/2007 | 3,900,000.00 | 3,900,000.00 | 3,900,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS5310000042 | 5310000042 | Montgomery Bank | | 02/23/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS5480000007 | 5480000007 | Empire Bank | | 10/27/2006 | 215,000.00 | 215,000.00 | 215,000.00 | 5.100 | | 5.100 | 239 | 10/26/2007 |
| SYS5480000008 | 5480000008 | Empire Bank | | 01/26/2007 | 2,600,000.00 | 2,600,000.00 | 2,600,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS5510000003 | 5510000003 | The Signature Bank | | 12/01/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS5570000007 | 5570000007 | F & M Bank St. Clair | | 09/01/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 1 | 03/02/2007 |
| SYS5570000008 | 5570000008 | F & M Bank St. Clair | | 12/15/2006 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 5.000 | | 5.000 | 106 | 06/15/2007 |
| SYS5570000009 | 5570000009 | F & M Bank St. Clair | | 01/05/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS5570000010 | 5570000010 | F & M Bank St. Clair | | 02/16/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS5580000007 | 5580000007 | Bank of St Elizabeth | | 12/08/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS5840000005 | 5840000005 | Bremen Bank & Trust Company | | 11/22/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 85 | 05/25/2007 |
| SYS5840000006 | 5840000006 | Bremen Bank & Trust Company | | 01/26/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS5840000007 | 5840000007 | Bremen Bank & Trust Company | | 02/23/2007 | 2,400,000.00 | 2,400,000.00 | 2,400,000.00 | 5.200 | | 5.200 | 176 | 08/24/2007 |
| SYS5920000005 | 5920000005 | Lindell Bank & Trust Company | | 11/17/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS5920000006 | 5920000006 | Lindell Bank & Trust Company | | 12/29/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS5940000007 | 5940000007 | The Private Bank | | 09/29/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS5940000008 | 5940000008 | The Private Bank | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 4.900 | | 4.900 | 57 | 04/27/2007 |
| SYS5940000009 | 5940000009 | The Private Bank | | 10/27/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS5940000010 | 5940000010 | The Private Bank | | 12/01/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS5940000011 | 5940000011 | The Private Bank | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS5940000012 | 5940000012 | The Private Bank | | 01/26/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS5990000004 | 5990000004 | National City Bank of the Midw | | 12/08/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS5990000005 | 5990000005 | National City Bank of the Midw | | 01/19/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS6030000002 | 6030000002 | First State Bank of St. Robert | | 10/27/2006 | 95,000.00 | 95,000.00 | 95,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS6080000003 | 6080000003 | Bank Star of the Bootheel | | 02/09/2007 | 600,000.00 | 600,000.00 | 600,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS6090000003 | 6090000003 | First Community Nat'l Bank | | 10/20/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 232 | 10/19/2007 |
| SYS6090000004 | 6090000004 | First Community Nat'l Bank | | 12/29/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 29 | 03/30/2007 |
| SYS6280000003 | 6280000003 | United Bank of Union | | 12/08/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS6310000001 | 6310000001 | Farmers Bank of Northern Misso | | 10/20/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS6320000008 | 6320000008 | Progress Bank of Missouri | | 09/01/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 1 | 03/02/2007 |
| SYS6320000009 | 6320000009 | Progress Bank of Missouri | | 11/03/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS6320000010 | 6320000010 | Progress Bank of Missouri | | 11/09/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 71 | 05/11/2007 |
| SYS6320000011 | 6320000011 | Progress Bank of Missouri | | 12/01/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 92 | 06/01/2007 |
| SYS6420000013 | 6420000013 | Maries County Bank | | 11/22/2006 | 635,000.00 | 635,000.00 | 635,000.00 | 5.100 | | 5.100 | 85 | 05/25/2007 |
| SYS6420000014 | 6420000014 | Maries County Bank | | 12/08/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS6420000015 | 6420000015 | Maries County Bank | | 01/05/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS6420000016 | 6420000016 | Maries County Bank | | 01/26/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS6420000017 | 6420000017 | Maries County Bank | | 02/02/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |

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February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS6420000018 | 6420000018 | Maries County Bank | | 02/02/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS6500000006 | 6500000006 | Bank of Washington | | 10/13/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 43 | 04/13/2007 |
| SYS6500000007 | 6500000007 | Bank of Washington | | 10/27/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS6500000008 | 6500000008 | Bank of Washington | | 11/03/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 64 | 05/04/2007 |
| SYS6520000003 | 6520000003 | Security Bk of Pulaski County | | 10/27/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 547 | 08/29/2008 |
| SYS6520000004 | 6520000004 | Security Bk of Pulaski County | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS6640000001 | 6640000001 | West Plains Bank & Trust Co | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 50 | 04/20/2007 |
| SYS6740000003 | 6740000003 | Peoples Bank - Wyaconda | | 02/02/2007 | 350,000.00 | 350,000.00 | 350,000.00 | 5.200 | | 5.200 | 155 | 08/03/2007 |
| SYS6990000003 | 6990000003 | Bank Star | | 02/16/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| SYS7250000002 | 7250000002 | People's Community State Bank | | 10/27/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS7320000003 | 7320000003 | Commun Bank Eldorado Spr. | | 01/05/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS7390000003 | 7390000003 | Old Missouri National Bank | | 12/08/2006 | 800,000.00 | 800,000.00 | 800,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS7450000002 | 7450000002 | Stone County National Bank | | 10/06/2006 | 340,000.00 | 340,000.00 | 340,000.00 | 5.000 | | 5.000 | 36 | 04/06/2007 |
| SYS7520000005 | 7520000005 | First Central Bank | | 01/05/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS7520000006 | 7520000006 | First Central Bank | | 02/09/2007 | 400,000.00 | 400,000.00 | 400,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS7740000007 | 7740000007 | Enterprise Bank | | 12/22/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 113 | 06/22/2007 |
| SYS7740000008 | 7740000008 | Enterprise Bank | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS7740000009 | 7740000009 | Enterprise Bank | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 29 | 03/30/2007 |
| SYS7770000003 | 7770000003 | Truman Bank | | 02/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS7870000012 | 7870000012 | Premier Bank | | 09/15/2006 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 15 | 03/16/2007 |
| SYS7870000013 | 7870000013 | Premier Bank | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS7870000014 | 7870000014 | Premier Bank | | 11/17/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.200 | | 5.200 | 78 | 05/18/2007 |
| SYS7870000015 | 7870000015 | Premier Bank | | 12/08/2006 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS7870000016 | 7870000016 | Premier Bank | | 01/05/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 127 | 07/06/2007 |
| SYS7870000017 | 7870000017 | Premier Bank | | 02/09/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS7880000008 | 7880000008 | National Bank of Kansas City | | 01/19/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 141 | 07/20/2007 |
| SYS7880000009 | 7880000009 | National Bank of Kansas City | | 02/09/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.200 | | 5.200 | 162 | 08/10/2007 |
| SYS7890000003 | 7890000003 | Concord Bank | | 01/26/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS7910000003 | 7910000003 | Liberty Bank | | 12/08/2006 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS8340000006 | 8340000006 | F & M BANK AND TRUST | | 10/27/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 239 | 10/26/2007 |
| SYS8340000007 | 8340000007 | F & M BANK AND TRUST | | 10/27/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 57 | 04/27/2007 |
| SYS8340000008 | 8340000008 | F & M BANK AND TRUST | | 12/08/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 99 | 06/08/2007 |
| SYS8340000009 | 8340000009 | F & M BANK AND TRUST | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 148 | 07/27/2007 |
| SYS8450000003 | 8450000003 | Ozarks Federal Savings and Loa | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 239 | 10/26/2007 |
| SYS8450000004 | 8450000004 | Ozarks Federal Savings and Loa | | 02/09/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 120 | 06/29/2007 |
| Subtotal and Average | | | 546,079,157.14 | | 545,636,300.00 | 545,636,300.00 | 545,636,300.00 | | | 5.096 | 99 | |

**MO State Treasurer FY07
Portfolio Management
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February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|--------------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS002015091056 | 002015091056 | Bank of Advance | | 06/02/2006 | 239,000.00 | 239,000.00 | 239,000.00 | 2.370 | | 2.370 | 92 | 06/01/2007 |
| SYS002015125045 | 002015125045 | Bank of Advance | | 07/21/2006 | 364,000.00 | 364,000.00 | 364,000.00 | 2.670 | | 2.670 | 141 | 07/20/2007 |
| SYS0020LVFJ21D | 0020LVFJ21D | Bank of Advance | | 02/02/2007 | 309,000.00 | 309,000.00 | 309,000.00 | 2.550 | | 2.550 | 337 | 02/01/2008 |
| SYS0080000003 | 0080000003 | Alton Bank | | 11/03/2006 | 660,000.00 | 660,000.00 | 660,000.00 | 2.150 | | 2.150 | 246 | 11/02/2007 |
| SYS0140000003 | 0140000003 | Community First Bank | | 04/28/2006 | 42,000.00 | 42,000.00 | 42,000.00 | 2.590 | | 2.590 | 57 | 04/27/2007 |
| SYS025DIFFN44C | 025DIFFN44C | Belgrade State Bank | | 10/06/2006 | 120,000.00 | 120,000.00 | 120,000.00 | 2.270 | | 2.270 | 218 | 10/05/2007 |
| SYS025DIRFO24B | 025DIRFO24B | Belgrade State Bank | | 10/06/2006 | 119,000.00 | 119,000.00 | 119,000.00 | 2.500 | | 2.500 | 218 | 10/05/2007 |
| SYS025DKTFL32R | 025DKTFL32R | Belgrade State Bank | | 12/08/2006 | 135,587.00 | 135,587.00 | 135,587.00 | 2.050 | | 2.050 | 281 | 12/07/2007 |
| SYS025DKUFM13E | 025DKUFM13E | Belgrade State Bank | | 12/08/2006 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 2.420 | | 2.420 | 281 | 12/07/2007 |
| SYS0440000001 | 0440000001 | Citizen's Bank - Blythedale | | 01/12/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.670 | | 2.670 | 316 | 01/11/2008 |
| SYS0440000002 | 0440000002 | Citizen's Bank - Blythedale | | 01/12/2007 | 89,000.00 | 89,000.00 | 89,000.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS0460000009 | 0460000009 | Mid Missouri Bank | | 01/12/2007 | 24,987.00 | 24,987.00 | 24,987.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS046004155944 | 046004155944 | Mid Missouri Bank | | 05/12/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.690 | | 2.690 | 71 | 05/11/2007 |
