



**MO State Treasurer FY07
Portfolio Management
Portfolio Summary
June 30, 2007**

| Investments | Par Value | Market Value | Book Value | % of Portfolio | Term | Days to Maturity | YTM 360 Equiv. | YTM 365 Equiv. |
|-----------------------------------|-----------------------------|----------------------------|---------------------------|-----------------------|-------------|-------------------------|-----------------------|-----------------------|
| Treasury Securities - Coupon | 55,000,000.00 | 53,915,625.00 | 55,083,384.21 | 1.40 | 1,429 | 446 | 3.104 | 3.147 |
| Federal Agency Discount Notes | 537,585,000.00 | 525,437,733.26 | 525,537,910.02 | 13.33 | 277 | 161 | 5.220 | 5.293 |
| Federal Agency Issues - Coupon | 473,478,000.00 | 471,351,006.93 | 473,167,670.89 | 12.00 | 770 | 273 | 4.642 | 4.706 |
| Amortizing Commercial Paper Disc. | 1,113,377,000.00 | 1,107,758,042.59 | 1,108,125,671.49 | 28.11 | 70 | 32 | 5.301 | 5.375 |
| Federal Agency Issues - Callable | 448,015,000.00 | 444,779,158.63 | 445,324,481.19 | 11.30 | 1,164 | 987 | 5.325 | 5.399 |
| Floating Rate Agencies | 45,150,000.00 | 43,476,743.84 | 44,133,352.10 | 1.12 | 774 | 597 | 5.128 | 5.199 |
| Agency Zero Coupon Bonds | 16,745,000.00 | 15,992,110.47 | 16,004,418.56 | 0.41 | 478 | 322 | 5.263 | 5.336 |
| Overnight Repos | 164,486,000.00 | 164,486,000.00 | 164,486,000.00 | 4.17 | 3 | 1 | 5.284 | 5.358 |
| Time Deposits - General | 683,636,300.00 | 683,636,300.00 | 683,636,300.00 | 17.34 | 215 | 132 | 4.948 | 5.017 |
| Linked Deposits | 92,283,359.00 | 92,283,359.00 | 92,283,359.00 | 2.34 | 364 | 239 | 2.390 | 2.423 |
| Linked Deposits - FFCB | 74,225,000.00 | 74,225,000.00 | 74,225,000.00 | 1.88 | 364 | 219 | 2.450 | 2.484 |
| US Treasury Bills | 5,000,000.00 | 4,910,937.50 | 4,911,235.42 | 0.12 | 182 | 137 | 4.844 | 4.912 |
| Agency MBS | 261,193,038.53 | 255,053,863.34 | 254,740,139.58 | 6.46 | 1,268 | 1,012 | 5.336 | 5.411 |
| | 3,970,173,697.53 | 3,937,305,880.56 | 3,941,658,922.46 | 100.00% | 446 | 287 | 4.999 | 5.069 |
| Investments | | | | | | | | |
| Cash and Accrued Interest | | | | | | | | |
| Accrued Interest at Purchase | | 1,032,298.11 | 1,032,298.11 | | | | | |
| Subtotal | | 1,032,298.11 | 1,032,298.11 | | | | | |
| Total Cash and Investments | 3,970,173,697.53 | 3,938,338,178.67 | 3,942,691,220.57 | | 446 | 287 | 4.999 | 5.069 |
| Total Earnings | June 30 Month Ending | Fiscal Year To Date | Fiscal Year Ending | | | | | |
| Current Year | 17,358,350.14 | 185,513,791.92 | 185,513,791.92 | | | | | |
| Average Daily Balance | 4,171,138,264.29 | 3,754,179,579.64 | | | | | | |
| Effective Rate of Return | 5.06% | 4.94% | | | | | | |

Mark Mathers, Director of Investments



**MO State Treasurer FY07
Summary by Type
June 30, 2007
Grouped by Fund**

| Security Type | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--|-----------------------|-------------------------|-------------------------|----------------|-----------------|--------------------------|
| Fund: General Fund : Short Term | | | | | | |
| Federal Agency Issues - Callable | 6 | 102,525,000.00 | 102,514,861.69 | 2.60 | 5.609 | 1,056 |
| Federal Agency Discount Notes | 29 | 448,085,000.00 | 437,356,549.06 | 11.10 | 5.294 | 172 |
| Federal Agency Issues - Coupon | 6 | 92,361,000.00 | 92,121,959.73 | 2.34 | 5.258 | 83 |
| Amortizing Commercial Paper Disc. | 26 | 585,140,000.00 | 582,108,469.90 | 14.77 | 5.384 | 36 |
| Overnight Repos | 2 | 92,802,000.00 | 92,802,000.00 | 2.35 | 5.361 | 1 |
| Subtotal | 69 | 1,320,913,000.00 | 1,306,903,840.38 | 33.16 | 5.361 | 162 |
| Fund: General Funds : Reserve | | | | | | |
| Federal Agency Issues - Coupon | 26 | 251,102,000.00 | 251,123,981.41 | 6.37 | 4.576 | 292 |
| Federal Agency Issues - Callable | 29 | 206,930,000.00 | 205,179,891.36 | 5.21 | 5.329 | 1,020 |
| Floating Rate Agencies | 6 | 45,150,000.00 | 44,133,352.10 | 1.12 | 5.199 | 597 |
| Agency MBS | 30 | 178,673,621.52 | 173,748,197.37 | 4.41 | 5.455 | 1,079 |
| Treasury Securities - Coupon | 1 | 25,000,000.00 | 25,046,213.18 | 0.64 | 2.959 | 442 |
| Subtotal | 92 | 706,855,621.52 | 699,231,635.42 | 17.75 | 4.997 | 726 |
| Fund: Bond Pool : Investments | | | | | | |
| Federal Agency Issues - Coupon | 8 | 65,015,000.00 | 64,825,931.73 | 1.64 | 4.984 | 381 |
| Federal Agency Issues - Callable | 5 | 34,015,000.00 | 33,468,414.45 | 0.85 | 5.113 | 409 |
| Agency MBS | 14 | 52,325,581.04 | 51,448,632.77 | 1.31 | 5.324 | 881 |
| Agency Zero Coupon Bonds | 1 | 10,000,000.00 | 9,590,122.41 | 0.24 | 5.370 | 296 |
| Amortizing Commercial Paper Disc. | 3 | 75,000,000.00 | 74,818,763.89 | 1.90 | 5.356 | 17 |
| Overnight Repos | 1 | 23,891,000.00 | 23,891,000.00 | 0.61 | 5.353 | 1 |
| Subtotal | 32 | 260,246,581.04 | 258,042,865.25 | 6.55 | 5.225 | 340 |
| Fund: Bond Pool - Debt Service | | | | | | |
| Federal Agency Discount Notes | 4 | 59,500,000.00 | 58,518,952.63 | 1.48 | 5.283 | 119 |
| Subtotal | 4 | 59,500,000.00 | 58,518,952.63 | 1.48 | 5.283 | 119 |
| Fund: Trust Pool : Investments | | | | | | |
| US Treasury Bills | 1 | 5,000,000.00 | 4,911,235.42 | 0.12 | 4.912 | 137 |

**MO State Treasurer FY07
Summary by Type
June 30, 2007
Grouped by Fund**

| Security Type | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--|--------------------------|-----------------------|-----------------------|-------------------|--------------------|-----------------------------|
| Fund: Trust Pool : Investments | | | | | | |
| Overnight Repos | 1 | 22,012,000.00 | 22,012,000.00 | 0.56 | 5.353 | 1 |
| Amortizing Commercial Paper Disc. | 1 | 25,000,000.00 | 24,985,222.22 | 0.63 | 5.399 | 4 |
| Subtotal | 3 | 52,012,000.00 | 51,908,457.64 | 1.31 | 5.334 | 15 |
| Fund: Trust - General Time Deposits | | | | | | |
| Time Deposits - General | 15 | 50,000,000.00 | 50,000,000.00 | 1.27 | 4.821 | 112 |
| Subtotal | 15 | 50,000,000.00 | 50,000,000.00 | 1.27 | 4.821 | 112 |
| Fund: General Time Deposits | | | | | | |
| Time Deposits - General | 269 | 633,636,300.00 | 633,636,300.00 | 16.08 | 5.032 | 133 |
| Subtotal | 269 | 633,636,300.00 | 633,636,300.00 | 16.08 | 5.032 | 133 |
| Fund: Linked: Agriculture | | | | | | |
| Linked Deposits | 313 | 54,684,256.00 | 54,684,256.00 | 1.39 | 2.399 | 243 |
| Subtotal | 313 | 54,684,256.00 | 54,684,256.00 | 1.39 | 2.399 | 243 |
| Fund: Linked: Small Business | | | | | | |
| Linked Deposits | 225 | 36,724,103.00 | 36,724,103.00 | 0.93 | 2.459 | 233 |
| Subtotal | 225 | 36,724,103.00 | 36,724,103.00 | 0.93 | 2.459 | 233 |
| Fund: Linked: Job Creation | | | | | | |
| Linked Deposits | 4 | 875,000.00 | 875,000.00 | 0.02 | 2.383 | 182 |
| Subtotal | 4 | 875,000.00 | 875,000.00 | 0.02 | 2.383 | 182 |
| Fund: Agribank | | | | | | |
| Linked Deposits - FFCB | 38 | 74,225,000.00 | 74,225,000.00 | 1.88 | 2.484 | 219 |
| Subtotal | 38 | 74,225,000.00 | 74,225,000.00 | 1.88 | 2.484 | 219 |
| Fund: MODOT Funds-Investments | | | | | | |
| Overnight Repos | 1 | 25,781,000.00 | 25,781,000.00 | 0.65 | 5.353 | 1 |
| Amortizing Commercial Paper Disc. | 16 | 428,237,000.00 | 426,213,215.48 | 10.81 | 5.364 | 32 |
| Federal Agency Issues - Coupon | 4 | 65,000,000.00 | 65,095,798.02 | 1.65 | 4.153 | 362 |
| Agency Zero Coupon Bonds | 1 | 6,745,000.00 | 6,414,296.15 | 0.16 | 5.286 | 361 |
| Federal Agency Discount Notes | 3 | 30,000,000.00 | 29,662,408.33 | 0.75 | 5.303 | 81 |
| Federal Agency Issues - Callable | 10 | 104,545,000.00 | 104,161,313.69 | 2.64 | 5.422 | 1,038 |

MO State Treasurer FY07
 Summary by Type
 June 30, 2007
 Grouped by Fund

| Security Type | Number of Investments | Par Value | Book Value | % of Portfolio | Average YTM 365 | Average Days to Maturity |
|--------------------------------------|--------------------------|-------------------------|-------------------------|-------------------|--------------------|-----------------------------|
| Fund: MODOT Funds-Investments | | | | | | |
| Agency MBS | 9 | 30,193,835.97 | 29,543,309.44 | 0.75 | 5.298 | 843 |
| Treasury Securities - Coupon | 2 | 30,000,000.00 | 30,037,171.03 | 0.76 | 3.304 | 450 |
| Subtotal | 46 | 720,501,835.97 | 716,908,512.14 | 18.17 | 5.170 | 263 |
| Total and Average | 1,110 | 3,970,173,697.53 | 3,941,658,922.46 | 100.00 | 5.069 | 287 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------------|--------------|---------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|---------|--------------|------------------|---------------|
| Treasury Securities - Coupon | | | | | | | | | | | | |
| 912828BK5 | 032730002 | US Treasury Note | | 09/30/2003 | 25,000,000.00 | 24,460,937.50 | 25,046,213.18 | 3.125 | Aaa | 2.959 | 442 | 09/15/2008 |
| 912828BK5 | 032730003m | US Treasury Note | | 06/01/2005 | 25,000,000.00 | 24,460,937.50 | 25,043,831.06 | 3.125 | Aaa | 2.971 | 442 | 09/15/2008 |
| 912828FV7 | 070260001 | US Treasury Note | | 01/26/2007 | 5,000,000.00 | 4,993,750.00 | 4,993,339.97 | 4.875 | Aaa | 4.976 | 488 | 10/31/2008 |
| Subtotal and Average | | | 73,597,511.38 | | 55,000,000.00 | 53,915,625.00 | 55,083,384.21 | | | 3.147 | 446 | |
| Federal Agency Discount Notes | | | | | | | | | | | | |
| 313396MP5 | 030860002 | FHLMC Discount Note | | 03/27/2007 | 25,000,000.00 | 24,665,000.93 | 24,664,666.67 | 5.030 | Aaa | 5.306 | 96 | 10/05/2007 |
| 313396LW1 | 062890005 | FHLMC Discount Note | | 10/16/2006 | 10,000,000.00 | 9,889,999.39 | 9,890,387.50 | 4.995 | Aaa | 5.323 | 79 | 09/18/2007 |
| 313396JB0 | 062990004 | FHLMC Discount Note | | 10/27/2006 | 20,000,000.00 | 19,967,999.26 | 19,966,466.67 | | Aaa | 5.324 | 12 | 07/13/2007 |
| 313396LW1 | 070030002 | FHLMC Discount Note | | 01/03/2007 | 10,000,000.00 | 9,889,999.39 | 9,890,058.33 | 5.010 | Aaa | 5.301 | 79 | 09/18/2007 |
| 313396LW1 | 070110003 | FHLMC Discount Note | | 01/11/2007 | 10,000,000.00 | 9,889,999.39 | 9,889,838.89 | 5.020 | Aaa | 5.309 | 79 | 09/18/2007 |
| 313396PE7 | 070120928 | FHLMC Discount Note | | 01/12/2007 | 10,000,000.00 | 9,811,000.06 | 9,812,500.00 | 5.000 | Aaa | 5.311 | 135 | 11/13/2007 |
| 313396NX7 | 070260009 | FHLMC Discount Note | | 01/26/2007 | 10,000,000.00 | 9,819,999.69 | 9,820,088.89 | 5.060 | Aaa | 5.367 | 128 | 11/06/2007 |
| 313396QE6 | 070990002 | FHLMC Discount Note | | 04/09/2007 | 20,000,000.00 | 19,554,000.86 | 19,560,100.00 | 4.980 | Aaa | 5.263 | 159 | 12/07/2007 |
| 313396TV5 | 071000001 | FHLMC Discount Note | | 04/10/2007 | 20,000,000.00 | 19,316,000.36 | 19,333,750.00 | | Aaa | 5.185 | 246 | 03/03/2008 |
| 313396MT7 | 071020001 | FHLMC Discount Note | | 04/12/2007 | 25,000,000.00 | 24,650,001.53 | 24,647,777.78 | 5.072 | Aaa | 5.350 | 100 | 10/09/2007 |
| 313396MT7 | 071020002 | FHLMC Discount Note | | 04/12/2007 | 10,000,000.00 | 9,860,000.61 | 9,859,111.11 | 5.072 | Aaa | 5.350 | 100 | 10/09/2007 |
| 313396SR5 | 071020003 | FHLMC Discount Note | | 04/12/2007 | 20,639,000.00 | 20,011,575.78 | 20,016,596.55 | 4.980 | Aaa | 5.286 | 218 | 02/04/2008 |
| 313396TV5 | 071170008 | FHLMC Discount Note | | 04/27/2007 | 20,000,000.00 | 19,316,000.36 | 19,322,816.67 | 4.955 | Aaa | 5.265 | 246 | 03/03/2008 |
| 313396UN1 | 071230001 | FHLMC Discount Note | | 05/03/2007 | 20,000,000.00 | 19,270,001.22 | 19,277,480.55 | 4.945 | Aaa | 5.259 | 263 | 03/20/2008 |
| 313396TV5 | 071230002 | FHLMC Discount Note | | 05/03/2007 | 25,000,000.00 | 24,145,000.45 | 24,150,958.33 | 4.970 | Aaa | 5.278 | 246 | 03/03/2008 |
| 313396UZ4 | 071230003 | FHLMC Discount Note | | 05/03/2007 | 10,000,000.00 | 9,619,000.24 | 9,625,381.11 | 4.922 | Aaa | 5.240 | 274 | 03/31/2008 |
| 313396SR5 | 071240005 | FHLMC Discount Note | | 05/04/2007 | 20,000,000.00 | 19,392,001.34 | 19,396,261.11 | 4.985 | Aaa | 5.281 | 218 | 02/04/2008 |
| 313396TV5 | 071650005 | FHLMC Discount Note | | 06/14/2007 | 5,500,000.00 | 5,311,900.10 | 5,309,076.67 | 5.080 | Aaa | 5.380 | 246 | 03/03/2008 |
| 313588MG7 | 062480002 | FNMA Discount Note | | 10/11/2006 | 25,000,000.00 | 24,687,500.00 | 24,694,680.55 | 4.940 | Aaa | 5.270 | 89 | 09/28/2007 |
| 313588HU2 | 062550002 | FNMA Discount Note | | 09/12/2006 | 25,000,000.00 | 24,985,000.60 | 24,982,500.00 | 5.040 | Aaa | 5.351 | 5 | 07/06/2007 |
| 313588LC7 | 063240001 | FNMA Discount Note | | 11/20/2006 | 12,000,000.00 | 11,897,999.27 | 11,898,536.67 | 4.990 | Aaa | 5.290 | 61 | 08/31/2007 |
| 313588NL5 | 070030001 | FNMA Discount Note | | 01/03/2007 | 10,000,000.00 | 9,836,000.06 | 9,838,150.00 | 4.980 | Aaa | 5.285 | 117 | 10/26/2007 |
| 313588KN4 | 070030003 | FNMA Discount Note | | 01/03/2007 | 10,000,000.00 | 9,935,000.61 | 9,934,200.00 | 5.040 | Aaa | 5.323 | 47 | 08/17/2007 |
| 313588NL5 | 070110004 | FNMA Discount Note | | 01/11/2007 | 10,000,000.00 | 9,836,000.06 | 9,837,337.50 | 5.005 | Aaa | 5.309 | 117 | 10/26/2007 |
| 313588MW2 | 070260002 | FNMA Discount Note | | 01/26/2007 | 10,000,000.00 | 9,855,999.76 | 9,855,227.78 | 5.060 | Aaa | 5.356 | 103 | 10/12/2007 |
| 313588MM4 | 070990001 | FNMA Discount Note | | 04/09/2007 | 20,000,000.00 | 19,738,000.48 | 19,736,538.89 | 5.045 | Aaa | 5.318 | 94 | 10/03/2007 |
| 313588RV9 | 070990003 | FNMA Discount Note | | 04/09/2007 | 5,230,000.00 | 5,085,652.29 | 5,087,900.90 | 4.940 | Aaa | 5.234 | 198 | 01/15/2008 |
| 313588UW3 | 071000002 | FNMA Discount Note | | 04/10/2007 | 12,500,000.00 | 12,030,000.69 | 12,035,347.91 | 4.938 | Aaa | 5.268 | 271 | 03/28/2008 |
| 313588TS4 | 071160004 | FNMA Discount Note | | 04/26/2007 | 10,000,000.00 | 9,661,000.06 | 9,666,887.50 | 4.935 | Aaa | 5.242 | 243 | 02/29/2008 |
| 313588TS4 | 071170009 | FNMA Discount Note | | 04/27/2007 | 20,000,000.00 | 19,322,000.12 | 19,329,725.00 | 4.965 | Aaa | 5.274 | 243 | 02/29/2008 |
| 313588TS4 | 071220001 | FNMA Discount Note | | 05/02/2007 | 8,280,000.00 | 7,999,308.05 | 8,003,344.50 | 4.950 | Aaa | 5.255 | 243 | 02/29/2008 |
| 313588TS4 | 071220002 | FNMA Discount Note | | 05/02/2007 | 8,918,000.00 | 8,615,679.85 | 8,619,726.35 | 4.955 | Aaa | 5.261 | 243 | 02/29/2008 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

Report Ver. 5.00

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---------------------------------------|--------------|--------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Federal Agency Discount Notes | | | | | | | | | | | | |
| 313588TS4 | 071240006 | FNMA Discount Note | | 05/04/2007 | 20,000,000.00 | 19,322,000.12 | 19,329,050.00 | 4.970 | Aaa | 5.276 | 243 | 02/29/2008 |
| 313588TJ4 | 071350002 | FNMA Discount Note | | 05/15/2007 | 20,000,000.00 | 19,344,000.24 | 19,351,138.89 | 4.970 | Aaa | 5.268 | 235 | 02/21/2008 |
| 313588SN6 | 071770005 | FNMA Discount Note | | 06/26/2007 | 13,018,000.00 | 12,627,460.00 | 12,624,992.00 | 5.055 | Aaa | 5.338 | 215 | 02/01/2008 |
| 313588TS4 | 071790124 | FNMA Discount Note | | 06/28/2007 | 6,500,000.00 | 6,279,650.04 | 6,279,308.75 | 5.030 | Aaa | 5.319 | 243 | 02/29/2008 |
| Subtotal and Average | | | 510,360,569.93 | | 537,585,000.00 | 525,437,733.26 | 525,537,910.02 | | | 5.293 | 161 | |
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 31331XLY6 | 070290001 | FFCB Note | | 01/29/2007 | 5,000,000.00 | 4,982,812.50 | 4,991,895.79 | 5.010 | Aaa | 5.120 | 571 | 01/22/2009 |
| 3133XOLJ6 | 032760002m | FHLB Note | | 06/01/2005 | 25,000,000.00 | 24,585,937.50 | 25,101,980.02 | 3.750 | Aaa | 3.362 | 411 | 08/15/2008 |
| 3133XBFD2 | 051190001m | FHLB Note | | 06/01/2005 | 25,000,000.00 | 24,843,750.00 | 25,022,792.82 | 4.500 | Aaa | 4.372 | 285 | 04/11/2008 |
| 3133XBZD0 | 051710001 | FHLB Note | | 06/20/2005 | 7,500,000.00 | 7,478,906.25 | 7,499,242.62 | 5.000 | Aaa | 4.695 | 355 | 06/20/2008 |
| 3133XBZD0 | 051710002 | FHLB Note | | 06/20/2005 | 7,500,000.00 | 7,478,906.25 | 7,499,242.62 | 5.000 | Aaa | 4.695 | 355 | 06/20/2008 |
| 3133XBVF9 | 051790001 | FHLB Note | | 06/28/2005 | 4,625,000.00 | 4,616,328.13 | 4,625,000.00 | 4.250 | Aaa | 4.149 | 68 | 09/07/2007 |
| 3133XDGC9 | 053040002 | FHLB Note | | 10/31/2005 | 6,680,000.00 | 6,663,300.00 | 6,674,668.01 | 4.500 | Aaa | 4.800 | 103 | 10/12/2007 |
| 3133XCKD4 | 053040004 | FHLB Note | | 10/31/2005 | 5,800,000.00 | 5,781,875.00 | 5,789,570.55 | 4.375 | Aaa | 4.814 | 117 | 10/26/2007 |
| 3133XDTW1 | 053250001 | FHLB Note | | 11/21/2005 | 10,000,000.00 | 9,981,250.00 | 10,000,000.00 | 4.900 | Aaa | 4.960 | 143 | 11/21/2007 |
| 3133XDTW1 | 053250002 | FHLB Note | | 11/21/2005 | 10,000,000.00 | 9,981,250.00 | 10,000,000.00 | 4.900 | Aaa | 4.973 | 143 | 11/21/2007 |
| 3133XEGR4 | 062720001 | FHLB Note | | 09/29/2006 | 25,000,000.00 | 24,992,187.50 | 24,993,529.41 | 4.625 | Aaa | 5.183 | 17 | 07/18/2007 |
| 31339YVV1 | 062720007 | FHLB Note | | 09/29/2006 | 10,000,000.00 | 9,806,250.00 | 9,842,160.12 | 3.375 | Aaa | 4.954 | 386 | 07/21/2008 |
| 3133XEZP7 | 062720008 | FHLB Note | | 09/29/2006 | 10,000,000.00 | 9,968,750.00 | 10,003,985.06 | 5.000 | Aaa | 4.963 | 439 | 09/12/2008 |
| 3133XCUA9 | 062830003 | FHLB Note | | 10/10/2006 | 7,535,000.00 | 7,483,196.88 | 7,504,307.66 | 4.650 | Aaa | 5.025 | 418 | 08/22/2008 |
| 3133XGCL6 | 062910011 | FHLB Note | | 10/18/2006 | 20,000,000.00 | 20,000,000.00 | 20,000,906.67 | 5.375 | Aaa | 5.264 | 17 | 07/18/2007 |
| 3133M8JJ4 | 063530010 | FHLB Note | | 12/19/2006 | 5,000,000.00 | 5,054,687.50 | 5,079,458.58 | 5.823 | Aaa | 4.898 | 675 | 05/06/2009 |
| 3133M8JJ4 | 063530011 | FHLB Note | | 12/19/2006 | 5,000,000.00 | 5,054,687.50 | 5,079,458.58 | 5.823 | Aaa | 4.898 | 675 | 05/06/2009 |
| 3133XEZP7 | 070110002 | FHLB Note | | 01/11/2007 | 10,000,000.00 | 9,968,750.00 | 9,991,466.06 | 5.000 | Aaa | 5.071 | 439 | 09/12/2008 |
| 3133XJ6J2 | 070220122 | FHLB Note | | 01/22/2007 | 5,000,000.00 | 4,975,000.00 | 4,979,559.12 | 4.750 | Aaa | 5.200 | 346 | 06/11/2008 |
| 3133MJX39 | 070290002 | FHLB Note | | 01/29/2007 | 6,400,000.00 | 6,336,000.00 | 6,338,901.63 | 4.500 | Aaa | 5.260 | 502 | 11/14/2008 |
| 3133XGYT5 | 070300002 | FHLB Note | | 01/30/2007 | 5,000,000.00 | 4,978,125.00 | 4,982,203.69 | 5.000 | Aaa | 5.156 | 894 | 12/11/2009 |
| 3133XDT76 | 071060002 | FHLB Note | | 04/16/2007 | 10,000,000.00 | 9,931,250.00 | 9,957,690.60 | 4.750 | Aaa | 5.054 | 530 | 12/12/2008 |
| 3133XDRX1 | 071060003 | FHLB Note | | 04/16/2007 | 6,195,000.00 | 6,169,832.81 | 6,190,545.56 | 5.020 | Aaa | 5.074 | 495 | 11/07/2008 |
| 3133XFLG9 | 071500004 | FHLB Note | | 05/30/2007 | 10,000,000.00 | 10,009,375.00 | 10,019,344.54 | 5.250 | Aaa | 5.143 | 712 | 06/12/2009 |
| 3133MABK4 | 071590001 | FHLB Note | | 06/08/2007 | 7,000,000.00 | 7,199,062.50 | 7,199,640.64 | 6.500 | Aaa | 5.200 | 866 | 11/13/2009 |
| 3128X1AM9 | 031250001 | FHLMC Note | | 05/05/2003 | 11,000,000.00 | 10,836,275.64 | 11,000,000.00 | 3.500 | Aaa | 3.408 | 309 | 05/05/2008 |
| 3128X3TM5 | 042370002 | FHLMC Note | | 08/24/2004 | 10,000,000.00 | 9,971,875.00 | 9,999,310.84 | 3.375 | Aaa | 3.426 | 53 | 08/23/2007 |
| 3128X36P3 | 051110001 | FHLMC Note | | 04/21/2005 | 15,000,000.00 | 14,935,079.96 | 15,000,000.00 | 4.750 | Aaa | 4.484 | 267 | 03/24/2008 |
| 3128X36P3 | 051460001 | FHLMC Note | | 05/26/2005 | 21,112,000.00 | 21,020,627.20 | 21,112,000.00 | 4.750 | Aaa | 4.480 | 267 | 03/24/2008 |
| 3128X4DF5 | 051800003 | FHLMC Note | | 06/29/2005 | 10,000,000.00 | 9,942,300.42 | 10,000,000.00 | 4.200 | Aaa | 4.189 | 180 | 12/28/2007 |
| 3128X4BF7 | 052070005 | FHLMC Note | | 07/26/2005 | 15,000,000.00 | 14,877,555.09 | 15,000,000.00 | 4.370 | Aaa | 4.473 | 327 | 05/23/2008 |

