



**MO State Treasurer FY07  
Portfolio Management  
Portfolio Summary  
July 31, 2006**

<b>Investments</b>	<b>Par Value</b>	<b>Market Value</b>	<b>Book Value</b>	<b>% of Portfolio</b>	<b>Term</b>	<b>Days to Maturity</b>	<b>YTM 360 Equiv.</b>	<b>YTM 365 Equiv.</b>
Treasury Securities - Coupon	95,000,000.00	92,960,937.50	95,345,549.20	3.32	1,189	458	2.483	2.518
Federal Agency Discount Notes	185,337,000.00	180,642,722.91	180,704,393.19	6.28	248	175	5.273	5.346
Federal Agency Issues - Coupon	849,404,000.00	840,597,091.93	846,892,751.61	29.45	670	250	4.014	4.070
Amortizing Commercial Paper Disc.	697,836,000.00	694,463,864.72	694,607,633.59	24.16	63	32	5.304	5.377
Federal Agency Issues - Callable	171,790,000.00	170,204,581.82	171,004,958.92	5.95	877	616	4.756	4.822
Overnight Repos	200,890,000.00	200,890,000.00	200,890,000.00	6.99	1	0	5.280	5.353
Time Deposits - General	486,186,300.00	486,186,300.00	486,186,300.00	16.91	182	104	4.923	4.992
Linked Deposits	72,353,880.00	72,353,880.00	72,353,880.00	2.52	364	240	2.379	2.412
Linked Deposits - FFCD	47,450,000.00	47,450,000.00	47,450,000.00	1.65	364	224	2.362	2.395
Agency MBS	82,377,225.27	79,038,021.45	79,973,504.42	2.78	1,378	1,246	5.746	5.826
	<b>2,888,624,405.27</b>	<b>2,864,787,400.33</b>	<b>2,875,408,970.93</b>	<b>100.00%</b>	<b>404</b>	<b>206</b>	<b>4.620</b>	<b>4.684</b>
<b>Investments</b>								
<b>Cash and Accrued Interest</b>								
Accrued Interest at Purchase		1,666,702.64	1,666,702.64					
Subtotal		1,666,702.64	1,666,702.64					
<b>Total Cash and Investments</b>	<b>2,888,624,405.27</b>	<b>2,866,454,102.97</b>	<b>2,877,075,673.57</b>		<b>404</b>	<b>206</b>	<b>4.620</b>	<b>4.684</b>
<b>Total Earnings</b>								
	<b>July 31</b>	<b>Month Ending</b>	<b>Fiscal Year To Date</b>					
Current Year		12,320,814.74	12,320,814.74					
<b>Average Daily Balance</b>		<b>3,123,884,344.27</b>	<b>3,123,884,344.27</b>					
<b>Effective Rate of Return</b>		<b>4.64%</b>	<b>4.64%</b>					

Mark Mathers, Director of Investments



**MO State Treasurer FY07  
Summary by Type  
July 31, 2006  
Grouped by Fund**

Security Type	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
<b>Fund: General Fund : Short Term</b>						
Overnight Repos	1	102,000,000.00	102,000,000.00	3.55	5.353	0
Amortizing Commercial Paper Disc.	23	541,598,000.00	538,963,943.70	18.74	5.392	33
Federal Agency Issues - Coupon	20	228,832,000.00	226,186,325.47	7.87	5.435	245
Federal Agency Discount Notes	14	175,337,000.00	170,771,653.19	5.94	5.395	182
<b>Subtotal</b>	<b>58</b>	<b>1,047,767,000.00</b>	<b>1,037,921,922.36</b>	<b>36.10</b>	<b>5.398</b>	<b>100</b>
<b>Fund: General Funds : Reserve</b>						
Federal Agency Issues - Callable	18	149,310,000.00	148,588,069.73	5.17	4.811	636
Federal Agency Issues - Coupon	33	381,282,000.00	381,395,510.22	13.26	3.631	271
Agency MBS	15	68,681,907.06	66,606,318.99	2.32	5.810	1,298
Treasury Securities - Coupon	1	25,000,000.00	25,081,134.45	0.87	2.959	776
<b>Subtotal</b>	<b>67</b>	<b>624,273,907.06</b>	<b>621,671,033.39</b>	<b>21.62</b>	<b>4.119</b>	<b>488</b>
<b>Fund: Bond Pool : Investments</b>						
Overnight Repos	1	75,303,000.00	75,303,000.00	2.62	5.353	0
Amortizing Commercial Paper Disc.	3	62,333,000.00	62,123,706.17	2.16	5.309	23
Federal Agency Issues - Coupon	9	103,385,000.00	103,356,940.08	3.59	3.590	56
Federal Agency Issues - Callable	3	22,480,000.00	22,416,889.19	0.78	4.892	484
Agency MBS	1	4,776,283.43	4,589,709.86	0.16	6.753	1,492
Federal Agency Discount Notes	1	10,000,000.00	9,932,740.00	0.35	4.506	57
Treasury Securities - Coupon	1	20,000,000.00	20,083,220.44	0.70	2.008	106
<b>Subtotal</b>	<b>19</b>	<b>298,277,283.43</b>	<b>297,806,205.74</b>	<b>10.36</b>	<b>4.465</b>	<b>93</b>
<b>Fund: Bond Pool - Debt Service</b>						
Federal Agency Issues - Coupon	2	20,000,000.00	19,821,634.71	0.69	4.963	128
Amortizing Commercial Paper Disc.	2	47,200,000.00	46,889,625.55	1.63	5.284	46
<b>Subtotal</b>	<b>4</b>	<b>67,200,000.00</b>	<b>66,711,260.26</b>	<b>2.32</b>	<b>5.189</b>	<b>71</b>
<b>Fund: Trust Pool : Investments</b>						
Amortizing Commercial Paper Disc.	1	2,865,000.00	2,862,488.35	0.10	5.339	6

**MO State Treasurer FY07  
Summary by Type  
July 31, 2006  
Grouped by Fund**

Security Type	Number of Investments	Par Value	Book Value	% of Portfolio	Average YTM 365	Average Days to Maturity
<b>Subtotal</b>	<b>1</b>	<b>2,865,000.00</b>	<b>2,862,488.35</b>	<b>0.10</b>	<b>5.339</b>	<b>6</b>
<b>Fund: General Time Deposits</b>						
Time Deposits - General	242	486,186,300.00	486,186,300.00	16.91	4.992	104
<b>Subtotal</b>	<b>242</b>	<b>486,186,300.00</b>	<b>486,186,300.00</b>	<b>16.91</b>	<b>4.992</b>	<b>104</b>
<b>Fund: Linked: Agriculture</b>						
Linked Deposits	247	53,473,028.00	53,473,028.00	1.86	2.421	246
<b>Subtotal</b>	<b>247</b>	<b>53,473,028.00</b>	<b>53,473,028.00</b>	<b>1.86</b>	<b>2.421</b>	<b>246</b>
<b>Fund: Linked: Small Business</b>						
Linked Deposits	139	18,305,852.00	18,305,852.00	0.64	2.389	227
<b>Subtotal</b>	<b>139</b>	<b>18,305,852.00</b>	<b>18,305,852.00</b>	<b>0.64</b>	<b>2.389</b>	<b>227</b>
<b>Fund: Linked: Job Creation</b>						
Linked Deposits	2	575,000.00	575,000.00	0.02	2.404	152
<b>Subtotal</b>	<b>2</b>	<b>575,000.00</b>	<b>575,000.00</b>	<b>0.02</b>	<b>2.404</b>	<b>152</b>
<b>Fund: Agribank</b>						
Linked Deposits - FFCB	24	47,450,000.00	47,450,000.00	1.65	2.395	224
<b>Subtotal</b>	<b>24</b>	<b>47,450,000.00</b>	<b>47,450,000.00</b>	<b>1.65</b>	<b>2.395</b>	<b>224</b>
<b>Fund: MODOT Funds-Investments</b>						
Overnight Repos	1	23,587,000.00	23,587,000.00	0.82	5.353	0
Amortizing Commercial Paper Disc.	2	43,840,000.00	43,767,869.82	1.52	5.398	11
Federal Agency Issues - Coupon	6	115,905,000.00	116,132,341.13	4.04	3.128	385
Agency MBS	4	8,919,034.78	8,777,475.57	0.31	5.458	728
Treasury Securities - Coupon	2	50,000,000.00	50,181,194.31	1.75	2.501	441
<b>Subtotal</b>	<b>15</b>	<b>242,251,034.78</b>	<b>242,445,880.83</b>	<b>8.44</b>	<b>3.709</b>	<b>304</b>
<b>Total and Average</b>	<b>818</b>	<b>2,888,624,405.27</b>	<b>2,875,408,970.93</b>	<b>100.00</b>	<b>4.684</b>	<b>206</b>

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Treasury Securities - Coupon</b>												
9128277F3	031970001	US Treasury Note		07/16/2003	20,000,000.00	19,906,250.00	20,083,220.44	3.500	Aaa	2.008	106	11/15/2006
912828BK5	032730002	US Treasury Note		09/30/2003	25,000,000.00	24,085,937.50	25,081,134.45	3.125	Aaa	2.959	776	09/15/2008
912828BK5	032730003m	US Treasury Note		06/01/2005	25,000,000.00	24,085,937.50	25,076,952.26	3.125	Aaa	2.971	776	09/15/2008
9128277F3	032750001m	US Treasury Note		06/01/2005	25,000,000.00	24,882,812.50	25,104,242.05	3.500	Aaa	2.031	106	11/15/2006
<b>Subtotal and Average</b>			<b>95,375,132.72</b>		<b>95,000,000.00</b>	<b>92,960,937.50</b>	<b>95,345,549.20</b>			<b>2.518</b>	<b>458</b>	
<b>Federal Agency Discount Notes</b>												
313397H46	052940001	FHLMC Discount Note		10/21/2005	10,000,000.00	9,916,999.82	9,932,740.00	4.248	Aaa	4.506	57	09/27/2006
313396BW2	061420003	FHLMC Discount Note		05/22/2006	10,000,000.00	9,716,999.82	9,725,841.66	5.010	Aaa	5.333	197	02/14/2007
313397K83	061450003	FHLMC Discount Note		05/25/2006	20,000,000.00	19,776,000.98	19,784,827.78	5.030	Aaa	5.205	77	10/17/2006
313397K83	061460002	FHLMC Discount Note		05/26/2006	15,000,000.00	14,832,000.74	14,838,300.00	5.040	Aaa	5.215	77	10/17/2006
313396BM4	061460003	FHLMC Discount Note		05/26/2006	20,000,000.00	19,457,998.66	19,475,688.89	5.020	Aaa	5.342	188	02/05/2007
313397Q38	061460004	FHLMC Discount Note		05/26/2006	10,000,000.00	9,838,000.49	9,842,422.22	5.065	Aaa	5.268	112	11/21/2006
313396CV3	061630003	FHLMC Discount Note		06/12/2006	10,000,000.00	9,683,000.18	9,686,377.78	5.132	Aaa	5.457	220	03/09/2007
313396CS0	061640001	FHLMC Discount Note		06/13/2006	15,000,000.00	14,532,000.74	14,536,072.09	5.131	Aaa	5.455	217	03/06/2007
313396BN2	061640002	FHLMC Discount Note		06/13/2006	5,000,000.00	4,863,999.94	4,865,337.50	5.130	Aaa	5.445	189	02/06/2007
313396HJ5	061860001	FHLMC Discount Note		07/05/2006	10,000,000.00	9,530,999.76	9,516,095.83	5.295	Aaa	5.670	329	06/26/2007
313396GE7	061860002	FHLMC Discount Note		07/05/2006	7,500,000.00	7,177,499.77	7,168,272.92	5.290	Aaa	5.656	301	05/29/2007
313588CF0	061160050	FNMA Discount Note		04/26/2006	9,837,000.00	9,545,824.14	9,556,115.40	4.990	Aaa	5.312	206	02/23/2007
313588DS1	061160053	FNMA Discount Note		04/26/2006	10,000,000.00	9,652,999.88	9,665,277.78	5.000	Aaa	5.335	241	03/30/2007
313589R54	061460001	FNMA Discount Note		05/26/2006	8,000,000.00	7,858,399.66	7,863,495.56	5.035	Aaa	5.356	122	12/01/2006
313588CF0	061710001	FNMA Discount Note		06/20/2006	25,000,000.00	24,259,998.33	24,247,527.78	5.260	Aaa	5.590	206	02/23/2007
<b>Subtotal and Average</b>			<b>178,170,509.50</b>		<b>185,337,000.00</b>	<b>180,642,722.91</b>	<b>180,704,393.19</b>			<b>5.346</b>	<b>175</b>	
<b>Federal Agency Issues - Coupon</b>												
31331T5Q0	062010002	FFCB Note		07/20/2006	16,250,000.00	15,950,390.63	15,926,674.20	3.250	Aaa	5.608	318	06/15/2007
3133X0LJ6	032760002m	FHLB Note		06/01/2005	25,000,000.00	24,281,250.00	25,185,280.54	3.750	Aaa	3.362	745	08/15/2008
3133X2B46	033320001	FHLB Note		11/28/2003	25,000,000.00	24,796,875.00	24,998,854.73	2.750	Aaa	2.766	106	11/15/2006
3133X2B46	040220002	FHLB Note		01/22/2004	25,000,000.00	24,796,875.00	25,024,511.35	2.750	Aaa	2.398	106	11/15/2006
3133X06K0	040960010m	FHLB Note		06/01/2005	10,000,000.00	9,987,500.00	10,000,204.24	2.375	Aaa	2.320	14	08/15/2006
3133X2B46	041050001	FHLB Note		04/14/2004	15,000,000.00	14,878,125.00	15,007,858.65	2.750	Aaa	2.563	106	11/15/2006
3133MQSS4	041540002	FHLB Note		06/03/2004	10,000,000.00	9,990,625.00	10,001,633.33	3.500	Aaa	3.061	14	08/15/2006
3133X6YH3	042370001	FHLB Note		08/24/2004	8,000,000.00	7,870,000.00	8,015,721.37	3.360	Aaa	3.105	296	05/24/2007
3133X2B46	043130001	FHLB Note		11/08/2004	10,000,000.00	9,918,750.00	9,992,403.85	2.750	Aaa	3.023	106	11/15/2006
3133X5QT8	043140002	FHLB Note		11/09/2004	10,000,000.00	9,828,125.00	9,985,271.40	3.000	Aaa	3.214	262	04/20/2007
3133MGVA1	043210092	FHLB Note		11/16/2004	9,465,000.00	9,465,000.00	9,472,893.72	5.250	Aaa	3.029	14	08/15/2006
3133XB7G4	050830001	FHLB Note		03/24/2005	20,000,000.00	19,868,750.00	19,980,197.13	3.800	Aaa	4.067	143	12/22/2006
3133XB7G4	050900001	FHLB Note		03/31/2005	15,000,000.00	14,901,562.50	14,985,389.13	3.800	Aaa	4.062	143	12/22/2006

