

Investment Philosophy

- **INVESTMENT OBJECTIVES**

- *Preservation of Principal*
- *Maintenance of Liquidity*
- *Maximize Return*

- **STANDARD OF PRUDENCE**

The standard of prudence to be applied to the investment of the State Portfolio shall be the industry standard "Prudent Investor Rule," which states:

"Investments shall be made with the judgment and care, under circumstances then prevailing which persons of prudence, discretion and intelligence exercise in the management of their own affairs, not for speculation, but for investment, considering the probable safety of their capital as well as the probable income to be derived."



OUTLOOK & STRATEGY

Economic Outlook

- **INTEREST RATES**

- FOMC overnight federal funds rate is at 5.25%
- The Federal funds futures market estimates a 100% chance of an unchanged fed funds rate of 5.25% at the June 28 meeting.
- Chairman Bernanke said in the May 9th FOMC statement that "Although inflation pressures seem likely to moderate over time, the high level of resource utilization has the potential to sustain those pressures".

- **HOUSING**

- The near-term prospects for the housing market remain uncertain.
- Chairman Bernanke said that "...the adjustment in the housing sector is ongoing".
- The impact on the broader economy due to problems attributed to the sub-prime housing market remains uncertain.

- **CPI**

- Core CPI, which excludes energy and food prices, is the primary measure of core inflation.
- The fed's traditional comfort zone for CPI is 1.0%-2.0%.
- Core CPI increased 0.1% in the month of May.
- Core CPI stands at 2.2% year over year ending in June of 2007.



Economic Outlook – (con't)

- **INFLATION**

- At the May 9th FOMC meeting, Chairman Bernanke said that "...the Committee's predominant policy concern remains the risk that inflation will fail to moderate as expected."
- The consensus is that Fed policy makers would like to see a consistent decline in Core CPI, before cutting interest rates.

- **LABOR MARKET**

- Unemployment remained at 4.5% for the month ending May 31st.
- Initial jobless claims came in at 311,000 in the week ending June 9th.
- The figure reflects a continued robust labor market.

- **SUMMARY**

- It is our belief that the economy seems likely to expand at a moderate pace this year.
- We continue to anticipate an unchanged federal funds rate throughout 2007.



Portfolio Yields & Strategy

- **YIELDS**

- Both long-term and short-term yields have shown a significant rise over the past 6 weeks.
- The Treasury yield curve has become positive over this time period .
- We believe yields will continue to rise into the third and fourth quarter of 2007.

- **STRATEGY**

- We have been taking advantage of increasing yields and a steepening yield curve by adding value to the portfolio.



PORTFOLIO SUMMARY

Summary of Portfolios

Portfolio	4/30/2007	5/31/2007	Difference
Regular Account - Market Value	\$8,183,566,850.35	\$8,675,441,815.94	\$491,874,965.59
<p>The remainder of deposits for Personal Income Tax payments and the receipt of Corporate Franchise and Public Utilities Excise Tax revenues provided additional inflows during the month; outflows took place for School Foundations, Higher Education, Medicaid, Local Government Distributions, State Payroll, and Debt Service Payments.</p>			
Total Monthly Inflows	\$5,122,389,558.69	\$5,537,186,126.20	
Total Monthly Outflows	\$4,113,346,141.43	\$5,151,361,359.15	
Realized Income - Month to date	\$22,154,086.93	\$36,849,879.43	
Realized Income - Fiscal Year to date	\$292,266,333.05	\$329,116,212.48	
Accruals	\$53,613,371.72	\$50,132,613.57	
Ohio Lottery DPTF - Market Value	\$715,196,537.69	\$699,210,101.69	(\$15,986,436.00)
<p>Securities were purchased to fund a single \$1,000,000.00 annuity winner. The May liability payment was \$8,621,941.26.</p>			
STAR Ohio - Market Value	\$4,823,199,838.98	\$5,001,109,776.65	\$177,909,937.67
<p>Shareholder purchases exceeded redemptions during the month.</p>			



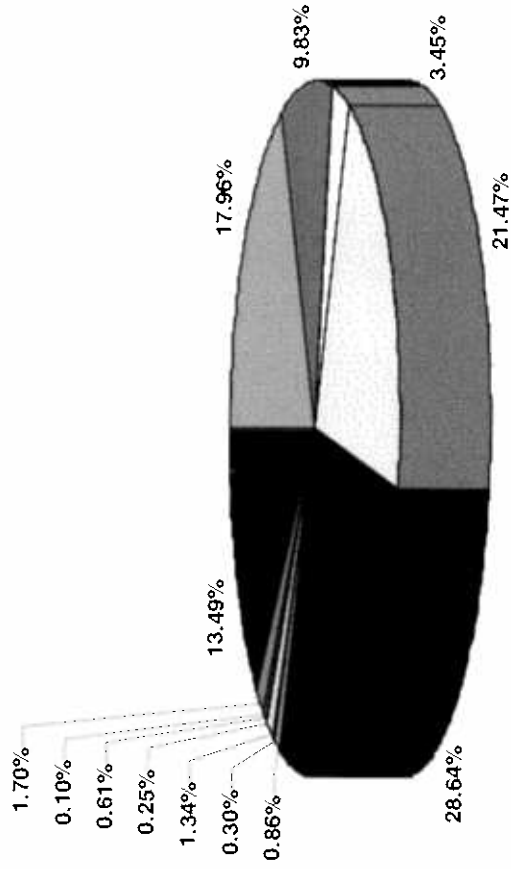
Regular Account Asset Allocation

ASSET TYPE	PAR AMOUNT	BOOK VALUE	MKT VALUE	% BOOK	WT YLD	WT DTM
AGENCY CALLABLE	1,560,000,000.00	1,560,057,050.00	1,550,399,450.00	17.958%	5.151%	1,262.88
AGENCY COUPON	852,000,000.00	854,022,085.00	848,770,030.00	9.830%	4.635%	522.05
BID OHIO	300,000,000.00	300,000,000.00	300,000,000.00	3.453%	5.073%	82.00
COMMERCIAL PAPER	1,881,291,000.00	1,865,170,076.90	1,865,170,076.90	21.470%	5.350%	23.40
DISCOUNT NOTES	2,512,879,000.00	2,487,898,291.75	2,498,239,336.30	28.638%	5.251%	41.85
FFCB ADJ RATE BOND	75,000,000.00	75,000,000.00	75,000,000.00	0.863%	1.347%	344.00
LINKED DEPOSIT - SM BUS	26,188,637.53	26,188,637.53	26,188,637.53	0.301%	1.750%	421.37
MONEY MARKET FUND	116,046,571.38	116,046,571.38	116,046,571.38	1.336%	5.146%	1.00
OTHER	22,000,000.00	22,000,000.00	22,000,000.00	0.253%	5.440%	258.36
SPRJ - AGLINK FIXED LINE OF CREDIT	52,985,398.03	52,985,398.03	52,985,398.03	0.610%	0.768%	320.97
SPRJ - AGLINK FIXED RATE TERM LOAN	8,730,206.98	8,730,206.98	8,730,206.98	0.100%	1.080%	321.00
STATE & LOCAL GOVT SEC - DEM DEP	147,258,749.82	147,258,749.82	147,258,749.82	1.695%	3.973%	1.00
TREASURIES	1,177,000,000.00	1,172,132,778.55	1,164,653,380.00	13.492%	4.564%	815.63
	\$ 8,731,379,563.74	\$ 8,687,489,845.94	\$ 8,675,441,815.94	100.000%	4.996%	413.59



Regular Account Asset Allocation

- AGENCY CALLABLE
- AGENCY COUPON
- BID OHIO
- COMMERCIAL PAPER
- DISCOUNT NOTES
- FFCB ADJ RATE BOND
- LINKED DEPOSIT - SM BUS
- MONEY MARKET FUND
- OTHER
- SPRJ - AGLINK FIXED LINE OF CREDIT
- SPRJ - AGLINK FIXED RATE TERM LOAN
- STATE & LOCAL GOVT SEC - DEM DEP
- TREASURIES



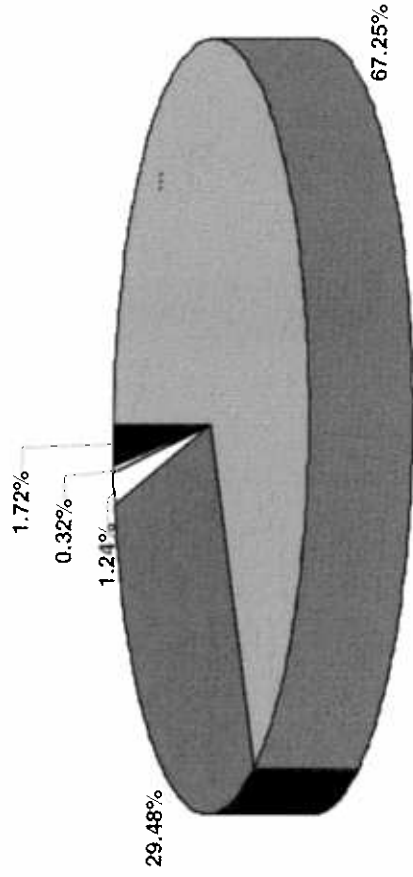
Ohio Lottery DPTF Asset Allocation

ASSET TYPE	PAR AMOUNT	BOOK VALUE	MKT VALUE	% BOOK	WT YLD	WT DTM
AGENCY COUPON	410,937,000.00	406,777,838.50	406,398,284.70	67.245%	5.076%	1,615.71
AGENCY STRIPS	442,909,000.00	178,300,195.24	272,991,618.66	29.475%	5.746%	3,547.23
COMMERCIAL PAPER	7,520,000.00	7,504,646.67	7,504,646.67	1.241%	5.334%	14.00
STAR OHIO - CASH ACCT	1,928,037.24	1,928,037.24	1,928,037.24	0.319%	5.170%	1.00
TREASURIES	16,616,000.00	10,405,694.04	10,387,514.42	1.720%	4.776%	3,745.73
	\$ 879,910,037.24	\$ 604,916,411.69	\$ 699,210,101.69	100.000%	5.272%	2,610.95



Ohio Lottery DPTF Asset Allocation

- AGENCY COUPON
- AGENCY STRIPS
- COMMERCIAL PAPER
- STAR OHIO - CASH ACCT
- TREASURIES



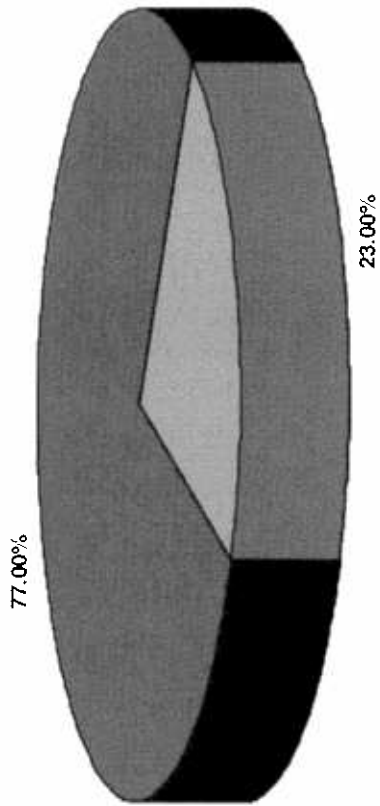
STAR Ohio Asset Allocation

ASSET TYPE	PAR AMOUNT	BOOK VALUE	MKT VALUE	% BOOK	WT YLD	WT DTM
COMMERCIAL PAPER	1,155,000,000.00	1,144,987,668.75	1,144,987,668.75	22.997%	5.351%	32.19
DISCOUNT NOTES	3,879,001,000.00	3,833,904,359.59	3,856,122,107.90	77.003%	5.260%	42.37
	\$ 5,034,001,000.00	\$ 4,978,892,028.34	\$ 5,001,109,776.65	100.000%	5.281%	40.04



STAR Ohio Asset Allocation

- COMMERCIAL PAPER
- DISCOUNT NOTES



TRANSACTION ACTIVITY

PGM: INVS_MONTHERD_TRANSACTIONS
 SOURCE: VISUALQED
 MODEL: TRANSACTION
 BASIS: SETTLEMENT
 BEGIN: 5/01/07
 END: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVS#	TYN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
180744	PUR	301	REG	5/09/07	3133XKPL3	FHLB DEBENTURE	5.50	5/09/12	5.512	10,000,000.00	9,995,000.00			9,995,000.00	
180746	PUR	301	REG	5/01/07	3136FBLT0	FNMA DEBENTURE	5.38	7/01/11	5.375	25,000,000.00	25,000,000.00			25,000,000.00	
180793	PUR	301	REG	5/01/07	3133XHE15	FHLB DEBENTURE	5.25	10/14/11	5.261	25,000,000.00	24,988,281.25		61,979.17	25,050,260.42	
180822	PUR	301	REG	5/16/07	3133XK0M0	FHLB DEBENTURE	5.50	11/16/10	5.503	10,000,000.00	9,999,000.00			9,999,000.00	
180823	PUR	301	REG	5/16/07	3133XK0M0	FHLB DEBENTURE	5.50	11/16/10	5.500	10,000,000.00	10,000,000.00			10,000,000.00	
180789	PUR	301	REG	5/18/07	3133XK0Y4	FHLB DEBENTURE	5.13	5/18/11	5.125	25,000,000.00	25,000,000.00			25,000,000.00	
180811	PUR	301	REG	5/02/07	3136FBJZ9	FNMA DEBENTURE	5.00	5/27/11	5.108	25,000,000.00	24,902,343.75		100,694.44	25,003,038.19	
180797	PUR	300	REG	5/01/07	36959J520	GENERAL ELECTRIC CAPITAL CORP	5.27	5/02/07	5.344	50,000,000.00	49,992,680.56			49,992,680.56	
180795	PUR	304	REG	5/01/07	74977LS24	RABOBANK USA FINANCIAL CORP	5.27	5/02/07	5.344	50,000,000.00	49,992,680.56			49,992,680.56	
180796	PUR	304	REG	5/01/07	74977LS24	RABOBANK USA FINANCIAL CORP	5.27	5/02/07	5.344	32,436,000.00	32,431,251.73			32,431,251.73	
180798	PUR	300	REG	5/01/07	90262DS22	UBS FINANCE	5.28	5/02/07	5.349	50,000,000.00	49,992,673.61			49,992,673.61	
180799	PUR	300	REG	5/01/07	90262DS22	UBS FINANCE	5.28	5/02/07	5.349	50,000,000.00	49,992,673.61			49,992,673.61	
180790	PUR	303	SPRJ	5/01/07	AG0700629	NATIONAL CITY BANK	1.08	4/16/08	1.080	2,485,000.00	2,485,000.00			2,485,000.00	
180791	PUR	303	SPRJ	5/01/07	AG0700629	NATIONAL CITY BANK	1.08	4/16/08	1.080	335,000.00	335,000.00			335,000.00	
180792	PUR	303	SPRJ	5/01/07	AG0700645	U.S. BANK, N.A.	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
180801	PUR	303	SPRJ	5/02/07	LD07B1752	FIFTH THIRD BANK	5.01	11/07/07	5.010	5,000,000.00	5,000,000.00			5,000,000.00	
180802	PUR	303	SPRJ	5/02/07	LD07B1760	HENRY COUNTY BANK	5.00	11/07/07	5.001	2,500,000.00	2,500,000.00			2,500,000.00	
180803	PUR	303	SPRJ	5/02/07	LD07B1778	FIRSTMERIT BANK, NA	5.00	11/07/07	5.000	5,000,000.00	5,000,000.00			5,000,000.00	
180804	PUR	303	SPRJ	5/02/07	LD07B1786	KEYBANK, NA	5.00	11/07/07	5.000	5,000,000.00	5,000,000.00			5,000,000.00	
180826	PUR	303	SPRJ	5/02/07	LD07B1794	NORTH SIDE BANK & TRUST	5.00	11/07/07	5.000	5,000,000.00	5,000,000.00			5,000,000.00	
180805	PUR	303	SPRJ	5/02/07	LD07B1802	ANDOVER BANK	5.00	11/07/07	5.000	1,600,000.00	1,600,000.00			1,600,000.00	
180806	PUR	303	SPRJ	5/02/07	LD07B1810	OLD FORT BANKING COMPANY	5.00	11/07/07	5.001	5,000,000.00	5,000,000.00			5,000,000.00	
180807	PUR	303	SPRJ	5/02/07	LD07B1828	GREENVILLE FEDERAL S&L ASSOC.	5.00	11/07/07	5.001	2,000,000.00	2,000,000.00			2,000,000.00	
180808	PUR	303	SPRJ	5/02/07	LD07B1836	ARLINGTON BANK	5.00	11/07/07	5.001	2,000,000.00	2,000,000.00			2,000,000.00	
180809	PUR	303	SPRJ	5/02/07	LD07B1844	ANTWERP EXCHANGE BANK COMPANY	5.01	11/07/07	5.011	500,000.00	500,000.00			500,000.00	
180810	PUR	303	SPRJ	5/02/07	LD07B1851	PEOPLES BANK, N.A.	5.00	11/07/07	5.000	5,000,000.00	5,000,000.00			5,000,000.00	
180812	PUR	303	SPRJ	5/02/07	LD07B1869	HEARTLAND BANK	5.00	11/07/07	5.000	1,000,000.00	1,000,000.00			1,000,000.00	
180813	PUR	303	SPRJ	5/02/07	LD07B1877	HEARTLAND BANK	5.00	11/07/07	5.000	1,000,000.00	1,000,000.00			1,000,000.00	
180815	PUR	303	SPRJ	5/02/07	LD07B1885	HEARTLAND BANK	5.00	11/07/07	5.000	1,000,000.00	1,000,000.00			1,000,000.00	
180816	PUR	303	SPRJ	5/02/07	LD07B1893	HEARTLAND BANK	5.00	11/07/07	5.000	1,000,000.00	1,000,000.00			1,000,000.00	
180817	PUR	303	SPRJ	5/02/07	LD07B1901	HEARTLAND BANK	5.00	11/07/07	5.000	1,000,000.00	1,000,000.00			1,000,000.00	
180818	PUR	303	SPRJ	5/02/07	LD07B1919	FIRST PLACE BANK	5.00	11/07/07	5.000	1,000,000.00	1,000,000.00			1,000,000.00	
180819	PUR	303	SPRJ	5/02/07	LD07B1927	OSGOOD STATE BANK	5.01	11/07/07	5.012	5,000,000.00	5,000,000.00			5,000,000.00	
180820	PUR	303	SPRJ	5/02/07	LD07B1935	LAKE NATIONAL BANK	5.00	11/07/07	5.000	300,000.00	300,000.00			300,000.00	
180821	PUR	303	SPRJ	5/02/07	LD07B1943	HUNTINGTON NATIONAL BANK, NA	5.00	11/07/07	5.000	100,000.00	100,000.00			100,000.00	
180851	PUR	300	REG	5/03/07	02635ST80	AMERICAN GENERAL FINANCE CORP	5.24	6/08/07	5.341	12,448,000.00	12,382,772.48			12,382,772.48	
180852	PUR	300	REG	5/03/07	02635ST80	AMERICAN GENERAL FINANCE CORP	5.24	6/08/07	5.341	7,466,000.00	7,426,878.16			7,426,878.16	
180853	PUR	300	REG	5/03/07	02635ST80	AMERICAN GENERAL FINANCE CORP	5.24	6/08/07	5.341	23,482,000.00	23,358,954.32			23,358,954.32	
180857	PUR	301	REG	5/07/07	3133XKSH9	FHLB DEBENTURE	5.05	5/07/12	5.050	30,000,000.00	30,000,000.00			30,000,000.00	

PGM: INVS_MONTHEND_TRANSACTIONS

SOURCE: VisualQED
 MODEL: TRANSACTION
 BASIS: SETTLEMENT
 BEGIN: 5/01/07
 END: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO
 INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVT#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
180848	PUR	300	REG	5/02/07	4497W1H2	ING (US) FUNDING	5.24	6/11/07	5.344	20,978,000.00	20,855,861.42			20,855,861.42	
180005	CNTR	301	REG	5/02/07	4812C0670	JP MORGAN US GOVT MKT #3164			5.340	186,628.48	186,628.48			186,628.48	
180856	PUR	300	REG	5/02/07	74977LS32	RABOBANK USA FINANCIAL CORP	5.24	5/03/07	5.314	35,000,000.00	34,994,905.56			34,994,905.56	
180844	PUR	304	REG	5/02/07	83365SS38	SOCIETE GENERALE NORTH AMERICA	5.25	5/03/07	5.324	50,000,000.00	49,992,708.33			49,992,708.33	
180846	PUR	304	REG	5/02/07	83365SS38	SOCIETE GENERALE NORTH AMERICA	5.25	5/03/07	5.324	32,448,000.00	32,443,268.00			32,443,268.00	
180834	PUR	303	SPRJ	5/02/07	AG0700652	U.S. BANK, N.A.	1.08	4/16/08	1.080	40,000.00	40,000.00			40,000.00	
180835	PUR	303	SPRJ	5/02/07	AG0700660	OAK HILL BANKS	1.08	4/16/08	1.080	65,000.00	65,000.00			65,000.00	
180862	PUR	300	REG	5/03/07	02581SSB8	AMERICAN EXPRESS CREDIT CORP	5.23	5/11/07	5.309	25,000,000.00	24,970,944.44			24,970,944.44	
180876	PUR	300	REG	5/03/07	313588JW6	FNMA DISCOUNT NOTE	5.12	8/01/07	5.253	50,000,000.00	49,360,625.00			49,360,625.00	
180880	PUR	300	REG	5/03/07	313588JW6	FNMA DISCOUNT NOTE	5.12	8/01/07	5.253	30,000,000.00	29,616,375.00			29,616,375.00	
180871	PUR	301	REG	5/18/07	3136FQMD4	FNMA DEBENTURE	5.14	8/18/11	5.140	25,000,000.00	25,000,000.00			25,000,000.00	
180864	PUR	301	REG	5/03/07	74977LS40	RABOBANK USA FINANCIAL CORP	5.24	5/04/07	5.314	50,000,000.00	49,992,722.22			49,992,722.22	
180864	PUR	301	REG	5/03/07	74977LS40	RABOBANK USA FINANCIAL CORP	5.24	5/04/07	5.314	5,717,000.00	5,716,167.86			5,716,167.86	
180868	PUR	300	REG	5/03/07	74977LSH1	RABOBANK USA FINANCIAL CORP	5.24	5/17/07	5.324	40,000,000.00	39,918,488.89			39,918,488.89	
180865	PUR	300	REG	5/03/07	83365SS46	SOCIETE GENERALE NORTH AMERICA	5.24	5/04/07	5.314	50,000,000.00	49,992,722.22			49,992,722.22	
180866	PUR	304	REG	5/03/07	83365SS46	SOCIETE GENERALE NORTH AMERICA	5.24	5/04/07	5.314	32,460,000.00	32,455,275.27			32,455,275.27	
180869	PUR	300	REG	5/03/07	90262DD37	UBS FINANCE	5.24	7/03/07	5.360	25,000,000.00	24,778,027.78			24,778,027.78	
180872	PUR	304	REG	5/04/07	912828DB3	US TREASURY NOTE	3.50	11/15/09	4.610	25,000,000.00	24,343,750.00		410,911.60	24,778,661.60	
180873	PUR	304	REG	5/04/07	912828GQ7	US TREASURY NOTE	4.50	4/30/12	4.585	10,000,000.00	9,962,500.00		4,891.30	9,967,391.30	
180874	PUR	304	REG	5/04/07	912828GQ7	US TREASURY NOTE	4.50	4/30/12	4.588	25,000,000.00	24,902,343.75		12,228.26	24,914,572.01	
180888	PUR	300	REG	5/04/07	02581SS93	AMERICAN EXPRESS CREDIT CORP	5.23	5/09/07	5.306	50,000,000.00	49,963,680.56			49,963,680.56	
180897	PUR	300	REG	5/04/07	313384HU6	FHLB DISCOUNT NOTE	5.13	6/01/07	5.217	25,000,000.00	24,900,347.22			24,900,347.22	
180886	PUR	300	REG	5/04/07	313384HU6	FHLB DISCOUNT NOTE	5.12	7/06/07	5.238	50,000,000.00	49,552,000.00			49,552,000.00	
180890	PUR	300	REG	5/04/07	313384HU6	FHLB DISCOUNT NOTE	5.12	7/06/07	5.238	32,021,000.00	31,734,091.84			31,734,091.84	
180891	PUR	300	REG	5/07/07	313384HU6	FHLB DISCOUNT NOTE	5.12	7/06/07	5.236	50,000,000.00	49,573,333.33			49,573,333.33	
180892	PUR	300	REG	5/07/07	313384HU6	FHLB DISCOUNT NOTE	5.12	7/06/07	5.236	50,000,000.00	49,573,333.33			49,573,333.33	
180893	PUR	300	REG	5/07/07	313384HU6	FHLB DISCOUNT NOTE	5.12	7/06/07	5.236	50,000,000.00	49,573,333.33			49,573,333.33	
180894	PUR	300	REG	5/07/07	313384HU6	FHLB DISCOUNT NOTE	5.12	7/06/07	5.236	50,000,000.00	49,573,333.33			49,573,333.33	
146898	CNTR	300	REG	5/04/07	316175108	FIDELITY US GOVERNMENT FUND #57			5.120	12,612,000.00	12,504,377.60			12,504,377.60	
180899	PUR	300	REG	5/04/07	36960MS79	GENERAL ELECTRIC COMPANY	5.24	5/07/07	5.315	25,000,000.00	25,000,000.00			25,000,000.00	
170509	CNTR	300	REG	5/04/07	4812C0670	JP MORGAN US GOVT MKT #3164			5.140	20,000,000.00	20,000,000.00			20,000,000.00	
180894	PUR	301	REG	5/04/07	74977LS73	RABOBANK USA FINANCIAL CORP	5.24	5/07/07	5.315	50,000,000.00	49,978,166.67			49,978,166.67	
180895	PUR	301	REG	5/04/07	74977LS73	RABOBANK USA FINANCIAL CORP	5.24	5/07/07	5.315	5,741,000.00	5,738,493.10			5,738,493.10	
180897	PUR	304	REG	5/04/07	90262DS71	UBS FINANCE	5.24	5/07/07	5.315	22,833,000.00	22,823,029.59			22,823,029.59	
180892	PUR	303	SPRJ	5/04/07	LD0700921	CITIZENS NATIONAL OF BLUFFTON	1.75	5/04/09	1.750	250,000.00	250,000.00			250,000.00	
180908	PUR	300	REG	5/07/07	313588GV1	FNMA DISCOUNT NOTE	5.11	6/13/07	5.208	50,000,000.00	49,737,402.78			49,737,402.78	
180911	PUR	300	REG	5/07/07	313588JG1	FNMA DISCOUNT NOTE	5.12	7/18/07	5.245	26,315,000.00	26,045,534.40			26,045,534.40	
164058	CNTR	304	REG	5/07/07	316175108	FIDELITY US GOVERNMENT FUND #57			5.120	34,942,974.46	34,942,974.46			34,942,974.46	
180904	PUR	300	REG	5/07/07	4042F1T82	HSBC FINANCE CORP	5.24	6/08/07	5.338	50,000,000.00	49,767,111.11			49,767,111.11	

PGM: INVS_MONTHEND_TRANSACTIONS
 SOURCE: ViewLOED
 MODEL: TRANSACTION
 BASIS: SETTLEMENT
 BEGIN: 5/01/07
 END: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO
 INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVS#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MAURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
180912	PUR	301	REG	5/08/07	46513E204	ISRAEL BOND	5.08	5/01/08	5.080	10,000,000.00	10,000,000.00			10,000,000.00	
180901	PUR	301	REG	5/07/07	9026X1S81	UBS AMERICAS, INC	5.25	5/08/07	5.324	50,000,000.00	49,992,708.33			49,992,708.33	
180902	PUR	301	REG	5/07/07	9026X1S81	UBS AMERICAS, INC	5.25	5/08/07	5.324	1,148,000.00	1,147,832.58			1,147,832.58	
180903	PUR	304	REG	5/07/07	9026X1S81	UBS AMERICAS, INC	5.25	5/08/07	5.324	22,944,653.42	22,944,653.42			22,944,653.42	
180900	PUR	303	SPRJ	5/07/07	AG0700678	NATIONAL BANK & TRUST COMPANY	1.08	4/16/08	1.080	1,259,600.00	1,259,600.00			1,259,600.00	
180905	PUR	303	SPRJ	5/07/07	LD0700939	FIRST FEDERAL BANK OF THE MIDWEST	1.75	5/07/09	1.750	60,862.60	60,862.60			60,862.60	
180925	PUR	301	REG	5/14/07	3128X5S85	PHLAM DEBENTURE	5.45	5/14/10	5.356	25,000,000.00	25,000,000.00			25,000,000.00	
180921	PUR	300	REG	5/08/07	313396H86	PHLAM DISCOUNT NOTE	5.13	6/22/07	5.230	50,000,000.00	49,679,687.50			49,679,687.50	
180924	PUR	301	REG	5/11/07	3133XKNL5	PHLB DEBENTURE	5.13	5/11/11	5.139	20,000,000.00	19,990,000.00			19,990,000.00	
180926	PUR	301	REG	5/14/07	3133XK086	PHLB DEBENTURE	5.04	5/14/12	5.040	25,000,000.00	25,000,000.00			25,000,000.00	
180917	PUR	304	REG	5/08/07	36960MS95	GENERAL ELECTRIC COMPANY	5.24	5/09/07	5.314	47,947,020.03	47,947,020.03			47,947,020.03	
180918	PUR	300	REG	5/09/07	90262DU94	UBS FINANCE	5.24	7/09/07	5.360	23,951,000.00	23,738,341.73			23,738,341.73	
180916	PUR	301	REG	5/08/07	9026X1S89	UBS AMERICAS, INC	5.24	5/08/07	5.314	41,154,000.00	41,148,009.81			41,148,009.81	
180913	PUR	303	SPRJ	5/08/07	LD0700947	FARMERS BANK & SAVINGS CO.	1.75	5/08/09	1.750	250,000.00	250,000.00			250,000.00	
180914	PUR	303	SPRJ	5/08/07	LD0700954	HENRY COUNTY BANK	1.75	5/08/09	1.750	70,000.00	70,000.00			70,000.00	
180915	PUR	303	SPRJ	5/08/07	LD0700962	SKY BANK, SALINVILLE	1.75	5/08/09	1.750	100,000.00	100,000.00			100,000.00	
180937	PUR	301	REG	5/22/07	3128X56F0	PHLAM DEBENTURE	5.25	5/22/12	5.250	10,000,000.00	10,000,000.00			10,000,000.00	
180942	PUR	301	REG	5/23/07	3136F8M4	FNMA DEBENTURE	5.11	6/01/11	5.110	25,000,000.00	25,000,000.00			25,000,000.00	
180933	PUR	304	REG	5/09/07	36960MSA2	GENERAL ELECTRIC COMPANY	5.23	5/10/07	5.303	47,961,000.00	47,954,032.33			47,954,032.33	
180936	PUR	300	REG	5/09/07	9026X1S86	UBS AMERICAS, INC	5.23	5/10/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
180930	PUR	301	REG	5/09/07	9026X1S86	UBS AMERICAS, INC	5.23	5/10/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
180931	PUR	301	REG	5/09/07	9026X1S86	UBS AMERICAS, INC	5.23	5/10/07	5.303	6,251,091.72	6,251,091.72			6,251,091.72	
180934	PUR	300	REG	5/09/07	9026X1S86	UBS AMERICAS, INC	5.23	5/10/07	5.303	25,000,000.00	24,996,368.06			24,996,368.06	
180943	PUR	304	REG	5/10/07	912828E88	US TREASURY NOTE	4.50	11/15/10	4.585	25,000,000.00	24,931,640.62		546,961.33	25,478,601.95	
180944	PUR	304	REG	5/10/07	912828FK3	US TREASURY NOTE	4.63	11/15/09	4.671	25,000,000.00	24,972,656.25		562,154.70	25,534,810.95	
180928	PUR	303	SPRJ	5/09/07	LD0700970	FARMERS & MERCHANTS STATE BANK	1.75	5/08/09	1.750	165,000.00	165,000.00			165,000.00	
175350	PUR	303	SPRJ	5/10/07	31331VWT9	KEYBANK, NA	1.10	5/11/07	1.087	37,436,556.73	37,436,556.73			37,436,556.73	
180949	PUR	300	REG	5/10/07	36960MSB0	GENERAL ELECTRIC COMPANY	5.23	5/11/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
180952	PUR	300	REG	5/11/07	4497W1U95	ING (US) FUNDING	5.23	7/09/07	5.348	3,187,000.00	3,159,682.98			3,159,682.98	
180953	PUR	300	REG	5/11/07	4497W1U95	ING (US) FUNDING	5.23	7/09/07	5.348	3,717,000.00	3,685,140.15			3,685,140.15	
180954	PUR	300	REG	5/11/07	4497W1U95	ING (US) FUNDING	5.23	7/09/07	5.348	27,204,000.00	26,970,823.94			26,970,823.94	
180951	PUR	300	REG	5/10/07	74977LSB4	RABOBANK USA FINANCIAL CORP	5.23	5/11/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
180948	PUR	301	REG	5/10/07	9026X1S84	UBS AMERICAS, INC	5.23	5/11/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
180950	PUR	300	REG	5/10/07	9026X1S84	UBS AMERICAS, INC	5.23	5/11/07	5.303	16,413,615.12	16,413,615.12			16,413,615.12	
180946	PUR	304	REG	5/10/07	9026X1S84	UBS AMERICAS, INC	5.23	5/11/07	5.303	15,000,000.00	14,997,820.83			14,997,820.83	
180945	PUR	303	SPRJ	5/10/07	LD0700988	FIRST CITIZENS NATIONAL BANK	4.50	4/30/12	4.588	5,000,000.00	4,980,468.75		6,725.54	4,987,194.29	
180958	PUR	300	REG	5/11/07	12478KTC7	CBA (DR) FINANCE, INC	1.75	5/08/09	1.750	100,000.00	100,000.00			100,000.00	
180951	PUR	300	REG	5/14/07	12478KUA9	CBA (DR) FINANCE, INC	5.24	7/10/07	5.357	50,000,000.00	49,766,666.67			49,766,666.67	
										2,050,842.49				2,050,842.49	