Portfolio FY07

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PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--|--------------|-------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Federal Agency Issues - Coupon | | | | | | | | | | | | |
| 3128X4HM6 | 052340001 | FHLMC Note | | 08/22/2005 | 25,000,000.00 | 24,964,199.08 | 25,000,000.00 | 4.500 | Aaa | 4.500 | 52 | 08/22/2007 |
| 3128X4GY1 | 052710004 | FHLMC Note | | 09/28/2005 | 10,000,000.00 | 9,969,140.63 | 9,998,305.35 | 4.500 | Aaa | 4.549 | 137 | 11/15/2007 |
| 3128X4RF0 | 053040003 | FHLMC Note | | 10/31/2005 | 10,000,000.00 | 9,979,750.06 | 9,995,327.09 | 4.625 | Aaa | 4.813 | 96 | 10/05/2007 |
| 3128X4XW6 | 060270001 | FHLMC Note | | 01/27/2006 | 10,000,000.00 | 9,978,729.25 | 10,000,000.00 | 5.000 | Aaa | 4.999 | 201 | 01/18/2008 |
| 3128X4XW6 | 060270002 | FHLMC Note | | 01/27/2006 | 4,770,000.00 | 4,759,853.85 | 4,770,000.00 | 5.000 | Aaa | 4.999 | 201 | 01/18/2008 |
| 3128X4HK0 | 062830001 | FHLMC Note | | 10/10/2006 | 10,000,000.00 | 9,929,200.74 | 9,956,422.68 | 4.625 | Aaa | 5.033 | 411 | 08/15/2008 |
| 3128X2ME2 | 063620010 | FHLMC Note | | 12/28/2006 | 10,000,000.00 | 9,800,000.00 | 9,841,230.93 | 3.875 | Aaa | 4.978 | 561 | 01/12/2009 |
| 3134A4UY8 | 071350001 | FHLMC Note | | 05/15/2007 | 10,000,000.00 | 9,893,750.00 | 9,899,780.74 | 3.625 | Aaa | 5.281 | 229 | 02/15/2008 |
| 31359MVU4 | 043210008 | FNMA Note | | 11/17/2004 | 5,000,000.00 | 4,998,437.50 | 5,000,000.00 | 3.750 | Aaa | 3.724 | 5 | 07/06/2007 |
| 31359MB36 | 051400001 | FNMA Note | | 05/20/2005 | 10,000,000.00 | 9,962,500.00 | 10,000,000.00 | 4.250 | Aaa | 4.199 | 124 | 11/02/2007 |
| 31359MNP4 | 062710004 | FNMA Note | | 09/28/2006 | 2,361,000.00 | 2,360,262.19 | 2,360,124.70 | 4.250 | Aaa | 5.195 | 14 | 07/15/2007 |
| 31359MYZ0 | 062910012 | FNMA Note | | 10/18/2006 | 25,000,000.00 | 24,937,500.00 | 24,947,837.92 | 4.250 | Aaa | 5.298 | 76 | 09/15/2007 |
| 31359MYA5 | 071660003 | FNMA Note | | 06/15/2007 | 10,000,000.00 | 9,912,500.00 | 9,919,780.29 | 4.200 | Aaa | 5.326 | 267 | 03/24/2008 |
| Subtotal and Average | | | 469,158,175.62 | | 473,478,000.00 | 471,351,006.93 | 473,167,670.89 | | | 4.706 | 273 | |
| Amortizing Commercial Paper Disc. | | | | | | | | | | | | |
| 0660P1WM9 | 071170002 | Bank of America | | 04/27/2007 | 25,000,000.00 | 24,695,500.00 | 24,704,458.33 | 5.190 | P-1 | 5.376 | 82 | 09/21/2007 |
| 0660P1VM0 | 071170003 | Bank of America | | 04/27/2007 | 25,000,000.00 | 24,807,150.00 | 24,815,479.17 | 5.210 | P-1 | 5.373 | 51 | 08/21/2007 |
| 0660P1XK2 | 071240092 | Bank of America | | 05/04/2007 | 25,000,000.00 | 24,594,775.00 | 24,604,305.56 | 5.180 | P-1 | 5.382 | 110 | 10/19/2007 |
| 03523DVF7 | 071650001 | Anheuser Busch Co | | 06/14/2007 | 25,000,000.00 | 24,828,325.00 | 24,837,187.50 | 5.210 | P-1 | 5.330 | 45 | 08/15/2007 |
| 03523DVF7 | 071650002 | Anheuser Busch Co | | 06/14/2007 | 25,000,000.00 | 24,828,325.00 | 24,837,187.50 | 5.210 | P-1 | 5.330 | 45 | 08/15/2007 |
| 03523DVG5 | 071690002 | Anheuser Busch Co | | 06/18/2007 | 10,000,000.00 | 9,929,870.00 | 9,933,555.56 | 5.200 | P-1 | 5.318 | 46 | 08/16/2007 |
| 03523DUL5 | 071800712 | Anheuser Busch Co | | 06/29/2007 | 17,052,000.00 | 16,999,582.15 | 17,004,751.75 | 5.250 | P-1 | 5.339 | 19 | 07/20/2007 |
| 17307SUL4 | 071220003 | Citigroup Funding Inc | | 05/02/2007 | 40,000,000.00 | 39,877,520.00 | 39,889,377.78 | 5.240 | P-1 | 5.375 | 19 | 07/20/2007 |
| 17307SUD2 | 071300001 | Citigroup Funding Inc | | 05/10/2007 | 40,375,000.00 | 40,292,392.75 | 40,304,612.92 | 5.230 | P-1 | 5.352 | 12 | 07/13/2007 |
| 23161KUT7 | 071170005 | Curzon Funding | | 04/27/2007 | 30,000,000.00 | 29,875,860.00 | 29,886,683.33 | 5.230 | | 5.374 | 26 | 07/27/2007 |
| 23161KUW0 | 071200100 | Curzon Funding | | 04/30/2007 | 30,000,000.00 | 29,862,570.00 | 29,873,608.33 | 5.230 | | 5.374 | 29 | 07/30/2007 |
| 23161KYF3 | 071410001 | Curzon Funding | | 05/21/2007 | 30,000,000.00 | 29,393,040.00 | 29,410,900.00 | 5.160 | | 5.369 | 137 | 11/15/2007 |
| 29101BU26 | 071630004 | Emerson Electric Co | | 06/12/2007 | 25,000,000.00 | 24,988,950.00 | 24,996,354.17 | 5.250 | P-1 | 5.338 | 1 | 07/02/2007 |
| 29101BU26 | 071640001 | Emerson Electric Co | | 06/13/2007 | 16,025,000.00 | 16,017,916.95 | 16,022,663.02 | 5.250 | P-1 | 5.338 | 1 | 07/02/2007 |
| 29101BU26 | 071640002 | Emerson Electric Co | | 06/13/2007 | 25,000,000.00 | 24,988,950.00 | 24,996,354.17 | 5.250 | P-1 | 5.338 | 1 | 07/02/2007 |
| 29101BUA8 | 071660001 | Emerson Electric Co | | 06/15/2007 | 50,000,000.00 | 49,919,200.00 | 49,934,375.00 | 5.250 | P-1 | 5.342 | 9 | 07/10/2007 |
| 29101BUG5 | 071660008 | Emerson Electric Co | | 06/15/2007 | 28,276,000.00 | 28,205,507.93 | 28,214,146.25 | 5.250 | P-1 | 5.347 | 15 | 07/16/2007 |
| 29101BUG5 | 071690001 | Emerson Electric Co | | 06/18/2007 | 30,000,000.00 | 29,925,210.00 | 29,934,375.00 | 5.250 | P-1 | 5.345 | 15 | 07/16/2007 |
| 34656KU58 | 070950001 | Forrestal Cert Fnd Trst | | 04/05/2007 | 15,000,000.00 | 14,986,650.00 | 14,991,233.33 | 5.260 | P-1 | 5.405 | 4 | 07/05/2007 |
| 34656KUL3 | 071030001 | Forrestal Cert Fnd Trst | | 04/13/2007 | 20,000,000.00 | 19,937,820.00 | 19,944,372.22 | 5.270 | P-1 | 5.421 | 19 | 07/20/2007 |
| 34656KUD1 | 071630001 | Forrestal Cert Fnd Trst | | 06/12/2007 | 20,000,000.00 | 19,958,540.00 | 19,964,666.67 | 5.300 | P-1 | 5.398 | 12 | 07/13/2007 |
| 34656KUX7 | 071660011 | Forrestal Cert Fnd Trst | | 06/15/2007 | 12,000,000.00 | 11,943,252.00 | 11,946,950.00 | 5.305 | P-1 | 5.415 | 30 | 07/31/2007 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--|--------------|-------------------------------|-------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------|---------|--------------|------------------|---------------|
| Amortizing Commercial Paper Disc. | | | | | | | | | | | | |
| 34656KUX7 | 071660012 | Forrestal Cert Fnd Trst | | 06/15/2007 | 10,000,000.00 | 9,952,710.00 | 9,955,791.67 | 5.305 | P-1 | 5.415 | 30 | 07/31/2007 |
| 34656KVW8 | 071790003 | Forrestal Cert Fnd Trst | | 06/28/2007 | 35,000,000.00 | 34,681,115.00 | 34,690,250.00 | 5.310 | P-1 | 5.434 | 60 | 08/30/2007 |
| 36959JUS0 | 071170001 | GE Capital | | 04/27/2007 | 30,000,000.00 | 29,882,100.00 | 29,891,250.00 | 5.220 | P-1 | 5.362 | 25 | 07/26/2007 |
| 36959JVF7 | 071360001 | GE Capital | | 05/16/2007 | 40,534,000.00 | 40,256,706.91 | 40,269,515.65 | 5.220 | P-1 | 5.363 | 45 | 08/15/2007 |
| 38362WUC3 | 071020004 | Govco Inc | | 04/12/2007 | 30,000,000.00 | 29,942,250.00 | 29,952,058.33 | 5.230 | P-1 | 5.374 | 11 | 07/12/2007 |
| 38362WUP4 | 071290001 | Govco Inc | | 05/09/2007 | 30,000,000.00 | 29,893,410.00 | 29,904,116.67 | 5.230 | P-1 | 5.361 | 22 | 07/23/2007 |
| 52466KU50 | 071780002 | Leggett & Platt | | 06/27/2007 | 50,000,000.00 | 49,955,900.00 | 49,970,444.44 | 5.320 | | 5.400 | 4 | 07/05/2007 |
| 52466KU50 | 071790001 | Leggett & Platt | | 06/28/2007 | 25,000,000.00 | 24,977,950.00 | 24,985,222.22 | 5.320 | | 5.399 | 4 | 07/05/2007 |
| 52466KU50 | 071790002 | Leggett & Platt | | 06/28/2007 | 25,000,000.00 | 24,977,950.00 | 24,985,222.22 | 5.320 | | 5.399 | 4 | 07/05/2007 |
| 59018KX55 | 071160001 | Merrill Lynch & Co | | 04/26/2007 | 20,000,000.00 | 19,715,800.00 | 19,724,800.00 | 5.160 | | 5.356 | 96 | 10/05/2007 |
| 59018KV81 | 071160002 | Merrill Lynch & Co | | 04/26/2007 | 25,000,000.00 | 24,854,450.00 | 24,862,513.89 | 5.160 | | 5.363 | 38 | 08/08/2007 |
| 59018KWD9 | 071210002 | Merrill Lynch & Co | | 05/01/2007 | 10,000,000.00 | 9,889,590.00 | 9,893,316.67 | 5.190 | | 5.367 | 74 | 09/13/2007 |
| 59018KXC0 | 071210003 | Merrill Lynch & Co | | 05/01/2007 | 25,000,000.00 | 24,620,100.00 | 24,630,201.39 | 5.170 | | 5.368 | 103 | 10/12/2007 |
| 61745BVM6 | 071170007 | Morgan Stanley Dean Witter CP | | 04/27/2007 | 25,000,000.00 | 24,806,400.00 | 24,815,479.17 | 5.210 | P-1 | 5.373 | 51 | 08/21/2007 |
| 61745BWM5 | 071220006 | Morgan Stanley Dean Witter CP | | 05/02/2007 | 25,000,000.00 | 24,694,325.00 | 24,703,888.89 | 5.200 | P-1 | 5.383 | 82 | 09/21/2007 |
| 74433HUL6 | 071010002 | Prudential Securities | | 04/11/2007 | 30,000,000.00 | 29,908,140.00 | 29,917,350.00 | 5.220 | | 5.370 | 19 | 07/20/2007 |
| 82655FUA8 | 071801100 | Sigma-Aldrich | | 06/29/2007 | 10,000,000.00 | 9,983,840.00 | 9,986,775.00 | 5.290 | P-1 | 5.372 | 9 | 07/10/2007 |
| 82655FUD2 | 071801101 | Sigma-Aldrich | | 06/29/2007 | 5,890,000.00 | 5,877,907.83 | 5,879,613.97 | 5.290 | P-1 | 5.375 | 12 | 07/13/2007 |
| 82655FUH3 | 071801102 | Sigma-Aldrich | | 06/29/2007 | 5,600,000.00 | 5,585,216.00 | 5,586,833.78 | 5.290 | P-1 | 5.378 | 16 | 07/17/2007 |
| 82655FUL4 | 071801103 | Sigma-Aldrich | | 06/29/2007 | 2,490,000.00 | 2,482,345.74 | 2,483,048.06 | 5.290 | P-1 | 5.380 | 19 | 07/20/2007 |
| 88562MUS3 | 071160003 | Three Rivers Funding | | 04/26/2007 | 10,135,000.00 | 10,094,409.33 | 10,098,190.24 | 5.230 | P-1 | 5.374 | 25 | 07/26/2007 |
| 88562MU53 | 071790294 | Three Rivers Funding | | 06/28/2007 | 25,000,000.00 | 24,977,950.00 | 24,985,000.00 | 5.400 | P-1 | 5.481 | 4 | 07/05/2007 |
| 92217MUR6 | 071770003 | Variable Funding | | 06/26/2007 | 25,000,000.00 | 24,903,950.00 | 24,911,666.67 | 5.300 | P-1 | 5.397 | 24 | 07/25/2007 |
| 92217MU21 | 071800927 | Variable Funding | | 06/29/2007 | 30,000,000.00 | 29,986,620.00 | 29,995,525.00 | 5.370 | P-1 | 5.447 | 1 | 07/02/2007 |
| Subtotal and Average | | | 1,082,802,503.34 | | 1,113,377,000.00 | 1,107,758,042.59 | 1,108,125,671.49 | | | 5.375 | 32 | |

Federal Agency Issues - Callable

| | | | | | | | | | | | | |
|-----------|-----------|-----------|--|------------|---------------|---------------|---------------|-------|-----|-------|-------|------------|
| 31331XNW8 | 070660001 | FFCB Note | | 03/07/2007 | 10,000,000.00 | 9,959,375.00 | 9,999,520.00 | 5.650 | Aaa | 5.653 | 1,682 | 02/07/2012 |
| 3133X5GE2 | 051640001 | FHLB Note | | 06/15/2005 | 4,105,000.00 | 4,054,970.31 | 4,082,624.57 | 3.070 | Aaa | 4.146 | 198 | 01/15/2008 |
| 3133XDD24 | 060310002 | FHLB Note | | 01/31/2006 | 8,450,000.00 | 8,410,390.63 | 8,429,633.35 | 4.500 | Aaa | 4.967 | 201 | 01/18/2008 |
| 3133MYZG5 | 061720005 | FHLB Note | | 06/21/2006 | 8,000,000.00 | 7,807,500.00 | 7,778,810.79 | 3.500 | Aaa | 5.571 | 530 | 12/12/2008 |
| 3133X8TT9 | 062480003 | FHLB Note | | 10/11/2006 | 8,550,000.00 | 8,475,187.50 | 8,456,553.74 | 4.500 | Aaa | 5.274 | 635 | 03/27/2009 |
| 3133X8TT9 | 062580001 | FHLB Note | | 09/15/2006 | 10,000,000.00 | 9,912,500.00 | 9,888,459.43 | 4.500 | Aaa | 4.922 | 635 | 03/27/2009 |
| 3133X8TT9 | 062580002 | FHLB Note | | 09/15/2006 | 10,000,000.00 | 9,912,500.00 | 9,888,459.43 | 4.500 | Aaa | 4.922 | 635 | 03/27/2009 |
| 3133XABP1 | 062610001 | FHLB Note | | 09/18/2006 | 11,515,000.00 | 11,425,039.06 | 11,434,068.00 | 4.000 | Aaa | 5.261 | 215 | 02/01/2008 |
| 31339YU26 | 062710003 | FHLB Note | | 09/28/2006 | 7,350,000.00 | 7,333,921.88 | 7,335,580.61 | 2.700 | Aaa | 5.216 | 29 | 07/30/2007 |
| 31339YRS3 | 062830002 | FHLB Note | | 10/10/2006 | 7,500,000.00 | 7,347,656.25 | 7,362,495.98 | 3.320 | Aaa | 5.115 | 395 | 07/30/2008 |
| 31339XS62 | 062970002 | FHLB Note | | 10/24/2006 | 6,000,000.00 | 5,835,000.00 | 5,840,357.25 | 3.320 | Aaa | 5.221 | 548 | 12/30/2008 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Federal Agency Issues - Callable | | | | | | | | | | | | |
| 3133X96A3 | 063470003 | FHLB Note | | 12/14/2006 | 5,000,000.00 | 4,903,125.00 | 4,919,288.07 | 3.750 | Aaa | 5.026 | 491 | 11/03/2008 |
| 3133X4VC2 | 063490003 | FHLB Note | | 12/15/2006 | 10,000,000.00 | 9,790,625.00 | 9,829,908.76 | 4.200 | Aaa | 5.018 | 822 | 09/30/2009 |
| 3133MYT64 | 063490004 | FHLB Note | | 12/15/2006 | 4,000,000.00 | 3,916,250.00 | 3,926,767.69 | 4.000 | Aaa | 5.051 | 683 | 05/14/2009 |
| 3133XFX84 | 063550064 | FHLB Note | | 12/21/2006 | 4,545,000.00 | 4,552,101.56 | 4,565,417.98 | 5.700 | Aaa | 5.522 | 1,460 | 06/30/2011 |
| 3133X1CF2 | 070110001 | FHLB Note | | 01/11/2007 | 5,000,000.00 | 4,925,000.00 | 4,934,068.61 | 4.000 | Aaa | 5.116 | 456 | 09/29/2008 |
| 3133XJX60 | 070590001 | FHLB Note | | 02/28/2007 | 10,000,000.00 | 9,965,625.00 | 10,000,000.00 | 5.400 | Aaa | 5.400 | 1,152 | 08/26/2010 |
| 3133XK2F1 | 070660002 | FHLB Note | | 03/07/2007 | 20,000,000.00 | 19,981,250.00 | 19,999,105.85 | 5.550 | Aaa | 5.551 | 977 | 03/04/2010 |
| 3133XJYE2 | 070710001 | FHLB Note | | 03/12/2007 | 17,460,000.00 | 17,427,262.50 | 17,460,000.00 | 5.500 | Aaa | 5.500 | 985 | 03/12/2010 |
| 3133XJSN9 | 070750222 | FHLB Note | | 03/16/2007 | 10,000,000.00 | 9,968,750.00 | 10,003,369.57 | 5.500 | Aaa | 5.484 | 1,318 | 02/08/2011 |
| 3133XJWQ7 | 070780001 | FHLB Note | | 03/19/2007 | 7,500,000.00 | 7,464,843.75 | 7,502,961.60 | 5.570 | Aaa | 5.555 | 1,696 | 02/21/2012 |
| 3133XK2H7 | 070790001 | FHLB Note | | 03/20/2007 | 5,175,000.00 | 5,157,210.94 | 5,175,000.00 | 5.400 | Aaa | 5.400 | 1,177 | 09/20/2010 |
| 3133XJSN9 | 070810009 | FHLB Note | | 03/22/2007 | 7,500,000.00 | 7,476,562.50 | 7,501,287.58 | 5.500 | Aaa | 5.491 | 1,318 | 02/08/2011 |
| 3133XHLA8 | 070930001 | FHLB Note | | 04/03/2007 | 7,715,000.00 | 7,710,178.13 | 7,715,000.00 | 5.500 | Aaa | 5.498 | 1,598 | 11/15/2011 |
| 3133MYSQ1 | 071060001 | FHLB Note | | 04/16/2007 | 5,000,000.00 | 4,904,687.50 | 4,911,667.01 | 3.830 | Aaa | 5.151 | 516 | 11/28/2008 |
| 3133XGN59 | 071240007 | FHLB Note | | 05/04/2007 | 7,680,000.00 | 7,680,000.00 | 7,705,787.19 | 5.700 | Aaa | 5.597 | 1,516 | 08/25/2011 |
| 3133XKK79 | 071350003 | FHLB Note | | 05/15/2007 | 6,650,000.00 | 6,635,453.13 | 6,643,543.73 | 5.125 | Aaa | 5.180 | 656 | 04/17/2009 |
| 3133XHKY7 | 071660002 | FHLB Note | | 06/15/2007 | 10,000,000.00 | 9,946,875.00 | 9,860,435.11 | 5.300 | Aaa | 5.667 | 1,579 | 10/27/2011 |
| 3128X4W64 | 061160004 | FHLMC Note | | 04/26/2006 | 5,000,000.00 | 4,982,154.85 | 4,981,691.87 | 5.270 | Aaa | 5.535 | 1,011 | 04/07/2010 |
| 3128X4W64 | 061160005 | FHLMC Note | | 04/26/2006 | 5,000,000.00 | 4,982,154.85 | 4,981,691.87 | 5.270 | Aaa | 5.535 | 1,011 | 04/07/2010 |
| 3128X4EU1 | 061350001 | FHLMC Note | | 05/15/2006 | 5,885,000.00 | 5,822,807.72 | 5,786,522.56 | 5.000 | Aaa | 5.610 | 1,136 | 08/10/2010 |
| 3128X5AD0 | 062270001 | FHLMC Note | | 08/15/2006 | 10,000,000.00 | 10,023,829.65 | 10,003,381.50 | 5.750 | Aaa | 5.731 | 1,422 | 05/23/2011 |
| 3128X5AD0 | 062490002 | FHLMC Note | | 09/06/2006 | 5,225,000.00 | 5,237,450.99 | 5,240,542.89 | 5.750 | Aaa | 5.608 | 1,422 | 05/23/2011 |
| 3128X5FW3 | 062890004 | FHLMC Note | | 10/16/2006 | 10,000,000.00 | 10,031,059.27 | 10,030,961.83 | 5.750 | Aaa | 5.626 | 1,502 | 08/11/2011 |
| 3128X1MW4 | 063470001 | FHLMC Note | | 12/14/2006 | 5,000,000.00 | 4,853,745.27 | 4,876,441.87 | 3.150 | Aaa | 4.951 | 534 | 12/16/2008 |
| 3128X5N38 | 070670001 | FHLMC Note | | 03/08/2007 | 25,000,000.00 | 24,969,451.90 | 25,000,000.00 | 5.600 | Aaa | 5.600 | 981 | 03/08/2010 |
| 3128X5N38 | 070670002 | FHLMC Note | | 03/08/2007 | 25,000,000.00 | 24,969,451.90 | 25,000,000.00 | 5.600 | Aaa | 5.600 | 981 | 03/08/2010 |
| 3128X5N38 | 070670003 | FHLMC Note | | 03/08/2007 | 25,000,000.00 | 24,969,451.90 | 25,000,000.00 | 5.600 | Aaa | 5.600 | 981 | 03/08/2010 |
| 3128X5K80 | 071080001 | FHLMC Note | | 04/18/2007 | 10,000,000.00 | 9,944,129.94 | 9,998,706.19 | 5.400 | Aaa | 5.402 | 1,706 | 03/02/2012 |
| 3128X5K80 | 071270001 | FHLMC Note | | 05/07/2007 | 10,000,000.00 | 9,944,129.94 | 10,000,000.00 | 5.400 | Aaa | 5.398 | 1,706 | 03/02/2012 |
| 3128X56G8 | 071350004 | FHLMC Note | | 05/15/2007 | 5,000,000.00 | 4,993,399.81 | 4,998,315.16 | 5.300 | Aaa | 5.319 | 683 | 05/14/2009 |
| 3136F3VD5 | 062970001 | FNMA Note | | 10/24/2006 | 5,400,000.00 | 5,251,500.00 | 5,256,283.66 | 3.210 | Aaa | 5.228 | 516 | 11/28/2008 |
| 3136F3UN4 | 063470002 | FNMA Note | | 12/14/2006 | 6,000,000.00 | 5,846,250.00 | 5,868,640.91 | 3.350 | Aaa | 5.000 | 516 | 11/28/2008 |
| 3136F3YT7 | 063490002 | FNMA Note | | 12/15/2006 | 5,000,000.00 | 4,823,437.50 | 4,846,324.08 | 3.270 | Aaa | 4.958 | 716 | 06/16/2009 |
| 3136F6FA2 | 063530012 | FNMA Note | | 12/19/2006 | 5,000,000.00 | 4,896,875.00 | 4,917,286.62 | 4.220 | Aaa | 5.015 | 822 | 09/30/2009 |
| 31359MT37 | 070080001 | FNMA Note | | 01/08/2007 | 20,000,000.00 | 20,006,250.00 | 20,004,281.08 | 6.000 | Aaa | 5.915 | 1,473 | 07/13/2011 |
| 3136F3VG8 | 070180100 | FNMA Note | | 01/18/2007 | 5,000,000.00 | 4,829,687.50 | 4,836,838.23 | 3.300 | Aaa | 5.125 | 702 | 06/02/2009 |
| 3136F5RR4 | 071000009 | FNMA Note | | 04/10/2007 | 5,000,000.00 | 4,896,875.00 | 4,907,176.59 | 4.010 | Aaa | 5.091 | 668 | 04/29/2009 |
| 3136F5JF9 | 071430001 | FNMA Note | | 05/23/2007 | 5,810,000.00 | 5,650,225.00 | 5,659,053.09 | 3.875 | Aaa | 5.123 | 816 | 09/24/2009 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|-------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Federal Agency Issues - Callable | | | | | | | | | | | | |
| 31359M4X8 | 071450001 | FNMA Note | | 05/25/2007 | 10,000,000.00 | 9,975,000.00 | 9,980,169.29 | 5.230 | Aaa | 5.310 | 943 | 01/29/2010 |
| Subtotal and Average | | | 440,653,340.91 | | 448,015,000.00 | 444,779,158.63 | 445,324,481.19 | | | 5.399 | 987 | |
| Floating Rate Agencies | | | | | | | | | | | | |
| 31359MUB7 | 063100001 | FNMA Note | | 11/06/2006 | 8,900,000.00 | 8,570,166.56 | 8,693,543.85 | 3.919 | Aaa | 5.349 | 597 | 02/17/2009 |
| 31359MUB7 | 063100002 | FNMA Note | | 11/06/2006 | 5,239,000.00 | 5,044,842.99 | 5,115,599.53 | 3.919 | Aaa | 5.373 | 597 | 02/17/2009 |
| 31359MUB7 | 063170001 | FNMA Note | | 11/13/2006 | 7,836,000.00 | 7,545,598.33 | 7,655,483.20 | 3.919 | Aaa | 5.325 | 597 | 02/17/2009 |
| 31359MUB7 | 063180001 | FNMA Note | | 11/14/2006 | 3,175,000.00 | 3,057,334.70 | 3,101,768.02 | 3.919 | Aaa | 5.325 | 597 | 02/17/2009 |
| 31359MUB7 | 070250001 | FNMA Note | | 01/25/2007 | 10,000,000.00 | 9,629,400.63 | 9,767,021.56 | 3.919 | Aaa | 5.203 | 597 | 02/17/2009 |
| 31359MUB7 | 071270003 | FNMA Note | | 05/07/2007 | 10,000,000.00 | 9,629,400.63 | 9,799,935.94 | 3.919 | Aaa | 4.834 | 597 | 02/17/2009 |
| Subtotal and Average | | | 44,108,196.15 | | 45,150,000.00 | 43,476,743.84 | 44,133,352.10 | | | 5.199 | 597 | |
| Agency Zero Coupon Bonds | | | | | | | | | | | | |
| 3128X1RQ2 | 070220121 | FHLMC Note | | 01/22/2007 | 6,745,000.00 | 6,405,490.90 | 6,414,296.15 | 4.889 | Aaa | 5.286 | 361 | 06/26/2008 |
| 3136F3QM1 | 070290003 | FNMA Note | | 01/29/2007 | 10,000,000.00 | 9,586,619.57 | 9,590,122.41 | 4.985 | Aaa | 5.370 | 296 | 04/22/2008 |
| Subtotal and Average | | | 15,971,056.97 | | 16,745,000.00 | 15,992,110.47 | 16,004,418.56 | | | 5.336 | 322 | |
| Overnight Repos | | | | | | | | | | | | |
| SYS07180TR07 | 07180TR07 | Bank of America Tri-party | | 06/29/2007 | 25,781,000.00 | 25,781,000.00 | 25,781,000.00 | 5.280 | P-1 | 5.353 | 1 | 07/02/2007 |
| SYS07180TR30 | 07180TR30 | Bank of America Tri-party | | 06/29/2007 | 22,012,000.00 | 22,012,000.00 | 22,012,000.00 | 5.280 | P-1 | 5.353 | 1 | 07/02/2007 |
| SYS07180TR01 | 07180TR01 | Wachovia Securities Tri-party | | 06/29/2007 | 57,000,000.00 | 57,000,000.00 | 57,000,000.00 | 5.280 | P-1 | 5.353 | 1 | 07/02/2007 |
| SYS07180TR02 | 07180TR02 | Wachovia Securities Tri-party | | 06/29/2007 | 35,802,000.00 | 35,802,000.00 | 35,802,000.00 | 5.300 | P-1 | 5.374 | 1 | 07/02/2007 |
| SYS07180TR03 | 07180TR03 | Wachovia Securities Tri-party | | 06/29/2007 | 23,891,000.00 | 23,891,000.00 | 23,891,000.00 | 5.280 | P-1 | 5.353 | 1 | 07/02/2007 |
| Subtotal and Average | | | 458,855,166.67 | | 164,486,000.00 | 164,486,000.00 | 164,486,000.00 | | | 5.358 | 1 | |
| Time Deposits - General | | | | | | | | | | | | |
| SYS0030000006 | 0030000006 | Southwest Community Bank | | 03/30/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS0030000007 | 0030000007 | Southwest Community Bank | | 05/18/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS0030000008N | 0030000008N | Southwest Community Bank | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS0210000003 | 0210000003 | United Security Bank | | 02/02/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS0250000007 | 0250000007 | Belgrade State Bank | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS0250000008 | 0250000008 | Belgrade State Bank | | 02/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS0250000010 | 0250000010 | Belgrade State Bank | | 06/29/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS0300000007 | 0300000007 | First Community Bank | | 03/30/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS0300000008N | 0300000008N | First Community Bank | | 04/27/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS0300000009 | 0300000009 | First Community Bank | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS0410000009 | 0410000009 | Bank of Bloomsdale | | 10/20/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.000 | | 5.000 | 110 | 10/19/2007 |
| SYS0410000012 | 0410000012 | Bank of Bloomsdale | | 01/05/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |

Portfolio FY07

AP

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|----------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS0410000013 | 0410000013 | Bank of Bloomsdale | | 01/26/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS0410000014 | 0410000014 | Bank of Bloomsdale | | 02/16/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.200 | | 5.200 | 47 | 08/17/2007 |
| SYS0410000015 | 0410000015 | Bank of Bloomsdale | | 04/20/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS0410000016 | 0410000016 | Bank of Bloomsdale | | 04/27/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS0460000008 | 0460000008 | Mid Missouri Bank | | 01/12/2007 | 15,000,000.00 | 15,000,000.00 | 15,000,000.00 | 5.100 | | 5.100 | 12 | 07/13/2007 |
| SYS0460000010 | 0460000010 | Mid Missouri Bank | | 04/20/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS0460000011 | 0460000011 | Mid Missouri Bank | | 05/11/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 131 | 11/09/2007 |
| SYS0460000012 | 0460000012 | Mid Missouri Bank | | 05/18/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS0460000013N | 0460000013N | Mid Missouri Bank | | 06/22/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS0510000004 | 0510000004 | Branson Bank | | 04/20/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS0530000003 | 0530000003 | Community State Bank | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS0630000014 | 0630000014 | Bank of Bolivar | | 01/12/2007 | 4,500,000.00 | 4,500,000.00 | 4,500,000.00 | 5.100 | | 5.100 | 12 | 07/13/2007 |
| SYS0630000015 | 0630000015 | Bank of Bolivar | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS0630000017 | 0630000017 | Bank of Bolivar | | 03/23/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 82 | 09/21/2007 |
| SYS0630000018 | 0630000018 | Bank of Bolivar | | 04/20/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS0630000019 | 0630000019 | Bank of Bolivar | | 05/25/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS0630000020 | 0630000020 | Bank of Bolivar | | 06/01/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS0630000021 | 0630000021 | Bank of Bolivar | | 06/08/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS0650000003 | 0650000003 | OBannon Banking Company | | 02/23/2007 | 750,000.00 | 750,000.00 | 750,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS0700000010 | 0700000010 | Regional Missouri Bank | | 03/30/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS1030000000 | 1030000000 | FOCUS BANK | | 10/20/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.900 | | 4.900 | 427 | 08/31/2008 |
| SYS1030000004 | 1030000004 | FOCUS BANK | | 01/26/2007 | 1,450,000.00 | 1,450,000.00 | 1,450,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS1030000005N | 1030000005N | FOCUS BANK | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.800 | | 4.800 | 138 | 11/16/2007 |
| SYS1040000001 | 1040000001 | Citizens Bank - Charleston | | 05/25/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS1070000003 | 1070000003 | Chillicothe State Bank | | 10/20/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 110 | 10/19/2007 |
| SYS1070000005 | 1070000005 | Chillicothe State Bank | | 06/15/2007 | 855,000.00 | 855,000.00 | 855,000.00 | 4.900 | | 4.900 | 166 | 12/14/2007 |
| SYS1080000001 | 1080000001 | Citizens Bank & Trust Co | | 05/25/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS1340000011 | 1340000011 | Frontenac Bank | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS1340000013 | 1340000013 | Frontenac Bank | | 01/05/2007 | 7,000,000.00 | 7,000,000.00 | 7,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS1340000014 | 1340000014 | Frontenac Bank | | 03/16/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS1340000015 | 1340000015 | Frontenac Bank | | 03/30/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS1340000016 | 1340000016 | Frontenac Bank | | 04/06/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 96 | 10/05/2007 |
| SYS1340000017 | 1340000017 | Frontenac Bank | | 06/29/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS1350000006 | 1350000006 | Bank of Crocker | | 03/16/2007 | 3,500,000.00 | 3,500,000.00 | 3,500,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS1350000007 | 1350000007 | Bank of Crocker | | 05/04/2007 | 1,161,300.00 | 1,161,300.00 | 1,161,300.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS1370000005N | 1370000005N | Peoples Bank of Cuba | | 04/27/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS1370000006 | 1370000006 | Peoples Bank of Cuba | | 05/25/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS1370000007N | 1370000007N | Peoples Bank of Cuba | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.800 | | 4.800 | 82 | 09/21/2007 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|-----------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS1540000012 | 1540000012 | Citizens Bank - Edina | | 02/02/2007 | 1,300,000.00 | 1,300,000.00 | 1,300,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS1550000003 | 1550000003 | Citizens Bank of Eldon | | 01/05/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS1640000010 | 1640000010 | Reliance Bank | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS1640000011 | 1640000011 | Reliance Bank | | 03/16/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS1640000012 | 1640000012 | Reliance Bank | | 04/27/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS1640000013N | 1640000013N | Reliance Bank | | 04/27/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS1700000013 | 1700000013 | 1st State Community Bank | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS1700000014 | 1700000014 | 1st State Community Bank | | 03/30/2007 | 665,000.00 | 665,000.00 | 665,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS1700000016 | 1700000016 | 1st State Community Bank | | 05/04/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS1700000017 | 1700000017 | 1st State Community Bank | | 05/25/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS1700000018 | 1700000018 | 1st State Community Bank | | 06/01/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS1960000014 | 1960000014 | Tri County Trust Company | | 03/30/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS1960000016 | 1960000016 | Tri County Trust Company | | 06/29/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS201000001N | 201000001N | Farmers Bank of Gower | | 06/22/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.800 | | 4.800 | 138 | 11/16/2007 |
| SYS2100000007 | 2100000007 | F & M Bank of Hale | | 02/16/2007 | 180,000.00 | 180,000.00 | 180,000.00 | 5.200 | | 5.200 | 47 | 08/17/2007 |
| SYS2100000009 | 2100000009 | F & M Bank of Hale | | 03/09/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |
| SYS2100000010 | 2100000010 | F & M Bank of Hale | | 03/30/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS2320000004 | 2320000004 | F & C Bank | | 10/20/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 110 | 10/19/2007 |
| SYS2320000007 | 2320000007 | F & C Bank | | 05/18/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS2320000006 | 2320000006 | F & C Bank | | 05/04/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS2420000003 | 2420000003 | Bank of Iberia | | 01/26/2007 | 315,000.00 | 315,000.00 | 315,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS2500000004 | 2500000004 | Unico Bank | | 06/01/2007 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS2570000006 | 2570000006 | Jefferson Bank of Missouri | | 03/16/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS2580000011 | 2580000011 | Exchange National Bank | | 01/05/2007 | 9,000,000.00 | 9,000,000.00 | 9,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS2580000012 | 2580000012 | Exchange National Bank | | 01/26/2007 | 700,000.00 | 700,000.00 | 700,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS2580000016 | 2580000016 | Exchange National Bank | | 06/01/2007 | 5,150,000.00 | 5,150,000.00 | 5,150,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS2580000017 | 2580000017 | Exchange National Bank | | 06/08/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS2590000027 | 2590000027 | Central Trust Bank | | 05/25/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 4.800 | | 4.800 | 54 | 08/24/2007 |
| SYS2700000004 | 2700000004 | Kahoka State Bank | | 05/04/2007 | 315,000.00 | 315,000.00 | 315,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS2770000013 | 2770000013 | Central Bank of Kansas City | | 01/05/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS2770000014 | 2770000014 | Central Bank of Kansas City | | 02/09/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS2770000015 | 2770000015 | Central Bank of Kansas City | | 03/23/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 82 | 09/21/2007 |
| SYS2770000016 | 2770000016 | Central Bank of Kansas City | | 05/11/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.000 | | 5.000 | 131 | 11/09/2007 |
| SYS2770000017 | 2770000017 | Central Bank of Kansas City | | 05/18/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS2770000018N | 2770000018N | Central Bank of Kansas City | | 06/22/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS2780000008 | 2780000008 | Blue Ridge Bank & Trust | | 05/18/2007 | 9,000,000.00 | 9,000,000.00 | 9,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS2820000021 | 2820000021 | Union Bank | | 01/12/2007 | 12,000,000.00 | 12,000,000.00 | 12,000,000.00 | 5.100 | | 5.100 | 12 | 07/13/2007 |
| SYS2820000022 | 2820000022 | Union Bank | | 01/19/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |

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Portfolio Management
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June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS2820000023 | 2820000023 | Union Bank | | 02/02/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS2820000024 | 2820000024 | Union Bank | | 02/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS2820000025 | 2820000025 | Union Bank | | 02/16/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 47 | 08/17/2007 |
| SYS2820000026 | 2820000026 | Union Bank | | 02/23/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS2820000027 | 2820000027 | Union Bank | | 03/02/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 61 | 08/31/2007 |
| SYS2820000028 | 2820000028 | Union Bank | | 03/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |
| SYS2820000029 | 2820000029 | Union Bank | | 03/16/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS2820000030 | 2820000030 | Union Bank | | 04/20/2007 | 6,000,000.00 | 6,000,000.00 | 6,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS2820000031 | 2820000031 | Union Bank | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS2890000006 | 2890000006 | Commerce Bank-Kansas City | | 05/18/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 5.000 | | 5.000 | 313 | 05/09/2008 |
| SYS2960000004 | 2960000004 | UMB Bank, Kansas City | | 05/18/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS3000000003 | 3000000003 | Missouri Bank & Trust Co | | 03/30/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS3000000004N | 3000000004N | Missouri Bank & Trust Co | | 06/22/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 4.800 | | 4.800 | 110 | 10/19/2007 |
| SYS3060000006 | 3060000006 | Douglass National Bank | | 01/12/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 12 | 07/13/2007 |
| SYS3060000007 | 3060000007 | Douglass National Bank | | 05/04/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS3130000006 | 3130000006 | KCB Bank | | 10/20/2006 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 4.900 | | 4.900 | 427 | 08/31/2008 |
| SYS3130000010N | 3130000010N | KCB Bank | | 04/27/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS3130000011 | 3130000011 | KCB Bank | | 05/18/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS3130000012 | 3130000012 | KCB Bank | | 05/18/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS3130000013 | 3130000013 | KCB Bank | | 06/08/2007 | 1,750,000.00 | 1,750,000.00 | 1,750,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS3160000003 | 3160000003 | Kennett National Bank | | 05/25/2007 | 9,000,000.00 | 9,000,000.00 | 9,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS3190000003 | 3190000003 | Bank Northwest | | 02/23/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS3200000020 | 3200000020 | Bank of Kirksville | | 05/25/2007 | 2,200,000.00 | 2,200,000.00 | 2,200,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS3250000006 | 3250000006 | 1st Community Bank | | 03/09/2007 | 410,000.00 | 410,000.00 | 410,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |
| SYS3250000007 | 3250000007 | 1st Community Bank | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS3290000004 | 3290000004 | Central Bank-Lake of the Ozark | | 06/29/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS3520000012 | 3520000012 | Southern Missouri Bank - Marsh | | 02/16/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 47 | 08/17/2007 |
| SYS3520000013 | 3520000013 | Southern Missouri Bank - Marsh | | 04/06/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 96 | 10/05/2007 |
| SYS3520000014 | 3520000014 | Southern Missouri Bank - Marsh | | 06/01/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS3520000015N | 3520000015N | Southern Missouri Bank - Marsh | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS3520000016 | 3520000016 | Southern Missouri Bank - Marsh | | 06/29/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS3560000012 | 3560000012 | Farmers Bank of Lincoln | | 01/26/2007 | 950,000.00 | 950,000.00 | 950,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS3560000013 | 3560000013 | Farmers Bank of Lincoln | | 05/18/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS3560000014 | 3560000014 | Farmers Bank of Lincoln | | 06/22/2007 | 2,295,000.00 | 2,295,000.00 | 2,295,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS3560000015 | 3560000015 | Farmers Bank of Lincoln | | 06/29/2007 | 630,000.00 | 630,000.00 | 630,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS3570000011 | 3570000011 | Legends Bank | | 02/02/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS3570000012 | 3570000012 | Legends Bank | | 02/23/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS3570000013 | 3570000013 | Legends Bank | | 03/09/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS3590000003 | 3590000003 | Community America CU | | 04/06/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 96 | 10/05/2007 |
| SYS3590000004 | 3590000004 | Community America CU | | 05/18/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS3630000010 | 3630000010 | Mercantile Bank of Louisiana | | 01/12/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 12 | 07/13/2007 |
| SYS3630000011 | 3630000011 | Mercantile Bank of Louisiana | | 01/19/2007 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS3670000007 | 3670000007 | Bank of Macks Creek | | 05/25/2007 | 300,000.00 | 300,000.00 | 300,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS3670000008 | 3670000008 | Bank of Macks Creek | | 06/29/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS3700000003 | 3700000003 | Alliant Bank | | 03/16/2007 | 750,000.00 | 750,000.00 | 750,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS3770000017 | 3770000017 | Citizens Nat'l Bank - St L | | 10/20/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 110 | 10/19/2007 |
| SYS3770000021 | 3770000021 | Citizens Nat'l Bank - St L | | 01/26/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS3770000022 | 3770000022 | Citizens Nat'l Bank - St L | | 02/02/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS3770000023 | 3770000023 | Citizens Nat'l Bank - St L | | 02/16/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 47 | 08/17/2007 |
| SYS3770000024 | 3770000024 | Citizens Nat'l Bank - St L | | 03/16/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS3770000025 | 3770000025 | Citizens Nat'l Bank - St L | | 03/23/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.100 | | 5.100 | 82 | 09/21/2007 |
| SYS3770000026 | 3770000026 | Citizens Nat'l Bank - St L | | 05/11/2007 | 3,500,000.00 | 3,500,000.00 | 3,500,000.00 | 5.000 | | 5.000 | 131 | 11/09/2007 |
| SYS3770000027 | 3770000027 | Citizens Nat'l Bank - St L | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS3770000028 | 3770000028 | Citizens Nat'l Bank - St L | | 06/01/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS3770000029 | 3770000029 | Citizens Nat'l Bank - St L | | 06/08/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS3880000009N | 3880000009N | Independent Farmers Bank | | 04/27/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS3880000014 | 3880000014 | Independent Farmers Bank | | 06/22/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS3940000005 | 3940000005 | Mid America Bank | | 04/20/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS3940000007N | 3940000007N | Mid America Bank | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS4090000018 | 4090000018 | Bank of Monticello | | 01/19/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS4090000028 | 4090000028 | Bank of Monticello | | 04/20/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS4090000034 | 4090000034 | Bank of Monticello | | 06/08/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS4150000003 | 4150000003 | Security Bank - Mountain Grove | | 01/26/2007 | 900,000.00 | 900,000.00 | 900,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS4270000010 | 4270000010 | Citizens Bank - New Haven | | 01/12/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 12 | 07/13/2007 |
| SYS4270000011 | 4270000011 | Citizens Bank - New Haven | | 03/09/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |
| SYS4270000012 | 4270000012 | Citizens Bank - New Haven | | 04/06/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 96 | 10/05/2007 |
| SYS4270000014 | 4270000014 | Citizens Bank - New Haven | | 06/15/2007 | 1,800,000.00 | 1,800,000.00 | 1,800,000.00 | 4.900 | | 4.900 | 166 | 12/14/2007 |
| SYS4300000003N | 4300000003N | Citizens Bank of Newburg | | 04/27/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS4300000004 | 4300000004 | Citizens Bank of Newburg | | 05/25/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS4360000001 | 4360000001 | Norbank | | 05/25/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS4390000003 | 4390000003 | Bank of Odessa | | 04/13/2007 | 3,100,000.00 | 3,100,000.00 | 3,100,000.00 | 5.100 | | 5.100 | 103 | 10/12/2007 |
| SYS4510000009 | 4510000009 | Ozark Bank | | 02/09/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS4510000010 | 4510000010 | Ozark Bank | | 02/16/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 47 | 08/17/2007 |
| SYS4510000011 | 4510000011 | Ozark Bank | | 02/23/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS4510000012 | 4510000012 | Ozark Bank | | 03/30/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS4550000009 | 4550000009 | Paris National Bank | | 10/20/2006 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 110 | 10/19/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS4550000015 | 4550000015 | Paris National Bank | | 01/19/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS4550000017 | 4550000017 | Paris National Bank | | 02/09/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS4550000020 | 4550000020 | Paris National Bank | | 06/08/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS4610000003 | 4610000003 | The Bank of Missouri | | 04/20/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS4800000002 | 4800000002 | Sterling Bank | | 05/25/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS4910000003a | 4910000003a | Peoples Sav Bk-Rhineland | | 10/20/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 4.900 | | 4.900 | 425 | 08/29/2008 |
| SYS4910000004 | 4910000004 | Peoples Sav Bk-Rhineland | | 01/05/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS4920000004 | 4920000004 | Security Bank | | 06/01/2007 | 850,000.00 | 850,000.00 | 850,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS4960000006 | 4960000006 | Countryside Bank | | 03/23/2007 | 300,000.00 | 300,000.00 | 300,000.00 | 5.100 | | 5.100 | 82 | 09/21/2007 |
| SYS4960000007 | 4960000007 | Countryside Bank | | 06/29/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS5030000005 | 5030000005 | Phelps County Bank | | 02/23/2007 | 1,460,000.00 | 1,460,000.00 | 1,460,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS5030000006 | 5030000006 | Phelps County Bank | | 03/09/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |
| SYS5120000016 | 5120000016 | Town & Country Bank | | 01/05/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS5120000017 | 5120000017 | Town & Country Bank | | 03/02/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 61 | 08/31/2007 |
| SYS5120000018 | 5120000018 | Town & Country Bank | | 03/23/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 82 | 09/21/2007 |
| SYS5120000019 | 5120000019 | Town & Country Bank | | 03/30/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS5120000020 | 5120000020 | Town & Country Bank | | 04/20/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS5120000021 | 5120000021 | Town & Country Bank | | 04/27/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS5120000022 | 5120000022 | Town & Country Bank | | 05/25/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS5290000007 | 5290000007 | Heritage State Bank | | 03/16/2007 | 215,000.00 | 215,000.00 | 215,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS5310000040 | 5310000040 | Montgomery Bank | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS5310000041 | 5310000041 | Montgomery Bank | | 01/26/2007 | 3,900,000.00 | 3,900,000.00 | 3,900,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS5310000042 | 5310000042 | Montgomery Bank | | 02/23/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS5310000043 | 5310000043 | Montgomery Bank | | 03/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 68 | 09/07/2007 |
| SYS5310000044 | 5310000044 | Montgomery Bank | | 03/16/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS5310000045 | 5310000045 | Montgomery Bank | | 03/23/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 82 | 09/21/2007 |
| SYS5310000046 | 5310000046 | Montgomery Bank | | 03/30/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS5310000047 | 5310000047 | Montgomery Bank | | 04/13/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 103 | 10/12/2007 |
| SYS5310000048 | 5310000048 | Montgomery Bank | | 04/20/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS5310000049 | 5310000049 | Montgomery Bank | | 04/27/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS5310000050N | 5310000050N | Montgomery Bank | | 04/27/2007 | 1,300,000.00 | 1,300,000.00 | 1,300,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS5310000051 | 5310000051 | Montgomery Bank | | 05/04/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS5310000052 | 5310000052 | Montgomery Bank | | 05/11/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 131 | 11/09/2007 |
| SYS5310000053 | 5310000053 | Montgomery Bank | | 05/18/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS5310000054 | 5310000054 | Montgomery Bank | | 05/25/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS5310000055 | 5310000055 | Montgomery Bank | | 06/01/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS5450000008 | 5450000008 | Alliance Bank | | 05/18/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS5480000008 | 5480000008 | Empire Bank | | 01/26/2007 | 2,600,000.00 | 2,600,000.00 | 2,600,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |

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Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS548000009 | 548000009 | Empire Bank | | 04/27/2007 | 215,000.00 | 215,000.00 | 215,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS551000004 | 551000004 | The Signature Bank | | 06/01/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS557000011 | 557000011 | F & M Bank St. Clair | | 03/02/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 61 | 08/31/2007 |
| SYS557000012 | 557000012 | F & M Bank St. Clair | | 05/25/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS557000013 | 557000013 | F & M Bank St. Clair | | 06/15/2007 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 4.900 | | 4.900 | 166 | 12/14/2007 |
| SYS557000014 | 557000014 | F & M Bank St. Clair | | 06/29/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS558000018 | 558000018 | Bank of St Elizabeth | | 06/08/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS558000019N | 558000019N | Bank of St Elizabeth | | 06/22/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS584000007 | 584000007 | Bremen Bank & Trust Company | | 02/23/2007 | 2,400,000.00 | 2,400,000.00 | 2,400,000.00 | 5.200 | | 5.200 | 54 | 08/24/2007 |
| SYS584000008 | 584000008 | Bremen Bank & Trust Company | | 05/25/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS584000009 | 584000009 | Bremen Bank & Trust Company | | 05/25/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS586000002 | 586000002 | U S Bank | | 05/25/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS586000003N | 586000003N | U S Bank | | 06/22/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 4.800 | | 4.800 | 54 | 08/24/2007 |
| SYS592000007 | 592000007 | Lindell Bank & Trust Company | | 05/18/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS592000008 | 592000008 | Lindell Bank & Trust Company | | 05/18/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS592000009N | 592000009N | Lindell Bank & Trust Company | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.800 | | 4.800 | 138 | 11/16/2007 |
| SYS594000008 | 594000008 | The Private Bank | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 4.900 | | 4.900 | 425 | 08/29/2008 |
| SYS594000011 | 594000011 | The Private Bank | | 01/26/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS594000013 | 594000013 | The Private Bank | | 03/30/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.100 | | 5.100 | 89 | 09/28/2007 |
| SYS594000014N | 594000014N | The Private Bank | | 04/27/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS594000015 | 594000015 | The Private Bank | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS594000016 | 594000016 | The Private Bank | | 06/01/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS594000017N | 594000017N | The Private Bank | | 06/22/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.800 | | 4.800 | 82 | 09/21/2007 |
| SYS599000006 | 599000006 | National City Bank of the Midw | | 05/18/2007 | 10,000,000.00 | 10,000,000.00 | 10,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS603000003N | 603000003N | First State Bank of St. Robert | | 04/27/2007 | 95,000.00 | 95,000.00 | 95,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS608000004 | 608000004 | Bank Star of the Bootheel | | 06/29/2007 | 600,000.00 | 600,000.00 | 600,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS609000003 | 609000003 | First Community Nat'l Bank | | 10/20/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 110 | 10/19/2007 |
| SYS609000005 | 609000005 | First Community Nat'l Bank | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 320 | 05/16/2008 |
| SYS609000006N | 609000006N | First Community Nat'l Bank | | 06/22/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.800 | | 4.800 | 138 | 11/16/2007 |
| SYS628000004 | 628000004 | United Bank of Union | | 06/08/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS631000002 | 631000002 | Farmers Bank of Northern Misso | | 04/20/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.100 | | 5.100 | 110 | 10/19/2007 |
| SYS631000003 | 631000003 | Farmers Bank of Northern Misso | | 05/25/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS632000012 | 632000012 | Progress Bank of Missouri | | 03/02/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 61 | 08/31/2007 |
| SYS632000013 | 632000013 | Progress Bank of Missouri | | 05/04/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS632000014 | 632000014 | Progress Bank of Missouri | | 05/11/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 131 | 11/09/2007 |
| SYS632000015 | 632000015 | Progress Bank of Missouri | | 06/01/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.000 | | 5.000 | 152 | 11/30/2007 |
| SYS642000015 | 642000015 | Maries County Bank | | 01/05/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS642000016 | 642000016 | Maries County Bank | | 01/26/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |

**MO State Treasurer FY07
Portfolio Management
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June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|-------------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS6420000017 | 6420000017 | Maries County Bank | | 02/02/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS6420000018 | 6420000018 | Maries County Bank | | 02/02/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS6420000020 | 6420000020 | Maries County Bank | | 05/25/2007 | 635,000.00 | 635,000.00 | 635,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS6420000021 | 6420000021 | Maries County Bank | | 06/08/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS6420000022N | 6420000022N | Maries County Bank | | 06/22/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS6500000009 | 6500000009 | Bank of Washington | | 04/13/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 103 | 10/12/2007 |
| SYS6500000010 | 6500000010 | Bank of Washington | | 04/27/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS6500000011 | 6500000011 | Bank of Washington | | 05/04/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 124 | 11/02/2007 |
| SYS6520000003 | 6520000003 | Security Bk of Pulaski County | | 10/27/2006 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 425 | 08/29/2008 |
| SYS6520000004 | 6520000004 | Security Bk of Pulaski County | | 01/19/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS6640000002N | 6640000002N | West Plains Bank & Trust Co | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS6640000003N | 6640000003N | West Plains Bank & Trust Co | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.800 | | 4.800 | 82 | 09/21/2007 |
| SYS6740000003 | 6740000003 | Peoples Bank - Wyaconda | | 02/02/2007 | 350,000.00 | 350,000.00 | 350,000.00 | 5.200 | | 5.200 | 33 | 08/03/2007 |
| SYS6990000004 | 6990000004 | Bank Star | | 06/29/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| SYS7250000003N | 7250000003N | People's Community State Bank | | 04/27/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS7320000003 | 7320000003 | Commun Bank ElDorado Spr. | | 01/05/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS7390000004 | 7390000004 | Old Missouri National Bank | | 06/08/2007 | 800,000.00 | 800,000.00 | 800,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS7390000005N | 7390000005N | Old Missouri National Bank | | 06/22/2007 | 750,000.00 | 750,000.00 | 750,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS7390000006N | 7390000006N | Old Missouri National Bank | | 06/22/2007 | 750,000.00 | 750,000.00 | 750,000.00 | 4.800 | | 4.800 | 82 | 09/21/2007 |
| SYS7450000003 | 7450000003 | Stone County National Bank | | 04/06/2007 | 340,000.00 | 340,000.00 | 340,000.00 | 5.100 | | 5.100 | 96 | 10/05/2007 |
| SYS7520000005 | 7520000005 | First Central Bank | | 01/05/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS7520000006 | 7520000006 | First Central Bank | | 02/09/2007 | 400,000.00 | 400,000.00 | 400,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS7570000001 | 7570000001 | First National Bank | | 05/25/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 145 | 11/23/2007 |
| SYS7570000002N | 7570000002N | First National Bank | | 06/22/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS7690000001 | 7690000001 | 1st Advantage Bank | | 05/25/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 327 | 05/23/2008 |
| SYS7740000008 | 7740000008 | Enterprise Bank | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS7740000010 | 7740000010 | Enterprise Bank | | 05/18/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS7770000003 | 7770000003 | Truman Bank | | 02/09/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS7780000001N | 7780000001N | Community Bank of Ozarks | | 06/22/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 4.900 | | 4.900 | 173 | 12/21/2007 |
| SYS7870000016 | 7870000016 | Premier Bank | | 01/05/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 5 | 07/06/2007 |
| SYS7870000017 | 7870000017 | Premier Bank | | 02/09/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS7870000018 | 7870000018 | Premier Bank | | 03/16/2007 | 3,000,000.00 | 3,000,000.00 | 3,000,000.00 | 5.100 | | 5.100 | 75 | 09/14/2007 |
| SYS7870000019 | 7870000019 | Premier Bank | | 04/27/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS7870000020 | 7870000020 | Premier Bank | | 05/18/2007 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 138 | 11/16/2007 |
| SYS7870000021 | 7870000021 | Premier Bank | | 06/08/2007 | 8,000,000.00 | 8,000,000.00 | 8,000,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS7880000008 | 7880000008 | National Bank of Kansas City | | 01/19/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.100 | | 5.100 | 19 | 07/20/2007 |
| SYS7880000009 | 7880000009 | National Bank of Kansas City | | 02/09/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.200 | | 5.200 | 40 | 08/10/2007 |
| SYS7890000003 | 7890000003 | Concord Bank | | 01/26/2007 | 1,500,000.00 | 1,500,000.00 | 1,500,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |

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Portfolio Management
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|--------------------------------|--------------|--------------------------------|-----------------------|---------------|-----------------------|-----------------------|-----------------------|-------------|---------|--------------|------------------|---------------|
| Time Deposits - General | | | | | | | | | | | | |
| SYS7910000010 | 7910000010 | Liberty Bank | | 06/08/2007 | 4,000,000.00 | 4,000,000.00 | 4,000,000.00 | 5.000 | | 5.000 | 159 | 12/07/2007 |
| SYS8340000006 | 8340000006 | F & M BANK AND TRUST | | 10/27/2006 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS8340000009 | 8340000009 | F & M BANK AND TRUST | | 01/26/2007 | 2,000,000.00 | 2,000,000.00 | 2,000,000.00 | 5.100 | | 5.100 | 26 | 07/27/2007 |
| SYS8340000011N | 8340000011N | F & M BANK AND TRUST | | 04/27/2007 | 1,000,000.00 | 1,000,000.00 | 1,000,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS8450000003 | 8450000003 | Ozarks Federal Savings and Loa | | 10/27/2006 | 2,500,000.00 | 2,500,000.00 | 2,500,000.00 | 5.000 | | 5.000 | 117 | 10/26/2007 |
| SYS8450000005 | 8450000005 | Ozarks Federal Savings and Loa | | 06/29/2007 | 5,000,000.00 | 5,000,000.00 | 5,000,000.00 | 4.900 | | 4.900 | 180 | 12/28/2007 |
| Subtotal and Average | | | 643,036,300.00 | | 683,636,300.00 | 683,636,300.00 | 683,636,300.00 | | | 5.017 | 132 | |
| Linked Deposits | | | | | | | | | | | | |
| SYS0020000001 | 0020000001 | Bank of Advance | | 06/01/2007 | 231,025.00 | 231,025.00 | 231,025.00 | 2.370 | | 2.370 | 334 | 05/30/2008 |
| SYS002015125045 | 002015125045 | Bank of Advance | | 07/21/2006 | 364,000.00 | 364,000.00 | 364,000.00 | 2.670 | | 2.670 | 19 | 07/20/2007 |
| SYS0020LVFJ21D | 0020LVFJ21D | Bank of Advance | | 02/02/2007 | 309,000.00 | 309,000.00 | 309,000.00 | 2.550 | | 2.550 | 215 | 02/01/2008 |
| SYS0080000003 | 0080000003 | Alton Bank | | 11/03/2006 | 660,000.00 | 660,000.00 | 660,000.00 | 2.150 | | 2.150 | 124 | 11/02/2007 |
| SYS014ODMGH54A | 014ODMGH54A | Community First Bank | | 04/27/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 299 | 04/25/2008 |
| SYS014OEDGI10N | 014OEDGI10N | Community First Bank | | 05/25/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS014OEUGI13T | 014OEUGI13T | Community First Bank | | 06/15/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS014PBVGO59H | 014PBVGO59H | Community First Bank | | 04/06/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS014PDCGN40X | 014PDCGN40X | Community First Bank | | 04/20/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS025DBFGM50D | 025DBFGM50D | Belgrade State Bank | | 03/09/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.350 | | 2.350 | 250 | 03/07/2008 |
| SYS025DIFFN44C | 025DIFFN44C | Belgrade State Bank | | 10/06/2006 | 120,000.00 | 120,000.00 | 120,000.00 | 2.270 | | 2.270 | 96 | 10/05/2007 |
| SYS025DIRFO24B | 025DIRFO24B | Belgrade State Bank | | 10/06/2006 | 119,000.00 | 119,000.00 | 119,000.00 | 2.500 | | 2.500 | 96 | 10/05/2007 |
| SYS025DKTFL32R | 025DKTFL32R | Belgrade State Bank | | 12/08/2006 | 135,587.00 | 135,587.00 | 135,587.00 | 2.050 | | 2.050 | 159 | 12/07/2007 |
| SYS025DKUFM13E | 025DKUFM13E | Belgrade State Bank | | 12/08/2006 | 1,200,000.00 | 1,200,000.00 | 1,200,000.00 | 2.420 | | 2.420 | 159 | 12/07/2007 |
| SYS0440000001 | 0440000001 | Citizen's Bank - Blythedale | | 01/12/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.670 | | 2.670 | 194 | 01/11/2008 |
| SYS0440000002 | 0440000002 | Citizen's Bank - Blythedale | | 01/12/2007 | 89,000.00 | 89,000.00 | 89,000.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS0460000009 | 0460000009 | Mid Missouri Bank | | 01/12/2007 | 24,987.00 | 24,987.00 | 24,987.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS046OEKGJ41B | 046OEKGJ41B | Mid Missouri Bank | | 06/08/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.560 | | 2.560 | 341 | 06/06/2008 |
| SYS0530000004 | 0530000004 | Community State Bank | | 02/23/2007 | 2,094,000.00 | 2,094,000.00 | 2,094,000.00 | 2.400 | | 2.400 | 236 | 02/22/2008 |
| SYS0530000005 | 0530000005 | Community State Bank | | 02/23/2007 | 68,500.00 | 68,500.00 | 68,500.00 | 2.660 | | 2.660 | 236 | 02/22/2008 |
| SYS0530000006 | 0530000006 | Community State Bank | | 02/23/2007 | 256,000.00 | 256,000.00 | 256,000.00 | 2.660 | | 2.660 | 236 | 02/22/2008 |
| SYS0530000007 | 0530000007 | Community State Bank | | 03/09/2007 | 247,000.00 | 247,000.00 | 247,000.00 | 2.200 | | 2.200 | 236 | 02/22/2008 |
| SYS053OBPGG40G | 053OBPGG40G | Community State Bank | | 02/23/2007 | 54,000.00 | 54,000.00 | 54,000.00 | 2.660 | | 2.660 | 236 | 02/22/2008 |
| SYS053OBTGJ34F | 053OBTGJ34F | Community State Bank | | 02/23/2007 | 260,000.00 | 260,000.00 | 260,000.00 | 2.400 | | 2.400 | 236 | 02/22/2008 |
| SYS053OCPGI42Y | 053OCPGI42Y | Community State Bank | | 03/23/2007 | 196,500.00 | 196,500.00 | 196,500.00 | 2.020 | | 2.020 | 264 | 03/21/2008 |
| SYS053PBVGM39C | 053PBVGM39C | Community State Bank | | 04/20/2007 | 105,000.00 | 105,000.00 | 105,000.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS053PCAGM32P | 053PCAGM32P | Community State Bank | | 04/20/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.300 | | 2.300 | 292 | 04/18/2008 |
| SYS0620000002 | 0620000002 | County Bank | | 12/29/2006 | 139,500.00 | 139,500.00 | 139,500.00 | 2.460 | | 2.460 | 180 | 12/28/2007 |
| SYS0650000004 | 0650000004 | OBannon Banking Company | | 04/06/2007 | 262,000.00 | 262,000.00 | 262,000.00 | 2.120 | | 2.120 | 278 | 04/04/2008 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|--------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS067DIFFN170 | 067DIFFN170 | First MO State Bank of Cape Co | | 09/15/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 2.630 | | 2.630 | 75 | 09/14/2007 |
| SYS0700000005 | 0700000005 | Regional Missouri Bank | | 11/09/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 131 | 11/09/2007 |
| SYS0700000006 | 0700000006 | Regional Missouri Bank | | 03/16/2007 | 262,000.00 | 262,000.00 | 262,000.00 | 2.170 | | 2.170 | 257 | 03/14/2008 |
| SYS0700000007 | 0700000007 | Regional Missouri Bank | | 03/16/2007 | 262,000.00 | 262,000.00 | 262,000.00 | 2.020 | | 2.020 | 257 | 03/14/2008 |
| SYS0700000008 | 0700000008 | Regional Missouri Bank | | 03/23/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS0700000009 | 0700000009 | Regional Missouri Bank | | 03/23/2007 | 262,000.00 | 262,000.00 | 262,000.00 | 2.250 | | 2.250 | 264 | 03/21/2008 |
| SYS07001513183 | 07001513183 | Regional Missouri Bank | | 08/25/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS07001515030 | 07001515030 | Regional Missouri Bank | | 08/25/2006 | 218,500.00 | 218,500.00 | 218,500.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS070015153615 | 070015153615 | Regional Missouri Bank | | 07/21/2006 | 81,000.00 | 81,000.00 | 81,000.00 | 2.860 | | 2.860 | 19 | 07/20/2007 |
| SYS07001592432 | 07001592432 | Regional Missouri Bank | | 09/08/2006 | 68,000.00 | 68,000.00 | 68,000.00 | 2.560 | | 2.560 | 68 | 09/07/2007 |
| SYS070012F1401 | 070012F1401 | Regional Missouri Bank | | 11/03/2006 | 95,000.00 | 95,000.00 | 95,000.00 | 2.560 | | 2.560 | 124 | 11/02/2007 |
| SYS07001YFJ141 | 07001YFJ141 | Regional Missouri Bank | | 10/27/2006 | 13,500.00 | 13,500.00 | 13,500.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS0700AQGN36P | 0700AQGN36P | Regional Missouri Bank | | 02/02/2007 | 13,500.00 | 13,500.00 | 13,500.00 | 2.660 | | 2.660 | 215 | 02/01/2008 |
| SYS0700C3GG48B | 0700C3GG48B | Regional Missouri Bank | | 04/27/2007 | 198,000.00 | 198,000.00 | 198,000.00 | 2.460 | | 2.460 | 299 | 04/25/2008 |
| SYS0700DZGK12Z | 0700DZGK12Z | Regional Missouri Bank | | 05/11/2007 | 27,000.00 | 27,000.00 | 27,000.00 | 2.460 | | 2.460 | 313 | 05/09/2008 |
| SYS0700E3GJ31X | 0700E3GJ31X | Regional Missouri Bank | | 06/01/2007 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS0700IHFJ454 | 0700IHFJ454 | Regional Missouri Bank | | 10/06/2006 | 108,000.00 | 108,000.00 | 108,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS0700JZFJ22W | 0700JZFJ22W | Regional Missouri Bank | | 11/09/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.560 | | 2.560 | 131 | 11/09/2007 |
| SYS0700KPFM43Q | 0700KPFM43Q | Regional Missouri Bank | | 12/01/2006 | 121,500.00 | 121,500.00 | 121,500.00 | 2.460 | | 2.460 | 152 | 11/30/2007 |
| SYS0700ohyf147H | 0700ohyf147H | Regional Missouri Bank | | 09/08/2006 | 54,000.00 | 54,000.00 | 54,000.00 | 2.560 | | 2.560 | 68 | 09/07/2007 |
| SYS0710000001 | 0710000001 | Cabool State Bank | | 05/18/2007 | 128,280.00 | 128,280.00 | 128,280.00 | 2.520 | | 2.520 | 320 | 05/16/2008 |
| SYS071015101904 | 071015101904 | Cabool State Bank | | 08/11/2006 | 163,000.00 | 163,000.00 | 163,000.00 | 2.700 | | 2.700 | 40 | 08/10/2007 |
| SYS071DJ5K19T | 071DJ5K19T | Cabool State Bank | | 01/26/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS071DKTFM12X | 071DKTFM12X | Cabool State Bank | | 12/08/2006 | 85,000.00 | 85,000.00 | 85,000.00 | 2.460 | | 2.460 | 159 | 12/07/2007 |
| SYS071DKTFM195 | 071DKTFM195 | Cabool State Bank | | 12/08/2006 | 80,000.00 | 80,000.00 | 80,000.00 | 2.460 | | 2.460 | 159 | 12/07/2007 |
| SYS071OCPGI43A | 071OCPGI43A | Cabool State Bank | | 03/30/2007 | 55,000.00 | 55,000.00 | 55,000.00 | 2.460 | | 2.460 | 271 | 03/28/2008 |
| SYS071OIFFK14X | 071OIFFK14X | Cabool State Bank | | 10/06/2006 | 210,000.00 | 210,000.00 | 210,000.00 | 2.420 | | 2.420 | 96 | 10/05/2007 |
| SYS071PCPGK364 | 071PCPGK364 | Cabool State Bank | | 04/06/2007 | 144,000.00 | 144,000.00 | 144,000.00 | 2.420 | | 2.420 | 278 | 04/04/2008 |
| SYS0900A5GK221 | 0900A5GK221 | Carroll County Trust Comp | | 03/09/2007 | 13,500.00 | 13,500.00 | 13,500.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS1020000001 | 1020000001 | United Bank of Chamois | | 01/12/2007 | 65,928.00 | 65,928.00 | 65,928.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS1020000002 | 1020000002 | United Bank of Chamois | | 01/12/2007 | 247,570.00 | 247,570.00 | 247,570.00 | 2.450 | | 2.450 | 194 | 01/11/2008 |
| SYS1020000003 | 1020000003 | United Bank of Chamois | | 01/19/2007 | 61,100.00 | 61,100.00 | 61,100.00 | 2.560 | | 2.560 | 201 | 01/18/2008 |
| SYS1020000004 | 1020000004 | United Bank of Chamois | | 03/16/2007 | 161,600.00 | 161,600.00 | 161,600.00 | 2.320 | | 2.320 | 257 | 03/14/2008 |
| SYS1020000005 | 1020000005 | United Bank of Chamois | | 03/16/2007 | 57,895.00 | 57,895.00 | 57,895.00 | 2.360 | | 2.360 | 257 | 03/14/2008 |
| SYS1020000006 | 1020000006 | United Bank of Chamois | | 04/20/2007 | 367,500.00 | 367,500.00 | 367,500.00 | 2.520 | | 2.520 | 292 | 04/18/2008 |
| SYS1030EIGK00K | 1030EIGK00K | FOCUS BANK | | 05/25/2007 | 446,790.00 | 446,790.00 | 446,790.00 | 2.150 | | 2.150 | 327 | 05/23/2008 |
| SYS108PEJGJ28V | 108PEJGJ28V | Citizens Bank & Trust Co | | 05/25/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.260 | | 2.260 | 327 | 05/23/2008 |
| SYS144004101819 | 144004101819 | First Midwest Bank - Dexter | | 08/11/2006 | 26,000.00 | 26,000.00 | 26,000.00 | 2.660 | | 2.660 | 40 | 08/10/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-----------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS144DIFFN36Y | 144DIFFN36Y | First Midwest Bank - Dexter | | 10/13/2006 | 112,000.00 | 112,000.00 | 112,000.00 | 2.350 | | 2.350 | 103 | 10/12/2007 |
| SYS1500000001 | 1500000001 | Bank 10 | | 06/01/2007 | 118,400.00 | 118,400.00 | 118,400.00 | 2.550 | | 2.550 | 334 | 05/30/2008 |
| SYS150DAIGL15A | 150DAIGL15A | Bank 10 | | 02/02/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.550 | | 2.550 | 215 | 02/01/2008 |
| SYS150DH3FK00H | 150DH3FK00H | Bank 10 | | 10/06/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS150OAQGI43A | 150OAQGI43A | Bank 10 | | 02/02/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.620 | | 2.620 | 215 | 02/01/2008 |
| SYS1540000006 | 1540000006 | Citizens Bank - Edina | | 09/01/2006 | 39,000.00 | 39,000.00 | 39,000.00 | 2.660 | | 2.660 | 61 | 08/31/2007 |
| SYS1540000007 | 1540000007 | Citizens Bank - Edina | | 11/03/2006 | 78,559.00 | 78,559.00 | 78,559.00 | 2.560 | | 2.560 | 124 | 11/02/2007 |
| SYS1540000008 | 1540000008 | Citizens Bank - Edina | | 11/22/2006 | 73,496.00 | 73,496.00 | 73,496.00 | 2.560 | | 2.560 | 143 | 11/21/2007 |
| SYS1540000009 | 1540000009 | Citizens Bank - Edina | | 01/19/2007 | 33,784.00 | 33,784.00 | 33,784.00 | 2.560 | | 2.560 | 201 | 01/18/2008 |
| SYS1540000010 | 1540000010 | Citizens Bank - Edina | | 01/19/2007 | 38,676.00 | 38,676.00 | 38,676.00 | 2.560 | | 2.560 | 201 | 01/18/2008 |
| SYS1540000011 | 1540000011 | Citizens Bank - Edina | | 01/26/2007 | 12,504.00 | 12,504.00 | 12,504.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS1540000013 | 1540000013 | Citizens Bank - Edina | | 03/23/2007 | 35,692.00 | 35,692.00 | 35,692.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS1540000014 | 1540000014 | Citizens Bank - Edina | | 03/23/2007 | 262,000.00 | 262,000.00 | 262,000.00 | 2.100 | | 2.100 | 264 | 03/21/2008 |
| SYS1540000015 | 1540000015 | Citizens Bank - Edina | | 04/13/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS1540000016 | 1540000016 | Citizens Bank - Edina | | 04/13/2007 | 368,738.00 | 368,738.00 | 368,738.00 | 2.120 | | 2.120 | 285 | 04/11/2008 |
| SYS1540000017 | 1540000017 | Citizens Bank - Edina | | 04/20/2007 | 13,385.00 | 13,385.00 | 13,385.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS1540000018 | 1540000018 | Citizens Bank - Edina | | 05/04/2007 | 2,816.00 | 2,816.00 | 2,816.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS1540000019 | 1540000019 | Citizens Bank - Edina | | 05/18/2007 | 72,688.00 | 72,688.00 | 72,688.00 | 2.560 | | 2.560 | 320 | 05/16/2008 |
| SYS1540000020 | 1540000020 | Citizens Bank - Edina | | 05/25/2007 | 103,791.00 | 103,791.00 | 103,791.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS1540000021 | 1540000021 | Citizens Bank - Edina | | 06/01/2007 | 10,556.00 | 10,556.00 | 10,556.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS1540000022 | 1540000022 | Citizens Bank - Edina | | 06/01/2007 | 85,853.00 | 85,853.00 | 85,853.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS154015134027 | 154015134027 | Citizens Bank - Edina | | 07/28/2006 | 42,000.00 | 42,000.00 | 42,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS154DJMFN19O | 154DJMFN19O | Citizens Bank - Edina | | 10/27/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS154OAQJ52X | 154OAQJ52X | Citizens Bank - Edina | | 01/26/2007 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS154OAQGN41R | 154OAQGN41R | Citizens Bank - Edina | | 01/26/2007 | 27,900.00 | 27,900.00 | 27,900.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS154OBWGG33I | 154OBWGG33I | Citizens Bank - Edina | | 03/02/2007 | 54,000.00 | 54,000.00 | 54,000.00 | 2.560 | | 2.560 | 243 | 02/29/2008 |
| SYS154OCUGK094 | 154OCUGK094 | Citizens Bank - Edina | | 04/13/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.200 | | 2.200 | 285 | 04/11/2008 |
| SYS154OIFFK225 | 154OIFFK225 | Citizens Bank - Edina | | 10/06/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS154Ohwfj17E | 154Ohwfj17E | Citizens Bank - Edina | | 09/01/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.660 | | 2.660 | 61 | 08/31/2007 |
| SYS154PCVGI10Z | 154PCVGI10Z | Citizens Bank - Edina | | 04/20/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS154PLMFM25E | 154PLMFM25E | Citizens Bank - Edina | | 01/26/2007 | 65,000.00 | 65,000.00 | 65,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS154olsfh572 | 154olsfh572 | Citizens Bank - Edina | | 12/29/2006 | 14,400.00 | 14,400.00 | 14,400.00 | 2.460 | | 2.460 | 180 | 12/28/2007 |
| SYS1550000004 | 1550000004 | Citizens Bank of Eldon | | 06/01/2007 | 39,955.00 | 39,955.00 | 39,955.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS1610000001 | 1610000001 | Security Bank of the Ozarks | | 01/12/2007 | 600,000.00 | 600,000.00 | 600,000.00 | 2.370 | | 2.370 | 194 | 01/11/2008 |
| SYS1680000001 | 1680000001 | The Bank of Fairport | | 06/15/2007 | 22,500.00 | 22,500.00 | 22,500.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS168015083437 | 168015083437 | The Bank of Fairport | | 08/04/2006 | 72,000.00 | 72,000.00 | 72,000.00 | 2.760 | | 2.760 | 33 | 08/03/2007 |
| SYS168015132802 | 168015132802 | The Bank of Fairport | | 08/04/2006 | 76,500.00 | 76,500.00 | 76,500.00 | 2.760 | | 2.760 | 33 | 08/03/2007 |
| SYS168OJLFJ35T | 168OJLFJ35T | The Bank of Fairport | | 10/27/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |

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Portfolio Management
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS1700000015 | 1700000015 | 1st State Community Bank | | 04/20/2007 | 276,000.00 | 276,000.00 | 276,000.00 | 2.520 | | 2.520 | 292 | 04/18/2008 |
| SYS17001513374 | 17001513374 | 1st State Community Bank | | 08/25/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.620 | | 2.620 | 54 | 08/24/2007 |
| SYS1700BWGG29V | 1700BWGG29V | 1st State Community Bank | | 03/16/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.170 | | 2.170 | 257 | 03/14/2008 |
| SYS170PHWFJ38Q | 170PHWFJ38Q | 1st State Community Bank | | 10/20/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.520 | | 2.520 | 110 | 10/19/2007 |
| SYS1760000001 | 1760000001 | First Missouri State Bank | | 04/13/2007 | 101,000.00 | 101,000.00 | 101,000.00 | 2.420 | | 2.420 | 285 | 04/11/2008 |
| SYS1760000002 | 1760000002 | First Missouri State Bank | | 04/13/2007 | 101,000.00 | 101,000.00 | 101,000.00 | 2.420 | | 2.420 | 285 | 04/11/2008 |
| SYS1760000003 | 1760000003 | First Missouri State Bank | | 04/13/2007 | 140,000.00 | 140,000.00 | 140,000.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS1760000004 | 1760000004 | First Missouri State Bank | | 04/13/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS1760000005 | 1760000005 | First Missouri State Bank | | 04/13/2007 | 904,000.00 | 904,000.00 | 904,000.00 | 2.420 | | 2.420 | 285 | 04/11/2008 |
| SYS1760000006 | 1760000006 | First Missouri State Bank | | 05/25/2007 | 125,000.00 | 125,000.00 | 125,000.00 | 2.520 | | 2.520 | 327 | 05/23/2008 |
| SYS176ODZGK21F | 176ODZGK21F | First Missouri State Bank | | 05/11/2007 | 220,000.00 | 220,000.00 | 220,000.00 | 2.420 | | 2.420 | 313 | 05/09/2008 |
| SYS1860000002 | 1860000002 | The Callaway Bank | | 12/01/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.460 | | 2.460 | 152 | 11/30/2007 |
| SYS1860000003 | 1860000003 | The Callaway Bank | | 12/08/2006 | 76,304.00 | 76,304.00 | 76,304.00 | 2.460 | | 2.460 | 159 | 12/07/2007 |
| SYS1860000004 | 1860000004 | The Callaway Bank | | 01/26/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS1860000005 | 1860000005 | The Callaway Bank | | 02/23/2007 | 265,000.00 | 265,000.00 | 265,000.00 | 2.620 | | 2.620 | 236 | 02/22/2008 |
| SYS186015082057 | 186015082057 | The Callaway Bank | | 07/14/2006 | 81,500.00 | 81,500.00 | 81,500.00 | 2.860 | | 2.860 | 12 | 07/13/2007 |
| SYS186015154121 | 186015154121 | The Callaway Bank | | 07/28/2006 | 18,000.00 | 18,000.00 | 18,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS186OEPGI40A | 186OEPGI40A | The Callaway Bank | | 06/08/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 341 | 06/06/2008 |
| SYS192PCAGM251 | 192PCAGM251 | Garden City Bank | | 04/13/2007 | 222,000.00 | 222,000.00 | 222,000.00 | 2.420 | | 2.420 | 285 | 04/11/2008 |
| SYS1960000007 | 1960000007 | Tri County Trust Company | | 12/08/2006 | 120,500.00 | 120,500.00 | 120,500.00 | 2.200 | | 2.200 | 159 | 12/07/2007 |
| SYS1960000008 | 1960000008 | Tri County Trust Company | | 12/08/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.270 | | 2.270 | 159 | 12/07/2007 |
| SYS1960000009 | 1960000009 | Tri County Trust Company | | 01/19/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.450 | | 2.450 | 201 | 01/18/2008 |
| SYS1960000011 | 1960000011 | Tri County Trust Company | | 03/16/2007 | 118,000.00 | 118,000.00 | 118,000.00 | 2.170 | | 2.170 | 257 | 03/14/2008 |
| SYS1960000012 | 1960000012 | Tri County Trust Company | | 03/16/2007 | 126,644.00 | 126,644.00 | 126,644.00 | 2.360 | | 2.360 | 257 | 03/14/2008 |
| SYS1960000013 | 1960000013 | Tri County Trust Company | | 03/16/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.470 | | 2.470 | 257 | 03/14/2008 |
| SYS1960000015 | 1960000015 | Tri County Trust Company | | 06/08/2007 | 141,602.00 | 141,602.00 | 141,602.00 | 2.370 | | 2.370 | 341 | 06/06/2008 |
| SYS196OCUGJ353 | 196OCUGJ353 | Tri County Trust Company | | 03/30/2007 | 320,409.00 | 320,409.00 | 320,409.00 | 2.500 | | 2.500 | 271 | 03/28/2008 |
| SYS196OEDGI06D | 196OEDGI06D | Tri County Trust Company | | 05/25/2007 | 22,000.00 | 22,000.00 | 22,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS196OLMFL58F | 196OLMFL58F | Tri County Trust Company | | 01/26/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS196PCSGM21F | 196PCSGM21F | Tri County Trust Company | | 03/30/2007 | 216,000.00 | 216,000.00 | 216,000.00 | 2.270 | | 2.270 | 271 | 03/28/2008 |
| SYS196PDZGO19C | 196PDZGO19C | Tri County Trust Company | | 05/25/2007 | 106,500.00 | 106,500.00 | 106,500.00 | 2.450 | | 2.450 | 327 | 05/23/2008 |
| SYS1960lrfk09a | 1960lrfk09a | Tri County Trust Company | | 12/29/2006 | 15,000.00 | 15,000.00 | 15,000.00 | 2.460 | | 2.460 | 180 | 12/28/2007 |
| SYS1970000001 | 1970000001 | Glasgow Savings Bank | | 03/23/2007 | 517,000.00 | 517,000.00 | 517,000.00 | 2.170 | | 2.170 | 264 | 03/21/2008 |
| SYS1970000002 | 1970000002 | Glasgow Savings Bank | | 04/06/2007 | 116,349.00 | 116,349.00 | 116,349.00 | 2.270 | | 2.270 | 278 | 04/04/2008 |
| SYS1970000003 | 1970000003 | Glasgow Savings Bank | | 06/01/2007 | 217,945.00 | 217,945.00 | 217,945.00 | 2.370 | | 2.370 | 334 | 05/30/2008 |
| SYS2040000001 | 2040000001 | Bank of Grandin | | 12/15/2006 | 378,000.00 | 378,000.00 | 378,000.00 | 2.250 | | 2.250 | 166 | 12/14/2007 |
| SYS2100000008 | 2100000008 | F & M Bank of Hale | | 02/23/2007 | 53,000.00 | 53,000.00 | 53,000.00 | 2.660 | | 2.660 | 236 | 02/22/2008 |
| SYS2100000011 | 2100000011 | F & M Bank of Hale | | 05/25/2007 | 103,000.00 | 103,000.00 | 103,000.00 | 2.190 | | 2.190 | 327 | 05/23/2008 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS210OLGFJ41Y | 210OLGFJ41Y | F & M Bank of Hale | | 12/22/2006 | 63,000.00 | 63,000.00 | 63,000.00 | 2.460 | | 2.460 | 173 | 12/21/2007 |
| SYS214015135037 | 214015135037 | Hannibal National Bank | | 07/28/2006 | 120,000.00 | 120,000.00 | 120,000.00 | 2.720 | | 2.720 | 26 | 07/27/2007 |
| SYS2320000008 | 2320000008 | F & C Bank | | 06/01/2007 | 1,110,000.00 | 1,110,000.00 | 1,110,000.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS232015154531 | 232015154531 | F & C Bank | | 07/28/2006 | 60,000.00 | 60,000.00 | 60,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS232PCAGM09J | 232PCAGM09J | F & C Bank | | 04/20/2007 | 48,000.00 | 48,000.00 | 48,000.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS2330000001 | 2330000001 | Bank of Holden | | 03/16/2007 | 74,000.00 | 74,000.00 | 74,000.00 | 2.360 | | 2.360 | 257 | 03/14/2008 |
| SYS2330000002 | 2330000002 | Bank of Holden | | 03/16/2007 | 196,500.00 | 196,500.00 | 196,500.00 | 2.170 | | 2.170 | 257 | 03/14/2008 |
| SYS2570000007 | 2570000007 | Jefferson Bank of Missouri | | 06/01/2007 | 18,809.00 | 18,809.00 | 18,809.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS2580000013 | 2580000013 | Exchange National Bank | | 04/20/2007 | 125,000.00 | 125,000.00 | 125,000.00 | 2.670 | | 2.670 | 292 | 04/18/2008 |
| SYS2580000014 | 2580000014 | Exchange National Bank | | 05/04/2007 | 18,000.00 | 18,000.00 | 18,000.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS2580000015 | 2580000015 | Exchange National Bank | | 05/04/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.200 | | 2.200 | 306 | 05/02/2008 |
| SYS2580000018 | 2580000018 | Exchange National Bank | | 06/22/2007 | 170,000.00 | 170,000.00 | 170,000.00 | 2.170 | | 2.170 | 355 | 06/20/2008 |
| SYS258015134201 | 258015134201 | Exchange National Bank | | 07/28/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS2590000010 | 2590000010 | Central Trust Bank | | 12/01/2006 | 97,930.00 | 97,930.00 | 97,930.00 | 2.460 | | 2.460 | 152 | 11/30/2007 |
| SYS2590000011 | 2590000011 | Central Trust Bank | | 12/08/2006 | 199,838.00 | 199,838.00 | 199,838.00 | 2.500 | | 2.500 | 159 | 12/07/2007 |
| SYS2590000013 | 2590000013 | Central Trust Bank | | 01/12/2007 | 341,413.00 | 341,413.00 | 341,413.00 | 2.520 | | 2.520 | 194 | 01/11/2008 |
| SYS2590000014 | 2590000014 | Central Trust Bank | | 01/26/2007 | 25,854.00 | 25,854.00 | 25,854.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS2590000015 | 2590000015 | Central Trust Bank | | 03/02/2007 | 117,802.00 | 117,802.00 | 117,802.00 | 2.070 | | 2.070 | 243 | 02/29/2008 |
| SYS2590000016 | 2590000016 | Central Trust Bank | | 03/02/2007 | 131,043.00 | 131,043.00 | 131,043.00 | 2.370 | | 2.370 | 243 | 02/29/2008 |
| SYS2590000017 | 2590000017 | Central Trust Bank | | 03/23/2007 | 111,344.00 | 111,344.00 | 111,344.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS2590000018 | 2590000018 | Central Trust Bank | | 03/23/2007 | 214,903.00 | 214,903.00 | 214,903.00 | 2.400 | | 2.400 | 264 | 03/21/2008 |
| SYS2590000019 | 2590000019 | Central Trust Bank | | 03/30/2007 | 148,461.00 | 148,461.00 | 148,461.00 | 2.050 | | 2.050 | 271 | 03/28/2008 |
| SYS2590000020 | 2590000020 | Central Trust Bank | | 04/13/2007 | 16,462.00 | 16,462.00 | 16,462.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS2590000021 | 2590000021 | Central Trust Bank | | 04/13/2007 | 290,389.00 | 290,389.00 | 290,389.00 | 2.120 | | 2.120 | 285 | 04/11/2008 |
| SYS2590000022 | 2590000022 | Central Trust Bank | | 04/13/2007 | 113,305.00 | 113,305.00 | 113,305.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS2590000023 | 2590000023 | Central Trust Bank | | 04/20/2007 | 70,796.00 | 70,796.00 | 70,796.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS2590000024 | 2590000024 | Central Trust Bank | | 04/27/2007 | 39,493.00 | 39,493.00 | 39,493.00 | 2.460 | | 2.460 | 299 | 04/25/2008 |
| SYS2590000025 | 2590000025 | Central Trust Bank | | 05/04/2007 | 63,225.00 | 63,225.00 | 63,225.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS2590000026 | 2590000026 | Central Trust Bank | | 05/04/2007 | 333,043.00 | 333,043.00 | 333,043.00 | 2.120 | | 2.120 | 306 | 05/02/2008 |
| SYS2590000028 | 2590000028 | Central Trust Bank | | 05/25/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.070 | | 2.070 | 327 | 05/23/2008 |
| SYS2590000029 | 2590000029 | Central Trust Bank | | 05/25/2007 | 21,896.00 | 21,896.00 | 21,896.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS2590000030 | 2590000030 | Central Trust Bank | | 06/22/2007 | 442,544.00 | 442,544.00 | 442,544.00 | 2.700 | | 2.700 | 355 | 06/20/2008 |
| SYS2590000031 | 2590000031 | Central Trust Bank | | 06/22/2007 | 50,810.00 | 50,810.00 | 50,810.00 | 2.660 | | 2.660 | 355 | 06/20/2008 |
| SYS259000012 | 259000012 | Central Trust Bank | | 01/12/2007 | 44,000.00 | 44,000.00 | 44,000.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS259004095111 | 259004095111 | Central Trust Bank | | 07/28/2006 | 126,000.00 | 126,000.00 | 126,000.00 | 3.020 | | 3.020 | 26 | 07/27/2007 |
| SYS259015070701 | 259015070701 | Central Trust Bank | | 07/28/2006 | 24,000.00 | 24,000.00 | 24,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS259015133838 | 259015133838 | Central Trust Bank | | 07/28/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS259DAKGH58O | 259DAKGH58O | Central Trust Bank | | 03/23/2007 | 396,893.00 | 396,893.00 | 396,893.00 | 2.400 | | 2.400 | 264 | 03/21/2008 |

**MO State Treasurer FY07
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS259DBFGK08Y | 259DBFGK08Y | Central Trust Bank | | 03/02/2007 | 60,000.00 | 60,000.00 | 60,000.00 | 2.560 | | 2.560 | 243 | 02/29/2008 |
| SYS259DH3FK08F | 259DH3FK08F | Central Trust Bank | | 10/06/2006 | 175,744.00 | 175,744.00 | 175,744.00 | 2.200 | | 2.200 | 96 | 10/05/2007 |
| SYS259DH3FK13B | 259DH3FK13B | Central Trust Bank | | 10/06/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS259DJMFM214 | 259DJMFM214 | Central Trust Bank | | 10/27/2006 | 115,000.00 | 115,000.00 | 115,000.00 | 2.370 | | 2.370 | 117 | 10/26/2007 |
| SYS259DJMFM40Z | 259DJMFM40Z | Central Trust Bank | | 10/27/2006 | 20,000.00 | 20,000.00 | 20,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS259DJMFM15Z | 259DJMFM15Z | Central Trust Bank | | 10/27/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS259DKAFL17X | 259DKAFL17X | Central Trust Bank | | 11/17/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.560 | | 2.560 | 138 | 11/16/2007 |
| SYS259DLHFP400 | 259DLHFP400 | Central Trust Bank | | 01/05/2007 | 66,533.00 | 66,533.00 | 66,533.00 | 2.560 | | 2.560 | 187 | 01/04/2008 |
| SYS259OBIGI16B | 259OBIGI16B | Central Trust Bank | | 03/09/2007 | 97,000.00 | 97,000.00 | 97,000.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS259OCPGI44E | 259OCPGI44E | Central Trust Bank | | 03/23/2007 | 18,942.00 | 18,942.00 | 18,942.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS259ODEGI04O | 259ODEGI04O | Central Trust Bank | | 04/20/2007 | 380,000.00 | 380,000.00 | 380,000.00 | 2.220 | | 2.220 | 292 | 04/18/2008 |
| SYS259OJLFK56Y | 259OJLFK56Y | Central Trust Bank | | 10/27/2006 | 99,904.00 | 99,904.00 | 99,904.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS259PBVGN11Y | 259PBVGN11Y | Central Trust Bank | | 04/06/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.650 | | 2.650 | 278 | 04/04/2008 |
| SYS259PCAGM17D | 259PCAGM17D | Central Trust Bank | | 04/06/2007 | 185,898.00 | 185,898.00 | 185,898.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS259PCPGK30R | 259PCPGK30R | Central Trust Bank | | 04/20/2007 | 175,000.00 | 175,000.00 | 175,000.00 | 2.220 | | 2.220 | 292 | 04/18/2008 |
| SYS259PDZGN23X | 259PDZGN23X | Central Trust Bank | | 05/25/2007 | 102,000.00 | 102,000.00 | 102,000.00 | 2.220 | | 2.220 | 327 | 05/23/2008 |
| SYS259PDZGN32L | 259PDZGN32L | Central Trust Bank | | 05/25/2007 | 157,000.00 | 157,000.00 | 157,000.00 | 2.370 | | 2.370 | 327 | 05/23/2008 |
| SYS259PEDGL50S | 259PEDGL50S | Central Trust Bank | | 05/25/2007 | 30,000.00 | 30,000.00 | 30,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS259PFAGJ052 | 259PFAGJ052 | Central Trust Bank | | 06/15/2007 | 334,563.00 | 334,563.00 | 334,563.00 | 2.320 | | 2.320 | 348 | 06/13/2008 |
| SYS259PFSGJ12W | 259PFSGJ12W | Central Trust Bank | | 06/29/2007 | 161,194.00 | 161,194.00 | 161,194.00 | 2.220 | | 2.220 | 362 | 06/27/2008 |
| SYS259PFSGK13N | 259PFSGK13N | Central Trust Bank | | 06/29/2007 | 177,000.00 | 177,000.00 | 177,000.00 | 2.560 | | 2.560 | 362 | 06/27/2008 |
| SYS259PLNFJ59F | 259PLNFJ59F | Central Trust Bank | | 01/05/2007 | 20,000.00 | 20,000.00 | 20,000.00 | 2.560 | | 2.560 | 187 | 01/04/2008 |
| SYS263PEJGI42V | 263PEJGI42V | Jonesburg State Bank | | 06/08/2007 | 262,000.00 | 262,000.00 | 262,000.00 | 2.220 | | 2.220 | 341 | 06/06/2008 |
| SYS2890000003 | 2890000003 | Commerce Bank-Kansas City | | 03/09/2007 | 40,787.00 | 40,787.00 | 40,787.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS2890000004 | 2890000004 | Commerce Bank-Kansas City | | 03/09/2007 | 224,570.00 | 224,570.00 | 224,570.00 | 2.120 | | 2.120 | 250 | 03/07/2008 |
| SYS2890000005 | 2890000005 | Commerce Bank-Kansas City | | 03/09/2007 | 180,000.00 | 180,000.00 | 180,000.00 | 2.350 | | 2.350 | 250 | 03/07/2008 |
| SYS2890043463 | 2890043463 | Commerce Bank-Kansas City | | 08/25/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS289015084222 | 289015084222 | Commerce Bank-Kansas City | | 07/28/2006 | 81,000.00 | 81,000.00 | 81,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS289DBFGM55V | 289DBFGM55V | Commerce Bank-Kansas City | | 03/02/2007 | 67,500.00 | 67,500.00 | 67,500.00 | 2.560 | | 2.560 | 243 | 02/29/2008 |
| SYS289DJPFK20L | 289DJPFK20L | Commerce Bank-Kansas City | | 10/27/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS289OAXGN01Q | 289OAXGN01Q | Commerce Bank-Kansas City | | 02/16/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.220 | | 2.220 | 229 | 02/15/2008 |
| SYS289OC3GG59V | 289OC3GG59V | Commerce Bank-Kansas City | | 04/13/2007 | 140,500.00 | 140,500.00 | 140,500.00 | 2.500 | | 2.500 | 285 | 04/11/2008 |
| SYS289OCUGK23Y | 289OCUGK23Y | Commerce Bank-Kansas City | | 04/13/2007 | 38,160.00 | 38,160.00 | 38,160.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS289ODZGK26X | 289ODZGK26X | Commerce Bank-Kansas City | | 05/18/2007 | 170,000.00 | 170,000.00 | 170,000.00 | 2.220 | | 2.220 | 320 | 05/16/2008 |
| SYS289ODZGK30J | 289ODZGK30J | Commerce Bank-Kansas City | | 05/11/2007 | 188,000.00 | 188,000.00 | 188,000.00 | 2.420 | | 2.420 | 313 | 05/09/2008 |
| SYS289OEDGI23N | 289OEDGI23N | Commerce Bank-Kansas City | | 05/25/2007 | 164,438.00 | 164,438.00 | 164,438.00 | 2.520 | | 2.520 | 327 | 05/23/2008 |
| SYS289OEPGI24H | 289OEPGI24H | Commerce Bank-Kansas City | | 05/25/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.370 | | 2.370 | 327 | 05/23/2008 |
| SYS289OINFH35R | 289OINFH35R | Commerce Bank-Kansas City | | 09/22/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.450 | | 2.450 | 82 | 09/21/2007 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS289OJLFJ40A | 289OJLFJ40A | Commerce Bank-Kansas City | | 11/03/2006 | 108,000.00 | 108,000.00 | 108,000.00 | 2.560 | | 2.560 | 124 | 11/02/2007 |
| SYS289OKPF148E | 289OKPF148E | Commerce Bank-Kansas City | | 12/08/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.480 | | 2.480 | 159 | 12/07/2007 |
| SYS289PDCGN15P | 289PDCGN15P | Commerce Bank-Kansas City | | 04/06/2007 | 176,317.00 | 176,317.00 | 176,317.00 | 2.270 | | 2.270 | 278 | 04/04/2008 |
| SYS289PDFGK19K | 289PDFGK19K | Commerce Bank-Kansas City | | 04/20/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.370 | | 2.370 | 292 | 04/18/2008 |
| SYS289PDZGN08R | 289PDZGN08R | Commerce Bank-Kansas City | | 05/25/2007 | 170,000.00 | 170,000.00 | 170,000.00 | 2.670 | | 2.670 | 327 | 05/23/2008 |
| SYS289PE4GM171 | 289PE4GM171 | Commerce Bank-Kansas City | | 06/15/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS289PEDGM27T | 289PEDGM27T | Commerce Bank-Kansas City | | 05/25/2007 | 383,000.00 | 383,000.00 | 383,000.00 | 2.370 | | 2.370 | 327 | 05/23/2008 |
| SYS289PEDGM33Z | 289PEDGM33Z | Commerce Bank-Kansas City | | 06/08/2007 | 373,000.00 | 373,000.00 | 373,000.00 | 2.520 | | 2.520 | 341 | 06/06/2008 |
| SYS289PEJGJ34H | 289PEJGJ34H | Commerce Bank-Kansas City | | 05/25/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS289PFUGL571 | 289PFUGL571 | Commerce Bank-Kansas City | | 06/29/2007 | 100,110.00 | 100,110.00 | 100,110.00 | 2.520 | | 2.520 | 362 | 06/27/2008 |
| SYS289okpfh29z | 289okpfh29z | Commerce Bank-Kansas City | | 12/15/2006 | 1,025,000.00 | 1,025,000.00 | 1,025,000.00 | 2.170 | | 2.170 | 166 | 12/14/2007 |
| SYS2960000003 | 2960000003 | UMB Bank, Kansas City | | 01/12/2007 | 311,000.00 | 311,000.00 | 311,000.00 | 2.220 | | 2.220 | 194 | 01/11/2008 |
| SYS319PEJGM215 | 319PEJGM215 | Bank Northwest | | 05/25/2007 | 282,874.00 | 282,874.00 | 282,874.00 | 2.300 | | 2.300 | 327 | 05/23/2008 |
| SYS3200000005 | 3200000005 | Bank of Kirksville | | 12/01/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.420 | | 2.420 | 152 | 11/30/2007 |
| SYS3200000006 | 3200000006 | Bank of Kirksville | | 12/01/2006 | 122,000.00 | 122,000.00 | 122,000.00 | 2.350 | | 2.350 | 152 | 11/30/2007 |
| SYS3200000007 | 3200000007 | Bank of Kirksville | | 12/01/2006 | 50,000.00 | 50,000.00 | 50,000.00 | 2.460 | | 2.460 | 152 | 11/30/2007 |
| SYS3200000008 | 3200000008 | Bank of Kirksville | | 01/12/2007 | 125,000.00 | 125,000.00 | 125,000.00 | 2.520 | | 2.520 | 194 | 01/11/2008 |
| SYS3200000009 | 3200000009 | Bank of Kirksville | | 01/19/2007 | 110,000.00 | 110,000.00 | 110,000.00 | 2.520 | | 2.520 | 201 | 01/18/2008 |
| SYS3200000011 | 3200000011 | Bank of Kirksville | | 01/26/2007 | 110,000.00 | 110,000.00 | 110,000.00 | 2.370 | | 2.370 | 208 | 01/25/2008 |
| SYS3200000012 | 3200000012 | Bank of Kirksville | | 01/26/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.520 | | 2.520 | 208 | 01/25/2008 |
| SYS3200000013 | 3200000013 | Bank of Kirksville | | 01/26/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.520 | | 2.520 | 208 | 01/25/2008 |
| SYS3200000014 | 3200000014 | Bank of Kirksville | | 02/23/2007 | 135,000.00 | 135,000.00 | 135,000.00 | 3.000 | | 3.000 | 236 | 02/22/2008 |
| SYS3200000015 | 3200000015 | Bank of Kirksville | | 02/23/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.620 | | 2.620 | 236 | 02/22/2008 |
| SYS3200000016 | 3200000016 | Bank of Kirksville | | 03/16/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.320 | | 2.320 | 257 | 03/14/2008 |
| SYS3200000017 | 3200000017 | Bank of Kirksville | | 03/23/2007 | 40,000.00 | 40,000.00 | 40,000.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS3200000018 | 3200000018 | Bank of Kirksville | | 03/23/2007 | 210,000.00 | 210,000.00 | 210,000.00 | 2.320 | | 2.320 | 264 | 03/21/2008 |
| SYS3200000019 | 3200000019 | Bank of Kirksville | | 05/18/2007 | 100,100.00 | 100,100.00 | 100,100.00 | 2.370 | | 2.370 | 320 | 05/16/2008 |
| SYS32000414110 | 32000414110 | Bank of Kirksville | | 08/25/2006 | 70,000.00 | 70,000.00 | 70,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS32001509505 | 32001509505 | Bank of Kirksville | | 08/25/2006 | 170,000.00 | 170,000.00 | 170,000.00 | 2.470 | | 2.470 | 54 | 08/24/2007 |
| SYS320015132904 | 320015132904 | Bank of Kirksville | | 07/28/2006 | 65,500.00 | 65,500.00 | 65,500.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS320DJMFK34C | 320DJMFK34C | Bank of Kirksville | | 10/27/2006 | 110,000.00 | 110,000.00 | 110,000.00 | 2.220 | | 2.220 | 117 | 10/26/2007 |
| SYS320OAKGH201 | 320OAKGH201 | Bank of Kirksville | | 01/19/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.520 | | 2.520 | 201 | 01/18/2008 |
| SYS320OBGGN225 | 320OBGGN225 | Bank of Kirksville | | 03/02/2007 | 140,000.00 | 140,000.00 | 140,000.00 | 2.450 | | 2.450 | 243 | 02/29/2008 |
| SYS320OCUGJ01D | 320OCUGJ01D | Bank of Kirksville | | 04/20/2007 | 180,000.00 | 180,000.00 | 180,000.00 | 2.670 | | 2.670 | 292 | 04/18/2008 |
| SYS320ODEGI39B | 320ODEGI39B | Bank of Kirksville | | 04/20/2007 | 107,574.00 | 107,574.00 | 107,574.00 | 2.220 | | 2.220 | 292 | 04/18/2008 |
| SYS320PBVGM522 | 320PBVGM522 | Bank of Kirksville | | 04/20/2007 | 102,000.00 | 102,000.00 | 102,000.00 | 2.750 | | 2.750 | 292 | 04/18/2008 |
| SYS320PFAGI47N | 320PFAGI47N | Bank of Kirksville | | 06/15/2007 | 110,000.00 | 110,000.00 | 110,000.00 | 2.920 | | 2.920 | 348 | 06/13/2008 |
| SYS320PLMFM43X | 320PLMFM43X | Bank of Kirksville | | 01/19/2007 | 102,500.00 | 102,500.00 | 102,500.00 | 2.520 | | 2.520 | 201 | 01/18/2008 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|--------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS3250000005 | 3250000005 | 1st Community Bank | | 01/26/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS3250000008 | 3250000008 | 1st Community Bank | | 06/15/2007 | 75,000.00 | 75,000.00 | 75,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS3260000001 | 3260000001 | Town & Country Bank Midwest | | 05/04/2007 | 77,080.00 | 77,080.00 | 77,080.00 | 2.430 | | 2.430 | 306 | 05/02/2008 |
| SYS329004145147 | 329004145147 | Central Bank-Lake of the Ozark | | 07/14/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.600 | | 2.600 | 12 | 07/13/2007 |
| SYS3480000001 | 3480000001 | United State Bank | | 06/01/2007 | 74,090.00 | 74,090.00 | 74,090.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS348015132124 | 348015132124 | United State Bank | | 07/28/2006 | 236,000.00 | 236,000.00 | 236,000.00 | 2.420 | | 2.420 | 26 | 07/27/2007 |
| SYS348015133608 | 348015133608 | United State Bank | | 07/28/2006 | 35,000.00 | 35,000.00 | 35,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS348015134317 | 348015134317 | United State Bank | | 07/28/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS348DKTFL40U | 348DKTFL40U | United State Bank | | 12/08/2006 | 25,000.00 | 25,000.00 | 25,000.00 | 2.460 | | 2.460 | 159 | 12/07/2007 |
| SYS348OEKGJ57H | 348OEKGJ57H | United State Bank | | 05/25/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.150 | | 2.150 | 327 | 05/23/2008 |
| SYS348PE4GM33T | 348PE4GM33T | United State Bank | | 06/22/2007 | 75,000.00 | 75,000.00 | 75,000.00 | 2.660 | | 2.660 | 355 | 06/20/2008 |
| SYS348PEDGJ241 | 348PEDGJ241 | United State Bank | | 05/25/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS3570000004 | 3570000004 | Legends Bank | | 07/07/2006 | 249,850.00 | 249,850.00 | 249,850.00 | 2.970 | | 2.970 | 5 | 07/06/2007 |
| SYS3570000008 | 3570000008 | Legends Bank | | 09/15/2006 | 112,391.00 | 112,391.00 | 112,391.00 | 2.540 | | 2.540 | 75 | 09/14/2007 |
| SYS3570000009 | 3570000009 | Legends Bank | | 01/26/2007 | 456,000.00 | 456,000.00 | 456,000.00 | 2.600 | | 2.600 | 208 | 01/25/2008 |
| SYS3570000010 | 3570000010 | Legends Bank | | 01/26/2007 | 158,000.00 | 158,000.00 | 158,000.00 | 2.600 | | 2.600 | 208 | 01/25/2008 |
| SYS3570000014 | 3570000014 | Legends Bank | | 03/23/2007 | 300,000.00 | 300,000.00 | 300,000.00 | 2.550 | | 2.550 | 264 | 03/21/2008 |
| SYS3570000015 | 3570000015 | Legends Bank | | 03/30/2007 | 300,000.00 | 300,000.00 | 300,000.00 | 2.350 | | 2.350 | 271 | 03/28/2008 |
| SYS3570000016 | 3570000016 | Legends Bank | | 03/30/2007 | 110,000.00 | 110,000.00 | 110,000.00 | 2.570 | | 2.570 | 271 | 03/28/2008 |
| SYS3570000017 | 3570000017 | Legends Bank | | 04/13/2007 | 58,000.00 | 58,000.00 | 58,000.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS3570000018 | 3570000018 | Legends Bank | | 05/04/2007 | 60,000.00 | 60,000.00 | 60,000.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS3570000019 | 3570000019 | Legends Bank | | 05/04/2007 | 105,000.00 | 105,000.00 | 105,000.00 | 2.500 | | 2.500 | 306 | 05/02/2008 |
| SYS3570000020 | 3570000020 | Legends Bank | | 05/04/2007 | 170,000.00 | 170,000.00 | 170,000.00 | 2.570 | | 2.570 | 306 | 05/02/2008 |
| SYS3570000021 | 3570000021 | Legends Bank | | 05/04/2007 | 59,400.00 | 59,400.00 | 59,400.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS357004102501 | 357004102501 | Legends Bank | | 07/28/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.650 | | 2.650 | 26 | 07/27/2007 |
| SYS357004143822 | 357004143822 | Legends Bank | | 07/28/2006 | 296,000.00 | 296,000.00 | 296,000.00 | 2.570 | | 2.570 | 26 | 07/27/2007 |
| SYS357004143853 | 357004143853 | Legends Bank | | 07/07/2006 | 455,887.00 | 455,887.00 | 455,887.00 | 3.080 | | 3.080 | 5 | 07/06/2007 |
| SYS357015124902 | 357015124902 | Legends Bank | | 07/07/2006 | 240,000.00 | 240,000.00 | 240,000.00 | 2.970 | | 2.970 | 5 | 07/06/2007 |
| SYS357015133941 | 357015133941 | Legends Bank | | 07/28/2006 | 125,000.00 | 125,000.00 | 125,000.00 | 2.730 | | 2.730 | 26 | 07/27/2007 |
| SYS357015134117 | 357015134117 | Legends Bank | | 07/28/2006 | 128,000.00 | 128,000.00 | 128,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS357DBFGK21P | 357DBFGK21P | Legends Bank | | 03/02/2007 | 219,000.00 | 219,000.00 | 219,000.00 | 2.670 | | 2.670 | 243 | 02/29/2008 |
| SYS357DBFGN09R | 357DBFGN09R | Legends Bank | | 03/02/2007 | 118,000.00 | 118,000.00 | 118,000.00 | 2.600 | | 2.600 | 243 | 02/29/2008 |
| SYS357IOJLFJ371 | 357IOJLFJ371 | Legends Bank | | 10/27/2006 | 175,000.00 | 175,000.00 | 175,000.00 | 2.820 | | 2.820 | 117 | 10/26/2007 |
| SYS357OA5GK27F | 357OA5GK27F | Legends Bank | | 02/09/2007 | 66,000.00 | 66,000.00 | 66,000.00 | 2.660 | | 2.660 | 222 | 02/08/2008 |
| SYS357OEDGI43W | 357OEDGI43W | Legends Bank | | 05/25/2007 | 245,000.00 | 245,000.00 | 245,000.00 | 2.670 | | 2.670 | 327 | 05/23/2008 |
| SYS357OEIGJ07H | 357OEIGJ07H | Legends Bank | | 05/25/2007 | 850,000.00 | 850,000.00 | 850,000.00 | 2.820 | | 2.820 | 327 | 05/23/2008 |
| SYS357OJZ138X | 357OJZ138X | Legends Bank | | 11/03/2006 | 210,000.00 | 210,000.00 | 210,000.00 | 2.820 | | 2.820 | 124 | 11/02/2007 |
| SYS357OJZF144S | 357OJZF144S | Legends Bank | | 11/03/2006 | 30,035.00 | 30,035.00 | 30,035.00 | 2.560 | | 2.560 | 124 | 11/02/2007 |