Portfolio FY07

AP

PM (PRF\_PM2) SymRept 6.42

Report Ver. 5.00

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3133XBFD2	051190001m	FHLB Note		06/01/2005	25,000,000.00	24,679,687.50	25,049,655.79	4.500	Aaa	4.372	619	04/11/2008
3133XBF34	051470005	FHLB Note		05/27/2005	10,000,000.00	9,909,375.00	10,000,000.00	4.125	Aaa	4.054	254	04/12/2007
3133XAPD3	051470006	FHLB Note		05/27/2005	10,000,000.00	9,903,125.00	9,984,280.29	3.625	Aaa	3.925	199	02/16/2007
3133M9FD9	051510001	FHLB Note		05/31/2005	15,080,000.00	15,084,712.50	15,094,724.89	6.375	Aaa	3.777	14	08/15/2006
3133MXVU0	051710003	FHLB Note		06/20/2005	10,000,000.00	9,828,125.00	9,928,188.01	2.800	Aaa	3.919	244	04/02/2007
3133XBFV9	051790001	FHLB Note		06/28/2005	4,625,000.00	4,570,078.13	4,625,000.00	4.250	Aaa	4.149	402	09/07/2007
3133XBSU0	052090001	FHLB Note		07/28/2005	5,000,000.00	4,935,937.50	4,986,780.67	3.875	Aaa	4.195	311	06/08/2007
3133XBSU0	052090002	FHLB Note		07/28/2005	5,000,000.00	4,935,937.50	4,986,780.67	3.875	Aaa	4.195	311	06/08/2007
3133XBVC6	052200010	FHLB Note		08/08/2005	10,000,000.00	9,940,625.00	9,983,612.29	3.750	Aaa	4.260	121	11/30/2006
3133XBQ73	052710003	FHLB Note		09/28/2005	6,000,000.00	5,979,375.00	6,000,000.00	5.000	Aaa	4.740	289	05/17/2007
3133X85Z1	052760002	FHLB Note		10/03/2005	6,695,000.00	6,688,723.44	6,691,307.88	2.875	Aaa	4.332	14	08/15/2006
3133X06K0	052760003	FHLB Note		10/03/2005	6,300,000.00	6,292,125.00	6,295,338.40	2.375	Aaa	4.331	14	08/15/2006
3133X85Z1	052760004	FHLB Note		10/03/2005	5,390,000.00	5,384,946.88	5,387,027.55	2.875	Aaa	4.332	14	08/15/2006
3133MQSS4	053000001	FHLB Note		10/27/2005	10,000,000.00	9,990,625.00	9,996,193.75	3.500	Aaa	4.501	14	08/15/2006
3133XAUZ8	061140001	FHLB Note		04/24/2006	5,000,000.00	4,950,000.00	4,957,214.06	3.750	Aaa	5.222	218	03/07/2007
3133X7C51	061720006	FHLB Note		06/21/2006	12,860,000.00	12,667,100.00	12,661,426.36	3.500	Aaa	5.529	287	05/15/2007
3133MNPQ8	061720007	FHLB Note		06/21/2006	10,700,000.00	10,653,187.50	10,646,352.05	4.875	Aaa	5.529	287	05/15/2007
3133DXH9	061880003	FHLB Note		07/07/2006	19,875,000.00	19,750,781.25	19,724,235.02	4.625	Aaa	5.605	290	05/18/2007
3133XBXU4	061880004	FHLB Note		07/07/2006	8,000,000.00	7,900,000.00	7,891,840.00	4.000	Aaa	5.620	316	06/13/2007
3128X1AM9	031250001	FHLMC Note		05/05/2003	11,000,000.00	10,674,553.68	11,000,000.00	3.500	Aaa	3.408	643	05/05/2008
3128X1KH9	031690003m	FHLMC Note		06/01/2005	10,905,000.00	10,772,286.67	10,905,000.00	2.250	Aaa	2.250	139	12/18/2006
3134A4UB8	032270001	FHLMC Note		08/15/2003	20,000,000.00	19,975,000.00	19,998,758.15	2.750	Aaa	2.918	14	08/15/2006
3128X2L60	040860010m	FHLMC Note		06/01/2005	20,000,000.00	19,656,250.00	20,000,000.00	2.700	Aaa	2.699	227	03/16/2007
3128X2WN1	041170004	FHLMC Note		04/26/2004	20,000,000.00	19,712,500.00	19,967,942.18	2.850	Aaa	3.150	206	02/23/2007
3128X3TM5	042370002	FHLMC Note		08/24/2004	10,000,000.00	9,796,875.00	9,994,937.35	3.375	Aaa	3.426	387	08/23/2007
3134A1SP6	042820003	FHLMC Note		10/08/2004	11,000,000.00	11,120,312.50	11,285,408.66	7.100	Aaa	3.168	252	04/10/2007
3128X36P3	051110001	FHLMC Note		04/21/2005	15,000,000.00	14,871,389.01	15,000,000.00	4.750	Aaa	4.484	601	03/24/2008
3128X36P3	051460001	FHLMC Note		05/26/2005	21,112,000.00	20,930,984.32	21,112,000.00	4.750	Aaa	4.480	601	03/24/2008
3128X4DF5	051800003	FHLMC Note		06/29/2005	10,000,000.00	9,847,860.72	10,000,000.00	4.200	Aaa	4.189	514	12/28/2007
3128X4BF7	052070005	FHLMC Note		07/26/2005	15,000,000.00	14,738,294.22	15,000,000.00	4.370	Aaa	4.473	661	05/23/2008
3128X4GY1	052710004	FHLMC Note		09/28/2005	10,000,000.00	9,896,069.34	9,994,131.94	4.500	Aaa	4.549	471	11/15/2007
3128X4AB7	052930010	FHLMC Note		10/20/2005	10,000,000.00	9,950,210.57	9,980,901.82	3.750	Aaa	4.436	106	11/15/2006
3128X3WQ2	053360001	FHLMC Note		12/02/2005	10,000,000.00	9,957,899.48	9,974,495.62	3.000	Aaa	4.627	59	09/29/2006
3128X2WN1	061110001	FHLMC Note		04/21/2006	5,400,000.00	5,322,375.00	5,329,423.07	2.850	Aaa	5.257	206	02/23/2007
3134A4UN2	061250010	FHLMC Note		05/05/2006	10,000,000.00	9,837,500.00	9,847,139.09	2.375	Aaa	5.303	198	02/15/2007
3128X4HQ7	061250100	FHLMC Note		05/05/2006	10,000,000.00	9,930,239.87	9,941,079.18	4.250	Aaa	5.303	211	02/28/2007
3128X3XD0	061370002	FHLMC Note		05/17/2006	8,245,000.00	8,124,227.40	8,135,016.33	3.100	Aaa	5.266	231	03/20/2007
3134A4UN2	061380002	FHLMC Note		05/18/2006	10,000,000.00	9,837,500.00	9,846,761.80	2.375	Aaa	5.307	198	02/15/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Coupon</b>												
3134A4UN2	061430005	FHLMC Note		05/23/2006	10,000,000.00	9,837,500.00	9,845,392.37	2.375	Aaa	5.333	198	02/15/2007
3134A4NW0	061430006	FHLMC Note		05/23/2006	20,000,000.00	19,925,000.00	19,948,449.32	4.875	Aaa	5.294	226	03/15/2007
3128X4ED9	061910001	FHLMC Note		07/10/2006	10,000,000.00	9,895,649.72	9,889,554.29	3.750	Aaa	5.574	226	03/15/2007
3134A4NW0	062010001	FHLMC Note		07/20/2006	10,000,000.00	9,962,500.00	9,955,485.96	4.875	Aaa	5.602	226	03/15/2007
3134A4UR3	062010003	FHLMC Note		07/20/2006	16,714,000.00	16,384,943.13	16,364,830.38	2.875	Aaa	5.616	287	05/15/2007
3128X4ED9	062010004	FHLMC Note		07/20/2006	10,000,000.00	9,895,649.72	9,887,809.36	3.750	Aaa	5.603	226	03/15/2007
31359MTX1	040220001m	FNMA Note		06/01/2005	25,000,000.00	24,671,875.00	24,992,200.56	2.625	Aaa	2.693	171	01/19/2007
31359MWK5	042720001	FNMA Note		09/28/2004	10,000,000.00	9,956,250.00	9,997,545.83	2.810	Aaa	3.023	58	09/28/2006
3136F52P5	042990001	FNMA Note		10/25/2004	10,000,000.00	9,893,750.00	10,000,000.00	3.260	Aaa	3.161	178	01/26/2007
3136F52A8	043030006	FNMA Note		10/29/2004	15,000,000.00	14,873,437.50	15,000,000.00	3.625	Aaa	3.313	171	01/19/2007
3136F6HR3	043140001	FNMA Note		11/09/2004	10,000,000.00	9,931,250.00	10,000,000.00	3.000	Aaa	3.000	100	11/09/2006
31359MVU4	043210008	FNMA Note		11/17/2004	5,000,000.00	4,925,000.00	5,000,000.00	3.750	Aaa	3.724	339	07/06/2007
3136F6QC6	043500001	FNMA Note		12/15/2004	10,000,000.00	9,875,000.00	9,997,566.42	3.420	Aaa	3.459	226	03/15/2007
31359MB36	051400001	FNMA Note		05/20/2005	10,000,000.00	9,868,750.00	10,000,000.00	4.250	Aaa	4.199	458	11/02/2007
31359MYP2	052160020	FNMA Note		08/04/2005	10,000,000.00	9,990,625.00	9,999,288.89	4.000	Aaa	4.127	21	08/22/2006
31359MWD1	061240002	FNMA Note		05/04/2006	21,400,000.00	21,099,062.50	21,124,075.72	3.000	Aaa	5.272	213	03/02/2007
31359MWD1	061240003	FNMA Note		05/04/2006	6,860,000.00	6,763,531.25	6,772,132.38	3.000	Aaa	5.256	213	03/02/2007
31359MTX1	061370001	FNMA Note		05/17/2006	7,528,000.00	7,429,195.00	7,437,902.91	2.625	Aaa	5.263	171	01/19/2007
31359MXW8	061380001	FNMA Note		05/18/2006	10,000,000.00	9,887,500.00	9,900,670.71	3.625	Aaa	5.271	226	03/15/2007
<b>Subtotal and Average</b>			<b>818,515,219.05</b>		<b>849,404,000.00</b>	<b>840,597,091.93</b>	<b>846,892,751.61</b>			<b>4.070</b>	<b>250</b>	
<b>Amortizing Commercial Paper Disc.</b>												
07389BJL6	061250003	Bear Stearns Co		05/05/2006	25,000,000.00	24,811,575.00	24,824,305.55	5.060	P-1	5.232	50	09/20/2006
07389BLF6	061430003	Bear Stearns Co		05/23/2006	25,000,000.00	24,604,700.00	24,623,847.22	5.110	P-1	5.314	106	11/15/2006
07389BKG5	061450002	Bear Stearns Co		05/25/2006	20,000,000.00	19,772,420.00	19,784,244.44	5.110	P-1	5.289	76	10/16/2006
14178MH19	062120002	Cargill Inc		07/31/2006	50,000,000.00	49,992,700.00	50,000,000.00	5.300	P-1	5.374	0	08/01/2006
14912QH29	062120003	Caterpillar Inc		07/31/2006	49,098,000.00	49,083,663.38	49,090,812.60	5.270	P-1	5.345	1	08/02/2006
14912QH29	062120004	Caterpillar Inc		07/31/2006	22,840,000.00	22,833,330.72	22,836,656.48	5.270	P-1	5.345	1	08/02/2006
17307SHM7	061710002	Citigroup Funding Inc		06/20/2006	40,000,000.00	39,877,040.00	39,883,000.00	5.265	P-1	5.387	20	08/21/2006
17307SJ60	061920001	Citigroup Funding Inc		07/11/2006	15,000,000.00	14,918,445.00	14,920,050.00	5.330	P-1	5.450	36	09/06/2006
17307SHM7	062000005	Citigroup Funding Inc		07/19/2006	20,000,000.00	19,938,520.00	19,940,888.89	5.320	P-1	5.420	20	08/21/2006
29101BH39	061990001	Emerson Electric Co		07/18/2006	30,000,000.00	29,986,860.00	29,991,283.33	5.230	P-1	5.315	2	08/03/2006
34656KHM6	061720001	Forrestal Cert Fnd Trst		06/21/2006	20,000,000.00	19,937,700.00	19,941,000.00	5.310	P-1	5.433	20	08/21/2006
34656KJM4	062020001	Forrestal Cert Fnd Trst		07/21/2006	25,000,000.00	24,806,800.00	24,810,166.66	5.360	P-1	5.485	51	09/21/2006
36959JM83	061920002	GE Capital		07/11/2006	10,000,000.00	9,808,610.00	9,806,858.34	5.390	P-1	5.590	129	12/08/2006
36959JMB6	061940002	GE Capital		07/13/2006	15,000,000.00	14,706,285.00	14,703,550.00	5.390	P-1	5.591	132	12/11/2006
38362WHJ3	061440002	Govco Inc		05/24/2006	25,000,000.00	24,933,250.00	24,939,791.67	5.100	P-1	5.235	17	08/18/2006
38362WJC6	061630001	Govco Inc		06/12/2006	22,200,000.00	22,058,142.00	22,065,320.00	5.200	P-1	5.343	42	09/12/2006

Portfolio FY07

AP

PM (PRF\_PM2) SymRept 6.42

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Amortizing Commercial Paper Disc.</b>												
38362WJJ1	061700003	Govco Inc		06/19/2006	40,000,000.00	39,708,720.00	39,717,333.33	5.300	P-1	5.447	48	09/18/2006
38362WKC4	061940001	Govco Inc		07/13/2006	10,000,000.00	9,891,510.00	9,892,200.00	5.390	P-1	5.540	72	10/12/2006
49833MJK8	061710004	Kitty Hawk Funding		06/20/2006	30,000,000.00	29,777,070.00	29,783,583.33	5.300	P-1	5.447	49	09/19/2006
49833MHJ3	062000004	Kitty Hawk Funding		07/19/2006	30,000,000.00	29,919,900.00	29,924,491.67	5.330	P-1	5.428	17	08/18/2006
61745BH75	062120001	Morgan Stanley Dean Witter		07/31/2006	2,865,000.00	2,862,069.11	2,862,488.35	5.260	P-1	5.339	6	08/07/2006
82655FHQ8	061360002	Sigma-Aldrich		05/16/2006	22,333,000.00	22,254,097.51	22,260,945.06	5.050	P-1	5.193	23	08/24/2006
82655FH47	061420001	Sigma-Aldrich		05/22/2006	18,000,000.00	17,989,488.00	17,992,440.00	5.040	P-1	5.163	3	08/04/2006
82655FHX3	061650001	Sigma-Aldrich		06/14/2006	15,500,000.00	15,429,134.00	15,432,833.33	5.200	P-1	5.332	30	08/31/2006
82655FHN5	061660003	Sigma-Aldrich		06/15/2006	10,000,000.00	9,967,670.00	9,969,491.67	5.230	P-1	5.356	21	08/22/2006
82655FHV7	061670006	Sigma-Aldrich		06/16/2006	9,000,000.00	8,961,498.00	8,963,180.00	5.260	P-1	5.391	28	08/29/2006
88562MKS4	061810003	Three Rivers Funding		06/30/2006	10,000,000.00	9,870,470.00	9,871,477.78	5.380	P-1	5.553	86	10/26/2006
88562MHP4	062090001	Three Rivers Funding		07/28/2006	20,000,000.00	19,931,640.00	19,934,488.89	5.360	P-1	5.456	22	08/23/2006
88562MHP4	062090003	Three Rivers Funding		07/28/2006	21,000,000.00	20,928,222.00	20,931,213.34	5.360	P-1	5.456	22	08/23/2006
92217MHF7	061910002	Variable Funding		07/10/2006	30,000,000.00	29,933,370.00	29,938,400.00	5.280	P-1	5.382	14	08/15/2006
92217MHE0	062090002	Variable Funding		07/28/2006	15,000,000.00	14,968,965.00	14,971,291.66	5.300	P-1	5.387	13	08/14/2006
<b>Subtotal and Average</b>			<b>776,189,392.79</b>		<b>697,836,000.00</b>	<b>694,463,864.72</b>	<b>694,607,633.59</b>			<b>5.377</b>	<b>32</b>	
<b>Federal Agency Issues - Callable</b>												
3133XAKR7	051160020	FHLB Note		04/26/2005	13,100,000.00	12,964,906.25	13,100,000.00	3.540	Aaa	3.999	198	02/15/2007
3133X5GE2	051640001	FHLB Note		06/15/2005	4,105,000.00	3,976,718.75	4,044,563.28	3.070	Aaa	4.146	532	01/15/2008
3133XBZD0	051710001	FHLB Note		06/20/2005	7,500,000.00	7,464,843.75	7,498,526.48	5.000	Aaa	4.695	689	06/20/2008
3133XBZD0	051710002	FHLB Note		06/20/2005	7,500,000.00	7,464,843.75	7,498,526.48	5.000	Aaa	3.511	689	06/20/2008
3133XC2S1	051780001	FHLB Note		06/27/2005	10,000,000.00	9,987,500.00	10,000,000.00	5.000	Aaa	4.684	696	06/27/2008
3133XDGC9	053040002	FHLB Note		10/31/2005	6,680,000.00	6,613,200.00	6,657,246.64	4.500	Aaa	4.800	437	10/12/2007
3133XCKD4	053040004	FHLB Note		10/31/2005	5,800,000.00	5,732,937.50	5,759,642.55	4.375	Aaa	4.814	451	10/26/2007
3133XDTW1	053250001	FHLB Note		11/21/2005	10,000,000.00	9,940,625.00	9,996,547.22	4.900	Aaa	4.960	477	11/21/2007
3133XDTW1	053250002	FHLB Note		11/21/2005	10,000,000.00	9,940,625.00	9,995,813.89	4.900	Aaa	4.973	477	11/21/2007
3133XDD24	060310002	FHLB Note		01/31/2006	8,450,000.00	8,349,656.25	8,395,516.62	4.500	Aaa	4.967	535	01/18/2008
3133MYZG5	061720005	FHLB Note		06/21/2006	8,000,000.00	7,692,500.00	7,638,710.14	3.500	Aaa	5.571	864	12/12/2008
3128X4HM6	052340001	FHLMC Note		08/22/2005	25,000,000.00	24,752,525.33	25,000,000.00	4.500	Aaa	4.500	386	08/22/2007
3128X4RF0	053040003	FHLMC Note		10/31/2005	10,000,000.00	9,915,919.49	9,978,922.19	4.625	Aaa	4.813	430	10/05/2007
3128X4XW6	060270001	FHLMC Note		01/27/2006	10,000,000.00	9,954,649.35	10,000,000.00	5.000	Aaa	4.999	535	01/18/2008
3128X4XW6	060270002	FHLMC Note		01/27/2006	4,770,000.00	4,748,367.74	4,770,000.00	5.000	Aaa	4.999	535	01/18/2008
3128X45K3	061160002	FHLMC Note		05/19/2006	5,000,000.00	4,992,359.93	4,996,236.19	5.460	Aaa	5.506	1,023	05/20/2009
3128X42H3	061160003	FHLMC Note		04/26/2006	5,000,000.00	4,995,144.66	4,997,622.87	5.400	Aaa	5.448	801	10/10/2008
3128X4W64	061160004	FHLMC Note		04/26/2006	5,000,000.00	4,966,690.07	4,959,801.71	5.270	Aaa	5.535	1,345	04/07/2010
3128X4W64	061160005	FHLMC Note		04/26/2006	5,000,000.00	4,966,690.07	4,959,801.71	5.270	Aaa	5.535	1,345	04/07/2010
3128X4EU1	061350001	FHLMC Note		05/15/2006	5,885,000.00	5,786,808.61	5,757,480.95	5.000	Aaa	5.610	1,470	08/10/2010