PGM: INVS_MONTHEND_TRANSACTIONS
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 MODEL: TRANSACTION
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 BEGIN: 5/01/07
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TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVT#	TEN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MAVURITY	PUR-VL	PAR	AMOUNT	PRIN/PROC	P/S-INTREST	SETTLE	AMT
180962	PUR	300	REG	5/14/07	12478KUA9	CBA (DE) FINANCE, INC	5.24	7/10/07	5.357	21,982,000.00	21,982,000.00	21,799,622.67		21,799,622.67	
180963	PUR	300	REG	5/14/07	12478KUA9	CBA (DE) FINANCE, INC	5.24	7/10/07	5.357	8,160,000.00	8,160,000.00	8,092,299.20		8,092,299.20	
180956	PUR	301	REG	5/11/07	83365SSK4	SOCIETE GENERALE NORTH AMERICA	5.23	5/14/07	5.305	46,444,000.00	46,444,000.00	46,423,758.16		46,423,758.16	
180957	PUR	304	REG	5/11/07	83365SSK4	SOCIETE GENERALE NORTH AMERICA	5.23	5/14/07	5.305	25,019,000.00	25,019,000.00	25,008,095.89		25,008,095.89	
180965	PUR	304	REG	5/14/07	912828G07	US TREASURY NOTE	4.50	4/30/12	4.574	25,000,000.00	24,917,968.75	42,798.91		24,960,767.66	
180980	PUR	300	REG	5/14/07	02591STM3	AMERICAN EXPRESS CREDIT CORP	5.23	6/21/07	5.332	50,000,000.00	49,723,972.22			49,723,972.22	
180979	PUR	300	REG	5/14/07	36960MTK9	GENERAL ELECTRIC COMPANY	5.23	6/19/07	5.331	50,000,000.00	49,738,500.00			49,738,500.00	
180977	PUR	300	REG	5/14/07	4042F1TK5	ESBC FINANCE CORP	5.24	6/19/07	5.341	50,000,000.00	49,738,000.00			49,738,000.00	
180976	PUR	304	REG	5/14/07	9026X18P5	RABOBANK USA FINANCIAL CORP	5.25	5/15/07	5.324	25,000,000.00	24,996,354.17			24,996,354.17	
180984	PUR	304	REG	5/15/07	912828G18	US TREASURY NOTE	4.50	3/31/09	4.730	25,000,000.00	25,592,000.00			25,588,267.83	
180968	PUR	304	REG	5/15/07	912828G07	US TREASURY NOTE	4.50	4/30/12	4.589	10,000,000.00	9,960,937.50			9,979,279.89	
180970	PUR	303	SPRJ	5/14/07	AG0700686	KINGSTON NATIONAL BANK	1.08	4/16/08	1.080	747,400.00	747,400.00			747,400.00	
180971	PUR	303	SPRJ	5/14/07	AG0700694	WELLS FARGO BANK OHIO, NA	1.08	4/16/08	1.080	930,000.00	930,000.00			930,000.00	
180972	PUR	303	SPRJ	5/14/07	AG0700702	MERCHANTS NATIONAL BANK	1.08	4/16/08	1.080	56,640.00	56,640.00			56,640.00	
180973	PUR	303	SPRJ	5/14/07	AG0700710	HUNTINGTON NATIONAL BANK, NA	1.08	4/16/08	1.080	50,000.00	50,000.00			50,000.00	
180974	PUR	303	SPRJ	5/14/07	AG0700728	HUNTINGTON NATIONAL BANK, NA	1.08	4/16/08	1.080	550,000.00	550,000.00			550,000.00	
180975	PUR	303	SPRJ	5/14/07	AG0700736	HUNTINGTON NATIONAL BANK, NA	1.08	4/16/08	1.080	60,000.00	60,000.00			60,000.00	
180969	PUR	303	SPRJ	5/14/07	LD0700596	FIRST CITIZENS NATIONAL BANK	1.75	5/14/09	1.750	80,000.00	80,000.00			80,000.00	
180994	PUR	300	REG	5/17/07	00077FK8	ABN AMRO NA FINANCE, INC	5.23	7/19/07	5.352	50,000,000.00	49,542,375.00			49,542,375.00	
180995	PUR	302	DPTF	5/15/07	02635SSX6	AMERICAN GENERAL FINANCE CORP	5.25	5/31/07	5.330	3,500,000.00	3,491,841.11			3,491,841.11	
180005	CNTR	301	REG	5/15/07	4812C0670	JP MORGAN US GOVT MMKT #3164	5.120			2,745,833.33	2,745,833.33			2,745,833.33	
180996	PUR	300	REG	5/15/07	74977LSG3	RABOBANK USA FINANCIAL CORP	5.29	5/16/07	5.364	50,000,000.00	49,992,652.78			49,992,652.78	
180986	PUR	304	REG	5/15/07	83365SSG9	SOCIETE GENERALE NORTH AMERICA	5.29	5/16/07	5.364	30,876,000.00	30,871,462.94			30,871,462.94	
180998	PUR	300	REG	5/15/07	83365SSG9	SOCIETE GENERALE NORTH AMERICA	5.30	5/16/07	5.374	50,000,000.00	49,992,638.89			49,992,638.89	
180987	PUR	303	SPRJ	5/15/07	AG0700744	CITIZENS NATIONAL BANK OF URBANA	1.08	4/16/08	1.080	380,000.00	380,000.00			380,000.00	
180988	PUR	303	SPRJ	5/15/07	AG0700751	CHAMPAIGN NATIONAL BANK	1.08	4/16/08	1.080	90,000.00	90,000.00			90,000.00	
180989	PUR	303	SPRJ	5/15/07	AG0700769	OHIO STATE BANK	1.08	4/16/08	1.080	200,000.00	200,000.00			200,000.00	
180990	PUR	303	SPRJ	5/15/07	AG0700777	SHERWOOD STATE BANK	1.08	4/16/08	1.080	135,000.00	135,000.00			135,000.00	
180991	PUR	303	SPRJ	5/15/07	AG0700785	CITIZENS NATIONAL BANK, CHILLICO	1.08	4/16/08	1.080	150,000.00	150,000.00			150,000.00	
180992	PUR	303	SPRJ	5/15/07	AG0700793	SECURITY NATIONAL BANK & TRUST	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
180993	PUR	303	SPRJ	5/15/07	AG0700801	HUNTINGTON NATIONAL BANK, NA	1.08	4/16/08	1.080	185,000.00	185,000.00			185,000.00	
181016	PUR	300	REG	5/18/07	0027ALUJ6	ABBAY NATIONAL NA, LLC	5.24	7/18/07	5.360	32,692,000.00	32,401,731.36			32,401,731.36	
181013	PUR	300	REG	5/18/07	12478KTJ2	CBA (DE) FINANCE, INC	5.25	6/18/07	5.347	50,000,000.00	49,773,958.33			49,773,958.33	
181015	PUR	300	REG	5/18/07	12478KTJ2	CBA (DE) FINANCE, INC	5.25	6/18/07	5.347	15,000,000.00	14,932,187.50			14,932,187.50	
181029	PUR	301	REG	5/21/07	3128X5QW1	FELMCM MEDIUM TERM NOTE	5.25	12/05/11	5.289	25,000,000.00	24,960,937.50			24,960,937.50	
181018	PUR	300	REG	5/16/07	313396HU0	FELMCM DISCOUNT NOTE	5.12	7/06/07	5.231	50,000,000.00	49,637,191.67			49,637,191.67	
181019	PUR	300	REG	5/16/07	313396HU0	FELMCM DISCOUNT NOTE	5.12	7/06/07	5.231	50,000,000.00	49,637,191.67			49,637,191.67	
181030	PUR	301	REG	5/21/07	3133XXKW0	FHLB DEBENTURE	5.03	5/21/10	5.030	25,000,000.00	25,000,000.00			25,000,000.00	

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RICHARD CORDRAY
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INVS#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
181017	PUR	304	REG	5/16/07	74977LSK1	RABOBANK USA FINANCIAL CORP	5.24	5/17/07	5.314	30,881,000.00	30,876,505.10			30,876,505.10	
181021	PUR	300	REG	5/16/07	83365SSH7	SOCIETE GENERALE NORTH AMERICA	5.24	5/17/07	5.314	50,000,000.00	49,992,722.22			49,992,722.22	
181022	PUR	300	REG	5/16/07	83365SSH7	SOCIETE GENERALE NORTH AMERICA	5.24	5/17/07	5.314	50,000,000.00	49,992,722.22			49,992,722.22	
181011	PUR	300	REG	5/18/07	90262DUC7	UBS FINANCE	5.24	7/12/07	5.356	50,000,000.00	49,599,722.22			49,599,722.22	
181012	PUR	300	REG	5/18/07	90262DUC7	UBS FINANCE	5.24	7/12/07	5.356	13,400,000.00	13,292,725.56			13,292,725.56	
181027	PUR	300	REG	5/16/07	9026X1SH1	UBS AMERICAS, INC	1.08	4/16/08	1.080	181,706.98	181,706.98			181,706.98	
181002	PUR	303	SPRJ	5/16/07	AG0700819	FIRST FINANCIAL BANK, NA	1.08	4/16/08	1.080	277,000.00	277,000.00			277,000.00	
181003	PUR	303	SPRJ	5/16/07	AG0700827	LIBERTY NATIONAL BANK	1.08	4/16/08	1.080	1,105,250.00	1,105,250.00			1,105,250.00	
181004	PUR	303	SPRJ	5/16/07	AG0700835	STATE BANK & TRUST COMPANY	1.08	4/16/08	1.080	180,000.00	180,000.00			180,000.00	
181005	PUR	303	SPRJ	5/16/07	AG0700843	METAMORA STATE BANK	1.08	4/16/08	1.080	275,150.00	275,150.00			275,150.00	
181006	PUR	303	SPRJ	5/16/07	AG0700850	SKY BANK, SALINEVILLE	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
181007	PUR	303	SPRJ	5/16/07	AG0700868	COMMUNITY FIRST BANK	1.08	4/16/08	1.080	685,000.00	685,000.00			685,000.00	
181009	PUR	303	SPRJ	5/16/07	AG0700876	HUNTINGTON NATIONAL BANK, NA	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
181023	PUR	303	SPRJ	5/17/07	AG0700884	ANTWERP EXCHANGE BANK COMPANY	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
181024	PUR	303	SPRJ	5/17/07	AG0700892	SUTTON BANK	1.08	4/16/08	1.080	320,000.00	320,000.00			320,000.00	
181010	PUR	303	SPRJ	5/16/07	LD0701002	FARMERS & MERCHANTS STATE BANK	1.75	5/15/08	1.750	106,590.03	106,590.03			106,590.03	
181014	PUR	303	SPRJ	5/16/07	LD0701010	OSGOOD STATE BANK	1.75	5/15/08	1.750	152,000.00	152,000.00			152,000.00	
181041	PUR	300	REG	5/17/07	74977LSJ7	RABOBANK USA FINANCIAL CORP	5.25	5/18/07	5.324	50,000,000.00	49,992,708.33			49,992,708.33	
181040	PUR	300	REG	5/17/07	83365SSJ3	SOCIETE GENERALE NORTH AMERICA	5.25	5/18/07	5.324	50,000,000.00	49,992,708.33			49,992,708.33	
181043	PUR	300	REG	5/17/07	90262DSJ5	UBS FINANCE	5.23	5/18/07	5.303	47,000,000.00	46,993,171.94			46,993,171.94	
181037	PUR	304	REG	5/18/07	912828BV8	US TREASURY NOTE	4.50	2/15/09	4.800	25,000,000.00	24,874,023.45		285,911.60	25,159,935.05	
181034	PUR	304	REG	5/18/07	912828PW5	US TREASURY NOTE	4.63	10/31/11	4.656	25,000,000.00	24,968,750.00		56,555.71	25,025,305.71	
181046	PUR	304	REG	5/18/07	912828QP9	US TREASURY NOTE	4.50	4/30/09	4.770	10,000,000.00	9,950,000.00		22,010.87	9,972,010.87	
181054	PUR	304	REG	5/18/07	912828GQ7	US TREASURY NOTE	4.50	4/30/12	4.671	10,000,000.00	9,925,000.00		22,010.87	9,947,010.87	
181047	PUR	303	SPRJ	5/17/07	AG0700900	NATIONAL CITY BANK	1.08	4/16/08	1.080	75,000.00	75,000.00			75,000.00	
181048	PUR	303	SPRJ	5/17/07	AG0700918	FIRST FEDERAL BANK OF THE MIDWEST	1.08	4/16/08	1.080	280,000.00	280,000.00			280,000.00	
181049	PUR	303	SPRJ	5/17/07	AG0700926	FIRST FEDERAL BANK OF THE MIDWEST	1.08	4/16/08	1.080	170,000.00	170,000.00			170,000.00	
181050	PUR	303	SPRJ	5/17/07	AG0700934	FARMERS CITIZENS BANK	1.08	4/16/08	1.080	247,000.00	247,000.00			247,000.00	
181051	PUR	303	SPRJ	5/17/07	AG0700942	FIFTH THIRD BANK	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
181052	PUR	303	SPRJ	5/17/07	AG0700959	COMMERCIAL SAVINGS BANK	1.08	4/16/08	1.080	360,000.00	360,000.00			360,000.00	
181058	PUR	300	REG	5/18/07	83365SSM6	SOCIETE GENERALE NORTH AMERICA	5.24	5/21/07	5.315	50,000,000.00	49,978,166.67			49,978,166.67	
181059	PUR	300	REG	5/18/07	83365SSM6	SOCIETE GENERALE NORTH AMERICA	5.24	5/21/07	5.315	50,000,000.00	49,978,166.67			49,978,166.67	
181063	PUR	300	REG	5/18/07	90262DSM8	UBS FINANCE	5.24	5/21/07	5.315	16,000,000.00	15,993,013.33			15,993,013.33	
181060	PUR	304	REG	5/21/07	912828GQ7	US TREASURY NOTE	4.50	4/30/12	4.689	10,000,000.00	9,917,187.50		25,679.35	9,942,866.85	
181056	PUR	303	SPRJ	5/18/07	AG0700967	CITIZENS NATIONAL OF BLUFFTON	1.08	4/16/08	1.080	720,000.00	720,000.00			720,000.00	
181057	PUR	300	SPRJ	5/18/07	AG0700975	RICHWOOD BANKING CO.	1.08	4/16/08	1.080	150,000.00	150,000.00			150,000.00	
181067	PUR	303	SPRJ	5/21/07	02581STD3	AMERICAN EXPRESS CREDIT CORP	5.24	6/13/07	5.331	50,000,000.00	49,832,611.11			49,832,611.11	
181068	PUR	300	REG	5/21/07	02581STK7	AMERICAN EXPRESS CREDIT CORP	5.24	6/19/07	5.335	50,000,000.00	49,788,944.44			49,788,944.44	
181085	PUR	300	REG	5/21/07	313384JU9	PHIL DISCOUNT NOTE	5.13	7/20/07	5.246	50,000,000.00	49,572,500.00			49,572,500.00	

PGM: INVS_MONTHEND_TRANSACTIONS
SOURCE: VisualQED
MODEL: TRANSACTION
BASIS: SETTLEMENT
BEGIN: 5/01/07
END: 5/31/07

RICHARD CORDRAY
TREASURER, STATE OF OHIO
INVESTMENT TRANSACTION REPORT

INVS#	TEN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MAURITY	PUR-VL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
181074	PUR	300	REG	5/21/07	313588JJ5	FNMA DISCOUNT NOTE	5.13	7/20/07	5.246	50,000,000.00	49,572,500.00			49,572,500.00	
181076	PUR	300	REG	5/21/07	313588JJ5	FNMA DISCOUNT NOTE	5.13	7/20/07	5.246	50,000,000.00	49,572,500.00			49,572,500.00	
181079	PUR	300	REG	5/21/07	313588JJ5	FNMA DISCOUNT NOTE	5.13	7/20/07	5.246	42,266,000.00	41,904,625.70			41,904,625.70	
170509	CNTR	300	REG	5/21/07	4812C0670	JP MORGAN US GOVT MKMT #3164			5.160	1,500,000.00	1,500,000.00			1,500,000.00	
181083	PUR	300	REG	5/21/07	74977LSN8	RABOBANK USA FINANCIAL CORP	5.23	5/22/07	5.303	36,000,000.00	35,994,770.00			35,994,770.00	
181084	PUR	300	REG	5/21/07	74977LSN8	RABOBANK USA FINANCIAL CORP	5.23	5/22/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
181069	PUR	300	REG	5/21/07	83365STN3	SOCIETE GENERALE NORTH AMERICA	5.25	6/22/07	5.348	20,024,000.00	19,930,554.67			19,930,554.67	
181089	PUR	304	REG	5/22/07	912828F94	US TREASURY NOTE	4.63	8/31/11	4.715	25,000,000.00	24,912,109.37		260.784.65	25,172,894.02	
181088	PUR	304	REG	5/22/07	912828GJ3	US TREASURY NOTE	4.75	2/28/09	4.839	25,000,000.00	24,960,937.50			25,228,770.38	
181090	PUR	304	REG	5/22/07	912828GQ7	US TREASURY NOTE	4.50	4/30/12	4.722	25,000,000.00	24,757,812.50		67.255.43	24,825,067.93	
181077	PUR	303	SPRJ	5/21/07	AG0700983	ADVANTAGE BANK	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
181078	PUR	303	SPRJ	5/21/07	AG0700991	U.S. BANK, N.A.	1.08	4/16/08	1.077	180,000.00	180,000.00			180,000.00	
181080	PUR	303	SPRJ	5/21/07	AG0701007	FIRST-KNOX NATIONAL BANK	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00	
181081	PUR	303	SPRJ	5/21/07	AG0701015	MINSTER BANK	1.08	4/16/08	1.080	225,000.00	225,000.00			225,000.00	
181082	PUR	303	SPRJ	5/21/07	AG0701023	OLD NATIONAL BANK	1.08	4/16/08	1.080	150,000.00	150,000.00			150,000.00	
181071	PUR	303	SPRJ	5/21/07	LD0701028	FIRST FEDERAL BANK OF THE MIDWEST	1.75	5/21/09	1.750	12,444.84	12,444.84			12,444.84	
181072	PUR	303	SPRJ	5/21/07	LD0701036	FIRST CITIZENS NATIONAL BANK	1.75	5/21/09	1.750	75,000.00	75,000.00			75,000.00	
181073	PUR	303	SPRJ	5/21/07	LD0701044	CITIZENS NATIONAL OF BLUFFTON	1.75	5/21/09	1.750	246,268.00	246,268.00			246,268.00	
181075	PUR	303	SPRJ	5/21/07	LD0701051	FIRSTMERIT BANK, NA	1.75	5/21/09	1.750	14,944.30	14,944.30			14,944.30	
181103	PUR	300	REG	5/24/07	00077FUT9	ABN AMRO NA FINANCE, INC	5.22	7/27/07	5.342	50,000,000.00	49,536,000.00			49,536,000.00	
181102	PUR	300	REG	5/22/07	0027ALT82	ABBAY NATIONAL NA, LLC	5.24	6/08/07	5.326	20,000,000.00	19,950,511.11			19,950,511.11	
181096	PUR	300	REG	5/22/07	0027ALUB3	ABBAY NATIONAL NA, LLC	5.24	7/11/07	5.352	27,692,000.00	27,490,463.78			27,490,463.78	
181097	PUR	300	REG	5/23/07	313384JP5	FHLB DISCOUNT NOTE	5.13	7/25/07	5.250	49,069,000.00	48,628,311.31			48,628,311.31	
181098	PUR	300	REG	5/23/07	313384JP5	FHLB DISCOUNT NOTE	5.13	7/25/07	5.250	50,000,000.00	49,550,950.00			49,550,950.00	
181099	PUR	300	REG	5/23/07	313384JP5	FHLB DISCOUNT NOTE	5.13	7/25/07	5.250	49,550,950.00	49,550,950.00			49,550,950.00	
181095	PUR	300	REG	5/22/07	4497WIDT1	ING (US) FUNDING	5.23	7/27/07	5.354	30,000,000.00	29,712,350.00			29,712,350.00	
181104	PUR	300	REG	5/22/07	74977LSP3	RABOBANK USA FINANCIAL CORP	5.23	5/23/07	5.303	24,180,000.00	24,176,487.18			24,176,487.18	
181101	PUR	304	REG	5/23/07	912828FX3	US TREASURY NOTE	4.63	11/15/09	4.773	10,000,000.00	9,965,625.00		10,054.35	9,975,679.35	
181108	PUR	304	REG	5/23/07	912828GJ3	US TREASURY NOTE	4.75	2/28/09	4.848	10,000,000.00	9,982,812.50		108.423.91	10,091,236.41	
181092	PUR	303	SPRJ	5/22/07	AG0701031	COMMUNITY FIRST BANK	1.08	4/16/08	1.080	30,000.00	30,000.00			30,000.00	
181093	PUR	303	SPRJ	5/22/07	LD0701077	CITIZENS NATIONAL OF BLUFFTON	1.75	5/22/09	1.750	242,998.00	242,998.00			242,998.00	
181109	PUR	303	SPRJ	5/25/07	00077FTS3	ABN AMRO NA FINANCE, INC	1.75	5/22/09	1.750	75,000.00	75,000.00			75,000.00	
181120	PUR	300	REG	5/23/07	313384GH3	FHLB DISCOUNT NOTE	5.23	6/26/07	5.327	50,000,000.00	49,767,555.56			49,767,555.56	
181118	PUR	300	REG	5/23/07	313384KTI	FNMA DISCOUNT NOTE	5.14	8/22/07	5.216	50,000,000.00	49,957,166.67			49,957,166.67	
181119	PUR	300	REG	5/23/07	313588KTI	FNMA DISCOUNT NOTE	5.14	8/22/07	5.275	50,000,000.00	49,350,993.06			49,350,993.06	
181124	PUR	300	REG	5/23/07	313588KTI	FNMA DISCOUNT NOTE	5.14	8/22/07	5.275	25,000,000.00	24,675,496.53			24,675,496.53	
181117	PUR	300	REG	5/23/07	74977LSQ1	RABOBANK USA FINANCIAL CORP	5.23	5/24/07	5.303	50,000,000.00	49,992,736.11			49,992,736.11	
181128	PUR	304	REG	5/24/07	912828EM8	US TREASURY NOTE	4.50	11/15/10	4.758	25,000,000.00	24,794,921.87			24,822,435.46	
181127	PUR	304	REG	5/24/07	912828GG9	US TREASURY NOTE	4.75	2/15/10	4.806	25,000,000.00	24,962,890.62			25,284,368.52	

PGM: INVS_MONTHEND_TRANSACTIONS
SOURCE: VisualQED
MODEL: TRANSACTION
BASIS: SETTLEMENT
BEGIN: 5/01/07
END: 5/31/07

RICHARD CORDRAY
TREASURER, STATE OF OHIO
INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVT#	TKN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
181129	PUR	304	REG	5/24/07	912828GG9	US TREASURY NOTE	4.75	2/15/10	4.817	10,000,000.00	9,982,421.88	128,591.16	10,111,013.04		
181121	PUR	300	REG	5/25/07	9497F1TS9	WELLS FARGO & CO	5.23	6/26/07	5.327	25,584,000.00	25,465,062.83		25,465,062.83		
181122	PUR	300	REG	5/25/07	9497F1TS9	WELLS FARGO & CO	5.23	6/26/07	5.327	50,000,000.00	49,767,555.56		49,767,555.56		
181111	PUR	303	SPRJ	5/23/07	AG0701049	UNITED BANK N.A.	1.08	4/16/08	1.080	200,000.00	200,000.00		200,000.00		
181112	PUR	303	SPRJ	5/23/07	AG0701056	FIRST FINANCIAL BANK, NA	1.08	4/16/08	1.080	50,000.00	50,000.00		50,000.00		
181113	PUR	303	SPRJ	5/23/07	AG0701064	NATIONAL BANK & TRUST COMPANY	1.08	4/16/08	1.080	35,000.00	35,000.00		35,000.00		
181114	PUR	303	SPRJ	5/23/07	AG0701072	RIPLBY FEDERAL SAVINGS BANK	1.08	4/16/08	1.080	580,000.00	580,000.00		580,000.00		
181133	PUR	301	REG	5/24/07	12478KTC7	CBA (DE) FINANCE, INC	5.25	6/12/07	5.338	1,284,000.00	1,280,442.25		1,280,442.25		
181139	PUR	300	REG	5/24/07	313384GAL	FHLB DISCOUNT NOTE	5.13	5/25/07	5.202	36,700,000.00	36,694,770.25		36,694,770.25		
181134	PUR	300	REG	5/24/07	313384UB6	FHLB DISCOUNT NOTE	5.14	7/13/07	5.249	50,000,000.00	49,643,055.56		49,643,055.56		
181132	PUR	304	REG	5/25/07	9128289Q7	US TREASURY NOTE	4.50	4/30/12	4.771	25,000,000.00	24,705,078.12	76,426.63	24,781,504.75		
181145	PUR	300	REG	5/25/07	313384UB6	FHLB DISCOUNT NOTE	5.14	7/13/07	5.248	50,000,000.00	49,650,194.44		49,650,194.44		
181146	PUR	300	REG	5/25/07	313384UB6	FHLB DISCOUNT NOTE	5.11	10/05/07	5.278	39,185,000.00	38,910,857.39		38,910,857.39		
181147	PUR	300	REG	5/25/07	313588MF7	FNMA DISCOUNT NOTE	5.11	10/05/07	5.278	25,000,000.00	24,528,311.81		24,528,311.81		
181151	PUR	300	REG	5/25/07	833658T86	RABOBANK USA FINANCIAL CORP	5.24	5/29/07	5.316	15,000,000.00	14,991,266.67		14,991,266.67		
181142	PUR	300	REG	5/25/07	833658T86	SOCIETE GENERALE NORTH AMERICA	5.24	6/08/07	5.324	50,000,000.00	49,898,111.11		49,898,111.11		
181144	PUR	300	REG	5/25/07	833658T86	SOCIETE GENERALE NORTH AMERICA	5.24	6/08/07	5.324	50,000,000.00	49,898,111.11		49,898,111.11		
181154	PUR	302	DPTF	5/31/07	912820CY1	US TREASURY STRIP (P)	5.24	6/08/07	5.324	25,000,000.00	24,949,055.56		24,949,055.56		
181155	PUR	302	DPTF	5/31/07	912820DV6	US TREASURY STRIP (P)	5.15/08	5.010	5.010	50,000.00	47,688.50		47,688.50		
181156	PUR	302	DPTF	5/31/07	912833JUS	US TREASURY STRIP	5/15/09	4.852	4.852	50,000.00	45,523.00		45,523.00		
181157	PUR	302	DPTF	5/31/07	912833JW1	US TREASURY STRIP	5/15/10	4.745	4.745	50,000.00	43,526.50		43,526.50		
181158	PUR	302	DPTF	5/31/07	912833JY7	US TREASURY STRIP	5/15/11	4.480	4.480	50,000.00	41,960.50		41,960.50		
181159	PUR	302	DPTF	5/31/07	912833KA7	US TREASURY STRIP	5/15/12	4.460	4.460	50,000.00	40,181.00		40,181.00		
181160	PUR	302	DPTF	5/31/07	912833KC3	US TREASURY STRIP	5/15/13	4.782	4.782	50,000.00	37,732.00		37,732.00		
181161	PUR	302	DPTF	5/31/07	912833KE9	US TREASURY STRIP	5/15/14	4.850	4.850	50,000.00	35,825.50		35,825.50		
181162	PUR	302	DPTF	5/31/07	912833KH2	US TREASURY STRIP	5/15/15	4.870	4.870	50,000.00	34,096.00		34,096.00		
181163	PUR	302	DPTF	5/31/07	912833KM1	US TREASURY STRIP	5/15/16	4.900	4.900	50,000.00	32,409.00		32,409.00		
181164	PUR	302	DPTF	5/31/07	912833KV1	US TREASURY STRIP	5/15/17	4.970	4.970	50,000.00	30,668.50		30,668.50		
181165	PUR	302	DPTF	5/31/07	912833KV1	US TREASURY STRIP	5/15/18	5.010	5.010	50,000.00	29,074.50		29,074.50		
181166	PUR	302	DPTF	5/31/07	912833KZ2	US TREASURY STRIP	5/15/19	5.077	5.077	50,000.00	27,454.00		27,454.00		
181167	PUR	302	DPTF	5/31/07	912833LH1	US TREASURY STRIP	5/15/20	5.143	5.143	50,000.00	25,897.50		25,897.50		
181168	PUR	302	DPTF	5/31/07	912833LH1	US TREASURY STRIP	5/15/20	5.180	5.180	50,000.00	24,490.50		24,490.50		
181169	PUR	302	DPTF	5/31/07	912833LN8	US TREASURY STRIP	5/15/21	5.180	5.180	50,000.00	23,210.00		23,210.00		
181170	PUR	302	DPTF	5/31/07	912833LN8	US TREASURY STRIP	5/15/22	5.198	5.198	50,000.00	22,092.00		22,092.00		
181171	PUR	302	DPTF	5/31/07	912833LR9	US TREASURY STRIP	5/15/23	5.185	5.185	50,000.00	22,092.00		22,092.00		
181172	PUR	302	DPTF	5/31/07	912833LR9	US TREASURY STRIP	5/15/24	5.190	5.190	50,000.00	20,972.50		20,972.50		
181171	PUR	302	DPTF	5/31/07	912833LV0	US TREASURY STRIP	5/15/25	5.180	5.180	50,000.00	19,959.50		19,959.50		
181140	PUR	303	SPRJ	5/25/07	AG0701080	PEOPLES BANK COMPANY	1.08	4/02/08	1.080	100,000.00	100,000.00		100,000.00		
181141	PUR	303	SPRJ	5/25/07	AG0701098	HUNTINGTON NATIONAL BANK, NA	1.08	4/16/08	1.080	20,000.00	20,000.00		20,000.00		
181173	PUR	300	REG	5/29/07	313384JRL	FHLB DISCOUNT NOTE	5.15	7/27/07	5.266	50,000,000.00	49,577,986.11		49,577,986.11		

PC: INVS MONTHEND TRANSACTIONS
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RICHARD CORDRAY
 TREASURER, STATE OF OHIO
 INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVT#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT	
181174	PUR	300	REG	5/29/07	313384JRL	FHLB DISCOUNT NOTE	5.15	7/27/07	5.266	27,000,000.00	26,772,112.50			26,772,112.50		
181175	PUR	300	REG	5/29/07	313384KV0	FHLB DISCOUNT NOTE	5.14	8/24/07	5.272	50,000,000.00	49,379,520.83			49,379,520.83		
181176	PUR	300	REG	5/29/07	313384KV0	FHLB DISCOUNT NOTE	5.14	8/24/07	5.272	50,000,000.00	49,379,520.83			49,379,520.83		
181185	PUR	300	REG	5/29/07	74977LSW8	RABOBANK USA FINANCIAL CORP	5.27	5/30/07	5.344	15,000,000.00	14,997,804.17			14,997,804.17		
181180	PUR	303	SPRJ	5/29/07	AG0701106	CLARKSBURG COMMERCIAL BANK	1.08	4/16/08	1.080	474,000.00	474,000.00			474,000.00		
181181	PUR	303	SPRJ	5/29/07	AG0701114	UNION BANK COMPANY	1.08	4/16/08	1.080	385,000.00	385,000.00			385,000.00		
181182	PUR	303	SPRJ	5/29/07	AG0701122	FIRST CITIZENS NATIONAL BANK	1.08	4/16/08	1.080	100,000.00	100,000.00			100,000.00		
181183	PUR	303	SPRJ	5/29/07	AG0701130	FIRST NATIONAL BANK OF PANDORA	1.08	4/16/08	1.080	460,500.00	460,500.00			460,500.00		
181179	PUR	303	SPRJ	5/29/07	LD0701085	FIRSTMERIT BANK, NA	1.75	5/29/09	1.750	24,630.76	24,630.76			24,630.76		
181199	PUR	300	REG	5/30/07	313384GG8	FHLB DISCOUNT NOTE	5.18	5/31/07	5.253	39,500,000.00	39,494,316.39			39,494,316.39		
181194	PUR	300	REG	5/30/07	313588KD6	FNMA DISCOUNT NOTE	5.15	8/08/07	5.274	44,750,000.00	44,301,878.47			44,301,878.47		
181198	PUR	300	REG	5/30/07	313588MP7	FNMA DISCOUNT NOTE	5.11	10/05/07	5.272	50,000,000.00	49,092,444.44			49,092,444.44		
180005	CNTR	301	REG	5/30/07	4812C0670	JF MORGAN US GOVT MMKT #3164			5.160	913,245.67	913,245.67			913,245.67		
181191	PUR	303	SPRJ	5/30/07	LD0701093	MORGAN BANK	1.75	5/29/09	1.750	150,000.00	150,000.00			150,000.00		
181192	PUR	303	SPRJ	5/30/07	LD0701101	STATE BANK & TRUST COMPANY	1.75	5/29/09	1.750	163,000.00	163,000.00			163,000.00		
181204	PUR	302	DPTF	5/31/07	02635STE7	AMERICAN GENERAL FINANCE CORP	5.25	6/14/07	5.334	7,520,000.00	7,504,646.67			7,504,646.67		
													5,743,665,224.18	5,720,223,215.93	4,191,744.54	5,724,414,960.47

PGM: INVS_MONTHEND_TRANSACTIONS
 SOURCE: VisualQED
 MODEL: TRANSACTION
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INVS#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	FAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
180435	SALE	304	REG	5/01/07	912828GAL2	US TREASURY NOTE	4.50	11/30/11		25,000,000.00	24,968,750.00	469,780.22	25,438,530.22		
180745	SALE	304	REG	5/01/07	912828GM6	US TREASURY NOTE	4.50	3/31/12		25,000,000.00	24,975,562.50	95,286.89	25,071,849.39		
180754	SALE	304	REG	5/01/07	912828GP9	US TREASURY NOTE	4.50	4/30/09		25,000,000.00	24,945,312.50	3,057.07	24,948,369.57		
173104	SALE	304	REG	5/01/07	3134A4VD3	FHLMC DEBENTURE	4.00	8/17/07		25,000,000.00	24,900,500.00	205,555.56	25,106,055.56		
172378	SALE	304	REG	5/02/07	31359MYJ6	FNMA DEBENTURE	4.20	8/01/07		25,000,000.00	24,924,250.00	265,416.67	25,189,666.67		
146898	WTHD	300	REG	5/01/07	316175108	FIDELITY US GOVERNMENT FUND #57				50,000,000.00	50,000,000.00		50,000,000.00		
170509	WTHD	300	REG	5/01/07	4812C0670	JP MORGAN US GOVT MKKT #3164				50,000,000.00	50,000,000.00		50,000,000.00		
175066	SALE	304	REG	5/03/07	3133XEN96	FHLB DEBENTURE	4.75	3/13/09		10,000,000.00	9,959,537.50	65,972.22	10,025,509.72		
175066	SALE	304	REG	5/03/07	3133XEN96	FHLB DEBENTURE	4.75	3/13/09		15,000,000.00	14,938,380.00	98,958.33	15,037,338.33		
179355	SALE	304	REG	5/03/07	3137EAK5	FHLMC DEBENTURE	4.75	11/03/09	4.844	30,000,000.00	29,934,000.00		29,934,000.00		
173586	CALL	303	SPRJ	5/02/07	LD0600220	SECURITY NATIONAL BANK & TRUST	1.75	11/02/07		5,295.13	5,295.13		5,295.13		
178144	SALE	304	REG	5/07/07	3133XGNJ9	FHLB DEBENTURE	5.00	9/18/09		25,000,000.00	25,075,000.00	170,138.89	25,245,138.89		
180874	SALE	304	REG	5/07/07	912828GQ7	STATE & LOCAL GOVT SEC - DEM DEP	4.50	4/30/12		25,000,000.00	24,933,593.75	21,399.46	24,954,993.21		
178801	WTHD	298	REG	5/07/07	200654234	STATE & LOCAL GOVT SEC - DEM DEP	3.93			1,322,520.94	1,322,520.94		1,322,520.94		
178938	WTHD	297	REG	5/07/07	200658169	STATE & LOCAL GOVT SEC - DEM DEP	3.86			248,734.28	248,734.28		248,734.28		
180873	SALE	304	REG	5/07/07	3133XEN96	FHLB DEBENTURE	4.50	4/30/12		10,000,000.00	9,975,000.00	8,559.78	9,983,559.78		
175066	SALE	304	REG	5/09/07	3133XEN96	FHLB DEBENTURE	4.75	3/13/09		25,000,000.00	24,900,000.00	184,722.22	25,084,722.22		
164058	WTHD	304	REG	5/08/07	316175108	FIDELITY US GOVERNMENT FUND #57	.92			25,000,000.00	25,000,000.00		25,000,000.00		
178156	SALE	304	REG	5/10/07	3133XGJ88	FHLB DEBENTURE	5.25	9/11/09		10,000,000.00	10,065,800.00	86,041.67	10,151,841.67		
176575	CALL	303	SPRJ	5/09/07	LD0600642	FIRST CITIZENS NATIONAL BANK	1.75	5/09/08		13,868.99	13,868.99		13,868.99		
176578	CALL	303	SPRJ	5/09/07	LD0600659	REPUBLIC BANKING COMPANY	1.75	5/09/08		3,663.33	3,663.33		3,663.33		
176584	CALL	303	SPRJ	5/09/07	LD0600667	FIRST CITIZENS NATIONAL BANK	1.75	5/09/08		3,158.13	3,158.13		3,158.13		
175349	SALE	300	REG	5/10/07	31331VMT9	FFCB ADJUSTABLE RATE BOND	5.10	5/11/07		37,436,556.73	37,436,556.73		37,436,556.73		
164058	WTHD	304	REG	5/10/07	316175108	FIDELITY US GOVERNMENT FUND #57	.92			3,051,465.26	3,051,465.26		3,051,465.26		
180946	SALE	304	REG	5/11/07	912828GQ7	US TREASURY NOTE	4.50	4/30/12		5,000,000.00	4,986,718.75	6,725.54	4,993,444.29		
164058	WTHD	304	REG	5/11/07	316175108	FIDELITY US GOVERNMENT FUND #57	.92			25,000,000.00	25,000,000.00		25,000,000.00		
180943	SALE	304	REG	5/14/07	912828EM8	US TREASURY NOTE	4.50	11/15/10		25,000,000.00	24,970,703.12	559,392.27	25,530,095.39		
176599	CALL	303	SPRJ	5/12/07	LD0600675	CITIZENS SAVINGS BANK	1.75	5/12/08		6,440.21	6,440.21		6,440.21		
176600	CALL	303	SPRJ	5/12/07	LD0600683	OSGOOD STATE BANK	1.75	5/12/08		4,634.54	4,634.54		4,634.54		
176604	CALL	303	SPRJ	5/12/07	LD0600691	COMMERCE NATIONAL BANK	1.75	5/12/08		10,700.78	10,700.78		10,700.78		
178847	CALL	303	SPRJ	5/13/07	LD0700509	SIGNATURE BANK, N.A.	1.75	11/13/08		12,230.18	12,230.18		12,230.18		
177934	WTHD	299	REG	5/14/07	200640852	STATE & LOCAL GOVT SEC - DEM DEP	4.10			83,359.34	83,359.34		83,359.34		
178801	WTHD	298	REG	5/14/07	200654234	STATE & LOCAL GOVT SEC - DEM DEP	3.93			1,367,799.39	1,367,799.39		1,367,799.39		
178938	WTHD	297	REG	5/14/07	200658169	STATE & LOCAL GOVT SEC - DEM DEP	3.86			10,005.49	10,005.49		10,005.49		
180005	WTHD	301	REG	5/14/07	4812C0670	JP MORGAN US GOVT MKKT #3164				3,563,219.06	3,563,219.06		3,563,219.06		
178859	CALL	303	SPRJ	5/14/07	LD0700517	FIRST CITIZENS NATIONAL BANK	1.75	11/14/08		10,177.89	10,177.89		10,177.89		
178850	CALL	303	SPRJ	5/14/07	LD0700525	SKY BANK, SALLINEVILLE	1.75	11/14/08		12,643.64	12,643.64		12,643.64		
164058	WTHD	304	REG	5/15/07	316175108	FIDELITY US GOVERNMENT FUND #57	.92			33,000,000.00	33,000,000.00		33,000,000.00		
176616	CALL	303	SPRJ	5/15/07	LD0600709	CITIZENS SAVINGS BANK	1.75	5/15/08		1,014.72	1,014.72		1,014.72		