| SYS046015115029 | 046015115029 | Mid Missouri Bank | | 04/14/2006 | 40,000.00 | 40,000.00 | 40,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS0530000004 | 0530000004 | Community State Bank | | 02/23/2007 | 2,094,000.00 | 2,094,000.00 | 2,094,000.00 | 2.400 | | 2.400 | 358 | 02/22/2008 |
| SYS0530000005 | 0530000005 | Community State Bank | | 02/23/2007 | 68,500.00 | 68,500.00 | 68,500.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS0530000006 | 0530000006 | Community State Bank | | 02/23/2007 | 256,000.00 | 256,000.00 | 256,000.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS053004115751 | 053004115751 | Community State Bank | | 03/10/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.320 | | 2.320 | 8 | 03/09/2007 |
| SYS053OBPGG40G | 053OBPGG40G | Community State Bank | | 02/23/2007 | 54,000.00 | 54,000.00 | 54,000.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS053OBTGJ34F | 053OBTGJ34F | Community State Bank | | 02/23/2007 | 260,000.00 | 260,000.00 | 260,000.00 | 2.400 | | 2.400 | 358 | 02/22/2008 |
| SYS0620000002 | 0620000002 | County Bank | | 12/29/2006 | 139,500.00 | 139,500.00 | 139,500.00 | 2.460 | | 2.460 | 302 | 12/28/2007 |
| SYS065015080500 | 065015080500 | OBannon Banking Company | | 04/07/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.420 | | 2.420 | 36 | 04/06/2007 |
| SYS067DIFFN17O | 067DIFFN17O | First MO State Bank of Cape Co | | 09/15/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 2.630 | | 2.630 | 197 | 09/14/2007 |
| SYS0700000005 | 0700000005 | Regional Missouri Bank | | 11/09/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 253 | 11/09/2007 |
| SYS070015100850 | 070015100850 | Regional Missouri Bank | | 03/24/2006 | 160,000.00 | 160,000.00 | 160,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS070015103320 | 070015103320 | Regional Missouri Bank | | 03/24/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.400 | | 2.400 | 22 | 03/23/2007 |
| SYS070015114533 | 070015114533 | Regional Missouri Bank | | 04/14/2006 | 128,000.00 | 128,000.00 | 128,000.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS07001513183 | 07001513183 | Regional Missouri Bank | | 08/25/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS07001515030 | 07001515030 | Regional Missouri Bank | | 08/25/2006 | 218,500.00 | 218,500.00 | 218,500.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS070015152639 | 070015152639 | Regional Missouri Bank | | 03/17/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.400 | | 2.400 | 15 | 03/16/2007 |
| SYS070015153026 | 070015153026 | Regional Missouri Bank | | 03/17/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.250 | | 2.250 | 15 | 03/16/2007 |
| SYS070015153615 | 070015153615 | Regional Missouri Bank | | 07/21/2006 | 81,000.00 | 81,000.00 | 81,000.00 | 2.860 | | 2.860 | 141 | 07/20/2007 |
| SYS07001592432 | 07001592432 | Regional Missouri Bank | | 09/08/2006 | 68,000.00 | 68,000.00 | 68,000.00 | 2.560 | | 2.560 | 190 | 09/07/2007 |
| SYS070O12F1401 | 070O12F1401 | Regional Missouri Bank | | 11/03/2006 | 95,000.00 | 95,000.00 | 95,000.00 | 2.560 | | 2.560 | 246 | 11/02/2007 |
| SYS070O1YFJ141 | 070O1YFJ141 | Regional Missouri Bank | | 10/27/2006 | 13,500.00 | 13,500.00 | 13,500.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS070OAAQGN36P | 070OAAQGN36P | Regional Missouri Bank | | 02/02/2007 | 13,500.00 | 13,500.00 | 13,500.00 | 2.660 | | 2.660 | 337 | 02/01/2008 |
| SYS070OIHJ454 | 070OIHJ454 | Regional Missouri Bank | | 10/06/2006 | 108,000.00 | 108,000.00 | 108,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS070OJZFJ22W | 070OJZFJ22W | Regional Missouri Bank | | 11/09/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.560 | | 2.560 | 253 | 11/09/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-----------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS070OKPFM43Q | 070OKPFM43Q | Regional Missouri Bank | | 12/01/2006 | 121,500.00 | 121,500.00 | 121,500.00 | 2.460 | | 2.460 | 274 | 11/30/2007 |
| SYS070ohyf147H | 070ohyf147H | Regional Missouri Bank | | 09/08/2006 | 54,000.00 | 54,000.00 | 54,000.00 | 2.560 | | 2.560 | 190 | 09/07/2007 |
| SYS071015094204 | 071015094204 | Cabool State Bank | | 05/19/2006 | 128,500.00 | 128,500.00 | 128,500.00 | 2.520 | | 2.520 | 78 | 05/18/2007 |
| SYS071015101904 | 071015101904 | Cabool State Bank | | 08/11/2006 | 163,000.00 | 163,000.00 | 163,000.00 | 2.700 | | 2.700 | 162 | 08/10/2007 |
| SYS071DJ5K19T | 071DJ5K19T | Cabool State Bank | | 01/26/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS071DKTFM12X | 071DKTFM12X | Cabool State Bank | | 12/08/2006 | 85,000.00 | 85,000.00 | 85,000.00 | 2.460 | | 2.460 | 281 | 12/07/2007 |
| SYS071DKTFM195 | 071DKTFM195 | Cabool State Bank | | 12/08/2006 | 80,000.00 | 80,000.00 | 80,000.00 | 2.460 | | 2.460 | 281 | 12/07/2007 |
| SYS071OIFFK14X | 071OIFFK14X | Cabool State Bank | | 10/06/2006 | 210,000.00 | 210,000.00 | 210,000.00 | 2.420 | | 2.420 | 218 | 10/05/2007 |
| SYS1020000001 | 1020000001 | United Bank of Chamois | | 01/12/2007 | 65,928.00 | 65,928.00 | 65,928.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS1020000002 | 1020000002 | United Bank of Chamois | | 01/12/2007 | 247,570.00 | 247,570.00 | 247,570.00 | 2.450 | | 2.450 | 316 | 01/11/2008 |
| SYS1020000003 | 1020000003 | United Bank of Chamois | | 01/19/2007 | 61,100.00 | 61,100.00 | 61,100.00 | 2.560 | | 2.560 | 323 | 01/18/2008 |
| SYS102004110810 | 102004110810 | United Bank of Chamois | | 03/17/2006 | 162,972.00 | 162,972.00 | 162,972.00 | 2.320 | | 2.320 | 15 | 03/16/2007 |
| SYS102015101631 | 102015101631 | United Bank of Chamois | | 04/14/2006 | 367,500.00 | 367,500.00 | 367,500.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS102015113232 | 102015113232 | United Bank of Chamois | | 03/17/2006 | 60,700.00 | 60,700.00 | 60,700.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS144004101819 | 144004101819 | First Midwest Bank - Dexter | | 08/11/2006 | 26,000.00 | 26,000.00 | 26,000.00 | 2.660 | | 2.660 | 162 | 08/10/2007 |
| SYS144DIFFN36Y | 144DIFFN36Y | First Midwest Bank - Dexter | | 10/13/2006 | 112,000.00 | 112,000.00 | 112,000.00 | 2.350 | | 2.350 | 225 | 10/12/2007 |
| SYS150015153214 | 150015153214 | Bank 10 | | 06/02/2006 | 118,400.00 | 118,400.00 | 118,400.00 | 2.750 | | 2.750 | 92 | 06/01/2007 |
| SYS150DAIGL15A | 150DAIGL15A | Bank 10 | | 02/02/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.550 | | 2.550 | 337 | 02/01/2008 |
| SYS150DH3FK00H | 150DH3FK00H | Bank 10 | | 10/06/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS150OAQGI43A | 150OAQGI43A | Bank 10 | | 02/02/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.620 | | 2.620 | 337 | 02/01/2008 |
| SYS1540000002 | 1540000002 | Citizens Bank - Edina | | 04/21/2006 | 16,111.00 | 16,111.00 | 16,111.00 | 2.690 | | 2.690 | 50 | 04/20/2007 |
| SYS1540000003 | 1540000003 | Citizens Bank - Edina | | 05/05/2006 | 8,387.00 | 8,387.00 | 8,387.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS1540000004 | 1540000004 | Citizens Bank - Edina | | 06/02/2006 | 11,412.00 | 11,412.00 | 11,412.00 | 2.620 | | 2.620 | 92 | 06/01/2007 |
| SYS1540000006 | 1540000006 | Citizens Bank - Edina | | 09/01/2006 | 39,000.00 | 39,000.00 | 39,000.00 | 2.660 | | 2.660 | 183 | 08/31/2007 |
| SYS1540000007 | 1540000007 | Citizens Bank - Edina | | 11/03/2006 | 78,559.00 | 78,559.00 | 78,559.00 | 2.560 | | 2.560 | 246 | 11/02/2007 |
| SYS1540000008 | 1540000008 | Citizens Bank - Edina | | 11/22/2006 | 73,496.00 | 73,496.00 | 73,496.00 | 2.560 | | 2.560 | 265 | 11/21/2007 |
| SYS1540000009 | 1540000009 | Citizens Bank - Edina | | 01/19/2007 | 33,784.00 | 33,784.00 | 33,784.00 | 2.560 | | 2.560 | 323 | 01/18/2008 |
| SYS1540000010 | 1540000010 | Citizens Bank - Edina | | 01/19/2007 | 38,676.00 | 38,676.00 | 38,676.00 | 2.560 | | 2.560 | 323 | 01/18/2008 |
| SYS1540000011 | 1540000011 | Citizens Bank - Edina | | 01/26/2007 | 12,504.00 | 12,504.00 | 12,504.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS154004113636 | 154004113636 | Citizens Bank - Edina | | 03/17/2006 | 37,575.00 | 37,575.00 | 37,575.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS154004151923 | 154004151923 | Citizens Bank - Edina | | 04/14/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS154004152407 | 154004152407 | Citizens Bank - Edina | | 04/14/2006 | 432,000.00 | 432,000.00 | 432,000.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS154004154024 | 154004154024 | Citizens Bank - Edina | | 05/26/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS154015103628 | 154015103628 | Citizens Bank - Edina | | 03/17/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.020 | | 2.020 | 15 | 03/16/2007 |
| SYS154015114011 | 154015114011 | Citizens Bank - Edina | | 05/19/2006 | 81,800.00 | 81,800.00 | 81,800.00 | 2.620 | | 2.620 | 78 | 05/18/2007 |
| SYS154015134027 | 154015134027 | Citizens Bank - Edina | | 07/28/2006 | 42,000.00 | 42,000.00 | 42,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS154015154801 | 154015154801 | Citizens Bank - Edina | | 06/02/2006 | 86,700.00 | 86,700.00 | 86,700.00 | 2.620 | | 2.620 | 92 | 06/01/2007 |
| SYS154DJMFN19O | 154DJMFN19O | Citizens Bank - Edina | | 10/27/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS154OAQGJ52X | 154OAQGJ52X | Citizens Bank - Edina | | 01/26/2007 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS154OAQGN41R | 154OAQGN41R | Citizens Bank - Edina | | 01/26/2007 | 27,900.00 | 27,900.00 | 27,900.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS154OIFFK225 | 154OIFFK225 | Citizens Bank - Edina | | 10/06/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS154Ohwfj17E | 154Ohwfj17E | Citizens Bank - Edina | | 09/01/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.660 | | 2.660 | 183 | 08/31/2007 |
| SYS154PLMFM25E | 154PLMFM25E | Citizens Bank - Edina | | 01/26/2007 | 65,000.00 | 65,000.00 | 65,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS154olsfh572 | 154olsfh572 | Citizens Bank - Edina | | 12/29/2006 | 14,400.00 | 14,400.00 | 14,400.00 | 2.460 | | 2.460 | 302 | 12/28/2007 |
| SYS155015113819 | 155015113819 | Citizens Bank of Eldon | | 06/02/2006 | 39,955.00 | 39,955.00 | 39,955.00 | 2.620 | | 2.620 | 92 | 06/01/2007 |
| SYS1610000001 | 1610000001 | Security Bank of the Ozarks | | 01/12/2007 | 600,000.00 | 600,000.00 | 600,000.00 | 2.370 | | 2.370 | 316 | 01/11/2008 |
| SYS168015083437 | 168015083437 | The Bank of Fairport | | 08/04/2006 | 72,000.00 | 72,000.00 | 72,000.00 | 2.760 | | 2.760 | 155 | 08/03/2007 |
| SYS168015102128 | 168015102128 | The Bank of Fairport | | 06/16/2006 | 22,500.00 | 22,500.00 | 22,500.00 | 2.720 | | 2.720 | 106 | 06/15/2007 |
| SYS168015132802 | 168015132802 | The Bank of Fairport | | 08/04/2006 | 76,500.00 | 76,500.00 | 76,500.00 | 2.760 | | 2.760 | 155 | 08/03/2007 |
| SYS168OJLJFJ35T | 168OJLJFJ35T | The Bank of Fairport | | 10/27/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS17001513374 | 17001513374 | 1st State Community Bank | | 08/25/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.620 | | 2.620 | 176 | 08/24/2007 |
| SYS170015140221 | 170015140221 | 1st State Community Bank | | 04/14/2006 | 276,000.00 | 276,000.00 | 276,000.00 | 2.510 | | 2.510 | 43 | 04/13/2007 |
| SYS170PHWFJ38Q | 170PHWFJ38Q | 1st State Community Bank | | 10/20/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.520 | | 2.520 | 232 | 10/19/2007 |