Portfolio FY07

AP

PM (PRF\_PM2) SymRept 6.42

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Federal Agency Issues - Callable</b>												
3128X5DN5	061770001	FHLMC Note		06/26/2006	5,000,000.00	4,997,070.32	5,000,000.00	5.500	Aaa	5.500	878	12/26/2008
<b>Subtotal and Average</b>			<b>170,988,121.56</b>		<b>171,790,000.00</b>	<b>170,204,581.82</b>	<b>171,004,958.92</b>			<b>4.822</b>	<b>616</b>	
<b>Overnight Repos</b>												
SYS06212TR01	06212TR01	Bank of America Tri-party		07/31/2006	102,000,000.00	102,000,000.00	102,000,000.00	5.280	P-1	5.353	0	08/01/2006
SYS06212TR03	06212TR03	Bank of America Tri-party		07/31/2006	75,303,000.00	75,303,000.00	75,303,000.00	5.280	P-1	5.353	0	08/01/2006
SYS06212TR15	06212TR15	Bank of America Tri-party		07/31/2006	23,587,000.00	23,587,000.00	23,587,000.00	5.280	P-1	5.353	0	08/01/2006
<b>Subtotal and Average</b>			<b>405,799,774.19</b>		<b>200,890,000.00</b>	<b>200,890,000.00</b>	<b>200,890,000.00</b>			<b>5.353</b>	<b>0</b>	
<b>Time Deposits - General</b>												
SYS0030000002	0030000002	Southwest Community Bank		03/24/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	52	09/22/2006
SYS0030000003	0030000003	Southwest Community Bank		05/19/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	108	11/17/2006
SYS0210000001	0210000001	United Security Bank		02/03/2006	200,000.00	200,000.00	200,000.00	4.500		4.500	3	08/04/2006
SYS0250000002	0250000002	Belgrade State Bank		02/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.600		4.600	10	08/11/2006
SYS0250000003	0250000003	Belgrade State Bank		02/10/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.600		4.600	10	08/11/2006
SYS0250000004	0250000004	Belgrade State Bank		07/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	171	01/19/2007
SYS0300000002	0300000002	First Community Bank		04/28/2006	5,000,000.00	5,000,000.00	5,000,000.00	4.900		4.900	87	10/27/2006
SYS0300000003	0300000003	First Community Bank		06/30/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.200		5.200	150	12/29/2006
SYS0410000004	0410000004	Bank of Bloomsdale		02/17/2006	1,500,000.00	1,500,000.00	1,500,000.00	4.700		4.700	17	08/18/2006
SYS0410000005	0410000005	Bank of Bloomsdale		04/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	87	10/27/2006
SYS0410000006	0410000006	Bank of Bloomsdale		07/07/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	157	01/05/2007
SYS0410000007	0410000007	Bank of Bloomsdale		07/28/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.300		5.300	178	01/26/2007
SYS0460000003	0460000003	Mid Missouri Bank		05/12/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	100	11/09/2006
SYS0460000004	0460000004	Mid Missouri Bank		07/14/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.300		5.300	164	01/12/2007
SYS0510000002	0510000002	Branson Bank		04/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	80	10/20/2006
SYS0530000002	0530000002	Community State Bank		07/28/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	178	01/26/2007
SYS0630000005	0630000005	Bank of Bolivar		03/24/2006	500,000.00	500,000.00	500,000.00	4.800		4.800	52	09/22/2006
SYS0630000006	0630000006	Bank of Bolivar		06/02/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	122	12/01/2006
SYS0630000007	0630000007	Bank of Bolivar		06/09/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	129	12/08/2006
SYS0630000008	0630000008	Bank of Bolivar		07/14/2006	4,500,000.00	4,500,000.00	4,500,000.00	5.300		5.300	164	01/12/2007
SYS0630000009	0630000009	Bank of Bolivar		07/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	178	01/26/2007
SYS0650000001	0650000001	OBannon Banking Company		02/24/2006	750,000.00	750,000.00	750,000.00	4.700		4.700	24	08/25/2006
SYS0700000001	0700000001	Regional Missouri Bank		03/31/2006	500,000.00	500,000.00	500,000.00	4.800		4.800	59	09/29/2006
SYS0700000002	0700000002	Regional Missouri Bank		04/07/2006	500,000.00	500,000.00	500,000.00	4.800		4.800	66	10/06/2006
SYS0940000002	0940000002	First State Bank		02/10/2006	1,455,000.00	1,455,000.00	1,455,000.00	4.600		4.600	10	08/11/2006
SYS0940000003	0940000003	First State Bank		03/24/2006	1,500,000.00	1,500,000.00	1,500,000.00	4.800		4.800	52	09/22/2006
SYS1030000002	1030000002	First Security State Bank		07/28/2006	1,450,000.00	1,450,000.00	1,450,000.00	5.300		5.300	178	01/26/2007
SYS1070000002	1070000002	Chillicothe State Bank		06/16/2006	855,000.00	855,000.00	855,000.00	5.000		5.000	136	12/15/2006

Portfolio FY07

AP

PM (PRF\_PM2) SymRept 6.42



**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits - General</b>												
SYS119000001a	119000001a	First Natl Clinton		02/24/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	24	08/25/2006
SYS1340000003	1340000003	Frontenac Bank		03/17/2006	5,000,000.00	5,000,000.00	5,000,000.00	4.800		4.800	45	09/15/2006
SYS1340000004	1340000004	Frontenac Bank		03/31/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	59	09/29/2006
SYS1340000005	1340000005	Frontenac Bank		04/07/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	66	10/06/2006
SYS1340000006	1340000006	Frontenac Bank		06/30/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.200		5.200	150	12/29/2006
SYS1340000007	1340000007	Frontenac Bank		07/07/2006	7,000,000.00	7,000,000.00	7,000,000.00	5.300		5.300	157	01/05/2007
SYS1350000002	1350000002	Bank of Crocker		03/17/2006	3,500,000.00	3,500,000.00	3,500,000.00	4.800		4.800	45	09/15/2006
SYS1350000003	1350000003	Bank of Crocker		05/05/2006	1,161,300.00	1,161,300.00	1,161,300.00	4.900		4.900	94	11/03/2006
SYS1370000002	1370000002	Peoples Bank of Cuba		04/28/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.900		4.900	87	10/27/2006
SYS1370000003	1370000003	Peoples Bank of Cuba		06/09/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.000		5.000	129	12/08/2006
SYS1540000001	1540000001	Citizens Bank - Edina		02/03/2006	1,300,000.00	1,300,000.00	1,300,000.00	4.500		4.500	3	08/04/2006
SYS1550000002	1550000002	Citizens Bank of Eldon		06/30/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.200		5.200	150	12/29/2006
SYS1640000003	1640000003	Reliance Bank		03/17/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	45	09/15/2006
SYS1640000004	1640000004	Reliance Bank		04/28/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	87	10/27/2006
SYS1640000005	1640000005	Reliance Bank		04/28/2006	5,000,000.00	5,000,000.00	5,000,000.00	4.900		4.900	87	10/27/2006
SYS1640000006	1640000006	Reliance Bank		07/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	171	01/19/2007
SYS1700000004	1700000004	1st State Community Bank		03/31/2006	665,000.00	665,000.00	665,000.00	4.800		4.800	59	09/29/2006
SYS1700000005	1700000005	1st State Community Bank		05/05/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.900		4.900	94	11/03/2006
SYS1700000006	1700000006	1st State Community Bank		06/02/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	122	12/01/2006
SYS1700000007	1700000007	1st State Community Bank		06/30/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.200		5.200	150	12/29/2006
SYS1700000008	1700000008	1st State Community Bank		07/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	178	01/26/2007
SYS1960000002	1960000002	Tri County Trust Company		02/10/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.600		4.600	10	08/11/2006
SYS1960000004	1960000004	Tri County Trust Company		03/31/2006	1,500,000.00	1,500,000.00	1,500,000.00	4.800		4.800	59	09/29/2006
SYS2100000001	2100000001	F & M Bank of Hale		02/17/2006	180,000.00	180,000.00	180,000.00	4.700		4.700	17	08/18/2006
SYS2100000002	2100000002	F & M Bank of Hale		03/10/2006	200,000.00	200,000.00	200,000.00	4.700		4.700	38	09/08/2006
SYS2100000003	2100000003	F & M Bank of Hale		03/31/2006	250,000.00	250,000.00	250,000.00	4.800		4.800	59	09/29/2006
SYS2320000003	2320000003	Farmers & Commercial Bank		05/05/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	94	11/03/2006
SYS2420000002	2420000002	Bank of Iberia		07/28/2006	315,000.00	315,000.00	315,000.00	5.300		5.300	359	07/26/2007
SYS2500000002	2500000002	Unico Bank		06/02/2006	8,000,000.00	8,000,000.00	8,000,000.00	5.000		5.000	122	12/01/2006
SYS2570000002	2570000002	Jefferson Bank of Missouri		03/17/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.800		4.800	45	09/15/2006
SYS2570000003	2570000003	Jefferson Bank of Missouri		06/23/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.100		5.100	143	12/22/2006
SYS2580000005	2580000005	Exchange National Bank		06/02/2006	5,150,000.00	5,150,000.00	5,150,000.00	5.000		5.000	122	12/01/2006
SYS2580000006	2580000006	Exchange National Bank		06/09/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.000		5.000	129	12/08/2006
SYS2580000007	2580000007	Exchange National Bank		07/07/2006	9,000,000.00	9,000,000.00	9,000,000.00	5.300		5.300	157	01/05/2007
SYS2580000008	2580000008	Exchange National Bank		07/28/2006	700,000.00	700,000.00	700,000.00	5.300		5.300	178	01/26/2007
SYS2700000002	2700000002	Kahoka State Bank		05/05/2006	315,000.00	315,000.00	315,000.00	4.900		4.900	94	11/03/2006
SYS2770000004	2770000004	Central Bank of Kansas City		02/10/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.600		4.600	10	08/11/2006
SYS2770000005	2770000005	Central Bank of Kansas City		03/24/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.800		4.800	52	09/22/2006

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits - General</b>												
SYS2770000006	2770000006	Central Bank of Kansas City		05/12/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.000		5.000	100	11/09/2006
SYS2770000007	2770000007	Central Bank of Kansas City		05/19/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.000		5.000	108	11/17/2006
SYS2770000008	2770000008	Central Bank of Kansas City		07/07/2006	3,000,000.00	3,000,000.00	3,000,000.00	5.300		5.300	157	01/05/2007
SYS2780000004	2780000004	Blue Ridge Bank & Trust		05/19/2006	9,000,000.00	9,000,000.00	9,000,000.00	5.000		5.000	108	11/17/2006
SYS2780000005	2780000005	Blue Ridge Bank & Trust		06/30/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.200		5.200	150	12/29/2006
SYS2780000006	2780000006	Blue Ridge Bank & Trust		06/30/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.200		5.200	150	12/29/2006
SYS2820000003	2820000003	Union Bank		02/03/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.500		4.500	3	08/04/2006
SYS2820000004	2820000004	Union Bank		02/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.600		4.600	10	08/11/2006
SYS2820000005	2820000005	Union Bank		02/17/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	17	08/18/2006
SYS2820000006	2820000006	Union Bank		02/24/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	24	08/25/2006
SYS2820000007	2820000007	Union Bank		03/03/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	31	09/01/2006
SYS2820000008	2820000008	Union Bank		03/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	38	09/08/2006
SYS2820000009	2820000009	Union Bank		03/17/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	45	09/15/2006
SYS2820000010	2820000010	Union Bank		04/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	80	10/20/2006
SYS2820000011	2820000011	Union Bank		07/14/2006	12,000,000.00	12,000,000.00	12,000,000.00	5.300		5.300	164	01/12/2007
SYS2820000012	2820000012	Union Bank		07/21/2006	4,000,000.00	4,000,000.00	4,000,000.00	5.300		5.300	171	01/19/2007
SYS2940000004	2940000004	NorthStar Bank, NA		05/19/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	108	11/17/2006
SYS2940000005	2940000005	NorthStar Bank, NA		06/23/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.100		5.100	143	12/22/2006
SYS2940000006	2940000006	NorthStar Bank, NA		07/28/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	178	01/26/2007
SYS2960000001	2960000001	UMB Bank, Kansas City		06/30/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.200		5.200	150	12/29/2006
SYS3000000001	3000000001	Missouri Bank & Trust Co		03/31/2006	500,000.00	500,000.00	500,000.00	4.800		4.800	59	09/29/2006
SYS3060000003	3060000003	Douglass National Bank		05/05/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	94	11/03/2006
SYS3060000004a	3060000004a	Douglass National Bank		07/14/2006	500,000.00	500,000.00	500,000.00	5.300		5.300	164	01/12/2007
SYS3130000002	3130000002	Kearney Commercial Bank		03/24/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.800		4.800	52	09/22/2006
SYS3130000003	3130000003	Kearney Commercial Bank		04/28/2006	2,500,000.00	2,500,000.00	2,500,000.00	4.900		4.900	87	10/27/2006
SYS3130000004	3130000004	Kearney Commercial Bank		06/09/2006	1,750,000.00	1,750,000.00	1,750,000.00	5.000		5.000	129	12/08/2006
SYS3130000005	3130000005	Kearney Commercial Bank		06/30/2006	4,500,000.00	4,500,000.00	4,500,000.00	5.200		5.200	150	12/29/2006
SYS3160000001	3160000001	Kennett National Bank		06/30/2006	3,000,000.00	3,000,000.00	3,000,000.00	5.200		5.200	150	12/29/2006
SYS3190000001	3190000001	Bank Northwest		02/24/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.700		4.700	24	08/25/2006
SYS3200000002	3200000002	Bank of Kirksville		05/26/2006	2,200,000.00	2,200,000.00	2,200,000.00	5.000		5.000	113	11/22/2006
SYS3250000001	3250000001	1st Community Bank		03/10/2006	410,000.00	410,000.00	410,000.00	4.700		4.700	38	09/08/2006
SYS3250000002	3250000002	1st Community Bank		03/31/2006	5,000,000.00	5,000,000.00	5,000,000.00	4.800		4.800	59	09/29/2006
SYS3290000001	3290000001	Central Bank-Lake of the Ozark		02/10/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.600		4.600	10	08/11/2006
SYS3520000004	3520000004	Southern Missouri Bank - Marsh		02/17/2006	500,000.00	500,000.00	500,000.00	4.700		4.700	17	08/18/2006
SYS3520000005	3520000005	Southern Missouri Bank - Marsh		04/07/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.800		4.800	66	10/06/2006
SYS3520000006	3520000006	Southern Missouri Bank - Marsh		06/02/2006	500,000.00	500,000.00	500,000.00	5.000		5.000	122	12/01/2006
SYS3520000007	3520000007	Southern Missouri Bank - Marsh		06/30/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.200		5.200	150	12/29/2006
SYS3560000005	3560000005	Farmers Bank of Lincoln		05/19/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	108	11/17/2006

