

CD Inventory by Fund Detail (Alternate)

Accrue to close: August 31, 2016
 Printed: October 18, 2016 10:24 am

Cont No		Counterparty	Book Value	Accrued Interest	CD Number
624865	CD	1295 Bank of the Ozarks Little Rock	1,500,000.00	172.60	6901460625
TBL0000			1,500,000.00	172.60	
618558	CD	210 Pinnacle Bank Rogers	102,119.07	88.13	2760878
605807	CD	920 Generations Bank - Rogers	105,000.00	221.51	5700072
585522	CD	1283 Central Bank Little Rock AR	100,498.63	422.64	2939827
615131	CD	2370 First State Bank of Warren	102,092.89	130.06	100008745
596971	CD	4090 Bear State Bank Harrison	105,000.00	325.07	3000019277
596972	CD	4090 Bear State Bank Harrison	105,000.00	260.05	3000019251
596975	CD	4090 Bear State Bank Harrison	105,000.00	325.07	3000019293
596978	CD	4090 Bear State Bank Harrison	105,000.00	325.07	3000019269
600448	CD	4090 Bear State Bank Harrison	110,000.00	278.77	3000021554
610308	CD	4090 Bear State Bank Harrison	110,000.00	188.36	3000024509
627226	CD	4090 Bear State Bank Harrison	105,258.90	1.44	3000029086
TCS0100			1,154,969.49	2,566.17	
616231	CD	610 Merchants and Farmers Bank Dumas	466,813.00	333.80	29503
TDR9000			466,813.00	333.80	
613401	CD	210 Pinnacle Bank Rogers	91,000.00	112.69	2760690
617390	CD	1370 Farmers Bank & Trust Company Magnolia	145,500.00	133.94	45210580
625780	CD	1370 Farmers Bank & Trust Company Magnolia	483,000.00	111.16	45218620
617388	CD	2130 Smackover State Bank	145,500.00	133.94	113031
625778	CD	2130 Smackover State Bank	1,500,000.00	345.21	113047
TEB1001			2,365,000.00	836.94	
617389	CD	110 RiverWind Bank	300,000.00	276.16	22354
617386	CD	210 Pinnacle Bank Rogers	510,000.00	469.48	2760754
613402	CD	210 Pinnacle Bank Rogers	253,000.00	313.30	2760681
617391	CD	750 FBT Bank & Mortgage	3,000,000.00	2,761.64	8976350
609287	CD	750 FBT Bank & Mortgage	1,000,000.00	1,534.25	4431412
625777	CD	865 First Service Bank Greenbrier	375,000.00	86.30	72000411
625779	CD	1370 Farmers Bank & Trust Company Magnolia	155,000.00	35.67	45218612
617392	CD	1370 Farmers Bank & Trust Company Magnolia	5,284,000.00	4,864.18	45210572
617385	CD	2310 Citizens Bank & Trust Company Van Buren	300,000.00	276.16	4165608
609288	CD	2310 Citizens Bank & Trust Company Van Buren	762,000.00	1,169.10	4165144
TEM1001			11,939,000.00	11,786.24	

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Cont No		Counterparty	Book Value	Accrued Interest	CD Number
595708	CD	210 Pinnacle Bank Rogers	51,247.39	164.27	2760185
632067	CD	210 Pinnacle Bank Rogers	94,419.35	265.15	2760312
590949	CD	400 Merchants & Planters Bank Clarendon	178,488.51	657.72	36568
616983	CD	610 Merchants and Farmers Bank Dumas	44,632.72	52.58	29505
624462	CD	2310 Citizens Bank & Trust Company Van Buren	150,000.00	69.86	4166175
TES0200			518,787.97	1,209.58	
624864	CD	1370 Farmers Bank & Trust Company Magnolia	500,000.00	57.53	45218572
TET0100			500,000.00	57.53	
586969	CD	1282 The Capital Bank Little Rock	1,000,000.00	4,136.99	50128
611766	CD	1282 The Capital Bank Little Rock	1,006,434.63	1,681.99	50154
624840	CD	4090 Bear State Bank Harrison	1,800,000.00	665.75	3000028153
599437	CD	4090 Bear State Bank Harrison	1,058,780.09	3,031.30	3000019475
TFB0000			4,865,214.72	9,516.03	
603893	CD	1040 Horatio State Bank	100,000.00	241.10	92206527
TFM0000			100,000.00	241.10	
608494	CD	1040 Horatio State Bank	282,755.00	455.51	192206529
608493	CD	1370 Farmers Bank & Trust Company Magnolia	527,507.00	849.79	45202204
TGP0000			810,262.00	1,305.30	
621967	CD	435 Centennial Bank Conway	3,971,846.00	1,599.62	800022227
626689	CD	1370 Farmers Bank & Trust Company Magnolia	1,871,161.00	287.08	45219860
TGT0000			5,843,007.00	1,886.70	
624875	CD	435 Centennial Bank Conway	6,824,364.00	1,009.63	800022318
621964	CD	435 Centennial Bank Conway	2,560,101.00	1,031.05	800022226
621965	CD	690 CornerStone Bank Eureka Springs	1,500,000.00	604.11	71254
621966	CD	990 Helena National Bank	7,000,000.00	2,819.18	138799
TGT9700			17,884,465.00	5,463.97	
625048	CD	435 Centennial Bank Conway	7,061,871.00	1,044.77	800022319
TGT9800			7,061,871.00	1,044.77	
619827	CD	360 Bank of Cave City	600,000.00	381.37	1013018
608287	CD	1282 The Capital Bank Little Rock	600,000.00	848.22	50150