| SYS176015105420 | 176015105420 | First Missouri State Bank | | 04/14/2006 | 101,000.00 | 101,000.00 | 101,000.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS176015110448 | 176015110448 | First Missouri State Bank | | 04/14/2006 | 101,000.00 | 101,000.00 | 101,000.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS176015110902 | 176015110902 | First Missouri State Bank | | 04/14/2006 | 140,000.00 | 140,000.00 | 140,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS176015111427 | 176015111427 | First Missouri State Bank | | 04/14/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS176015111748 | 176015111748 | First Missouri State Bank | | 04/14/2006 | 1,166,000.00 | 1,166,000.00 | 1,166,000.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS176015114451 | 176015114451 | First Missouri State Bank | | 05/26/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.370 | | 2.370 | 85 | 05/25/2007 |
| SYS185015135631 | 185015135631 | Bank of Freeburg | | 04/14/2006 | 25,000.00 | 25,000.00 | 25,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS185DJMFK00T | 185DJMFK00T | Bank of Freeburg | | 10/27/2006 | 115,000.00 | 115,000.00 | 115,000.00 | 2.520 | | 2.520 | 239 | 10/26/2007 |
| SYS1860000002 | 1860000002 | The Callaway Bank | | 12/01/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.460 | | 2.460 | 274 | 11/30/2007 |
| SYS1860000003 | 1860000003 | The Callaway Bank | | 12/08/2006 | 76,304.00 | 76,304.00 | 76,304.00 | 2.460 | | 2.460 | 281 | 12/07/2007 |
| SYS1860000004 | 1860000004 | The Callaway Bank | | 01/26/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS1860000005 | 1860000005 | The Callaway Bank | | 02/23/2007 | 265,000.00 | 265,000.00 | 265,000.00 | 2.620 | | 2.620 | 358 | 02/22/2008 |
| SYS186015082057 | 186015082057 | The Callaway Bank | | 07/14/2006 | 81,500.00 | 81,500.00 | 81,500.00 | 2.860 | | 2.860 | 134 | 07/13/2007 |
| SYS186015154121 | 186015154121 | The Callaway Bank | | 07/28/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS187015134337 | 187015134337 | Bank Star One | | 03/17/2006 | 400,000.00 | 400,000.00 | 400,000.00 | 2.390 | | 2.390 | 15 | 03/16/2007 |
| SYS1960000007 | 1960000007 | Tri County Trust Company | | 12/08/2006 | 120,500.00 | 120,500.00 | 120,500.00 | 2.200 | | 2.200 | 281 | 12/07/2007 |
| SYS1960000008 | 1960000008 | Tri County Trust Company | | 12/08/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.270 | | 2.270 | 281 | 12/07/2007 |
| SYS1960000009 | 1960000009 | Tri County Trust Company | | 01/19/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.450 | | 2.450 | 323 | 01/18/2008 |
| SYS196004161644 | 196004161644 | Tri County Trust Company | | 05/05/2006 | 62,000.00 | 62,000.00 | 62,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS196015084443 | 196015084443 | Tri County Trust Company | | 06/09/2006 | 93,700.00 | 93,700.00 | 93,700.00 | 2.620 | | 2.620 | 99 | 06/08/2007 |
| SYS196015094139 | 196015094139 | Tri County Trust Company | | 03/17/2006 | 217,000.00 | 217,000.00 | 217,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS196015101103 | 196015101103 | Tri County Trust Company | | 03/17/2006 | 60,000.00 | 60,000.00 | 60,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS196015101545 | 196015101545 | Tri County Trust Company | | 03/17/2006 | 260,000.00 | 260,000.00 | 260,000.00 | 2.390 | | 2.390 | 15 | 03/16/2007 |

**MO State Treasurer FY07
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February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS196015102232 | 196015102232 | Tri County Trust Company | | 03/17/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.400 | | 2.400 | 15 | 03/16/2007 |
| SYS196015152936 | 196015152936 | Tri County Trust Company | | 06/30/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.920 | | 2.920 | 120 | 06/29/2007 |
| SYS196OLMFL58F | 196OLMFL58F | Tri County Trust Company | | 01/26/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS196olrfk09a | 196olrfk09a | Tri County Trust Company | | 12/29/2006 | 15,000.00 | 15,000.00 | 15,000.00 | 2.460 | | 2.460 | 302 | 12/28/2007 |
| SYS197015103501 | 197015103501 | Glasgow Savings Bank | | 03/24/2006 | 517,000.00 | 517,000.00 | 517,000.00 | 2.250 | | 2.250 | 22 | 03/23/2007 |
| SYS197015125649 | 197015125649 | Glasgow Savings Bank | | 04/07/2006 | 116,349.00 | 116,349.00 | 116,349.00 | 2.350 | | 2.350 | 36 | 04/06/2007 |
| SYS197015141336 | 197015141336 | Glasgow Savings Bank | | 06/02/2006 | 217,945.00 | 217,945.00 | 217,945.00 | 2.450 | | 2.450 | 92 | 06/01/2007 |
| SYS2040000001 | 2040000001 | Bank of Grandin | | 12/15/2006 | 378,000.00 | 378,000.00 | 378,000.00 | 2.250 | | 2.250 | 288 | 12/14/2007 |
| SYS2100000008 | 2100000008 | F & M Bank of Hale | | 02/23/2007 | 53,000.00 | 53,000.00 | 53,000.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS210015113633 | 210015113633 | F & M Bank of Hale | | 05/26/2006 | 108,000.00 | 108,000.00 | 108,000.00 | 2.600 | | 2.600 | 85 | 05/25/2007 |
| SYS210OLGFJ41Y | 210OLGFJ41Y | F & M Bank of Hale | | 12/22/2006 | 63,000.00 | 63,000.00 | 63,000.00 | 2.460 | | 2.460 | 295 | 12/21/2007 |
| SYS214015135037 | 214015135037 | Hannibal National Bank | | 07/28/2006 | 120,000.00 | 120,000.00 | 120,000.00 | 2.720 | | 2.720 | 148 | 07/27/2007 |
| SYS232015100303 | 232015100303 | Farmers & Commercial Bank | | 05/26/2006 | 1,110,000.00 | 1,110,000.00 | 1,110,000.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS232015154531 | 232015154531 | Farmers & Commercial Bank | | 07/28/2006 | 60,000.00 | 60,000.00 | 60,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS233015141201 | 233015141201 | Bank of Holden | | 03/17/2006 | 74,000.00 | 74,000.00 | 74,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS233015141601 | 233015141601 | Bank of Holden | | 03/17/2006 | 220,000.00 | 220,000.00 | 220,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS257004150433 | 257004150433 | Jefferson Bank of Missouri | | 05/26/2006 | 22,400.00 | 22,400.00 | 22,400.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS257004153356 | 257004153356 | Jefferson Bank of Missouri | | 03/10/2006 | 32,841.00 | 32,841.00 | 32,841.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |
| SYS258004101212 | 258004101212 | Exchange National Bank | | 06/23/2006 | 180,000.00 | 180,000.00 | 180,000.00 | 2.350 | | 2.350 | 113 | 06/22/2007 |
| SYS258004162235 | 258004162235 | Exchange National Bank | | 05/05/2006 | 20,000.00 | 20,000.00 | 20,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS258004164218 | 258004164218 | Exchange National Bank | | 05/05/2006 | 185,000.00 | 185,000.00 | 185,000.00 | 2.450 | | 2.450 | 64 | 05/04/2007 |
| SYS258015134201 | 258015134201 | Exchange National Bank | | 07/28/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS258016150206 | 258016150206 | Exchange National Bank | | 04/21/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.670 | | 2.670 | 50 | 04/20/2007 |
| SYS25900000003 | 25900000003 | Central Trust Bank | | 03/24/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS25900000004 | 25900000004 | Central Trust Bank | | 03/31/2006 | 150,978.00 | 150,978.00 | 150,978.00 | 2.170 | | 2.170 | 29 | 03/30/2007 |
| SYS25900000005 | 25900000005 | Central Trust Bank | | 04/21/2006 | 71,740.00 | 71,740.00 | 71,740.00 | 2.690 | | 2.690 | 50 | 04/20/2007 |
| SYS25900000006 | 25900000006 | Central Trust Bank | | 04/28/2006 | 68,513.00 | 68,513.00 | 68,513.00 | 2.590 | | 2.590 | 57 | 04/27/2007 |
| SYS25900000008 | 25900000008 | Central Trust Bank | | 05/19/2006 | 184,359.00 | 184,359.00 | 184,359.00 | 2.370 | | 2.370 | 78 | 05/18/2007 |
| SYS25900000010 | 25900000010 | Central Trust Bank | | 12/01/2006 | 97,930.00 | 97,930.00 | 97,930.00 | 2.460 | | 2.460 | 274 | 11/30/2007 |
| SYS25900000011 | 25900000011 | Central Trust Bank | | 12/08/2006 | 199,838.00 | 199,838.00 | 199,838.00 | 2.500 | | 2.500 | 281 | 12/07/2007 |
| SYS25900000013 | 25900000013 | Central Trust Bank | | 01/12/2007 | 341,413.00 | 341,413.00 | 341,413.00 | 2.520 | | 2.520 | 316 | 01/11/2008 |
| SYS25900000014 | 25900000014 | Central Trust Bank | | 01/26/2007 | 25,854.00 | 25,854.00 | 25,854.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS2590000012 | 2590000012 | Central Trust Bank | | 01/12/2007 | 44,000.00 | 44,000.00 | 44,000.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS259004095111 | 259004095111 | Central Trust Bank | | 07/28/2006 | 126,000.00 | 126,000.00 | 126,000.00 | 3.020 | | 3.020 | 148 | 07/27/2007 |
| SYS259004095232 | 259004095232 | Central Trust Bank | | 03/24/2006 | 215,000.00 | 215,000.00 | 215,000.00 | 2.470 | | 2.470 | 22 | 03/23/2007 |
| SYS259004102427 | 259004102427 | Central Trust Bank | | 06/23/2006 | 195,000.00 | 195,000.00 | 195,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS259004104124 | 259004104124 | Central Trust Bank | | 06/23/2006 | 10,605.00 | 10,605.00 | 10,605.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS259004105538 | 259004105538 | Central Trust Bank | | 06/23/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |

**MO State Treasurer FY07
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS259004110640 | 259004110640 | Central Trust Bank | | 03/03/2006 | 120,200.00 | 120,200.00 | 120,200.00 | 2.150 | | 2.150 | 1 | 03/02/2007 |
| SYS259004113002 | 259004113002 | Central Trust Bank | | 03/03/2006 | 132,000.00 | 132,000.00 | 132,000.00 | 2.370 | | 2.370 | 1 | 03/02/2007 |
| SYS259004134945 | 259004134945 | Central Trust Bank | | 05/05/2006 | 78,133.00 | 78,133.00 | 78,133.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS259004141828 | 259004141828 | Central Trust Bank | | 05/26/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.820 | | 2.820 | 85 | 05/25/2007 |
| SYS259004142545 | 259004142545 | Central Trust Bank | | 05/26/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.220 | | 2.220 | 85 | 05/25/2007 |
| SYS259004142822 | 259004142822 | Central Trust Bank | | 06/23/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS259004144114 | 259004144114 | Central Trust Bank | | 03/24/2006 | 30,000.00 | 30,000.00 | 30,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS259004145247 | 259004145247 | Central Trust Bank | | 03/24/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS259004145737 | 259004145737 | Central Trust Bank | | 05/26/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS259004164858 | 259004164858 | Central Trust Bank | | 04/14/2006 | 40,000.00 | 40,000.00 | 40,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS259004165523 | 259004165523 | Central Trust Bank | | 04/14/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS259015070701 | 259015070701 | Central Trust Bank | | 07/28/2006 | 24,000.00 | 24,000.00 | 24,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS259015113814 | 259015113814 | Central Trust Bank | | 04/14/2006 | 295,000.00 | 295,000.00 | 295,000.00 | 2.500 | | 2.500 | 43 | 04/13/2007 |
| SYS259015133838 | 259015133838 | Central Trust Bank | | 07/28/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS259015153810 | 259015153810 | Central Trust Bank | | 05/05/2006 | 342,000.00 | 342,000.00 | 342,000.00 | 2.520 | | 2.520 | 64 | 05/04/2007 |
| SYS259015155209 | 259015155209 | Central Trust Bank | | 04/14/2006 | 18,098.00 | 18,098.00 | 18,098.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS259DH3FK08F | 259DH3FK08F | Central Trust Bank | | 10/06/2006 | 175,744.00 | 175,744.00 | 175,744.00 | 2.200 | | 2.200 | 218 | 10/05/2007 |