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits - General</b>												
SYS3560000006	3560000006	Farmers Bank of Lincoln		06/23/2006	2,295,000.00	2,295,000.00	2,295,000.00	5.100		5.100	143	12/22/2006
SYS3560000007	3560000007	Farmers Bank of Lincoln		06/30/2006	630,000.00	630,000.00	630,000.00	5.200		5.200	150	12/29/2006
SYS3560000008	3560000008	Farmers Bank of Lincoln		07/28/2006	950,000.00	950,000.00	950,000.00	5.300		5.300	178	01/26/2007
SYS3570000001	3570000001	Legends Bank		02/03/2006	500,000.00	500,000.00	500,000.00	4.500		4.500	3	08/04/2006
SYS3570000002	3570000002	Legends Bank		02/24/2006	500,000.00	500,000.00	500,000.00	4.700		4.700	24	08/25/2006
SYS3570000003	3570000003	Legends Bank		03/10/2006	500,000.00	500,000.00	500,000.00	4.700		4.700	38	09/08/2006
SYS3580000002	3580000002	Liberty First Bank		06/30/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.200		5.200	150	12/29/2006
SYS3590000001	3590000001	Community America CU		04/07/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	66	10/06/2006
SYS3630000005	3630000005	Mercantile Bank of Louisiana		02/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.600		4.600	10	08/11/2006
SYS3630000006	3630000006	Mercantile Bank of Louisiana		05/12/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	100	11/09/2006
SYS3630000007	3630000007	Mercantile Bank of Louisiana		06/09/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.000		5.000	129	12/08/2006
SYS3630000008	3630000008	Mercantile Bank of Louisiana		07/14/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.300		5.300	164	01/12/2007
SYS3630000009	3630000009	Mercantile Bank of Louisiana		07/21/2006	1,200,000.00	1,200,000.00	1,200,000.00	5.300		5.300	171	01/19/2007
SYS3670000002	3670000002	Bank of Macks Creek		02/10/2006	100,000.00	100,000.00	100,000.00	4.600		4.600	10	08/11/2006
SYS3670000003	3670000003	Bank of Macks Creek		06/09/2006	300,000.00	300,000.00	300,000.00	5.000		5.000	129	12/08/2006
SYS3700000001	3700000001	Alliant Bank		03/10/2006	750,000.00	750,000.00	750,000.00	4.700		4.700	38	09/08/2006
SYS3770000005	3770000005	Citizens Nat'l Bank - St L		02/03/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.500		4.500	3	08/04/2006
SYS3770000006	3770000006	Citizens Nat'l Bank - St L		02/17/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	17	08/18/2006
SYS3770000007	3770000007	Citizens Nat'l Bank - St L		03/17/2006	2,500,000.00	2,500,000.00	2,500,000.00	4.800		4.800	45	09/15/2006
SYS3770000008	3770000008	Citizens Nat'l Bank - St L		03/24/2006	2,500,000.00	2,500,000.00	2,500,000.00	4.800		4.800	52	09/22/2006
SYS3770000009	3770000009	Citizens Nat'l Bank - St L		05/12/2006	3,500,000.00	3,500,000.00	3,500,000.00	5.000		5.000	100	11/09/2006
SYS3770000010	3770000010	Citizens Nat'l Bank - St L		06/02/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	122	12/01/2006
SYS3770000011	3770000011	Citizens Nat'l Bank - St L		06/09/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.000		5.000	129	12/08/2006
SYS3770000012	3770000012	Citizens Nat'l Bank - St L		07/28/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.300		5.300	178	01/26/2007
SYS3880000002	3880000002	Independent Bank of Maysville		04/28/2006	500,000.00	500,000.00	500,000.00	4.900		4.900	87	10/27/2006
SYS3880000003	3880000003	Independent Bank of Maysville		06/23/2006	500,000.00	500,000.00	500,000.00	5.100		5.100	143	12/22/2006
SYS4090000009	4090000009	Bank of Monticello		04/21/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	80	10/20/2006
SYS4090000010	4090000010	Bank of Monticello		06/09/2006	250,000.00	250,000.00	250,000.00	5.000		5.000	129	12/08/2006
SYS4090000012	4090000012	Bank of Monticello		07/21/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	171	01/19/2007
SYS4140000003	4140000003	First Natl Bank of Mt Vernon		04/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	80	10/20/2006
SYS4140000004	4140000004	First Natl Bank of Mt Vernon		07/14/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.300		5.300	164	01/12/2007
SYS4150000002	4150000002	Security Bank - Mountain Grove		07/28/2006	900,000.00	900,000.00	900,000.00	5.300		5.300	178	01/26/2007
SYS4270000003	4270000003	Citizens Bank - New Haven		03/10/2006	1,500,000.00	1,500,000.00	1,500,000.00	4.700		4.700	38	09/08/2006
SYS4270000004	4270000004	Citizens Bank - New Haven		04/07/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	66	10/06/2006
SYS4270000005	4270000005	Citizens Bank - New Haven		06/16/2006	1,800,000.00	1,800,000.00	1,800,000.00	5.000		5.000	136	12/15/2006
SYS4270000006	4270000006	Citizens Bank - New Haven		07/14/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	164	01/12/2007
SYS4300000001	4300000001	Citizens Bank of Newburg		04/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	87	10/27/2006
SYS4390000001	4390000001	Bank of Odessa		04/14/2006	3,100,000.00	3,100,000.00	3,100,000.00	4.800		4.800	73	10/13/2006

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits - General</b>												
SYS451000001	451000001	Ozark Bank		02/10/2006	2,500,000.00	2,500,000.00	2,500,000.00	4.600		4.600	10	08/11/2006
SYS451000002	451000002	Ozark Bank		02/17/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.700		4.700	17	08/18/2006
SYS451000003	451000003	Ozark Bank		02/24/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.700		4.700	24	08/25/2006
SYS451000004	451000004	Ozark Bank		03/31/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.800		4.800	59	09/29/2006
SYS455000003	455000003	Paris National Bank		02/10/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.600		4.600	10	08/11/2006
SYS455000004	455000004	Paris National Bank		06/09/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.000		5.000	129	12/08/2006
SYS455000005	455000005	Paris National Bank		06/30/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.200		5.200	150	12/29/2006
SYS455000006	455000006	Paris National Bank		07/21/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	171	01/19/2007
SYS491000002	491000002	Peoples Sav Bk-Rhineland		07/07/2006	3,000,000.00	3,000,000.00	3,000,000.00	5.300		5.300	157	01/05/2007
SYS492000002	492000002	Security Bank		06/02/2006	850,000.00	850,000.00	850,000.00	5.000		5.000	122	12/01/2006
SYS496000002	496000002	Countryside Bank		03/31/2006	300,000.00	300,000.00	300,000.00	4.700		4.700	38	09/08/2006
SYS496000003	496000003	Countryside Bank		06/30/2006	500,000.00	500,000.00	500,000.00	5.200		5.200	150	12/29/2006
SYS503000001	503000001	Phelps County Bank		02/24/2006	1,460,000.00	1,460,000.00	1,460,000.00	4.700		4.700	24	08/25/2006
SYS503000002	503000002	Phelps County Bank		03/10/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.700		4.700	38	09/08/2006
SYS512000004	512000004	Town & Country Bank		03/03/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.700		4.700	31	09/01/2006
SYS512000005	512000005	Town & Country Bank		03/24/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.800		4.800	52	09/22/2006
SYS512000006	512000006	Town & Country Bank		03/31/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	59	09/29/2006
SYS512000007a	512000007a	Town & Country Bank		04/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	87	10/27/2006
SYS512000008a	512000008a	Town & Country Bank		05/26/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	113	11/22/2006
SYS512000009	512000009	Town & Country Bank		07/07/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	157	01/05/2007
SYS529000001	529000001	Heritage State Bank		03/17/2006	215,000.00	215,000.00	215,000.00	4.800		4.800	45	09/15/2006
SYS531000019	531000019	Montgomery First National Bk		05/05/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	94	11/03/2006
SYS531000010	531000010	Montgomery Bank		02/24/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	24	08/25/2006
SYS531000011	531000011	Montgomery Bank		03/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.700		4.700	38	09/08/2006
SYS531000012	531000012	Montgomery Bank		03/17/2006	4,000,000.00	4,000,000.00	4,000,000.00	4.800		4.800	45	09/15/2006
SYS531000013	531000013	Montgomery Bank		03/24/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	52	09/22/2006
SYS531000014	531000014	Montgomery Bank		03/31/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	59	09/29/2006
SYS531000015	531000015	Montgomery Bank		04/14/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	73	10/13/2006
SYS531000016	531000016	Montgomery Bank		04/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	80	10/20/2006
SYS531000017	531000017	Montgomery Bank		04/28/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	87	10/27/2006
SYS531000018	531000018	Montgomery Bank		04/28/2006	1,300,000.00	1,300,000.00	1,300,000.00	4.900		4.900	87	10/27/2006
SYS531000020	531000020	Montgomery Bank		05/12/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	100	11/09/2006
SYS531000021	531000021	Montgomery Bank		05/19/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	108	11/17/2006
SYS531000022	531000022	Montgomery Bank		05/26/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	113	11/22/2006
SYS531000023	531000023	Montgomery Bank		06/02/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	122	12/01/2006
SYS531000024	531000024	Montgomery Bank		07/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	171	01/19/2007
SYS531000025	531000025	Montgomery Bank		07/28/2006	3,900,000.00	3,900,000.00	3,900,000.00	5.300		5.300	178	01/26/2007
SYS548000003	548000003	Empire Bank		04/28/2006	215,000.00	215,000.00	215,000.00	4.900		4.900	87	10/27/2006

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits - General</b>												
SYS5480000005	5480000005	Empire Bank		07/28/2006	2,600,000.00	2,600,000.00	2,600,000.00	5.300		5.300	178	01/26/2007
SYS5510000002	5510000002	The Signature Bank		06/02/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.000		5.000	122	12/01/2006
SYS5570000002	5570000002	F & M Bank St. Clair		02/10/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.600		4.600	10	08/11/2006
SYS5570000003	5570000003	F & M Bank St. Clair		03/03/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.700		4.700	31	09/01/2006
SYS5570000005	5570000005	F & M Bank St. Clair		06/30/2006	500,000.00	500,000.00	500,000.00	5.200		5.200	150	12/29/2006
SYS5570000004	5570000004	F & M Bank St. Clair		06/16/2006	1,200,000.00	1,200,000.00	1,200,000.00	5.000		5.000	136	12/15/2006
SYS5580000005	5580000005	Bank of St Elizabeth		06/09/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	129	12/08/2006
SYS5740000001	5740000001	Gateway National Bank		02/10/2006	95,000.00	95,000.00	95,000.00	4.600		4.600	10	08/11/2006
SYS5840000002	5840000002	Bremen Bank & Trust Company		02/24/2006	2,400,000.00	2,400,000.00	2,400,000.00	4.700		4.700	24	08/25/2006
SYS5840000003	5840000003	Bremen Bank & Trust Company		05/26/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	113	11/22/2006
SYS5920000003	5920000003	Lindell Bank & Trust Company		05/19/2006	100,000.00	100,000.00	100,000.00	5.000		5.000	108	11/17/2006
SYS5920000004	5920000004	Lindell Bank & Trust Company		06/30/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.200		5.200	150	12/29/2006
SYS5940000003	5940000003	The Private Bank		03/31/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.800		4.800	59	09/29/2006
SYS5940000004	5940000004	The Private Bank		04/28/2006	5,000,000.00	5,000,000.00	5,000,000.00	4.900		4.900	87	10/27/2006
SYS5940000005	5940000005	The Private Bank		06/02/2006	3,000,000.00	3,000,000.00	3,000,000.00	5.000		5.000	122	12/01/2006
SYS5940000006	5940000006	The Private Bank		07/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.300		5.300	178	01/26/2007
SYS5990000002	5990000002	National City Bank of the Midw		06/09/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	129	12/08/2006
SYS5990000003n	5990000003n	National City Bank of the Midw		07/14/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.300		5.300	164	01/12/2007
SYS6030000001	6030000001	First State Bank of St. Robert		04/28/2006	95,000.00	95,000.00	95,000.00	4.900		4.900	87	10/27/2006
SYS6080000001	6080000001	Bank Star of the Bootheel		02/10/2006	600,000.00	600,000.00	600,000.00	4.600		4.600	10	08/11/2006
SYS6090000002	6090000002	First Community Nat'l Bank		06/30/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.200		5.200	150	12/29/2006
SYS6280000002	6280000002	United Bank of Union		06/09/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	129	12/08/2006
SYS6320000004	6320000004	Progress Bank of Missouri		03/03/2006	500,000.00	500,000.00	500,000.00	4.700		4.700	31	09/01/2006
SYS6320000005	6320000005	Progress Bank of Missouri		05/05/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	94	11/03/2006
SYS6320000006	6320000006	Progress Bank of Missouri		05/12/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	100	11/09/2006
SYS6320000007	6320000007	Progress Bank of Missouri		06/02/2006	500,000.00	500,000.00	500,000.00	5.000		5.000	122	12/01/2006
SYS6420000005	6420000005	Maries County Bank		02/03/2006	250,000.00	250,000.00	250,000.00	4.500		4.500	3	08/04/2006
SYS6420000006	6420000006	Maries County Bank		02/03/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.500		4.500	3	08/04/2006
SYS6420000007	6420000007	Maries County Bank		05/26/2006	635,000.00	635,000.00	635,000.00	5.000		5.000	113	11/22/2006
SYS6420000008	6420000008	Maries County Bank		06/09/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	129	12/08/2006
SYS6420000009	6420000009	Maries County Bank		07/07/2006	500,000.00	500,000.00	500,000.00	5.300		5.300	157	01/05/2007
SYS6420000010	6420000010	Maries County Bank		07/28/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.300		5.300	178	01/26/2007
SYS6500000003	6500000003	Bank of Washington		04/14/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.800		4.800	73	10/13/2006
SYS6500000004	6500000004	Bank of Washington		04/28/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.900		4.900	87	10/27/2006
SYS6500000005	6500000005	Bank of Washington		05/05/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	94	11/03/2006
SYS6520000002	6520000002	Security Bk of Pulaski County		07/21/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	171	01/19/2007
SYS6530000003a	6530000003a	Webb City Bank		05/19/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.000		5.000	108	11/17/2006
SYS6530000004	6530000004	Webb City Bank		07/14/2006	5,000,000.00	5,000,000.00	5,000,000.00	5.300		5.300	164	01/12/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Time Deposits - General</b>												
SYS6740000001	6740000001	Peoples Bank - Wyaconda		02/03/2006	350,000.00	350,000.00	350,000.00	4.500		4.500	3	08/04/2006
SYS6990000001	6990000001	Bank Star		02/17/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.700		4.700	17	08/18/2006
SYS7250000001	7250000001	People's Community State Bank		04/28/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	87	10/27/2006
SYS7320000002	7320000002	Commun Bank Eldorado Spr.		07/07/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.300		5.300	157	01/05/2007
SYS7390000002	7390000002	Old Missouri National Bank		06/09/2006	800,000.00	800,000.00	800,000.00	5.000		5.000	129	12/08/2006
SYS7450000001	7450000001	Stone County National Bank		04/07/2006	340,000.00	340,000.00	340,000.00	4.800		4.800	66	10/06/2006
SYS7520000002	7520000002	First Central Bank		02/10/2006	400,000.00	400,000.00	400,000.00	4.600		4.600	10	08/11/2006
SYS7520000003	7520000003	First Central Bank		07/07/2006	500,000.00	500,000.00	500,000.00	5.300		5.300	157	01/05/2007
SYS7770000001	7770000001	Truman Bank		02/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.600		4.600	10	08/11/2006
SYS7870000005	7870000005	Premier Bank		02/10/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.600		4.600	10	08/11/2006
SYS7870000006	7870000006	Premier Bank		03/17/2006	3,000,000.00	3,000,000.00	3,000,000.00	4.800		4.800	45	09/15/2006
SYS7870000007	7870000007	Premier Bank		04/28/2006	2,500,000.00	2,500,000.00	2,500,000.00	4.900		4.900	87	10/27/2006
SYS7870000008	7870000008	Premier Bank		05/19/2006	2,500,000.00	2,500,000.00	2,500,000.00	5.000		5.000	108	11/17/2006
SYS7870000009	7870000009	Premier Bank		06/09/2006	8,000,000.00	8,000,000.00	8,000,000.00	5.000		5.000	129	12/08/2006
SYS7870000010	7870000010	Premier Bank		07/07/2006	3,000,000.00	3,000,000.00	3,000,000.00	5.300		5.300	157	01/05/2007
SYS7880000004	7880000004	National Bank of Kansas City		02/03/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.500		4.500	3	08/04/2006
SYS7880000005	7880000005	National Bank of Kansas City		02/10/2006	2,000,000.00	2,000,000.00	2,000,000.00	4.600		4.600	10	08/11/2006
SYS7880000006	7880000006	National Bank of Kansas City		07/21/2006	4,000,000.00	4,000,000.00	4,000,000.00	5.300		5.300	171	01/19/2007
SYS7890000002	7890000002	Concord Bank		07/28/2006	1,500,000.00	1,500,000.00	1,500,000.00	5.300		5.300	178	01/26/2007
SYS7910000002	7910000002	Liberty Bank		06/09/2006	4,000,000.00	4,000,000.00	4,000,000.00	5.000		5.000	129	12/08/2006
SYS8340000003	8340000003	MCM Savings Bank		04/21/2006	1,000,000.00	1,000,000.00	1,000,000.00	4.900		4.900	80	10/20/2006
SYS8340000004a	8340000004a	MCM Savings Bank		06/09/2006	1,000,000.00	1,000,000.00	1,000,000.00	5.000		5.000	129	12/08/2006
SYS8340000005	8340000005	MCM Savings Bank		07/28/2006	2,000,000.00	2,000,000.00	2,000,000.00	5.300		5.300	178	01/26/2007
SYS8450000001	8450000001	Ozarks Federal Savings and Loa		02/10/2006	5,000,000.00	5,000,000.00	5,000,000.00	4.600		4.600	10	08/11/2006
<b>Subtotal and Average</b>			<b>481,992,751.61</b>		<b>486,186,300.00</b>	<b>486,186,300.00</b>	<b>486,186,300.00</b>			<b>4.992</b>	<b>104</b>	