PGM: INVS MONTHEND_TRANSACTIONS
 SOURCE: VISUALQED
 MODEL: TRANSACTION
 BASIS: SETTLEMENT
 BEGIN: 5/01/07
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TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVS#	TEN	FUND GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR AMOUNT	PRIN/PROC	F/S-INTEREST	SETTLE AMT
176671	CALL	303 SPRJ	5/16/07	LD06000717	FIRST CITIZENS NATIONAL BANK	1.75	5/16/08		5,788.72	5,788.72		5,788.72
176673	CALL	303 SPRJ	5/16/07	LD06000725	FIRST CITIZENS NATIONAL BANK	1.75	5/16/08		22,061.85	22,061.85		22,061.85
176707	CALL	303 SPRJ	5/16/07	LD06000758	SKY BANK, SALINEVILLE	1.75	5/16/08		1,433.39	1,433.39		1,433.39
176722	CALL	303 SPRJ	5/19/07	LD06000766	FIRST CITIZENS NATIONAL BANK	1.75	5/19/08		16,413.12	16,413.12		16,413.12
178929	CALL	303 SPRJ	5/20/07	LD07005333	FIRST FEDERAL BANK OF THE MIDWEST	1.75	11/20/08		4,443.58	4,443.58		4,443.58
178930	CALL	303 SPRJ	5/20/07	LD07005411	OSGOOD STATE BANK	1.75	11/20/08		16,310.09	16,310.09		16,310.09
177934	WTHD	299 RKG	5/21/07	200640852	STATE & LOCAL GOVT SEC - DEM DEP	4.10			312.31	312.31		312.31
178801	WTHD	298 RKG	5/21/07	200654234	STATE & LOCAL GOVT SEC - DEM DEP	3.93			1,763,756.49	1,763,756.49		1,763,756.49
178938	WTHD	297 RKG	5/21/07	200658169	STATE & LOCAL GOVT SEC - DEM DEP	3.86			32.77	32.77		32.77
178966	CALL	303 SPRJ	5/21/07	316175108	FIDELITY US GOVERNMENT FUND #57	1.75	11/21/08		2,975.72	2,975.72		2,975.72
146898	WTHD	300 RKG	5/22/07	LD06000774	SKY BANK, SALINEVILLE	1.17			6,000,000.00	6,000,000.00		6,000,000.00
176761	CALL	303 SPRJ	5/23/07	LD06000782	SIGNATURE BANK, N.A.	1.75	5/23/08		95,189.92	95,189.92		95,189.92
176762	CALL	303 SPRJ	5/23/07	LD06000790	ST. HENRY BANK	1.75	5/23/08		15,350.71	15,350.71		15,350.71
176780	CALL	303 SPRJ	5/23/07	LD06000808	FIRST CITIZENS NATIONAL BANK	1.75	5/23/08		4,638.80	4,638.80		4,638.80
176779	CALL	303 SPRJ	5/25/07	316175108	FIDELITY US GOVERNMENT FUND #57	1.75	5/23/08		4,414.13	4,414.13		4,414.13
146898	WTHD	300 RKG	5/26/07	LD07005666	FIRST PLACE BANK	1.17			2,500,000.00	2,500,000.00		2,500,000.00
179077	CALL	303 SPRJ	5/26/07	LD0700574	KINGSTON NATIONAL BANK	1.75	11/26/08		26,395.10	26,395.10		26,395.10
179078	CALL	303 SPRJ	5/26/07	LD0600246	UNITED BANK N.A.	1.75	11/26/08		6,839.14	6,839.14		6,839.14
179079	CALL	303 SPRJ	5/26/07	LD0700582	OSGOOD STATE BANK	1.75	11/26/08		2,144.37	2,144.37		2,144.37
173815	CALL	303 SPRJ	5/28/07	LD0600246	UNITED BANK N.A.	1.75	11/28/07		38,350.88	38,350.88		38,350.88
177934	WTHD	299 RKG	5/29/07	200640852	STATE & LOCAL GOVT SEC - DEM DEP	4.10			696,509.79	696,509.79		696,509.79
178801	WTHD	298 RKG	5/29/07	200654234	STATE & LOCAL GOVT SEC - DEM DEP	3.93			776,939.61	776,939.61		776,939.61
178938	WTHD	297 RKG	5/29/07	200658169	STATE & LOCAL GOVT SEC - DEM DEP	3.86			5,011.47	5,011.47		5,011.47
176789	CALL	303 SPRJ	5/30/07	LD0600816	OLD FORT BANKING COMPANY	1.75	5/30/08		3,023.90	3,023.90		3,023.90
176790	CALL	303 SPRJ	5/30/07	LD0600824	MORGAN BANK	1.75	5/30/08		4,952.47	4,952.47		4,952.47
176826	CALL	303 SPRJ	5/30/07	LD0600832	FIRST CITIZENS NATIONAL BANK	1.75	5/30/08		15,399.85	15,399.85		15,399.85
176829	CALL	303 SPRJ	5/30/07	LD0600840	HUNTINGTON NATIONAL BANK, NA	1.75	5/30/08		2,443.76	2,443.76		2,443.76
170509	WTHD	300 RKG	5/31/07	4812C0670	JP MORGAN US GOVT MKKT #3164	2.55			35,052,000.00	35,052,000.00		35,052,000.00
										582,250,619.97	2,241,006.79	583,945,734.88
										6,325,915,844.15	6,432,751.33	6,308,360,695.35

PGM: INVS_MONTHEND_TRANSACTIONS
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R I C H A R D C O R D R A Y
 T R E A S U R E R , S T A T E O F O H I O

I N V E S T M E N T T R A N S A C T I O N R E P O R T

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVT#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-VL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
180824	PUR	400	STAR	5/01/07	313396J08	FHLMC DISCOUNT NOTE	5.12	7/30/07	5.257	40,000,000.00	40,000,000.00	39,488,100.00		39,488,100.00	
180794	PUR	400	STAR	5/01/07	36960MTE3	GENERAL ELECTRIC COMPANY	5.24	6/14/07	5.347	40,000,000.00	40,000,000.00	39,743,822.22		39,743,822.22	
180800	PUR	400	STAR	5/01/07	833658S20	SOCIETE GENERALE NORTH AMERICA	5.28	5/02/07	5.354	50,000,000.00	50,000,000.00	49,992,666.67		49,992,666.67	
180814	PUR	400	STAR	5/01/07	833658S20	SOCIETE GENERALE NORTH AMERICA	5.28	5/02/07	5.354	40,000,000.00	40,000,000.00	39,994,133.33		39,994,133.33	
180825	PUR	400	STAR	5/01/07	833658S20	SOCIETE GENERALE NORTH AMERICA	5.28	5/02/07	5.354	1,593,766.36	1,593,766.36	1,592,766.36		1,592,766.36	
180843	PUR	400	STAR	5/02/07	02635STK3	AMERICAN GENERAL FINANCE CORP	5.23	6/19/07	5.340	50,000,000.00	50,000,000.00	49,651,333.33		49,651,333.33	
180849	PUR	400	STAR	5/02/07	2521EISV8	DEXIA DELAWARE	5.25	5/29/07	5.344	50,000,000.00	50,000,000.00	49,803,125.00		49,803,125.00	
180854	PUR	400	STAR	5/02/07	313396J08	FHLMC DISCOUNT NOTE	5.12	7/30/07	5.252	50,000,000.00	50,000,000.00	49,367,729.17		49,367,729.17	
180855	PUR	400	STAR	5/02/07	313588JW6	FNMA DISCOUNT NOTE	5.12	8/01/07	5.254	50,000,000.00	50,000,000.00	49,353,520.83		49,353,520.83	
180858	PUR	400	STAR	5/02/07	RP0502076	FIFTH THIRD BANK, CINCI	5.08	5/03/07	5.080	23,297,370.00	23,297,370.00	23,297,370.00		23,297,370.00	
180877	PUR	400	STAR	5/03/07	313588HL2	FNMA DISCOUNT NOTE	5.10	6/28/07	5.213	40,000,000.00	40,000,000.00	39,682,604.44		39,682,604.44	
180875	PUR	400	STAR	5/03/07	313588JW6	FNMA DISCOUNT NOTE	5.12	8/01/07	5.253	50,000,000.00	50,000,000.00	49,360,625.00		49,360,625.00	
180867	PUR	400	STAR	5/03/07	313588JW6	FNMA DISCOUNT NOTE	5.11	8/08/07	5.253	45,601,000.00	45,601,000.00	44,973,137.56		44,973,137.56	
180878	PUR	400	STAR	5/03/07	RP0503074	SOCIETE GENERALE NORTH AMERICA	5.24	7/05/07	5.362	50,000,000.00	50,000,000.00	49,541,500.00		49,541,500.00	
180895	PUR	400	STAR	5/04/07	313384HU6	FIFTH THIRD BANK, CINCI	5.05	5/04/07	5.050	10,926,096.00	10,926,096.00	10,926,096.00		10,926,096.00	
180896	PUR	400	STAR	5/04/07	313384HU6	FIFTH THIRD BANK, CINCI	5.12	7/06/07	5.235	50,000,000.00	50,000,000.00	49,552,262.50		49,552,262.50	
180883	PUR	400	STAR	5/04/07	90262DTM7	UBS FINANCE	5.25	6/21/07	5.355	35,000,000.00	35,000,000.00	34,755,233.33		34,755,233.33	
180898	PUR	400	STAR	5/04/07	RP0504072	FIFTH THIRD BANK, CINCI	5.05	5/07/07	5.050	16,928,483.00	16,928,483.00	16,928,483.00		16,928,483.00	
180906	PUR	400	STAR	5/07/07	313396K10	FHLMC DISCOUNT NOTE	5.12	6/28/07	5.225	50,000,000.00	50,000,000.00	49,630,583.33		49,630,583.33	
180907	PUR	400	STAR	5/07/07	313396KB8	FHLMC DISCOUNT NOTE	5.12	8/06/07	5.254	40,000,000.00	40,000,000.00	39,482,816.67		39,482,816.67	
180909	PUR	400	STAR	5/07/07	RP0507075	FIFTH THIRD BANK, CINCI	5.04	5/08/07	5.040	8,818,703.00	8,818,703.00	8,818,703.00		8,818,703.00	
180919	PUR	400	STAR	5/08/07	0027AJUA5	ABBAY NATIONAL NA, LLC	5.24	7/10/07	5.362	50,000,000.00	50,000,000.00	49,541,500.00		49,541,500.00	
180920	PUR	400	STAR	5/08/07	833658S95	SOCIETE GENERALE NORTH AMERICA	5.24	5/09/07	5.314	30,000,000.00	30,000,000.00	29,995,633.33		29,995,633.33	
180922	PUR	400	STAR	5/08/07	RP0508073	FIFTH THIRD BANK, CINCI	5.03	5/09/07	5.030	5,474,027.00	5,474,027.00	5,474,027.00		5,474,027.00	
180932	PUR	400	STAR	5/10/07	02635STM9	AMERICAN GENERAL FINANCE CORP	5.24	6/21/07	5.345	40,000,000.00	40,000,000.00	39,755,466.67		39,755,466.67	
180935	PUR	400	STAR	5/10/07	12478KUA9	CBA (DR) FINANCE, INC	5.24	7/10/07	5.355	40,000,000.00	40,000,000.00	39,645,183.33		39,645,183.33	
180939	PUR	400	STAR	5/09/07	313588FK6	FNMA DISCOUNT NOTE	5.05	5/10/07	5.121	40,617,000.00	40,617,000.00	40,611,302.34		40,611,302.34	
180938	PUR	400	STAR	5/09/07	313588JA4	FNMA DISCOUNT NOTE	5.11	7/12/07	5.228	50,000,000.00	50,000,000.00	49,545,777.78		49,545,777.78	
180929	PUR	400	STAR	5/09/07	4497WUD6	ING (US) FUNDING	5.23	7/13/07	5.353	30,000,000.00	30,000,000.00	29,716,708.33		29,716,708.33	
180955	PUR	400	STAR	5/10/07	313396KB8	FHLMC DISCOUNT NOTE	5.12	8/06/07	5.259	47,735,000.00	47,735,000.00	47,137,336.58		47,137,336.58	
180954	PUR	400	STAR	5/11/07	313384FP9	FHLE DISCOUNT NOTE	5.03	5/14/07	5.102	21,554,000.00	21,554,000.00	21,544,965.28		21,544,965.28	
180959	PUR	400	STAR	5/11/07	313384JB6	FHLE DISCOUNT NOTE	5.12	7/13/07	5.238	50,000,000.00	50,000,000.00	49,552,000.00		49,552,000.00	
180960	PUR	400	STAR	5/11/07	313588KD6	FNMA DISCOUNT NOTE	5.12	8/08/07	5.258	50,000,000.00	50,000,000.00	49,367,111.11		49,367,111.11	
180983	PUR	400	STAR	5/14/07	313384FO7	FHLE DISCOUNT NOTE	5.04	5/15/07	5.111	19,270,000.00	19,270,000.00	19,267,302.20		19,267,302.20	
180978	PUR	400	STAR	5/14/07	313588JR7	FNMA DISCOUNT NOTE	5.12	7/27/07	5.246	50,000,000.00	50,000,000.00	49,473,777.78		49,473,777.78	
180981	PUR	400	STAR	5/14/07	313588JR7	FNMA DISCOUNT NOTE	5.12	7/27/07	5.246	50,000,000.00	50,000,000.00	49,473,777.78		49,473,777.78	
181000	PUR	400	STAR	5/15/07	313384FR5	FHLE DISCOUNT NOTE	5.15	5/16/07	5.222	5,536,000.00	5,536,000.00	5,535,208.04		5,535,208.04	
180999	PUR	400	STAR	5/15/07	313396KJ1	FHLMC DISCOUNT NOTE	5.13	8/13/07	5.264	50,000,000.00	50,000,000.00	49,359,375.00		49,359,375.00	

PGM: INVS_MONTHEND_TRANSACTIONS
 SOURCE: View10QED
 MODEL: TRANSACTION
 BASIS: SETTLEMENT
 BEGIN: 5/01/07
 END: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INTEREST TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVS#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
180997	PUR	400	STAR	5/15/07	74977LSG3	RABOBANK USA FINANCIAL CORP	5.29	5/16/07	5.364	45,000,000.00	44,993,387.50			44,993,387.50	
181020	PUR	400	STAR	5/16/07	02581SUC3	AMERICAN EXPRESS CREDIT CORP	5.22	7/12/07	5.337	45,000,000.00	44,628,075.00			44,628,075.00	
181026	PUR	400	STAR	5/16/07	313384FS3	FHLB DISCOUNT NOTE	5.08	5/17/07	5.151	30,000,000.00	29,995,766.67			29,995,766.67	
181028	PUR	400	STAR	5/16/07	313384FS3	FHLB DISCOUNT NOTE	5.08	5/17/07	5.151	20,933,045.70	20,933,045.70			20,933,045.70	
181025	PUR	400	STAR	5/16/07	313396KJ1	FHLB DISCOUNT NOTE	5.13	8/13/07	5.263	45,218,000.00	44,645,081.66			44,645,081.66	
181035	PUR	400	STAR	5/17/07	17307SUH3	CITYGROUP FUNDING INC	5.22	7/17/07	5.340	50,000,000.00	49,557,750.00			49,557,750.00	
181038	PUR	400	STAR	5/17/07	313588KL8	FNMA DISCOUNT NOTE	5.12	8/15/07	5.261	50,000,000.00	49,359,750.00			49,359,750.00	
181042	PUR	400	STAR	5/17/07	313588KL8	FNMA DISCOUNT NOTE	5.13	8/15/07	5.264	50,000,000.00	49,359,375.00			49,359,375.00	
181036	PUR	400	STAR	5/17/07	59018KDK5	MERRILL LYNCH & CO	5.22	7/19/07	5.341	30,000,000.00	29,725,950.00			29,725,950.00	
181044	PUR	400	STAR	5/17/07	RP0517074	FIFTH THIRD BANK, CINCI	5.09	5/19/07	5.090	4,374,293.00	4,374,293.00			4,374,293.00	
181061	PUR	400	STAR	5/18/07	313384JJ9	FHLB DISCOUNT NOTE	5.13	7/20/07	5.244	50,000,000.00	49,551,475.00			49,551,475.00	
181062	PUR	400	STAR	5/18/07	313588KN4	FNMA DISCOUNT NOTE	5.13	8/17/07	5.264	50,000,000.00	49,352,256.94			49,352,256.94	
181064	PUR	400	STAR	5/18/07	RP0518072	FIFTH THIRD BANK, CINCI	5.15	5/21/07	5.150	30,796,399.00	30,796,399.00			30,796,399.00	
181066	PUR	400	STAR	5/21/07	313384KN8	FHLB DISCOUNT NOTE	5.13	8/17/07	5.262	39,607,000.00	39,110,812.31			39,110,812.31	
181070	PUR	400	STAR	5/21/07	313396KR3	FHLB DISCOUNT NOTE	5.13	8/20/07	5.270	50,000,000.00	49,351,625.00			49,351,625.00	
181086	PUR	400	STAR	5/21/07	RP0521076	FIFTH THIRD BANK, CINCI	5.12	5/22/07	5.120	37,927,948.00	37,927,948.00			37,927,948.00	
181105	PUR	400	STAR	5/22/07	313396KR3	FHLB DISCOUNT NOTE	5.13	8/20/07	5.269	30,000,000.00	29,615,250.00			29,615,250.00	
181100	PUR	400	STAR	5/22/07	0422FLDQ0	HSEC FINANCE CORP	5.22	7/24/07	5.341	50,000,000.00	49,543,250.00			49,543,250.00	
181106	PUR	400	STAR	5/22/07	RP0522074	FIFTH THIRD BANK, CINCI	5.14	5/23/07	5.140	4,628,482.00	4,628,482.00			4,628,482.00	
181116	PUR	400	STAR	5/23/07	313588KTL1	FNMA DISCOUNT NOTE	5.14	8/22/07	5.275	50,000,000.00	49,350,993.06			49,350,993.06	
181123	PUR	400	STAR	5/23/07	313588KTL1	FNMA DISCOUNT NOTE	5.14	8/22/07	5.275	40,000,000.00	39,480,794.44			39,480,794.44	
181125	PUR	400	STAR	5/23/07	RP0523072	FIFTH THIRD BANK, CINCI	5.13	5/24/07	5.130	8,669,799.00	8,669,799.00			8,669,799.00	
181131	PUR	400	STAR	5/29/07	12478KDK9	CBA (DB) FINANCE, INC	5.24	7/31/07	5.357	50,000,000.00	49,541,937.50			49,541,937.50	
181135	PUR	400	STAR	5/24/07	2521ELUS2	DEXIA DELAWARE	5.24	7/26/07	5.357	50,000,000.00	49,541,937.50			49,541,937.50	
181136	PUR	400	STAR	5/24/07	RP0524070	FIFTH THIRD BANK, CINCI	5.13	5/25/07	5.130	40,000,000.00	39,633,550.00			39,633,550.00	
181143	PUR	400	STAR	5/25/07	0660PLUS8	BANK OF AMERICA	5.24	7/26/07	5.356	24,172,224.00	24,172,224.00			24,172,224.00	
181148	PUR	400	STAR	5/25/07	313312JEL1	FFCB DISCOUNT NOTE	5.14	7/16/07	5.250	25,279,000.00	25,091,317.47			25,091,317.47	
181149	PUR	400	STAR	5/25/07	313312JF8	FFCB DISCOUNT NOTE	5.14	7/17/07	5.251	29,421,000.00	29,198,364.75			29,198,364.75	
181150	PUR	400	STAR	5/25/07	313384KV0	FHLB DISCOUNT NOTE	5.13	8/24/07	5.270	50,000,000.00	49,351,625.00			49,351,625.00	
181152	PUR	400	STAR	5/25/07	RP0525077	FIFTH THIRD BANK, CINCI	5.14	5/29/07	5.140	23,262,977.00	23,262,977.00			23,262,977.00	
181177	PUR	400	STAR	5/31/07	00077FV27	ABN AMRO NA FINANCE CORP	5.23	8/02/07	5.346	45,000,000.00	44,588,531.25			44,588,531.25	
181178	PUR	400	STAR	5/29/07	2521ELUX1	DEXIA DELAWARE	5.23	7/31/07	5.346	50,000,000.00	49,542,812.50			49,542,812.50	
181189	PUR	400	STAR	5/29/07	313396KY8	FHLB DISCOUNT NOTE	5.17	5/30/07	5.243	19,598,000.00	19,595,185.51			19,595,185.51	
181184	PUR	400	STAR	5/29/07	313384GF0	FHLB DISCOUNT NOTE	5.14	8/27/07	5.279	30,191,000.00	29,803,045.65			29,803,045.65	
181193	PUR	400	STAR	5/30/07	0660PLV32	BANK OF AMERICA	5.24	8/03/07	5.358	30,000,000.00	29,716,437.50			29,716,437.50	
181200	PUR	400	STAR	5/30/07	313384GG8	FHLB DISCOUNT NOTE	5.18	5/31/07	5.253	30,000,000.00	29,995,683.33			29,995,683.33	
181201	PUR	400	STAR	5/30/07	313384GG8	FHLB DISCOUNT NOTE	5.15	5/31/07	5.222	29,476,000.00	29,471,783.29			29,471,783.29	
181195	PUR	400	STAR	5/30/07	313396KY8	FHLB DISCOUNT NOTE	5.14	8/27/07	5.278	50,000,000.00	49,364,638.89			49,364,638.89	
181196	PUR	400	STAR	5/30/07	313588LAL	FNMA DISCOUNT NOTE	5.14	8/29/07	5.280	50,000,000.00	49,350,361.11			49,350,361.11	

PGM: INVS MONTHEND_TRANSACTIONS

SOURCE: VisualQED

MODEL: TRANSACTION

BASIS: SETTLEMENT

BEGIN: 5/01/07

END: 5/31/07

RICHARD CORDRAY
TREASURER, STATE OF OHIO

INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVT#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
181197	PUR	400	STAR	5/30/07	313588L1	FNMA DISCOUNT NOTE	5.14	8/29/07	5.280	50,000,000.00	49,350,361.11			49,350,361.11	
181210	PUR	400	STAR	5/31/07	313396GH0	FHLBC DISCOUNT NOTE	5.15	6/01/07	5.222	22,219,000.00	22,215,821.45			22,215,821.45	
											2,973,127,801.00	2,948,322,910.05			
											2,973,127,801.00	2,948,322,910.05			

PEM: INVS_MONTHEND_TRANSACTIONS

SOURCE: VisualQED
MODEL: TRANSACTION
BASIS: SETTLEMENT
BEGIN: 5/01/07
END: 5/31/07

RICHARD CORDRAY
TREASURER, STATE OF OHIO
INVESTMENT TRANSACTION REPORT

TRANSACTIONS FOR 5/01/07 TO 5/31/07

INVS#	TXN	FUND	GROUP	SETTLE	CUSIP	DESCRIPTION	RATE	MATURITY	PUR-YL	PAR	AMOUNT	PRIN/PROC	P/S-INTEREST	SETTLE	AMT
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*** GRAND-TOTAL ***>

9,299,043,645.15 9,250,250,854.07 6,432,751.33 9,256,683,605.40

PORTFOLIO HOLDINGS

PGM: INVS_MONTHEHD_INVENTORY
 SOURCE: VALUATED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY
 SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180696	300	REG	83365ST11	SOCIETE GENERALE NORTH AMERICA	5.2400	6/01/07	5.342	25,622,000.00	25,480,281.87	25,480,281.87	4/24/07	
180056	300	REG	066081T43	BANK OF AMERICA	5.2150	6/04/07	5.360	48,000,000.00	47,346,386.67	47,346,386.67	3/02/07	
180089	300	REG	38142UT51	GOLDMAN SACHS	5.2200	6/05/07	5.363	25,000,000.00	24,670,125.00	24,670,125.00	3/06/07	
180090	300	REG	38142UT77	GOLDMAN SACHS	5.2200	6/07/07	5.364	50,000,000.00	49,333,000.00	49,333,000.00	3/07/07	
180135	300	REG	4497WLT71	ING (US) FUNDING	5.2100	6/07/07	5.353	47,350,000.00	46,726,413.65	46,726,413.65	3/08/07	
181102	300	REG	0027ALT82	ABBEY NATIONAL NA, LLC	5.2400	6/08/07	5.341	20,000,000.00	19,950,511.11	19,950,511.11	5/22/07	
180851	300	REG	02635ST80	AMERICAN GENERAL FINANCE CORP	5.2400	6/08/07	5.341	7,466,000.00	7,426,878.16	7,426,878.16	5/03/07	
180852	300	REG	02635ST80	AMERICAN GENERAL FINANCE CORP	5.2400	6/08/07	5.341	23,482,000.00	23,358,954.32	23,358,954.32	5/03/07	
180853	300	REG	02635ST80	AMERICAN GENERAL FINANCE CORP	5.2400	6/08/07	5.341	48,000,000.00	47,450,160.00	47,450,160.00	3/21/07	
180274	300	REG	36959JT86	GENERAL ELECTRIC CAPITAL CORP	5.2200	6/08/07	5.354	50,000,000.00	49,767,111.11	49,767,111.11	5/07/07	
180904	300	REG	4042FIT82	HSBC FINANCE CORP	5.2400	6/08/07	5.338	50,000,000.00	49,898,111.11	49,898,111.11	5/25/07	
181142	300	REG	83365ST86	SOCIETE GENERALE NORTH AMERICA	5.2400	6/08/07	5.334	25,000,000.00	24,949,055.56	24,949,055.56	5/25/07	
181144	300	REG	83365ST86	SOCIETE GENERALE NORTH AMERICA	5.2400	6/08/07	5.334	20,978,000.00	20,855,861.42	20,855,861.42	5/02/07	
180848	300	REG	4497WLT82	ING (US) FUNDING	5.2400	6/11/07	5.344	50,000,000.00	49,338,986.11	49,338,986.11	3/13/07	
180187	300	REG	07389BTC5	BRAR STEARNS CO	5.2500	6/12/07	5.374	50,000,000.00	49,766,666.67	49,766,666.67	5/11/07	
180958	300	REG	12478KTC7	CEA (DE) FINANCE, INC	5.2500	6/12/07	5.348	50,000,000.00	49,766,666.67	49,766,666.67	5/11/07	
181133	301	REG	12478KTC7	CEA (DE) FINANCE, INC	5.2500	6/12/07	5.338	1,284,000.00	1,280,442.25	1,280,442.25	5/24/07	
180539	300	REG	0027ALT81	ABBEY NATIONAL NA, LLC	5.2300	6/13/07	5.352	50,000,000.00	49,542,375.00	49,542,375.00	4/11/07	
180537	300	REG	02581STK3	AMERICAN EXPRESS CREDIT CORP	5.2400	6/13/07	5.331	50,000,000.00	49,832,611.11	49,832,611.11	5/21/07	
180538	300	REG	3696DMTD5	GENERAL ELECTRIC COMPANY	5.2300	6/13/07	5.352	50,000,000.00	49,542,375.00	49,542,375.00	4/11/07	
181013	300	REG	12478KTJ2	CEA (DE) FINANCE, INC	5.2300	6/18/07	5.347	50,000,000.00	49,773,958.33	49,773,958.33	5/18/07	
181015	300	REG	12478KTJ2	CEA (DE) FINANCE, INC	5.2500	6/18/07	5.347	15,000,000.00	14,932,187.50	14,932,187.50	5/18/07	
181068	300	REG	02581STK7	AMERICAN EXPRESS CREDIT CORP	5.2400	6/19/07	5.335	50,000,000.00	49,788,944.44	49,788,944.44	5/21/07	
180979	300	REG	3696DMTK9	GENERAL ELECTRIC COMPANY	5.2300	6/19/07	5.331	50,000,000.00	49,738,500.00	49,738,500.00	5/14/07	
180977	300	REG	4042FITK5	HSBC FINANCE CORP	5.2400	6/19/07	5.341	50,000,000.00	49,738,500.00	49,738,500.00	5/14/07	
180302	300	REG	17307STL6	CITIGROUP FUNDING INC	5.2200	6/20/07	5.362	50,000,000.00	49,354,750.00	49,354,750.00	3/23/07	
180275	300	REG	252181TL9	DEKIA DELAWARE	5.2100	6/20/07	5.353	48,000,000.00	47,367,853.33	47,367,853.33	3/21/07	
180980	300	REG	02581STK3	AMERICAN EXPRESS CREDIT CORP	5.2300	6/21/07	5.332	50,000,000.00	49,723,972.22	49,723,972.22	5/14/07	
180299	300	REG	066081TNI	BANK OF AMERICA	5.2200	6/22/07	5.363	50,000,000.00	49,340,250.00	49,340,250.00	3/23/07	
180312	300	REG	17307STN2	CITIGROUP FUNDING INC	5.2200	6/22/07	5.361	50,000,000.00	49,362,000.00	49,362,000.00	3/26/07	
181069	300	REG	83365STN3	SOCIETE GENERALE NORTH AMERICA	5.2500	6/22/07	5.348	20,024,000.00	19,930,554.67	19,930,554.67	5/21/07	
181120	300	REG	00077FTS3	AM AMRO NA FINANCE, INC	5.2300	6/26/07	5.327	50,000,000.00	49,767,555.56	49,767,555.56	5/25/07	
181121	300	REG	9497FITS9	WELLS FARGO & CO	5.2300	6/26/07	5.327	25,584,000.00	25,465,062.83	25,465,062.83	5/25/07	
181122	300	REG	9497FITS9	WELLS FARGO & CO	5.2300	6/26/07	5.327	50,000,000.00	49,767,555.56	49,767,555.56	5/25/07	
180300	300	REG	252181TL2	DEKIA DELAWARE	5.2200	6/27/07	5.367	50,000,000.00	49,304,000.00	49,304,000.00	3/23/07	
180869	300	REG	90262DU37	UBS FINANCE	5.2400	7/03/07	5.360	25,000,000.00	24,778,027.78	24,778,027.78	5/03/07	
180587	300	REG	4042FLU64	HSBC FINANCE CORP	5.2300	7/06/07	5.366	49,000,000.00	48,423,392.50	48,423,392.50	4/16/07	
180952	300	REG	4497WLU95	ING (US) FUNDING	5.2300	7/09/07	5.348	3,187,000.00	3,159,682.98	3,159,682.98	5/11/07	
180953	300	REG	4497WLU95	ING (US) FUNDING	5.2300	7/09/07	5.348	3,717,000.00	3,685,140.15	3,685,140.15	5/11/07	

FCM: INVS_MONTHEND_INVENTORY
 SOURCE: VISUALQD
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180954	300	REG	4497WLU95	ING (US) FUNDING	5.2300	7/09/07	5.348	27,204,000.00	26,970,823.94	26,970,823.94		5/11/07
180918	300	REG	90262DU94	UBS FINANCE	5.2400	7/09/07	5.360	23,951,000.00	23,738,341.73	23,738,341.73		5/09/07
180961	300	REG	12479KUA9	CBA (DE) FINANCE, INC	5.2400	7/10/07	5.357	2,068,000.00	2,050,842.49	2,050,842.49		5/14/07
180962	300	REG	12479KUA9	CBA (DE) FINANCE, INC	5.2400	7/10/07	5.357	21,982,000.00	21,799,622.67	21,799,622.67		5/14/07
180963	300	REG	12479KUA9	CBA (DE) FINANCE, INC	5.2400	7/10/07	5.357	8,160,000.00	8,092,299.20	8,092,299.20		5/14/07
181096	300	REG	0027A1UE3	ABBEEY NATIONAL NA, LLC	5.2400	7/11/07	5.352	27,692,000.00	27,490,463.78	27,490,463.78		5/22/07
181011	300	REG	90262DUC7	UBS FINANCE	5.2400	7/12/07	5.356	50,000,000.00	49,599,722.22	49,599,722.22		5/18/07
181016	300	REG	90262DUC7	UBS FINANCE	5.2400	7/12/07	5.356	13,400,000.00	13,292,725.56	13,292,725.56		5/18/07
180606	300	REG	2521E1UJ2	ABBEEY NATIONAL NA, LLC	5.2300	7/18/07	5.374	50,000,000.00	32,401,731.36	32,401,731.36		5/18/07
180994	300	REG	0027A1UJ6	ABBEEY NATIONAL NA, LLC	5.2400	7/18/07	5.374	50,000,000.00	49,331,722.22	49,331,722.22		4/17/07
180588	300	REG	00077FK8	ABN AMRO NA FINANCE, INC	5.2300	7/19/07	5.352	50,000,000.00	49,542,375.00	49,542,375.00		5/17/07
181103	300	REG	066081UL3	BANK OF AMERICA	5.2250	7/20/07	5.372	50,000,000.00	49,310,590.28	49,310,590.28		4/16/07
181095	300	REG	00077FUT9	ABN AMRO NA FINANCE, INC	5.2200	7/27/07	5.342	50,000,000.00	49,536,000.00	49,536,000.00		5/24/07
			4497WLU11	ING (US) FUNDING	5.2300	7/27/07	5.354	30,000,000.00	29,712,350.00	29,712,350.00		5/22/07
180571	300	REG	31331XVY5	FPCE ADJUSTABLE RATE BOND	5.0800	5/09/08	5.080	5,000,000.00	5,000,000.00	5,000,000.00		4/16/07
178721	304	REG	31331V4M5	FPCE DEBENTURE	5.0000	9/21/09	4.860	50,000,000.00	50,183,500.00	49,828,000.00		11/03/06
180082	301	REG	31331XJQ6	FPCE DEBENTURE	4.8200	10/27/09	4.780	25,000,000.00	25,024,500.00	24,812,500.00		3/06/07
161657	301	REG	31331QS24	FPCE MTN	2.7500	6/18/07	2.750	5,000,000.00	5,000,000.00	4,993,750.00		6/19/03
172825	304	REG	3133XCMC4	FHLB DEBENTURE	4.2500	8/08/07	4.294	50,000,000.00	49,958,500.00	49,906,500.00		9/01/05
168526	301	REG	3133X9UB4	FHLB DEBENTURE	3.7500	12/28/07	3.750	50,000,000.00	50,000,000.00	49,562,500.00		12/28/04
173964	304	REG	3133XE5K1	FHLB DEBENTURE	4.6250	1/18/08	4.688	20,000,000.00	19,976,000.00	19,912,600.00		12/13/05
178945	304	REG	3133XEZP7	FHLB DEBENTURE	5.0000	9/12/08	4.960	25,000,000.00	25,015,250.00	24,906,250.00		11/21/06
178873	304	REG	3133XBJG8	FHLB DEBENTURE	5.0000	9/12/08	4.949	50,000,000.00	50,044,000.00	49,812,500.00		11/15/06
174169	304	REG	3133XDPS4	FHLB DEBENTURE	4.6250	11/21/08	4.664	15,000,000.00	14,983,650.00	14,859,450.00		1/03/06
174036	304	REG	3133XDT76	FHLB DEBENTURE	4.7500	12/12/08	4.730	25,000,000.00	25,010,750.00	24,804,750.00		12/16/05
174037	304	REG	3133XDT76	FHLB DEBENTURE	4.7500	12/12/08	4.725	25,000,000.00	25,014,250.00	24,804,750.00		12/16/05
174140	304	REG	3133XDT76	FHLB DEBENTURE	4.7500	12/12/08	4.672	50,000,000.00	50,100,000.00	49,609,500.00		12/29/05

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: Visualized
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
174162	304	REG	3133XDT76	PHLB DEBENTURE	4.7500	12/12/08	4.681	35,000,000.00	35,061,250.00	34,726,650.00	12/30/05
174452	304	REG	3133XDT76	PHLB DEBENTURE	4.7500	12/12/08	4.732	35,000,000.00	35,011,900.00	34,726,650.00	1/26/06
180666	301	REG	3133XK444	PHLB DEBENTURE	5.3000	4/24/09	5.300	25,000,000.00	25,000,000.00	24,961,000.00	4/24/07
177579	304	REG	3133XFLG9	PHLB DEBENTURE	5.2500	6/12/09	5.343	50,000,000.00	49,868,500.00	50,094,000.00	7/21/06
178725	304	REG	3133XGJ88	PHLB DEBENTURE	5.2500	9/11/09	4.855	25,000,000.00	25,256,750.00	25,062,500.00	11/03/06
178726	304	REG	3133XGJ88	PHLB DEBENTURE	5.2500	9/11/09	4.859	25,000,000.00	25,256,000.00	25,062,500.00	11/03/06
178724	304	REG	3133XGYT5	PHLB DEBENTURE	5.0000	12/11/09	4.853	25,000,000.00	25,105,250.00	24,929,750.00	11/03/06
179086	304	REG	3133XGYT5	PHLB DEBENTURE	5.0000	12/11/09	4.775	25,000,000.00	25,156,250.00	24,929,750.00	11/03/06
179354	304	REG	3133XGYT5	PHLB DEBENTURE	5.0000	12/11/09	4.850	25,000,000.00	25,102,250.00	24,929,750.00	12/21/06
181030	301	REG	3133XKXW0	PHLB DEBENTURE	5.0300	5/21/10	5.030	25,000,000.00	25,000,000.00	24,843,750.00	5/21/07
180822	301	REG	3133XKQW0	PHLB DEBENTURE	5.5000	11/16/10	5.503	10,000,000.00	9,999,000.00	9,978,100.00	5/16/07
180823	301	REG	3133XKQW0	PHLB DEBENTURE	5.5000	11/16/10	5.500	10,000,000.00	10,000,000.00	9,978,100.00	5/16/07
180824	301	REG	3133XKXW5	PHLB DEBENTURE	5.1250	5/11/11	5.139	20,000,000.00	19,990,000.00	19,831,200.00	5/11/07
180789	301	REG	3133XKQY4	PHLB DEBENTURE	5.1250	5/18/11	5.125	25,000,000.00	25,000,000.00	24,789,000.00	5/18/07
180783	301	REG	3133XKXW5	PHLB DEBENTURE	5.2500	10/14/11	5.261	25,000,000.00	24,988,281.25	24,836,000.00	5/01/07
180857	301	REG	3133XKSH9	PHLB DEBENTURE	5.0500	5/07/12	5.050	30,000,000.00	30,000,000.00	29,634,300.00	5/07/07
180744	301	REG	3133XKFL3	PHLB DEBENTURE	5.5000	5/09/12	5.512	10,000,000.00	9,995,000.00	9,940,600.00	5/09/07
180926	301	REG	3133XKU86	PHLB DEBENTURE	5.0400	5/14/12	5.040	25,000,000.00	25,000,000.00	24,687,500.00	5/14/07
									760,892,831.25	756,119,900.00	
180897	300	REG	313384GH6	PHLB DISCOUNT NOTE	5.1250	6/01/07	5.217	25,000,000.00	24,900,347.22	25,000,000.00	5/04/07
180540	300	REG	313384GV5	PHLB DISCOUNT NOTE	5.1300	6/13/07	5.248	41,738,000.00	41,363,297.10	41,667,045.40	4/11/07
180541	300	REG	313384GV5	PHLB DISCOUNT NOTE	5.1300	6/13/07	5.248	50,000,000.00	49,551,125.00	49,915,000.00	4/11/07
180417	300	REG	313384HE2	PHLB DISCOUNT NOTE	5.1300	6/22/07	5.261	50,000,000.00	49,430,000.00	49,850,000.00	4/03/07
180438	300	REG	313384HE2	PHLB DISCOUNT NOTE	5.1350	6/22/07	5.266	50,000,000.00	49,436,576.39	49,850,000.00	4/04/07
180439	300	REG	313384HE2	PHLB DISCOUNT NOTE	5.1350	6/22/07	5.266	50,000,000.00	49,436,576.39	49,850,000.00	4/04/07
180679	300	REG	313384HE2	PHLB DISCOUNT NOTE	5.1250	6/22/07	5.243	29,000,000.00	28,739,906.25	28,913,000.00	4/20/07
180886	300	REG	313384HD6	PHLB DISCOUNT NOTE	5.1200	7/06/07	5.238	50,000,000.00	49,552,000.00	49,750,000.00	5/04/07
180890	300	REG	313384HD6	PHLB DISCOUNT NOTE	5.1200	7/06/07	5.238	32,021,000.00	31,734,091.84	31,860,895.00	5/04/07
180891	300	REG	313384HD6	PHLB DISCOUNT NOTE	5.1200	7/06/07	5.236	50,000,000.00	49,573,333.33	49,750,000.00	5/07/07
180892	300	REG	313384HD6	PHLB DISCOUNT NOTE	5.1200	7/06/07	5.236	50,000,000.00	49,573,333.33	49,750,000.00	5/07/07
180893	300	REG	313384HD6	PHLB DISCOUNT NOTE	5.1200	7/06/07	5.236	50,000,000.00	49,573,333.33	49,750,000.00	5/07/07
180894	300	REG	313384HD6	PHLB DISCOUNT NOTE	5.1200	7/06/07	5.236	50,000,000.00	49,573,333.33	49,750,000.00	5/07/07
181134	300	REG	313384JB6	PHLB DISCOUNT NOTE	5.1400	7/13/07	5.249	50,000,000.00	49,643,055.56	49,700,000.00	5/24/07
181145	300	REG	313384JB6	PHLB DISCOUNT NOTE	5.1400	7/13/07	5.248	50,000,000.00	49,650,194.44	49,700,000.00	5/25/07
181146	300	REG	313384JB6	PHLB DISCOUNT NOTE	5.1400	7/13/07	5.248	39,185,000.00	38,910,857.39	38,949,890.00	5/25/07
180716	300	REG	313384J59	PHLB DISCOUNT NOTE	5.1200	7/20/07	5.255	50,000,000.00	49,388,444.44	49,650,000.00	4/25/07
180717	300	REG	313384J59	PHLB DISCOUNT NOTE	5.1200	7/20/07	5.255	28,395,000.00	28,047,697.60	28,196,235.00	4/25/07