**MO State Treasurer FY07
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June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-----------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS357PBVGN04U | 357PBVGN04U | Legends Bank | | 04/06/2007 | 102,000.00 | 102,000.00 | 102,000.00 | 2.350 | | 2.350 | 278 | 04/04/2008 |
| SYS357PCAGN16F | 357PCAGN16F | Legends Bank | | 04/20/2007 | 184,000.00 | 184,000.00 | 184,000.00 | 2.520 | | 2.520 | 292 | 04/18/2008 |
| SYS357PCPGK22G | 357PCPGK22G | Legends Bank | | 04/20/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.670 | | 2.670 | 292 | 04/18/2008 |
| SYS357PDZGN39A | 357PDZGN39A | Legends Bank | | 05/25/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.600 | | 2.600 | 327 | 05/23/2008 |
| SYS357PE4GM27Y | 357PE4GM27Y | Legends Bank | | 06/15/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS357PEDGJ33M | 357PEDGJ33M | Legends Bank | | 05/25/2007 | 116,000.00 | 116,000.00 | 116,000.00 | 2.750 | | 2.750 | 327 | 05/23/2008 |
| SYS357PEDGJ51U | 357PEDGJ51U | Legends Bank | | 05/25/2007 | 140,000.00 | 140,000.00 | 140,000.00 | 2.670 | | 2.670 | 327 | 05/23/2008 |
| SYS357PEDGL45R | 357PEDGL45R | Legends Bank | | 05/25/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.460 | | 2.460 | 327 | 05/23/2008 |
| SYS357PLMFN42T | 357PLMFN42T | Legends Bank | | 01/05/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 187 | 01/04/2008 |
| SYS3600000001 | 3600000001 | Farmers Bank of Lohman | | 11/03/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 124 | 11/02/2007 |
| SYS3650000002 | 3650000002 | Heritage Bank of the Ozarks | | 05/25/2007 | 113,600.00 | 113,600.00 | 113,600.00 | 2.450 | | 2.450 | 327 | 05/23/2008 |
| SYS370015133218 | 370015133218 | Community First Bank of MO | | 07/28/2006 | 60,123.00 | 60,123.00 | 60,123.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS3820000002 | 3820000002 | Wood & Huston Bank | | 12/01/2006 | 450,000.00 | 450,000.00 | 450,000.00 | 2.270 | | 2.270 | 152 | 11/30/2007 |
| SYS3850000001 | 3850000001 | Martinsburg Bank | | 05/04/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS3850000002 | 3850000002 | Martinsburg Bank | | 05/04/2007 | 220,000.00 | 220,000.00 | 220,000.00 | 2.110 | | 2.110 | 306 | 05/02/2008 |
| SYS3850000003 | 3850000003 | Martinsburg Bank | | 05/04/2007 | 145,000.00 | 145,000.00 | 145,000.00 | 2.000 | | 2.000 | 306 | 05/02/2008 |
| SYS385015124304 | 385015124304 | Martinsburg Bank | | 07/07/2006 | 44,000.00 | 44,000.00 | 44,000.00 | 2.860 | | 2.860 | 5 | 07/06/2007 |
| SYS385PCAGM382 | 385PCAGM382 | Martinsburg Bank | | 04/06/2007 | 126,400.00 | 126,400.00 | 126,400.00 | 2.420 | | 2.420 | 278 | 04/04/2008 |
| SYS3880000006 | 3880000006 | Independent Farmers Bank | | 02/23/2007 | 250,000.00 | 250,000.00 | 250,000.00 | 2.320 | | 2.320 | 236 | 02/22/2008 |
| SYS3880000007 | 3880000007 | Independent Farmers Bank | | 03/23/2007 | 136,400.00 | 136,400.00 | 136,400.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS3880000008 | 3880000008 | Independent Farmers Bank | | 03/23/2007 | 335,000.00 | 335,000.00 | 335,000.00 | 1.900 | | 1.900 | 264 | 03/21/2008 |
| SYS3880000010 | 3880000010 | Independent Farmers Bank | | 05/04/2007 | 344,511.00 | 344,511.00 | 344,511.00 | 2.000 | | 2.000 | 306 | 05/02/2008 |
| SYS3880000011 | 3880000011 | Independent Farmers Bank | | 05/11/2007 | 237,669.00 | 237,669.00 | 237,669.00 | 2.460 | | 2.460 | 313 | 05/09/2008 |
| SYS3880000012 | 3880000012 | Independent Farmers Bank | | 06/08/2007 | 171,000.00 | 171,000.00 | 171,000.00 | 2.560 | | 2.560 | 341 | 06/06/2008 |
| SYS3880000013 | 3880000013 | Independent Farmers Bank | | 06/08/2007 | 130,000.00 | 130,000.00 | 130,000.00 | 2.070 | | 2.070 | 341 | 06/06/2008 |
| SYS38800414200 | 38800414200 | Independent Farmers Bank | | 08/25/2006 | 120,260.00 | 120,260.00 | 120,260.00 | 2.430 | | 2.430 | 54 | 08/24/2007 |
| SYS388015154428 | 388015154428 | Independent Farmers Bank | | 08/04/2006 | 249,850.00 | 249,850.00 | 249,850.00 | 2.760 | | 2.760 | 33 | 08/03/2007 |
| SYS388DH3FK20A | 388DH3FK20A | Independent Farmers Bank | | 10/06/2006 | 260,000.00 | 260,000.00 | 260,000.00 | 2.200 | | 2.200 | 96 | 10/05/2007 |
| SYS388DH3FL06E | 388DH3FL06E | Independent Farmers Bank | | 10/06/2006 | 69,000.00 | 69,000.00 | 69,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS388DIRFN18D | 388DIRFN18D | Independent Farmers Bank | | 10/06/2006 | 182,447.00 | 182,447.00 | 182,447.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS388OBIGH293 | 388OBIGH293 | Independent Farmers Bank | | 02/23/2007 | 182,314.00 | 182,314.00 | 182,314.00 | 2.660 | | 2.660 | 236 | 02/22/2008 |
| SYS388OCPGI38X | 388OCPGI38X | Independent Farmers Bank | | 03/23/2007 | 142,000.00 | 142,000.00 | 142,000.00 | 1.900 | | 1.900 | 264 | 03/21/2008 |
| SYS388ODZGJ56P | 388ODZGJ56P | Independent Farmers Bank | | 05/11/2007 | 686,000.00 | 686,000.00 | 686,000.00 | 2.000 | | 2.000 | 313 | 05/09/2008 |
| SYS388ODZGN45B | 388ODZGN45B | Independent Farmers Bank | | 05/11/2007 | 124,214.00 | 124,214.00 | 124,214.00 | 2.460 | | 2.460 | 313 | 05/09/2008 |
| SYS388OE4GL55K | 388OE4GL55K | Independent Farmers Bank | | 06/15/2007 | 110,207.00 | 110,207.00 | 110,207.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS388OIRFG235 | 388OIRFG235 | Independent Farmers Bank | | 09/22/2006 | 85,500.00 | 85,500.00 | 85,500.00 | 2.560 | | 2.560 | 82 | 09/21/2007 |
| SYS388PCSGM32J | 388PCSGM32J | Independent Farmers Bank | | 04/06/2007 | 120,467.00 | 120,467.00 | 120,467.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS388PDQ GK07L | 388PDQ GK07L | Independent Farmers Bank | | 04/20/2007 | 54,815.00 | 54,815.00 | 54,815.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS388PE4GK28F | 388PE4GK28F | Independent Farmers Bank | | 06/15/2007 | 20,000.00 | 20,000.00 | 20,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS388olrfj42q | 388olrfj42q | Independent Farmers Bank | | 12/29/2006 | 61,240.00 | 61,240.00 | 61,240.00 | 2.460 | | 2.460 | 180 | 12/28/2007 |
| SYS3940000003 | 3940000003 | Mid America Bank | | 11/22/2006 | 26,200.00 | 26,200.00 | 26,200.00 | 2.560 | | 2.560 | 143 | 11/21/2007 |
| SYS3940000004 | 3940000004 | Mid America Bank | | 03/16/2007 | 710,000.00 | 710,000.00 | 710,000.00 | 2.100 | | 2.100 | 257 | 03/14/2008 |
| SYS3940000006 | 3940000006 | Mid America Bank | | 06/22/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.400 | | 2.400 | 355 | 06/20/2008 |
| SYS394014082115 | 394014082115 | Mid America Bank | | 07/28/2006 | 90,000.00 | 90,000.00 | 90,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS394DIRFN29J | 394DIRFN29J | Mid America Bank | | 10/06/2006 | 75,000.00 | 75,000.00 | 75,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS394DIRFN33T | 394DIRFN33T | Mid America Bank | | 10/06/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 96 | 10/05/2007 |
| SYS394DJMFK14H | 394DJMFK14H | Mid America Bank | | 10/27/2006 | 92,000.00 | 92,000.00 | 92,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS394DKTFL26L | 394DKTFL26L | Mid America Bank | | 12/08/2006 | 642,067.00 | 642,067.00 | 642,067.00 | 2.420 | | 2.420 | 159 | 12/07/2007 |
| SYS394OAJGJ42D | 394OAJGJ42D | Mid America Bank | | 02/02/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.700 | | 2.700 | 215 | 02/01/2008 |
| SYS394ODEGI10Z | 394ODEGI10Z | Mid America Bank | | 04/20/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.450 | | 2.450 | 292 | 04/18/2008 |
| SYS394OEPGI46G | 394OEPGI46G | Mid America Bank | | 06/08/2007 | 113,000.00 | 113,000.00 | 113,000.00 | 2.600 | | 2.600 | 341 | 06/06/2008 |
| SYS394OIFFK20Z | 394OIFFK20Z | Mid America Bank | | 09/15/2006 | 140,000.00 | 140,000.00 | 140,000.00 | 2.520 | | 2.520 | 75 | 09/14/2007 |
| SYS394OJLJF41F | 394OJLJF41F | Mid America Bank | | 10/27/2006 | 180,000.00 | 180,000.00 | 180,000.00 | 2.450 | | 2.450 | 117 | 10/26/2007 |
| SYS394OJLJF41G | 394OJLJF41G | Mid America Bank | | 10/27/2006 | 160,000.00 | 160,000.00 | 160,000.00 | 2.600 | | 2.600 | 117 | 10/26/2007 |
| SYS394OJZFJ34T | 394OJZFJ34T | Mid America Bank | | 11/03/2006 | 187,500.00 | 187,500.00 | 187,500.00 | 2.370 | | 2.370 | 124 | 11/02/2007 |
| SYS394OKUFJ02F | 394OKUFJ02F | Mid America Bank | | 12/22/2006 | 47,500.00 | 47,500.00 | 47,500.00 | 2.460 | | 2.460 | 173 | 12/21/2007 |
| SYS394PCPGL03C | 394PCPGL03C | Mid America Bank | | 04/06/2007 | 75,000.00 | 75,000.00 | 75,000.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS394PCVGI021 | 394PCVGI021 | Mid America Bank | | 04/06/2007 | 160,000.00 | 160,000.00 | 160,000.00 | 2.200 | | 2.200 | 278 | 04/04/2008 |
| SYS394PEDGK00L | 394PEDGK00L | Mid America Bank | | 05/25/2007 | 530,000.00 | 530,000.00 | 530,000.00 | 2.450 | | 2.450 | 327 | 05/23/2008 |
| SYS394PEJGI55R | 394PEJGI55R | Mid America Bank | | 05/25/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 2.520 | | 2.520 | 327 | 05/23/2008 |
| SYS394PFUGM07R | 394PFUGM07R | Mid America Bank | | 06/29/2007 | 175,000.00 | 175,000.00 | 175,000.00 | 2.450 | | 2.450 | 362 | 06/27/2008 |
| SYS396015092358 | 396015092358 | First Natl Audrain Co. | | 07/28/2006 | 115,000.00 | 115,000.00 | 115,000.00 | 2.870 | | 2.870 | 26 | 07/27/2007 |
| SYS39601510038 | 39601510038 | First Natl Audrain Co. | | 09/08/2006 | 105,000.00 | 105,000.00 | 105,000.00 | 2.070 | | 2.070 | 68 | 09/07/2007 |
| SYS39601510134 | 39601510134 | First Natl Audrain Co. | | 09/08/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 68 | 09/07/2007 |
| SYS396015113540 | 396015113540 | First Natl Audrain Co. | | 07/28/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.500 | | 2.500 | 26 | 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 | 26 | 07/27/2007 |
| SYS39601515304 | 39601515304 | First Natl Audrain Co. | | 08/25/2006 | 88,000.00 | 88,000.00 | 88,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS396015154801 | 396015154801 | First Natl Audrain Co. | | 07/28/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.870 | | 2.870 | 26 | 07/27/2007 |
| SYS403OEYGM02E | 403OEYGM02E | City Bank & Trust Company | | 06/15/2007 | 75,000.00 | 75,000.00 | 75,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS4090000016 | 4090000016 | Bank of Monticello | | 01/12/2007 | 31,398.00 | 31,398.00 | 31,398.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS4090000017 | 4090000017 | Bank of Monticello | | 01/12/2007 | 139,349.00 | 139,349.00 | 139,349.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS4090000019 | 4090000019 | Bank of Monticello | | 02/16/2007 | 17,880.00 | 17,880.00 | 17,880.00 | 2.560 | | 2.560 | 229 | 02/15/2008 |
| SYS4090000021 | 4090000021 | Bank of Monticello | | 02/23/2007 | 747,000.00 | 747,000.00 | 747,000.00 | 2.400 | | 2.400 | 236 | 02/22/2008 |
| SYS4090000024 | 4090000024 | Bank of Monticello | | 03/09/2007 | 49,000.00 | 49,000.00 | 49,000.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS4090000025 | 4090000025 | Bank of Monticello | | 03/23/2007 | 230,000.00 | 230,000.00 | 230,000.00 | 2.170 | | 2.170 | 264 | 03/21/2008 |
| SYS4090000026 | 4090000026 | Bank of Monticello | | 03/23/2007 | 124,925.00 | 124,925.00 | 124,925.00 | 2.170 | | 2.170 | 264 | 03/21/2008 |