<b>Linked Deposits</b>												
CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
SYS002015091056	002015091056	Bank of Advance		06/02/2006	239,000.00	239,000.00	239,000.00	2.370		2.370	304	06/01/2007
SYS002015125045	002015125045	Bank of Advance		07/21/2006	364,000.00	364,000.00	364,000.00	2.670		2.670	353	07/20/2007
SYS008004092546	008004092546	Alton Bank		11/04/2005	680,000.00	680,000.00	680,000.00	1.980		1.980	94	11/03/2006
SYS0140000001	0140000001	Community First Bank		01/06/2006	100,000.00	100,000.00	100,000.00	2.210		2.210	157	01/05/2007
SYS0140000002	0140000002	Community First Bank		02/24/2006	24,000.00	24,000.00	24,000.00	2.450		2.450	206	02/23/2007
SYS0140000003	0140000003	Community First Bank		04/28/2006	42,000.00	42,000.00	42,000.00	2.590		2.590	269	04/27/2007
SYS0310000001	0310000001	BTC Bank		01/20/2006	26,466.00	26,466.00	26,466.00	2.310		2.310	171	01/19/2007
SYS044004160111	044004160111	Citizen's Bank - Blythedale		01/13/2006	150,000.00	150,000.00	150,000.00	2.070		2.070	164	01/12/2007
SYS044004160441	044004160441	Citizen's Bank - Blythedale		01/13/2006	91,000.00	91,000.00	91,000.00	2.210		2.210	164	01/12/2007
SYS046004083649	046004083649	Mid Missouri Bank		01/13/2006	25,000.00	25,000.00	25,000.00	2.210		2.210	164	01/12/2007
SYS046004155944	046004155944	Mid Missouri Bank		05/12/2006	100,000.00	100,000.00	100,000.00	2.690		2.690	283	05/11/2007

Portfolio FY07

AP

PM (PRF\_PM2) SymRept 6.42

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS046015115029	046015115029	Mid Missouri Bank		04/14/2006	40,000.00	40,000.00	40,000.00	2.590		2.590	255	04/13/2007
SYS053004115751	053004115751	Community State Bank		03/10/2006	250,000.00	250,000.00	250,000.00	2.320		2.320	220	03/09/2007
SYS053004135609	053004135609	Community State Bank		02/24/2006	326,000.00	326,000.00	326,000.00	2.450		2.450	206	02/23/2007
SYS053015075221	053015075221	Community State Bank		02/24/2006	164,750.00	164,750.00	164,750.00	2.450		2.450	206	02/23/2007
SYS053015133240	053015133240	Community State Bank		02/24/2006	2,144,000.00	2,144,000.00	2,144,000.00	2.220		2.220	206	02/23/2007
SYS0620000001	0620000001	County Bank		11/23/2005	198,000.00	198,000.00	198,000.00	2.280		2.280	113	11/22/2006
SYS065015080500	065015080500	OBannon Banking Company		04/07/2006	262,000.00	262,000.00	262,000.00	2.420		2.420	248	04/06/2007
SYS070004105046	070004105046	Regional Missouri Bank		11/04/2005	100,000.00	100,000.00	100,000.00	2.240		2.240	94	11/03/2006
SYS070015100850	070015100850	Regional Missouri Bank		03/24/2006	160,000.00	160,000.00	160,000.00	2.550		2.550	234	03/23/2007
SYS070015103320	070015103320	Regional Missouri Bank		03/24/2006	262,000.00	262,000.00	262,000.00	2.400		2.400	234	03/23/2007
SYS070015114533	070015114533	Regional Missouri Bank		04/14/2006	128,000.00	128,000.00	128,000.00	2.350		2.350	255	04/13/2007
SYS070015152639	070015152639	Regional Missouri Bank		03/17/2006	262,000.00	262,000.00	262,000.00	2.400		2.400	227	03/16/2007
SYS070015153026	070015153026	Regional Missouri Bank		03/17/2006	262,000.00	262,000.00	262,000.00	2.250		2.250	227	03/16/2007
SYS070015153615	070015153615	Regional Missouri Bank		07/21/2006	81,000.00	81,000.00	81,000.00	2.860		2.860	353	07/20/2007
SYS071015094204	071015094204	Cabool State Bank		05/19/2006	128,500.00	128,500.00	128,500.00	2.520		2.520	290	05/18/2007
SYS0880008	0880008	Freedom Bank of Southern MO		09/09/2005	22,000.00	22,000.00	22,000.00	2.000		2.000	38	09/08/2006
SYS102004102647	102004102647	United Bank of Chamois		01/13/2006	79,699.00	79,699.00	79,699.00	2.210		2.210	164	01/12/2007
SYS102004110810	102004110810	United Bank of Chamois		03/17/2006	162,972.00	162,972.00	162,972.00	2.320		2.320	227	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	255	04/13/2007
SYS102015104324	102015104324	United Bank of Chamois		01/13/2006	70,645.00	70,645.00	70,645.00	2.210		2.210	164	01/12/2007
SYS102015104820	102015104820	United Bank of Chamois		01/13/2006	247,570.00	247,570.00	247,570.00	2.070		2.070	164	01/12/2007
SYS102015113232	102015113232	United Bank of Chamois		03/17/2006	60,700.00	60,700.00	60,700.00	2.550		2.550	227	03/16/2007
SYS1210046	1210046	Citizens - Farmers Bank		10/14/2005	20,500.00	20,500.00	20,500.00	2.140		2.140	73	10/13/2006
SYS1500120	1500120	Bank 10		08/12/2005	37,500.00	37,500.00	37,500.00	2.000		2.000	10	08/11/2006
SYS150015153214	150015153214	Bank 10		06/02/2006	118,400.00	118,400.00	118,400.00	2.750		2.750	304	06/01/2007
SYS1540000002	1540000002	Citizens Bank - Edina		04/21/2006	16,111.00	16,111.00	16,111.00	2.690		2.690	262	04/20/2007
SYS1540000003	1540000003	Citizens Bank - Edina		05/05/2006	8,387.00	8,387.00	8,387.00	2.690		2.690	276	05/04/2007
SYS1540000004	1540000004	Citizens Bank - Edina		06/02/2006	11,412.00	11,412.00	11,412.00	2.620		2.620	304	06/01/2007
SYS154004103226	154004103226	Citizens Bank - Edina		11/04/2005	80,000.00	80,000.00	80,000.00	2.240		2.240	94	11/03/2006
SYS154004113636	154004113636	Citizens Bank - Edina		03/17/2006	37,575.00	37,575.00	37,575.00	2.550		2.550	227	03/16/2007
SYS154004151923	154004151923	Citizens Bank - Edina		04/14/2006	50,000.00	50,000.00	50,000.00	2.590		2.590	255	04/13/2007
SYS154004152407	154004152407	Citizens Bank - Edina		04/14/2006	432,000.00	432,000.00	432,000.00	2.350		2.350	255	04/13/2007
SYS154004154024	154004154024	Citizens Bank - Edina		05/26/2006	125,000.00	125,000.00	125,000.00	2.620		2.620	297	05/25/2007
SYS1540063	1540063	Citizens Bank - Edina		09/02/2005	45,000.00	45,000.00	45,000.00	2.000		2.000	31	09/01/2006
SYS1540064	1540064	Citizens Bank - Edina		09/30/2005	8,728.00	8,728.00	8,728.00	1.840		1.840	59	09/29/2006
SYS154015084418	154015084418	Citizens Bank - Edina		11/23/2005	83,125.00	83,125.00	83,125.00	2.280		2.280	113	11/22/2006
SYS154015092902	154015092902	Citizens Bank - Edina		01/27/2006	13,500.00	13,500.00	13,500.00	2.310		2.310	178	01/26/2007
SYS154015103628	154015103628	Citizens Bank - Edina		03/17/2006	262,000.00	262,000.00	262,000.00	2.020		2.020	227	03/16/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS154015112054	154015112054	Citizens Bank - Edina		01/20/2006	42,000.00	42,000.00	42,000.00	2.310		2.310	171	01/19/2007
SYS154015114011	154015114011	Citizens Bank - Edina		05/19/2006	81,800.00	81,800.00	81,800.00	2.620		2.620	290	05/18/2007
SYS154015134027	154015134027	Citizens Bank - Edina		07/28/2006	42,000.00	42,000.00	42,000.00	2.760		2.760	360	07/27/2007
SYS154015154801	154015154801	Citizens Bank - Edina		06/02/2006	86,700.00	86,700.00	86,700.00	2.620		2.620	304	06/01/2007
SYS154015155211	154015155211	Citizens Bank - Edina		01/20/2006	41,750.00	41,750.00	41,750.00	2.310		2.310	171	01/19/2007
SYS155015113819	155015113819	Citizens Bank of Eldon		06/02/2006	39,955.00	39,955.00	39,955.00	2.620		2.620	304	06/01/2007
SYS161004154921	161004154921	Security Bank of the Ozarks		01/13/2006	750,000.00	750,000.00	750,000.00	1.920		1.920	164	01/12/2007
SYS168015102128	168015102128	The Bank of Fairport		06/16/2006	22,500.00	22,500.00	22,500.00	2.720		2.720	318	06/15/2007
SYS170015140221	170015140221	1st State Community Bank		04/14/2006	276,000.00	276,000.00	276,000.00	2.510		2.510	255	04/13/2007
SYS176015105420	176015105420	First Missouri State Bank		04/14/2006	101,000.00	101,000.00	101,000.00	2.350		2.350	255	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	255	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	255	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	255	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	255	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	297	05/25/2007
SYS1850056	1850056	Bank of Freeburg		10/14/2005	75,000.00	75,000.00	75,000.00	2.140		2.140	73	10/13/2006
SYS185015135631	185015135631	Bank of Freeburg		04/14/2006	25,000.00	25,000.00	25,000.00	2.590		2.590	255	04/13/2007
SYS1860000001	1860000001	The Callaway Bank		10/21/2005	60,172.00	60,172.00	60,172.00	2.140		2.140	80	10/20/2006
SYS186015082057	186015082057	The Callaway Bank		07/14/2006	81,500.00	81,500.00	81,500.00	2.860		2.860	346	07/13/2007
SYS186015082435	186015082435	The Callaway Bank		12/02/2005	200,000.00	200,000.00	200,000.00	2.280		2.280	122	12/01/2006
SYS186015094331	186015094331	The Callaway Bank		02/24/2006	265,000.00	265,000.00	265,000.00	2.450		2.450	206	02/23/2007
SYS186015102803	186015102803	The Callaway Bank		01/27/2006	100,000.00	100,000.00	100,000.00	2.310		2.310	178	01/26/2007
SYS186015132358	186015132358	The Callaway Bank		12/09/2005	76,304.00	76,304.00	76,304.00	2.280		2.280	129	12/08/2006
SYS186015154121	186015154121	The Callaway Bank		07/28/2006	18,000.00	18,000.00	18,000.00	2.760		2.760	360	07/27/2007
SYS1860184	1860184	The Callaway Bank		08/12/2005	10,825.00	10,825.00	10,825.00	2.000		2.000	10	08/11/2006
SYS187015134337	187015134337	Bank Star One		03/17/2006	400,000.00	400,000.00	400,000.00	2.390		2.390	227	03/16/2007
SYS1960000003	1960000003	Tri County Trust Company		02/24/2006	90,700.00	90,700.00	90,700.00	2.450		2.450	206	02/23/2007
SYS196004114611	196004114611	Tri County Trust Company		12/02/2005	125,000.00	125,000.00	125,000.00	2.000		2.000	122	12/01/2006
SYS196004161644	196004161644	Tri County Trust Company		05/05/2006	62,000.00	62,000.00	62,000.00	2.690		2.690	276	05/04/2007
SYS1960123	1960123	Tri County Trust Company		09/23/2005	7,100.00	7,100.00	7,100.00	2.000		2.000	52	09/22/2006
SYS196015084443	196015084443	Tri County Trust Company		06/09/2006	93,700.00	93,700.00	93,700.00	2.620		2.620	311	06/08/2007
SYS196015085545	196015085545	Tri County Trust Company		01/13/2006	110,000.00	110,000.00	110,000.00	2.000		2.000	164	01/12/2007
SYS196015093704	196015093704	Tri County Trust Company		12/02/2005	200,000.00	200,000.00	200,000.00	2.000		2.000	122	12/01/2006
SYS196015094139	196015094139	Tri County Trust Company		03/17/2006	217,000.00	217,000.00	217,000.00	2.550		2.550	227	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	227	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	227	03/16/2007
SYS196015102232	196015102232	Tri County Trust Company		03/17/2006	250,000.00	250,000.00	250,000.00	2.400		2.400	227	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	332	06/29/2007