| SYS259DH3FK13B | 259DH3FK13B | Central Trust Bank | | 10/06/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS259DJMFM214 | 259DJMFM214 | Central Trust Bank | | 10/27/2006 | 115,000.00 | 115,000.00 | 115,000.00 | 2.370 | | 2.370 | 239 | 10/26/2007 |
| SYS259DJMFM40Z | 259DJMFM40Z | Central Trust Bank | | 10/27/2006 | 20,000.00 | 20,000.00 | 20,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS259DJMFM15Z | 259DJMFM15Z | Central Trust Bank | | 10/27/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS259DKAFL17X | 259DKAFL17X | Central Trust Bank | | 11/17/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.560 | | 2.560 | 260 | 11/16/2007 |
| SYS259DLHFP40O | 259DLHFP40O | Central Trust Bank | | 01/05/2007 | 66,533.00 | 66,533.00 | 66,533.00 | 2.560 | | 2.560 | 309 | 01/04/2008 |
| SYS259OJLJK56Y | 259OJLJK56Y | Central Trust Bank | | 10/27/2006 | 99,904.00 | 99,904.00 | 99,904.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS259PLNFJ59F | 259PLNFJ59F | Central Trust Bank | | 01/05/2007 | 20,000.00 | 20,000.00 | 20,000.00 | 2.560 | | 2.560 | 309 | 01/04/2008 |
| SYS289004154639 | 289004154639 | Commerce Bank-Kansas City | | 03/10/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |
| SYS2890043463 | 2890043463 | Commerce Bank-Kansas City | | 08/25/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS289015084222 | 289015084222 | Commerce Bank-Kansas City | | 07/28/2006 | 81,000.00 | 81,000.00 | 81,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS289015135650 | 289015135650 | Commerce Bank-Kansas City | | 06/30/2006 | 290,000.00 | 290,000.00 | 290,000.00 | 2.900 | | 2.900 | 120 | 06/29/2007 |
| SYS289015150513 | 289015150513 | Commerce Bank-Kansas City | | 03/10/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.470 | | 2.470 | 8 | 03/09/2007 |
| SYS289015150914 | 289015150914 | Commerce Bank-Kansas City | | 03/10/2006 | 190,000.00 | 190,000.00 | 190,000.00 | 2.400 | | 2.400 | 8 | 03/09/2007 |
| SYS289DJPFK20L | 289DJPFK20L | Commerce Bank-Kansas City | | 10/27/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS289OAXGN01Q | 289OAXGN01Q | Commerce Bank-Kansas City | | 02/16/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.220 | | 2.220 | 351 | 02/15/2008 |
| SYS289OINFH35R | 289OINFH35R | Commerce Bank-Kansas City | | 09/22/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.450 | | 2.450 | 204 | 09/21/2007 |
| SYS289OJLJF40A | 289OJLJF40A | Commerce Bank-Kansas City | | 11/03/2006 | 108,000.00 | 108,000.00 | 108,000.00 | 2.560 | | 2.560 | 246 | 11/02/2007 |
| SYS289OKPF148E | 289OKPF148E | Commerce Bank-Kansas City | | 12/08/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.480 | | 2.480 | 281 | 12/07/2007 |
| SYS289okpffh29z | 289okpffh29z | Commerce Bank-Kansas City | | 12/15/2006 | 1,025,000.00 | 1,025,000.00 | 1,025,000.00 | 2.170 | | 2.170 | 288 | 12/14/2007 |
| SYS2960000003 | 2960000003 | UMB Bank, Kansas City | | 01/12/2007 | 311,000.00 | 311,000.00 | 311,000.00 | 2.220 | | 2.220 | 316 | 01/11/2008 |

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Portfolio Details - Investments
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|--------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS3200000003 | 3200000003 | Bank of Kirksville | | 05/26/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS3200000005 | 3200000005 | Bank of Kirksville | | 12/01/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.420 | | 2.420 | 274 | 11/30/2007 |
| SYS3200000006 | 3200000006 | Bank of Kirksville | | 12/01/2006 | 122,000.00 | 122,000.00 | 122,000.00 | 2.350 | | 2.350 | 274 | 11/30/2007 |
| SYS3200000007 | 3200000007 | Bank of Kirksville | | 12/01/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.460 | | 2.460 | 274 | 11/30/2007 |
| SYS3200000008 | 3200000008 | Bank of Kirksville | | 01/12/2007 | 125,000.00 | 125,000.00 | 125,000.00 | 2.520 | | 2.520 | 316 | 01/11/2008 |
| SYS3200000009 | 3200000009 | Bank of Kirksville | | 01/19/2007 | 110,000.00 | 110,000.00 | 110,000.00 | 2.520 | | 2.520 | 323 | 01/18/2008 |
| SYS3200000010 | 3200000010 | Bank of Kirksville | | 01/26/2007 | 90,000.00 | 90,000.00 | 90,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS3200000011 | 3200000011 | Bank of Kirksville | | 01/26/2007 | 110,000.00 | 110,000.00 | 110,000.00 | 2.370 | | 2.370 | 330 | 01/25/2008 |
| SYS3200000012 | 3200000012 | Bank of Kirksville | | 01/26/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.520 | | 2.520 | 330 | 01/25/2008 |
| SYS3200000013 | 3200000013 | Bank of Kirksville | | 01/26/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.520 | | 2.520 | 330 | 01/25/2008 |
| SYS3200000014 | 3200000014 | Bank of Kirksville | | 02/23/2007 | 135,000.00 | 135,000.00 | 135,000.00 | 3.000 | | 3.000 | 358 | 02/22/2008 |
| SYS3200000015 | 3200000015 | Bank of Kirksville | | 02/23/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.620 | | 2.620 | 358 | 02/22/2008 |
| SYS320004100256 | 320004100256 | Bank of Kirksville | | 03/17/2006 | 210,000.00 | 210,000.00 | 210,000.00 | 2.700 | | 2.700 | 15 | 03/16/2007 |
| SYS32000414110 | 32000414110 | Bank of Kirksville | | 08/25/2006 | 70,000.00 | 70,000.00 | 70,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS320004144756 | 320004144756 | Bank of Kirksville | | 03/17/2006 | 40,000.00 | 40,000.00 | 40,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS320004164154 | 320004164154 | Bank of Kirksville | | 03/17/2006 | 120,000.00 | 120,000.00 | 120,000.00 | 2.470 | | 2.470 | 15 | 03/16/2007 |
| SYS320015094602 | 320015094602 | Bank of Kirksville | | 03/24/2006 | 13,885.00 | 13,885.00 | 13,885.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS320015094810 | 320015094810 | Bank of Kirksville | | 05/19/2006 | 100,100.00 | 100,100.00 | 100,100.00 | 2.670 | | 2.670 | 78 | 05/18/2007 |
| SYS32001509505 | 32001509505 | Bank of Kirksville | | 08/25/2006 | 170,000.00 | 170,000.00 | 170,000.00 | 2.470 | | 2.470 | 176 | 08/24/2007 |
| SYS320015104051 | 320015104051 | Bank of Kirksville | | 06/09/2006 | 11,115.00 | 11,115.00 | 11,115.00 | 2.620 | | 2.620 | 99 | 06/08/2007 |
| SYS320015132904 | 320015132904 | Bank of Kirksville | | 07/28/2006 | 65,500.00 | 65,500.00 | 65,500.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS320DJMFK34C | 320DJMFK34C | Bank of Kirksville | | 10/27/2006 | 110,000.00 | 110,000.00 | 110,000.00 | 2.220 | | 2.220 | 239 | 10/26/2007 |
| SYS320OAKGH201 | 320OAKGH201 | Bank of Kirksville | | 01/19/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.520 | | 2.520 | 323 | 01/18/2008 |
| SYS320PLMFM43X | 320PLMFM43X | Bank of Kirksville | | 01/19/2007 | 102,500.00 | 102,500.00 | 102,500.00 | 2.520 | | 2.520 | 323 | 01/18/2008 |
| SYS3250000005 | 3250000005 | 1st Community Bank | | 01/26/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS325015101832 | 325015101832 | 1st Community Bank | | 06/16/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.720 | | 2.720 | 106 | 06/15/2007 |
| SYS326015072236 | 326015072236 | Town & Country Bank Midwest | | 05/05/2006 | 83,585.00 | 83,585.00 | 83,585.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS329004145147 | 329004145147 | Central Bank-Lake of the Ozark | | 07/14/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.600 | | 2.600 | 134 | 07/13/2007 |
| SYS348015090904 | 348015090904 | United State Bank | | 05/26/2006 | 74,090.00 | 74,090.00 | 74,090.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS348015110811 | 348015110811 | United State Bank | | 03/31/2006 | 23,200.00 | 23,200.00 | 23,200.00 | 2.550 | | 2.550 | 29 | 03/30/2007 |
| SYS348015132124 | 348015132124 | United State Bank | | 07/28/2006 | 236,000.00 | 236,000.00 | 236,000.00 | 2.420 | | 2.420 | 148 | 07/27/2007 |
| SYS348015133608 | 348015133608 | United State Bank | | 07/28/2006 | 35,000.00 | 35,000.00 | 35,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS348015134317 | 348015134317 | United State Bank | | 07/28/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS348015152822 | 348015152822 | United State Bank | | 06/30/2006 | 90,000.00 | 90,000.00 | 90,000.00 | 2.920 | | 2.920 | 120 | 06/29/2007 |
| SYS348DKTFL40U | 348DKTFL40U | United State Bank | | 12/08/2006 | 25,000.00 | 25,000.00 | 25,000.00 | 2.460 | | 2.460 | 281 | 12/07/2007 |
| SYS3570000004 | 3570000004 | Legends Bank | | 07/07/2006 | 249,850.00 | 249,850.00 | 249,850.00 | 2.970 | | 2.970 | 127 | 07/06/2007 |
| SYS3570000008 | 3570000008 | Legends Bank | | 09/15/2006 | 112,391.00 | 112,391.00 | 112,391.00 | 2.540 | | 2.540 | 197 | 09/14/2007 |
| SYS3570000009 | 3570000009 | Legends Bank | | 01/26/2007 | 456,000.00 | 456,000.00 | 456,000.00 | 2.600 | | 2.600 | 330 | 01/25/2008 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|---------------|-------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS3570000010 | 3570000010 | Legends Bank | | 01/26/2007 | 158,000.00 | 158,000.00 | 158,000.00 | 2.600 | | 2.600 | 330 | 01/25/2008 |
| SYS357004085644 | 357004085644 | Legends Bank | | 05/26/2006 | 101,000.00 | 101,000.00 | 101,000.00 | 2.670 | | 2.670 | 85 | 05/25/2007 |
| SYS3570041202501 | 3570041202501 | Legends Bank | | 07/28/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.650 | | 2.650 | 148 | 07/27/2007 |
| SYS357004120439 | 357004120439 | Legends Bank | | 03/24/2006 | 300,000.00 | 300,000.00 | 300,000.00 | 2.250 | | 2.250 | 22 | 03/23/2007 |
| SYS357004130001 | 357004130001 | Legends Bank | | 03/24/2006 | 110,000.00 | 110,000.00 | 110,000.00 | 2.400 | | 2.400 | 22 | 03/23/2007 |
| SYS357004133715 | 357004133715 | Legends Bank | | 06/23/2006 | 104,000.00 | 104,000.00 | 104,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS357004135640 | 357004135640 | Legends Bank | | 05/05/2006 | 110,000.00 | 110,000.00 | 110,000.00 | 2.610 | | 2.610 | 64 | 05/04/2007 |
| SYS357004141440 | 357004141440 | Legends Bank | | 05/05/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS357004143225 | 357004143225 | Legends Bank | | 05/05/2006 | 195,000.00 | 195,000.00 | 195,000.00 | 2.670 | | 2.670 | 64 | 05/04/2007 |
| SYS357004143822 | 357004143822 | Legends Bank | | 07/28/2006 | 296,000.00 | 296,000.00 | 296,000.00 | 2.570 | | 2.570 | 148 | 07/27/2007 |
| SYS357004143853 | 357004143853 | Legends Bank | | 07/07/2006 | 455,887.00 | 455,887.00 | 455,887.00 | 3.080 | | 3.080 | 127 | 07/06/2007 |
| SYS357004151716 | 357004151716 | Legends Bank | | 03/24/2006 | 300,000.00 | 300,000.00 | 300,000.00 | 2.470 | | 2.470 | 22 | 03/23/2007 |
| SYS357004153451 | 357004153451 | Legends Bank | | 04/14/2006 | 58,000.00 | 58,000.00 | 58,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS357004163607 | 357004163607 | Legends Bank | | 05/05/2006 | 60,000.00 | 60,000.00 | 60,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS357015073234 | 357015073234 | Legends Bank | | 05/05/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS357015080616 | 357015080616 | Legends Bank | | 06/23/2006 | 152,818.00 | 152,818.00 | 152,818.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS357015124902 | 357015124902 | Legends Bank | | 07/07/2006 | 240,000.00 | 240,000.00 | 240,000.00 | 2.970 | | 2.970 | 127 | 07/06/2007 |
| SYS357015133941 | 357015133941 | Legends Bank | | 07/28/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.730 | | 2.730 | 148 | 07/27/2007 |
| SYS357015134117 | 357015134117 | Legends Bank | | 07/28/2006 | 128,000.00 | 128,000.00 | 128,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS35710JLJFJ371 | 35710JLJFJ371 | Legends Bank | | 10/27/2006 | 175,000.00 | 175,000.00 | 175,000.00 | 2.820 | | 2.820 | 239 | 10/26/2007 |
