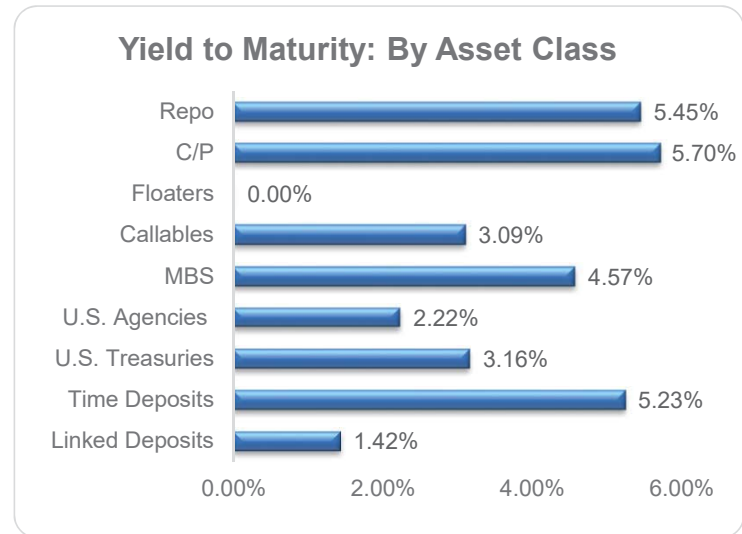
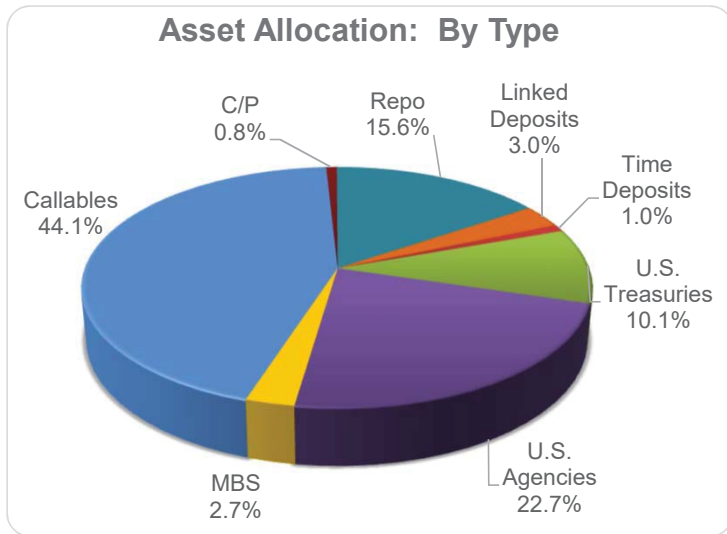


**Office of the Missouri State Treasurer**  
**ASSET ALLOCATION COMPLIANCE REPORT**  
 January 31, 2024

Investment Type	Yield to Maturity	Book Value	Minimum Allocation	Target Allocation	Maximum Allocation	Current Allocation	
Linked Deposits	1.42%	\$570,914,730	0%	5%	\$800 million	3.0%	Linked Deposits
General Time Deposits	5.23%	\$178,825,000	0%	5%	15%	1.0%	Time Deposits
U.S. Treasuries	3.16%	\$1,892,347,226	0%	10%	95%	10.1%	U.S. Treasuries
U.S. Government Agencies (Non-callable)	2.22%	\$4,259,730,238	0%	15%	75%	22.7%	U.S. Agencies
U.S. Agency Mortgage Backed Securities	4.57%	\$505,348,066	0%	5%	20%	2.7%	MBS
U.S. Agency Callables	3.09%	\$8,288,613,487	0%	40%	55%	44.1%	Callables
U.S. Agency Floating Rate Securities	0.00%	\$0	0%	0%	25%	0.0%	Floater
Commercial Paper	5.70%	\$148,172,333	0%	10%	30%	0.8%	C/P
Repurchase Agreements	5.45%	\$2,931,238,000	5%	10%	75%	15.6%	Repo
<b>TOTAL</b>	<b>3.30%</b>	<b>\$18,775,189,080</b>				<b>100.0%</b>	



\*\*The target allocation in the table above indicates general allocation objectives under steady market and economic conditions. However, the target allocation will fluctuate throughout the year based on cash flows and changes in the market.