**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS197015075925	197015075925	Glasgow Savings Bank		02/24/2006	153,000.00	153,000.00	153,000.00	2.220		2.220	206	02/23/2007
SYS197015103501	197015103501	Glasgow Savings Bank		03/24/2006	517,000.00	517,000.00	517,000.00	2.250		2.250	234	03/23/2007
SYS197015125649	197015125649	Glasgow Savings Bank		04/07/2006	116,349.00	116,349.00	116,349.00	2.350		2.350	248	04/06/2007
SYS197015141336	197015141336	Glasgow Savings Bank		06/02/2006	217,945.00	217,945.00	217,945.00	2.450		2.450	304	06/01/2007
SYS204004115929	204004115929	Bank of Grandin		12/09/2005	465,000.00	465,000.00	465,000.00	2.450		2.450	129	12/08/2006
SYS2100082a	2100082a	F & M Bank of Hale		08/19/2005	7,000.00	7,000.00	7,000.00	2.000		2.000	17	08/18/2006
SYS210015092253	210015092253	F & M Bank of Hale		02/24/2006	53,000.00	53,000.00	53,000.00	2.450		2.450	206	02/23/2007
SYS210015113633	210015113633	F & M Bank of Hale		05/26/2006	108,000.00	108,000.00	108,000.00	2.600		2.600	297	05/25/2007
SYS214015135037	214015135037	Hannibal National Bank		07/28/2006	120,000.00	120,000.00	120,000.00	2.720		2.720	360	07/27/2007
SYS2320000002	2320000002	Farmers & Commercial Bank		01/06/2006	48,000.00	48,000.00	48,000.00	2.210		2.210	157	01/05/2007
SYS232015100303	232015100303	Farmers & Commercial Bank		05/26/2006	1,110,000.00	1,110,000.00	1,110,000.00	2.620		2.620	297	05/25/2007
SYS232015154531	232015154531	Farmers & Commercial Bank		07/28/2006	60,000.00	60,000.00	60,000.00	2.760		2.760	360	07/27/2007
SYS2330065	2330065	Bank of Holden		10/07/2005	70,000.00	70,000.00	70,000.00	1.940		1.940	66	10/06/2006
SYS233015141201	233015141201	Bank of Holden		03/17/2006	74,000.00	74,000.00	74,000.00	2.550		2.550	227	03/16/2007
SYS233015141601	233015141601	Bank of Holden		03/17/2006	220,000.00	220,000.00	220,000.00	2.550		2.550	227	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	297	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	220	03/09/2007
SYS2570254a	2570254a	Jefferson Bank of Missouri		10/14/2005	5,066.00	5,066.00	5,066.00	2.140		2.140	73	10/13/2006
SYS258004101212	258004101212	Exchange National Bank		06/23/2006	180,000.00	180,000.00	180,000.00	2.350		2.350	325	06/22/2007
SYS258004162235	258004162235	Exchange National Bank		05/05/2006	20,000.00	20,000.00	20,000.00	2.690		2.690	276	05/04/2007
SYS258004164218	258004164218	Exchange National Bank		05/05/2006	185,000.00	185,000.00	185,000.00	2.450		2.450	276	05/04/2007
SYS258015134201	258015134201	Exchange National Bank		07/28/2006	65,000.00	65,000.00	65,000.00	2.760		2.760	360	07/27/2007
SYS258016150206	258016150206	Exchange National Bank		04/21/2006	125,000.00	125,000.00	125,000.00	2.670		2.670	262	04/20/2007
SYS25900000001	25900000001	Central Trust Bank		10/28/2005	104,610.00	104,610.00	104,610.00	1.580		1.580	87	10/27/2006
SYS25900000003	25900000003	Central Trust Bank		03/24/2006	100,000.00	100,000.00	100,000.00	2.550		2.550	234	03/23/2007
SYS25900000004	25900000004	Central Trust Bank		03/31/2006	150,978.00	150,978.00	150,978.00	2.170		2.170	241	03/30/2007
SYS25900000005	25900000005	Central Trust Bank		04/21/2006	71,740.00	71,740.00	71,740.00	2.690		2.690	262	04/20/2007
SYS25900000006	25900000006	Central Trust Bank		04/28/2006	68,513.00	68,513.00	68,513.00	2.590		2.590	269	04/27/2007
SYS25900000008	25900000008	Central Trust Bank		05/19/2006	184,359.00	184,359.00	184,359.00	2.370		2.370	290	05/18/2007
SYS259004095111	259004095111	Central Trust Bank		07/28/2006	126,000.00	126,000.00	126,000.00	3.020		3.020	360	07/27/2007
SYS259004095232	259004095232	Central Trust Bank		03/24/2006	215,000.00	215,000.00	215,000.00	2.470		2.470	234	03/23/2007
SYS259004102427	259004102427	Central Trust Bank		06/23/2006	195,000.00	195,000.00	195,000.00	2.800		2.800	325	06/22/2007
SYS259004104124	259004104124	Central Trust Bank		06/23/2006	10,605.00	10,605.00	10,605.00	2.820		2.820	325	06/22/2007
SYS259004105538	259004105538	Central Trust Bank		06/23/2006	250,000.00	250,000.00	250,000.00	2.800		2.800	325	06/22/2007
SYS259004110640	259004110640	Central Trust Bank		03/03/2006	120,200.00	120,200.00	120,200.00	2.150		2.150	213	03/02/2007
SYS259004113002	259004113002	Central Trust Bank		03/03/2006	132,000.00	132,000.00	132,000.00	2.370		2.370	213	03/02/2007
SYS259004120508	259004120508	Central Trust Bank		12/09/2005	200,000.00	200,000.00	200,000.00	2.300		2.300	129	12/08/2006
SYS259004134945	259004134945	Central Trust Bank		05/05/2006	78,133.00	78,133.00	78,133.00	2.690		2.690	276	05/04/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS259004141828	259004141828	Central Trust Bank		05/26/2006	150,000.00	150,000.00	150,000.00	2.820		2.820	297	05/25/2007
SYS259004142545	259004142545	Central Trust Bank		05/26/2006	200,000.00	200,000.00	200,000.00	2.220		2.220	297	05/25/2007
SYS259004142822	259004142822	Central Trust Bank		06/23/2006	50,000.00	50,000.00	50,000.00	2.820		2.820	325	06/22/2007
SYS259004144114	259004144114	Central Trust Bank		03/24/2006	30,000.00	30,000.00	30,000.00	2.550		2.550	234	03/23/2007
SYS259004145247	259004145247	Central Trust Bank		03/24/2006	100,000.00	100,000.00	100,000.00	2.550		2.550	234	03/23/2007
SYS259004145737	259004145737	Central Trust Bank		05/26/2006	27,000.00	27,000.00	27,000.00	2.620		2.620	297	05/25/2007
SYS259004155249	259004155249	Central Trust Bank		01/27/2006	29,834.00	29,834.00	29,834.00	2.310		2.310	178	01/26/2007
SYS259004164858	259004164858	Central Trust Bank		04/14/2006	40,000.00	40,000.00	40,000.00	2.590		2.590	255	04/13/2007
SYS259004165523	259004165523	Central Trust Bank		04/14/2006	100,000.00	100,000.00	100,000.00	2.590		2.590	255	04/13/2007
SYS259015070435	259015070435	Central Trust Bank		01/13/2006	71,467.00	71,467.00	71,467.00	2.210		2.210	164	01/12/2007
SYS259015070701	259015070701	Central Trust Bank		07/28/2006	24,000.00	24,000.00	24,000.00	2.760		2.760	360	07/27/2007
SYS259015081552	259015081552	Central Trust Bank		12/02/2005	110,000.00	110,000.00	110,000.00	2.000		2.000	122	12/01/2006
SYS259015113814	259015113814	Central Trust Bank		04/14/2006	295,000.00	295,000.00	295,000.00	2.500		2.500	255	04/13/2007
SYS259015125630	259015125630	Central Trust Bank		01/13/2006	361,920.00	361,920.00	361,920.00	2.150		2.150	164	01/12/2007
SYS259015133838	259015133838	Central Trust Bank		07/28/2006	50,000.00	50,000.00	50,000.00	2.760		2.760	360	07/27/2007
SYS259015153810	259015153810	Central Trust Bank		05/05/2006	342,000.00	342,000.00	342,000.00	2.520		2.520	276	05/04/2007
SYS259015155209	259015155209	Central Trust Bank		04/14/2006	18,098.00	18,098.00	18,098.00	2.590		2.590	255	04/13/2007
SYS28900000001	28900000001	Commerce Bank-Kansas City		11/10/2005	15,000.00	15,000.00	15,000.00	2.280		2.280	100	11/09/2006
SYS28900000002	28900000002	Commerce Bank-Kansas City		12/30/2005	18,990.00	18,990.00	18,990.00	2.210		2.210	150	12/29/2006
SYS289004154639	289004154639	Commerce Bank-Kansas City		03/10/2006	50,000.00	50,000.00	50,000.00	2.550		2.550	220	03/09/2007
SYS289015084222	289015084222	Commerce Bank-Kansas City		07/28/2006	81,000.00	81,000.00	81,000.00	2.760		2.760	360	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	332	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	220	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	220	03/09/2007
SYS296004155411	296004155411	UMB Bank, Kansas City		01/13/2006	327,750.00	327,750.00	327,750.00	1.920		1.920	164	01/12/2007
SYS32000000003	32000000003	Bank of Kirksville		05/26/2006	100,000.00	100,000.00	100,000.00	2.620		2.620	297	05/25/2007
SYS320004100256	320004100256	Bank of Kirksville		03/17/2006	210,000.00	210,000.00	210,000.00	2.700		2.700	227	03/16/2007
SYS320004111451	320004111451	Bank of Kirksville		02/24/2006	135,000.00	135,000.00	135,000.00	2.600		2.600	206	02/23/2007
SYS320004112134	320004112134	Bank of Kirksville		02/24/2006	102,500.00	102,500.00	102,500.00	2.370		2.370	206	02/23/2007
SYS320004121253	320004121253	Bank of Kirksville		12/16/2005	50,000.00	50,000.00	50,000.00	2.280		2.280	136	12/15/2006
SYS320004121546	320004121546	Bank of Kirksville		12/02/2005	200,000.00	200,000.00	200,000.00	2.230		2.230	122	12/01/2006
SYS320004144756	320004144756	Bank of Kirksville		03/17/2006	40,000.00	40,000.00	40,000.00	2.550		2.550	227	03/16/2007
SYS320004161055	320004161055	Bank of Kirksville		01/13/2006	124,405.00	124,405.00	124,405.00	2.210		2.210	164	01/12/2007
SYS320004163531	320004163531	Bank of Kirksville		01/20/2006	110,000.00	110,000.00	110,000.00	2.320		2.320	171	01/19/2007
SYS320004164154	320004164154	Bank of Kirksville		03/17/2006	120,000.00	120,000.00	120,000.00	2.470		2.470	227	03/16/2007
SYS320004164321	320004164321	Bank of Kirksville		01/13/2006	125,000.00	125,000.00	125,000.00	2.220		2.220	164	01/12/2007
SYS320004164736	320004164736	Bank of Kirksville		01/13/2006	120,000.00	120,000.00	120,000.00	2.150		2.150	164	01/12/2007
SYS320015090811	320015090811	Bank of Kirksville		01/27/2006	200,000.00	200,000.00	200,000.00	2.250		2.250	178	01/26/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS320015094602	320015094602	Bank of Kirksville		03/24/2006	13,885.00	13,885.00	13,885.00	2.550		2.550	234	03/23/2007
SYS320015094810	320015094810	Bank of Kirksville		05/19/2006	100,100.00	100,100.00	100,100.00	2.670		2.670	290	05/18/2007
SYS320015104051	320015104051	Bank of Kirksville		06/09/2006	11,115.00	11,115.00	11,115.00	2.620		2.620	311	06/08/2007
SYS320015112407	320015112407	Bank of Kirksville		01/20/2006	40,000.00	40,000.00	40,000.00	2.310		2.310	171	01/19/2007
SYS320015124218	320015124218	Bank of Kirksville		01/27/2006	150,000.00	150,000.00	150,000.00	2.310		2.310	178	01/26/2007
SYS320015132904	320015132904	Bank of Kirksville		07/28/2006	65,500.00	65,500.00	65,500.00	2.760		2.760	360	07/27/2007
SYS320015133415	320015133415	Bank of Kirksville		12/02/2005	50,000.00	50,000.00	50,000.00	2.280		2.280	122	12/01/2006
SYS320015153645	320015153645	Bank of Kirksville		01/20/2006	50,000.00	50,000.00	50,000.00	2.310		2.310	171	01/19/2007
SYS320015155356	320015155356	Bank of Kirksville		12/02/2005	122,000.00	122,000.00	122,000.00	2.280		2.280	122	12/01/2006
SYS3250118	3250118	1st Community Bank		09/23/2005	28,000.00	28,000.00	28,000.00	2.000		2.000	52	09/22/2006
SYS325015094451	325015094451	1st Community Bank		01/27/2006	100,000.00	100,000.00	100,000.00	2.310		2.310	178	01/26/2007
SYS325015101832	325015101832	1st Community Bank		06/16/2006	75,000.00	75,000.00	75,000.00	2.720		2.720	318	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	276	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	346	07/13/2007
SYS3290116	3290116	Central Bank-Lake of the Ozark		08/26/2005	88,300.00	88,300.00	88,300.00	2.000		2.000	24	08/25/2006
SYS348015090904	348015090904	United State Bank		05/26/2006	74,090.00	74,090.00	74,090.00	2.620		2.620	297	05/25/2007
SYS348015101908	348015101908	United State Bank		01/27/2006	375,000.00	375,000.00	375,000.00	2.170		2.170	178	01/26/2007
SYS348015110811	348015110811	United State Bank		03/31/2006	23,200.00	23,200.00	23,200.00	2.550		2.550	241	03/30/2007
SYS348015132124	348015132124	United State Bank		07/28/2006	236,000.00	236,000.00	236,000.00	2.420		2.420	360	07/27/2007
SYS348015133608	348015133608	United State Bank		07/28/2006	35,000.00	35,000.00	35,000.00	2.760		2.760	360	07/27/2007
SYS348015134317	348015134317	United State Bank		07/28/2006	100,000.00	100,000.00	100,000.00	2.760		2.760	360	07/27/2007
SYS348015152822	348015152822	United State Bank		06/30/2006	90,000.00	90,000.00	90,000.00	2.920		2.920	332	06/29/2007
SYS3570090	3570090	Linn State Bank		09/16/2005	115,600.00	115,600.00	115,600.00	2.000		2.000	45	09/15/2006
SYS357015095725	357015095725	Linn State Bank		01/27/2006	490,000.00	490,000.00	490,000.00	2.260		2.260	178	01/26/2007
SYS357015100619	357015100619	Linn State Bank		01/27/2006	42,035.00	42,035.00	42,035.00	2.310		2.310	178	01/26/2007
SYS3570000004	3570000004	Legends Bank		07/07/2006	249,850.00	249,850.00	249,850.00	2.970		2.970	339	07/06/2007
SYS357004085644	357004085644	Legends Bank		05/26/2006	101,000.00	101,000.00	101,000.00	2.670		2.670	297	05/25/2007
SYS357004102501	357004102501	Legends Bank		07/28/2006	250,000.00	250,000.00	250,000.00	2.650		2.650	360	07/27/2007
SYS357004120439	357004120439	Legends Bank		03/24/2006	300,000.00	300,000.00	300,000.00	2.250		2.250	234	03/23/2007
SYS357004130001	357004130001	Legends Bank		03/24/2006	110,000.00	110,000.00	110,000.00	2.400		2.400	234	03/23/2007
SYS357004133715	357004133715	Legends Bank		06/23/2006	104,000.00	104,000.00	104,000.00	2.800		2.800	325	06/22/2007
SYS357004135640	357004135640	Legends Bank		05/05/2006	110,000.00	110,000.00	110,000.00	2.610		2.610	276	05/04/2007
SYS357004141440	357004141440	Legends Bank		05/05/2006	100,000.00	100,000.00	100,000.00	2.690		2.690	276	05/04/2007
SYS357004143225	357004143225	Legends Bank		05/05/2006	195,000.00	195,000.00	195,000.00	2.670		2.670	276	05/04/2007
SYS357004143822	357004143822	Legends Bank		07/28/2006	296,000.00	296,000.00	296,000.00	2.570		2.570	360	07/27/2007
SYS357004143853	357004143853	Legends Bank		07/07/2006	455,887.00	455,887.00	455,887.00	3.080		3.080	339	07/06/2007
SYS357004151716	357004151716	Legends Bank		03/24/2006	300,000.00	300,000.00	300,000.00	2.470		2.470	234	03/23/2007
SYS357004153451	357004153451	Legends Bank		04/14/2006	58,000.00	58,000.00	58,000.00	2.590		2.590	255	04/13/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS357004163607	357004163607	Legends Bank		05/05/2006	60,000.00	60,000.00	60,000.00	2.690		2.690	276	05/04/2007
SYS357015073234	357015073234	Legends Bank		05/05/2006	65,000.00	65,000.00	65,000.00	2.690		2.690	276	05/04/2007
SYS357015080616	357015080616	Legends Bank		06/23/2006	152,818.00	152,818.00	152,818.00	2.800		2.800	325	06/22/2007
SYS357015124902	357015124902	Legends Bank		07/07/2006	240,000.00	240,000.00	240,000.00	2.970		2.970	339	07/06/2007
SYS357015133941	357015133941	Legends Bank		07/28/2006	125,000.00	125,000.00	125,000.00	2.730		2.730	360	07/27/2007
SYS357015134117	357015134117	Legends Bank		07/28/2006	128,000.00	128,000.00	128,000.00	2.760		2.760	360	07/27/2007
SYS360004105618	360004105618	Farmers Bank of Lohman		11/04/2005	100,000.00	100,000.00	100,000.00	2.240		2.240	94	11/03/2006
SYS365015083821	365015083821	Heritage Bank of the Ozarks		06/16/2006	250,000.00	250,000.00	250,000.00	2.470		2.470	318	06/15/2007
SYS365015095343	365015095343	Heritage Bank of the Ozarks		05/26/2006	242,800.00	242,800.00	242,800.00	2.070		2.070	297	05/25/2007
SYS370015133218	370015133218	Community First Bank of MO		07/28/2006	60,123.00	60,123.00	60,123.00	2.760		2.760	360	07/27/2007
SYS370015113745	370015113745	Alliant Bank		05/05/2006	59,000.00	59,000.00	59,000.00	2.690		2.690	276	05/04/2007
SYS3820000001	3820000001	Wood & Huston Bank		12/02/2005	450,000.00	450,000.00	450,000.00	2.330		2.330	122	12/01/2006
SYS385015113354	385015113354	Martinsburg Bank		05/05/2006	250,000.00	250,000.00	250,000.00	2.240		2.240	276	05/04/2007
SYS385015113458	385015113458	Martinsburg Bank		05/05/2006	105,000.00	105,000.00	105,000.00	2.110		2.110	276	05/04/2007
SYS385015113552	385015113552	Martinsburg Bank		05/05/2006	206,600.00	206,600.00	206,600.00	2.130		2.130	276	05/04/2007
SYS385015113643	385015113643	Martinsburg Bank		05/05/2006	150,000.00	150,000.00	150,000.00	2.300		2.300	276	05/04/2007
SYS385015124304	385015124304	Martinsburg Bank		07/07/2006	44,000.00	44,000.00	44,000.00	2.860		2.860	339	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	276	05/04/2007
SYS3880079	3880079	Independent Bank of Maysville		08/26/2005	29,098.00	29,098.00	29,098.00	2.000		2.000	24	08/25/2006
SYS388015074310	388015074310	Independent Bank of Maysville		05/05/2006	535,699.00	535,699.00	535,699.00	2.690		2.690	276	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	276	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	234	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	234	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	234	03/23/2007
SYS388015105034	388015105034	Independent Bank of Maysville		02/24/2006	250,000.00	250,000.00	250,000.00	2.220		2.220	206	02/23/2007
SYS388015134935	388015134935	Independent Bank of Maysville		06/09/2006	113,389.00	113,389.00	113,389.00	2.300		2.300	311	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	311	06/08/2007
SYS3940000001	3940000001	Mid America Bank		12/02/2005	56,000.00	56,000.00	56,000.00	2.280		2.280	122	12/01/2006
SYS394004122334	394004122334	Mid America Bank		11/23/2005	30,000.00	30,000.00	30,000.00	2.280		2.280	113	11/22/2006
SYS394004134630	394004134630	Mid America Bank		06/23/2006	160,000.00	160,000.00	160,000.00	2.720		2.720	325	06/22/2007
SYS394004154755	394004154755	Mid America Bank		01/27/2006	75,000.00	75,000.00	75,000.00	2.310		2.310	178	01/26/2007
SYS394014082115	394014082115	Mid America Bank		07/28/2006	90,000.00	90,000.00	90,000.00	2.760		2.760	360	07/27/2007
SYS394015102658	394015102658	Mid America Bank		03/17/2006	725,000.00	725,000.00	725,000.00	2.390		2.390	227	03/16/2007
SYS3960000001	3960000001	First Natl Audrain Co.		12/16/2005	90,000.00	90,000.00	90,000.00	2.280		2.280	136	12/15/2006
SYS396015092358	396015092358	First Natl Audrain Co.		07/28/2006	115,000.00	115,000.00	115,000.00	2.870		2.870	360	07/27/2007
SYS396015113540	396015113540	First Natl Audrain Co.		07/28/2006	250,000.00	250,000.00	250,000.00	2.500		2.500	360	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	360	07/27/2007
SYS396015154801	396015154801	First Natl Audrain Co.		07/28/2006	262,000.00	262,000.00	262,000.00	2.870		2.870	360	07/27/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS4090000004	4090000004	Bank of Monticello		12/16/2005	46,100.00	46,100.00	46,100.00	2.280		2.280	136	12/15/2006
SYS4090000005	4090000005	Bank of Monticello		01/13/2006	159,867.00	159,867.00	159,867.00	2.210		2.210	164	01/12/2007
SYS4090000006	4090000006	Bank of Monticello		01/13/2006	53,708.00	53,708.00	53,708.00	2.210		2.210	164	01/12/2007
SYS4090000008	4090000008	Bank of Monticello		02/17/2006	31,961.00	31,961.00	31,961.00	2.450		2.450	199	02/16/2007
SYS4090000011	4090000011	Bank of Monticello		06/23/2006	68,063.00	68,063.00	68,063.00	2.820		2.820	325	06/22/2007
SYS409004114133	409004114133	Bank of Monticello		03/10/2006	49,000.00	49,000.00	49,000.00	2.550		2.550	220	03/09/2007
SYS409004114456	409004114456	Bank of Monticello		02/24/2006	56,000.00	56,000.00	56,000.00	2.450		2.450	206	02/23/2007
SYS409004121521	409004121521	Bank of Monticello		03/24/2006	230,000.00	230,000.00	230,000.00	2.100		2.100	234	03/23/2007
SYS409004161315	409004161315	Bank of Monticello		05/26/2006	243,000.00	243,000.00	243,000.00	2.620		2.620	297	05/25/2007
SYS409015084104	409015084104	Bank of Monticello		06/16/2006	230,000.00	230,000.00	230,000.00	2.700		2.700	318	06/15/2007
SYS409015100309	409015100309	Bank of Monticello		02/24/2006	705,171.00	705,171.00	705,171.00	1.920		1.920	206	02/23/2007
SYS409015100548	409015100548	Bank of Monticello		02/24/2006	780,000.00	780,000.00	780,000.00	2.070		2.070	206	02/23/2007
SYS409015114619	409015114619	Bank of Monticello		03/24/2006	106,153.00	106,153.00	106,153.00	2.550		2.550	234	03/23/2007
SYS409015114749	409015114749	Bank of Monticello		03/24/2006	180,000.00	180,000.00	180,000.00	2.170		2.170	234	03/23/2007
SYS409015124453	409015124453	Bank of Monticello		07/07/2006	428,000.00	428,000.00	428,000.00	2.520		2.520	339	07/06/2007
SYS409015132656	409015132656	Bank of Monticello		06/23/2006	262,000.00	262,000.00	262,000.00	2.800		2.800	325	06/22/2007
SYS409015132811	409015132811	Bank of Monticello		06/16/2006	88,000.00	88,000.00	88,000.00	2.720		2.720	318	06/15/2007
SYS409015132910	409015132910	Bank of Monticello		06/16/2006	155,000.00	155,000.00	155,000.00	2.470		2.470	318	06/15/2007
SYS409015153706	409015153706	Bank of Monticello		05/05/2006	524,000.00	524,000.00	524,000.00	2.600		2.600	276	05/04/2007
SYS409015155815	409015155815	Bank of Monticello		05/05/2006	86,000.00	86,000.00	86,000.00	2.690		2.690	276	05/04/2007
SYS409015155922	409015155922	Bank of Monticello		05/05/2006	128,000.00	128,000.00	128,000.00	2.370		2.370	276	05/04/2007
SYS4090177	4090177	Bank of Monticello		08/12/2005	75,127.00	75,127.00	75,127.00	2.000		2.000	10	08/11/2006
SYS4090178	4090178	Bank of Monticello		08/12/2005	10,000.00	10,000.00	10,000.00	2.000		2.000	10	08/11/2006
SYS4090179	4090179	Bank of Monticello		09/16/2005	100,000.00	100,000.00	100,000.00	2.000		2.000	45	09/15/2006
SYS4100000001	4100000001	Montrose Savings Bank		12/16/2005	119,700.00	119,700.00	119,700.00	2.300		2.300	136	12/15/2006
SYS4100074	4100074	Montrose Savings Bank		10/07/2005	92,300.00	92,300.00	92,300.00	1.940		1.940	66	10/06/2006
SYS427004155357	427004155357	Citizens Bank - New Haven		04/14/2006	425,000.00	425,000.00	425,000.00	2.200		2.200	255	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	290	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	276	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	248	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	276	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	276	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	276	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	311	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	269	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	290	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	290	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	325	06/22/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS429015113215	429015113215	Bank of New Madrid		06/23/2006	70,000.00	70,000.00	70,000.00	2.820		2.820	325	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	276	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	276	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	311	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	339	07/06/2007
SYS434015110607	434015110607	Citizens Bank of Norborne		06/02/2006	50,000.00	50,000.00	50,000.00	2.620		2.620	304	06/01/2007
SYS434015153114	434015153114	Citizens Bank of Norborne		06/02/2006	150,000.00	150,000.00	150,000.00	2.620		2.620	304	06/01/2007
SYS455000485154	455000485154	Paris National Bank		10/28/2005	198,000.00	198,000.00	198,000.00	2.140		2.140	87	10/27/2006
SYS455004110157	455004110157	Paris National Bank		11/04/2005	275,500.00	275,500.00	275,500.00	2.240		2.240	94	11/03/2006
SYS455004112026	455004112026	Paris National Bank		03/10/2006	15,000.00	15,000.00	15,000.00	2.550		2.550	220	03/09/2007
SYS455004144521	455004144521	Paris National Bank		05/26/2006	25,000.00	25,000.00	25,000.00	2.620		2.620	297	05/25/2007
SYS455015083635	455015083635	Paris National Bank		01/13/2006	8,500.00	8,500.00	8,500.00	2.210		2.210	164	01/12/2007
SYS455015110759	455015110759	Paris National Bank		03/03/2006	58,000.00	58,000.00	58,000.00	2.450		2.450	213	03/02/2007
SYS455015121830	455015121830	Paris National Bank		12/02/2005	91,000.00	91,000.00	91,000.00	2.280		2.280	122	12/01/2006
SYS455015154311	455015154311	Paris National Bank		07/28/2006	13,000.00	13,000.00	13,000.00	2.760		2.760	360	07/27/2007
SYS459004100244	459004100244	Perry State Bank		07/28/2006	145,000.00	145,000.00	145,000.00	2.720		2.720	360	07/27/2007
SYS459004164055	459004164055	Perry State Bank		04/14/2006	165,835.00	165,835.00	165,835.00	2.350		2.350	255	04/13/2007
SYS459015094120	459015094120	Perry State Bank		01/13/2006	85,000.00	85,000.00	85,000.00	2.210		2.210	164	01/12/2007
SYS459015113953	459015113953	Perry State Bank		05/05/2006	18,000.00	18,000.00	18,000.00	2.690		2.690	276	05/04/2007
SYS459015133349	459015133349	Perry State Bank		06/16/2006	15,000.00	15,000.00	15,000.00	2.720		2.720	318	06/15/2007
SYS459015150950	459015150950	Perry State Bank		03/24/2006	33,000.00	33,000.00	33,000.00	2.550		2.550	234	03/23/2007
SYS459015151150	459015151150	Perry State Bank		03/24/2006	379,962.00	379,962.00	379,962.00	2.320		2.320	234	03/23/2007
SYS459015151741	459015151741	Perry State Bank		03/24/2006	116,400.00	116,400.00	116,400.00	2.100		2.100	234	03/23/2007
SYS459015154644	459015154644	Perry State Bank		07/28/2006	36,000.00	36,000.00	36,000.00	2.760		2.760	360	07/27/2007
SYS461015084215	461015084215	The Bank of Missouri		06/09/2006	185,000.00	185,000.00	185,000.00	2.150		2.150	311	06/08/2007
SYS469015093740	469015093740	Legacy Bank and Trust		03/31/2006	150,000.00	150,000.00	150,000.00	2.550		2.550	241	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	297	05/25/2007
SYS483015113755	483015113755	First State Bank of Purdy		07/07/2006	262,000.00	262,000.00	262,000.00	2.370		2.370	339	07/06/2007
SYS483015154214	483015154214	First State Bank of Purdy		01/13/2006	385,000.00	385,000.00	385,000.00	1.800		1.800	164	01/12/2007
SYS5030038	5030038	Phelps County Bank		08/05/2005	34,927.00	34,927.00	34,927.00	2.000		2.000	3	08/04/2006
SYS5210000001	5210000001	Third National Bank		01/20/2006	78,690.00	78,690.00	78,690.00	2.310		2.310	171	01/19/2007
SYS521004112640	521004112640	Third National Bank		03/10/2006	265,300.00	265,300.00	265,300.00	2.320		2.320	220	03/09/2007
SYS521015111424	521015111424	Third National Bank		03/31/2006	136,000.00	136,000.00	136,000.00	2.400		2.400	241	03/30/2007
SYS521015113119	521015113119	Third National Bank		03/31/2006	175,000.00	175,000.00	175,000.00	2.250		2.250	241	03/30/2007
SYS521015114106	521015114106	Third National Bank		03/31/2006	118,000.00	118,000.00	118,000.00	2.550		2.550	241	03/30/2007
SYS521015114139	521015114139	Third National Bank		04/14/2006	262,500.00	262,500.00	262,500.00	2.420		2.420	255	04/13/2007
SYS521015125412	521015125412	Third National Bank		04/14/2006	262,500.00	262,500.00	262,500.00	2.500		2.500	255	04/13/2007
SYS521015140303	521015140303	Third National Bank		03/31/2006	26,284.00	26,284.00	26,284.00	2.550		2.550	241	03/30/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS529015153619	529015153619	Heritage State Bank		03/17/2006	275,000.00	275,000.00	275,000.00	2.400		2.400	227	03/16/2007
SYS529015154048	529015154048	Heritage State Bank		03/17/2006	150,000.00	150,000.00	150,000.00	2.250		2.250	227	03/16/2007
SYS529015154400	529015154400	Heritage State Bank		03/17/2006	95,000.00	95,000.00	95,000.00	2.550		2.550	227	03/16/2007
SYS529015154814	529015154814	Heritage State Bank		03/17/2006	150,000.00	150,000.00	150,000.00	2.320		2.320	227	03/16/2007
SYS545015075836	545015075836	Alliance Bank		06/23/2006	50,000.00	50,000.00	50,000.00	2.820		2.820	325	06/22/2007
SYS545015085249	545015085249	Alliance Bank		06/23/2006	750,000.00	750,000.00	750,000.00	2.800		2.800	325	06/22/2007
SYS545015093658	545015093658	Alliance Bank		06/23/2006	28,000.00	28,000.00	28,000.00	2.820		2.820	325	06/22/2007
SYS545015101331	545015101331	Alliance Bank		06/23/2006	350,000.00	350,000.00	350,000.00	2.800		2.800	325	06/22/2007
SYS545015103006	545015103006	Alliance Bank		03/24/2006	150,000.00	150,000.00	150,000.00	2.470		2.470	234	03/23/2007
SYS545015112024	545015112024	Alliance Bank		03/24/2006	104,085.00	104,085.00	104,085.00	2.550		2.550	234	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	234	03/23/2007
SYS545015113911	545015113911	Alliance Bank		06/23/2006	720,000.00	720,000.00	720,000.00	2.870		2.870	325	06/22/2007
SYS545015115649	545015115649	Alliance Bank		06/23/2006	700,000.00	700,000.00	700,000.00	2.570		2.570	325	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	220	03/09/2007
SYS545015140951	545015140951	Alliance Bank		03/10/2006	600,000.00	600,000.00	600,000.00	2.320		2.320	220	03/09/2007
SYS545015141535	545015141535	Alliance Bank		03/10/2006	118,000.00	118,000.00	118,000.00	2.320		2.320	220	03/09/2007
SYS545015141820	545015141820	Alliance Bank		03/10/2006	900,000.00	900,000.00	900,000.00	2.620		2.620	220	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	220	03/09/2007
SYS545015144521	545015144521	Alliance Bank		03/10/2006	65,000.00	65,000.00	65,000.00	2.550		2.550	220	03/09/2007
SYS545015144545	545015144545	Alliance Bank		06/23/2006	750,000.00	750,000.00	750,000.00	2.800		2.800	325	06/22/2007
SYS545015154237	545015154237	Alliance Bank		06/23/2006	922,200.00	922,200.00	922,200.00	2.800		2.800	325	06/22/2007
SYS545115135604	545115135604	Alliance Bank		03/10/2006	916,000.00	916,000.00	916,000.00	2.550		2.550	220	03/09/2007
SYS5480000004	5480000004	Empire Bank		06/09/2006	39,000.00	39,000.00	39,000.00	2.620		2.620	311	06/08/2007
SYS5480095	5480095	Empire Bank		08/12/2005	116,000.00	116,000.00	116,000.00	2.000		2.000	10	08/11/2006
SYS548015152720	548015152720	Empire Bank		06/30/2006	165,940.00	165,940.00	165,940.00	2.520		2.520	332	06/29/2007
SYS5580000001	5580000001	Bank of St Elizabeth		11/04/2005	113,500.00	113,500.00	113,500.00	1.900		1.900	94	11/03/2006
SYS5580000002	5580000002	Bank of St Elizabeth		11/18/2005	45,800.00	45,800.00	45,800.00	2.280		2.280	108	11/17/2006
SYS5580000004	5580000004	Bank of St Elizabeth		02/03/2006	37,000.00	37,000.00	37,000.00	2.310		2.310	185	02/02/2007
SYS558004113629	558004113629	Bank of St Elizabeth		03/03/2006	42,000.00	42,000.00	42,000.00	2.450		2.450	213	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	276	05/04/2007
SYS558004142657	558004142657	Bank of St Elizabeth		01/27/2006	450,000.00	450,000.00	450,000.00	2.100		2.100	178	01/26/2007
SYS558004150241	558004150241	Bank of St Elizabeth		01/27/2006	155,000.00	155,000.00	155,000.00	2.020		2.020	178	01/26/2007
SYS5580078	5580078	Bank of St Elizabeth		09/02/2005	55,000.00	55,000.00	55,000.00	2.000		2.000	31	09/01/2006
SYS5580079	5580079	Bank of St Elizabeth		09/02/2005	135,000.00	135,000.00	135,000.00	2.000		2.000	31	09/01/2006
SYS558015081420	558015081420	Bank of St Elizabeth		01/13/2006	29,300.00	29,300.00	29,300.00	2.210		2.210	164	01/12/2007
SYS558015091241	558015091241	Bank of St Elizabeth		03/24/2006	45,600.00	45,600.00	45,600.00	2.550		2.550	234	03/23/2007
SYS558015100148	558015100148	Bank of St Elizabeth		01/27/2006	451,000.00	451,000.00	451,000.00	2.310		2.310	178	01/26/2007
SYS558015113905	558015113905	Bank of St Elizabeth		05/05/2006	46,000.00	46,000.00	46,000.00	2.690		2.690	276	05/04/2007