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Cont No	Counterparty	Book Value	Accrued Interest	CD Number
THR0100		1,200,000.00	1,229.59	
624860 CD	1295 Bank of the Ozarks Little Rock	6,750,000.00	776.71	6901460628
THS0000		6,750,000.00	776.71	
624871 CD	435 Centennial Bank Conway	14,500,000.00	1,668.49	800022341
TLP0100		14,500,000.00	1,668.49	
624857 CD	1370 Farmers Bank & Trust Company Magnolia	200,000.00	23.01	45218580
TLR0000		200,000.00	23.01	
624854 CD	1370 Farmers Bank & Trust Company Magnolia	175,000.00	20.14	45218588
TMA0000		175,000.00	20.14	
623658 CD	110 RiverWind Bank	1,500,000.00	719.18	22364
623656 CD	140 The Citizens Bank Batesville	1,500,000.00	719.18	604590
623659 CD	155 First Community Bank Batesville	1,500,000.00	719.18	237140
623657 CD	1370 Farmers Bank & Trust Company Magnolia	2,500,000.00	1,198.63	
TMI0000		7,000,000.00	3,356.17	
624866 CD	1370 Farmers Bank & Trust Company Magnolia	400,000.00	46.03	45218596
TPE0000		400,000.00	46.03	
624869 CD	1295 Bank of the Ozarks Little Rock	12,000,000.00	1,380.82	6901460631
TPET500		12,000,000.00	1,380.82	
624855 CD	2310 Citizens Bank & Trust Company Van Buren	400,000.00	46.03	4166299
TPP0000		400,000.00	46.03	
623818 CD	210 Pinnacle Bank Rogers	2,000,000.00	958.90	2761068
623817 CD	360 Bank of Cave City	1,000,000.00	479.45	1013025
623819 CD	510 Bank of Delight	750,000.00	359.59	992218833
623816 CD	1282 The Capital Bank Little Rock	750,000.00	359.59	50195
TPS0000		4,500,000.00	2,157.53	
624870 CD	865 First Service Bank Greenbrier	1,000,000.00	115.07	72000406
624863 CD	1295 Bank of the Ozarks Little Rock	15,500,000.00	1,783.56	6901460634
624858 CD	2080 First Security Bank Searcy	1,500,000.00	172.60	199867