**MO State Treasurer FY07
Portfolio Management
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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|---------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS4090000027 | 4090000027 | Bank of Monticello | | 03/23/2007 | 199,000.00 | 199,000.00 | 199,000.00 | 1.950 | | 1.950 | 264 | 03/21/2008 |
| SYS4090000029 | 4090000029 | Bank of Monticello | | 05/04/2007 | 81,591.00 | 81,591.00 | 81,591.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS4090000030 | 4090000030 | Bank of Monticello | | 05/11/2007 | 147,811.00 | 147,811.00 | 147,811.00 | 2.120 | | 2.120 | 313 | 05/09/2008 |
| SYS4090000031 | 4090000031 | Bank of Monticello | | 05/25/2007 | 308,080.00 | 308,080.00 | 308,080.00 | 2.520 | | 2.520 | 327 | 05/23/2008 |
| SYS4090000032 | 4090000032 | Bank of Monticello | | 05/25/2007 | 334,635.00 | 334,635.00 | 334,635.00 | 2.220 | | 2.220 | 327 | 05/23/2008 |
| SYS4090000033 | 4090000033 | Bank of Monticello | | 06/01/2007 | 170,000.00 | 170,000.00 | 170,000.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS4090000035 | 4090000035 | Bank of Monticello | | 06/15/2007 | 230,000.00 | 230,000.00 | 230,000.00 | 2.550 | | 2.550 | 348 | 06/13/2008 |
| SYS4090000036 | 4090000036 | Bank of Monticello | | 06/15/2007 | 155,000.00 | 155,000.00 | 155,000.00 | 2.400 | | 2.400 | 348 | 06/13/2008 |
| SYS4090000037 | 4090000037 | Bank of Monticello | | 06/15/2007 | 120,360.00 | 120,360.00 | 120,360.00 | 2.620 | | 2.620 | 348 | 06/13/2008 |
| SYS4090000038 | 4090000038 | Bank of Monticello | | 06/22/2007 | 275,000.00 | 275,000.00 | 275,000.00 | 2.550 | | 2.550 | 355 | 06/20/2008 |
| SYS4090000039 | 4090000039 | Bank of Monticello | | 06/29/2007 | 55,594.00 | 55,594.00 | 55,594.00 | 2.560 | | 2.560 | 362 | 06/27/2008 |
| SYS409015124453 | 409015124453 | Bank of Monticello | | 07/07/2006 | 428,000.00 | 428,000.00 | 428,000.00 | 2.520 | | 2.520 | 5 | 07/06/2007 |
| SYS409OA5GK21Y | 409OA5GK21Y | Bank of Monticello | | 02/09/2007 | 119,500.00 | 119,500.00 | 119,500.00 | 2.320 | | 2.320 | 222 | 02/08/2008 |
| SYS409OB2GG28B | 409OB2GG28B | Bank of Monticello | | 04/13/2007 | 333,970.00 | 333,970.00 | 333,970.00 | 2.000 | | 2.000 | 285 | 04/11/2008 |
| SYS409OCAGH38M | 409OCAGH38M | Bank of Monticello | | 04/13/2007 | 463,000.00 | 463,000.00 | 463,000.00 | 2.050 | | 2.050 | 285 | 04/11/2008 |
| SYS409ODQGM23T | 409ODQGM23T | Bank of Monticello | | 04/20/2007 | 69,195.00 | 69,195.00 | 69,195.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS409OFMGJ18U | 409OFMGJ18U | Bank of Monticello | | 06/22/2007 | 56,514.00 | 56,514.00 | 56,514.00 | 2.660 | | 2.660 | 355 | 06/20/2008 |
| SYS409OFTGK44Y | 409OFTGK44Y | Bank of Monticello | | 06/29/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.370 | | 2.370 | 362 | 06/27/2008 |
| SYS409OLGFJ24L | 409OLGFJ24L | Bank of Monticello | | 12/22/2006 | 54,000.00 | 54,000.00 | 54,000.00 | 2.460 | | 2.460 | 173 | 12/21/2007 |
| SYS409PCAGM45E | 409PCAGM45E | Bank of Monticello | | 04/20/2007 | 124,569.00 | 124,569.00 | 124,569.00 | 2.520 | | 2.520 | 292 | 04/18/2008 |
| SYS409PCPGK14F | 409PCPGK14F | Bank of Monticello | | 04/06/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS409PE4GM23M | 409PE4GM23M | Bank of Monticello | | 06/15/2007 | 91,365.00 | 91,365.00 | 91,365.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS4270000013 | 4270000013 | Citizens Bank - New Haven | | 05/25/2007 | 410,000.00 | 410,000.00 | 410,000.00 | 2.150 | | 2.150 | 327 | 05/23/2008 |
| SYS4290000001 | 4290000001 | Bank of New Madrid | | 04/13/2007 | 140,165.00 | 140,165.00 | 140,165.00 | 2.000 | | 2.000 | 285 | 04/11/2008 |
| SYS4290000002 | 4290000002 | Bank of New Madrid | | 05/04/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.000 | | 2.000 | 306 | 05/02/2008 |
| SYS4290000003 | 4290000003 | Bank of New Madrid | | 05/04/2007 | 524,000.00 | 524,000.00 | 524,000.00 | 2.000 | | 2.000 | 306 | 05/02/2008 |
| SYS4290000004 | 4290000004 | Bank of New Madrid | | 05/04/2007 | 130,000.00 | 130,000.00 | 130,000.00 | 2.000 | | 2.000 | 306 | 05/02/2008 |
| SYS4290000005 | 4290000005 | Bank of New Madrid | | 05/11/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.120 | | 2.120 | 313 | 05/09/2008 |
| SYS4290000006 | 4290000006 | Bank of New Madrid | | 05/11/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.120 | | 2.120 | 313 | 05/09/2008 |
| SYS4290000007 | 4290000007 | Bank of New Madrid | | 05/11/2007 | 147,000.00 | 147,000.00 | 147,000.00 | 2.000 | | 2.000 | 313 | 05/09/2008 |
| SYS4290000008 | 4290000008 | Bank of New Madrid | | 05/25/2007 | 225,800.00 | 225,800.00 | 225,800.00 | 2.000 | | 2.000 | 327 | 05/23/2008 |
| SYS4290000009 | 4290000009 | Bank of New Madrid | | 06/08/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.150 | | 2.150 | 341 | 06/06/2008 |
| SYS4290000010 | 4290000010 | Bank of New Madrid | | 06/22/2007 | 240,000.00 | 240,000.00 | 240,000.00 | 2.100 | | 2.100 | 355 | 06/20/2008 |
| SYS4290000011 | 4290000011 | Bank of New Madrid | | 06/29/2007 | 80,000.00 | 80,000.00 | 80,000.00 | 2.560 | | 2.560 | 362 | 06/27/2008 |
| SYS429OB0GN30Q | 429OB0GN30Q | Bank of New Madrid | | 02/23/2007 | 75,000.00 | 75,000.00 | 75,000.00 | 2.660 | | 2.660 | 236 | 02/22/2008 |
| SYS429ODZGK142 | 429ODZGK142 | Bank of New Madrid | | 05/11/2007 | 275,000.00 | 275,000.00 | 275,000.00 | 2.000 | | 2.000 | 313 | 05/09/2008 |
| SYS429OFTGM022 | 429OFTGM022 | Bank of New Madrid | | 06/29/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.000 | | 2.000 | 362 | 06/27/2008 |
| SYS429OFTGO45F | 429OFTGO45F | Bank of New Madrid | | 06/29/2007 | 275,000.00 | 275,000.00 | 275,000.00 | 2.070 | | 2.070 | 362 | 06/27/2008 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|----------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS4340000001 | 4340000001 | Citizens Bank of Norborne | | 06/01/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS4340000002 | 4340000002 | Citizens Bank of Norborne | | 06/01/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS434015133339 | 434015133339 | Citizens Bank of Norborne | | 08/04/2006 | 250,000.00 | 250,000.00 | 250,000.00 | 2.500 | | 2.500 | 33 | 08/03/2007 |
| SYS43401515331 | 43401515331 | Citizens Bank of Norborne | | 08/25/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS43401592609 | 43401592609 | Citizens Bank of Norborne | | 09/01/2006 | 293,000.00 | 293,000.00 | 293,000.00 | 2.660 | | 2.660 | 61 | 08/31/2007 |
| SYS434O13FH035 | 434O13FH035 | Citizens Bank of Norborne | | 10/20/2006 | 27,000.00 | 27,000.00 | 27,000.00 | 2.560 | | 2.560 | 110 | 10/19/2007 |
| SYS434OAXGM50Q | 434OAXGM50Q | Citizens Bank of Norborne | | 02/02/2007 | 33,000.00 | 33,000.00 | 33,000.00 | 2.660 | | 2.660 | 215 | 02/01/2008 |
| SYS447PEJGJ56L | 447PEJGJ56L | St Clair County State Bank | | 05/25/2007 | 185,000.00 | 185,000.00 | 185,000.00 | 2.220 | | 2.220 | 327 | 05/23/2008 |
| SYS447PFAGI40A | 447PFAGI40A | St Clair County State Bank | | 06/15/2007 | 237,500.00 | 237,500.00 | 237,500.00 | 2.470 | | 2.470 | 348 | 06/13/2008 |
| SYS453OBIGH47X | 453OBIGH47X | Palmyra State Bank | | 02/23/2007 | 130,000.00 | 130,000.00 | 130,000.00 | 2.640 | | 2.640 | 236 | 02/22/2008 |
| SYS453ODDGK05V | 453ODDGK05V | Palmyra State Bank | | 04/20/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.520 | | 2.520 | 292 | 04/18/2008 |
| SYS453OEUGI034 | 453OEUGI034 | Palmyra State Bank | | 06/08/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.520 | | 2.520 | 341 | 06/06/2008 |
| SYS453OEUGI10Z | 453OEUGI10Z | Palmyra State Bank | | 06/08/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.520 | | 2.520 | 341 | 06/06/2008 |
| SYS453PDFGK311 | 453PDFGK311 | Palmyra State Bank | | 05/11/2007 | 32,875.00 | 32,875.00 | 32,875.00 | 2.460 | | 2.460 | 313 | 05/09/2008 |
| SYS4550000010 | 4550000010 | Paris National Bank | | 10/27/2006 | 70,000.00 | 70,000.00 | 70,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS4550000011 | 4550000011 | Paris National Bank | | 11/03/2006 | 225,750.00 | 225,750.00 | 225,750.00 | 2.560 | | 2.560 | 124 | 11/02/2007 |
| SYS4550000012 | 4550000012 | Paris National Bank | | 12/01/2006 | 85,000.00 | 85,000.00 | 85,000.00 | 2.460 | | 2.460 | 152 | 11/30/2007 |
| SYS4550000018 | 4550000018 | Paris National Bank | | 03/02/2007 | 30,206.00 | 30,206.00 | 30,206.00 | 2.560 | | 2.560 | 243 | 02/29/2008 |
| SYS4550000019 | 4550000019 | Paris National Bank | | 03/09/2007 | 15,000.00 | 15,000.00 | 15,000.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS45501515320 | 45501515320 | Paris National Bank | | 08/25/2006 | 25,000.00 | 25,000.00 | 25,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS455015154311 | 455015154311 | Paris National Bank | | 07/28/2006 | 13,000.00 | 13,000.00 | 13,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS455ODEGI584 | 455ODEGI584 | Paris National Bank | | 04/20/2007 | 25,000.00 | 25,000.00 | 25,000.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS455PE4GK45N | 455PE4GK45N | Paris National Bank | | 06/15/2007 | 60,000.00 | 60,000.00 | 60,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS45900000007 | 45900000007 | Perry State Bank | | 05/04/2007 | 16,000.00 | 16,000.00 | 16,000.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS4590000001 | 4590000001 | Perry State Bank | | 01/12/2007 | 85,000.00 | 85,000.00 | 85,000.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS4590000004 | 4590000004 | Perry State Bank | | 04/06/2007 | 26,605.00 | 26,605.00 | 26,605.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS4590000005 | 4590000005 | Perry State Bank | | 04/06/2007 | 488,973.00 | 488,973.00 | 488,973.00 | 2.250 | | 2.250 | 264 | 03/21/2008 |
| SYS4590000006 | 4590000006 | Perry State Bank | | 04/13/2007 | 165,835.00 | 165,835.00 | 165,835.00 | 2.270 | | 2.270 | 285 | 04/11/2008 |
| SYS4590000008 | 4590000008 | Perry State Bank | | 06/15/2007 | 15,000.00 | 15,000.00 | 15,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS459004100244 | 459004100244 | Perry State Bank | | 07/28/2006 | 145,000.00 | 145,000.00 | 145,000.00 | 2.720 | | 2.720 | 26 | 07/27/2007 |
| SYS459015154644 | 459015154644 | Perry State Bank | | 07/28/2006 | 36,000.00 | 36,000.00 | 36,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS459DKTFM06W | 459DKTFM06W | Perry State Bank | | 12/08/2006 | 45,000.00 | 45,000.00 | 45,000.00 | 2.460 | | 2.460 | 159 | 12/07/2007 |
| SYS459QJMFJ063 | 459QJMFJ063 | Perry State Bank | | 10/27/2006 | 20,000.00 | 20,000.00 | 20,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS4610000004 | 4610000004 | The Bank of Missouri | | 06/08/2007 | 185,000.00 | 185,000.00 | 185,000.00 | 2.070 | | 2.070 | 341 | 06/06/2008 |
| SYS466OA5GK24I | 466OA5GK24I | Citizens Community Bank | | 02/09/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 222 | 02/08/2008 |
| SYS4690000001 | 4690000001 | Legacy Bank and Trust | | 03/30/2007 | 145,592.00 | 145,592.00 | 145,592.00 | 2.420 | | 2.420 | 271 | 03/28/2008 |
| SYS4690000002 | 4690000002 | Legacy Bank and Trust | | 05/25/2007 | 182,123.00 | 182,123.00 | 182,123.00 | 2.450 | | 2.450 | 327 | 05/23/2008 |
| SYS469DKTFL37N | 469DKTFL37N | Legacy Bank and Trust | | 12/08/2006 | 90,000.00 | 90,000.00 | 90,000.00 | 2.460 | | 2.460 | 159 | 12/07/2007 |

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June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|-------------------------------|-----------------|---------------|------------|--------------|------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS469ODDGJ57F | 469ODDGJ57F | Legacy Bank and Trust | | 04/27/2007 | 469,500.00 | 469,500.00 | 469,500.00 | 2.420 | | 2.420 | 299 | 04/25/2008 |
| SYS469OE4GM05J | 469OE4GM05J | Legacy Bank and Trust | | 06/15/2007 | 62,350.00 | 62,350.00 | 62,350.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS469OEDGI26W | 469OEDGI26W | Legacy Bank and Trust | | 06/01/2007 | 34,000.00 | 34,000.00 | 34,000.00 | 2.560 | | 2.560 | 334 | 05/30/2008 |
| SYS469PEDGM18A | 469PEDGM18A | Legacy Bank and Trust | | 06/01/2007 | 252,000.00 | 252,000.00 | 252,000.00 | 2.370 | | 2.370 | 334 | 05/30/2008 |
| SYS479015133654 | 479015133654 | Southern Missouri Bank and Tr | | 08/04/2006 | 35,000.00 | 35,000.00 | 35,000.00 | 2.760 | | 2.760 | 33 | 08/03/2007 |
| SYS479OCAGH142 | 479OCAGH142 | Southern Missouri Bank and Tr | | 04/13/2007 | 362,000.00 | 362,000.00 | 362,000.00 | 2.270 | | 2.270 | 285 | 04/11/2008 |
| SYS4830000001 | 4830000001 | First State Bank of Purdy | | 01/12/2007 | 336,500.00 | 336,500.00 | 336,500.00 | 2.000 | | 2.000 | 194 | 01/11/2008 |
| SYS483015113755 | 483015113755 | First State Bank of Purdy | | 07/07/2006 | 262,000.00 | 262,000.00 | 262,000.00 | 2.370 | | 2.370 | 5 | 07/06/2007 |
| SYS483OAJGJ05G | 483OAJGJ05G | First State Bank of Purdy | | 01/26/2007 | 288,000.00 | 288,000.00 | 288,000.00 | 2.000 | | 2.000 | 208 | 01/25/2008 |
| SYS483PDFGK07V | 483PDFGK07V | First State Bank of Purdy | | 04/20/2007 | 172,000.00 | 172,000.00 | 172,000.00 | 2.000 | | 2.000 | 292 | 04/18/2008 |
| SYS5210000002 | 5210000002 | Third National Bank | | 01/26/2007 | 76,534.00 | 76,534.00 | 76,534.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS5210000003 | 5210000003 | Third National Bank | | 03/30/2007 | 175,000.00 | 175,000.00 | 175,000.00 | 2.270 | | 2.270 | 271 | 03/28/2008 |
| SYS5210000004 | 5210000004 | Third National Bank | | 03/30/2007 | 136,000.00 | 136,000.00 | 136,000.00 | 2.200 | | 2.200 | 271 | 03/28/2008 |
| SYS5210000005 | 5210000005 | Third National Bank | | 03/30/2007 | 115,480.00 | 115,480.00 | 115,480.00 | 2.460 | | 2.460 | 271 | 03/28/2008 |
| SYS5210000006 | 5210000006 | Third National Bank | | 03/30/2007 | 25,740.00 | 25,740.00 | 25,740.00 | 2.460 | | 2.460 | 271 | 03/28/2008 |
| SYS5210000007 | 5210000007 | Third National Bank | | 04/13/2007 | 262,500.00 | 262,500.00 | 262,500.00 | 2.500 | | 2.500 | 285 | 04/11/2008 |
| SYS5210000008 | 5210000008 | Third National Bank | | 04/13/2007 | 255,718.00 | 255,718.00 | 255,718.00 | 2.500 | | 2.500 | 285 | 04/11/2008 |
| SYS521OBIGH53D | 521OBIGH53D | Third National Bank | | 02/23/2007 | 285,300.00 | 285,300.00 | 285,300.00 | 2.770 | | 2.770 | 236 | 02/22/2008 |
| SYS521OLSFN04C | 521OLSFN04C | Third National Bank | | 01/05/2007 | 341,000.00 | 341,000.00 | 341,000.00 | 2.520 | | 2.520 | 187 | 01/04/2008 |
| SYS521PCAGM50I | 521PCAGM50I | Third National Bank | | 04/20/2007 | 402,175.00 | 402,175.00 | 402,175.00 | 2.450 | | 2.450 | 292 | 04/18/2008 |
| SYS5290000003 | 5290000003 | Heritage State Bank | | 03/16/2007 | 150,000.00 | 150,000.00 | 150,000.00 | 2.020 | | 2.020 | 257 | 03/14/2008 |
| SYS5290000004 | 5290000004 | Heritage State Bank | | 03/16/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.020 | | 2.020 | 257 | 03/14/2008 |
| SYS5290000005 | 5290000005 | Heritage State Bank | | 03/16/2007 | 275,000.00 | 275,000.00 | 275,000.00 | 2.320 | | 2.320 | 257 | 03/14/2008 |
| SYS5290000006 | 5290000006 | Heritage State Bank | | 03/16/2007 | 125,000.00 | 125,000.00 | 125,000.00 | 2.360 | | 2.360 | 257 | 03/14/2008 |
| SYS545PDZGN171 | 545PDZGN171 | Alliance Bank | | 05/25/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.520 | | 2.520 | 327 | 05/23/2008 |
| SYS545PEDGM43G | 545PEDGM43G | Alliance Bank | | 05/25/2007 | 500,000.00 | 500,000.00 | 500,000.00 | 2.370 | | 2.370 | 327 | 05/23/2008 |
| SYS545PFAGJ112 | 545PFAGJ112 | Alliance Bank | | 06/15/2007 | 600,000.00 | 600,000.00 | 600,000.00 | 2.250 | | 2.250 | 348 | 06/13/2008 |
| SYS545PFAGJ16F | 545PFAGJ16F | Alliance Bank | | 06/15/2007 | 400,000.00 | 400,000.00 | 400,000.00 | 2.620 | | 2.620 | 348 | 06/13/2008 |
| SYS5480000006 | 5480000006 | Empire Bank | | 08/11/2006 | 87,000.00 | 87,000.00 | 87,000.00 | 2.660 | | 2.660 | 40 | 08/10/2007 |
| SYS5480000010 | 5480000010 | Empire Bank | | 06/29/2007 | 161,300.00 | 161,300.00 | 161,300.00 | 2.150 | | 2.150 | 362 | 06/27/2008 |
| SYS185DJMFK00T | 185DJMFK00T | Bank of St Elizabeth | | 10/27/2006 | 115,000.00 | 115,000.00 | 115,000.00 | 2.520 | | 2.520 | 117 | 10/26/2007 |
| SYS55800000016 | 55800000016 | Bank of St Elizabeth | | 05/04/2007 | 40,000.00 | 40,000.00 | 40,000.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |
| SYS5580000006 | 5580000006 | Bank of St Elizabeth | | 11/03/2006 | 101,500.00 | 101,500.00 | 101,500.00 | 2.600 | | 2.600 | 124 | 11/02/2007 |
| SYS5580000008 | 5580000008 | Bank of St Elizabeth | | 01/26/2007 | 435,000.00 | 435,000.00 | 435,000.00 | 2.600 | | 2.600 | 208 | 01/25/2008 |
| SYS5580000009 | 5580000009 | Bank of St Elizabeth | | 01/26/2007 | 140,000.00 | 140,000.00 | 140,000.00 | 2.520 | | 2.520 | 208 | 01/25/2008 |
| SYS5580000011 | 5580000011 | Bank of St Elizabeth | | 03/02/2007 | 42,000.00 | 42,000.00 | 42,000.00 | 2.560 | | 2.560 | 243 | 02/29/2008 |
| SYS5580000012 | 5580000012 | Bank of St Elizabeth | | 03/09/2007 | 243,200.00 | 243,200.00 | 243,200.00 | 2.600 | | 2.600 | 208 | 01/25/2008 |
| SYS5580000013 | 5580000013 | Bank of St Elizabeth | | 03/23/2007 | 45,600.00 | 45,600.00 | 45,600.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |

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| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|------------------------|--------------|----------------------------|-----------------|---------------|--------------|--------------|--------------|-------------|---------|---------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS5580000014 | 5580000014 | Bank of St Elizabeth | | 04/13/2007 | 23,000.00 | 23,000.00 | 23,000.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS5580000015 | 5580000015 | Bank of St Elizabeth | | 04/13/2007 | 104,000.00 | 104,000.00 | 104,000.00 | 2.200 | | 2.200 | 285 | 04/11/2008 |
| SYS5580000017 | 5580000017 | Bank of St Elizabeth | | 05/04/2007 | 180,000.00 | 180,000.00 | 180,000.00 | 2.720 | | 2.720 | 306 | 05/02/2008 |
| SYS558DAJGN39V | 558DAJGN39V | Bank of St Elizabeth | | 01/26/2007 | 200,000.00 | 200,000.00 | 200,000.00 | 2.600 | | 2.600 | 208 | 01/25/2008 |
| SYS558DAJGN46L | 558DAJGN46L | Bank of St Elizabeth | | 01/26/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS558DAJGN55Z | 558DAJGN55Z | Bank of St Elizabeth | | 01/26/2007 | 145,000.00 | 145,000.00 | 145,000.00 | 2.600 | | 2.600 | 208 | 01/25/2008 |
| SYS558OCFGK04I | 558OCFGK04I | Bank of St Elizabeth | | 03/16/2007 | 159,473.00 | 159,473.00 | 159,473.00 | 2.110 | | 2.110 | 257 | 03/14/2008 |
| SYS558PCSGN30E | 558PCSGN30E | Bank of St Elizabeth | | 04/06/2007 | 128,657.00 | 128,657.00 | 128,657.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS6340000001 | 6340000001 | Bank of Urbana | | 03/23/2007 | 48,761.00 | 48,761.00 | 48,761.00 | 2.360 | | 2.360 | 264 | 03/21/2008 |
| SYS634015084925 | 634015084925 | Bank of Urbana | | 07/21/2006 | 2,635.00 | 2,635.00 | 2,635.00 | 2.860 | | 2.860 | 19 | 07/20/2007 |
| SYS634OKPFI31Y | 634OKPFI31Y | Bank of Urbana | | 12/01/2006 | 7,400.00 | 7,400.00 | 7,400.00 | 2.460 | | 2.460 | 152 | 11/30/2007 |
| SYS6420000019 | 6420000019 | Maries County Bank | | 04/20/2007 | 486,000.00 | 486,000.00 | 486,000.00 | 2.220 | | 2.220 | 292 | 04/18/2008 |
| SYS6420000023 | 6420000023 | Maries County Bank | | 06/29/2007 | 41,900.00 | 41,900.00 | 41,900.00 | 2.560 | | 2.560 | 362 | 06/27/2008 |
| SYS64200413531 | 64200413531 | Maries County Bank | | 08/25/2006 | 55,000.00 | 55,000.00 | 55,000.00 | 2.660 | | 2.660 | 54 | 08/24/2007 |
| SYS660DLHFP46G | 660DLHFP46G | American Bank of Missouri | | 01/19/2007 | 98,000.00 | 98,000.00 | 98,000.00 | 2.560 | | 2.560 | 201 | 01/18/2008 |
| SYS67401591906 | 67401591906 | Peoples Bank - Wyaconda | | 09/01/2006 | 53,929.00 | 53,929.00 | 53,929.00 | 2.660 | | 2.660 | 61 | 08/31/2007 |
| SYS674DJMFK29M | 674DJMFK29M | Peoples Bank - Wyaconda | | 10/27/2006 | 6,887.00 | 6,887.00 | 6,887.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS674O1HFK02M | 674O1HFK02M | Peoples Bank - Wyaconda | | 10/27/2006 | 35,872.00 | 35,872.00 | 35,872.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS674OCVGI253 | 674OCVGI253 | Peoples Bank - Wyaconda | | 04/06/2007 | 15,399.00 | 15,399.00 | 15,399.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS674OEIGJ31A | 674OEIGJ31A | Peoples Bank - Wyaconda | | 05/25/2007 | 7,000.00 | 7,000.00 | 7,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS674PFSGI33K | 674PFSGI33K | Peoples Bank - Wyaconda | | 06/29/2007 | 24,592.00 | 24,592.00 | 24,592.00 | 2.560 | | 2.560 | 362 | 06/27/2008 |
| SYS674plnfi12k | 674plnfi12k | Peoples Bank - Wyaconda | | 01/12/2007 | 211,500.00 | 211,500.00 | 211,500.00 | 2.670 | | 2.670 | 194 | 01/11/2008 |
| SYS674plnfi19w | 674plnfi19w | Peoples Bank - Wyaconda | | 01/12/2007 | 86,655.00 | 86,655.00 | 86,655.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS713OEYGL59F | 713OEYGL59F | Regions Bank | | 06/22/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.660 | | 2.660 | 355 | 06/20/2008 |
| SYS713PEJGJ413 | 713PEJGJ413 | Regions Bank | | 06/01/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.820 | | 2.820 | 334 | 05/30/2008 |
| SYS713PFAGJ00O | 713PFAGJ00O | Regions Bank | | 06/15/2007 | 540,000.00 | 540,000.00 | 540,000.00 | 2.920 | | 2.920 | 348 | 06/13/2008 |
| SYS7230000003 | 7230000003 | Putnam County State Bank | | 09/15/2006 | 239,850.00 | 239,850.00 | 239,850.00 | 2.450 | | 2.450 | 75 | 09/14/2007 |
| SYS7230000004 | 7230000004 | Putnam County State Bank | | 12/15/2006 | 99,284.00 | 99,284.00 | 99,284.00 | 2.360 | | 2.360 | 166 | 12/14/2007 |
| SYS7230000005 | 7230000005 | Putnam County State Bank | | 06/29/2007 | 190,458.00 | 190,458.00 | 190,458.00 | 2.520 | | 2.520 | 362 | 06/27/2008 |
| SYS739OJLFJ36F | 739OJLFJ36F | Old Missouri National Bank | | 11/03/2006 | 500,000.00 | 500,000.00 | 500,000.00 | 2.520 | | 2.520 | 124 | 11/02/2007 |
| SYS7800000001 | 7800000001 | Citizen's National Bank | | 03/02/2007 | 490,614.00 | 490,614.00 | 490,614.00 | 2.370 | | 2.370 | 243 | 02/29/2008 |
| SYS780OE5GN06I | 780OE5GN06I | Citizen's National Bank | | 06/15/2007 | 2,170,000.00 | 2,170,000.00 | 2,170,000.00 | 2.550 | | 2.550 | 348 | 06/13/2008 |
| SYS7910000004 | 7910000004 | Liberty Bank | | 01/12/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS7910000005 | 7910000005 | Liberty Bank | | 01/12/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS7910000006 | 7910000006 | Liberty Bank | | 01/26/2007 | 145,000.00 | 145,000.00 | 145,000.00 | 2.560 | | 2.560 | 208 | 01/25/2008 |
| SYS7910000007 | 7910000007 | Liberty Bank | | 03/09/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS7910000008 | 7910000008 | Liberty Bank | | 03/16/2007 | 92,689.00 | 92,689.00 | 92,689.00 | 2.360 | | 2.360 | 257 | 03/14/2008 |
| SYS7910000009 | 7910000009 | Liberty Bank | | 05/04/2007 | 197,311.00 | 197,311.00 | 197,311.00 | 2.460 | | 2.460 | 306 | 05/02/2008 |