| SYS3570A5GK27F | 3570A5GK27F | Legends Bank | | 02/09/2007 | 66,000.00 | 66,000.00 | 66,000.00 | 2.660 | | 2.660 | 344 | 02/08/2008 |
| SYS3570JZ138X | 3570JZ138X | Legends Bank | | 11/03/2006 | 210,000.00 | 210,000.00 | 210,000.00 | 2.820 | | 2.820 | 246 | 11/02/2007 |
| SYS3570JZF144S | 3570JZF144S | Legends Bank | | 11/03/2006 | 30,035.00 | 30,035.00 | 30,035.00 | 2.560 | | 2.560 | 246 | 11/02/2007 |
| SYS357PLMFN35O | 357PLMFN35O | Legends Bank | | 01/05/2007 | 63,000.00 | 63,000.00 | 63,000.00 | 2.560 | | 2.560 | 309 | 01/04/2008 |
| SYS357PLMFN42T | 357PLMFN42T | Legends Bank | | 01/05/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 309 | 01/04/2008 |
| SYS3600000001 | 3600000001 | Farmers Bank of Lohman | | 11/03/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 246 | 11/02/2007 |
| SYS3650000001 | 3650000001 | Heritage Bank of the Ozarks | | 02/16/2007 | 113,600.00 | 113,600.00 | 113,600.00 | 2.070 | | 2.070 | 85 | 05/25/2007 |
| SYS365015083821 | 365015083821 | Heritage Bank of the Ozarks | | 06/16/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.470 | | 2.470 | 106 | 06/15/2007 |
| SYS370015133218 | 370015133218 | Community First Bank of MO | | 07/28/2006 | 60,123.00 | 60,123.00 | 60,123.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS370015113745 | 370015113745 | Alliant Bank | | 05/05/2006 | 59,000.00 | 59,000.00 | 59,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS3820000002 | 3820000002 | Wood & Huston Bank | | 12/01/2006 | 450,000.00 | 450,000.00 | 450,000.00 | 2.270 | | 2.270 | 274 | 11/30/2007 |
| SYS385015113354 | 385015113354 | Martinsburg Bank | | 05/05/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.240 | | 2.240 | 64 | 05/04/2007 |
| SYS385015113458 | 385015113458 | Martinsburg Bank | | 05/05/2006 | 105,000.00 | 105,000.00 | 105,000.00 | 2.110 | | 2.110 | 64 | 05/04/2007 |
| SYS385015113552 | 385015113552 | Martinsburg Bank | | 05/05/2006 | 206,600.00 | 206,600.00 | 206,600.00 | 2.130 | | 2.130 | 64 | 05/04/2007 |
| SYS385015113643 | 385015113643 | Martinsburg Bank | | 05/05/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.300 | | 2.300 | 64 | 05/04/2007 |
| SYS385015124304 | 385015124304 | Martinsburg Bank | | 07/07/2006 | 44,000.00 | 44,000.00 | 44,000.00 | 2.860 | | 2.860 | 127 | 07/06/2007 |
| SYS388004140504 | 388004140504 | Independent Bank of Maysville | | 05/05/2006 | 38,500.00 | 38,500.00 | 38,500.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS38800414200 | 38800414200 | Independent Bank of Maysville | | 08/25/2006 | 120,260.00 | 120,260.00 | 120,260.00 | 2.430 | | 2.430 | 176 | 08/24/2007 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS388015074310 | 388015074310 | Independent Bank of Maysville | | 05/05/2006 | 535,699.00 | 535,699.00 | 535,699.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS388015081520 | 388015081520 | Independent Bank of Maysville | | 05/05/2006 | 370,000.00 | 370,000.00 | 370,000.00 | 2.300 | | 2.300 | 64 | 05/04/2007 |
| SYS388015085745 | 388015085745 | Independent Bank of Maysville | | 03/24/2006 | 268,041.00 | 268,041.00 | 268,041.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS388015095245 | 388015095245 | Independent Bank of Maysville | | 03/24/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.400 | | 2.400 | 22 | 03/23/2007 |
| SYS388015095627 | 388015095627 | Independent Bank of Maysville | | 03/24/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.100 | | 2.100 | 22 | 03/23/2007 |
| SYS388015134935 | 388015134935 | Independent Bank of Maysville | | 06/09/2006 | 113,389.00 | 113,389.00 | 113,389.00 | 2.300 | | 2.300 | 99 | 06/08/2007 |
| SYS388015135023 | 388015135023 | Independent Bank of Maysville | | 06/09/2006 | 300,412.00 | 300,412.00 | 300,412.00 | 2.620 | | 2.620 | 99 | 06/08/2007 |
| SYS388015154428 | 388015154428 | Independent Bank of Maysville | | 08/04/2006 | 249,850.00 | 249,850.00 | 249,850.00 | 2.760 | | 2.760 | 155 | 08/03/2007 |
| SYS388OBIGH293 | 388OBIGH293 | Independent Bank of Maysville | | 02/23/2007 | 182,314.00 | 182,314.00 | 182,314.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS3880000006 | 3880000006 | Independent Farmers Bank | | 02/23/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.320 | | 2.320 | 358 | 02/22/2008 |
| SYS388DH3FK20A | 388DH3FK20A | Independent Farmers Bank | | 10/06/2006 | 260,000.00 | 260,000.00 | 260,000.00 | 2.200 | | 2.200 | 218 | 10/05/2007 |
| SYS388DH3FL06E | 388DH3FL06E | Independent Farmers Bank | | 10/06/2006 | 69,000.00 | 69,000.00 | 69,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS388DIRFN18D | 388DIRFN18D | Independent Farmers Bank | | 10/06/2006 | 182,447.00 | 182,447.00 | 182,447.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS388OIRFG235 | 388OIRFG235 | Independent Farmers Bank | | 09/22/2006 | 85,500.00 | 85,500.00 | 85,500.00 | 2.560 | | 2.560 | 204 | 09/21/2007 |
| SYS388olrfj42q | 388olrfj42q | Independent Farmers Bank | | 12/29/2006 | 61,240.00 | 61,240.00 | 61,240.00 | 2.460 | | 2.460 | 302 | 12/28/2007 |
| SYS3940000003 | 3940000003 | Mid America Bank | | 11/22/2006 | 26,200.00 | 26,200.00 | 26,200.00 | 2.560 | | 2.560 | 265 | 11/21/2007 |
| SYS394004134630 | 394004134630 | Mid America Bank | | 06/23/2006 | 160,000.00 | 160,000.00 | 160,000.00 | 2.720 | | 2.720 | 113 | 06/22/2007 |
| SYS394014082115 | 394014082115 | Mid America Bank | | 07/28/2006 | 90,000.00 | 90,000.00 | 90,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS394015102658 | 394015102658 | Mid America Bank | | 03/17/2006 | 725,000.00 | 725,000.00 | 725,000.00 | 2.390 | | 2.390 | 15 | 03/16/2007 |
| SYS394DIRFN29J | 394DIRFN29J | Mid America Bank | | 10/06/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS394DIRFN33T | 394DIRFN33T | Mid America Bank | | 10/06/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 218 | 10/05/2007 |
| SYS394DJMFK14H | 394DJMFK14H | Mid America Bank | | 10/27/2006 | 92,000.00 | 92,000.00 | 92,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS394DKTFL26L | 394DKTFL26L | Mid America Bank | | 12/08/2006 | 642,067.00 | 642,067.00 | 642,067.00 | 2.420 | | 2.420 | 281 | 12/07/2007 |
| SYS394OAJGJ42D | 394OAJGJ42D | Mid America Bank | | 02/02/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.700 | | 2.700 | 337 | 02/01/2008 |
| SYS394OIFFK20Z | 394OIFFK20Z | Mid America Bank | | 09/15/2006 | 140,000.00 | 140,000.00 | 140,000.00 | 2.520 | | 2.520 | 197 | 09/14/2007 |
| SYS394OJLJF41F | 394OJLJF41F | Mid America Bank | | 10/27/2006 | 180,000.00 | 180,000.00 | 180,000.00 | 2.450 | | 2.450 | 239 | 10/26/2007 |
| SYS394OJLJF41G | 394OJLJF41G | Mid America Bank | | 10/27/2006 | 160,000.00 | 160,000.00 | 160,000.00 | 2.600 | | 2.600 | 239 | 10/26/2007 |
| SYS394OJZJF34T | 394OJZJF34T | Mid America Bank | | 11/03/2006 | 187,500.00 | 187,500.00 | 187,500.00 | 2.370 | | 2.370 | 246 | 11/02/2007 |
| SYS394OKUFJ02F | 394OKUFJ02F | Mid America Bank | | 12/22/2006 | 47,500.00 | 47,500.00 | 47,500.00 | 2.460 | | 2.460 | 295 | 12/21/2007 |
| SYS396015092358 | 396015092358 | First Natl Audrain Co. | | 07/28/2006 | 115,000.00 | 115,000.00 | 115,000.00 | 2.870 | | 2.870 | 148 | 07/27/2007 |
| SYS39601510038 | 39601510038 | First Natl Audrain Co. | | 09/08/2006 | 105,000.00 | 105,000.00 | 105,000.00 | 2.070 | | 2.070 | 190 | 09/07/2007 |
| SYS39601510134 | 39601510134 | First Natl Audrain Co. | | 09/08/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 190 | 09/07/2007 |
| SYS396015113540 | 396015113540 | First Natl Audrain Co. | | 07/28/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.500 | | 2.500 | 148 | 07/27/2007 |
| SYS396015133126 | 396015133126 | First Natl Audrain Co. | | 07/28/2006 | 345,000.00 | 345,000.00 | 345,000.00 | 2.420 | | 2.420 | 148 | 07/27/2007 |
| SYS39601515304 | 39601515304 | First Natl Audrain Co. | | 08/25/2006 | 88,000.00 | 88,000.00 | 88,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS396015154801 | 396015154801 | First Natl Audrain Co. | | 07/28/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.870 | | 2.870 | 148 | 07/27/2007 |
| SYS4090000011 | 4090000011 | Bank of Monticello | | 06/23/2006 | 68,063.00 | 68,063.00 | 68,063.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS4090000016 | 4090000016 | Bank of Monticello | | 01/12/2007 | 31,398.00 | 31,398.00 | 31,398.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |

**MO State Treasurer FY07
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS4090000017 | 4090000017 | Bank of Monticello | | 01/12/2007 | 139,349.00 | 139,349.00 | 139,349.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS4090000019 | 4090000019 | Bank of Monticello | | 02/16/2007 | 17,880.00 | 17,880.00 | 17,880.00 | 2.560 | | 2.560 | 351 | 02/15/2008 |
| SYS4090000020 | 4090000020 | Bank of Monticello | | 02/23/2007 | 310,171.00 | 310,171.00 | 310,171.00 | 2.100 | | 2.100 | 358 | 02/22/2008 |
| SYS4090000021 | 4090000021 | Bank of Monticello | | 02/23/2007 | 747,000.00 | 747,000.00 | 747,000.00 | 2.400 | | 2.400 | 358 | 02/22/2008 |
| SYS4090000022 | 4090000022 | Bank of Monticello | | 02/23/2007 | 380,000.00 | 380,000.00 | 380,000.00 | 2.250 | | 2.250 | 358 | 02/22/2008 |
| SYS4090000023 | 4090000023 | Bank of Monticello | | 02/23/2007 | 47,932.00 | 47,932.00 | 47,932.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS409004114133 | 409004114133 | Bank of Monticello | | 03/10/2006 | 49,000.00 | 49,000.00 | 49,000.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |
| SYS409004121521 | 409004121521 | Bank of Monticello | | 03/24/2006 | 230,000.00 | 230,000.00 | 230,000.00 | 2.100 | | 2.100 | 22 | 03/23/2007 |
| SYS409004161315 | 409004161315 | Bank of Monticello | | 05/26/2006 | 243,000.00 | 243,000.00 | 243,000.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS409015084104 | 409015084104 | Bank of Monticello | | 06/16/2006 | 230,000.00 | 230,000.00 | 230,000.00 | 2.700 | | 2.700 | 106 | 06/15/2007 |
| SYS409015114619 | 409015114619 | Bank of Monticello | | 03/24/2006 | 106,153.00 | 106,153.00 | 106,153.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS409015114749 | 409015114749 | Bank of Monticello | | 03/24/2006 | 180,000.00 | 180,000.00 | 180,000.00 | 2.170 | | 2.170 | 22 | 03/23/2007 |
| SYS409015124453 | 409015124453 | Bank of Monticello | | 07/07/2006 | 428,000.00 | 428,000.00 | 428,000.00 | 2.520 | | 2.520 | 127 | 07/06/2007 |
| SYS409015132656 | 409015132656 | Bank of Monticello | | 06/23/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS409015132811 | 409015132811 | Bank of Monticello | | 06/16/2006 | 88,000.00 | 88,000.00 | 88,000.00 | 2.720 | | 2.720 | 106 | 06/15/2007 |
| SYS409015132910 | 409015132910 | Bank of Monticello | | 06/16/2006 | 155,000.00 | 155,000.00 | 155,000.00 | 2.470 | | 2.470 | 106 | 06/15/2007 |
| SYS409015153706 | 409015153706 | Bank of Monticello | | 05/05/2006 | 524,000.00 | 524,000.00 | 524,000.00 | 2.600 | | 2.600 | 64 | 05/04/2007 |
| SYS409015155815 | 409015155815 | Bank of Monticello | | 05/05/2006 | 86,000.00 | 86,000.00 | 86,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS409015155922 | 409015155922 | Bank of Monticello | | 05/05/2006 | 128,000.00 | 128,000.00 | 128,000.00 | 2.370 | | 2.370 | 64 | 05/04/2007 |
| SYS409OA5GK21Y | 409OA5GK21Y | Bank of Monticello | | 02/09/2007 | 119,500.00 | 119,500.00 | 119,500.00 | 2.320 | | 2.320 | 344 | 02/08/2008 |
| SYS409OLGFJ24L | 409OLGFJ24L | Bank of Monticello | | 12/22/2006 | 54,000.00 | 54,000.00 | 54,000.00 | 2.460 | | 2.460 | 295 | 12/21/2007 |