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Cont No		Counterparty	Book Value	Accrued Interest	CD Number
624867	CD	2420 Fidelity National Bank West Memphis	4,000,000.00	460.27	27246
TPT0000			22,000,000.00	2,531.50	
619580	CD	525 First State Bank of DeQueen	1,500,000.00	1,438.36	5084709
619576	CD	690 CornerStone Bank Eureka Springs	1,500,000.00	1,438.36	71227
619579	CD	865 First Service Bank Greenbrier	3,250,000.00	3,116.44	72000400
619578	CD	1040 Horatio State Bank	250,000.00	239.73	92206531
619575	CD	1282 The Capital Bank Little Rock	500,000.00	479.45	50184
619573	CD	1283 Central Bank Little Rock AR	2,500,000.00	2,397.26	2941201
619819	CD	2130 Smackover State Bank	500,000.00	479.45	113035
619574	CD	4090 Bear State Bank Harrison	2,000,000.00	1,917.81	3000026108
TPX0000			12,000,000.00	11,506.86	
619584	CD	480 Chambers Bank Danville	1,000,000.00	876.71	109139
619820	CD	510 Bank of Delight	1,000,000.00	876.71	992218831
619591	CD	990 Helena National Bank	1,000,000.00	876.71	138797
619587	CD	1283 Central Bank Little Rock AR	2,800,000.00	2,454.79	2941210
619588	CD	1360 First State Bank Lonoke	1,000,000.00	876.71	36687
619585	CD	1370 Farmers Bank & Trust Company Magnolia	10,123,021.91	8,874.98	45213060
619586	CD	1400 Malvern National Bank	5,000,000.00	4,383.56	165607
619596	CD	2035 First State Bank Russellville	2,000,000.00	1,753.42	46249
619592	CD	2080 First Security Bank Searcy	10,500,000.00	9,205.48	199689
619595	CD	2130 Smackover State Bank	4,000,000.00	3,506.85	113039
619590	CD	2210 The Farmers and Merchants Bank Stuttgart	2,000,000.00	1,753.42	131697
619583	CD	2310 Citizens Bank & Trust Company Van Buren	5,000,000.00	4,383.56	4165918
619589	CD	2360 First National Bank of Lawrence County Walnut Rid	1,000,000.00	876.71	91991
619593	CD	4090 Bear State Bank Harrison	5,500,000.00	4,821.92	3000026355
TSA0000			51,923,021.91	45,521.53	
619594	CD	1370 Farmers Bank & Trust Company Magnolia	30,299,923.92	27,394.45	45212700
TSB0100			30,299,923.92	27,394.45	
623821	CD	110 RiverWind Bank	1,000,000.00	191.78	22363
623826	CD	110 RiverWind Bank	573,000.00	106.75	22365
627954	CD	140 The Citizens Bank Batesville	2,911,000.00	47.85	604738
628118	CD	140 The Citizens Bank Batesville	1,000,000.00	10.96	604744
626885	CD	140 The Citizens Bank Batesville	500,000.00	35.62	604694
623820	CD	155 First Community Bank Batesville	1,116,000.00	214.03	237139
627435	CD	210 Pinnacle Bank Rogers	1,500,000.00	65.75	2761238

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627225	CD 210 Pinnacle Bank Rogers	543,000.00	26.78	2761220
627955	CD 360 Bank of Cave City	1,000,000.00	16.44	1013028
627755	CD 400 Merchants & Planters Bank Clarendon	3,305,000.00	108.66	36595
625049	CD 435 Centennial Bank Conway	564,000.00	83.44	800022320
625200	CD 435 Centennial Bank Conway	626,000.00	82.32	800022322
627760	CD 480 Chambers Bank Danville	5,000,000.00	164.38	109176
627757	CD 525 First State Bank of DeQueen	4,000,000.00	131.51	5085187
628119	CD 610 Merchants and Farmers Bank Dumas	962,000.00	10.54	29541
623654	CD 665 Bank of England	1,000,000.00	197.26	10476
624217	CD 690 CornerStone Bank Eureka Springs	629,000.00	103.40	71274
627758	CD 690 CornerStone Bank Eureka Springs	7,000,000.00	230.14	71291
627431	CD 750 FBT Bank & Mortgage	1,000,000.00	43.84	9452511
623986	CD 860 Anstaff Bank	500,000.00	93.15	72572
623655	CD 865 First Service Bank Greenbrier	4,000,000.00	789.04	72000408
627052	CD 990 Helena National Bank	4,000,000.00	197.26	138807
623987	CD 1040 Horatio State Bank	1,000,000.00	186.30	92206532
627432	CD 1282 The Capital Bank Little Rock	5,500,000.00	241.10	50210
627433	CD 1283 Central Bank Little Rock AR	1,000,000.00	43.84	2941481
626129	CD 1295 Bank of the Ozarks Little Rock	1,317,000.00	122.68	6901461030
627048	CD 1295 Bank of the Ozarks Little Rock	3,706,000.00	203.07	6901461996
627434	CD 1360 First State Bank Lonoke	3,000,000.00	131.51	36707
627956	CD 1360 First State Bank Lonoke	2,000,000.00	32.88	36715
625776	CD 1370 Farmers Bank & Trust Company Magnolia	1,043,000.00	120.02	45218564
626307	CD 1370 Farmers Bank & Trust Company Magnolia	957,000.00	83.90	45219548
626688	CD 1370 Farmers Bank & Trust Company Magnolia	1,973,000.00	151.35	45219852
627754	CD 1370 Farmers Bank & Trust Company Magnolia	15,000,000.00	493.15	45221404
626884	CD 1370 Farmers Bank & Trust Company Magnolia	1,662,000.00	118.39	45220124
623653	CD 1400 Malvern National Bank	1,592,000.00	314.04	165620
627436	CD 1880 Relyance Bank	1,334,000.00	58.48	214707
627759	CD 1880 Relyance Bank	1,200,000.00	39.45	214716
627753	CD 2080 First Security Bank Searcy	14,000,000.00	460.27	199930
627756	CD 2210 The Farmers and Merchants Bank Stuttgart	4,000,000.00	131.51	131850
627953	CD 2210 The Farmers and Merchants Bank Stuttgart	3,000,000.00	49.32	131853
627761	CD 2310 Citizens Bank & Trust Company Van Buren	8,000,000.00	263.01	4166361
624183	CD 4090 Bear State Bank Harrison	1,202,000.00	204.18	3000026819
TSU0000		115,215,000.00	6,399.35	
625422	CD 990 Helena National Bank	3,000,000.00	567.12	138802
625423	CD 1370 Farmers Bank & Trust Company Magnolia	1,500,000.00	283.56	45218524