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: ViausIQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180721	300	REG	313384J9	FHLB DISCOUNT NOTE	5.1150	7/20/07	5.250	50,000,000.00	49,389,041.67	49,650,000.00	4/25/07
181085	300	REG	313384J9	FHLB DISCOUNT NOTE	5.1300	7/20/07	5.246	50,000,000.00	49,572,500.00	49,650,000.00	5/21/07
181097	300	REG	313384JP5	FHLB DISCOUNT NOTE	5.1320	7/25/07	5.250	49,069,000.00	48,628,311.31	48,691,168.70	5/23/07
181098	300	REG	313384JP5	FHLB DISCOUNT NOTE	5.1320	7/25/07	5.250	50,000,000.00	49,550,950.00	49,615,000.00	5/23/07
181099	300	REG	313384JP5	FHLB DISCOUNT NOTE	5.1320	7/25/07	5.250	50,000,000.00	49,550,950.00	49,615,000.00	5/23/07
181173	300	REG	313384JR1	FHLB DISCOUNT NOTE	5.1500	7/27/07	5.266	50,000,000.00	49,577,986.11	49,600,000.00	5/29/07
181174	300	REG	313384JR1	FHLB DISCOUNT NOTE	5.1500	7/27/07	5.266	27,000,000.00	26,772,112.50	26,784,000.00	5/29/07
181175	300	REG	313384KV0	FHLB DISCOUNT NOTE	5.1350	8/24/07	5.272	50,000,000.00	49,379,520.83	49,400,000.00	5/29/07
181176	300	REG	313384KV0	FHLB DISCOUNT NOTE	5.1350	8/24/07	5.272	50,000,000.00	49,379,520.83	49,400,000.00	5/29/07

					1.184,020,000.00	1,172,809,440.46	1,177,056,174.10				

161652	301	REG	31339XTW4	FHLB MTN	2.5000	7/09/07	2.525	20,000,000.00	19,981,250.00	19,943,800.00	7/09/03
					20,000,000.00			19,981,250.00	19,943,800.00		

178804	304	REG	31378AAC3	FILMC DEBENTURE	5.1250	4/18/08	5.041	25,000,000.00	25,028,125.00	24,961,000.00	11/08/06
179980	301	REG	3128X5C30	FILMC DEBENTURE	5.3000	8/13/09	5.247	25,000,000.00	25,011,718.75	24,960,750.00	2/26/07
179992	301	REG	3128X5X11	FILMC DEBENTURE	5.2500	1/11/10	5.271	25,000,000.00	24,984,375.00	24,930,750.00	2/27/07
180060	301	REG	3128X5C48	FILMC DEBENTURE	5.3750	2/08/10	5.150	30,000,000.00	30,058,800.00	29,962,200.00	3/05/07
180925	301	REG	3128X5SR5	FILMC DEBENTURE	5.4500	5/14/10	5.356	25,000,000.00	25,007,812.50	24,939,000.00	5/14/07
178897	304	REG	3128X5PV4	FILMC DEBENTURE	5.1250	11/24/10	5.160	50,000,000.00	49,937,500.00	49,667,000.00	11/24/06
180237	301	REG	3128X4N56	FILMC DEBENTURE	5.2500	2/24/11	5.055	25,000,000.00	25,087,500.00	24,881,250.00	3/19/07
180183	301	REG	3128X5LP1	FILMC DEBENTURE	5.2500	10/06/11	5.140	50,000,000.00	50,080,000.00	49,649,000.00	3/14/07
180296	301	REG	3128X5WL8	FILMC DEBENTURE	5.3000	1/09/12	5.166	25,000,000.00	25,054,687.50	24,833,500.00	3/23/07
180448	301	REG	3128X5N61	FILMC DEBENTURE	5.0000	3/26/12	4.999	25,000,000.00	25,000,000.00	24,641,250.00	4/10/07
180447	301	REG	3128X53F3	FILMC DEBENTURE	5.5000	4/10/12	5.500	50,000,000.00	50,000,000.00	49,655,500.00	4/10/07
180937	301	REG	3128X56P0	FILMC DEBENTURE	5.2500	5/22/12	5.250	10,000,000.00	10,000,000.00	9,894,200.00	5/22/07
					365,000,000.00			365,250,518.75	362,975,400.00		

180698	300	REG	313396GP2	FILMC DISCOUNT NOTE	5.1200	6/07/07	5.225	43,984,000.00	43,702,502.40	43,944,414.40	4/23/07
180209	300	REG	313396GT4	FILMC DISCOUNT NOTE	5.1360	6/11/07	5.274	35,003,000.00	34,558,555.24	34,953,995.80	3/14/07
180380	300	REG	313396HA4	FILMC DISCOUNT NOTE	5.1350	6/18/07	5.266	50,000,000.00	49,429,444.44	49,880,000.00	3/30/07
180383	300	REG	313396HA4	FILMC DISCOUNT NOTE	5.1400	6/18/07	5.272	13,118,000.00	12,968,163.29	13,086,516.80	3/30/07
180921	300	REG	313396HE6	FILMC DISCOUNT NOTE	5.1250	6/22/07	5.230	50,000,000.00	49,679,687.50	49,850,000.00	5/08/07
181018	300	REG	313396HU0	FILMC DISCOUNT NOTE	5.1220	7/06/07	5.231	50,000,000.00	49,637,191.67	49,750,000.00	5/16/07
181019	300	REG	313396HU0	FILMC DISCOUNT NOTE	5.1220	7/06/07	5.231	50,000,000.00	49,637,191.67	49,750,000.00	5/16/07
180680	300	REG	313396HX4	FILMC DISCOUNT NOTE	5.1200	7/09/07	5.251	30,425,000.00	30,078,831.11	30,260,705.00	4/20/07

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: VISUALQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TRHASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180694	300 REG	3133396HX4	FHLMC DISCOUNT NOTE	5.1200	7/09/07	5.249	40,881,000.00	40,433,307.63	40,660,242.60	4/23/07
							363,411,000.00	360,124,874.95	362,135,874.60	
168782	301 REG	31283XZ30	FHLMC MEDIUM TERM NOTE	4.1000	1/14/09	4.100	50,000,000.00	50,000,000.00	49,091,500.00	1/14/05
180196	301 REG	3128XU30	FHLMC MEDIUM TERM NOTE	5.0300	4/29/11	5.029	50,000,000.00	50,000,000.00	49,474,000.00	3/19/07
181029	301 REG	3128X5QW1	FHLMC MEDIUM TERM NOTE	5.2500	12/05/11	5.289	25,000,000.00	24,960,937.50	24,870,000.00	5/21/07
180211	301 REG	3128X5V47	FHLMC MEDIUM TERM NOTE	5.0500	12/23/11	5.050	50,000,000.00	50,000,000.00	49,347,500.00	3/23/07
							175,000,000.00	174,960,937.50	172,783,000.00	
173168	304 REG	31359MNP4	FNMA DEBEENTURE	4.2500	7/15/07	4.280	25,000,000.00	24,985,750.00	24,968,750.00	9/29/05
178548	304 REG	31359MDV4	FNMA DEBEENTURE	6.0000	5/15/08	5.100	50,000,000.00	50,669,500.00	50,312,500.00	10/19/06
178549	304 REG	31359MDV4	FNMA DEBEENTURE	6.0000	5/15/08	5.100	25,000,000.00	25,334,750.00	25,156,250.00	10/19/06
179961	301 REG	3136F8G7	FNMA DEBEENTURE	5.2500	4/15/09	5.253	50,000,000.00	50,000,000.00	49,906,500.00	3/07/07
179962	301 REG	3136F8G5	FNMA DEBEENTURE	5.2500	5/15/09	5.254	50,000,000.00	50,000,000.00	49,906,500.00	3/07/07
178814	304 REG	31359M2A0	FNMA DEBEENTURE	5.2000	11/20/09	5.201	25,000,000.00	24,999,000.00	24,937,500.00	11/20/06
178815	304 REG	31359M2A0	FNMA DEBEENTURE	5.2000	11/20/09	5.200	25,000,000.00	25,000,000.00	24,937,500.00	11/20/06
178816	304 REG	31359M2A0	FNMA DEBEENTURE	5.2000	11/20/09	5.200	25,000,000.00	25,000,000.00	24,937,500.00	11/20/06
178838	304 REG	31359M2A0	FNMA DEBEENTURE	5.2000	11/20/09	5.200	25,000,000.00	25,000,000.00	24,937,500.00	11/20/06
178882	304 REG	31359M2A0	FNMA DEBEENTURE	5.2000	11/20/09	5.206	50,000,000.00	49,991,500.00	49,875,000.00	11/20/06
179324	304 REG	31359M2U6	FNMA DEBEENTURE	5.2500	12/28/09	5.250	30,000,000.00	30,000,000.00	29,934,300.00	12/28/06
180446	301 REG	31359M2U6	FNMA DEBEENTURE	5.0500	12/30/09	5.053	20,000,000.00	20,000,000.00	19,887,600.00	3/08/07
180038	301 REG	3136F8G4	FNMA DEBEENTURE	5.3000	1/12/10	5.257	10,000,000.00	10,000,000.00	10,000,000.00	3/07/07
180115	301 REG	31359M3H4	FNMA DEBEENTURE	5.3000	2/26/10	5.161	30,000,000.00	30,032,812.50	29,943,900.00	3/07/07
180093	301 REG	31359M5N9	FNMA DEBEENTURE	5.2000	3/26/10	5.251	25,000,000.00	24,964,843.75	24,961,000.00	4/16/07
180555	301 REG	31359M6B4	FNMA DEBEENTURE	5.1250	4/01/10	5.126	50,000,000.00	50,000,000.00	49,765,500.00	3/12/07
180130	301 REG	3136F8E3	FNMA DEBEENTURE	5.3500	4/12/10	5.350	25,000,000.00	25,000,000.00	24,914,000.00	4/12/07
180481	301 REG	3136F8J55	FNMA DEBEENTURE	4.6250	6/01/10	4.748	27,000,000.00	26,894,160.00	26,552,880.00	12/01/06
179103	304 REG	31359MC50	FNMA DEBEENTURE	5.0800	6/16/10	5.077	25,000,000.00	25,000,000.00	24,851,500.00	3/16/07
180129	301 REG	3136F8HE8	FNMA DEBEENTURE	5.2100	3/14/11	5.210	50,000,000.00	50,000,000.00	49,734,500.00	3/14/07
180024	301 REG	3136F8GH2	FNMA DEBEENTURE	5.0000	5/27/11	5.000	50,000,000.00	50,000,000.00	49,422,000.00	4/03/07
180335	301 REG	3136F8JZ9	FNMA DEBEENTURE	5.0000	5/27/11	5.108	25,000,000.00	24,902,343.75	24,711,000.00	5/02/07
180911	301 REG	3136F8JZ9	FNMA DEBEENTURE	5.1100	5/27/11	5.110	25,000,000.00	25,000,000.00	24,781,250.00	5/23/07
180942	301 REG	3136F8M4	FNMA DEBEENTURE	5.3750	7/01/11	5.375	25,000,000.00	25,000,000.00	24,843,750.00	5/01/07
180746	301 REG	3136F8LT0	FNMA DEBEENTURE	5.2200	8/01/11	5.222	25,000,000.00	25,000,000.00	24,836,000.00	4/25/07
180697	301 REG	3136F8LMS	FNMA DEBEENTURE	5.1400	8/18/11	5.140	25,000,000.00	25,000,000.00	24,781,250.00	5/16/07
180871	301 REG	3136F8MD4	FNMA DEBEENTURE	5.3750	10/11/11	5.335	20,000,000.00	20,003,125.00	19,956,200.00	4/19/07
180653	301 REG	31359MY49	FNMA DEBEENTURE							

TR E A S U R E R , S T A T E O F O H I O
R I C H A R D C O R D R A Y

PGM: INVS_MONTHEHD_INVENTORY
SOURCE: VisualQED
MODEL: INVENTORY
BASIS: SETTLEMENT
AS-OP: 5/31/07

I N V E S T M E N T I N V E N T O R Y
SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	HOOK-VALUE	US\$-MARKET	1ST-PUR
180267	301	REG	31359M3V7	FNMA DEBENTURE	5.2500	1/12/12	5.209	25,000,000.00	25,000,000.00	25,015,625.00	24,789,000.00	3/21/07
179994	301	REG	3136F8GC3	FNMA DEBENTURE	5.2600	3/07/12	5.260	25,000,000.00	25,000,000.00	25,000,000.00	24,945,250.00	3/07/07
180025	301	REG	3136F8GJ6	FNMA DEBENTURE	5.2700	3/12/12	5.270	50,000,000.00	50,000,000.00	50,000,000.00	49,687,500.00	3/12/07
								962,000,000.00	962,000,000.00	962,785,597.50	958,119,130.00	
180707	300	REG	313588GN9	FNMA DISCOUNT NOTE	5.1200	6/06/07	5.223	50,000,000.00	50,000,000.00	49,694,222.22	49,965,000.00	4/24/07
180708	300	REG	313588GN9	FNMA DISCOUNT NOTE	5.1200	6/06/07	5.223	25,000,000.00	25,000,000.00	24,847,111.11	24,982,500.00	4/24/07
180693	300	REG	313588CV1	FNMA DISCOUNT NOTE	5.1200	6/13/07	5.229	44,100,000.00	44,100,000.00	43,780,128.00	44,025,030.00	4/23/07
180908	300	REG	313588CV1	FNMA DISCOUNT NOTE	5.1100	6/13/07	5.208	50,000,000.00	50,000,000.00	49,737,402.78	49,915,000.00	5/07/07
180343	300	REG	313588HC2	FNMA DISCOUNT NOTE	5.1400	6/20/07	5.274	28,517,000.00	28,517,000.00	28,179,057.71	28,440,004.10	3/29/07
180386	300	REG	313588HC2	FNMA DISCOUNT NOTE	5.1350	6/20/07	5.268	25,000,000.00	25,000,000.00	24,707,590.28	24,932,500.00	3/30/07
180406	300	REG	313588HC2	FNMA DISCOUNT NOTE	5.1350	6/20/07	5.266	50,000,000.00	50,000,000.00	49,436,576.39	49,865,000.00	4/02/07
180681	300	REG	313588HZ1	FNMA DISCOUNT NOTE	5.1200	7/11/07	5.252	50,000,000.00	50,000,000.00	49,443,708.33	49,865,000.00	4/03/07
180695	300	REG	313588HZ1	FNMA DISCOUNT NOTE	5.1200	7/11/07	5.250	50,000,000.00	50,000,000.00	49,438,222.22	49,715,000.00	4/23/07
180678	300	REG	313588JG1	FNMA DISCOUNT NOTE	5.1200	7/18/07	5.259	50,000,000.00	50,000,000.00	49,366,987.50	49,665,000.00	4/20/07
180911	300	REG	313588JG1	FNMA DISCOUNT NOTE	5.1200	7/18/07	5.245	26,315,000.00	26,315,000.00	26,045,534.40	26,138,689.50	5/07/07
180720	300	REG	313588JG1	FNMA DISCOUNT NOTE	5.1180	7/20/07	5.253	49,500,000.00	49,500,000.00	48,894,796.50	49,153,500.00	4/25/07
181074	300	REG	313588JG5	FNMA DISCOUNT NOTE	5.1300	7/20/07	5.246	50,000,000.00	50,000,000.00	49,572,500.00	49,650,000.00	5/21/07
181076	300	REG	313588JG5	FNMA DISCOUNT NOTE	5.1300	7/20/07	5.246	50,000,000.00	50,000,000.00	49,572,500.00	49,650,000.00	5/21/07
181079	300	REG	313588JG5	FNMA DISCOUNT NOTE	5.1300	7/20/07	5.246	42,266,000.00	42,266,000.00	41,904,625.70	41,970,138.00	5/21/07
180876	300	REG	313588JG6	FNMA DISCOUNT NOTE	5.1150	8/01/07	5.253	50,000,000.00	50,000,000.00	49,360,625.00	49,565,000.00	5/03/07
180880	300	REG	313588JG6	FNMA DISCOUNT NOTE	5.1150	8/01/07	5.253	30,000,000.00	30,000,000.00	29,616,375.00	29,739,000.00	5/03/07
181194	300	REG	313588KD6	FNMA DISCOUNT NOTE	5.1350	8/08/07	5.274	44,750,000.00	44,750,000.00	44,301,878.47	44,315,925.00	5/30/07
181119	300	REG	313588KT1	FNMA DISCOUNT NOTE	5.1350	8/22/07	5.275	50,000,000.00	50,000,000.00	49,350,993.06	49,415,000.00	5/23/07
181124	300	REG	313588KT1	FNMA DISCOUNT NOTE	5.1350	8/22/07	5.275	25,000,000.00	25,000,000.00	24,675,496.53	24,707,500.00	5/23/07
181147	300	REG	313588MP7	FNMA DISCOUNT NOTE	5.1070	10/05/07	5.278	25,000,000.00	25,000,000.00	24,528,311.81	24,552,500.00	5/25/07
181198	300	REG	313588MP7	FNMA DISCOUNT NOTE	5.1050	10/05/07	5.272	50,000,000.00	50,000,000.00	49,092,444.44	49,105,000.00	5/30/07
								965,448,000.00	965,448,000.00	954,963,976.34	959,047,286.60	
168383	301	REG	31359MW9	FNMA MEDIUM TERM NOTE	3.6500	11/30/07	3.650	50,000,000.00	50,000,000.00	50,000,000.00	49,594,000.00	11/30/04
								50,000,000.00	50,000,000.00	50,000,000.00	49,594,000.00	
47515	300	REG	465138UG8	ISRAEL BOND	6.1000	8/31/07	6.092	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00	3/16/98
180912	301	REG	46513H2Q4	ISRAEL BOND	5.0800	5/01/08	5.080	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	5/08/07
176609	304	REG	46513XTF7	ISRAEL BOND	5.2500	5/01/08	5.249	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	5/15/06
								22,000,000.00	22,000,000.00	22,000,000.00	22,000,000.00	

INVS_MONTHEND_INVENTORY
 VISUALQED
 INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

FORM: INVS_MONTHEND_INVENTORY
 SOURCE: VISUALQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY
 SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSEP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
146898	300	REG	316175108	FIDELITY US GOVERNMENT FUND #57	5.1400			46,132,611.22	46,132,611.22	46,132,611.22	2/07/01
164058	304	REG	316175108	FIDELITY US GOVERNMENT FUND #57	5.1400			5,670,908.97	5,670,908.97	5,670,908.97	12/23/03
147249	300	REG	316175504	FIDELITY TREASURY FUND #695	5.0200			1,196,152.25	1,196,152.25	1,196,152.25	2/28/01
170509	300	REG	4812C0670	JP MORGAN US GOVT MKKT #3164	5.1600			54,468,791.65	54,468,791.65	54,468,791.65	3/31/05
180005	301	REG	4812C0670	JP MORGAN US GOVT MKKT #3164	5.1600			5,449,695.55	5,449,695.55	5,449,695.55	2/28/07
170510	300	REG	4812C734	JP MORGAN US TSY PLUS MKKT #3163	5.0100			1,964,193.94	1,964,193.94	1,964,193.94	3/31/05
166020	300	REG	825252406	AIM SHORT TERM INVEST TRUST-TSY	5.0600			1,164,217.80	1,164,217.80	1,164,217.80	5/14/04
									116,046,571.38	116,046,571.38	
177934	299	REG	200640852	STATE & LOCAL GOVT SEC - DEM DEF	3.8000			49,202,198.01	49,202,198.01	49,202,198.01	8/24/06
178801	298	REG	200654234	STATE & LOCAL GOVT SEC - DEM DEF	3.8000			68,219,408.42	68,219,408.42	68,219,408.42	11/16/06
178938	297	REG	200658169	STATE & LOCAL GOVT SEC - DEM DEF	3.8000			29,837,143.39	29,837,143.39	29,837,143.39	12/05/06
									147,258,749.82	147,258,749.82	
180019	304	REG	912828ER7	US TREASURY NOTE	4.3750	12/31/07	4.880	20,000,000.00	19,917,187.50	19,939,000.00	3/01/07
174575	304	REG	912828EU0	US TREASURY NOTE	4.3750	1/31/08	4.604	50,000,000.00	49,785,156.25	49,820,500.00	2/07/06
180020	304	REG	912828EY2	US TREASURY NOTE	4.6250	2/29/08	4.820	20,000,000.00	19,962,500.00	19,936,000.00	3/01/07
180059	304	REG	912828EZ9	US TREASURY NOTE	4.6250	3/31/08	4.773	25,000,000.00	24,960,937.50	24,914,000.00	3/05/07
180075	304	REG	912828E29	US TREASURY NOTE	4.6250	3/31/08	4.758	25,000,000.00	24,964,843.75	24,914,000.00	3/06/07
178157	304	REG	912828FC9	US TREASURY NOTE	4.8750	4/30/08	4.859	42,000,000.00	42,008,203.13	41,927,760.00	9/14/06
180017	304	REG	912828EC0	US TREASURY NOTE	4.1250	8/15/08	4.638	30,000,000.00	29,784,375.00	29,683,500.00	3/01/07
178119	304	REG	912828FR6	US TREASURY NOTE	4.8750	8/31/08	4.790	25,000,000.00	25,039,062.50	24,953,250.00	9/11/06
174474	304	REG	912828E00	US TREASURY NOTE	4.3750	11/15/08	4.437	50,000,000.00	49,916,015.63	49,554,500.00	1/30/06
174476	304	REG	912828E00	US TREASURY NOTE	4.3750	11/15/08	4.460	50,000,000.00	49,886,718.75	49,554,500.00	1/30/06
174504	304	REG	912828E00	US TREASURY NOTE	4.3750	11/15/08	4.463	50,000,000.00	49,882,812.50	49,554,500.00	2/01/06
174505	304	REG	912828E00	US TREASURY NOTE	4.3750	11/15/08	4.463	10,000,000.00	9,976,562.50	9,910,900.00	2/01/06
174506	304	REG	912828E00	US TREASURY NOTE	4.3750	11/15/08	4.463	20,000,000.00	19,953,125.00	19,821,800.00	2/01/06
174507	304	REG	912828E00	US TREASURY NOTE	4.3750	11/15/08	4.463	20,000,000.00	19,953,906.24	19,821,800.00	2/01/06
174635	304	REG	912828EY8	US TREASURY NOTE	4.5000	2/15/09	4.595	25,000,000.00	24,934,145.75	24,808,500.00	2/15/06
181037	304	REG	912828EY8	US TREASURY NOTE	4.5000	2/15/09	4.800	25,000,000.00	24,874,023.45	24,808,500.00	5/18/07
181088	304	REG	912828GJ3	US TREASURY NOTE	4.7500	2/28/09	4.839	25,000,000.00	24,960,937.50	24,916,000.00	5/22/07
181108	304	REG	912828GJ3	US TREASURY NOTE	4.7500	2/28/09	4.848	10,000,000.00	9,982,812.50	9,966,400.00	5/23/07
165109	304	REG	912828CC2	US TREASURY NOTE	2.6250	3/15/09	2.695	50,000,000.00	49,837,500.00	48,043,000.00	3/15/04
180478	304	REG	912828GL8	US TREASURY NOTE	4.5000	3/31/09	4.608	25,000,000.00	24,949,218.75	24,806,750.00	4/09/07
180479	304	REG	912828GL8	US TREASURY NOTE	4.5000	3/31/09	4.608	10,000,000.00	9,979,687.50	9,922,700.00	4/09/07
180480	304	REG	912828GL8	US TREASURY NOTE	4.5000	3/31/09	4.600	25,000,000.00	24,953,125.00	24,806,750.00	4/09/07
180751	304	REG	912828GL8	US TREASURY NOTE	4.5000	3/31/09	4.635	25,000,000.00	24,937,500.00	24,806,750.00	4/27/07

FGM: INVS MONTHEND_INVENTORY
 SOURCE: VALUATED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

R I C E A R D C O R D R A Y
 T R E A S U R E R , S T A T E O F O H I O

I N V E S T M E N T I N V E N T O R Y

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180984	304	REG	912828GL8	US TREASURY NOTE	4.5000	3/31/09	4.730	25,000,000.00	24,896,484.37	24,806,750.00	5/15/07	
181046	304	REG	912828GP9	US TREASURY NOTE	4.5000	4/30/09	4.770	10,000,000.00	9,950,000.00	9,921,100.00	5/18/07	
177130	304	REG	912828FF5	US TREASURY NOTE	4.8750	5/15/09	5.206	25,000,000.00	24,779,296.88	24,982,500.00	6/26/06	
178073	304	REG	912828FF0	US TREASURY NOTE	4.8750	8/15/09	4.724	25,000,000.00	25,101,562.50	24,978,500.00	9/06/06	
180872	304	REG	912828UB3	US TREASURY NOTE	3.5000	11/15/09	4.610	25,000,000.00	24,343,750.00	24,205,000.00	5/04/07	
180284	304	REG	912828FX3	US TREASURY NOTE	4.6250	11/15/09	4.471	25,000,000.00	25,093,750.00	24,845,750.00	3/23/07	
180287	304	REG	912828FX3	US TREASURY NOTE	4.6250	11/15/09	4.496	10,000,000.00	10,031,250.00	9,938,300.00	3/23/07	
180944	304	REG	912828FX3	US TREASURY NOTE	4.6250	11/15/09	4.671	25,000,000.00	24,972,656.25	24,845,750.00	5/10/07	
181127	304	REG	912828GG9	US TREASURY NOTE	4.7500	2/15/10	4.806	25,000,000.00	24,962,890.62	24,912,000.00	5/23/07	
181129	304	REG	912828GG9	US TREASURY NOTE	4.7500	2/15/10	4.817	10,000,000.00	9,982,421.88	9,964,800.00	5/24/07	
180743	304	REG	912828DU1	US TREASURY NOTE	3.8750	5/15/10	4.532	25,000,000.00	24,542,968.75	24,332,000.00	4/26/07	
180288	304	REG	912828EJ5	US TREASURY NOTE	4.1250	8/15/10	4.446	25,000,000.00	24,748,046.87	24,466,750.00	3/23/07	
180341	304	REG	912828EM6	US TREASURY NOTE	4.2500	10/15/10	4.488	25,000,000.00	24,806,640.62	24,543,000.00	3/30/07	
181128	304	REG	912828EQ9	US TREASURY NOTE	4.5000	11/15/10	4.758	25,000,000.00	24,794,921.87	24,728,500.00	5/24/07	
180323	304	REG	912828ES5	US TREASURY NOTE	4.3750	12/15/10	4.489	25,000,000.00	24,902,343.75	24,617,250.00	3/28/07	
180305	304	REG	912828FS4	US TREASURY NOTE	4.2500	1/15/11	4.487	25,000,000.00	24,792,968.75	24,509,750.00	3/26/07	
181089	304	REG	912828FW5	US TREASURY NOTE	4.6250	8/31/11	4.715	25,000,000.00	24,912,109.37	24,785,250.00	5/22/07	
181034	304	REG	912828GQ7	US TREASURY NOTE	4.6250	10/31/11	4.656	25,000,000.00	24,968,750.00	24,773,500.00	5/18/07	
180965	304	REG	912828GQ7	US TREASURY NOTE	4.5000	4/30/12	4.574	25,000,000.00	24,917,968.75	24,611,250.00	5/14/07	
180968	304	REG	912828GQ7	US TREASURY NOTE	4.5000	4/30/12	4.589	10,000,000.00	9,960,937.50	9,844,500.00	5/15/07	
181054	304	REG	912828GQ7	US TREASURY NOTE	4.5000	4/30/12	4.671	10,000,000.00	9,925,000.00	9,844,500.00	5/18/07	
181060	304	REG	912828GQ7	US TREASURY NOTE	4.5000	4/30/12	4.689	10,000,000.00	9,917,187.50	9,844,500.00	5/21/07	
181090	304	REG	912828GQ7	US TREASURY NOTE	4.5000	4/30/12	4.722	25,000,000.00	24,757,812.50	24,611,250.00	5/22/07	
181132	304	REG	912828GQ7	US TREASURY NOTE	4.5000	4/30/12	4.771	25,000,000.00	24,705,078.12	24,611,250.00	5/25/07	

171547	303	REG	LD0500396	OSGOOD STATE BANK	1.7500	6/01/07	1.750	166,218.21	166,218.21	166,218.21	6/03/05	
171713	303	REG	LD0500404	AMERICAN SAVINGS BANK, FSB	1.7500	6/14/07	1.750	95,424.96	95,424.96	95,424.96	6/14/05	
171774	303	REG	LD0500412	CROGHAN COLONIAL BANK	1.7500	6/15/07	1.743	108,730.06	108,730.06	108,730.06	6/17/05	
171821	303	REG	LD0500420	UNION BANK COMPANY	1.7500	6/22/07	1.750	185,901.05	185,901.05	185,901.05	6/22/05	
171928	303	REG	LD0600014	NATIONAL BANK & TRUST COMPANY	1.7500	6/29/07	1.750	46,502.52	46,502.52	46,502.52	7/01/05	
172075	303	REG	LD0600022	GENOA BANKING COMPANY	1.7500	7/12/07	1.750	212,500.00	212,500.00	212,500.00	7/12/05	
172151	303	REG	LD0600030	OSGOOD STATE BANK	1.7500	7/18/07	1.750	128,894.76	128,894.76	128,894.76	7/18/05	
172583	303	REG	LD0600055	CROGHAN COLONIAL BANK	1.7500	8/16/07	1.750	24,851.11	24,851.11	24,851.11	8/16/05	
172600	303	REG	LD0600063	FIFTH THIRD BANK	1.7500	8/17/07	1.750	182,000.00	182,000.00	182,000.00	8/17/05	
172755	303	REG	LD0600071	MINSTER BANK	1.7500	8/29/07	1.750	118,129.59	118,129.59	118,129.59	8/29/05	
172896	303	REG	LD0600089	FIRST CITIZENS NATIONAL BANK	1.7500	9/07/07	1.750	231,804.54	231,804.54	231,804.54	9/07/05	

									1,177,000,000.00	1,172,132,778.55	1,164,653,360.00	

PCB: INVS_MONITRD_INVENTORY
 SOURCE: VisualQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TRESURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
172994	303 REG	LD0600097	OAK HILL BANKS	1.7500	9/14/07	1.750	164,377.45	164,377.45	164,377.45	9/16/05
173082	303 REG	LD0600105	PEOPLES BANK, N.A.	1.7500	9/21/07	1.750	21,000.00	21,000.00	21,000.00	9/23/05
173105	303 REG	LD0600113	FIFTH THIRD BANK	1.7500	9/26/07	1.750	179,166.77	179,166.77	179,166.77	9/26/05
173212	303 REG	LD0600121	HUNTINGTON NATIONAL BANK, NA	1.7500	10/03/07	1.750	168,488.66	168,488.66	168,488.66	10/03/05
173257	303 REG	LD0600139	NATIONAL BANK OF OAK HARBOR	1.7500	10/05/07	1.750	100,000.00	100,000.00	100,000.00	10/05/05
173303	303 REG	LD0600147	LORAIN NATIONAL BANK	1.7500	10/05/07	1.750	9,304.53	9,304.53	9,304.53	10/07/05
173315	303 REG	LD0600154	COMMERCE NATIONAL BANK	1.7500	10/11/07	1.750	51,995.06	51,995.06	51,995.06	10/11/05
173337	303 REG	LD0600162	U.S. BANK, N.A.	1.7500	10/12/07	1.750	152,670.68	152,670.68	152,670.68	10/12/05
173360	303 REG	LD0600170	SECURITY NATIONAL BANK & TRUST	1.7500	10/12/07	1.750	119,782.37	119,782.37	119,782.37	10/13/05
173417	303 REG	LD0600188	REPUBLIC BANKING COMPANY	1.7500	10/19/07	1.750	236,569.49	236,569.49	236,569.49	10/19/05
173445	303 REG	LD0600196	OAK HILL BANKS	1.7500	10/19/07	1.750	20,285.82	20,285.82	20,285.82	10/21/05
173520	303 REG	LD0600204	SKY BANK, SALINEVILLE	1.7500	10/26/07	1.750	164,612.14	164,612.14	164,612.14	10/28/05
173521	303 REG	LD0600212	FARMERS & MERCHANTS STATE BANK	1.7500	10/26/07	1.750	167,230.71	167,230.71	167,230.71	10/28/05
173586	303 REG	LD0600220	SECURITY NATIONAL BANK & TRUST	1.7500	11/02/07	1.750	38,787.85	38,787.85	38,787.85	11/02/05
173815	303 REG	LD0600246	UNITED BANK N.A.	1.7500	11/28/07	1.750	26,093.27	26,093.27	26,093.27	11/28/05
173874	303 REG	LD0600253	SIGNATURE BANK, N.A.	1.7500	12/05/07	1.750	135,863.25	135,863.25	135,863.25	12/05/05
173920	303 REG	LD0600261	FIFTH THIRD BANK	1.7500	12/07/07	1.750	64,719.53	64,719.53	64,719.53	12/07/05
173990	303 REG	LD0600279	FIRST FINANCIAL BANK, NA	1.7500	12/13/07	1.750	114,017.33	114,017.33	114,017.33	12/13/05
174006	303 REG	LD0600287	FIRST NATIONAL BANK, ORRVILLE	1.7500	12/14/07	1.750	54,567.32	54,567.32	54,567.32	12/14/05
174202	303 REG	LD0600295	FIRST CITIZENS NATIONAL BANK	1.7500	1/04/08	1.750	150,203.32	150,203.32	150,203.32	1/04/06
174339	303 REG	LD0600303	RICHLAND TRUST COMPANY	1.7500	1/11/08	1.750	239,005.94	239,005.94	239,005.94	1/13/06
174340	303 REG	LD0600311	CITIZENS SAVINGS BANK	1.7500	1/11/08	1.750	82,742.05	82,742.05	82,742.05	1/13/06
174341	303 REG	LD0600329	FIFTH THIRD BANK	1.7500	1/11/08	1.750	204,166.74	204,166.74	204,166.74	1/13/06
174367	303 REG	LD0600337	FIFTH THIRD BANK	1.7500	1/18/08	1.750	146,206.95	146,206.95	146,206.95	1/18/06
174382	303 REG	LD0600345	SKY BANK, SALINEVILLE	1.7500	1/18/08	1.750	250,000.00	250,000.00	250,000.00	1/19/06
174449	303 REG	LD0600352	CITIZENS SAVINGS BANK	1.7500	1/25/08	1.750	194,336.21	194,336.21	194,336.21	1/26/06
174450	303 REG	LD0600360	CITIZENS SAVINGS BANK	1.7500	1/25/08	1.750	191,358.23	191,358.23	191,358.23	1/26/06
174666	303 REG	LD0600378	UNION BANK COMPANY	1.7500	2/08/08	1.750	151,774.50	151,774.50	151,774.50	2/10/06
174702	303 REG	LD0600386	CITIZENS BANK COMPANY	1.7500	2/13/08	1.750	100,000.00	100,000.00	100,000.00	2/13/06
174704	303 REG	LD0600394	AMERICAN SAVINGS BANK, FSB	1.7500	2/14/08	1.750	42,000.00	42,000.00	42,000.00	2/14/06
174723	303 REG	LD0600410	SIGNATURE BANK, N.A.	1.7500	2/15/08	1.750	229,201.44	229,201.44	229,201.44	2/15/06
174794	303 REG	LD0600428	CROGHAN COLONIAL BANK	1.7500	2/22/08	1.750	84,896.45	84,896.45	84,896.45	2/22/06
174803	303 REG	LD0600444	COMMERCE NATIONAL BANK	1.7500	2/22/08	1.750	42,490.94	42,490.94	42,490.94	2/22/06
174855	303 REG	LD0600451	FIRST FEDERAL BANK OF THE MIDWEST	1.7500	2/29/08	1.750	250,000.00	250,000.00	250,000.00	3/01/06
174988	303 REG	LD0600477	SKY BANK, SALINEVILLE	1.7500	3/07/08	1.750	94,885.89	94,885.89	94,885.89	3/08/06
174989	303 REG	LD0600485	CITIZENS BANK COMPANY	1.7500	3/07/08	1.750	110,000.00	110,000.00	110,000.00	3/08/06
175044	303 REG	LD0600493	CITIZENS BANK COMPANY	1.7500	3/14/08	1.750	97,262.85	97,262.85	97,262.85	3/15/06
175067	303 REG	LD0600501	SKY BANK, SALINEVILLE	1.7500	3/14/08	1.750	125,000.00	125,000.00	125,000.00	3/16/06
175094	303 REG	LD0600519	NATIONAL CITY BANK	1.7500	3/17/08	1.750	250,000.00	250,000.00	250,000.00	3/17/06