| SYS427004155357 | 427004155357 | Citizens Bank - New Haven | | 04/14/2006 | 425,000.00 | 425,000.00 | 425,000.00 | 2.200 | | 2.200 | 43 | 04/13/2007 |
| SYS429015083728 | 429015083728 | Bank of New Madrid | | 05/19/2006 | 250,135.00 | 250,135.00 | 250,135.00 | 2.370 | | 2.370 | 78 | 05/18/2007 |
| SYS429015084055 | 429015084055 | Bank of New Madrid | | 05/05/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.000 | | 2.000 | 64 | 05/04/2007 |
| SYS429015084415 | 429015084415 | Bank of New Madrid | | 04/07/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.000 | | 2.000 | 36 | 04/06/2007 |
| SYS429015084557 | 429015084557 | Bank of New Madrid | | 05/05/2006 | 258,500.00 | 258,500.00 | 258,500.00 | 2.220 | | 2.220 | 64 | 05/04/2007 |
| SYS429015084849 | 429015084849 | Bank of New Madrid | | 05/05/2006 | 130,000.00 | 130,000.00 | 130,000.00 | 2.070 | | 2.070 | 64 | 05/04/2007 |
| SYS429015085151 | 429015085151 | Bank of New Madrid | | 05/05/2006 | 105,000.00 | 105,000.00 | 105,000.00 | 2.070 | | 2.070 | 64 | 05/04/2007 |
| SYS429015085739 | 429015085739 | Bank of New Madrid | | 06/09/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.220 | | 2.220 | 99 | 06/08/2007 |
| SYS429015102530 | 429015102530 | Bank of New Madrid | | 04/28/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.050 | | 2.050 | 57 | 04/27/2007 |
| SYS429015111756 | 429015111756 | Bank of New Madrid | | 05/19/2006 | 41,723.00 | 41,723.00 | 41,723.00 | 2.620 | | 2.620 | 78 | 05/18/2007 |
| SYS429015112259 | 429015112259 | Bank of New Madrid | | 05/19/2006 | 110,225.00 | 110,225.00 | 110,225.00 | 2.000 | | 2.000 | 78 | 05/18/2007 |
| SYS429015112757 | 429015112757 | Bank of New Madrid | | 06/23/2006 | 240,000.00 | 240,000.00 | 240,000.00 | 2.200 | | 2.200 | 113 | 06/22/2007 |
| SYS429015113215 | 429015113215 | Bank of New Madrid | | 06/23/2006 | 70,000.00 | 70,000.00 | 70,000.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS429015123844 | 429015123844 | Bank of New Madrid | | 05/05/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.300 | | 2.300 | 64 | 05/04/2007 |
| SYS429015124158 | 429015124158 | Bank of New Madrid | | 05/05/2006 | 524,000.00 | 524,000.00 | 524,000.00 | 2.150 | | 2.150 | 64 | 05/04/2007 |
| SYS429015152657 | 429015152657 | Bank of New Madrid | | 06/09/2006 | 62,000.00 | 62,000.00 | 62,000.00 | 2.620 | | 2.620 | 99 | 06/08/2007 |
| SYS429015155804 | 429015155804 | Bank of New Madrid | | 07/07/2006 | 163,076.00 | 163,076.00 | 163,076.00 | 2.600 | | 2.600 | 127 | 07/06/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS429OB0GN30Q | 429OB0GN30Q | Bank of New Madrid | | 02/23/2007 | 75,000.00 | 75,000.00 | 75,000.00 | 2.660 | | 2.660 | 358 | 02/22/2008 |
| SYS434015110607 | 434015110607 | Citizens Bank of Norborne | | 06/02/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.620 | | 2.620 | 92 | 06/01/2007 |
| SYS434015133339 | 434015133339 | Citizens Bank of Norborne | | 08/04/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.500 | | 2.500 | 155 | 08/03/2007 |
| SYS434015153114 | 434015153114 | Citizens Bank of Norborne | | 06/02/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.620 | | 2.620 | 92 | 06/01/2007 |
| SYS43401515331 | 43401515331 | Citizens Bank of Norborne | | 08/25/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS43401592609 | 43401592609 | Citizens Bank of Norborne | | 09/01/2006 | 293,000.00 | 293,000.00 | 293,000.00 | 2.660 | | 2.660 | 183 | 08/31/2007 |
| SYS434O13FH035 | 434O13FH035 | Citizens Bank of Norborne | | 10/20/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 232 | 10/19/2007 |
| SYS434OAXGM50Q | 434OAXGM50Q | Citizens Bank of Norborne | | 02/02/2007 | 33,000.00 | 33,000.00 | 33,000.00 | 2.660 | | 2.660 | 337 | 02/01/2008 |
| SYS453OBIGH47X | 453OBIGH47X | Palmyra State Bank | | 02/23/2007 | 130,000.00 | 130,000.00 | 130,000.00 | 2.640 | | 2.640 | 358 | 02/22/2008 |
| SYS4550000010 | 4550000010 | Paris National Bank | | 10/27/2006 | 70,000.00 | 70,000.00 | 70,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS4550000011 | 4550000011 | Paris National Bank | | 11/03/2006 | 225,750.00 | 225,750.00 | 225,750.00 | 2.560 | | 2.560 | 246 | 11/02/2007 |
| SYS4550000012 | 4550000012 | Paris National Bank | | 12/01/2006 | 85,000.00 | 85,000.00 | 85,000.00 | 2.460 | | 2.460 | 274 | 11/30/2007 |
| SYS455004112026 | 455004112026 | Paris National Bank | | 03/10/2006 | 15,000.00 | 15,000.00 | 15,000.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |
| SYS455004144521 | 455004144521 | Paris National Bank | | 05/26/2006 | 25,000.00 | 25,000.00 | 25,000.00 | 2.620 | | 2.620 | 85 | 05/25/2007 |
| SYS455015110759 | 455015110759 | Paris National Bank | | 03/03/2006 | 58,000.00 | 58,000.00 | 58,000.00 | 2.450 | | 2.450 | 1 | 03/02/2007 |
| SYS45501515320 | 45501515320 | Paris National Bank | | 08/25/2006 | 25,000.00 | 25,000.00 | 25,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS455015154311 | 455015154311 | Paris National Bank | | 07/28/2006 | 13,000.00 | 13,000.00 | 13,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS4590000001 | 4590000001 | Perry State Bank | | 01/12/2007 | 85,000.00 | 85,000.00 | 85,000.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS459004100244 | 459004100244 | Perry State Bank | | 07/28/2006 | 145,000.00 | 145,000.00 | 145,000.00 | 2.720 | | 2.720 | 148 | 07/27/2007 |
| SYS459004164055 | 459004164055 | Perry State Bank | | 04/14/2006 | 165,835.00 | 165,835.00 | 165,835.00 | 2.350 | | 2.350 | 43 | 04/13/2007 |
| SYS459015113953 | 459015113953 | Perry State Bank | | 05/05/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS459015133349 | 459015133349 | Perry State Bank | | 06/16/2006 | 15,000.00 | 15,000.00 | 15,000.00 | 2.720 | | 2.720 | 106 | 06/15/2007 |
| SYS459015150950 | 459015150950 | Perry State Bank | | 03/24/2006 | 33,000.00 | 33,000.00 | 33,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS459015151150 | 459015151150 | Perry State Bank | | 03/24/2006 | 379,962.00 | 379,962.00 | 379,962.00 | 2.320 | | 2.320 | 22 | 03/23/2007 |
| SYS459015151741 | 459015151741 | Perry State Bank | | 03/24/2006 | 116,400.00 | 116,400.00 | 116,400.00 | 2.100 | | 2.100 | 22 | 03/23/2007 |
| SYS459015154644 | 459015154644 | Perry State Bank | | 07/28/2006 | 36,000.00 | 36,000.00 | 36,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS459DJMFM00D | 459DJMFM00D | Perry State Bank | | 10/27/2006 | 120,000.00 | 120,000.00 | 120,000.00 | 2.370 | | 2.370 | 239 | 10/26/2007 |
| SYS459DKTFM06W | 459DKTFM06W | Perry State Bank | | 12/08/2006 | 45,000.00 | 45,000.00 | 45,000.00 | 2.460 | | 2.460 | 281 | 12/07/2007 |
| SYS459JMFJ063 | 459JMFJ063 | Perry State Bank | | 10/27/2006 | 20,000.00 | 20,000.00 | 20,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS461015084215 | 461015084215 | The Bank of Missouri | | 06/09/2006 | 185,000.00 | 185,000.00 | 185,000.00 | 2.150 | | 2.150 | 99 | 06/08/2007 |
| SYS466OA5GK24I | 466OA5GK24I | Citizens Community Bank | | 02/09/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 344 | 02/08/2008 |
| SYS469015093740 | 469015093740 | Legacy Bank and Trust | | 03/31/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.550 | | 2.550 | 29 | 03/30/2007 |
| SYS469015115133 | 469015115133 | Legacy Bank and Trust | | 05/26/2006 | 186,000.00 | 186,000.00 | 186,000.00 | 2.600 | | 2.600 | 85 | 05/25/2007 |
| SYS469DKTFL37N | 469DKTFL37N | Legacy Bank and Trust | | 12/08/2006 | 90,000.00 | 90,000.00 | 90,000.00 | 2.460 | | 2.460 | 281 | 12/07/2007 |
| SYS479015133654 | 479015133654 | Southern Missouri Bank and Tr | | 08/04/2006 | 35,000.00 | 35,000.00 | 35,000.00 | 2.760 | | 2.760 | 155 | 08/03/2007 |
| SYS4830000001 | 4830000001 | First State Bank of Purdy | | 01/12/2007 | 336,500.00 | 336,500.00 | 336,500.00 | 2.000 | | 2.000 | 316 | 01/11/2008 |
| SYS483015113755 | 483015113755 | First State Bank of Purdy | | 07/07/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.370 | | 2.370 | 127 | 07/06/2007 |
| SYS483OAJGJ05G | 483OAJGJ05G | First State Bank of Purdy | | 01/26/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.000 | | 2.000 | 330 | 01/25/2008 |

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Portfolio Management
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February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|----------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS521000002 | 521000002 | Third National Bank | | 01/26/2007 | 76,534.00 | 76,534.00 | 76,534.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS521004112640 | 521004112640 | Third National Bank | | 03/10/2006 | 265,300.00 | 265,300.00 | 265,300.00 | 2.320 | | 2.320 | 8 | 03/09/2007 |
| SYS521015111424 | 521015111424 | Third National Bank | | 03/31/2006 | 136,000.00 | 136,000.00 | 136,000.00 | 2.400 | | 2.400 | 29 | 03/30/2007 |
| SYS521015113119 | 521015113119 | Third National Bank | | 03/31/2006 | 175,000.00 | 175,000.00 | 175,000.00 | 2.250 | | 2.250 | 29 | 03/30/2007 |
| SYS521015114106 | 521015114106 | Third National Bank | | 03/31/2006 | 118,000.00 | 118,000.00 | 118,000.00 | 2.550 | | 2.550 | 29 | 03/30/2007 |
| SYS521015114139 | 521015114139 | Third National Bank | | 04/14/2006 | 262,500.00 | 262,500.00 | 262,500.00 | 2.420 | | 2.420 | 43 | 04/13/2007 |
| SYS521015125412 | 521015125412 | Third National Bank | | 04/14/2006 | 262,500.00 | 262,500.00 | 262,500.00 | 2.500 | | 2.500 | 43 | 04/13/2007 |
| SYS521015140303 | 521015140303 | Third National Bank | | 03/31/2006 | 26,284.00 | 26,284.00 | 26,284.00 | 2.550 | | 2.550 | 29 | 03/30/2007 |
| SYS521OBIGH53D | 521OBIGH53D | Third National Bank | | 02/23/2007 | 285,300.00 | 285,300.00 | 285,300.00 | 2.770 | | 2.770 | 358 | 02/22/2008 |
| SYS521OLSFN04C | 521OLSFN04C | Third National Bank | | 01/05/2007 | 341,000.00 | 341,000.00 | 341,000.00 | 2.520 | | 2.520 | 309 | 01/04/2008 |
| SYS529015153619 | 529015153619 | Heritage State Bank | | 03/17/2006 | 275,000.00 | 275,000.00 | 275,000.00 | 2.400 | | 2.400 | 15 | 03/16/2007 |
| SYS529015154048 | 529015154048 | Heritage State Bank | | 03/17/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.250 | | 2.250 | 15 | 03/16/2007 |
| SYS529015154400 | 529015154400 | Heritage State Bank | | 03/17/2006 | 95,000.00 | 95,000.00 | 95,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS529015154814 | 529015154814 | Heritage State Bank | | 03/17/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.320 | | 2.320 | 15 | 03/16/2007 |
| SYS545015075836 | 545015075836 | Alliance Bank | | 06/23/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS545015085249 | 545015085249 | Alliance Bank | | 06/23/2006 | 750,000.00 | 750,000.00 | 750,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS545015093658 | 545015093658 | Alliance Bank | | 06/23/2006 | 28,000.00 | 28,000.00 | 28,000.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS545015101331 | 545015101331 | Alliance Bank | | 06/23/2006 | 350,000.00 | 350,000.00 | 350,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS545015103006 | 545015103006 | Alliance Bank | | 03/24/2006 | 150,000.00 | 150,000.00 | 150,000.00 | 2.470 | | 2.470 | 22 | 03/23/2007 |
| SYS545015112024 | 545015112024 | Alliance Bank | | 03/24/2006 | 104,085.00 | 104,085.00 | 104,085.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS545015112407 | 545015112407 | Alliance Bank | | 03/24/2006 | 1,360,000.00 | 1,360,000.00 | 1,360,000.00 | 2.400 | | 2.400 | 22 | 03/23/2007 |
| SYS545015113911 | 545015113911 | Alliance Bank | | 06/23/2006 | 720,000.00 | 720,000.00 | 720,000.00 | 2.870 | | 2.870 | 113 | 06/22/2007 |