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Cont No		Counterparty	Book Value	Accrued Interest	CD Number
625421	CD	1400 Malvern National Bank	3,500,000.00	661.64	165621
TUC0100			8,000,000.00	1,512.32	
625420	CD	435 Centennial Bank Conway	6,500,000.00	1,228.77	800022332
625202	CD	2130 Smackover State Bank	2,000,000.00	378.08	113046
TUW0100			8,500,000.00	1,606.85	
624859	CD	2080 First Security Bank Searcy	2,000,000.00	230.14	199869
624861	CD	4090 Bear State Bank Harrison	1,000,000.00	115.07	3000028443
TWS0100			3,000,000.00	345.21	
624852	CD	2080 First Security Bank Searcy	3,600,000.00	414.25	199869
TWS0200			3,600,000.00	414.25	
624853	CD	510 Bank of Delight	1,000,000.00	115.07	992218834
624868	CD	750 FBT Bank & Mortgage	1,000,000.00	115.07	5265461
624862	CD	1282 The Capital Bank Little Rock	2,750,000.00	316.44	50208
624856	CD	1370 Farmers Bank & Trust Company Magnolia	3,250,000.00	373.97	45218604
624872	CD	2080 First Security Bank Searcy	2,000,000.00	230.14	199870
TWS0300			10,000,000.00	1,150.69	
624184	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50205
624185	CD	1282 The Capital Bank Little Rock	168,000.00	57.07	50199
624186	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50204
624187	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50203
624188	CD	1282 The Capital Bank Little Rock	168,000.00	42.81	50196
624189	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50206
624190	CD	1282 The Capital Bank Little Rock	168,000.00	57.07	50197
624191	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50201
624192	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50202
624193	CD	1282 The Capital Bank Little Rock	168,000.00	71.34	50200
624194	CD	1282 The Capital Bank Little Rock	168,000.00	57.07	50198
577348	CD	1370 Farmers Bank & Trust Company Magnolia	200,000.00	994.52	45166108
TWT0000			2,048,000.00	1,707.92	
620636	CD	210 Pinnacle Bank Rogers	199,657.00	126.91	2760894
620489	CD	4090 Bear State Bank Harrison	191,761.29	81.96	3000026835
TYS0000			391,418.29	208.87	

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623992	CD 860 Anstaff Bank	567,000.00	105.63	72581
623995	CD 920 Generations Bank - Rogers	1,000,000.00	186.30	5700089
623994	CD 1283 Central Bank Little Rock AR	2,000,000.00	372.60	2941449
623991	CD 2360 First National Bank of Lawrence County Walnut Rid	1,000,000.00	186.30	62006
623993	CD 4090 Bear State Bank Harrison	500,000.00	93.15	3000027502
TZR0000		5,067,000.00	943.98	
574754	CD 140 The Citizens Bank Batesville	590,000.00	3,103.56	603081/1016
626882	CD 1370 Farmers Bank & Trust Company Magnolia	270,000.00	48.08	45220140
626883	CD 1370 Farmers Bank & Trust Company Magnolia	370,000.00	65.89	45220276
625970	CD 1370 Farmers Bank & Trust Company Magnolia	270,000.00	73.97	45219180
574993	CD 1880 Relyance Bank	700,000.00	3,710.96	20449/693
624195	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027700
624196	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027643
624197	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027718
624198	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027783
624199	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027692
624200	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027742
624201	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027668
624202	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027627
624203	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027759
624204	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027650
624205	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027775
624206	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027726
624207	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027767
624208	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027684
624209	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027619
624210	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027676
624211	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027791
624212	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027734
624213	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027635
624214	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027593
624215	CD 4090 Bear State Bank Harrison	270,000.00	114.66	3000027601
TZS0000		7,870,000.00	9,410.32	
Grand Total		382,048,754.30	157,779.35	