Portfolio FY07

AP

PM (PRF_PM2) SymRept 6.42

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|-------------------------------|--------------|--------------------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|---------|--------------|------------------|---------------|
| Linked Deposits | | | | | | | | | | | | |
| SYS791004101044 | 791004101044 | Liberty Bank | | 07/28/2006 | 100,000.00 | 100,000.00 | 100,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS791015113254 | 791015113254 | Liberty Bank | | 07/28/2006 | 47,000.00 | 47,000.00 | 47,000.00 | 2.760 | | 2.760 | 26 | 07/27/2007 |
| SYS791OCVGJ30Z | 791OCVGJ30Z | Liberty Bank | | 04/06/2007 | 13,500.00 | 13,500.00 | 13,500.00 | 2.460 | | 2.460 | 278 | 04/04/2008 |
| SYS791ODYGO58E | 791ODYGO58E | Liberty Bank | | 05/11/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.460 | | 2.460 | 313 | 05/09/2008 |
| SYS791ODZGK24R | 791ODZGK24R | Liberty Bank | | 05/11/2007 | 54,000.00 | 54,000.00 | 54,000.00 | 2.460 | | 2.460 | 313 | 05/09/2008 |
| SYS791PBWGI54Q | 791PBWGI54Q | Liberty Bank | | 04/20/2007 | 100,000.00 | 100,000.00 | 100,000.00 | 2.560 | | 2.560 | 292 | 04/18/2008 |
| SYS791PE4GK37K | 791PE4GK37K | Liberty Bank | | 06/15/2007 | 56,000.00 | 56,000.00 | 56,000.00 | 2.660 | | 2.660 | 348 | 06/13/2008 |
| SYS791plnfh29m | 791plnfh29m | Liberty Bank | | 01/12/2007 | 173,000.00 | 173,000.00 | 173,000.00 | 2.560 | | 2.560 | 194 | 01/11/2008 |
| SYS8010000001 | 8010000001 | First Missouri Natl Bank | | 10/27/2006 | 57,000.00 | 57,000.00 | 57,000.00 | 2.560 | | 2.560 | 117 | 10/26/2007 |
| SYS8010000002 | 8010000002 | First Missouri Natl Bank | | 04/13/2007 | 90,000.00 | 90,000.00 | 90,000.00 | 2.460 | | 2.460 | 285 | 04/11/2008 |
| SYS8010000003 | 8010000003 | First Missouri Natl Bank | | 05/18/2007 | 40,000.00 | 40,000.00 | 40,000.00 | 2.560 | | 2.560 | 320 | 05/16/2008 |
| SYS80101515837 | 80101515837 | First Missouri Natl Bank | | 09/08/2006 | 45,000.00 | 45,000.00 | 45,000.00 | 2.560 | | 2.560 | 68 | 09/07/2007 |
| SYS8340000010 | 8340000010 | F & M BANK AND TRUST | | 02/02/2007 | 310,000.00 | 310,000.00 | 310,000.00 | 2.320 | | 2.320 | 215 | 02/01/2008 |
| SYS834DBFGN201 | 834DBFGN201 | F & M BANK AND TRUST | | 03/09/2007 | 50,000.00 | 50,000.00 | 50,000.00 | 2.460 | | 2.460 | 250 | 03/07/2008 |
| SYS834PCAGN09U | 834PCAGN09U | F & M BANK AND TRUST | | 04/20/2007 | 440,000.00 | 440,000.00 | 440,000.00 | 2.300 | | 2.300 | 292 | 04/18/2008 |
| SYS834PCPGK52J | 834PCPGK52J | F & M BANK AND TRUST | | 04/06/2007 | 140,000.00 | 140,000.00 | 140,000.00 | 2.270 | | 2.270 | 278 | 04/04/2008 |
| SYS834PDZGN47B | 834PDZGN47B | F & M BANK AND TRUST | | 05/25/2007 | 120,000.00 | 120,000.00 | 120,000.00 | 2.150 | | 2.150 | 327 | 05/23/2008 |
| SYS834PDZGN55D | 834PDZGN55D | F & M BANK AND TRUST | | 05/25/2007 | 40,000.00 | 40,000.00 | 40,000.00 | 2.560 | | 2.560 | 327 | 05/23/2008 |
| SYS834PLMFN02F | 834PLMFN02F | F & M BANK AND TRUST | | 01/19/2007 | 155,750.00 | 155,750.00 | 155,750.00 | 2.370 | | 2.370 | 201 | 01/18/2008 |
| Subtotal and Average | | | 88,959,397.80 | | 92,283,359.00 | 92,283,359.00 | 92,283,359.00 | | | 2.423 | 239 | |
| Linked Deposits - FFCB | | | | | | | | | | | | |
| 31331VN69 | 061880001 | FFCB Note | | 07/07/2006 | 3,447,000.00 | 3,447,000.00 | 3,447,000.00 | 2.790 | Aaa | 2.790 | 5 | 07/06/2007 |
| 31331VN51 | 061880002 | FFCB Note | | 07/07/2006 | 716,000.00 | 716,000.00 | 716,000.00 | 2.860 | Aaa | 2.860 | 5 | 07/06/2007 |
| 31331V4L7 | 062580003 | FFCB Note | | 09/15/2006 | 2,240,000.00 | 2,240,000.00 | 2,240,000.00 | 2.560 | Aaa | 2.560 | 75 | 09/14/2007 |
| 31331V4K9 | 062580004 | FFCB Note | | 09/15/2006 | 4,261,000.00 | 4,261,000.00 | 4,261,000.00 | 2.500 | Aaa | 2.500 | 75 | 09/14/2007 |
| 31331XAH5 | 062790001 | FFCB Note | | 10/06/2006 | 1,258,000.00 | 1,258,000.00 | 1,258,000.00 | 2.540 | Aaa | 2.540 | 96 | 10/05/2007 |
| 31331XAJ1 | 062790002 | FFCB Note | | 10/06/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.460 | Aaa | 2.460 | 96 | 10/05/2007 |
| 31331XAF9 | 062790003 | FFCB Note | | 10/06/2006 | 1,553,000.00 | 1,553,000.00 | 1,553,000.00 | 2.470 | Aaa | 2.470 | 96 | 10/05/2007 |
| 31331XAG7 | 062790004 | FFCB Note | | 10/06/2006 | 3,020,000.00 | 3,020,000.00 | 3,020,000.00 | 2.460 | Aaa | 2.460 | 96 | 10/05/2007 |
| 31331XED0 | 063210002 | FFCB Note | | 11/17/2006 | 234,000.00 | 234,000.00 | 234,000.00 | 2.610 | Aaa | 2.610 | 138 | 11/16/2007 |
| 31331XEC2 | 063210003 | FFCB Note | | 11/17/2006 | 1,622,000.00 | 1,622,000.00 | 1,622,000.00 | 2.560 | Aaa | 2.560 | 138 | 11/16/2007 |
| 31331XEB4 | 063210004 | FFCB Note | | 11/17/2006 | 2,096,000.00 | 2,096,000.00 | 2,096,000.00 | 2.520 | Aaa | 2.520 | 138 | 11/16/2007 |
| 31331XGZ9 | 063410001 | FFCB Note | | 12/08/2006 | 1,817,000.00 | 1,817,000.00 | 1,817,000.00 | 2.480 | Aaa | 2.480 | 159 | 12/07/2007 |
| 31331XHE5 | 063410002 | FFCB Note | | 12/08/2006 | 200,000.00 | 200,000.00 | 200,000.00 | 2.460 | Aaa | 2.460 | 159 | 12/07/2007 |
| 31331XHF2 | 063410003 | FFCB Note | | 12/08/2006 | 1,852,000.00 | 1,852,000.00 | 1,852,000.00 | 2.560 | Aaa | 2.560 | 159 | 12/07/2007 |
| 31331XHG0 | 063410004 | FFCB Note | | 12/08/2006 | 65,000.00 | 65,000.00 | 65,000.00 | 2.460 | Aaa | 2.460 | 159 | 12/07/2007 |
| 31331XLM2 | 070120001 | FFCB Note | | 01/12/2007 | 2,063,000.00 | 2,063,000.00 | 2,063,000.00 | 2.530 | Aaa | 2.530 | 194 | 01/11/2008 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|---|--------------|------------|----------------------|---------------|----------------------|----------------------|----------------------|-------------|---------|--------------|------------------|---------------|
| Linked Deposits - FFCB | | | | | | | | | | | | |
| 31331XLN0 | 070120002 | FFCB Note | | 01/12/2007 | 1,176,000.00 | 1,176,000.00 | 1,176,000.00 | 2.560 | Aaa | 2.560 | 194 | 01/11/2008 |
| 31331XLL4 | 070120003 | FFCB Note | | 01/12/2007 | 988,000.00 | 988,000.00 | 988,000.00 | 2.630 | Aaa | 2.630 | 194 | 01/11/2008 |
| 31331XPM8 | 070400001 | FFCB Note | | 02/09/2007 | 261,000.00 | 261,000.00 | 261,000.00 | 2.660 | Aaa | 2.660 | 222 | 02/08/2008 |
| 31331XPL0 | 070400002 | FFCB Note | | 02/09/2007 | 2,383,000.00 | 2,383,000.00 | 2,383,000.00 | 2.600 | Aaa | 2.600 | 222 | 02/08/2008 |
| 31331XPN6 | 070400003 | FFCB Note | | 02/09/2007 | 772,000.00 | 772,000.00 | 772,000.00 | 2.700 | Aaa | 2.700 | 222 | 02/08/2008 |
| 31331XTA0 | 070750100 | FFCB Note | | 03/16/2007 | 171,000.00 | 171,000.00 | 171,000.00 | 2.360 | Aaa | 2.360 | 257 | 03/14/2008 |
| 31331XSY9 | 070750101 | FFCB Note | | 03/16/2007 | 589,000.00 | 589,000.00 | 589,000.00 | 2.360 | Aaa | 2.360 | 257 | 03/14/2008 |
| 31331XSZ6 | 070750102 | FFCB Note | | 03/16/2007 | 2,130,000.00 | 2,130,000.00 | 2,130,000.00 | 2.440 | Aaa | 2.440 | 257 | 03/14/2008 |
| 31331XSX1 | 070750104 | FFCB Note | | 03/16/2007 | 7,069,000.00 | 7,069,000.00 | 7,069,000.00 | 2.330 | Aaa | 2.330 | 257 | 03/14/2008 |
| 31331XUQ3 | 070890002 | FFCB Note | | 03/30/2007 | 4,295,000.00 | 4,295,000.00 | 4,295,000.00 | 2.100 | Aaa | 2.100 | 271 | 03/28/2008 |
| 31331XVQ2 | 071030002 | FFCB Note | | 04/13/2007 | 3,521,000.00 | 3,521,000.00 | 3,521,000.00 | 2.460 | Aaa | 2.460 | 285 | 04/11/2008 |
| 31331XVR0 | 071030003 | FFCB Note | | 04/13/2007 | 552,000.00 | 552,000.00 | 552,000.00 | 2.460 | Aaa | 2.460 | 285 | 04/11/2008 |
| 31331XVS8 | 071030004 | FFCB Note | | 04/13/2007 | 2,678,000.00 | 2,678,000.00 | 2,678,000.00 | 2.560 | Aaa | 2.560 | 285 | 04/11/2008 |
| 31331XVT6 | 071030005 | FFCB Note | | 04/13/2007 | 25,000.00 | 25,000.00 | 25,000.00 | 2.560 | Aaa | 2.560 | 285 | 04/11/2008 |
| 31331XYA4 | 0712400001 | FFCB Note | | 05/04/2007 | 2,835,000.00 | 2,835,000.00 | 2,835,000.00 | 2.530 | Aaa | 2.530 | 306 | 05/02/2008 |
| 31331XXY3 | 071240002 | FFCB Note | | 05/04/2007 | 8,131,000.00 | 8,131,000.00 | 8,131,000.00 | 2.430 | Aaa | 2.430 | 306 | 05/02/2008 |
| 31331XYB2 | 071240003 | FFCB Note | | 05/04/2007 | 268,000.00 | 268,000.00 | 268,000.00 | 2.460 | Aaa | 2.460 | 306 | 05/02/2008 |
| 31331XXZ0 | 071240004 | FFCB Note | | 05/04/2007 | 762,000.00 | 762,000.00 | 762,000.00 | 2.460 | Aaa | 2.460 | 306 | 05/02/2008 |
| 31331XD82 | 071590002 | FFCB Note | | 06/08/2007 | 5,463,000.00 | 5,463,000.00 | 5,463,000.00 | 2.500 | Aaa | 2.500 | 341 | 06/06/2008 |
| 31331XD90 | 071590003 | FFCB Note | | 06/08/2007 | 1,513,000.00 | 1,513,000.00 | 1,513,000.00 | 2.560 | Aaa | 2.560 | 341 | 06/06/2008 |
| 31331XE24 | 071590004 | FFCB Note | | 06/08/2007 | 1,882,000.00 | 1,882,000.00 | 1,882,000.00 | 2.600 | Aaa | 2.600 | 341 | 06/06/2008 |
| 31331XE32 | 071590005 | FFCB Note | | 06/08/2007 | 252,000.00 | 252,000.00 | 252,000.00 | 2.560 | Aaa | 2.560 | 341 | 06/06/2008 |
| Subtotal and Average | | | 73,610,400.00 | | 74,225,000.00 | 74,225,000.00 | 74,225,000.00 | | | 2.484 | 219 | |
| Time Deposits - Linked (interest) | | | | | | | | | | | | |
| Subtotal and Average | | | 0.01 | | | | | | | | | |
| US Treasury Bills | | | | | | | | | | | | |
| 912795B26 | 071370001 | UST-BILL | | 05/17/2007 | 5,000,000.00 | 4,910,937.50 | 4,911,235.42 | 4.665 | | 4.912 | 137 | 11/15/2007 |
| Subtotal and Average | | | 22,341,041.09 | | 5,000,000.00 | 4,910,937.50 | 4,911,235.42 | | | 4.912 | 137 | |
| Agency MBS | | | | | | | | | | | | |
| 31282U3X3 | 053560002 | FHLMC Note | | 12/22/2005 | 2,313,975.61 | 2,285,351.73 | 2,279,265.98 | 4.000 | Aaa | 4.976 | 305 | 05/01/2008 |
| 31282U4Q7 | 053560003 | FHLMC Note | | 12/22/2005 | 1,224,507.69 | 1,208,221.74 | 1,205,374.75 | 4.000 | Aaa | 4.893 | 397 | 08/01/2008 |
| 31282R3P7 | 053560004 | FHLMC Note | | 12/22/2005 | 3,849,129.33 | 3,758,405.35 | 3,749,292.53 | 4.000 | Aaa | 5.052 | 974 | 03/01/2010 |
| 31282R3W2 | 060240001 | FHLMC Note | | 01/24/2006 | 2,370,872.86 | 2,314,114.16 | 2,313,082.83 | 4.000 | Aaa | 5.886 | 1,005 | 04/01/2010 |
| 31282R3P7 | 060310001 | FHLMC Note | | 01/31/2006 | 1,358,516.23 | 1,326,496.00 | 1,324,765.59 | 4.000 | Aaa | 4.996 | 974 | 03/01/2010 |
| 31282U7G6 | 060530002 | FHLMC Note | | 02/22/2006 | 1,775,462.20 | 1,738,532.59 | 1,743,281.95 | 4.000 | Aaa | 6.018 | 581 | 02/01/2009 |

Portfolio FY07

AP

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|-------------------|--------------|------------|-----------------|---------------|---------------|---------------|---------------|-------------|---------|---------|------------------|---------------|
| Agency MBS | | | | | | | | | | | | |
| 31282R4N1 | 060580001 | FHLMC Note | | 02/27/2006 | 5,058,985.45 | 4,984,213.65 | 4,973,615.07 | 4.500 | Aaa | 5.634 | 1,096 | 07/01/2010 |
| 31282U3X3 | 060900002 | FHLMC Note | | 03/31/2006 | 6,143,288.42 | 6,067,295.94 | 6,018,502.86 | 4.000 | Aaa | 5.360 | 305 | 05/01/2008 |
| 31282U2B2 | 061290001 | FHLMC Note | | 05/09/2006 | 1,801,640.40 | 1,791,461.13 | 1,780,527.43 | 4.500 | Aaa | 6.567 | 153 | 12/01/2007 |
| 31282R2P8 | 061430001 | FHLMC Note | | 05/23/2006 | 2,535,994.20 | 2,502,519.08 | 2,480,915.58 | 4.500 | Aaa | 6.491 | 854 | 11/01/2009 |
| 31282R5D2 | 061440003 | FHLMC Note | | 05/24/2006 | 4,129,210.74 | 4,011,280.48 | 3,967,913.45 | 4.000 | Aaa | 6.753 | 1,158 | 09/01/2010 |
| 31282R3P7 | 061780001 | FHLMC Note | | 06/27/2006 | 4,958,584.26 | 4,841,710.43 | 4,749,393.94 | 4.000 | Aaa | 5.742 | 974 | 03/01/2010 |
| 31282RYR9 | 062350002 | FHLMC Note | | 08/23/2006 | 2,003,832.01 | 2,012,448.49 | 2,003,832.01 | 5.500 | Aaa | 5.426 | 581 | 02/01/2009 |
| 31282R3N2 | 062350003 | FHLMC Note | | 08/23/2006 | 10,247,509.00 | 9,954,840.14 | 9,914,464.96 | 4.000 | Aaa | 5.435 | 946 | 02/01/2010 |
| 31282RYR9 | 062350004 | FHLMC Note | | 08/23/2006 | 797,376.98 | 800,805.70 | 797,376.98 | 5.500 | Aaa | 5.426 | 581 | 02/01/2009 |
| 31371LQ51 | 062640001 | FHLMC Note | | 09/21/2006 | 6,561,757.80 | 6,336,623.89 | 6,307,489.68 | 4.000 | Aaa | 5.319 | 1,431 | 06/01/2011 |
| 31282U3X3 | 062710001 | FHLMC Note | | 09/28/2006 | 2,812,860.99 | 2,778,065.90 | 2,771,547.10 | 4.000 | Aaa | 5.110 | 305 | 05/01/2008 |
| 31282U4V6 | 062710002 | FHLMC Note | | 09/28/2006 | 1,750,492.27 | 1,742,545.04 | 1,744,201.44 | 5.000 | Aaa | 5.195 | 336 | 06/01/2008 |
| 31282VCD5 | 062720002 | FHLMC Note | | 09/29/2006 | 5,348,683.40 | 5,320,870.25 | 5,330,297.30 | 5.000 | Aaa | 5.129 | 915 | 01/01/2010 |
| 31282R3P7 | 062720009 | FHLMC Note | | 09/29/2006 | 4,618,955.16 | 4,510,086.39 | 4,499,872.73 | 4.000 | Aaa | 5.272 | 974 | 03/01/2010 |
| 31282UZ83 | 062900001 | FHLMC Note | | 10/17/2006 | 3,498,607.99 | 3,480,625.14 | 3,470,181.80 | 4.500 | Aaa | 5.315 | 123 | 11/01/2007 |
| 31282R3V4 | 062960001 | FHLMC Note | | 10/23/2006 | 3,364,115.17 | 3,316,580.22 | 3,316,807.30 | 4.500 | Aaa | 5.149 | 1,005 | 04/01/2010 |
| 31282U2Z9 | 062960002 | FHLMC Note | | 10/23/2006 | 2,053,080.01 | 2,040,433.04 | 2,035,757.15 | 4.500 | Aaa | 5.271 | 215 | 02/01/2008 |
| 31282SA51 | 062960003 | FHLMC Note | | 10/23/2006 | 11,155,141.68 | 11,047,159.91 | 11,061,020.17 | 5.000 | Aaa | 5.307 | 1,492 | 08/01/2011 |
| 31282R4A9 | 062990001 | FHLMC Note | | 10/26/2006 | 9,127,585.26 | 8,905,784.94 | 8,816,676.89 | 4.000 | Aaa | 5.390 | 1,035 | 05/01/2010 |
| 31371LB65 | 063250001 | FHLMC Note | | 11/21/2006 | 9,095,447.55 | 8,816,399.22 | 8,822,584.13 | 4.000 | Aaa | 5.256 | 1,127 | 08/01/2010 |
| 31282R4M3 | 063340001 | FHLMC Note | | 11/30/2006 | 3,538,628.98 | 3,451,401.78 | 3,447,398.70 | 4.000 | Aaa | 5.059 | 1,096 | 07/01/2010 |
| 31282VAC9 | 063460001 | FHLMC Note | | 12/13/2006 | 4,980,383.80 | 4,897,659.63 | 4,886,223.42 | 4.000 | Aaa | 5.067 | 609 | 03/01/2009 |
| 31282R4J0 | 063550001 | FHLMC Note | | 12/21/2006 | 3,344,093.02 | 3,261,661.13 | 3,261,013.21 | 4.000 | Aaa | 5.015 | 1,066 | 06/01/2010 |
| 31282U5A1 | 063550003 | FHLMC Note | | 12/21/2006 | 3,477,728.00 | 3,387,967.84 | 3,395,131.96 | 3.500 | Aaa | 5.179 | 428 | 09/01/2008 |
| 31282U7G6 | 063600099 | FHLMC Note | | 12/26/2006 | 4,793,747.94 | 4,694,037.98 | 4,704,614.19 | 4.000 | Aaa | 5.165 | 581 | 02/01/2009 |
| 31282SAW2 | 063610927 | FHLMC Note | | 12/27/2006 | 6,265,456.29 | 6,089,146.35 | 6,066,723.85 | 4.000 | Aaa | 5.142 | 1,431 | 06/01/2011 |
| 31282R3H5 | 070230001 | FHLMC Note | | 01/23/2007 | 14,314,366.35 | 13,981,414.19 | 14,081,757.90 | 4.500 | Aaa | 5.309 | 946 | 02/01/2010 |
| 3128DBPR2 | 071200001 | FHLMC Note | | 04/30/2007 | 6,239,976.76 | 6,061,763.02 | 6,078,127.36 | 4.000 | Aaa | 5.195 | 1,339 | 03/01/2011 |
| 3128DBPQ4 | 071200002 | FHLMC Note | | 04/30/2007 | 12,148,580.07 | 11,610,155.00 | 11,693,008.32 | 3.500 | Aaa | 5.276 | 1,280 | 01/01/2011 |
| 31282R5Z3 | 071240001 | FHLMC Note | | 04/24/2007 | 15,181,492.03 | 14,747,908.62 | 14,792,466.30 | 4.000 | Aaa | 5.119 | 1,219 | 11/01/2010 |
| 3128DBPT8 | 071510003 | FHLMC Note | | 05/31/2007 | 6,901,848.17 | 6,674,639.33 | 6,653,813.00 | 4.000 | Aaa | 5.463 | 1,584 | 11/01/2011 |
| 31371KZ95 | 053630001 | FNMA Note | | 12/29/2005 | 3,730,010.12 | 3,615,573.41 | 3,637,925.50 | 4.000 | Aaa | 5.073 | 946 | 02/01/2010 |
| 31371LCV9 | 060530001 | FNMA Note | | 02/22/2006 | 2,625,624.15 | 2,517,894.79 | 2,500,907.00 | 3.500 | Aaa | 6.935 | 1,127 | 08/01/2010 |
| 31371LBD0 | 060550001 | FNMA Note | | 02/24/2006 | 5,016,606.55 | 4,862,697.06 | 4,853,566.84 | 4.000 | Aaa | 5.935 | 1,096 | 07/01/2010 |
| 31371LDE6 | 060810001 | FNMA Note | | 03/22/2006 | 1,354,884.58 | 1,313,316.72 | 1,309,580.63 | 4.000 | Aaa | 5.319 | 1,158 | 09/01/2010 |
| 31371LDE6 | 060810002 | FNMA Note | | 03/22/2006 | 6,575,862.23 | 6,374,114.78 | 6,355,981.84 | 4.000 | Aaa | 5.319 | 1,158 | 09/01/2010 |
| 31371LE47 | 060880001 | FNMA Note | | 03/29/2006 | 4,503,608.11 | 4,362,194.82 | 4,344,574.45 | 4.000 | Aaa | 6.585 | 1,188 | 10/01/2010 |
| 31371LE47 | 061430002 | FNMA Note | | 05/23/2006 | 4,470,434.02 | 4,330,062.39 | 4,288,822.63 | 4.000 | Aaa | 6.908 | 1,188 | 10/01/2010 |

**MO State Treasurer FY07
Portfolio Management
Portfolio Details - Investments
June 30, 2007**

| CUSIP | Investment # | Issuer | Average Balance | Purchase Date | Par Value | Market Value | Book Value | Stated Rate | Moody's | YTM 365 | Days to Maturity | Maturity Date |
|-----------------------------|--------------|-----------|-------------------------|---------------|-------------------------|-------------------------|-------------------------|-------------|---------|--------------|------------------|---------------|
| Agency MBS | | | | | | | | | | | | |
| 31371K5D9 | 061730001 | FNMA Note | | 06/22/2006 | 2,856,488.51 | 2,768,851.44 | 2,751,155.49 | 4.000 | Aaa | 5.742 | 1,005 | 04/01/2010 |
| 31371LEB1 | 062350001 | FNMA Note | | 08/23/2006 | 5,240,277.76 | 5,025,269.16 | 4,978,263.87 | 3.500 | Aaa | 5.418 | 1,158 | 09/01/2010 |
| 31371K5D9 | 062720003 | FNMA Note | | 09/29/2006 | 3,500,513.04 | 3,393,117.30 | 3,406,983.71 | 4.000 | Aaa | 5.157 | 1,005 | 04/01/2010 |
| 31371KLH2 | 062720004 | FNMA Note | | 09/29/2006 | 3,028,277.51 | 3,037,634.89 | 3,033,009.19 | 5.500 | Aaa | 5.225 | 609 | 03/01/2009 |
| 31371K2K6 | 063550002 | FNMA Note | | 12/21/2006 | 8,674,147.62 | 8,466,835.49 | 8,563,010.11 | 4.500 | Aaa | 5.000 | 974 | 03/01/2010 |
| 31371LPH6 | 063610926 | FNMA Note | | 12/27/2006 | 3,107,608.65 | 3,000,986.60 | 2,999,327.91 | 4.000 | Aaa | 5.233 | 1,400 | 05/01/2011 |
| 31371K2M2 | 071140002 | FNMA Note | | 04/24/2007 | 4,095,614.18 | 4,003,872.42 | 4,029,060.45 | 4.500 | Aaa | 5.279 | 1,005 | 04/01/2010 |
| 31371KU66 | 071770001 | FNMA Note | | 06/27/2007 | 5,420,512.27 | 5,401,106.84 | 5,362,072.37 | 5.000 | Aaa | 5.583 | 854 | 11/01/2009 |
| 31371KWA5 | 071770002 | FNMA Note | | 06/27/2007 | 5,850,655.16 | 5,829,709.81 | 5,787,577.78 | 5.000 | Aaa | 5.565 | 884 | 12/01/2009 |
| Subtotal and Average | | | 247,684,604.43 | | 261,193,038.53 | 255,053,863.34 | 254,740,139.58 | | | 5.411 | 1,012 | |
| Total and Average | | | 4,171,138,264.29 | | 3,970,173,697.53 | 3,937,305,880.56 | 3,941,658,922.46 | | | 5.069 | 287 | |