| SYS545015115649 | 545015115649 | Alliance Bank | | 06/23/2006 | 700,000.00 | 700,000.00 | 700,000.00 | 2.570 | | 2.570 | 113 | 06/22/2007 |
| SYS545015131459 | 545015131459 | Alliance Bank | | 03/10/2006 | 3,000,403.00 | 3,000,403.00 | 3,000,403.00 | 2.400 | | 2.400 | 8 | 03/09/2007 |
| SYS545015140951 | 545015140951 | Alliance Bank | | 03/10/2006 | 600,000.00 | 600,000.00 | 600,000.00 | 2.320 | | 2.320 | 8 | 03/09/2007 |
| SYS545015141535 | 545015141535 | Alliance Bank | | 03/10/2006 | 118,000.00 | 118,000.00 | 118,000.00 | 2.320 | | 2.320 | 8 | 03/09/2007 |
| SYS545015141820 | 545015141820 | Alliance Bank | | 03/10/2006 | 900,000.00 | 900,000.00 | 900,000.00 | 2.620 | | 2.620 | 8 | 03/09/2007 |
| SYS545015142419 | 545015142419 | Alliance Bank | | 03/10/2006 | 2,070,000.00 | 2,070,000.00 | 2,070,000.00 | 2.470 | | 2.470 | 8 | 03/09/2007 |
| SYS545015144521 | 545015144521 | Alliance Bank | | 03/10/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |
| SYS545015144545 | 545015144545 | Alliance Bank | | 06/23/2006 | 750,000.00 | 750,000.00 | 750,000.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS545015154237 | 545015154237 | Alliance Bank | | 06/23/2006 | 922,200.00 | 922,200.00 | 922,200.00 | 2.800 | | 2.800 | 113 | 06/22/2007 |
| SYS545115135604 | 545115135604 | Alliance Bank | | 03/10/2006 | 916,000.00 | 916,000.00 | 916,000.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |
| SYS5480000004 | 5480000004 | Empire Bank | | 06/09/2006 | 39,000.00 | 39,000.00 | 39,000.00 | 2.620 | | 2.620 | 99 | 06/08/2007 |
| SYS5480000006 | 5480000006 | Empire Bank | | 08/11/2006 | 87,000.00 | 87,000.00 | 87,000.00 | 2.660 | | 2.660 | 162 | 08/10/2007 |
| SYS548015152720 | 548015152720 | Empire Bank | | 06/30/2006 | 165,940.00 | 165,940.00 | 165,940.00 | 2.520 | | 2.520 | 120 | 06/29/2007 |
| SYS5580000006 | 5580000006 | Bank of St Elizabeth | | 11/03/2006 | 101,500.00 | 101,500.00 | 101,500.00 | 2.600 | | 2.600 | 246 | 11/02/2007 |
| SYS5580000008 | 5580000008 | Bank of St Elizabeth | | 01/26/2007 | 435,000.00 | 435,000.00 | 435,000.00 | 2.600 | | 2.600 | 330 | 01/25/2008 |
| SYS5580000009 | 5580000009 | Bank of St Elizabeth | | 01/26/2007 | 140,000.00 | 140,000.00 | 140,000.00 | 2.520 | | 2.520 | 330 | 01/25/2008 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|--------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS5580000010 | 5580000010 | Bank of St Elizabeth | | 01/26/2007 | 405,000.00 | 405,000.00 | 405,000.00 | 2.600 | | 2.600 | 330 | 01/25/2008 |
| SYS558004113629 | 558004113629 | Bank of St Elizabeth | | 03/03/2006 | 42,000.00 | 42,000.00 | 42,000.00 | 2.450 | | 2.450 | 1 | 03/02/2007 |
| SYS558004142124 | 558004142124 | Bank of St Elizabeth | | 05/05/2006 | 180,000.00 | 180,000.00 | 180,000.00 | 2.600 | | 2.600 | 64 | 05/04/2007 |
| SYS558015091241 | 558015091241 | Bank of St Elizabeth | | 03/24/2006 | 45,600.00 | 45,600.00 | 45,600.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS558015113905 | 558015113905 | Bank of St Elizabeth | | 05/05/2006 | 46,000.00 | 46,000.00 | 46,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS558015135123 | 558015135123 | Bank of St Elizabeth | | 04/14/2006 | 122,000.00 | 122,000.00 | 122,000.00 | 2.200 | | 2.200 | 43 | 04/13/2007 |
| SYS558DAJGN39V | 558DAJGN39V | Bank of St Elizabeth | | 01/26/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.600 | | 2.600 | 330 | 01/25/2008 |
| SYS558DAJGN46L | 558DAJGN46L | Bank of St Elizabeth | | 01/26/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS558DAJGN55Z | 558DAJGN55Z | Bank of St Elizabeth | | 01/26/2007 | 145,000.00 | 145,000.00 | 145,000.00 | 2.600 | | 2.600 | 330 | 01/25/2008 |
| SYS599004161002 | 599004161002 | National City Bank of the Midw | | 05/19/2006 | 7,000.00 | 7,000.00 | 7,000.00 | 2.620 | | 2.620 | 78 | 05/18/2007 |
| SYS634015084925 | 634015084925 | Bank of Urbana | | 07/21/2006 | 2,635.00 | 2,635.00 | 2,635.00 | 2.860 | | 2.860 | 141 | 07/20/2007 |
| SYS634015093948 | 634015093948 | Bank of Urbana | | 03/24/2006 | 59,390.00 | 59,390.00 | 59,390.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS634OKPFI31Y | 634OKPFI31Y | Bank of Urbana | | 12/01/2006 | 7,400.00 | 7,400.00 | 7,400.00 | 2.460 | | 2.460 | 274 | 11/30/2007 |
| SYS64200413531 | 64200413531 | Maries County Bank | | 08/25/2006 | 55,000.00 | 55,000.00 | 55,000.00 | 2.660 | | 2.660 | 176 | 08/24/2007 |
| SYS642015133115 | 642015133115 | Maries County Bank | | 04/21/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 2.520 | | 2.520 | 50 | 04/20/2007 |
| SYS642015140130 | 642015140130 | Maries County Bank | | 06/30/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.900 | | 2.900 | 120 | 06/29/2007 |
| SYS6600000002 | 6600000002 | Bank of Montgomery County | | 03/24/2006 | 243,000.00 | 243,000.00 | 243,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS6600000003 | 6600000003 | Bank of Montgomery County | | 03/24/2006 | 160,000.00 | 160,000.00 | 160,000.00 | 2.550 | | 2.550 | 22 | 03/23/2007 |
| SYS660DLHFP46G | 660DLHFP46G | American Bank of Missouri | | 01/19/2007 | 98,000.00 | 98,000.00 | 98,000.00 | 2.560 | | 2.560 | 323 | 01/18/2008 |
| SYS674004095717 | 674004095717 | Peoples Bank - Wyaconda | | 06/23/2006 | 12,702.00 | 12,702.00 | 12,702.00 | 2.820 | | 2.820 | 113 | 06/22/2007 |
| SYS674015102027 | 674015102027 | Peoples Bank - Wyaconda | | 06/16/2006 | 4,500.00 | 4,500.00 | 4,500.00 | 2.720 | | 2.720 | 106 | 06/15/2007 |
| SYS67401591906 | 67401591906 | Peoples Bank - Wyaconda | | 09/01/2006 | 53,929.00 | 53,929.00 | 53,929.00 | 2.660 | | 2.660 | 183 | 08/31/2007 |
| SYS674DJMFK29M | 674DJMFK29M | Peoples Bank - Wyaconda | | 10/27/2006 | 6,887.00 | 6,887.00 | 6,887.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS674O1HFK02M | 674O1HFK02M | Peoples Bank - Wyaconda | | 10/27/2006 | 35,872.00 | 35,872.00 | 35,872.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS674plnfi12k | 674plnfi12k | Peoples Bank - Wyaconda | | 01/12/2007 | 211,500.00 | 211,500.00 | 211,500.00 | 2.670 | | 2.670 | 316 | 01/11/2008 |
| SYS674plnfi19w | 674plnfi19w | Peoples Bank - Wyaconda | | 01/12/2007 | 86,655.00 | 86,655.00 | 86,655.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS7230000002 | 7230000002 | Putnam County State Bank | | 06/30/2006 | 209,500.00 | 209,500.00 | 209,500.00 | 2.820 | | 2.820 | 120 | 06/29/2007 |
| SYS7230000003 | 7230000003 | Putnam County State Bank | | 09/15/2006 | 239,850.00 | 239,850.00 | 239,850.00 | 2.450 | | 2.450 | 197 | 09/14/2007 |
| SYS7230000004 | 7230000004 | Putnam County State Bank | | 12/15/2006 | 99,284.00 | 99,284.00 | 99,284.00 | 2.360 | | 2.360 | 288 | 12/14/2007 |
| SYS739OJLFJ36F | 739OJLFJ36F | Old Missouri National Bank | | 11/03/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 2.520 | | 2.520 | 246 | 11/02/2007 |
| SYS780015082133 | 780015082133 | Citizen's National Bank | | 03/03/2006 | 525,000.00 | 525,000.00 | 525,000.00 | 2.370 | | 2.370 | 1 | 03/02/2007 |
| SYS7910000004 | 7910000004 | Liberty Bank | | 01/12/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS7910000005 | 7910000005 | Liberty Bank | | 01/12/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS7910000006 | 7910000006 | Liberty Bank | | 01/26/2007 | 145,000.00 | 145,000.00 | 145,000.00 | 2.560 | | 2.560 | 330 | 01/25/2008 |
| SYS791004101044 | 791004101044 | Liberty Bank | | 07/28/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS791004154022 | 791004154022 | Liberty Bank | | 03/17/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.550 | | 2.550 | 15 | 03/16/2007 |
| SYS791015072543 | 791015072543 | Liberty Bank | | 05/05/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.690 | | 2.690 | 64 | 05/04/2007 |
| SYS791015112352 | 791015112352 | Liberty Bank | | 03/10/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.550 | | 2.550 | 8 | 03/09/2007 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|-------------------------------|--------------|--------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|---------|--------------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS791015113254 | 791015113254 | Liberty Bank | | 07/28/2006 | 47,000.00 | 47,000.00 | 47,000.00 | 2.760 | | 2.760 | 148 | 07/27/2007 |
| SYS791plnh29m | 791plnh29m | Liberty Bank | | 01/12/2007 | 173,000.00 | 173,000.00 | 173,000.00 | 2.560 | | 2.560 | 316 | 01/11/2008 |
| SYS8010000001 | 8010000001 | First Missouri Natl Bank | | 10/27/2006 | 57,000.00 | 57,000.00 | 57,000.00 | 2.560 | | 2.560 | 239 | 10/26/2007 |
| SYS801015093336 | 801015093336 | First Missouri Natl Bank | | 05/19/2006 | 45,000.00 | 45,000.00 | 45,000.00 | 2.620 | | 2.620 | 78 | 05/18/2007 |
| SYS801015110220 | 801015110220 | First Missouri Natl Bank | | 04/14/2006 | 55,000.00 | 55,000.00 | 55,000.00 | 2.590 | | 2.590 | 43 | 04/13/2007 |
| SYS80101515837 | 80101515837 | First Missouri Natl Bank | | 09/08/2006 | 45,000.00 | 45,000.00 | 45,000.00 | 2.560 | | 2.560 | 190 | 09/07/2007 |
| SYS834015083521 | 834015083521 | MCM Savings Bank | | 05/19/2006 | 83,700.00 | 83,700.00 | 83,700.00 | 2.620 | | 2.620 | 78 | 05/18/2007 |
| SYS834015114113 | 834015114113 | MCM Savings Bank | | 05/05/2006 | 224,825.00 | 224,825.00 | 224,825.00 | 2.520 | | 2.520 | 64 | 05/04/2007 |
| SYS8340000010 | 8340000010 | F & M BANK AND TRUST | | 02/02/2007 | 310,000.00 | 310,000.00 | 310,000.00 | 2.320 | | 2.320 | 337 | 02/01/2008 |
| SYS834PLMFN02F | 834PLMFN02F | F & M BANK AND TRUST | | 01/19/2007 | 155,750.00 | 155,750.00 | 155,750.00 | 2.370 | | 2.370 | 323 | 01/18/2008 |
| Subtotal and Average | | | 84,890,099.82 | | 85,385,159.00 | 85,385,159.00 | 85,385,159.00 | | | 2.489 | 148 | |
| Linked Deposits - FFCB | | | | | | | | | | | | |
| 31331VUA2 | 060760003 | FFCB Note | | 03/17/2006 | 7,117,000.00 | 7,117,000.00 | 7,117,000.00 | 2.390 | Aaa | 2.390 | 15 | 03/16/2007 |
| 31331VUB0 | 060760004 | FFCB Note | | 03/17/2006 | 1,297,000.00 | 1,297,000.00 | 1,297,000.00 | 2.550 | Aaa | 2.550 | 15 | 03/16/2007 |
| 31331VWE2 | 060970001 | FFCB Note | | 04/07/2006 | 246,000.00 | 246,000.00 | 246,000.00 | 2.490 | Aaa | 2.490 | 36 | 04/06/2007 |
| 31331VWD4 | 060970002 | FFCB Note | | 04/07/2006 | 2,833,000.00 | 2,833,000.00 | 2,833,000.00 | 2.470 | Aaa | 2.470 | 36 | 04/06/2007 |
| 31331VYV2 | 061250001 | FFCB Note | | 05/05/2006 | 8,231,000.00 | 8,231,000.00 | 8,231,000.00 | 2.540 | Aaa | 2.540 | 64 | 05/04/2007 |
| 31331VYW0 | 061250002 | FFCB Note | | 05/05/2006 | 1,180,000.00 | 1,180,000.00 | 1,180,000.00 | 2.690 | Aaa | 2.690 | 64 | 05/04/2007 |
| 31331VE77 | 061600002 | FFCB Note | | 06/09/2006 | 4,752,000.00 | 4,752,000.00 | 4,752,000.00 | 2.490 | Aaa | 2.490 | 99 | 06/08/2007 |
| 31331VE85 | 061600001 | FFCB Note | | 06/09/2006 | 1,724,000.00 | 1,724,000.00 | 1,724,000.00 | 2.620 | Aaa | 2.620 | 99 | 06/08/2007 |
| 31331VN69 | 061880001 | FFCB Note | | 07/07/2006 | 3,447,000.00 | 3,447,000.00 | 3,447,000.00 | 2.790 | Aaa | 2.790 | 127 | 07/06/2007 |
| 31331VN51 | 061880002 | FFCB Note | | 07/07/2006 | 716,000.00 | 716,000.00 | 716,000.00 | 2.860 | Aaa | 2.860 | 127 | 07/06/2007 |
| 31331V4L7 | 062580003 | FFCB Note | | 09/15/2006 | 2,240,000.00 | 2,240,000.00 | 2,240,000.00 | 2.560 | Aaa | 2.560 | 197 | 09/14/2007 |
| 31331V4K9 | 062580004 | FFCB Note | | 09/15/2006 | 4,261,000.00 | 4,261,000.00 | 4,261,000.00 | 2.500 | Aaa | 2.500 | 197 | 09/14/2007 |
| 31331XAH5 | 062790001 | FFCB Note | | 10/06/2006 | 1,258,000.00 | 1,258,000.00 | 1,258,000.00 | 2.540 | Aaa | 2.540 | 218 | 10/05/2007 |