RICCARD CORDRAY
TREASURER, STATE OF OHIO

PGM: INVS MONTHEND_INVENTORY
SOURCE: VALUATED
MODEL: INVENTORY
BASIS: SETTLEMENT
AS-OF: 5/31/07

INVESTMENT INVENTORY

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
175137	303	REG	LD0600527	COMMERCE NATIONAL BANK	1.7500	3/21/08	1.750	212,174.80	212,174.80	212,174.80	3/22/06	
175166	303	REG	LD0600535	FARMERS & MERCHANTS STATE BANK	1.7500	3/27/08	1.750	202,521.43	202,521.43	202,521.43	3/27/06	
175211	303	REG	LD0600543	SUTTON BANK	1.7500	3/28/08	1.750	100,000.00	100,000.00	100,000.00	3/29/06	
175233	303	REG	LD0600550	PEOPLES SAVINGS BANK	1.7500	3/31/08	1.743	134,413.90	134,413.90	134,413.90	3/31/06	
175267	303	REG	LD0600568	MINSTER BANK	1.7500	4/04/08	1.750	83,513.92	83,513.92	83,513.92	4/04/06	
175324	303	REG	LD0600576	CITIZENS SAVINGS BANK	1.7500	4/18/08	1.750	25,341.26	25,341.26	25,341.26	4/06/06	
176074	303	REG	LD0600584	PARK NATIONAL BANK	1.7500	4/24/08	1.750	20,822.00	20,822.00	20,822.00	4/18/06	
176224	303	REG	LD0600592	DELAWARE COUNTY BANK & TRUST CO.	1.7500	4/24/08	1.750	32,497.74	32,497.74	32,497.74	4/24/06	
176225	303	REG	LD0600600	FARMERS & MERCHANTS STATE BANK	1.7500	4/24/08	1.750	250,000.00	250,000.00	250,000.00	4/24/06	
176249	303	REG	LD0600618	PARK NATIONAL BANK	1.7500	4/25/08	1.750	86,580.13	86,580.13	86,580.13	4/25/06	
176350	303	REG	LD0600626	COMMERCE NATIONAL BANK	1.7500	4/25/08	1.750	83,483.88	83,483.88	83,483.88	4/26/06	
176377	303	REG	LD0600634	SKY BANK, SALINEVILLE	1.7500	4/28/08	1.750	132,019.83	132,019.83	132,019.83	4/28/06	
176575	303	REG	LD0600642	FIRST CITIZENS NATIONAL BANK	1.7500	5/09/08	1.750	189,458.30	189,458.30	189,458.30	5/10/06	
176578	303	REG	LD0600659	REPUBLIC BANKING COMPANY	1.7500	5/09/08	1.750	71,597.62	71,597.62	71,597.62	5/10/06	
176584	303	REG	LD0600667	FIRST CITIZENS NATIONAL BANK	1.7500	5/09/08	1.750	9,381.07	9,381.07	9,381.07	5/11/06	
176599	303	REG	LD0600675	CITIZENS SAVINGS BANK	1.7500	5/12/08	1.750	63,971.06	63,971.06	63,971.06	5/12/06	
176600	303	REG	LD0600683	OSGOOD STATE BANK	1.7500	5/12/08	1.750	51,945.80	51,945.80	51,945.80	5/12/06	
176604	303	REG	LD0600691	COMMERCE NATIONAL BANK	1.7500	5/12/08	1.750	66,535.64	66,535.64	66,535.64	5/12/06	
176616	303	REG	LD0600709	CITIZENS SAVINGS BANK	1.7500	5/15/08	1.750	148,411.49	148,411.49	148,411.49	5/15/06	
181010	303	REG	LD0701002	FARMERS & MERCHANTS STATE BANK	1.7500	5/15/08	1.750	106,590.03	106,590.03	106,590.03	5/16/07	
181014	303	REG	LD0701010	OSGOOD STATE BANK	1.7500	5/15/08	1.750	152,000.00	152,000.00	152,000.00	5/16/07	
176571	303	REG	LD0600717	FIRST CITIZENS NATIONAL BANK	1.7500	5/16/08	1.750	42,123.31	42,123.31	42,123.31	5/16/06	
176573	303	REG	LD0600725	FIRST CITIZENS NATIONAL BANK	1.7500	5/16/08	1.750	79,301.01	79,301.01	79,301.01	5/16/06	
176595	303	REG	LD0600733	SKY BANK, SALINEVILLE	1.7500	5/16/08	1.750	100,000.00	100,000.00	100,000.00	5/17/06	
176706	303	REG	LD0600741	FIRST CITIZENS NATIONAL BANK	1.7500	5/16/08	1.750	50,000.00	50,000.00	50,000.00	5/18/06	
176707	303	REG	LD0600758	SKY BANK, SALINEVILLE	1.7500	5/16/08	1.750	25,983.26	25,983.26	25,983.26	5/19/06	
176722	303	REG	LD0600766	FIRST CITIZENS NATIONAL BANK	1.7500	5/19/08	1.750	58,586.88	58,586.88	58,586.88	5/19/06	
181071	303	REG	LD0701028	FIRST FEDERAL BANK OF THE MIDWEST	1.7500	5/21/08	1.750	12,444.84	12,444.84	12,444.84	5/21/07	
176761	303	REG	LD0600774	SKY BANK, SALINEVILLE	1.7500	5/23/08	1.750	38,138.56	38,138.56	38,138.56	5/24/06	
176762	303	REG	LD0600782	SIGNATURE BANK, N.A.	1.7500	5/23/08	1.750	224,721.34	224,721.34	224,721.34	5/24/06	
176780	303	REG	LD0600790	ST. HENRY BANK	1.7500	5/23/08	1.750	52,850.49	52,850.49	52,850.49	5/26/06	
176779	303	REG	LD0600808	FIRST CITIZENS NATIONAL BANK	1.7500	5/23/08	1.750	28,355.28	28,355.28	28,355.28	5/26/06	
176789	303	REG	LD0600816	OLD FORT BANKING COMPANY	1.7500	5/30/08	1.750	78,422.93	78,422.93	78,422.93	5/30/06	
176790	303	REG	LD0600824	MORGAN BANK	1.7500	5/30/08	1.750	41,262.39	41,262.39	41,262.39	5/30/06	
176826	303	REG	LD0600832	FIRST CITIZENS NATIONAL BANK	1.7500	5/30/08	1.750	45,100.15	45,100.15	45,100.15	6/01/06	
176829	303	REG	LD0600840	HUNTINGTON NATIONAL BANK, NA	1.7500	5/30/08	1.750	167,782.60	167,782.60	167,782.60	6/01/06	
176839	303	REG	LD0600857	COMMERCIAL SAVINGS BANK	1.7500	6/02/08	1.750	161,752.36	161,752.36	161,752.36	6/02/06	
176860	303	REG	LD0600865	FIRST CITIZENS NATIONAL BANK	1.7500	6/05/08	1.750	160,116.80	160,116.80	160,116.80	6/06/06	
176982	303	REG	LD0600881	DELAWARE COUNTY BANK & TRUST CO.	1.7500	6/12/08	1.750	38,137.45	38,137.45	38,137.45	6/12/06	

PGM: INVS NORTHEAD_INVENTORY
 SOURCE: Visualized
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TRASURER, STATE OF OHIO

INVESTMENT INVENTORY
 SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
177036	303	REG	LD0600899	FIRST CITIZENS NATIONAL BANK	1.7500	6/13/08	1.750	21,500.00	21,500.00	21,500.00	21,500.00	6/15/06
177084	303	REG	LD0600907	FIRST CITIZENS NATIONAL BANK	1.7500	6/20/08	1.750	109,164.72	109,164.72	109,164.72	109,164.72	6/20/06
177115	303	REG	LD0600915	AMERICAN SAVINGS BANK, FS	1.7500	6/20/08	1.750	33,460.39	33,460.39	33,460.39	33,460.39	6/23/06
177129	303	REG	LD0600923	SKY BANK, SALINEVILLE	1.7500	6/23/08	1.750	250,000.00	250,000.00	250,000.00	250,000.00	6/23/06
177143	303	REG	LD0600931	STATE BANK & TRUST COMPANY	1.7500	6/26/08	1.750	250,000.00	250,000.00	250,000.00	250,000.00	6/26/06
177155	303	REG	LD0600949	SKY BANK, SALINEVILLE	1.7500	6/27/08	1.750	129,920.82	129,920.82	129,920.82	129,920.82	6/27/06
177212	303	REG	LD0600956	HUNTINGTON NATIONAL BANK, NA	1.7500	6/27/08	1.750	250,000.00	250,000.00	250,000.00	250,000.00	6/27/06
177259	303	REG	LD0600964	OSGOOD STATE BANK	1.7500	6/30/08	1.750	36,159.75	36,159.75	36,159.75	36,159.75	6/30/06
177278	303	REG	LD0700012	AMERICAN SAVINGS BANK, FS	1.7500	7/03/08	1.750	180,228.47	180,228.47	180,228.47	180,228.47	7/05/06
177343	303	REG	LD0700020	STATE BANK & TRUST COMPANY	1.7500	7/07/08	1.750	250,000.00	250,000.00	250,000.00	250,000.00	7/07/06
177438	303	REG	LD0700038	HUNTINGTON NATIONAL BANK, NA	1.7500	7/11/08	1.750	125,000.00	125,000.00	125,000.00	125,000.00	7/13/06
177550	303	REG	LD0700046	U.S. BANK, N.A.	1.7500	7/18/08	1.750	124,179.23	124,179.23	124,179.23	124,179.23	7/19/06
177591	303	REG	LD0700061	KEYBANK, NA	1.7500	7/21/08	1.750	244,690.91	244,690.91	244,690.91	244,690.91	7/21/06
177607	303	REG	LD0700079	GLOUSTER COMMUNITY BANK	1.7500	7/25/08	1.750	142,239.94	142,239.94	142,239.94	142,239.94	7/25/06
177608	303	REG	LD0700087	GLOUSTER COMMUNITY BANK	1.7500	7/25/08	1.750	22,521.95	22,521.95	22,521.95	22,521.95	7/25/06
177624	303	REG	LD0700095	FARMERS & MERCHANTS STATE BANK	1.7500	7/25/08	1.750	79,252.45	79,252.45	79,252.45	79,252.45	7/25/06
177625	303	REG	LD0700103	FIRST CITIZENS NATIONAL BANK	1.7500	7/25/08	1.750	75,000.00	75,000.00	75,000.00	75,000.00	7/31/06
177683	303	REG	LD0700111	SKY BANK, SALINEVILLE	1.7500	7/31/08	1.750	83,457.29	83,457.29	83,457.29	83,457.29	7/31/06
177685	303	REG	LD0700129	SKY BANK, SALINEVILLE	1.7500	8/01/08	1.750	138,113.74	138,113.74	138,113.74	138,113.74	8/02/06
177738	303	REG	LD0700137	SKY BANK, SALINEVILLE	1.7500	8/04/08	1.750	227,655.55	227,655.55	227,655.55	227,655.55	8/04/06
177769	303	REG	LD0700145	FIFTH THIRD BANK	1.7500	8/08/08	1.750	220,099.76	220,099.76	220,099.76	220,099.76	8/08/06
177796	303	REG	LD0700152	FIRSTMERIT BANK, NA	1.7500	8/08/08	1.750	97,894.17	97,894.17	97,894.17	97,894.17	8/09/06
177811	303	REG	LD0700160	FIRST NATIONAL BANK OF BELLVUE	1.7500	8/08/08	1.750	100,000.00	100,000.00	100,000.00	100,000.00	8/09/06
177812	303	REG	LD0700178	SKY BANK, SALINEVILLE	1.7500	8/14/08	1.750	136,394.23	136,394.23	136,394.23	136,394.23	8/14/06
177851	303	REG	LD0700186	OSGOOD STATE BANK	1.7500	8/15/08	1.750	184,791.15	184,791.15	184,791.15	184,791.15	8/15/06
177866	303	REG	LD0700194	P N C BANK, NA	1.7500	8/15/08	1.750	178,744.18	178,744.18	178,744.18	178,744.18	8/15/06
177867	303	REG	LD0700202	U.S. BANK, N.A.	1.7500	8/15/08	1.750	142,537.60	142,537.60	142,537.60	142,537.60	8/16/06
177880	303	REG	LD0700210	SKY BANK, SALINEVILLE	1.7500	8/18/08	1.750	20,000.00	20,000.00	20,000.00	20,000.00	8/18/06
177901	303	REG	LD0700228	FIRST CITIZENS NATIONAL BANK	1.7500	8/21/08	1.750	25,000.00	25,000.00	25,000.00	25,000.00	8/21/06
177959	303	REG	LD0700236	FIRST CITIZENS NATIONAL BANK	1.7500	8/25/08	1.750	91,927.11	91,927.11	91,927.11	91,927.11	8/25/06
177998	303	REG	LD0700244	FIRST PLACE BANK	1.7500	8/25/08	1.750	30,170.27	30,170.27	30,170.27	30,170.27	8/30/06
177999	303	REG	LD0700251	DELAWARE COUNTY BANK & TRUST CO.	1.7500	8/29/08	1.750	241,808.00	241,808.00	241,808.00	241,808.00	8/30/06
178024	303	REG	LD0700269	KEYBANK, NA	1.7500	8/29/08	1.750	28,647.91	28,647.91	28,647.91	28,647.91	9/01/06
178026	303	REG	LD0700277	FIRST CITIZENS NATIONAL BANK	1.7500	8/29/08	1.750	49,493.13	49,493.13	49,493.13	49,493.13	9/01/06
178030	303	REG	LD0700285	HUNTINGTON NATIONAL BANK, NA	1.7500	8/29/08	1.750	30,077.32	30,077.32	30,077.32	30,077.32	9/01/06
178031	303	REG	LD0700293	FIRST CITIZENS NATIONAL BANK	1.7500	8/29/08	1.750	72,070.00	72,070.00	72,070.00	72,070.00	9/01/06
178033	303	REG	LD0700301	FIRST CITIZENS NATIONAL BANK	1.7500	8/29/08	1.750	221,353.73	221,353.73	221,353.73	221,353.73	9/05/06
178039	303	REG	LD0700319	OSGOOD STATE BANK	1.7500	9/05/08	1.750	127,617.83	127,617.83	127,617.83	127,617.83	9/07/06
178088	303	REG	LD0700327	CITIZENS NATIONAL OF BLUFFTON	1.7500	9/05/08	1.750					

FGM: INVS MONTHEND_INVENTORY
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RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
178089	303	REG	LD07000335	SKY BANK, SALINEVILLE	1.7500	9/05/08	1.750	196,990.41	196,990.41	196,990.41	9/07/06
178107	303	REG	LD07000343	SKY BANK, SALINEVILLE	1.7500	9/08/08	1.750	135,446.08	135,446.08	135,446.08	9/08/06
178133	303	REG	LD07000350	SKY BANK, SALINEVILLE	1.7500	9/12/08	1.750	178,534.82	178,534.82	178,534.82	9/12/06
178134	303	REG	LD07000368	NATIONAL CITY BANK	1.7500	9/12/08	1.750	243,852.84	243,852.84	243,852.84	9/12/06
178212	303	REG	LD07000376	FIRST CITIZENS NATIONAL BANK	1.7500	9/19/08	1.750	29,000.00	29,000.00	29,000.00	9/20/06
178239	303	REG	LD07000384	OLD FORT BANKING COMPANY	1.7500	9/22/08	1.750	47,439.39	47,439.39	47,439.39	9/22/06
178240	303	REG	LD07000392	SKY BANK, SALINEVILLE	1.7500	9/22/08	1.750	250,000.00	250,000.00	250,000.00	9/22/06
178241	303	REG	LD07000400	NATIONAL CITY BANK	1.7500	9/22/08	1.750	205,674.00	205,674.00	205,674.00	9/22/06
178250	303	REG	LD07000418	FIRST CITIZENS NATIONAL BANK	1.7500	9/25/08	1.750	57,776.80	57,776.80	57,776.80	9/25/06
178303	303	REG	LD07000426	SKY BANK, SALINEVILLE	1.7500	9/29/08	1.750	90,645.32	90,645.32	90,645.32	9/29/06
178406	303	REG	LD07000434	MINSTER BANK	1.7500	10/03/08	1.745	237,594.75	237,594.75	237,594.75	10/05/06
178437	303	REG	LD07000442	HUNTINGTON NATIONAL BANK, NA	1.7500	10/10/08	1.750	250,000.00	250,000.00	250,000.00	10/10/06
178552	303	REG	LD07000459	COMMERCE NATIONAL BANK	1.7500	10/17/08	1.750	94,138.95	94,138.95	94,138.95	10/19/06
178564	303	REG	LD07000467	FIRST CITIZENS NATIONAL BANK	1.7500	10/20/08	1.750	55,000.00	55,000.00	55,000.00	10/20/06
178611	303	REG	LD07000475	GENOA BANKING COMPANY	1.7500	10/24/08	1.750	100,000.00	100,000.00	100,000.00	10/24/06
178612	303	REG	LD07000483	GENOA BANKING COMPANY	1.7500	10/24/08	1.750	250,000.00	250,000.00	250,000.00	10/24/06
178727	303	REG	LD07000491	CITIZENS SAVINGS BANK	1.7500	11/03/08	1.750	185,000.00	185,000.00	185,000.00	11/03/06
178847	303	REG	LD07000509	SIGNATURE BANK, N.A.	1.7500	11/13/08	1.750	237,769.82	237,769.82	237,769.82	11/13/06
178859	303	REG	LD07000517	FIRST CITIZENS NATIONAL BANK	1.7500	11/14/08	1.750	239,822.11	239,822.11	239,822.11	11/14/06
178860	303	REG	LD07000525	SKY BANK, SALINEVILLE	1.7500	11/14/08	1.750	178,847.36	178,847.36	178,847.36	11/14/06
178929	303	REG	LD07000533	FIRST FEDERAL BANK OF THE MIDWEST	1.7500	11/20/08	1.750	138,646.09	138,646.09	138,646.09	11/20/06
178930	303	REG	LD07000541	OSGOOD STATE BANK	1.7500	11/20/08	1.750	233,689.91	233,689.91	233,689.91	11/20/06
178966	303	REG	LD07000558	FIRST CITIZENS NATIONAL BANK	1.7500	11/21/08	1.750	26,506.28	26,506.28	26,506.28	11/22/06
179077	303	REG	LD07000566	FIRST PLACE BANK	1.7500	11/26/08	1.750	223,047.26	223,047.26	223,047.26	11/29/06
179078	303	REG	LD07000574	KINGSTON NATIONAL BANK	1.7500	11/26/08	1.750	33,160.86	33,160.86	33,160.86	11/29/06
179079	303	REG	LD07000582	OSGOOD STATE BANK	1.7500	11/26/08	1.750	72,855.63	72,855.63	72,855.63	11/29/06
179229	303	REG	LD07000590	SKY BANK, SALINEVILLE	1.7500	12/08/08	1.750	166,725.00	166,725.00	166,725.00	12/08/06
179230	303	REG	LD07000608	FIRSTMERIT BANK, NA	1.7500	12/08/08	1.750	175,000.00	175,000.00	175,000.00	12/08/06
179239	303	REG	LD07000616	FIRST FEDERAL BANK OF THE MIDWEST	1.7500	12/11/08	1.750	98,646.24	98,646.24	98,646.24	12/11/06
179250	303	REG	LD07000624	FIRST CITIZENS NATIONAL BANK	1.7500	12/12/08	1.750	93,484.88	93,484.88	93,484.88	12/12/06
179304	303	REG	LD07000632	UNITED BANK N.A.	1.7500	12/15/08	1.750	113,000.00	113,000.00	113,000.00	12/15/06
179315	303	REG	LD07000640	FIRSTMERIT BANK, NA	1.7500	12/18/08	1.750	167,108.49	167,108.49	167,108.49	12/18/06
179316	303	REG	LD07000657	FIRST CITIZENS NATIONAL BANK	1.7500	12/18/08	1.750	250,000.00	250,000.00	250,000.00	12/18/06
179325	303	REG	LD07000665	SKY BANK, SALINEVILLE	1.7500	12/19/08	1.750	86,590.00	86,590.00	86,590.00	12/19/06
179326	303	REG	LD07000673	PARK NATIONAL BANK	1.7500	12/19/08	1.750	150,000.00	150,000.00	150,000.00	12/19/06
179342	303	REG	LD07000681	STATE BANK & TRUST COMPANY	1.7500	12/19/08	1.750	175,792.54	175,792.54	175,792.54	12/20/06
179401	303	REG	LD07000699	FIFTH THIRD BANK	1.7500	12/26/08	1.750	250,000.00	250,000.00	250,000.00	12/28/06
179426	303	REG	LD07000707	HOME CITY FEDERAL SAVINGS BANK	1.7500	1/02/09	1.750	80,000.00	80,000.00	80,000.00	1/02/07
179543	303	REG	LD07000715	FIRSTMERIT BANK, NA	1.7500	1/09/09	1.750	145,346.32	145,346.32	145,346.32	1/11/07

PGM: INVS MONTHEND_INVENTORY
 SOURCE: VisualQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
179867	303	REG	LD0700723	FIRST CITIZENS NATIONAL BANK	1.7500	2/13/09	1.750	243,816.00	243,816.00	243,816.00	2/13/07
179904	303	REG	LD0700731	KEYBANK, NA	1.7500	2/13/09	1.750	250,000.00	250,000.00	250,000.00	2/16/07
179922	303	REG	LD0700749	FIRST CITIZENS NATIONAL BANK	1.7500	2/20/09	1.750	76,000.00	76,000.00	76,000.00	2/20/07
179923	303	REG	LD0700756	SKY BANK, SALINEVILLE	1.7500	2/20/09	1.750	80,000.00	80,000.00	80,000.00	2/20/07
179935	303	REG	LD0700764	COMMERCE NATIONAL BANK	1.7500	2/20/09	1.750	250,000.00	250,000.00	250,000.00	2/21/07
179936	303	REG	LD0700772	COMMERCE NATIONAL BANK	1.7500	2/20/09	1.750	250,000.00	250,000.00	250,000.00	2/21/07
179937	303	REG	LD0700780	CITIZENS SAVINGS BANK	1.7500	2/20/09	1.750	12,500.00	12,500.00	12,500.00	2/21/07
179968	303	REG	LD0700798	FIRST CITIZENS NATIONAL BANK	1.7500	2/23/09	1.750	250,000.00	250,000.00	250,000.00	2/23/07
179969	303	REG	LD0700806	FIRST CITIZENS NATIONAL BANK	1.7500	2/23/09	1.750	250,000.00	250,000.00	250,000.00	2/23/07
180063	303	REG	LD0700814	CITIZENS BANKING COMPANY	1.7500	3/05/09	1.750	250,000.00	250,000.00	250,000.00	2/23/07
180153	303	REG	LD0700822	HUNTINGTON NATIONAL BANK, NA	1.7500	3/09/09	1.750	72,743.07	72,743.07	72,743.07	3/09/07
180182	303	REG	LD0700830	COMMERCE NATIONAL BANK	1.7500	3/13/09	1.750	110,000.00	110,000.00	110,000.00	3/13/07
180198	303	REG	LD0700848	FIRST CITIZENS NATIONAL BANK	1.7500	3/13/09	1.750	96,400.00	96,400.00	96,400.00	3/14/07
180254	303	REG	LD0700855	SKY BANK, SALINEVILLE	1.7500	3/20/09	1.750	53,000.00	53,000.00	53,000.00	3/20/07
180268	303	REG	LD0700863	SKY BANK, SALINEVILLE	1.7500	3/20/09	1.750	117,987.00	117,987.00	117,987.00	3/21/07
180375	303	REG	LD0700871	FIRST FINANCIAL BANK, NA	1.7500	3/30/09	1.750	75,000.00	75,000.00	75,000.00	3/30/07
180437	303	REG	LD0700889	SKY BANK, SALINEVILLE	1.7500	4/03/09	1.750	162,500.00	162,500.00	162,500.00	4/04/07
180761	303	REG	LD0700897	CROGHAN COLONIAL BANK	1.7500	4/27/09	1.750	72,263.96	72,263.96	72,263.96	4/27/07
180762	303	REG	LD0700905	STATE BANK & TRUST COMPANY	1.7500	4/27/09	1.750	130,000.00	130,000.00	130,000.00	4/27/07
180773	303	REG	LD0700913	SIGNATURE BANK, N.A.	1.7500	4/30/09	1.740	200,000.00	200,000.00	200,000.00	4/30/07
180882	303	REG	LD0700921	CITIZENS NATIONAL OF BLUFFTON	1.7500	5/04/09	1.750	250,000.00	250,000.00	250,000.00	5/04/07
180905	303	REG	LD0700939	FIRST FEDERAL BANK OF THE MIDWEST	1.7500	5/07/09	1.750	60,862.60	60,862.60	60,862.60	5/07/07
180913	303	REG	LD0700947	FARMERS BANK & SAVINGS CO.	1.7500	5/08/09	1.750	250,000.00	250,000.00	250,000.00	5/08/07
180914	303	REG	LD0700954	HENRY COUNTY BANK	1.7500	5/08/09	1.750	70,000.00	70,000.00	70,000.00	5/08/07
180915	303	REG	LD0700962	SKY BANK, SALINEVILLE	1.7500	5/08/09	1.750	100,000.00	100,000.00	100,000.00	5/08/07
180928	303	REG	LD0700970	FARMERS & MERCHANTS STATE BANK	1.7500	5/08/09	1.750	165,000.00	165,000.00	165,000.00	5/09/07
180945	303	REG	LD0700988	FIRST CITIZENS NATIONAL BANK	1.7500	5/08/09	1.750	100,000.00	100,000.00	100,000.00	5/10/07
180969	303	REG	LD0700996	FIRST CITIZENS NATIONAL BANK	1.7500	5/14/09	1.750	80,000.00	80,000.00	80,000.00	5/14/07
181072	303	REG	LD0701036	FIRST CITIZENS NATIONAL BANK	1.7500	5/21/09	1.750	75,000.00	75,000.00	75,000.00	5/21/07
181073	303	REG	LD0701044	CITIZENS NATIONAL OF BLUFFTON	1.7500	5/21/09	1.750	246,268.00	246,268.00	246,268.00	5/21/07
181075	303	REG	LD0701051	FIRSTMERIT BANK, NA	1.7500	5/21/09	1.750	14,944.30	14,944.30	14,944.30	5/21/07
181093	303	REG	LD0701069	SKY BANK, SALINEVILLE	1.7500	5/22/09	1.750	242,998.00	242,998.00	242,998.00	5/22/07
181109	303	REG	LD0701077	CITIZENS NATIONAL OF BLUFFTON	1.7500	5/22/09	1.750	75,000.00	75,000.00	75,000.00	5/22/07
181179	303	REG	LD0701085	FIRSTMERIT BANK, NA	1.7500	5/29/09	1.750	24,630.76	24,630.76	24,630.76	5/29/07
181191	303	REG	LD0701093	MORGAN BANK	1.7500	5/29/09	1.750	150,000.00	150,000.00	150,000.00	5/30/07
181192	303	REG	LD0701101	STATE BANK & TRUST COMPANY	1.7500	5/29/09	1.750	163,000.00	163,000.00	163,000.00	5/30/07
									26,188,637.53	26,188,637.53	

PCMA: INVS_MONTHEND_INVENTORY
 SOURCE: VISUALIZED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OP: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR.
179179	303	REG	LD07B0895	FIFTH THIRD BANK	5.0100	6/06/07	5.010	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179180	303	REG	LD07B0903	FIFTH THIRD BANK	5.0500	6/06/07	5.050	5,500,000.00	5,500,000.00	5,500,000.00	12/06/06
179181	303	REG	LD07B0911	CITIZENS BANK OF ASHVILLE	5.0150	6/06/07	5.015	500,000.00	500,000.00	500,000.00	12/06/06
179182	303	REG	LD07B0929	CITIZENS BANK OF ASHVILLE	5.0150	6/06/07	5.015	500,000.00	500,000.00	500,000.00	12/06/06
179183	303	REG	LD07B0937	HENRY COUNTY BANK	5.0000	6/06/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179184	303	REG	LD07B0945	FIRSTMERIT BANK, NA	5.0000	6/06/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179185	303	REG	LD07B0952	ADVANTAGE BANK	5.0500	6/06/07	5.050	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179186	303	REG	LD07B0960	OLD FORT BANKING COMPANY	5.0000	6/06/07	5.000	2,500,000.00	2,500,000.00	2,500,000.00	12/06/06
179187	303	REG	LD07B0978	OLD FORT BANKING COMPANY	5.0000	6/06/07	5.000	2,500,000.00	2,500,000.00	2,500,000.00	12/06/06
179188	303	REG	LD07B0986	GREENVILLE FEDERAL SEL ASSOC.	5.0010	6/06/07	5.001	1,000,000.00	1,000,000.00	1,000,000.00	12/06/06
179189	303	REG	LD07B0994	ANTWERP EXCHANGE BANK COMPANY	5.0020	6/06/07	5.002	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179190	303	REG	LD07B1000	PEOPLES BANK, N.A.	5.0000	6/06/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179191	303	REG	LD07B1018	SKY BANK, SALINEVILLE	5.0000	6/06/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	12/06/06
179192	303	REG	LD07B1026	HEARTLAND BANK	5.0000	6/06/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	12/06/06
179193	303	REG	LD07B1034	HEARTLAND BANK	5.0000	6/06/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	12/06/06
179194	303	REG	LD07B1042	U.S. BANK, N.A.	5.0000	6/06/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	12/06/06
179435	303	REG	LD07B1059	FIFTH THIRD BANK	5.0900	7/05/07	5.090	5,000,000.00	5,000,000.00	5,000,000.00	1/03/07
179436	303	REG	LD07B1067	FIFTH THIRD BANK	5.0910	7/05/07	5.091	7,200,000.00	7,200,000.00	7,200,000.00	1/03/07
179437	303	REG	LD07B1075	CITIZENS BANK OF ASHVILLE	5.0830	7/05/07	5.083	500,000.00	500,000.00	500,000.00	1/03/07
179438	303	REG	LD07B1083	CITIZENS BANK OF ASHVILLE	5.0820	7/05/07	5.082	500,000.00	500,000.00	500,000.00	1/03/07
179439	303	REG	LD07B1091	CITIZENS BANK OF ASHVILLE	5.0810	7/05/07	5.081	500,000.00	500,000.00	500,000.00	1/03/07
179440	303	REG	LD07B1109	CITIZENS BANK OF ASHVILLE	5.0800	7/05/07	5.080	500,000.00	500,000.00	500,000.00	1/03/07
179441	303	REG	LD07B1117	HENRY COUNTY BANK	5.0800	7/05/07	5.080	4,000,000.00	4,000,000.00	4,000,000.00	1/03/07
179442	303	REG	LD07B1125	FIRSTMERIT BANK, NA	5.0800	7/05/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	1/03/07
179443	303	REG	LD07B1133	KEYBANK,NA	5.0800	7/05/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	1/03/07
179444	303	REG	LD07B1141	OLD FORT BANKING COMPANY	5.0800	7/05/07	5.080	800,000.00	800,000.00	800,000.00	1/03/07
179445	303	REG	LD07B1158	CHAMPAGN NATIONAL BANK	5.0800	7/05/07	5.080	3,000,000.00	3,000,000.00	3,000,000.00	1/03/07
179447	303	REG	LD07B1166	GREENVILLE FEDERAL SEL ASSOC.	5.0910	7/05/07	5.091	1,000,000.00	1,000,000.00	1,000,000.00	1/03/07
179448	303	REG	LD07B1174	ANTWERP EXCHANGE BANK COMPANY	5.0800	7/05/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	1/03/07
179450	303	REG	LD07B1182	PEOPLES BANK, N.A.	5.0800	7/05/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1/03/07
179451	303	REG	LD07B1190	HEARTLAND BANK	5.0800	7/05/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1/03/07
179452	303	REG	LD07B1208	HEARTLAND BANK	5.0800	7/05/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1/03/07
179453	303	REG	LD07B1216	U.S. BANK, N.A.	5.0830	7/05/07	5.083	5,000,000.00	5,000,000.00	5,000,000.00	1/03/07
179799	303	REG	LD07B1224	FIFTH THIRD BANK	5.1700	8/08/07	5.170	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
179800	303	REG	LD07B1232	HENRY COUNTY BANK	5.1510	8/08/07	5.151	200,000.00	200,000.00	200,000.00	2/07/07
179801	303	REG	LD07B1240	HENRY COUNTY BANK	5.1510	8/08/07	5.151	2,800,000.00	2,800,000.00	2,800,000.00	2/07/07
179802	303	REG	LD07B1257	FIRSTMERIT BANK, NA	5.1550	8/08/07	5.155	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
179803	303	REG	LD07B1265	NORTH SIDE BANK & TRUST	5.1700	8/08/07	5.170	1,300,000.00	1,300,000.00	1,300,000.00	2/07/07
179804	303	REG	LD07B1273	CITIZENS NATIONAL OF BLUFFTON	5.1600	8/08/07	5.160	4,400,000.00	4,400,000.00	4,400,000.00	2/07/07

FGM: INVS MONTHEND_INVENTORY
 SOURCE: Visualized
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
179805	303	REG	LD07B1281	ADVANTAGE BANK	5.1550	8/08/07	5.155	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
179806	303	REG	LD07B1299	OLD FORT BANKING COMPANY	5.1800	8/08/07	5.180	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
179807	303	REG	LD07B1307	GREENVILLE FEDERAL SEL ASSOC.	5.1510	8/08/07	5.151	3,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	2/07/07
179808	303	REG	LD07B1315	FARMERS CITIZENS BANK	5.1630	8/08/07	5.163	500,000.00	500,000.00	500,000.00	500,000.00	2/07/07
179809	303	REG	LD07B1323	FARMERS CITIZENS BANK	5.1620	8/08/07	5.162	500,000.00	500,000.00	500,000.00	500,000.00	2/07/07
179810	303	REG	LD07B1331	FARMERS CITIZENS BANK	5.1620	8/08/07	5.162	500,000.00	500,000.00	500,000.00	500,000.00	2/07/07
179811	303	REG	LD07B1349	WESTERN RESERVE BANK	5.1650	8/08/07	5.165	200,000.00	200,000.00	200,000.00	200,000.00	2/07/07
179812	303	REG	LD07B1356	WESTERN RESERVE BANK	5.1650	8/08/07	5.165	200,000.00	200,000.00	200,000.00	200,000.00	2/07/07
179813	303	REG	LD07B1364	WESTERN RESERVE BANK	5.1650	8/08/07	5.165	200,000.00	200,000.00	200,000.00	200,000.00	2/07/07
179814	303	REG	LD07B1372	ANTWERP EXCHANGE BANK COMPANY	5.1500	8/08/07	5.150	900,000.00	900,000.00	900,000.00	900,000.00	2/07/07
179815	303	REG	LD07B1380	PEOPLES BANK, N.A.	5.1610	8/08/07	5.161	500,000.00	500,000.00	500,000.00	500,000.00	2/07/07
179816	303	REG	LD07B1398	FIRST PLACE BANK	5.1570	8/08/07	5.157	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
179817	303	REG	LD07B1406	U.S. BANK, N.A.	5.1540	8/08/07	5.154	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
180099	303	REG	LD07B1414	FIFTH THIRD BANK	5.1530	8/08/07	5.153	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	2/07/07
180100	303	REG	LD07B1422	FIFTH THIRD BANK	5.0800	9/05/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	3/07/07
180101	303	REG	LD07B1430	HENRY COUNTY BANK	5.1000	9/05/07	5.100	13,500,000.00	13,500,000.00	13,500,000.00	13,500,000.00	3/07/07
180102	303	REG	LD07B1448	FIRSTMERIT BANK, NA	5.0800	9/05/07	5.080	3,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	3/07/07
180103	303	REG	LD07B1455	CITIZENS NATIONAL OF BLUFFTON	5.0950	9/05/07	5.095	3,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	3/07/07
180104	303	REG	LD07B1463	CITIZENS NATIONAL OF BLUFFTON	5.0900	9/05/07	5.090	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	3/07/07
180105	303	REG	LD07B1471	OLD FORT BANKING COMPANY	5.0810	9/05/07	5.081	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	3/07/07
180106	303	REG	LD07B1489	GREENVILLE FEDERAL SEL ASSOC.	5.0810	9/05/07	5.081	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	3/07/07
180107	303	REG	LD07B1497	ARLINGTON BANK	5.0800	9/05/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180108	303	REG	LD07B1505	ANTWERP EXCHANGE BANK COMPANY	5.0910	9/05/07	5.091	500,000.00	500,000.00	500,000.00	500,000.00	3/07/07
180109	303	REG	LD07B1513	PEOPLES BANK, N.A.	5.0800	9/05/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	3/07/07
180110	303	REG	LD07B1521	HEARTLAND BANK	5.1000	9/05/07	5.100	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180111	303	REG	LD07B1539	HEARTLAND BANK	5.1000	9/05/07	5.100	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180112	303	REG	LD07B1547	HEARTLAND BANK	5.0900	9/05/07	5.090	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180113	303	REG	LD07B1554	HEARTLAND BANK	5.0800	9/05/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180114	303	REG	LD07B1562	HEARTLAND BANK	5.0800	9/05/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180409	303	REG	LD07B1570	FIFTH THIRD BANK	5.0900	10/03/07	5.090	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	3/07/07
180410	303	REG	LD07B1588	HENRY COUNTY BANK	5.0800	10/03/07	5.080	3,000,000.00	3,000,000.00	3,000,000.00	3,000,000.00	4/04/07
180411	303	REG	LD07B1596	HENRY COUNTY BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180412	303	REG	LD07B1604	FIRSTMERIT BANK, NA	5.0800	10/03/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	4/04/07
180413	303	REG	LD07B1612	NORTE SIDE BANK & TRUST	5.0800	10/03/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	4/04/07
180414	303	REG	LD07B1620	ANDOVER BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180415	303	REG	LD07B1638	ANDOVER BANK	5.0800	10/03/07	5.080	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	4/04/07
180416	303	REG	LD07B1646	KEYBANK, NA	5.0800	10/03/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	4/04/07
180418	303	REG	LD07B1653	OLD FORT BANKING COMPANY	5.0810	10/03/07	5.081	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	4/04/07
180419	303	REG	LD07B1661	UNION BANK COMPANY	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07