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits</b>												
SYS558015135123	558015135123	Bank of St Elizabeth		04/14/2006	122,000.00	122,000.00	122,000.00	2.200		2.200	255	04/13/2007
SYS5860348	5860348	U S Bank		08/12/2005	14,410.00	14,410.00	14,410.00	2.000		2.000	10	08/11/2006
SYS599004161002	599004161002	National City Bank of the Midw		05/19/2006	7,000.00	7,000.00	7,000.00	2.620		2.620	290	05/18/2007
SYS6040000001	6040000001	Farmers State Bank		02/10/2006	250,000.00	250,000.00	250,000.00	2.650		2.650	192	02/09/2007
SYS634015084925	634015084925	Bank of Urbana		07/21/2006	2,635.00	2,635.00	2,635.00	2.860		2.860	353	07/20/2007
SYS634015093948	634015093948	Bank of Urbana		03/24/2006	59,390.00	59,390.00	59,390.00	2.550		2.550	234	03/23/2007
SYS634015104244	634015104244	Bank of Urbana		01/13/2006	27,000.00	27,000.00	27,000.00	2.210		2.210	164	01/12/2007
SYS634015105638	634015105638	Bank of Urbana		01/13/2006	175,850.00	175,850.00	175,850.00	2.000		2.000	164	01/12/2007
SYS634015112558	634015112558	Bank of Urbana		01/27/2006	97,956.00	97,956.00	97,956.00	2.310		2.310	178	01/26/2007
SYS642015133115	642015133115	Maries County Bank		04/21/2006	500,000.00	500,000.00	500,000.00	2.520		2.520	262	04/20/2007
SYS642015140130	642015140130	Maries County Bank		06/30/2006	125,000.00	125,000.00	125,000.00	2.900		2.900	332	06/29/2007
SYS6600000001	6600000001	Bank of Montgomery County		11/10/2005	98,000.00	98,000.00	98,000.00	2.280		2.280	100	11/09/2006
SYS6600000002	6600000002	Bank of Montgomery County		03/24/2006	243,000.00	243,000.00	243,000.00	2.550		2.550	234	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	234	03/23/2007
SYS674004095717	674004095717	Peoples Bank - Wyaconda		06/23/2006	12,702.00	12,702.00	12,702.00	2.820		2.820	325	06/22/2007
SYS674015102027	674015102027	Peoples Bank - Wyaconda		06/16/2006	4,500.00	4,500.00	4,500.00	2.720		2.720	318	06/15/2007
SYS7210000002	7210000002	Southwest Missouri Bank		01/13/2006	100,000.00	100,000.00	100,000.00	2.210		2.210	164	01/12/2007
SYS7230000001	7230000001	Putnam County State Bank		12/16/2005	145,001.00	145,001.00	145,001.00	2.280		2.280	136	12/15/2006
SYS7230000002	7230000002	Putnam County State Bank		06/30/2006	209,500.00	209,500.00	209,500.00	2.820		2.820	332	06/29/2007
SYS7230012	7230012	Putnam County State Bank		09/16/2005	250,000.00	250,000.00	250,000.00	2.000		2.000	45	09/15/2006
SYS780015082133	780015082133	Citizen's National Bank		03/03/2006	525,000.00	525,000.00	525,000.00	2.370		2.370	213	03/02/2007
SYS791004101044	791004101044	Liberty Bank		07/28/2006	100,000.00	100,000.00	100,000.00	2.760		2.760	360	07/27/2007
SYS791004114854	791004114854	Liberty Bank		01/13/2006	100,000.00	100,000.00	100,000.00	2.210		2.210	164	01/12/2007
SYS791004154022	791004154022	Liberty Bank		03/17/2006	100,000.00	100,000.00	100,000.00	2.550		2.550	227	03/16/2007
SYS791015072543	791015072543	Liberty Bank		05/05/2006	200,000.00	200,000.00	200,000.00	2.690		2.690	276	05/04/2007
SYS791015103432	791015103432	Liberty Bank		01/27/2006	145,000.00	145,000.00	145,000.00	2.310		2.310	178	01/26/2007
SYS791015105906	791015105906	Liberty Bank		01/13/2006	100,000.00	100,000.00	100,000.00	2.210		2.210	164	01/12/2007
SYS791015112352	791015112352	Liberty Bank		03/10/2006	100,000.00	100,000.00	100,000.00	2.550		2.550	220	03/09/2007
SYS791015113254	791015113254	Liberty Bank		07/28/2006	47,000.00	47,000.00	47,000.00	2.760		2.760	360	07/27/2007
SYS801004084504	801004084504	First Missouri Natl Bank		10/28/2005	63,000.00	63,000.00	63,000.00	2.140		2.140	87	10/27/2006
SYS801015093336	801015093336	First Missouri Natl Bank		05/19/2006	45,000.00	45,000.00	45,000.00	2.620		2.620	290	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	255	04/13/2007
SYS834004144641	834004144641	MCM Savings Bank		02/03/2006	320,000.00	320,000.00	320,000.00	1.800		1.800	185	02/02/2007
SYS834015083521	834015083521	MCM Savings Bank		05/19/2006	83,700.00	83,700.00	83,700.00	2.620		2.620	290	05/18/2007
SYS834015114113	834015114113	MCM Savings Bank		05/05/2006	224,825.00	224,825.00	224,825.00	2.520		2.520	276	05/04/2007
<b>Subtotal and Average</b>			<b>68,972,967.45</b>		<b>72,353,880.00</b>	<b>72,353,880.00</b>	<b>72,353,880.00</b>			<b>2.412</b>	<b>240</b>	