| 31331XAJ1 | 062790002 | FFCB Note | | 10/06/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.460 | Aaa | 2.460 | 218 | 10/05/2007 |
| 31331XAF9 | 062790003 | FFCB Note | | 10/06/2006 | 1,553,000.00 | 1,553,000.00 | 1,553,000.00 | 2.470 | Aaa | 2.470 | 218 | 10/05/2007 |
| 31331XAG7 | 062790004 | FFCB Note | | 10/06/2006 | 3,020,000.00 | 3,020,000.00 | 3,020,000.00 | 2.460 | Aaa | 2.460 | 218 | 10/05/2007 |
| 31331XED0 | 063210002 | FFCB Note | | 11/17/2006 | 234,000.00 | 234,000.00 | 234,000.00 | 2.610 | Aaa | 2.610 | 260 | 11/16/2007 |
| 31331XEC2 | 063210003 | FFCB Note | | 11/17/2006 | 1,622,000.00 | 1,622,000.00 | 1,622,000.00 | 2.560 | Aaa | 2.560 | 260 | 11/16/2007 |
| 31331XEB4 | 063210004 | FFCB Note | | 11/17/2006 | 2,096,000.00 | 2,096,000.00 | 2,096,000.00 | 2.520 | Aaa | 2.520 | 260 | 11/16/2007 |
| 31331XGZ9 | 063410001 | FFCB Note | | 12/08/2006 | 1,817,000.00 | 1,817,000.00 | 1,817,000.00 | 2.480 | Aaa | 2.480 | 281 | 12/07/2007 |
| 31331XHE5 | 063410002 | FFCB Note | | 12/08/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.460 | Aaa | 2.460 | 281 | 12/07/2007 |
| 31331XHF2 | 063410003 | FFCB Note | | 12/08/2006 | 1,852,000.00 | 1,852,000.00 | 1,852,000.00 | 2.560 | Aaa | 2.560 | 281 | 12/07/2007 |
| 31331XHG0 | 063410004 | FFCB Note | | 12/08/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.460 | Aaa | 2.460 | 281 | 12/07/2007 |
| 31331XLM2 | 070120001 | FFCB Note | | 01/12/2007 | 2,063,000.00 | 2,063,000.00 | 2,063,000.00 | 2.530 | Aaa | 2.530 | 316 | 01/11/2008 |
| 31331XLN0 | 070120002 | FFCB Note | | 01/12/2007 | 1,176,000.00 | 1,176,000.00 | 1,176,000.00 | 2.560 | Aaa | 2.560 | 316 | 01/11/2008 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|------------|----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Linked Deposits - FFCB | | | | | | | | | | | | |
| 31331XLL4 | 070120003 | FFCB Note | | 01/12/2007 | 988,000.00 | 988,000.00 | 988,000.00 | 2.630 | Aaa | 2.630 | 316 | 01/11/2008 |
| 31331XPM8 | 070400001 | FFCB Note | | 02/09/2007 | 261,000.00 | 261,000.00 | 261,000.00 | 2.660 | Aaa | 2.660 | 344 | 02/08/2008 |
| 31331XPLO | 070400002 | FFCB Note | | 02/09/2007 | 2,383,000.00 | 2,383,000.00 | 2,383,000.00 | 2.600 | Aaa | 2.600 | 344 | 02/08/2008 |
| 31331XPN6 | 070400003 | FFCB Note | | 02/09/2007 | 772,000.00 | 772,000.00 | 772,000.00 | 2.700 | Aaa | 2.700 | 344 | 02/08/2008 |
| Subtotal and Average | | | 59,476,142.86 | | 59,469,000.00 | 59,469,000.00 | 59,469,000.00 | | | 2.535 | 155 | |
| Time Deposits - Linked (interest) | | | | | | | | | | | | |
| Subtotal and Average | | | 0.01 | | | | | | | | | |
| US Treasury Bills | | | | | | | | | | | | |
| 912795ZE4 | 063070001 | UST-BILL | | 11/03/2006 | 10,000,000.00 | 9,912,500.00 | 9,913,795.00 | 4.926 | | 5.192 | 63 | 05/03/2007 |
| 912795ZR5 | 070220003 | UST-BILL | | 01/22/2007 | 13,000,000.00 | 12,752,187.50 | 12,749,244.44 | 4.960 | | 5.227 | 140 | 07/19/2007 |
| 912795YY1 | 070220022 | UST-BILL | | 01/22/2007 | 10,000,000.00 | 9,968,750.00 | 9,970,973.33 | 4.976 | | 5.157 | 21 | 03/22/2007 |
| 912795YY1 | 070230981 | UST-BILL | | 01/23/2007 | 10,000,000.00 | 9,968,750.00 | 9,970,915.00 | 4.986 | | 5.167 | 21 | 03/22/2007 |
| 912795YY1 | 070240001 | UST-BILL | | 01/24/2007 | 15,000,000.00 | 14,953,125.00 | 14,956,372.50 | 4.986 | | 5.166 | 21 | 03/22/2007 |
| 912795YX3 | 070470001 | UST-BILL | | 02/16/2007 | 25,000,000.00 | 24,953,125.00 | 24,950,052.09 | 5.138 | | 5.302 | 14 | 03/15/2007 |
| 912795YX3 | 070470002 | UST-BILL | | 02/16/2007 | 15,000,000.00 | 14,971,875.00 | 14,970,089.59 | 5.128 | | 5.291 | 14 | 03/15/2007 |
| 912795YY1 | 070520001 | UST-BILL | | 02/21/2007 | 25,000,000.00 | 24,921,875.00 | 24,925,027.08 | 5.141 | | 5.307 | 21 | 03/22/2007 |
| 912795YY1 | 070520002 | UST-BILL | | 02/21/2007 | 25,000,000.00 | 24,921,875.00 | 24,925,027.08 | 5.141 | | 5.307 | 21 | 03/22/2007 |
| 912795YY1 | 070530001 | UST-BILL | | 02/22/2007 | 25,000,000.00 | 24,921,875.00 | 24,924,494.79 | 5.178 | | 5.344 | 21 | 03/22/2007 |
| 912795YX3 | 070570004 | UST-BILL | | 02/26/2007 | 15,000,000.00 | 14,971,875.00 | 14,969,894.17 | 5.161 | | 5.246 | 14 | 03/15/2007 |
| Subtotal and Average | | | 98,039,551.59 | | 188,000,000.00 | 187,217,812.50 | 187,225,885.07 | | | 5.267 | 29 | |
| Agency MBS | | | | | | | | | | | | |
| 31282U3X3 | 053560002 | FHLMC Note | | 12/22/2005 | 2,597,231.91 | 2,562,766.64 | 2,558,273.43 | 4.000 | Aaa | 4.976 | 427 | 05/01/2008 |
| 31282U4Q7 | 053560003 | FHLMC Note | | 12/22/2005 | 1,341,647.15 | 1,322,716.51 | 1,320,683.91 | 4.000 | Aaa | 4.893 | 519 | 08/01/2008 |
| 31282R3P7 | 053560004 | FHLMC Note | | 12/22/2005 | 4,096,117.99 | 4,007,232.23 | 3,989,874.93 | 4.000 | Aaa | 5.052 | 1,096 | 03/01/2010 |
| 31282R3W2 | 060240001 | FHLMC Note | | 01/24/2006 | 2,491,296.31 | 2,436,612.36 | 2,430,570.96 | 4.000 | Aaa | 5.886 | 1,127 | 04/01/2010 |
| 31282R3P7 | 060310001 | FHLMC Note | | 01/31/2006 | 1,445,688.70 | 1,414,317.26 | 1,409,772.37 | 4.000 | Aaa | 4.996 | 1,096 | 03/01/2010 |
| 31282U7G6 | 060530002 | FHLMC Note | | 02/22/2006 | 1,931,412.12 | 1,890,350.30 | 1,896,405.28 | 4.000 | Aaa | 6.018 | 703 | 02/01/2009 |
| 31282R4N1 | 060580001 | FHLMC Note | | 02/27/2006 | 5,343,807.82 | 5,245,321.44 | 5,253,631.06 | 4.500 | Aaa | 5.634 | 1,218 | 07/01/2010 |
| 31282U3X3 | 060900002 | FHLMC Note | | 03/31/2006 | 6,895,295.10 | 6,803,794.53 | 6,755,234.40 | 4.000 | Aaa | 5.360 | 427 | 05/01/2008 |
| 31282U2B2 | 061290001 | FHLMC Note | | 05/09/2006 | 2,199,349.50 | 2,183,316.24 | 2,173,575.88 | 4.500 | Aaa | 6.567 | 275 | 12/01/2007 |
| 31282R2P8 | 061430001 | FHLMC Note | | 05/23/2006 | 2,738,588.70 | 2,694,278.33 | 2,679,109.98 | 4.500 | Aaa | 6.491 | 976 | 11/01/2009 |
| 31282R5D2 | 061440003 | FHLMC Note | | 05/24/2006 | 4,353,904.98 | 4,238,744.19 | 4,183,830.57 | 4.000 | Aaa | 6.753 | 1,280 | 09/01/2010 |
| 31282R3P7 | 061780001 | FHLMC Note | | 06/27/2006 | 5,276,763.78 | 5,162,258.01 | 5,054,150.26 | 4.000 | Aaa | 5.742 | 1,096 | 03/01/2010 |
| 31282RYR9 | 062350002 | FHLMC Note | | 08/23/2006 | 2,268,141.08 | 2,283,451.03 | 2,268,141.08 | 5.500 | Aaa | 5.426 | 703 | 02/01/2009 |
| 31282R3N2 | 062350003 | FHLMC Note | | 08/23/2006 | 10,895,775.25 | 10,607,581.99 | 10,541,662.55 | 4.000 | Aaa | 5.435 | 1,068 | 02/01/2010 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------|--------------|------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Agency MBS | | | | | | | | | | | | |
| 31282RYR9 | 062350004 | FHLMC Note | | 08/23/2006 | 902,552.43 | 908,644.66 | 902,552.43 | 5.500 | Aaa | 5.426 | 703 | 02/01/2009 |
| 31371LQ51 | 062640001 | FHLMC Note | | 09/21/2006 | 6,993,555.90 | 6,775,356.96 | 6,722,555.61 | 4.000 | Aaa | 5.319 | 1,553 | 06/01/2011 |
| 31282U3X3 | 062710001 | FHLMC Note | | 09/28/2006 | 3,157,186.40 | 3,115,290.54 | 3,110,815.23 | 4.000 | Aaa | 5.110 | 427 | 05/01/2008 |
| 31282U4V6 | 062710002 | FHLMC Note | | 09/28/2006 | 1,950,126.56 | 1,940,707.45 | 1,943,118.29 | 5.000 | Aaa | 5.195 | 458 | 06/01/2008 |
| 31282VCD5 | 062720002 | FHLMC Note | | 09/29/2006 | 5,632,172.01 | 5,614,374.35 | 5,612,811.42 | 5.000 | Aaa | 5.129 | 1,037 | 01/01/2010 |
| 31282R3P7 | 062720009 | FHLMC Note | | 09/29/2006 | 4,915,341.55 | 4,808,678.64 | 4,788,617.90 | 4.000 | Aaa | 5.272 | 1,096 | 03/01/2010 |
| 31282UZ83 | 062900001 | FHLMC Note | | 10/17/2006 | 4,033,940.83 | 4,006,106.64 | 4,001,165.06 | 4.500 | Aaa | 5.315 | 245 | 11/01/2007 |
| 31282R3V4 | 062960001 | FHLMC Note | | 10/23/2006 | 3,599,030.23 | 3,546,952.26 | 3,548,418.87 | 4.500 | Aaa | 5.149 | 1,127 | 04/01/2010 |
| 31282U2Z9 | 062960002 | FHLMC Note | | 10/23/2006 | 2,374,808.75 | 2,350,419.46 | 2,354,771.30 | 4.500 | Aaa | 5.271 | 337 | 02/01/2008 |
| 31282SA51 | 062960003 | FHLMC Note | | 10/23/2006 | 11,846,395.88 | 11,797,114.87 | 11,746,441.91 | 5.000 | Aaa | 5.307 | 1,614 | 08/01/2011 |
| 31282R4A9 | 062990001 | FHLMC Note | | 10/26/2006 | 9,634,474.98 | 9,338,792.94 | 9,306,300.68 | 4.000 | Aaa | 5.390 | 1,157 | 05/01/2010 |
| 31371LB65 | 063250001 | FHLMC Note | | 11/21/2006 | 9,615,036.69 | 9,336,104.48 | 9,326,585.59 | 4.000 | Aaa | 5.256 | 1,249 | 08/01/2010 |
| 31282R4M3 | 063340001 | FHLMC Note | | 11/30/2006 | 3,740,188.88 | 3,656,296.44 | 3,643,762.14 | 4.000 | Aaa | 5.059 | 1,218 | 07/01/2010 |
| 31282VAC9 | 063460001 | FHLMC Note | | 12/13/2006 | 5,382,476.30 | 5,279,455.70 | 5,280,713.86 | 4.000 | Aaa | 5.067 | 731 | 03/01/2009 |
| 31282R4J0 | 063550001 | FHLMC Note | | 12/21/2006 | 3,576,720.60 | 3,496,494.76 | 3,487,861.44 | 4.000 | Aaa | 5.015 | 1,188 | 06/01/2010 |
| 31282U5A1 | 063550003 | FHLMC Note | | 12/21/2006 | 3,762,069.36 | 3,656,919.52 | 3,672,720.21 | 3.500 | Aaa | 5.179 | 550 | 09/01/2008 |
| 31282U7G6 | 063600099 | FHLMC Note | | 12/26/2006 | 5,214,812.72 | 5,103,945.80 | 5,117,849.79 | 4.000 | Aaa | 5.165 | 703 | 02/01/2009 |
| 31282SAW2 | 063610927 | FHLMC Note | | 12/27/2006 | 6,457,585.86 | 6,298,212.64 | 6,252,759.31 | 4.000 | Aaa | 5.142 | 1,553 | 06/01/2011 |
| 31282R3H5 | 070230001 | FHLMC Note | | 01/23/2007 | 15,174,873.00 | 14,895,200.09 | 14,928,281.32 | 4.500 | Aaa | 5.309 | 1,068 | 02/01/2010 |
| 31371KZ95 | 053630001 | FNMA Note | | 12/29/2005 | 3,935,906.12 | 3,821,725.48 | 3,838,738.44 | 4.000 | Aaa | 5.073 | 1,068 | 02/01/2010 |
| 31371LCV9 | 060530001 | FNMA Note | | 02/22/2006 | 2,796,807.75 | 2,687,088.98 | 2,663,959.38 | 3.500 | Aaa | 6.935 | 1,249 | 08/01/2010 |
| 31371LBD0 | 060550001 | FNMA Note | | 02/24/2006 | 5,270,611.94 | 5,117,711.49 | 5,099,317.05 | 4.000 | Aaa | 5.935 | 1,218 | 07/01/2010 |
| 31371LDE6 | 060810001 | FNMA Note | | 03/22/2006 | 1,447,750.32 | 1,405,751.08 | 1,399,341.17 | 4.000 | Aaa | 5.319 | 1,280 | 09/01/2010 |
| 31371LDE6 | 060810002 | FNMA Note | | 03/22/2006 | 7,026,581.32 | 6,822,740.20 | 6,791,630.01 | 4.000 | Aaa | 5.319 | 1,280 | 09/01/2010 |
| 31371LE47 | 060880001 | FNMA Note | | 03/29/2006 | 4,743,309.66 | 4,603,524.32 | 4,575,811.54 | 4.000 | Aaa | 6.585 | 1,310 | 10/01/2010 |
| 31371LE47 | 061430002 | FNMA Note | | 05/23/2006 | 4,708,369.90 | 4,569,614.24 | 4,517,092.37 | 4.000 | Aaa | 6.908 | 1,310 | 10/01/2010 |
| 31371K5D9 | 061730001 | FNMA Note | | 06/22/2006 | 3,059,156.63 | 2,970,410.50 | 2,946,350.22 | 4.000 | Aaa | 5.742 | 1,127 | 04/01/2010 |
| 31371LEB1 | 062350001 | FNMA Note | | 08/23/2006 | 5,519,483.98 | 5,302,954.62 | 5,243,509.78 | 3.500 | Aaa | 5.418 | 1,280 | 09/01/2010 |
| 31371K5D9 | 062720003 | FNMA Note | | 09/29/2006 | 3,748,874.77 | 3,640,119.91 | 3,648,709.53 | 4.000 | Aaa | 5.157 | 1,127 | 04/01/2010 |
| 31371KLH2 | 062720004 | FNMA Note | | 09/29/2006 | 3,269,907.27 | 3,283,771.68 | 3,275,016.50 | 5.500 | Aaa | 5.225 | 731 | 03/01/2009 |
| 31371K2K6 | 063550002 | FNMA Note | | 12/21/2006 | 9,426,771.97 | 9,238,990.67 | 9,305,991.46 | 4.500 | Aaa | 5.000 | 1,096 | 03/01/2010 |
| 31371LPH6 | 063610926 | FNMA Note | | 12/27/2006 | 3,273,149.05 | 3,171,026.80 | 3,159,100.26 | 4.000 | Aaa | 5.233 | 1,522 | 05/01/2011 |
| Subtotal and Average | | | 216,545,154.22 | | 220,065,050.00 | 215,413,239.23 | 214,727,586.73 | | | 5.438 | 1,075 | |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
February 28, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity |
|-------------------|--------------|--------|------------------|---------------|------------------|------------------|------------------|-------------|---------|---------|------------------|
| Total and Average | | | 3,842,459,885.57 | | 3,508,377,509.00 | 3,485,958,500.61 | 3,486,996,452.82 | | | 5.023 | 237 |