PGM: INVS MONTHEND_INVENTORY
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 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180420	303	REG	LD07B1679	PEOPLES BANK, N.A.	5.0800	10/03/07	5.080	5,000,000.00	5,000,000.00	5,000,000.00	4/04/07
180421	303	REG	LD07B1687	HEARTLAND BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180422	303	REG	LD07B1695	HEARTLAND BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180423	303	REG	LD07B1703	HEARTLAND BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180424	303	REG	LD07B1711	HEARTLAND BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180425	303	REG	LD07B1729	HEARTLAND BANK	5.0800	10/03/07	5.080	1,000,000.00	1,000,000.00	1,000,000.00	4/04/07
180426	303	REG	LD07B1737	OSGOOD STATE BANK	5.0800	10/03/07	5.080	200,000.00	200,000.00	200,000.00	4/04/07
180427	303	REG	LD07B1745	FIFTH THIRD BANK	5.0900	10/03/07	5.090	6,800,000.00	6,800,000.00	6,800,000.00	4/04/07
180801	303	REG	LD07B1752	FIFTH THIRD BANK	5.0100	11/07/07	5.010	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180802	303	REG	LD07B1760	HENRY COUNTY BANK	5.0010	11/07/07	5.001	2,500,000.00	2,500,000.00	2,500,000.00	5/02/07
180803	303	REG	LD07B1778	FIRSTMERIT BANK, NA	5.0000	11/07/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180804	303	REG	LD07B1786	KEYBANK, NA	5.0000	11/07/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180826	303	REG	LD07B1794	NORTH SIDE BANK & TRUST	5.0000	11/07/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180805	303	REG	LD07B1802	ANDOVER BANK	5.0000	11/07/07	5.000	1,600,000.00	1,600,000.00	1,600,000.00	5/02/07
180806	303	REG	LD07B1810	OLD FORT BANKING COMPANY	5.0010	11/07/07	5.001	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180807	303	REG	LD07B1828	GREENVILLE FEDERAL SEL ASSOC.	5.0010	11/07/07	5.001	2,000,000.00	2,000,000.00	2,000,000.00	5/02/07
180808	303	REG	LD07B1836	ARLINGTON BANK	5.0000	11/07/07	5.000	2,000,000.00	2,000,000.00	2,000,000.00	5/02/07
180809	303	REG	LD07B1844	ANTWERP EXCHANGE BANK COMPANY	5.0110	11/07/07	5.011	500,000.00	500,000.00	500,000.00	5/02/07
180810	303	REG	LD07B1851	PEOPLES BANK, N.A.	5.0000	11/07/07	5.000	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180812	303	REG	LD07B1869	HEARTLAND BANK	5.0000	11/07/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	5/02/07
180813	303	REG	LD07B1877	HEARTLAND BANK	5.0000	11/07/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	5/02/07
180815	303	REG	LD07B1885	HEARTLAND BANK	5.0000	11/07/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	5/02/07
180816	303	REG	LD07B1893	HEARTLAND BANK	5.0000	11/07/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	5/02/07
180817	303	REG	LD07B1901	HEARTLAND BANK	5.0000	11/07/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	5/02/07
180818	303	REG	LD07B1919	FIRST PLACE BANK	5.0000	11/07/07	5.000	1,000,000.00	1,000,000.00	1,000,000.00	5/02/07
180819	303	REG	LD07B1927	OSGOOD STATE BANK	5.0120	11/07/07	5.012	5,000,000.00	5,000,000.00	5,000,000.00	5/02/07
180820	303	REG	LD07B1935	LAKE NATIONAL BANK	5.0000	11/07/07	5.000	300,000.00	300,000.00	300,000.00	5/02/07
180821	303	REG	LD07B1943	HUNTINGTON NATIONAL BANK, NA	5.0400	11/07/07	5.040	100,000.00	100,000.00	100,000.00	5/02/07
									300,000,000.00	300,000,000.00	
180577	303	REG	AG0700066	CITIZENS NATIONAL BANK, CHILLICO	1.0800	4/16/08	1.080	150,000.00	150,000.00	150,000.00	4/16/07
180579	303	REG	AG0700082	HANLERS STATE BANK	1.0800	4/16/08	1.080	440,000.00	440,000.00	440,000.00	4/16/07
180580	303	REG	AG0700090	FARMERS STATE BANK, NEW MADISON	1.0800	4/16/08	1.080	508,000.00	508,000.00	508,000.00	4/16/07
180610	303	REG	AG0700181	REPUBLIC BANKING COMPANY	1.0800	4/16/08	1.080	200,000.00	200,000.00	200,000.00	4/17/07
180612	303	REG	AG0700207	FIRST CENTRAL NATIONAL BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/17/07
180626	303	REG	AG0700348	CITIZENS BANKING COMPANY	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/17/07
180627	303	REG	AG0700355	CITIZENS BANKING COMPANY	1.0800	4/16/08	1.080	35,000.00	35,000.00	35,000.00	4/17/07
180645	303	REG	AG0700397	FARMERS SAVINGS BANK	1.0800	4/16/08	1.080	450,000.00	450,000.00	450,000.00	4/18/07

FGM: INVS_MONTHEND_INVENTORY
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RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180546	303	REG	AG0700405	FIRST-KNOX NATIONAL BANK	1.0800	4/16/08	1.080	165,000.00	165,000.00	165,000.00	4/18/07
180555	303	REG	AG0700413	ANTWERP EXCHANGE BANK COMPANY	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/19/07
180556	303	REG	AG0700421	FIRST CITIZENS NATIONAL BANK	1.0800	4/16/08	1.080	996,000.00	996,000.00	996,000.00	4/19/07
180567	303	REG	AG0700462	FARMERS & MERCHANTS STATE BANK	1.0800	4/16/08	1.080	2,703,000.00	2,703,000.00	2,703,000.00	4/20/07
180668	303	REG	AG0700470	COMMUNITY FIRST BANK	1.0800	4/16/08	1.080	315,000.00	315,000.00	315,000.00	4/20/07
180672	303	REG	AG0700512	OLD NATIONAL BANK	1.0800	4/16/08	1.080	250,000.00	250,000.00	250,000.00	4/20/07
180688	303	REG	AG0700553	SECOND NATIONAL BANK	1.0800	4/16/08	1.080	206,000.00	206,000.00	206,000.00	4/23/07
180704	303	REG	AG0700579	HOME SAVINGS & LOAN COMPANY	1.0800	4/16/08	1.080	70,000.00	70,000.00	70,000.00	4/24/07
180705	303	REG	AG0700587	CROGHAN COLONIAL BANK	1.0800	4/16/08	1.080	400,000.00	400,000.00	400,000.00	4/24/07
180763	303	REG	AG0700611	PARK NATIONAL BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/27/07
180834	303	REG	AG0700652	U.S. BANK, N.A.	1.0800	4/16/08	1.080	40,000.00	40,000.00	40,000.00	5/02/07
181002	303	REG	AG0700819	FIRST FINANCIAL BANK, NA	1.0800	4/16/08	1.080	181,706.98	181,706.98	181,706.98	5/16/07
181007	303	REG	AG0700868	COMMUNITY FIRST BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/16/07
181023	303	REG	AG0700884	ANTWERP EXCHANGE BANK COMPANY	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/17/07
181051	303	REG	AG0700942	FIFTH THIRD BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/17/07
181078	303	REG	AG0700991	U.S. BANK, N.A.	1.0800	4/16/08	1.077	180,000.00	180,000.00	180,000.00	5/23/07
181082	303	REG	AG0701023	OLD NATIONAL BANK	1.0800	4/16/08	1.080	150,000.00	150,000.00	150,000.00	5/21/07
181092	303	REG	AG0701031	COMMUNITY FIRST BANK	1.0800	4/16/08	1.080	30,000.00	30,000.00	30,000.00	5/22/07
181182	303	REG	AG0701122	FIRST CITIZENS NATIONAL BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/29/07
181183	303	REG	AG0701130	FIRST NATIONAL BANK OF PANDORA	1.0800	4/16/08	1.080	460,500.00	460,500.00	460,500.00	5/29/07
									8,730,206.98	8,730,206.98	
181140	303	REG	AG0701080	PEOPLES BANK COMPANY	1.0800	4/02/08	1.080	100,000.00	100,000.00	100,000.00	5/25/07
180573	303	REG	AG0700025	LIBERTY NATIONAL BANK	1.0800	4/16/08	1.080	1,633,500.00	1,633,500.00	1,633,500.00	4/16/07
180574	303	REG	AG0700033	CITIZENS BANK OF ASHVILLE	1.0800	4/16/08	1.080	415,000.00	415,000.00	415,000.00	4/16/07
180575	303	REG	AG0700041	SHERWOOD STATE BANK	1.0800	4/16/08	1.080	1,177,000.00	1,177,000.00	1,177,000.00	4/16/07
180576	303	REG	AG0700058	FORT JENNINGS STATE BANK	1.0800	4/16/08	1.080	1,264,497.82	1,264,497.82	1,264,497.82	4/16/07
180578	303	REG	AG0700074	MERCHANTS NATIONAL BANK	1.0800	4/16/08	1.080	365,000.00	365,000.00	365,000.00	4/16/07
180581	303	REG	AG0700108	OHIO STATE BANK	1.0800	4/16/08	1.080	350,000.00	350,000.00	350,000.00	4/16/07
180582	303	REG	AG0700116	CITIZENS NATIONAL OF BLUFFTON	1.0800	4/16/08	1.080	3,138,000.00	3,138,000.00	3,138,000.00	4/16/07
180583	303	REG	AG0700124	COMMERCIAL SAVINGS BANK	1.0800	4/16/08	1.080	1,234,688.21	1,234,688.21	1,234,688.21	4/16/07
180584	303	REG	AG0700132	HOCKING VALLEY BANK	1.0800	4/16/08	1.080	45,000.00	45,000.00	45,000.00	4/16/07
180585	303	REG	AG0700140	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	1,010,000.00	1,010,000.00	1,010,000.00	4/16/07
180586	303	REG	AG0700157	KEY BANK, SALLINEVILLE	1.0800	4/16/08	1.080	2,410,145.00	2,410,145.00	2,410,145.00	4/16/07
180588	303	REG	AG0700165	MINSTER BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/17/07
180509	303	REG	AG0700173	SUTTON BANK	1.0800	4/16/08	1.080	982,265.00	982,265.00	982,265.00	4/17/07
180611	303	REG	AG0700199	FIRST FEDERAL BANK OF THE MIDWEST	1.0800	4/16/08	1.080	1,822,500.00	1,822,500.00	1,822,500.00	4/17/07
180613	303	REG	AG0700215	STATE BANK & TRUST COMPANY	1.0800	4/16/08	1.080	2,554,600.00	2,554,600.00	2,554,600.00	4/17/07

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180614	303	REG	AG0700223	METAMORA STATE BANK	1.0800	4/16/08		600,000.00	600,000.00	600,000.00	4/17/07
180615	303	REG	AG0700231	FIRST FEDERAL BANK OF THE MIDWEST	1.0800	4/16/08		140,000.00	140,000.00	140,000.00	4/17/07
180616	303	REG	AG0700249	UNION BANK COMPANY	1.0800	4/16/08		2,070,000.00	2,070,000.00	2,070,000.00	4/17/07
180617	303	REG	AG0700256	KINGSTON NATIONAL BANK	1.0800	4/16/08		2,567,400.00	2,567,400.00	2,567,400.00	4/17/07
180618	303	REG	AG0700264	CITIZENS NATIONAL BANK OF URBANA	1.0800	4/16/08		525,000.00	525,000.00	525,000.00	4/17/07
180619	303	REG	AG0700272	SKY BANK, SALINEVILLE	1.0800	4/16/08		200,000.00	200,000.00	200,000.00	4/17/07
180620	303	REG	AG0700280	GENOA BANKING COMPANY	1.0800	4/16/08		70,000.00	70,000.00	70,000.00	4/17/07
180621	303	REG	AG0700298	CORTLAND SAVINGS & BANKING CO	1.0800	4/16/08		100,000.00	100,000.00	100,000.00	4/17/07
180622	303	REG	AG0700306	FARMERS CITIZENS BANK	1.0800	4/16/08		540,000.00	540,000.00	540,000.00	4/17/07
180623	303	REG	AG0700314	SECURITY NATIONAL BANK & TRUST	1.0800	4/16/08		2,207,500.00	2,207,500.00	2,207,500.00	4/17/07
180624	303	REG	AG0700322	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08		520,000.00	520,000.00	520,000.00	4/17/07
180625	303	REG	AG0700330	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08		300,000.00	300,000.00	300,000.00	4/17/07
180642	303	REG	AG0700363	DELAWARE COUNTY BANK & TRUST CO.	1.0800	4/16/08	1.080	1,011,262.00	1,011,262.00	1,011,262.00	4/18/07
180643	303	REG	AG0700371	RICHWOOD BANKING CO.	1.0800	4/16/08	1.080	865,000.00	865,000.00	865,000.00	4/18/07
180644	303	REG	AG0700389	FIRST FEDERAL BANK OF THE MIDWEST	1.0800	4/16/08	1.080	1,570,000.00	1,570,000.00	1,570,000.00	4/18/07
180657	303	REG	AG0700439	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/19/07
180658	303	REG	AG0700447	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	585,000.00	585,000.00	585,000.00	4/19/07
180659	303	REG	AG0700454	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/19/07
180669	303	REG	AG0700488	MERCHANTS NATIONAL BANK	1.0800	4/16/08	1.080	545,000.00	545,000.00	545,000.00	4/20/07
180670	303	REG	AG0700496	MERCHANTS NATIONAL BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/20/07
180671	303	REG	AG0700504	ST. HENRY BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/20/07
180674	303	REG	AG0700520	JF MORGAN CHASE BANK, NA	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	4/24/07
180675	303	REG	AG0700538	FIRST NATIONAL BANK OF PANDORA	1.0800	4/16/08	1.080	604,000.00	604,000.00	604,000.00	4/20/07
180687	303	REG	AG0700546	PEOPLES BANK COMPANY	1.0800	4/16/08	1.080	605,000.00	605,000.00	605,000.00	4/23/07
180689	303	REG	AG0700561	CHAMPAIGN NATIONAL BANK	1.0800	4/16/08	1.080	250,000.00	250,000.00	250,000.00	4/23/07
180747	303	REG	AG0700595	ADVANTAGE BANK	1.0800	4/16/08	1.080	2,040,000.00	2,040,000.00	2,040,000.00	4/26/07
180753	303	REG	AG0700603	WELLS FARGO BANK OHIO, NA	1.0800	4/16/08	1.080	1,076,000.00	1,076,000.00	1,076,000.00	4/26/07
180790	303	REG	AG0700629	NATIONAL CITY BANK	1.0800	4/16/08	1.080	2,485,000.00	2,485,000.00	2,485,000.00	5/01/07
180791	303	REG	AG0700637	NATIONAL BANK OF OAK HARBOR	1.0800	4/16/08	1.080	335,000.00	335,000.00	335,000.00	5/01/07
180792	303	REG	AG0700645	U.S. BANK, N.A.	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/01/07
180835	303	REG	AG0700660	OAK HILL BANKS	1.0800	4/16/08	1.080	65,000.00	65,000.00	65,000.00	5/02/07
180900	303	REG	AG0700678	NATIONAL BANK & TRUST COMPANY	1.0800	4/16/08	1.080	1,259,600.00	1,259,600.00	1,259,600.00	5/07/07
180970	303	REG	AG0700686	KINGSTON NATIONAL BANK	1.0800	4/16/08	1.080	747,400.00	747,400.00	747,400.00	5/14/07
180971	303	REG	AG0700694	WELLS FARGO BANK OHIO, NA	1.0800	4/16/08	1.080	930,000.00	930,000.00	930,000.00	5/14/07
180972	303	REG	AG0700702	MERCHANTS NATIONAL BANK	1.0800	4/16/08	1.080	56,640.00	56,640.00	56,640.00	5/14/07
180973	303	REG	AG0700710	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	50,000.00	50,000.00	50,000.00	5/14/07
180974	303	REG	AG0700728	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	550,000.00	550,000.00	550,000.00	5/14/07
180975	303	REG	AG0700736	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	60,000.00	60,000.00	60,000.00	5/14/07
180987	303	REG	AG0700744	CITIZENS NATIONAL BANK OF URBANA	1.0800	4/16/08	1.080	380,000.00	380,000.00	380,000.00	5/15/07

PG#4: INVS_MONTHERD_INVENTORY
 SOURCE: VISUALQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180988	303 REG	AG0700751	CHAMPAIGN NATIONAL BANK	1.0800	4/16/08	1.080	90,000.00	90,000.00	90,000.00	5/15/07
180989	303 REG	AG0700769	OHIO STATE BANK	1.0800	4/16/08	1.080	200,000.00	200,000.00	200,000.00	5/15/07
180990	303 REG	AG0700777	SHERWOOD STATE BANK	1.0800	4/16/08	1.080	135,000.00	135,000.00	135,000.00	5/15/07
180991	303 REG	AG0700785	CITIZENS NATIONAL BANK, CHILLICO	1.0800	4/16/08	1.080	150,000.00	150,000.00	150,000.00	5/15/07
180992	303 REG	AG0700793	SECURITY NATIONAL BANK & TRUST	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/15/07
180993	303 REG	AG0700801	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	185,000.00	185,000.00	185,000.00	5/15/07
181003	303 REG	AG0700827	LIBERTY NATIONAL BANK	1.0800	4/16/08	1.080	277,000.00	277,000.00	277,000.00	5/16/07
181004	303 REG	AG0700835	STATE BANK & TRUST COMPANY	1.0800	4/16/08	1.080	1,105,250.00	1,105,250.00	1,105,250.00	5/16/07
181005	303 REG	AG0700843	METAMORA STATE BANK	1.0800	4/16/08	1.080	180,000.00	180,000.00	180,000.00	5/16/07
181006	303 REG	AG0700850	SKY BANK, SALINEVILLE	1.0800	4/16/08	1.080	275,150.00	275,150.00	275,150.00	5/16/07
181009	303 REG	AG0700876	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	685,000.00	685,000.00	685,000.00	5/16/07
181024	303 REG	AG0700892	SUTTON BANK	1.0800	4/16/08	1.080	320,000.00	320,000.00	320,000.00	5/17/07
181047	303 REG	AG0700900	NATIONAL CITY BANK	1.0800	4/16/08	1.080	75,000.00	75,000.00	75,000.00	5/17/07
181048	303 REG	AG0700918	FIRST FEDERAL BANK OF THE MIDWEST	1.0800	4/16/08	1.080	280,000.00	280,000.00	280,000.00	5/17/07
181049	303 REG	AG0700926	FIRST FEDERAL BANK OF THE MIDWEST	1.0800	4/16/08	1.080	170,000.00	170,000.00	170,000.00	5/17/07
181050	303 REG	AG0700934	FARMERS CITIZENS BANK	1.0800	4/16/08	1.080	247,000.00	247,000.00	247,000.00	5/17/07
181052	303 REG	AG0700959	COMMERCIAL SAVINGS BANK	1.0800	4/16/08	1.080	360,000.00	360,000.00	360,000.00	5/17/07
181056	303 REG	AG0700967	CITIZENS NATIONAL OF BLUFFTON	1.0800	4/16/08	1.080	720,000.00	720,000.00	720,000.00	5/18/07
181057	303 REG	AG0700975	RICHWOOD BANKING CO.	1.0800	4/16/08	1.080	150,000.00	150,000.00	150,000.00	5/18/07
181077	303 REG	AG0700983	ADVANTAGE BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/21/07
181080	303 REG	AG0701007	FIRST-KNOX NATIONAL BANK	1.0800	4/16/08	1.080	100,000.00	100,000.00	100,000.00	5/21/07
181081	303 REG	AG0701015	MINSTER BANK	1.0800	4/16/08	1.080	225,000.00	225,000.00	225,000.00	5/21/07
181111	303 REG	AG0701049	UNITED BANK N.A.	1.0800	4/16/08	1.080	200,000.00	200,000.00	200,000.00	5/23/07
181112	303 REG	AG0701056	FIRST FINANCIAL BANK, NA	1.0800	4/16/08	1.080	50,000.00	50,000.00	50,000.00	5/23/07
181113	303 REG	AG0701064	NATIONAL BANK & TRUST COMPANY	1.0800	4/16/08	1.080	35,000.00	35,000.00	35,000.00	5/23/07
181114	303 REG	AG0701072	RIPLEY FEDERAL SAVINGS BANK	1.0800	4/16/08	1.080	580,000.00	580,000.00	580,000.00	5/23/07
181141	303 REG	AG0701098	HUNTINGTON NATIONAL BANK, NA	1.0800	4/16/08	1.080	20,000.00	20,000.00	20,000.00	5/25/07
181180	303 REG	AG0701106	CLARKSBURG COMMERCIAL BANK	1.0800	4/16/08	1.080	474,000.00	474,000.00	474,000.00	5/29/07
181181	303 REG	AG0701114	UNION BANK COMPANY	1.0800	4/16/08	1.080	385,000.00	385,000.00	385,000.00	5/29/07
180572	303 REG	31331XVY5	KEYBANK, NA	1.0800	5/09/08	1.080	52,985,398.03	52,985,398.03	52,985,398.03	4/16/07

70,000,000.00 70,000,000.00 70,000,000.00

8,731,379,563.74 8,687,489,845.94 8,675,441,815.94

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: Viau.MIGED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
181204	302 DPTF	026355TE7	AMERICAN GENERAL FINANCE CORP	5.2500	6/14/07	5.334	7,520,000.00	7,504,646.67	7,504,646.67	5/31/07
							7,520,000.00	7,504,646.67	7,504,646.67	
179688	302 DPTF	76116EX4	REF CORP STRIP		1/15/09	4.925	150,000.00	136,402.50	138,642.00	1/31/07
179126	302 DPTF	76116B58	REF CORP STRIP		4/15/10	4.420	10,000.00	8,632.90	8,710.90	12/04/06
179690	302 DPTF	76116EF1	REF CORP STRIP		1/15/11	4.781	150,000.00	124,444.50	126,277.50	1/31/07
179692	302 DPTF	76116EF2	REF CORP STRIP		1/15/13	4.886	150,000.00	112,534.50	114,280.50	1/31/07
179693	302 DPTF	76116EF8	REF CORP STRIP		1/15/14	4.926	150,000.00	106,912.50	108,592.50	1/31/07
162210	302 DPTF	76116EFK1	REF CORP STRIP		1/15/15	5.230	900,000.00	497,115.00	617,715.00	8/01/03
718	302 DPTF	76116EFL9	REF CORP STRIP		7/15/15	7.568	2,408,000.00	463,660.40	1,610,735.28	5/14/93
721	302 DPTF	76116ECP5	REF CORP STRIP		10/13/16	6.720	3,600,000.00	898,956.00	2,250,324.00	10/18/95
178269	302 DPTF	76116EFP0	REF CORP STRIP		1/15/17	4.841	4,262,000.00	2,604,167.24	2,630,122.82	9/21/06
179696	302 DPTF	76116EFP0	REF CORP STRIP		1/15/17	5.090	150,000.00	90,952.50	92,566.50	1/31/07
178776	302 DPTF	76116EC3	REF CORP STRIP		4/15/17	4.865	3,475,000.00	2,104,460.00	2,112,417.75	11/08/06
179055	302 DPTF	76116EC3	REF CORP STRIP		4/15/17	4.865	3,475,000.00	2,104,460.00	2,112,417.75	11/08/06
179127	302 DPTF	76116ECJ7	REF CORP STRIP		4/15/17	4.792	21,000.00	12,845.28	12,765.69	11/28/06
727	302 DPTF	76116EFS4	REF CORP STRIP		4/15/18	4.660	41,000.00	24,292.09	23,506.12	12/04/06
178563	302 DPTF	76116EFS4	REF CORP STRIP		7/15/18	7.989	7,000,000.00	1,119,650.00	3,959,130.00	2/22/95
728	302 DPTF	76116EFS4	REF CORP STRIP		7/15/18	5.117	2,312,000.00	1,277,819.28	1,307,644.08	10/20/06
729	302 DPTF	76116EFS4	REF CORP STRIP		10/15/18	7.383	3,000,000.00	549,790.00	1,672,710.00	5/22/95
179054	302 DPTF	76116ECK4	REF CORP STRIP		10/15/18	6.760	2,600,000.00	563,810.00	1,449,682.00	10/18/95
180734	302 DPTF	76116ECL2	REF CORP STRIP		10/15/18	4.847	97,000.00	54,912.67	54,084.29	11/28/06
165708	302 DPTF	76116EFV7	REF CORP STRIP		4/15/19	5.010	100,000.00	55,335.00	54,093.00	4/30/07
179699	302 DPTF	76116EFV7	REF CORP STRIP		1/15/20	5.750	316,000.00	129,620.04	163,883.92	4/26/04
179056	302 DPTF	76116EGL1	REF CORP STRIP		1/15/20	5.232	150,000.00	76,833.00	77,793.00	1/31/07
74345	302 DPTF	76116FAE7	REF CORP STRIP		4/15/20	4.887	70,000.00	36,688.40	35,744.80	11/28/06
179700	302 DPTF	76116FK3	REF CORP STRIP		10/15/20	5.721	2,300,000.00	663,205.00	1,143,721.00	9/28/98
179053	302 DPTF	76116FAG2	REF CORP STRIP		1/15/21	5.251	150,000.00	72,754.50	73,362.00	1/31/07
179704	302 DPTF	76116EGF1	REF CORP STRIP		1/15/21	4.940	489,000.00	245,380.20	239,849.61	11/28/06
					1/15/25	5.262	150,000.00	59,028.00	59,259.00	1/31/07
							34,201,000.00	12,090,191.50	20,137,613.26	
119251	302 DPTF	313490BF0	FED JUDICIARY		2/15/09	6.960	1,525,000.00	805,276.25	1,400,407.50	10/15/99
118261	302 DPTF	313490BF0	FED JUDICIARY		2/15/09	6.960	1,432,000.00	756,167.60	1,315,005.60	10/15/99
49399	302 DPTF	313490CK8	FED JUDICIARY		2/15/23	6.362	3,400,000.00	716,040.00	1,464,448.00	3/30/98
49401	302 DPTF	313490CMA	FED JUDICIARY		2/15/24	6.332	2,400,000.00	478,320.00	977,448.00	3/30/98
							8,757,000.00	2,755,803.85	5,157,309.10	

PGM: INVS MONTHEND_INVENTORY
 SOURCE: VALUATED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TRHASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
148815	302	DPTF	31331RP90	FFCB MEDIUM TERM NOTE	5.4500	12/11/13	6.040	2,225,000.00	2,110,279.00	2,252,300.75	5/09/01
								2,225,000.00	2,110,279.00	2,252,300.75	
178802	302	DPTF	3133XCFD0	FHLB DEBENTURE	4.0000	7/13/07	5.219	6,015,000.00	5,966,218.35	6,005,616.60	11/08/06
75551	302	DPTF	3133M1475	FHLB DEBENTURE	6.3650	11/05/07	5.122	8,000,000.00	8,712,500.00	8,037,520.00	10/19/98
178202	302	DPTF	3133MXTT1	FHLB DEBENTURE	2.7500	3/14/08	5.103	5,015,000.00	4,848,451.85	4,916,254.65	9/20/06
74362	302	DPTF	3133M5SM3	FHLB DEBENTURE	5.4250	9/24/08	5.220	4,500,000.00	4,571,055.00	4,507,020.00	9/28/98
178636	302	DPTF	3133MTZL5	FHLB DEBENTURE	4.5000	11/15/12	5.078	1,755,000.00	1,702,665.90	1,696,874.40	10/26/06
178918	302	DPTF	3133MTZL5	FHLB DEBENTURE	4.5000	11/15/12	4.916	210,000.00	205,510.20	203,044.80	11/17/06
								25,495,000.00	26,006,401.30	25,366,330.45	
178204	302	DPTF	3128X3H55	FHLMC DEBENTURE	3.2500	11/02/07	5.180	440,000.00	430,883.20	436,466.80	9/20/06
178203	302	DPTF	3134A4U78	FHLMC DEBENTURE	3.6250	2/15/08	5.145	6,375,000.00	6,245,205.00	6,301,305.00	9/20/06
178922	302	DPTF	3134A4U78	FHLMC DEBENTURE	3.6250	2/15/08	5.116	80,000.00	78,575.20	79,075.20	11/17/06
178270	302	DPTF	3134A4D72	FHLMC DEBENTURE	5.7500	4/15/08	4.987	8,795,000.00	8,893,591.95	8,825,254.80	9/27/06
178205	302	DPTF	3134A4VA9	FHLMC DEBENTURE	3.8750	6/15/08	5.075	6,730,000.00	6,596,947.90	6,633,289.90	9/20/06
152114	302	DPTF	3134A2UJ5	FHLMC DEBENTURE	5.1250	10/15/08	4.819	3,390,000.00	3,450,647.10	3,381,525.00	10/29/01
178421	302	DPTF	3134A3EM4	FHLMC DEBENTURE	5.7500	3/15/09	4.822	4,160,000.00	4,247,776.00	4,196,400.00	10/06/06
178285	302	DPTF	3134A4US1	FHLMC DEBENTURE	4.2500	7/15/09	4.851	6,800,000.00	6,693,852.00	6,674,608.00	9/28/06
178429	302	DPTF	3134A4UW2	FHLMC DEBENTURE	4.0000	12/15/09	4.831	1,485,000.00	1,448,810.55	1,445,098.05	10/06/06
178350	302	DPTF	3134A33L8	FHLMC DEBENTURE	7.0000	3/15/10	4.854	3,280,000.00	3,501,006.40	3,435,800.00	10/03/06
179122	302	DPTF	3134A33L8	FHLMC DEBENTURE	7.0000	3/15/10	4.619	10,000.00	10,716.20	10,475.00	12/04/06
178475	302	DPTF	3134A4VB7	FHLMC DEBENTURE	4.1250	7/12/10	5.058	3,225,000.00	3,123,186.75	3,132,281.25	10/12/06
178500	302	DPTF	3134A35H5	FHLMC DEBENTURE	6.8750	9/15/10	5.072	1,625,000.00	1,727,667.50	1,709,305.00	10/17/06
178923	302	DPTF	3134A4DY7	FHLMC DEBENTURE	5.6250	3/15/11	4.931	3,520,000.00	3,613,878.40	3,576,108.80	11/17/06
178300	302	DPTF	3134A4FM1	FHLMC DEBENTURE	6.0000	6/15/11	4.897	7,950,000.00	8,314,189.50	8,186,035.50	9/29/06
178642	302	DPTF	3134A4FM1	FHLMC DEBENTURE	6.0000	6/15/11	5.045	315,000.00	327,275.55	324,352.35	10/26/06
178299	302	DPTF	3134A4HP4	FHLMC DEBENTURE	5.5000	9/15/11	4.868	9,070,000.00	9,319,787.80	9,180,563.30	9/29/06
179302	302	DPTF	3134A4JT2	FHLMC DEBENTURE	5.7500	1/15/12	4.902	9,010,000.00	9,361,750.40	9,215,518.10	9/29/06
178338	302	DPTF	3134A4SA3	FHLMC DEBENTURE	4.5000	1/15/13	4.927	6,955,000.00	6,795,660.95	6,715,956.65	10/02/06
178648	302	DPTF	3134A4SA3	FHLMC DEBENTURE	4.5000	1/15/13	5.019	370,000.00	359,828.70	357,283.10	10/27/06
178635	302	DPTF	3134A4TZ7	FHLMC DEBENTURE	4.5000	7/15/13	5.095	3,565,000.00	3,445,358.60	3,431,312.50	10/26/06
178456	302	DPTF	3134A4UK8	FHLMC DEBENTURE	4.8750	11/15/13	5.053	6,525,000.00	6,456,226.50	6,400,633.50	10/12/06
178641	302	DPTF	3134A4UM4	FHLMC DEBENTURE	4.5000	1/15/14	5.094	10,775,000.00	10,391,625.50	10,340,659.75	10/26/06
179085	302	DPTF	3134A4UM4	FHLMC DEBENTURE	4.5000	1/15/14	4.757	150,000.00	147,685.50	143,953.50	11/30/06
178388	302	DPTF	3134A4UX0	FHLMC DEBENTURE	4.5000	1/15/15	4.919	14,165,000.00	13,764,272.15	13,527,575.00	10/04/06
178472	302	DPTF	3134A4VC5	FHLMC DEBENTURE	4.5000	7/17/15	5.079	6,655,000.00	6,326,442.65	6,284,848.90	10/12/06

FCM: INVS MONTHEND INVENTORY
 SOURCE: VISUALIZED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OP: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK VALUE	US\$-MARKET	1ST-PUR	
178225	302	DPTF	3134A4V66	FHLMC DEBENTURE	4.7500	11/17/15	5.070	2,105,000.00	2,056,016.65	2,035,934.95	9/21/06	
178609	302	DPTF	3134A2T4	FHLMC DEBENTURE	4.7500	1/19/16	5.181	4,395,000.00	4,256,997.00	4,246,668.75	10/24/06	
178224	302	DPTF	3137RAAD1	FHLMC DEBENTURE	5.2500	4/18/16	5.087	8,960,000.00	9,069,222.40	8,962,777.60	9/21/06	
178562	302	DPTF	3137RAAG4	FHLMC DEBENTURE	5.5000	7/18/16	5.141	6,915,000.00	7,102,742.25	7,038,156.15	10/20/06	
178683	302	DPTF	3137RAAJ8	FHLMC DEBENTURE	5.1250	10/18/16	5.027	5,405,000.00	5,445,969.90	5,352,625.55	10/31/06	
									153,200,000.00	153,003,796.15	151,581,847.95	
179686	302	DPTF	3134A4LK8	FHLMC STRIP		1/15/08	5.199	150,000.00	142,800.00	145,360.50	1/31/07	
173190	302	DPTF	3134A2UH9	FHLMC STRIP		10/15/08	4.446	780,000.00	682,349.93	727,077.00	9/30/05	
179121	302	DPTF	3134A2UH9	FHLMC STRIP		10/15/08	4.844	34,000.00	31,106.26	31,693.10	12/04/06	
173192	302	DPTF	3128X3RA3	FHLMC STRIP		7/06/09	4.420	789,000.00	669,206.13	708,119.61	9/30/05	
159068	302	DPTF	3134A4LU6	FHLMC STRIP		7/15/12	4.790	7,521,000.00	4,804,640.43	5,834,490.96	1/27/03	
70563	302	DPTF	3134ALM5	FHLMC STRIP		2/01/14	5.900	2,500,000.00	1,020,000.00	1,779,450.00	9/01/98	
50454	302	DPTF	3134ALX39	FHLMC STRIP		6/01/15	6.206	6,900,000.00	2,416,863.00	4,572,492.00	4/02/98	
70564	302	DPTF	3134ALMZ0	FHLMC STRIP		3/01/16	5.945	1,900,000.00	681,530.00	1,209,388.00	9/01/98	
82960	302	DPTF	3134ALCT5	FHLMC STRIP		3/01/16	6.162	3,800,000.00	1,328,860.00	2,418,776.00	11/09/98	
178660	302	DPTF	3134A3Y83	FHLMC STRIP		9/15/16	5.130	885,000.00	536,672.85	546,699.90	10/30/06	
178759	302	DPTF	3134A3Y83	FHLMC STRIP		3/15/17	5.100	500,000.00	296,810.00	300,430.00	11/07/06	
179374	302	DPTF	3134A3Y83	FHLMC STRIP		3/15/17	5.020	429,000.00	258,468.21	257,768.94	12/26/06	
178738	302	DPTF	3134A3Z33	FHLMC STRIP		3/15/17	5.047	6,026,000.00	3,595,894.98	3,620,782.36	11/06/06	
179375	302	DPTF	3134A3Z33	FHLMC STRIP		9/15/18	5.080	1,698,000.00	943,222.02	935,971.56	12/26/06	
178739	302	DPTF	3134A3Z33	FHLMC STRIP		9/15/18	5.117	3,691,000.00	2,027,355.57	2,034,479.20	11/06/06	
121236	302	DPTF	3134ALNA4	FHLMC STRIP		1/02/19	6.960	21,000,000.00	5,665,170.00	11,364,570.00	11/08/99	
104953	302	DPTF	313400BV4	FHLMC STRIP		11/29/19	6.230	2,695,000.00	762,469.40	1,381,564.80	4/30/99	
178664	302	DPTF	313400BV4	FHLMC STRIP		11/29/19	5.278	1,707,000.00	863,605.44	875,076.48	10/30/06	
93767	302	DPTF	3134A1HU7	FHLMC STRIP		12/02/19	6.151	5,100,000.00	1,438,965.00	2,613,291.00	1/13/99	
108426	302	DPTF	3134A1HU7	FHLMC STRIP		9/15/20	6.720	1,000,000.00	258,860.00	512,410.00	6/21/99	
178674	302	DPTF	3134A4BS2	FHLMC STRIP		9/15/20	5.286	1,146,000.00	555,718.32	559,901.22	10/31/06	
178684	302	DPTF	3134A4BS2	FHLMC STRIP		9/15/20	5.220	4,423,000.00	2,164,041.21	2,160,945.11	10/31/06	
178680	302	DPTF	3134A4BT0	FHLMC STRIP		3/15/21	5.227	3,286,000.00	1,565,318.96	1,560,028.50	10/31/06	
178679	302	DPTF	3134A4BU7	FHLMC STRIP		9/15/21	5.246	6,590,000.00	3,050,379.20	3,039,571.60	10/31/06	
178682	302	DPTF	3134A4BU7	FHLMC STRIP		9/15/21	5.319	421,000.00	192,822.21	194,182.04	10/31/06	
178666	302	DPTF	3134A4MY7	FHLMC STRIP		1/15/22	5.233	5,619,000.00	2,561,364.96	2,542,822.26	10/30/06	
178685	302	DPTF	3134A4BV5	FHLMC STRIP		3/15/22	5.230	4,602,000.00	2,080,702.26	2,062,938.54	10/31/06	
178619	302	DPTF	3134A4BW3	FHLMC STRIP		9/15/22	5.406	2,166,000.00	928,044.36	943,986.12	10/25/06	
158997	302	DPTF	3134A4NB6	FHLMC STRIP		7/15/23	6.035	3,400,000.00	1,006,230.00	1,419,160.00	1/23/03	
173969	302	DPTF	3134A4CJ1	FHLMC STRIP		9/15/28	5.180	1,252,000.00	391,074.72	399,350.44	12/14/05	
									102,010,000.00	42,920,545.42	56,752,777.24	