**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Linked Deposits - FFCB</b>												
31331S2E2	052170050	FFCB Note		08/05/2005	810,000.00	810,000.00	810,000.00	2.000	Aaa	2.000	3	08/04/2006
31331S2F9	052170051	FFCB Note		08/05/2005	75,000.00	75,000.00	75,000.00	2.000	Aaa	2.000	3	08/04/2006
31331S6F5	052590002	FFCB Note		09/16/2005	1,331,000.00	1,331,000.00	1,331,000.00	2.000	Aaa	2.000	45	09/15/2006
31331S6G3	052590003	FFCB Note		09/16/2005	916,000.00	916,000.00	916,000.00	2.000	Aaa	2.000	45	09/15/2006
31331VCD6	052800001	FFCB Note		10/07/2005	145,000.00	145,000.00	145,000.00	1.940	Aaa	1.940	66	10/06/2006
31331VCC8	052800002	FFCB Note		10/07/2005	1,544,000.00	1,544,000.00	1,544,000.00	1.710	Aaa	1.710	66	10/06/2006
31331VGT7	053140001	FFCB Note		11/10/2005	237,000.00	237,000.00	237,000.00	2.280	Aaa	2.280	100	11/09/2006
31331VGM2	053140002	FFCB Note		11/10/2005	490,000.00	490,000.00	490,000.00	2.240	Aaa	2.240	100	11/09/2006
31331VKC9	053430001	FFCB Note		12/09/2005	4,104,000.00	4,104,000.00	4,104,000.00	2.100	Aaa	2.129	129	12/08/2006
31331VKD7	053430002	FFCB Note		12/09/2005	397,000.00	397,000.00	397,000.00	2.280	Aaa	2.312	129	12/08/2006
31331VNN2	060130001	FFCB Note		01/13/2006	1,451,000.00	1,451,000.00	1,451,000.00	2.120	Aaa	2.149	164	01/12/2007
31331VNP7	060130002	FFCB Note		01/13/2006	966,000.00	966,000.00	966,000.00	2.120	Aaa	2.149	164	01/12/2007
31331VQX7	060410001	FFCB Note		02/10/2006	3,056,000.00	3,056,000.00	3,056,000.00	2.300	Aaa	2.300	192	02/09/2007
31331VQY5	060410002	FFCB Note		02/10/2006	385,000.00	385,000.00	385,000.00	2.350	Aaa	2.350	192	02/09/2007
31331VUA2	060760003	FFCB Note		03/17/2006	7,117,000.00	7,117,000.00	7,117,000.00	2.390	Aaa	2.390	227	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	227	03/16/2007
31331VWE2	060970001	FFCB Note		04/07/2006	246,000.00	246,000.00	246,000.00	2.490	Aaa	2.490	248	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	248	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	276	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	276	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	311	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	311	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	339	07/06/2007
31331VN51	061880002	FFCB Note		07/07/2006	716,000.00	716,000.00	716,000.00	2.860	Aaa	2.860	339	07/06/2007
<b>Subtotal and Average</b>			<b>46,920,064.52</b>		<b>47,450,000.00</b>	<b>47,450,000.00</b>	<b>47,450,000.00</b>			<b>2.395</b>	<b>224</b>	

**Time Deposits - Linked ( interest)**

**Subtotal and Average                      0.00**

**Agency MBS**

31282U3X3	053560002	FHLMC Note		12/22/2005	2,996,708.28	2,924,547.54	2,951,757.66	4.000	Aaa	4.976	639	05/01/2008
31282U4Q7	053560003	FHLMC Note		12/22/2005	1,560,725.22	1,521,332.52	1,536,338.88	4.000	Aaa	4.893	731	08/01/2008
31282R3P7	053560004	FHLMC Note		12/22/2005	4,557,022.08	4,383,217.26	4,438,824.32	4.000	Aaa	5.052	1,308	03/01/2010
31282R3W2	060240001	FHLMC Note		01/24/2006	2,718,506.96	2,590,030.32	2,652,243.35	4.000	Aaa	5.886	1,339	04/01/2010
31282R3P7	060310001	FHLMC Note		01/31/2006	1,608,360.73	1,547,017.85	1,568,403.02	4.000	Aaa	4.996	1,308	03/01/2010
31282U7G6	060530002	FHLMC Note		02/22/2006	2,138,356.96	2,056,522.04	2,099,599.24	4.000	Aaa	6.018	915	02/01/2009
31282R4N1	060580001	FHLMC Note		02/27/2006	5,900,318.85	5,690,326.50	5,800,750.97	4.500	Aaa	5.634	1,430	07/01/2010
31282U3X3	060900002	FHLMC Note		03/31/2006	7,955,850.12	7,764,273.25	7,794,246.89	4.000	Aaa	5.360	639	05/01/2008

Portfolio FY07

AP

**MO State Treasurer FY07  
Portfolio Management  
Portfolio Details - Investments  
July 31, 2006**

CUSIP	Investment #	Issuer	Average Balance	Purchase Date	Par Value	Market Value	Book Value	Stated Rate	Moody's	YTM 365	Days to Maturity	Maturity Date
<b>Agency MBS</b>												
31282U2B2	061290001	FHLMC Note		05/09/2006	2,753,240.55	2,715,961.67	2,720,976.01	4.500	Aaa	6.567	487	12/01/2007
31282R2P8	061430001	FHLMC Note		05/23/2006	3,081,228.40	2,982,444.22	3,014,307.98	4.500	Aaa	6.491	1,188	11/01/2009
31282R5D2	061440003	FHLMC Note		05/24/2006	4,776,283.43	4,550,556.28	4,589,709.86	4.000	Aaa	6.753	1,492	09/01/2010
31282R3P7	061780001	FHLMC Note		06/27/2006	5,870,516.68	5,646,615.17	5,622,854.21	4.000	Aaa	5.742	1,308	03/01/2010
31371KZ95	053630001	FNMA Note		12/29/2005	4,459,467.62	4,247,509.12	4,349,374.52	4.000	Aaa	5.073	1,280	02/01/2010
31371LCV9	060530001	FNMA Note		02/22/2006	3,051,761.35	2,844,729.86	2,906,802.68	3.500	Aaa	6.935	1,461	08/01/2010
31371LBD0	060550001	FNMA Note		02/24/2006	5,815,007.06	5,538,619.77	5,626,019.33	4.000	Aaa	5.935	1,430	07/01/2010
31371LDE6	060810001	FNMA Note		03/22/2006	1,583,754.41	1,508,478.56	1,530,797.62	4.000	Aaa	5.319	1,492	09/01/2010
31371LDE6	060810002	FNMA Note		03/22/2006	7,686,670.11	7,321,322.68	7,429,647.08	4.000	Aaa	5.319	1,492	09/01/2010
31371LE47	060880001	FNMA Note		03/29/2006	5,269,312.33	5,018,861.91	5,083,239.74	4.000	Aaa	6.585	1,522	10/01/2010
31371LE47	061430002	FNMA Note		05/23/2006	5,230,497.97	4,981,892.40	5,018,008.99	4.000	Aaa	6.908	1,522	10/01/2010
31371K5D9	061730001	FNMA Note		06/22/2006	3,363,636.16	3,203,762.53	3,239,602.07	4.000	Aaa	5.742	1,339	04/01/2010
<b>Subtotal and Average</b>			<b>80,960,410.87</b>		<b>82,377,225.27</b>	<b>79,038,021.45</b>	<b>79,973,504.42</b>			<b>5.826</b>	<b>1,246</b>	
<b>Total and Average</b>			<b>3,123,884,344.27</b>		<b>2,888,624,405.27</b>	<b>2,864,787,400.33</b>	<b>2,875,408,970.93</b>			<b>4.684</b>	<b>206</b>	