

GREAT SOUTHERN BANCORP INC  
 Form 4  
 September 22, 2005

**FORM 4** UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
 Washington, D.C. 20549

OMB APPROVAL

OMB Number: 3235-0287  
 Expires: January 31, 2005  
 Estimated average burden hours per response... 0.5

Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
 COPELAND REX A

2. Issuer Name and Ticker or Trading Symbol  
 GREAT SOUTHERN BANCORP INC [GSBC]

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

(Last) (First) (Middle)  
 4901 S. BOTHWELL  
 (Street)

3. Date of Earliest Transaction (Month/Day/Year)  
 09/20/2005

\_\_\_\_ Director \_\_\_\_\_ 10% Owner  
 Officer (give title below)  Other (specify below)  
 Treasurer / Senior VP of Subsidiary

SPRINGFIELD, MO 65804

(City) (State) (Zip)

4. If Amendment, Date Original Filed(Month/Day/Year)

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
 Form filed by More than One Reporting Person

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
				(A) or (D) Price			
Common stock					6,040	D	
Common stock					872	I	401(k) Plan

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

**Persons who respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB control number.**

SEC 1474 (9-02)

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned**  
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)		7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Amount or Number of Shares	
				Code	V	(A)	(D)	Title		
Option to purchase	\$ 30.34	09/20/2005		A		1,313		Common stock	1,313	
Option to purchase	\$ 30.34	09/20/2005		A		1,313		Common stock	1,313	
Option to purchase	\$ 30.34	09/20/2005		A		1,312		Common stock	1,312	
Option to purchase	\$ 30.34	09/20/2005		A		1,312		Common stock	1,312	
Option to purchase	\$ 9.0783						(1)	03/15/2010	Common stock	5,000
Option to purchase	\$ 7.922						(2)	09/20/2010	Common stock	3,120
Option to purchase	\$ 12.8975						(3)	09/24/2011	Common stock	6,000
Option to purchase	\$ 18.1875						(4)	09/18/2012	Common stock	6,000
Option to purchase	\$ 20.12						(5)	09/25/2013	Common stock	7,000
Option to purchase	\$ 32.07						(6)	09/22/2014	Common stock	5,250

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
COPELAND REX A 4901 S. BOTHWELL SPRINGFIELD, MO 65804			Treasurer	Senior VP of Subsidiary

## Signatures

Matt Snyder, Attorney-in-fact for Rex A.  
Copeland

09/22/2005

\_\_Signature of Reporting Person

Date

## Explanation of Responses:

\* If the form is filed by more than one reporting person, *see* Instruction 4(b)(v).

\*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. *See* 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).

(1) 2,500 shares vest on 3/15/2004 and 3/15/2005

(2) 1,040 shares vest on 9/20/2003, 9/20/2004 and 9/20/2005

(3) 1,500 shares vest on 9/24/2003, 9/24/2004, 9/24/2005 and 9/24/2006

(4) 1,500 shares vest on 9/18/2004, 9/18/2005, 9/18/2006 and 9/18/2007

(5) 1,750 shares vest on 9/25/2005, 9/25/2006, 9/25/2007 and 9/25/2008

(6) 1,313 shares vest on 9/22/2006 & 9/22/2007, 1,312 shares vest on 9/22/2008 & 9/22/2009

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, *see* Instruction 6 for procedure.

Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number.