PGM: INVS MONTHEND_INVENTORY
 SOURCE: VisualQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY
 SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK VALUE	US\$-MARKET	1ST-PUR
178779	302	DPTF	31359MB5	FNMA DEBENTURE	3.0000	8/15/07	5.221	5,830,000.00	5,733,280.30	5,804,522.90	11/08/06
178782	302	DPTF	31359MY0	FNMA DEBENTURE	4.2500	9/15/07	5.251	4,695,000.00	4,656,031.50	4,681,807.05	11/08/06
178517	302	DPTF	31359MH0	FNMA DEBENTURE	6.6250	10/15/07	5.192	9,785,000.00	9,918,891.65	9,830,891.65	10/18/06
178484	302	DPTF	31359MQ2	FNMA DEBENTURE	3.1250	12/15/07	5.215	4,585,000.00	4,477,160.80	4,531,997.40	10/13/06
178603	302	DPTF	31359MT3	FNMA DEBENTURE	4.6250	1/15/08	5.225	8,415,000.00	8,355,253.50	8,378,226.45	10/24/06
178238	302	DPTF	31359MU4	FNMA DEBENTURE	6.0000	5/15/08	5.004	6,080,000.00	6,174,179.20	6,118,000.00	9/22/06
178236	302	DPTF	31359M41	FNMA DEBENTURE	3.8750	7/15/08	5.036	4,865,000.00	4,767,991.90	4,790,516.85	9/22/06
178237	302	DPTF	31359MSQ7	FNMA DEBENTURE	3.2500	8/15/08	4.987	4,435,000.00	4,297,071.50	4,329,668.75	9/22/06
178206	302	DPTF	31359MT0	FNMA DEBENTURE	3.7500	9/15/08	5.086	3,825,000.00	3,729,604.50	3,752,095.50	9/20/06
178921	302	DPTF	31359MH9	FNMA DEBENTURE	4.5000	10/15/08	4.997	25,000.00	24,775.25	24,750.00	11/17/06
178211	302	DPTF	31359MTR4	FNMA DEBENTURE	3.3750	12/15/08	5.017	3,490,000.00	3,370,013.80	3,392,943.10	9/20/06
179123	302	DPTF	31359MK5	FNMA DEBENTURE	5.2500	1/15/09	4.642	55,000.00	55,663.30	54,982.95	12/04/06
178422	302	DPTF	31359MTZ6	FNMA DEBENTURE	3.2500	2/15/09	4.834	2,070,000.00	1,997,653.50	2,003,366.70	10/06/06
178286	302	DPTF	31359MTZ6	FNMA DEBENTURE	2.8500	2/15/09	4.951	295,000.00	284,447.85	285,503.95	11/17/06
178425	302	DPTF	31359MK69	FNMA DEBENTURE	4.8750	4/15/09	4.852	8,335,000.00	8,339,250.85	8,285,490.10	9/28/06
178207	302	DPTF	31359NVE0	FNMA DEBENTURE	4.2500	5/15/09	4.833	4,925,000.00	4,855,212.75	4,841,915.25	10/06/06
178430	302	DPTF	31359MEV1	FNMA DEBENTURE	6.3750	6/15/09	4.993	5,315,000.00	5,500,174.60	5,437,935.95	9/20/06
178428	302	DPTF	31359MEY5	FNMA DEBENTURE	6.6250	9/15/09	4.852	11,140,000.00	11,674,942.80	11,488,125.00	10/06/06
178919	302	DPTF	31359MFG3	FNMA DEBENTURE	7.2500	1/15/10	4.864	6,065,000.00	6,497,616.45	6,372,070.95	10/06/06
178273	302	DPTF	31359MFG3	FNMA DEBENTURE	7.2500	1/15/10	4.960	30,000.00	31,984.20	31,518.90	11/17/06
178351	302	DPTF	31359MKH1	FNMA DEBENTURE	3.8750	2/15/10	4.862	3,115,000.00	3,020,023.65	3,017,656.25	9/27/06
143511	302	DPTF	31359NC92	FNMA DEBENTURE	4.1250	5/15/10	4.839	3,505,000.00	3,422,702.60	3,406,439.40	10/03/06
178349	302	DPTF	31359MFS7	FNMA DEBENTURE	7.1250	6/15/10	6.924	1,000,000.00	1,014,020.00	1,054,690.00	8/10/00
178352	302	DPTF	31359MFS7	FNMA DEBENTURE	7.1250	6/15/10	4.854	3,250,000.00	3,496,902.50	3,427,742.50	10/03/06
178473	302	DPTF	31359MYN7	FNMA DEBENTURE	4.2500	8/15/10	4.852	2,900,000.00	2,838,984.00	2,822,976.00	10/03/06
178628	302	DPTF	31359MGJ6	FNMA DEBENTURE	6.6250	11/15/10	5.074	4,705,000.00	4,971,303.00	4,921,147.70	10/12/06
179124	302	DPTF	31359MF40	FNMA DEBENTURE	4.5000	2/15/11	5.084	3,460,000.00	3,382,565.20	3,386,475.00	10/26/06
178637	302	DPTF	31359M26	FNMA DEBENTURE	4.5000	2/15/11	4.615	25,000.00	24,889.75	24,468.75	12/04/06
178301	302	DPTF	31359M26	FNMA DEBENTURE	5.1250	4/15/11	5.088	2,175,000.00	2,178,132.00	2,171,607.00	10/26/06
178324	302	DPTF	31359MKH7	FNMA DEBENTURE	6.0000	5/15/11	4.899	4,015,000.00	4,195,795.45	4,131,675.90	9/29/06
178271	302	DPTF	31359MQ3	FNMA DEBENTURE	6.1250	3/15/12	4.930	4,565,000.00	4,822,922.50	4,743,308.90	10/02/06
178649	302	DPTF	31359MT8	FNMA DEBENTURE	4.6250	10/15/13	4.909	8,265,000.00	8,126,313.30	7,998,949.65	9/27/06
178387	302	DPTF	31359MT8	FNMA DEBENTURE	4.1250	4/15/14	5.023	15,830,000.00	14,953,651.20	14,830,810.40	10/27/06
178389	302	DPTF	31359MA45	FNMA DEBENTURE	5.0000	4/15/15	4.945	5,635,000.00	5,656,356.65	5,562,815.65	10/04/06
178453	302	DPTF	31359MCO0	FNMA DEBENTURE	4.3750	10/15/15	4.941	7,240,000.00	6,944,246.00	6,857,655.60	10/04/06
178532	302	DPTF	31359MH89	FNMA DEBENTURE	5.0000	3/15/16	5.117	720,000.00	713,736.00	708,076.80	10/11/06
178532	302	DPTF	31359MS61	FNMA DEBENTURE	5.3750	7/15/16	5.109	4,705,000.00	4,799,711.65	4,749,132.90	10/18/06
									169,303,324.95	168,251,957.80	

PGM: INVS MONTHEND_INVENTORY
 SOURCE: VALUATED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY
 SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PDR
23161	302	DPTF	31364BRF9	FNMA MEDIUM TERM NOTE	6.0800	12/15/10	6.202	5,800,000.00	5,736,562.50	5,971,854.00	11/03/97
148816	302	DPTF	31364BRF9	FNMA MEDIUM TERM NOTE	6.0800	12/15/10	5.940	2,730,000.00	2,757,463.80	2,810,889.90	5/09/01
								8,530,000.00	8,494,026.30	8,782,743.90	
173191	302	DPTF	31358CS31	FNMA STRIP		11/15/07	4.360	954,000.00	870,448.68	932,582.70	9/30/05
179689	302	DPTF	31359BK2	FNMA STRIP		1/15/10	5.055	150,000.00	129,405.00	131,398.50	1/31/07
89206	302	DPTF	31364DEZ2	FNMA STRIP		4/08/10	5.596	7,000,000.00	3,734,710.00	6,060,040.00	11/20/98
173193	302	DPTF	31359KDS	FNMA STRIP		9/15/10	4.472	895,000.00	718,765.55	758,512.50	9/30/05
48908	302	DPTF	31364DJA5	FNMA STRIP		10/08/10	6.100	5,145,000.00	2,422,780.50	4,346,341.65	3/26/98
69121	302	DPTF	31364DJB3	FNMA STRIP		4/08/11	5.960	4,231,000.00	2,010,444.27	3,503,733.41	8/07/98
95440	302	DPTF	31358CX27	FNMA STRIP		8/07/11	5.620	4,622,000.00	2,312,802.58	3,753,248.88	2/10/99
173194	302	DPTF	31359GEL	FNMA STRIP		9/15/11	4.528	319,000.00	244,299.77	257,410.67	9/30/05
173195	302	DPTF	31358C7B6	FNMA STRIP		5/15/12	4.556	2,563,000.00	1,901,665.37	2,019,464.59	9/30/05
70369	302	DPTF	31359AEL0	FNMA STRIP		8/12/12	5.880	5,000,000.00	2,227,060.46	3,848,150.00	8/28/98
173950	302	DPTF	31359YB7	FNMA STRIP		1/15/13	4.985	483,000.00	340,640.58	363,244.98	12/12/05
96171	302	DPTF	31358CX50	FNMA STRIP		2/07/13	5.940	3,200,000.00	1,410,784.00	2,399,424.00	2/10/99
173951	302	DPTF	31359YB73	FNMA STRIP		1/15/14	5.035	407,000.00	272,173.11	290,276.47	12/12/05
634	302	DPTF	31358QR3	FNMA STRIP		7/05/14	7.417	10,000,000.00	2,483,300.00	6,943,200.00	5/22/95
3584	302	DPTF	31358QR3	FNMA STRIP		7/05/14	7.250	6,000,000.00	1,679,940.00	4,165,920.00	8/20/96
47369	302	DPTF	31358QR3	FNMA STRIP		7/05/14	6.295	14,000,000.00	5,091,520.00	9,720,480.00	3/10/98
48911	302	DPTF	31364DJK3	FNMA STRIP		4/08/15	6.205	5,645,000.00	1,993,531.75	3,751,610.55	3/26/98
48915	302	DPTF	31364DJL1	FNMA STRIP		10/08/15	6.225	9,045,000.00	3,087,601.20	5,849,401.50	3/26/98
173952	302	DPTF	31359YB4	FNMA STRIP		1/15/16	5.100	375,000.00	225,585.00	240,078.75	12/12/05
178745	302	DPTF	31359YB4	FNMA STRIP		1/15/16	5.057	1,686,000.00	1,065,366.54	1,079,394.06	11/06/06
51248	302	DPTF	31364DJM9	FNMA STRIP		4/08/16	6.260	5,000,000.00	1,650,550.00	3,147,000.00	4/15/98
51249	302	DPTF	31364DJN7	FNMA STRIP		10/08/16	6.262	5,000,000.00	1,599,900.00	3,057,900.00	4/15/98
178667	302	DPTF	31358C7L4	FNMA STRIP		11/15/16	5.049	10,495,000.00	6,361,019.50	6,417,587.55	10/30/06
173953	302	DPTF	31359YB29	FNMA STRIP		1/15/17	5.100	317,000.00	181,355.70	192,174.91	12/13/05
99045	302	DPTF	31359MEL3	FNMA STRIP		6/01/17	6.225	10,000,000.00	3,279,700.00	6,007,200.00	3/24/99
95441	302	DPTF	31358CY67	FNMA STRIP		8/07/17	5.910	5,005,000.00	1,704,703.00	2,935,132.20	2/10/99
70667	302	DPTF	31358ACK4	FNMA STRIP		2/01/18	5.978	2,000,000.00	637,320.00	1,100,980.00	9/01/98
82961	302	DPTF	008452CL6	FNMA STRIP		2/12/18	6.158	2,007,000.00	624,136.86	1,142,946.36	11/09/98
173954	302	DPTF	31359YCD7	FNMA STRIP		1/15/19	5.190	317,000.00	162,107.46	170,980.29	12/13/05
179698	302	DPTF	31359YCD7	FNMA STRIP		1/15/19	5.375	150,000.00	79,561.50	80,905.50	1/31/07
70368	302	DPTF	31358ACM0	FNMA STRIP		2/01/19	5.995	270,000.00	80,796.73	140,359.50	8/28/98
104954	302	DPTF	31358ACM0	FNMA STRIP		2/01/19	6.310	5,665,000.00	1,660,581.45	2,944,950.25	4/30/99
178654	302	DPTF	31358C7R1	FNMA STRIP		5/15/19	5.235	3,225,000.00	1,686,030.00	1,703,574.00	10/27/06
3448	302	DPTF	31358RC5	FNMA STRIP		10/09/19	7.220	1,500,000.00	290,220.00	742,425.00	8/12/96

RICHARD CORDRAY
TREASURER, STATE OF OHIO

PGM: INVS_MONTHEND_INVENTORY
SOURCE: ViaualQED
MODEL: INVENTORY
BASIS: SETTLEMENT
AS-OF: 5/31/07

INVESTMENT INVENTORY
SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK VALUE	US\$ MARKET	1ST PUR
104952	302	DPTF	313586RC5	FNMA STRIP		10/09/19	6.231	2,500,000.00	713,225.00	1,237,375.00	4/30/99
178663	302	DPTF	3135867S9	FNMA STRIP		11/15/19	5.260	651,000.00	330,760.08	334,015.08	10/30/06
147427	302	DPTF	31359YCF2	FNMA STRIP		1/15/20	6.341	1,140,000.00	351,302.40	579,735.60	3/07/01
173955	302	DPTF	31359YCF2	FNMA STRIP		1/15/20	5.240	314,000.00	151,508.14	159,681.56	12/13/05
147428	302	DPTF	31359YCG0	FNMA STRIP		7/15/20	6.341	1,140,000.00	340,506.60	561,780.60	3/07/01
178426	302	DPTF	31359YCG0	FNMA STRIP		7/15/20	5.183	5,919,000.00	2,925,051.42	2,916,824.01	10/06/06
178740	302	DPTF	31358C7U4	FNMA STRIP		11/15/20	5.237	6,783,000.00	3,285,074.73	3,277,138.62	11/06/06
128968	302	DPTF	31364DNW2	FNMA STRIP		3/23/21	7.085	4,000,000.00	918,760.00	1,876,000.00	2/07/00
173956	302	DPTF	31358C7V2	FNMA STRIP		5/15/21	5.310	4,895,000.00	2,283,419.60	2,295,657.10	10/27/06
173957	302	DPTF	31359YCK1	FNMA STRIP		1/15/22	5.250	317,000.00	138,142.38	143,707.38	12/13/05
143510	302	DPTF	31359YCM7	FNMA STRIP		1/15/23	5.250	317,000.00	130,752.99	135,748.91	12/13/05
108978	302	DPTF	31358CZ90	FNMA STRIP		2/07/23	6.830	2,135,000.00	471,386.65	911,559.60	8/10/00
147429	302	DPTF	31358C2A3	FNMA STRIP		8/07/23	6.850	3,000,000.00	591,450.00	1,246,470.00	6/28/99
173958	302	DPTF	31359YCP0	FNMA STRIP		1/15/24	6.271	1,143,000.00	278,697.69	463,692.24	3/07/01
143509	302	DPTF	31358C2B1	FNMA STRIP		1/15/24	6.800	1,505,000.00	109,267.56	113,184.72	12/13/05
132101	302	DPTF	31358C2C9	FNMA STRIP		2/07/24	6.800	279,000.00	312,829.30	608,486.55	8/10/00
173959	302	DPTF	31359YCR6	FNMA STRIP		8/07/24	6.710	4,405,000.00	879,017.75	1,729,931.60	3/06/00
143508	302	DPTF	31358C2D7	FNMA STRIP		1/15/25	5.290	266,000.00	98,180.60	102,093.46	12/13/05
128970	302	DPTF	31364DKF2	FNMA STRIP		2/07/25	6.790	2,195,000.00	427,761.60	839,960.65	8/10/00
147430	302	DPTF	31359YCT2	FNMA STRIP		4/08/25	6.960	1,250,000.00	223,375.00	468,425.00	2/07/00
173960	302	DPTF	31359YCT2	FNMA STRIP		1/15/26	6.241	2,350,000.00	510,114.50	855,799.50	3/07/01
152858	302	DPTF	31364DKL9	FNMA STRIP		1/15/26	5.230	267,000.00	94,640.82	97,233.39	12/13/05
173965	302	DPTF	31359YCX3	FNMA STRIP		10/08/27	6.610	2,617,000.00	488,018.16	860,914.49	12/11/01
173971	302	DPTF	31359YCY1	FNMA STRIP		1/15/28	5.250	513,000.00	163,318.68	168,961.68	12/14/05
173966	302	DPTF	31359YCZ8	FNMA STRIP		7/15/28	5.270	402,000.00	124,161.72	129,102.30	12/14/05
173967	302	DPTF	31359YDB0	FNMA STRIP		1/15/29	5.230	513,000.00	155,772.45	160,666.47	12/14/05
173972	302	DPTF	31359YDB0	FNMA STRIP		1/15/30	5.180	513,000.00	149,678.01	153,238.23	12/14/05
173972	302	DPTF	31359YEA1	FNMA STRIP		5/15/30	5.180	1,558,000.00	446,896.72	458,566.14	12/14/05
									185,559,000.00	71,313,877.11	113,083,978.65
162140	302	DPTF	31771C3Z6	FICO STRIP		9/07/09	4.051	750,000.00	587,107.96	668,565.00	7/29/03
162141	302	DPTF	31771J3V0	FICO STRIP		9/26/09	4.051	265,000.00	207,007.40	235,614.15	7/29/03
162142	302	DPTF	31771CVF9	FICO STRIP		2/03/10	4.193	748,000.00	570,903.52	653,737.04	7/29/03
162143	302	DPTF	31771DBZ5	FICO STRIP		4/05/13	4.975	750,000.00	466,020.00	557,790.00	7/29/03
162144	302	DPTF	31771C8W1	FICO STRIP		5/30/16	5.577	400,000.00	197,431.94	251,308.00	7/29/03
178656	302	DPTF	31771KAAS	FICO STRIP		9/26/19	5.200	3,991,000.00	2,056,682.03	2,073,404.32	10/27/06
									6,904,000.00	4,085,152.85	4,440,418.51

FCM: INVS MONTHEND_INVENTORY
 SOURCE: VISUALIZED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
146173	302	DPTF	STAR30210	STAR OHIO 27044	5.1700			1,928,037.24	1,928,037.24	1,928,037.24	12/31/00
								1,928,037.24	1,928,037.24		
178608	302	DPTF	880591DB5	TVA DEBENTURE	5.3750	11/13/08	5.158	8,585,000.00	8,620,541.90	8,596,418.05	10/24/06
178339	302	DPTF	880591CW0	TVA DEBENTURE	6.0000	3/15/13	4.968	9,905,000.00	10,463,146.75	10,295,653.20	10/02/06
178610	302	DPTF	880591DN9	TVA DEBENTURE	4.7500	8/01/13	5.141	6,500,000.00	6,355,765.00	6,337,500.00	10/24/06
148636	302	DPTF	880591CU4	TVA DEBENTURE	6.2500	12/15/17	6.335	6,250,000.00	6,195,312.50	6,728,437.50	5/01/01
178261	302	DPTF	880591CU4	TVA DEBENTURE	6.2500	12/15/17	4.944	12,120,000.00	13,469,440.80	13,047,786.00	9/25/06
								43,360,000.00	45,104,206.95	45,005,794.75	
88311	302	DPTF	88059EY8	TVA STRIP		1/15/09	5.520	7,669,000.00	4,411,438.87	7,062,535.48	11/19/98
51251	302	DPTF	88059EG3	TVA STRIP		11/01/09	6.090	6,000,000.00	3,001,740.00	5,312,100.00	4/15/98
51309	302	DPTF	88059EN3	TVA STRIP		10/15/10	6.090	1,000,000.00	472,500.00	844,940.00	4/16/98
87366	302	DPTF	88059EN3	TVA STRIP		10/15/10	5.626	4,527,000.00	2,338,104.96	3,825,043.38	11/18/98
50812	302	DPTF	88059EGL2	TVA STRIP		11/01/11	6.125	11,000,000.00	4,853,750.00	8,825,080.00	4/09/98
179691	302	DPTF	88059EM1	TVA STRIP		1/15/12	5.051	150,000.00	117,150.00	118,996.50	1/31/07
70661	302	DPTF	88059EBR4	TVA STRIP		4/15/12	5.832	6,000,000.00	2,742,000.00	4,734,300.00	9/01/98
93327	302	DPTF	88059ECM0	TVA STRIP		5/01/12	5.716	19,000,000.00	8,967,240.00	14,990,050.00	1/05/99
52856	302	DPTF	88059EGP3	TVA STRIP		5/01/13	6.290	1,266,000.00	500,019.36	938,359.20	5/01/98
74136	302	DPTF	88059EGP3	TVA STRIP		5/01/13	5.750	940,000.00	410,704.80	696,728.00	9/23/98
121239	302	DPTF	88059EGP3	TVA STRIP		5/01/13	6.950	7,000,000.00	2,786,770.00	5,188,400.00	11/08/99
51310	302	DPTF	88059EQ1	TVA STRIP		11/01/13	6.200	1,000,000.00	387,150.00	722,620.00	4/16/98
70370	302	DPTF	88059EKS2	TVA STRIP		12/15/13	5.930	1,055,000.00	431,539.44	756,941.40	8/28/98
178737	302	DPTF	88059EMN1	TVA STRIP		1/15/16	5.057	4,000,000.00	2,527,560.00	2,562,240.00	11/06/06
178744	302	DPTF	88059EMN1	TVA STRIP		1/15/16	5.115	1,303,000.00	819,078.83	834,649.68	11/06/06
96115	302	DPTF	88059EMR2	TVA STRIP		7/15/17	6.020	7,000,000.00	2,343,740.00	4,118,170.00	2/04/99
50811	302	DPTF	88059EGY4	TVA STRIP		11/01/17	6.220	7,000,000.00	2,112,250.00	4,054,820.00	4/09/98
178655	302	DPTF	88059EGZ1	TVA STRIP		5/01/18	6.260	2,250,000.00	653,355.00	1,264,320.00	4/09/98
178665	302	DPTF	88059EHC1	TVA STRIP		11/01/19	5.360	367,000.00	184,487.23	188,652.68	10/30/06
178655	302	DPTF	88059EM1	TVA STRIP		1/15/20	5.320	6,099,000.00	3,047,060.40	3,099,450.81	10/27/06
178620	302	DPTF	88059EHH0	TVA STRIP		5/01/22	5.485	1,512,000.00	652,987.44	671,131.44	10/25/06
179128	302	DPTF	88059EHH0	TVA STRIP		5/01/22	5.100	718,000.00	330,466.68	318,698.66	12/04/06
50860	302	DPTF	88059EHJ6	TVA STRIP		11/01/22	6.260	14,828,000.00	3,264,977.32	6,401,692.44	4/13/98
179702	302	DPTF	88059ENC4	TVA STRIP		1/15/23	5.440	150,000.00	63,690.00	64,110.00	1/31/07
128969	302	DPTF	88059EHL1	TVA STRIP		11/01/23	6.985	2,401,000.00	470,668.03	982,801.33	2/07/00
								114,235,000.00	47,890,428.36	78,576,831.00	

PGM: INVS MONTHEND_INVENTORY
 SOURCE: Visualized
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
178318	302	DPTF	912820CA3	US TREASURY STRIP (P)		8/15/07	5.950	50,000.00	50,000.00	47,931.50	49,504.50	10/04/06
178573	302	DPTF	912820CA3	US TREASURY STRIP (P)		8/15/07	5.060	138,000.00	138,000.00	132,562.80	136,632.42	10/26/06
178983	302	DPTF	912820CA3	US TREASURY STRIP (P)		8/15/07	4.880	50,000.00	50,000.00	48,306.50	49,504.50	11/28/06
179281	302	DPTF	912820HK6	US TREASURY STRIP (P)		11/15/07	4.921	250,000.00	250,000.00	239,195.00	244,497.50	12/18/06
180355	302	DPTF	912820CQ8	US TREASURY STRIP (P)		2/15/08	4.890	50,000.00	50,000.00	47,941.50	48,271.00	4/03/07
180507	302	DPTF	912820HQ3	US TREASURY STRIP (P)		2/15/08	5.019	100,000.00	100,000.00	95,896.00	96,542.00	4/12/07
180723	302	DPTF	912820CY1	US TREASURY STRIP (P)		2/15/08	4.969	100,000.00	100,000.00	96,170.00	96,542.00	4/30/07
181154	302	DPTF	912820JD0	US TREASURY STRIP (P)		5/15/08	5.010	50,000.00	50,000.00	47,688.50	47,655.50	5/31/07
178574	302	DPTF	912820JD0	US TREASURY STRIP (P)		8/15/08	4.670	50,000.00	50,000.00	45,877.00	47,077.00	10/04/06
178984	302	DPTF	912820JD0	US TREASURY STRIP (P)		8/15/08	4.849	138,000.00	138,000.00	126,570.84	129,932.52	10/26/06
179282	302	DPTF	912820JH7	US TREASURY STRIP (P)		8/15/08	4.680	50,000.00	50,000.00	46,187.00	47,077.00	11/28/06
180356	302	DPTF	912820JW8	US TREASURY STRIP (P)		11/15/08	4.650	250,000.00	250,000.00	228,997.50	232,595.00	12/18/06
180508	302	DPTF	912820JW8	US TREASURY STRIP (P)		2/15/09	4.590	50,000.00	50,000.00	45,931.50	45,969.00	4/03/07
180724	302	DPTF	912820JW8	US TREASURY STRIP (P)		2/15/09	4.775	100,000.00	100,000.00	91,661.00	91,938.00	4/12/07
181155	302	DPTF	912820DV6	US TREASURY STRIP (P)		2/15/09	4.645	100,000.00	100,000.00	92,086.00	91,938.00	4/30/07
178320	302	DPTF	912820KAL	US TREASURY STRIP (P)		5/15/09	4.852	50,000.00	50,000.00	45,523.00	45,431.50	5/31/07
178575	302	DPTF	912820KAL	US TREASURY STRIP (P)		8/15/09	4.590	50,000.00	50,000.00	43,905.50	44,907.50	10/04/06
178985	302	DPTF	912820KAL	US TREASURY STRIP (P)		8/15/09	4.778	138,000.00	138,000.00	120,885.24	123,944.70	10/26/06
179283	302	DPTF	912820M07	US TREASURY STRIP (P)		8/15/09	4.600	50,000.00	50,000.00	44,193.00	44,907.50	11/28/06
179125	302	DPTF	912820M07	US TREASURY STRIP (P)		11/15/09	4.542	250,000.00	250,000.00	219,382.50	221,927.50	12/18/06
180357	302	DPTF	912820M05	US TREASURY STRIP (P)		2/15/10	4.390	16,000.00	16,000.00	13,925.12	14,043.20	12/04/06
180725	302	DPTF	912820M05	US TREASURY STRIP (P)		2/15/10	4.500	50,000.00	50,000.00	44,004.50	43,885.00	4/03/07
180509	302	DPTF	912820LH8	US TREASURY STRIP (P)		2/15/10	4.520	100,000.00	100,000.00	88,254.00	87,770.00	4/30/07
181156	302	DPTF	912820PD3	US TREASURY STRIP (P)		2/15/10	4.670	100,000.00	100,000.00	87,691.00	87,770.00	4/12/07
178321	302	DPTF	912833JU5	US TREASURY STRIP (P)		5/15/10	4.745	50,000.00	50,000.00	43,526.50	43,409.50	5/31/07
178986	302	DPTF	912820FT9	US TREASURY STRIP (P)		8/15/10	4.550	50,000.00	50,000.00	42,021.00	42,840.00	10/04/06
180509	302	DPTF	912820FT9	US TREASURY STRIP (P)		8/15/10	4.525	50,000.00	50,000.00	42,343.00	42,840.00	11/28/06
178576	302	DPTF	912820MA2	US TREASURY STRIP (P)		8/15/10	4.743	138,000.00	138,000.00	115,459.08	118,238.40	10/26/06
180358	302	DPTF	912820GC5	US TREASURY STRIP (P)		11/15/10	4.494	250,000.00	250,000.00	210,132.50	212,132.50	12/18/06
180510	302	DPTF	912820GC5	US TREASURY STRIP (P)		2/15/11	4.540	50,000.00	50,000.00	42,025.50	41,804.50	4/03/07
180726	302	DPTF	912820GC5	US TREASURY STRIP (P)		2/15/11	4.610	100,000.00	100,000.00	83,924.00	83,609.00	4/12/07
181157	302	DPTF	912833JW1	US TREASURY STRIP (P)		2/15/11	4.445	100,000.00	100,000.00	84,631.00	83,609.00	4/30/07
178322	302	DPTF	912820GL5	US TREASURY STRIP (P)		5/15/11	4.480	50,000.00	50,000.00	41,960.50	41,816.50	5/31/07
178577	302	DPTF	912820GL5	US TREASURY STRIP (P)		8/15/11	4.520	50,000.00	50,000.00	40,230.00	40,857.00	10/04/06
178987	302	DPTF	912833DA5	US TREASURY STRIP (P)		8/15/11	4.680	138,000.00	138,000.00	110,497.98	112,765.32	10/26/06
179285	302	DPTF	912820KX1	US TREASURY STRIP (P)		8/15/11	4.445	50,000.00	50,000.00	40,640.00	41,025.00	11/28/06
180359	302	DPTF	912820GV3	US TREASURY STRIP (P)		11/30/11	4.486	250,000.00	250,000.00	200,705.00	201,340.00	12/18/06
180511	302	DPTF	912820GV3	US TREASURY STRIP (P)		2/15/12	4.460	50,000.00	50,000.00	40,334.00	39,851.00	4/03/07
						2/15/12	4.620	100,000.00	100,000.00	80,147.00	79,702.00	4/12/07

RICARD CORDRAY
 TRHASURER, STATE OF OHIO

PGM: INVS_MONTEND_INVENTORY
 SOURCE: VIRTUAL
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

INVESTMENT INVENTORY
 SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK	VALUE	US\$	MARKET	1ST-PR
180727	302	DPTF	912820GV3	US TREASURY STRIP (P)		2/15/12	4.470	100,000.00	100,000.00	80,896.00	79,702.00	4/30/07		
181158	302	DPTF	912833JY7	US TREASURY STRIP		5/15/12	4.460	50,000.00	50,000.00	40,181.00	39,969.00	5/31/07		
178323	302	DPTF	912820HF7	US TREASURY STRIP (P)		8/15/12	4.550	50,000.00	50,000.00	38,405.50	38,902.00	10/04/06		
178578	302	DPTF	912820HF7	US TREASURY STRIP (P)		8/15/12	4.724	138,000.00	138,000.00	105,240.18	107,369.52	10/26/06		
178988	302	DPTF	912820HF7	US TREASURY STRIP (P)		8/15/12	4.490	50,000.00	50,000.00	38,794.00	38,902.00	11/28/06		
179286	302	DPTF	912820H4	US TREASURY STRIP (P)		11/15/12	4.484	250,000.00	250,000.00	192,372.50	192,282.50	12/18/06		
180360	302	DPTF	912820HR1	US TREASURY STRIP (P)		2/15/13	4.495	50,000.00	50,000.00	38,516.50	37,975.50	4/03/07		
180512	302	DPTF	912820HR1	US TREASURY STRIP (P)		2/15/13	4.650	100,000.00	100,000.00	76,438.00	75,951.00	4/12/07		
180728	302	DPTF	912820HR1	US TREASURY STRIP (P)		2/15/13	4.500	100,000.00	100,000.00	77,266.00	75,951.00	4/30/07		
181159	302	DPTF	912833KA7	US TREASURY STRIP		5/15/13	4.782	50,000.00	50,000.00	37,732.00	37,585.50	5/31/07		
178325	302	DPTF	912820J8	US TREASURY STRIP (P)		8/15/13	4.550	50,000.00	50,000.00	36,715.50	36,869.00	10/04/06		
178579	302	DPTF	912820J8	US TREASURY STRIP (P)		8/15/13	4.765	138,000.00	138,000.00	100,165.92	101,758.44	10/26/06		
178989	302	DPTF	912833DE7	US TREASURY STRIP (P)		8/15/13	4.485	50,000.00	50,000.00	37,121.50	37,205.50	11/28/06		
179287	302	DPTF	912820JN8	US TREASURY STRIP (P)		11/15/13	4.516	250,000.00	250,000.00	183,630.00	182,442.50	12/18/06		
180361	302	DPTF	912820JK6	US TREASURY STRIP (P)		2/15/14	4.570	50,000.00	50,000.00	36,656.50	36,046.00	4/03/07		
180513	302	DPTF	912833DF4	US TREASURY STRIP		2/15/14	4.710	100,000.00	100,000.00	72,711.00	72,376.00	4/12/07		
180729	302	DPTF	912833DF4	US TREASURY STRIP		2/15/14	4.565	100,000.00	100,000.00	73,585.50	72,376.00	4/30/07		
181160	302	DPTF	912833KC3	US TREASURY STRIP		5/15/14	4.850	50,000.00	50,000.00	35,825.50	35,730.00	5/31/07		
178326	302	DPTF	912833DG2	US TREASURY STRIP		8/15/14	4.630	50,000.00	50,000.00	34,885.50	35,301.00	10/04/06		
178580	302	DPTF	912833DG2	US TREASURY STRIP		8/15/14	4.783	138,000.00	138,000.00	95,427.00	97,430.76	10/26/06		
178990	302	DPTF	912833DG2	US TREASURY STRIP		8/15/14	4.555	50,000.00	50,000.00	35,324.00	35,301.00	11/28/06		
179288	302	DPTF	912833KD1	US TREASURY STRIP		11/15/14	4.848	150,000.00	150,000.00	103,281.00	104,479.50	1/31/07		
179694	302	DPTF	912833KD1	US TREASURY STRIP		11/15/14	4.848	150,000.00	150,000.00	103,281.00	104,479.50	1/31/07		
180514	302	DPTF	912803AA1	US TREASURY STRIP (P)		2/15/15	4.765	100,000.00	100,000.00	69,112.00	68,813.00	4/12/07		
180730	302	DPTF	912803AA1	US TREASURY STRIP (P)		2/15/15	4.640	100,000.00	100,000.00	69,936.00	68,813.00	4/30/07		
180362	302	DPTF	912833DH0	US TREASURY STRIP		2/15/15	4.630	50,000.00	50,000.00	34,875.50	34,381.00	4/03/07		
181161	302	DPTF	912833KE9	US TREASURY STRIP		5/15/15	4.870	50,000.00	50,000.00	34,096.00	33,965.50	5/31/07		
178327	302	DPTF	912833J78	US TREASURY STRIP		8/15/15	4.806	138,000.00	138,000.00	33,238.00	33,555.50	10/04/06		
178581	302	DPTF	912833J78	US TREASURY STRIP		8/15/15	4.806	138,000.00	138,000.00	33,238.00	33,555.50	10/04/06		
178991	302	DPTF	912833J78	US TREASURY STRIP		11/15/15	4.583	250,000.00	250,000.00	166,962.50	165,477.50	12/18/06		
179289	302	DPTF	912833KF6	US TREASURY STRIP		11/15/15	4.890	150,000.00	150,000.00	98,097.00	99,286.50	1/31/07		
179695	302	DPTF	912833KF6	US TREASURY STRIP		11/15/15	4.890	150,000.00	150,000.00	98,097.00	99,286.50	1/31/07		
180515	302	DPTF	912833KG4	US TREASURY STRIP		2/15/16	4.660	50,000.00	50,000.00	33,228.50	32,694.00	4/03/07		
180731	302	DPTF	912833KG4	US TREASURY STRIP		2/15/16	4.785	100,000.00	100,000.00	65,819.00	65,388.00	4/12/07		
181162	302	DPTF	912833KG4	US TREASURY STRIP		2/15/16	4.655	100,000.00	100,000.00	66,715.00	65,388.00	4/30/07		
178328	302	DPTF	912833KH2	US TREASURY STRIP		5/15/16	4.900	50,000.00	50,000.00	32,409.00	32,297.50	5/31/07		
178582	302	DPTF	912833KH2	US TREASURY STRIP		8/15/16	4.710	50,000.00	50,000.00	31,589.00	31,848.50	10/04/06		
178992	302	DPTF	912833KJ8	US TREASURY STRIP		8/15/16	4.869	138,000.00	138,000.00	86,107.86	87,901.86	10/26/06		
179694	302	DPTF	912833KJ8	US TREASURY STRIP		8/15/16	4.635	50,000.00	50,000.00	32,037.00	31,848.50	11/28/06		

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: ViewAQMD
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK VALUE	US\$-MARKET	1ST-PUR
179290	302	DPTF	912833KK5	US TREASURY STRIP	11/15/16	4.629	250,000.00	158,857.50	157,160.00	12/18/06	
180364	302	DPTF	912833KL3	US TREASURY STRIP	2/15/17	4.700	50,000.00	31,610.50	31,048.50	4/03/07	
180516	302	DPTF	912833KL3	US TREASURY STRIP	2/15/17	4.820	100,000.00	62,568.00	62,097.00	4/12/07	
180732	302	DPTF	912833KL3	US TREASURY STRIP	2/15/17	4.680	100,000.00	63,562.00	62,097.00	4/30/07	
181163	302	DPTF	912833KML	US TREASURY STRIP	5/15/17	4.970	50,000.00	30,668.50	30,551.00	5/31/07	
178329	302	DPTF	912833KM9	US TREASURY STRIP	8/15/17	4.750	50,000.00	30,024.50	30,175.50	10/04/06	
178583	302	DPTF	912833KN9	US TREASURY STRIP	8/15/17	4.903	138,000.00	81,769.14	83,284.38	10/26/06	
178993	302	DPTF	912833KN9	US TREASURY STRIP	8/15/17	4.655	50,000.00	30,538.00	30,175.50	11/28/06	
179291	302	DPTF	912833KP4	US TREASURY STRIP	11/15/17	4.677	250,000.00	150,977.50	149,022.50	12/18/06	
180365	302	DPTF	912833KP4	US TREASURY STRIP	11/15/17	4.994	150,000.00	88,105.50	89,413.50	1/31/07	
180517	302	DPTF	912833KQ2	US TREASURY STRIP	2/15/18	4.790	50,000.00	29,888.50	29,346.00	4/03/07	
180733	302	DPTF	912833KQ2	US TREASURY STRIP	2/15/18	4.910	100,000.00	59,092.00	58,692.00	4/12/07	
178330	302	DPTF	912833KQ2	US TREASURY STRIP	2/15/18	4.775	100,000.00	60,084.00	58,692.00	4/30/07	
178584	302	DPTF	912833KR0	US TREASURY STRIP	5/15/18	5.010	50,000.00	29,074.50	28,952.00	5/31/07	
178994	302	DPTF	912833KS8	US TREASURY STRIP	8/15/18	4.790	50,000.00	28,515.00	28,593.00	10/04/06	
179292	302	DPTF	912833KS8	US TREASURY STRIP	8/15/18	4.940	138,000.00	77,571.18	78,916.68	10/26/06	
180366	302	DPTF	912833KT6	US TREASURY STRIP	8/15/18	4.687	50,000.00	29,058.00	28,593.00	11/28/06	
180518	302	DPTF	912833K03	US TREASURY STRIP	11/15/19	4.700	250,000.00	143,770.00	140,880.00	12/18/06	
181165	302	DPTF	912833KV1	US TREASURY STRIP	2/15/19	4.850	50,000.00	28,309.50	27,762.00	4/03/07	
178331	302	DPTF	912833KV1	US TREASURY STRIP	2/15/19	4.975	100,000.00	55,873.00	55,524.00	4/12/07	
178585	302	DPTF	912833KW9	US TREASURY STRIP	5/15/19	5.077	50,000.00	27,454.00	27,351.50	5/31/07	
178995	302	DPTF	912833KW9	US TREASURY STRIP	8/15/19	4.850	50,000.00	26,992.50	27,008.50	10/04/06	
179293	302	DPTF	912833KW9	US TREASURY STRIP	8/15/19	5.001	138,000.00	73,316.64	74,543.46	10/26/06	
180367	302	DPTF	912833KX7	US TREASURY STRIP	8/15/19	4.745	50,000.00	27,543.00	27,008.50	11/28/06	
180519	302	DPTF	912833KY5	US TREASURY STRIP	11/15/19	4.763	250,000.00	136,157.50	133,027.50	12/18/06	
181166	302	DPTF	912833KY5	US TREASURY STRIP	2/15/20	4.910	50,000.00	26,782.00	26,270.50	4/03/07	
180735	302	DPTF	912833KY5	US TREASURY STRIP	2/15/20	5.030	100,000.00	52,828.00	52,541.00	4/12/07	
178586	302	DPTF	912833KZ2	US TREASURY STRIP	2/15/20	4.880	100,000.00	53,960.00	52,541.00	4/30/07	
178996	302	DPTF	912833LA6	US TREASURY STRIP	5/15/20	5.143	50,000.00	25,897.50	25,842.00	5/31/07	
179294	302	DPTF	912833LA6	US TREASURY STRIP	8/15/20	4.900	50,000.00	25,556.00	25,482.00	10/04/06	
180368	302	DPTF	912833LA6	US TREASURY STRIP	8/15/20	5.050	138,000.00	69,324.30	70,330.32	10/26/06	
180520	302	DPTF	912833LB4	US TREASURY STRIP	8/15/20	4.795	50,000.00	26,106.00	25,482.00	11/28/06	
180736	302	DPTF	912833LC2	US TREASURY STRIP	11/15/20	4.806	250,000.00	129,142.50	125,630.00	12/18/06	
181167	302	DPTF	912833LC2	US TREASURY STRIP	2/15/21	4.960	50,000.00	25,342.00	24,806.50	4/03/07	
178333	302	DPTF	912833LC2	US TREASURY STRIP	2/15/21	5.058	100,000.00	50,981.00	49,613.00	4/12/07	
178587	302	DPTF	912833LD0	US TREASURY STRIP	2/15/21	4.950	100,000.00	50,931.00	49,613.00	4/30/07	
179295	302	DPTF	912833LE8	US TREASURY STRIP	5/15/21	5.180	50,000.00	24,490.50	24,425.00	5/31/07	
180369	302	DPTF	912833LE8	US TREASURY STRIP	8/15/21	4.920	24,277.50	24,277.50	24,113.50	10/04/06	
180521	302	DPTF	912833LE8	US TREASURY STRIP	8/15/21	5.076	138,000.00	65,704.56	66,553.26	10/26/06	

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: VALUED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
178997	302	DPTF	912833LH8	US TREASURY STRIP	8/15/21	4.820	50,000.00	24,808.50	24,113.50	11/28/06	
179295	302	DPTF	912833LF5	US TREASURY STRIP	11/15/21	4.828	250,000.00	122,757.50	119,030.00	12/18/06	
179701	302	DPTF	912833LF5	US TREASURY STRIP	11/15/21	5.127	150,000.00	70,956.00	71,418.00	1/31/07	
180369	302	DPTF	912833LG3	US TREASURY STRIP	2/15/22	4.980	50,000.00	24,060.00	23,469.00	4/03/07	
180521	302	DPTF	912833LG3	US TREASURY STRIP	2/15/22	5.100	100,000.00	47,349.00	46,938.00	4/12/07	
180737	302	DPTF	912833LG3	US TREASURY STRIP	2/15/22	4.975	100,000.00	48,332.00	46,938.00	4/30/07	
181168	302	DPTF	912833LH1	US TREASURY STRIP	2/15/22	5.198	50,000.00	23,210.00	23,169.00	5/31/07	
178334	302	DPTF	912833LJ7	US TREASURY STRIP	8/15/22	4.900	50,000.00	23,197.50	22,839.00	10/04/06	
178588	302	DPTF	912833LJ7	US TREASURY STRIP	8/15/22	5.071	138,000.00	62,540.22	63,035.64	10/26/06	
178998	302	DPTF	912833LJ7	US TREASURY STRIP	8/15/22	4.802	50,000.00	23,720.00	22,839.00	11/28/06	
179296	302	DPTF	912833LK4	US TREASURY STRIP	11/15/22	4.829	250,000.00	117,020.00	112,902.50	12/18/06	
180370	302	DPTF	912833LL2	US TREASURY STRIP	2/15/23	4.980	50,000.00	22,905.50	22,326.50	4/03/07	
180522	302	DPTF	912833LL2	US TREASURY STRIP	2/15/23	5.095	100,000.00	45,059.00	44,653.00	4/12/07	
180738	302	DPTF	912833LL2	US TREASURY STRIP	2/15/23	4.975	100,000.00	46,014.00	44,653.00	4/30/07	
181169	302	DPTF	912833LM8	US TREASURY STRIP	5/15/23	5.185	50,000.00	22,092.00	22,007.50	5/31/07	
178335	302	DPTF	912833LM0	US TREASURY STRIP	8/15/23	4.920	50,000.00	22,029.00	21,760.50	10/04/06	
178589	302	DPTF	912833LM0	US TREASURY STRIP	8/15/23	5.066	138,000.00	59,534.58	60,058.98	10/26/06	
178999	302	DPTF	912833LM0	US TREASURY STRIP	8/15/23	4.810	50,000.00	22,591.50	21,760.50	11/28/06	
179297	302	DPTF	912833LF3	US TREASURY STRIP	11/15/23	4.832	250,000.00	111,512.50	107,415.00	12/18/06	
179703	302	DPTF	912833LF3	US TREASURY STRIP	11/15/23	5.127	150,000.00	64,126.50	64,449.00	1/31/07	
180371	302	DPTF	912833LQ1	US TREASURY STRIP	2/15/24	4.985	50,000.00	21,788.00	21,209.00	4/03/07	
180523	302	DPTF	912833LQ1	US TREASURY STRIP	2/15/24	5.095	100,000.00	42,848.00	42,418.00	4/12/07	
180739	302	DPTF	912833LQ1	US TREASURY STRIP	2/15/24	4.975	100,000.00	43,808.00	42,418.00	4/30/07	
181170	302	DPTF	912833LR9	US TREASURY STRIP	5/15/24	5.190	50,000.00	20,972.50	20,904.00	5/31/07	
178336	302	DPTF	912833LS7	US TREASURY STRIP	8/15/24	4.920	50,000.00	20,983.50	20,637.00	10/04/06	
178590	302	DPTF	912833LS7	US TREASURY STRIP	8/15/24	5.074	138,000.00	56,549.64	56,958.12	10/26/06	
179000	302	DPTF	912833LS7	US TREASURY STRIP	8/15/24	4.815	50,000.00	21,524.00	20,637.00	11/28/06	
179298	302	DPTF	912833LT5	US TREASURY STRIP	11/15/24	4.840	250,000.00	106,165.00	101,867.50	12/18/06	
180372	302	DPTF	912833LU2	US TREASURY STRIP	2/15/25	4.990	50,000.00	20,723.00	20,148.00	4/03/07	
180524	302	DPTF	912833LU2	US TREASURY STRIP	2/15/25	5.103	100,000.00	40,692.00	40,296.00	4/12/07	
180740	302	DPTF	912833LU2	US TREASURY STRIP	2/15/25	4.980	100,000.00	41,671.00	40,296.00	4/30/07	
181171	302	DPTF	912833LV0	US TREASURY STRIP	5/15/25	5.180	50,000.00	19,959.50	19,891.00	5/31/07	
178337	302	DPTF	912833LW8	US TREASURY STRIP	8/15/25	4.910	50,000.00	20,025.00	19,637.50	10/04/06	
178591	302	DPTF	912833LW8	US TREASURY STRIP	8/15/25	5.060	138,000.00	53,924.88	54,199.50	10/26/06	
179001	302	DPTF	912833LW8	US TREASURY STRIP	8/15/25	4.805	50,000.00	20,563.50	19,637.50	11/28/06	
179299	302	DPTF	912833LK6	US TREASURY STRIP	11/15/25	4.835	250,000.00	101,300.00	97,110.00	12/18/06	
179705	302	DPTF	912833LK6	US TREASURY STRIP	11/15/25	5.145	150,000.00	57,760.50	58,266.00	1/31/07	
180373	302	DPTF	912833LY4	US TREASURY STRIP	2/15/26	4.970	50,000.00	19,799.00	19,174.50	4/03/07	
180525	302	DPTF	912833LY4	US TREASURY STRIP	2/15/26	5.080	100,000.00	38,853.00	38,349.00	4/12/07	

PGM: INVS MONTHEND_INVENTORY
 SOURCE: VisualQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TRHASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

PAGE: 31

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180741	302	DPTF	912833LY4	US TREASURY STRIP		2/15/26	4.965	100,000.00	39,780.00	38,349.00	4/30/07	
181172	302	DPTF	912833LZ1	US TREASURY STRIP		5/15/26	5.165	50,000.00	19,017.50	18,965.50	5/31/07	
178592	302	DPTF	912833PA2	US TREASURY STRIP		8/15/26	5.052	138,000.00	51,376.02	51,583.02	10/26/06	
178593	302	DPTF	912833PH4	US TREASURY STRIP		8/15/27	5.024	138,000.00	49,154.22	49,199.76	10/26/06	
178594	302	DPTF	912833RZ5	US TREASURY STRIP		8/15/28	5.002	138,000.00	46,993.14	47,140.80	10/26/06	
178595	302	DPTF	912833XP0	US TREASURY STRIP		8/15/29	4.988	138,000.00	44,867.94	45,005.94	10/26/06	
178596	302	DPTF	912833XY1	US TREASURY STRIP		8/15/30	4.941	138,000.00	43,180.20	43,126.38	10/26/06	
178597	302	DPTF	9128334S6	US TREASURY STRIP		8/15/31	4.945	138,000.00	41,082.60	41,188.86	10/26/06	
									16,616,000.00	10,405,694.04	10,387,514.42	

879,910,037.24 604,916,411.69 699,210,101.69

PGM: INVS_MONTEND_INVENTORY
 SOURCE: ViauallQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR
180053	400	STAR	0660P1T19	BANK OF AMERICA	5.2150	6/01/07	5.358	20,000,000.00	19,736,352.78	19,736,352.78	3/02/07	
180314	400	STAR	74433HT12	PRUDENTIAL FUNDING	5.2300	6/01/07	5.355	45,000,000.00	44,561,987.50	44,561,987.50	3/26/07	
180491	400	STAR	36959ST52	GENERAL ELECTRIC CAPITAL SERV	5.2300	6/05/07	5.349	50,000,000.00	49,564,166.67	49,564,166.67	4/06/07	
180392	400	STAR	90262DT54	UBS FINANCE	5.2400	6/05/07	5.363	30,000,000.00	29,720,533.33	29,720,533.33	4/02/07	
180504	400	STAR	90262DT70	UBS FINANCE	5.2450	6/07/07	5.363	25,000,000.00	24,788,743.06	24,788,743.06	4/10/07	
180709	400	STAR	0027ALT03	ABBAY NATIONAL NA, LLC	5.2350	6/12/07	5.346	40,000,000.00	39,714,983.33	39,714,983.33	4/24/07	
180494	400	STAR	4042FITC3	ESBC FINANCE CORP	5.2400	6/12/07	5.362	40,000,000.00	39,627,377.78	39,627,377.78	4/09/07	
180505	400	STAR	4497W1TD8	ING (US) FUNDING	5.2300	6/13/07	5.352	50,000,000.00	49,535,111.11	49,535,111.11	4/10/07	
180794	400	STAR	36960MT03	GENERAL ELECTRIC COMPANY	5.2400	6/14/07	5.347	40,000,000.00	39,743,822.22	39,743,822.22	5/01/07	
180712	400	STAR	59018KTE1	MERRILL LYNCH & CO	5.2300	6/14/07	5.341	50,000,000.00	49,636,805.56	49,636,805.56	4/25/07	
180843	400	STAR	02635STK3	AMERICAN GENERAL FINANCE CORP	5.2300	6/19/07	5.340	50,000,000.00	49,651,333.33	49,651,333.33	5/02/07	
180604	400	STAR	17307STK8	CITIGROUP FUNDING INC	5.2400	6/19/07	5.362	40,000,000.00	39,633,200.00	39,633,200.00	4/17/07	
180932	400	STAR	02635STM9	AMERICAN GENERAL FINANCE CORP	5.2400	6/21/07	5.345	40,000,000.00	39,755,466.67	39,755,466.67	5/10/07	
180883	400	STAR	90262DTM7	UBS FINANCE	5.2450	6/21/07	5.355	35,000,000.00	34,755,233.33	34,755,233.33	5/04/07	
180867	400	STAR	83365EU50	SOCIETE GENERALE NORTE AMERICA	5.2400	7/05/07	5.362	50,000,000.00	49,541,500.00	49,541,500.00	5/03/07	
180919	400	STAR	0027AJUD5	ABBAY NATIONAL NA, LLC	5.2400	7/10/07	5.362	50,000,000.00	49,541,500.00	49,541,500.00	5/08/07	
180935	400	STAR	12478KUD9	CBA (DE) FINANCE, INC	5.2350	7/10/07	5.355	40,000,000.00	39,645,183.33	39,645,183.33	5/10/07	
181020	400	STAR	02581UDC3	AMERICAN EXPRESS CREDIT CORP	5.2200	7/12/07	5.337	45,000,000.00	44,628,075.00	44,628,075.00	5/16/07	
180929	400	STAR	4497W1DD6	ING (US) FUNDING	5.2300	7/13/07	5.353	30,000,000.00	29,716,708.33	29,716,708.33	5/09/07	
181035	400	STAR	17307SUB3	CITIGROUP FUNDING INC	5.2200	7/17/07	5.340	50,000,000.00	49,557,750.00	49,557,750.00	5/17/07	
181036	400	STAR	59018K0K5	MERRILL LYNCH & CO	5.2200	7/19/07	5.341	30,000,000.00	29,725,950.00	29,725,950.00	5/17/07	
181100	400	STAR	4042F1DQ0	ESBC FINANCE CORP	5.2200	7/24/07	5.341	50,000,000.00	49,543,250.00	49,543,250.00	5/22/07	
181143	400	STAR	0660P1US8	BANK OF AMERICA	5.2350	7/26/07	5.356	40,000,000.00	39,639,366.67	39,639,366.67	5/25/07	
181135	400	STAR	2521E1US2	DEKIA DELAWARE	5.2350	7/26/07	5.357	40,000,000.00	39,633,550.00	39,633,550.00	5/24/07	
181131	400	STAR	12478KUX9	CBA (DE) FINANCE, INC	5.2350	7/31/07	5.357	50,000,000.00	49,541,937.50	49,541,937.50	5/29/07	
181178	400	STAR	2521E1UX1	DEKIA DELAWARE	5.2250	7/31/07	5.346	50,000,000.00	49,542,812.50	49,542,812.50	5/29/07	
181177	400	STAR	00077FV27	ABN AMRO NA FINANCE CORP	5.2250	8/02/07	5.346	45,000,000.00	44,588,531.25	44,588,531.25	5/31/07	
181193	400	STAR	0660P1V32	BANK OF AMERICA	5.2350	8/03/07	5.358	30,000,000.00	29,716,437.50	29,716,437.50	5/30/07	

									1,155,000,000.00	1,144,987,668.75	1,144,987,668.75	

181148	400	STAR	313312J01	FFCB DISCOUNT NOTE	5.1400	7/16/07	5.250	25,279,000.00	25,091,317.47	25,117,214.40	5/25/07	
181149	400	STAR	313312JF8	FFCB DISCOUNT NOTE	5.1400	7/17/07	5.251	29,421,000.00	29,198,364.75	29,226,821.40	5/25/07	
									54,700,000.00	54,289,682.22	54,344,035.80	

180961	400	STAR	313384GH6	FHLB DISCOUNT NOTE	5.1450	6/01/07	5.264	50,000,000.00	49,549,812.50	50,000,000.00	3/30/07	
180382	400	STAR	313384GQ6	FHLB DISCOUNT NOTE	5.1300	6/08/07	5.254	50,000,000.00	49,501,250.00	49,950,000.00	3/30/07	
180407	400	STAR	313384GQ6	FHLB DISCOUNT NOTE	5.1300	6/08/07	5.251	50,000,000.00	49,529,750.00	49,950,000.00	4/03/07	

PGM: INVS_MONTHEND_INVENTORY
 SOURCE: VISUALQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TRESURER, STATE OF OHIO

INVT#	FUND GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK VALUE	US\$-MARKET	1ST-PUR
INVESTMENT INVENTORY										
SETTLED POSITIONS AS OF: 5/31/07										
180565	400 STAR	313384GX1	FHLB DISCOUNT NOTE	5.1400	6/15/07	5.259	50,000,000.00	49,550,250.00	49,900,000.00	4/13/07
180301	400 STAR	313384HE2	FHLB DISCOUNT NOTE	5.1300	6/22/07	5.270	50,000,000.00	49,351,625.00	49,850,000.00	3/23/07
180576	400 STAR	313384HE2	FHLB DISCOUNT NOTE	5.1200	6/22/07	5.238	50,000,000.00	49,552,000.00	49,850,000.00	4/20/07
180429	400 STAR	313384HM4	FHLB DISCOUNT NOTE	5.1300	6/29/07	5.267	50,000,000.00	49,380,125.00	49,800,000.00	4/03/07
180549	400 STAR	313384HT9	FHLB DISCOUNT NOTE	5.1250	7/05/07	5.259	50,000,000.00	49,402,083.33	49,760,000.00	4/12/07
180550	400 STAR	313384HT9	FHLB DISCOUNT NOTE	5.1250	7/05/07	5.259	50,000,000.00	39,521,666.67	39,808,000.00	4/12/07
180895	400 STAR	313384HU6	FHLB DISCOUNT NOTE	5.1170	7/06/07	5.235	50,000,000.00	49,552,262.50	49,750,000.00	5/04/07
180896	400 STAR	313384HU6	FHLB DISCOUNT NOTE	5.1170	7/06/07	5.235	50,000,000.00	49,552,262.50	49,750,000.00	5/04/07
180589	400 STAR	313384HZ5	FHLB DISCOUNT NOTE	5.1200	7/11/07	5.255	50,000,000.00	49,388,444.44	49,715,000.00	4/16/07
180590	400 STAR	313384HZ5	FHLB DISCOUNT NOTE	5.1200	7/11/07	5.255	50,000,000.00	49,388,444.44	49,715,000.00	4/16/07
180599	400 STAR	313384JB6	FHLB DISCOUNT NOTE	5.1200	7/13/07	5.238	50,000,000.00	49,552,000.00	49,700,000.00	5/11/07
180648	400 STAR	313384JB6	FHLB DISCOUNT NOTE	5.1200	7/13/07	5.238	50,000,000.00	49,552,000.00	49,700,000.00	5/11/07
180650	400 STAR	313384JG5	FHLB DISCOUNT NOTE	5.1200	7/18/07	5.259	50,000,000.00	49,352,888.89	49,665,000.00	4/18/07
180769	400 STAR	313384JG5	FHLB DISCOUNT NOTE	5.1200	7/18/07	5.259	50,000,000.00	49,352,888.89	49,665,000.00	4/18/07
181061	400 STAR	313384JJ9	FHLB DISCOUNT NOTE	5.1150	7/20/07	5.244	41,050,000.00	40,560,068.25	40,762,650.00	4/27/07
180748	400 STAR	313384JJ9	FHLB DISCOUNT NOTE	5.1150	7/20/07	5.244	41,050,000.00	40,560,068.25	40,762,650.00	4/27/07
180748	400 STAR	313384JF5	FHLB DISCOUNT NOTE	5.1200	7/25/07	5.258	50,000,000.00	49,360,000.00	49,615,000.00	4/26/07
181066	400 STAR	313384JF5	FHLB DISCOUNT NOTE	5.1200	7/25/07	5.258	50,000,000.00	49,360,000.00	49,615,000.00	4/26/07
181066	400 STAR	313384KB8	FHLB DISCOUNT NOTE	5.1250	8/17/07	5.262	39,607,000.00	39,110,812.31	39,171,323.00	5/21/07
181150	400 STAR	313384KV0	FHLB DISCOUNT NOTE	5.1300	8/24/07	5.270	50,000,000.00	49,351,625.00	49,400,000.00	5/25/07
								1,020,657,000.00	1,015,426,973.00	
181210	400 STAR	313396GH0	FHLMC DISCOUNT NOTE	5.1500	6/01/07	5.222	22,219,000.00	22,215,821.45	22,219,000.00	5/31/07
180158	400 STAR	313396GL1	FHLMC DISCOUNT NOTE	5.1400	6/04/07	5.280	50,000,000.00	49,378,916.67	49,980,000.00	3/09/07
180177	400 STAR	313396GL1	FHLMC DISCOUNT NOTE	5.1500	6/04/07	5.285	50,000,000.00	49,399,166.67	49,980,000.00	3/12/07
180592	400 STAR	313396GP2	FHLMC DISCOUNT NOTE	5.1200	6/07/07	5.225	50,000,000.00	49,680,000.00	49,955,000.00	4/23/07
180193	400 STAR	313396GT4	FHLMC DISCOUNT NOTE	5.1450	6/11/07	5.284	40,000,000.00	39,485,500.00	39,944,000.00	3/13/07
180206	400 STAR	313396GT4	FHLMC DISCOUNT NOTE	5.1360	6/11/07	5.274	50,000,000.00	49,365,133.33	49,930,000.00	3/14/07
180243	400 STAR	313396HA4	FHLMC DISCOUNT NOTE	5.1350	6/18/07	5.275	50,000,000.00	49,350,993.06	49,880,000.00	3/19/07
180326	400 STAR	313396HA4	FHLMC DISCOUNT NOTE	5.1350	6/18/07	5.269	50,000,000.00	49,408,048.61	49,880,000.00	3/27/07
180319	400 STAR	313396HH9	FHLMC DISCOUNT NOTE	5.1350	6/25/07	5.274	50,000,000.00	49,358,125.00	49,830,000.00	3/27/07
180320	400 STAR	313396HH9	FHLMC DISCOUNT NOTE	5.1350	6/25/07	5.274	50,000,000.00	49,358,125.00	49,830,000.00	3/27/07
180562	400 STAR	313396HJ5	FHLMC DISCOUNT NOTE	5.1220	6/26/07	5.244	50,000,000.00	49,516,255.56	49,820,000.00	4/19/07
180563	400 STAR	313396HJ5	FHLMC DISCOUNT NOTE	5.1220	6/26/07	5.244	50,000,000.00	49,516,255.56	49,820,000.00	4/19/07
180563	400 STAR	313396HL0	FHLMC DISCOUNT NOTE	5.1150	6/28/07	5.225	50,000,000.00	49,630,583.33	49,805,000.00	5/07/07
180906	400 STAR	313396HL0	FHLMC DISCOUNT NOTE	5.1150	6/28/07	5.225	50,000,000.00	49,630,583.33	49,805,000.00	5/07/07
180583	400 STAR	313396HM8	FHLMC DISCOUNT NOTE	5.1200	6/29/07	5.241	50,000,000.00	49,523,555.56	49,800,000.00	4/23/07
180471	400 STAR	313396HQ9	FHLMC DISCOUNT NOTE	5.1250	7/02/07	5.262	50,000,000.00	49,373,611.11	49,780,000.00	4/05/07
180472	400 STAR	313396HQ9	FHLMC DISCOUNT NOTE	5.1250	7/02/07	5.262	50,000,000.00	49,373,611.11	49,780,000.00	4/05/07
180534	400 STAR	313396HX4	FHLMC DISCOUNT NOTE	5.1270	7/09/07	5.265	50,000,000.00	49,366,245.83	49,730,000.00	4/11/07
180566	400 STAR	313396HX4	FHLMC DISCOUNT NOTE	5.1360	7/09/07	5.273	50,000,000.00	49,379,400.00	49,730,000.00	4/13/07

PGM: INVS MONTHEND_INVENTORY
 SOURCE: VisualQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	1ST-PUR	
180628	400	STAR	313396JE4	FHLMC DISCOUNT NOTE	5.1240	7/16/07	5.253	48,658,000.00	48,034,691.02	48,346,588.80	4/17/07	
180649	400	STAR	313396JE4	FHLMC DISCOUNT NOTE	5.1200	7/16/07	5.258	40,000,000.00	39,493,688.89	39,744,000.00	4/18/07	
180719	400	STAR	313396JM6	FHLMC DISCOUNT NOTE	5.1200	7/23/07	5.258	50,000,000.00	49,367,111.11	49,630,000.00	4/25/07	
180768	400	STAR	313396JM6	FHLMC DISCOUNT NOTE	5.1200	7/23/07	5.258	50,000,000.00	49,381,333.33	49,530,000.00	4/27/07	
180824	400	STAR	313396J08	FHLMC DISCOUNT NOTE	5.1190	7/30/07	5.257	40,000,000.00	39,488,100.00	39,564,000.00	5/01/07	
180854	400	STAR	313396J08	FHLMC DISCOUNT NOTE	5.1150	7/30/07	5.252	50,000,000.00	49,367,729.17	49,580,000.00	5/02/07	
180907	400	STAR	313396KB8	FHLMC DISCOUNT NOTE	5.1150	8/06/07	5.254	40,000,000.00	39,482,816.67	39,524,000.00	5/07/07	
180955	400	STAR	313396KB8	FHLMC DISCOUNT NOTE	5.1220	8/06/07	5.259	47,735,000.00	47,137,336.58	47,286,291.00	5/10/07	
180999	400	STAR	313396KJ1	FHLMC DISCOUNT NOTE	5.1250	8/13/07	5.254	50,000,000.00	49,359,375.00	49,480,000.00	5/15/07	
181025	400	STAR	313396KJ1	FHLMC DISCOUNT NOTE	5.1250	8/13/07	5.253	45,218,000.00	44,645,081.66	44,747,732.80	5/16/07	
181070	400	STAR	313396KR3	FHLMC DISCOUNT NOTE	5.1300	8/20/07	5.270	50,000,000.00	49,351,625.00	49,430,000.00	5/21/07	
181105	400	STAR	313396KR3	FHLMC DISCOUNT NOTE	5.1300	8/20/07	5.259	30,000,000.00	29,615,250.00	29,658,000.00	5/22/07	
181184	400	STAR	313396KY8	FHLMC DISCOUNT NOTE	5.1400	8/27/07	5.279	30,191,000.00	29,803,045.65	29,816,631.60	5/29/07	
181195	400	STAR	313396KY8	FHLMC DISCOUNT NOTE	5.1400	8/27/07	5.278	50,000,000.00	49,364,638.89	49,380,000.00	5/30/07	

									1,484,021,000.00	1,466,571,170.82	1,475,710,244.20	
180159	400	STAR	313588GN9	FNMA DISCOUNT NOTE	5.1500	6/06/07	5.289	25,000,000.00	24,681,701.39	24,982,500.00	3/09/07	
180178	400	STAR	313588GN9	FNMA DISCOUNT NOTE	5.1500	6/06/07	5.287	50,000,000.00	49,384,861.11	49,965,000.00	3/12/07	
180191	400	STAR	313588GN9	FNMA DISCOUNT NOTE	5.1500	6/06/07	5.286	19,022,000.00	18,790,697.76	19,008,684.60	3/13/07	
180233	400	STAR	313588GV1	FNMA DISCOUNT NOTE	5.1350	6/13/07	5.273	50,000,000.00	49,365,256.94	49,915,000.00	3/16/07	
180529	400	STAR	313588GX7	FNMA DISCOUNT NOTE	5.1350	6/15/07	5.256	50,000,000.00	49,529,291.67	49,900,000.00	4/10/07	
180303	400	STAR	313588RC2	FNMA DISCOUNT NOTE	5.1300	6/20/07	5.268	50,000,000.00	49,365,875.00	49,865,000.00	3/23/07	
180331	400	STAR	313588KC2	FNMA DISCOUNT NOTE	5.1400	6/20/07	5.275	50,000,000.00	49,400,333.33	49,865,000.00	3/28/07	
180332	400	STAR	313588HK4	FNMA DISCOUNT NOTE	5.1350	6/27/07	5.275	40,000,000.00	39,480,794.44	39,852,000.00	3/28/07	
180342	400	STAR	313588HK4	FNMA DISCOUNT NOTE	5.1400	6/27/07	5.279	50,000,000.00	49,357,500.00	49,815,000.00	3/29/07	
180537	400	STAR	313588EL2	FNMA DISCOUNT NOTE	5.1010	6/28/07	5.213	35,000,000.00	34,615,513.33	34,870,500.00	4/11/07	
180877	400	STAR	313588HR9	FNMA DISCOUNT NOTE	5.1200	7/03/07	5.258	50,000,000.00	49,367,111.11	49,770,000.00	4/05/07	
180474	400	STAR	313588HR9	FNMA DISCOUNT NOTE	5.1300	7/03/07	5.254	50,000,000.00	49,408,625.00	49,770,000.00	4/11/07	
180533	400	STAR	313588JA4	FNMA DISCOUNT NOTE	5.1100	7/12/07	5.238	50,000,000.00	49,545,777.78	49,710,000.00	5/09/07	
180938	400	STAR	313588JA4	FNMA DISCOUNT NOTE	5.1210	7/18/07	5.259	25,000,000.00	24,683,493.75	24,832,500.00	4/20/07	
180682	400	STAR	313588JG1	FNMA DISCOUNT NOTE	5.1250	7/25/07	5.263	50,000,000.00	49,366,493.06	49,615,000.00	4/27/07	
180767	400	STAR	313588JF1	FNMA DISCOUNT NOTE	5.1200	7/27/07	5.246	50,000,000.00	49,473,777.78	49,600,000.00	5/14/07	
180978	400	STAR	313588JR7	FNMA DISCOUNT NOTE	5.1200	7/27/07	5.246	50,000,000.00	49,473,777.78	49,600,000.00	5/14/07	
180981	400	STAR	313588JR7	FNMA DISCOUNT NOTE	5.1150	8/01/07	5.254	50,000,000.00	49,353,520.83	49,565,000.00	5/02/07	
180955	400	STAR	313588JW6	FNMA DISCOUNT NOTE	5.1150	8/01/07	5.253	50,000,000.00	49,360,625.00	49,565,000.00	5/03/07	
180870	400	STAR	313588JW6	FNMA DISCOUNT NOTE	5.1100	8/08/07	5.253	45,601,000.00	44,973,137.56	45,158,670.30	5/03/07	
180975	400	STAR	313588KD6	FNMA DISCOUNT NOTE	5.1200	8/08/07	5.258	50,000,000.00	49,367,111.11	49,515,000.00	5/11/07	

PGM: INVS_MONTHEHD_INVENTORY
 SOURCE: VISUALQED
 MODEL: INVENTORY
 BASIS: SETTLEMENT
 AS-OF: 5/31/07

RICHARD CORDRAY
 TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR AMOUNT	BOOK-VALUE	US\$-MARKET	LIST-PUR
181038	400 STAR	313588KL8	FRMA DISCOUNT NOTE	5.1220	8/15/07	5.261	50,000,000.00	49,359,750.00	49,465,000.00	5/17/07
181042	400 STAR	313588KL8	FRMA DISCOUNT NOTE	5.1250	8/15/07	5.264	50,000,000.00	49,359,375.00	49,465,000.00	5/17/07
181062	400 STAR	313588KN4	FRMA DISCOUNT NOTE	5.1250	8/17/07	5.264	50,000,000.00	49,352,256.94	49,450,000.00	5/18/07
181116	400 STAR	313588KT1	FRMA DISCOUNT NOTE	5.1350	8/22/07	5.275	50,000,000.00	49,350,993.06	49,415,000.00	5/23/07
181123	400 STAR	313588KT1	FRMA DISCOUNT NOTE	5.1350	8/22/07	5.275	40,000,000.00	39,480,794.44	39,532,000.00	5/23/07
181196	400 STAR	313588L1L	FRMA DISCOUNT NOTE	5.1400	8/29/07	5.280	50,000,000.00	49,350,361.11	49,365,000.00	5/30/07
181197	400 STAR	313588L1L	FRMA DISCOUNT NOTE	5.1400	8/29/07	5.280	50,000,000.00	49,350,361.11	49,365,000.00	5/30/07
							1,319,623,000.00	1,303,631,771.83	1,310,640,854.90	

5,034,001,000.00 4,978,892,028.34 5,001,109,776.65

PGM: INVS MONTHEND_INVENTORY
SOURCE: VISUALQED
MODEL: INVENTORY
BASIS: SETTLEMENT
AS-OF: 5/31/07

RICHARD CORDRAY
TREASURER, STATE OF OHIO

INVESTMENT INVENTORY

SETTLED POSITIONS AS OF: 5/31/07

INVT#	FUND	GROUP	CUSIP	DESCRIPTION	RATE	MATURITY	YIELD	PAR	AMOUNT	BOOK-VALUE	US\$-MARKET	LST-PUR

*** GRAND-TOTAL ***>

14645290600.98 14271298285.97 14375761694.28