Commercial Paper Daily Investment Returns

Start: 8/1/2016

End: 8/31/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
CENTE											
1513E2JG7	CENTEN 0 09/16/16	TAS0000	7/22/2016	7/22/2016	9/16/2016	21,000,000	99.81333333	\$20,960,800.00	1.202244	Suntrust Capital Mar	\$700.00
1513E2JV4	CENTEN 0 09/29/16	TAS0000	7/25/2016	7/25/2016	9/29/2016	11,000,000	99.77083333	\$10,974,791.67	1.252871	WELLS FARGO SECURITIES	\$381.94
1513E2J28	CENTEN 0 09/02/16	TAS0000	7/27/2016	7/27/2016	9/2/2016	20,000,000	99.88180556	\$19,976,361.11	1.151361	WELLS FARGO SECURITIES	\$638.89
1513E2JV4	CENTEN 0 09/29/16	TAS0000	8/10/2016	8/11/2016	9/29/2016	21,500,000	99.84347222	\$21,466,346.53	1.151803	Suntrust Capital Mar	\$686.81
1513E2JV4	CENTEN 0 09/29/16	TAS0000	8/24/2016	8/25/2016	9/29/2016	50,000,000	99.88819444	\$49,944,097.22	1.151287	Suntrust Capital Mar	\$1,597.22
1513E2K34	CENTEN CP 10/03/16	TAS0000	8/29/2016	8/29/2016	10/3/2016	5,000,000	99.89306	\$4,994,652.78	1.101178	WELLS FARGO SECS.	\$152.78
1513E2JP7	CENTEN 0 09/23/16	TAS0000	8/29/2016	8/30/2016	9/23/2016	40,000,000	99.92666667	\$39,970,666.67	1.100807	Suntrust Capital Mar	\$1,222.22
CHIPO											
16953JJ28	CHIPOW CP 09/02/16	TAS0000	7/29/2016	7/29/2016	9/2/2016	12,897,000	0.97	\$12,884,837.41	0.970916	Banc of Amer Sec LLC	\$347.50
16953JJ28	CHIPOW CP 09/02/16	TAS0000	8/11/2016	8/11/2016	9/2/2016	1,621,000	0.95	\$1,620,058.92	0.950552	Banc of Amer Sec LLC	\$42.78
16953JJ93	CHIPOW CP 09/09/16	TAS0000	8/24/2016	8/24/2016	9/9/2016	19,382,000	99.96	\$19,374,247.20	0.90036	Banc of Amer Sec LLC	\$484.55
16953JK42	CHIPOW CP 10/04/16	TAS0000	8/30/2016	8/30/2016	10/4/2016	11,034,000	0.95	\$11,023,808.88	0.950878	Banc of Amer Sec LLC	\$291.17
CIMCH											
16952MJ22	CIMCHK CP 09/02/16	TAS0000	8/16/2016	8/16/2016	9/2/2016	90,000,000	99.95514	\$89,959,625.00	0.950426	Banc of Amer Sec LLC	\$2,375.00
COFBO											
19214AJ83	COFBOC CP 09/08/16	TAS0000	8/9/2016	8/9/2016	9/8/2016	19,000,000	99.925	\$18,985,750.00	0.900676	Chase	\$475.00
19214AJL4	COFBOC CP 09/20/16	TAS0000	8/23/2016	8/23/2016	9/20/2016	4,450,000	99.93	\$4,446,885.00	0.90063	Chase	\$111.25
19214AJ18	COFBOC CP 09/01/16	TAS0000	8/25/2016	8/25/2016	9/1/2016	40,550,000	99.98289	\$40,543,061.44	0.880151	Banc of Amer Sec LLC	\$991.22
CSCOH											
16953VJW5	CSCOHK CP 09/30/16	TAS0000	8/25/2016	8/25/2016	9/30/2016	38,500,000	99.9	\$38,461,500.00	1.001001	Banc of Amer Sec LLC	\$1,069.44

Commercial Paper Daily Investment Returns

Start: 8/1/2016

End: 8/31/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
16953VJW5	CSCOHK CP 09/30/16	TAS0000	8/29/2016	8/29/2016	9/30/2016	1,500,000	99.911111111	\$1,498,666.67	1.00089	Banc of Amer Sec LLC	\$41.67
DERPR											
24409TJV6	DERPRK 0 09/29/16	TAS0000	8/23/2016	8/23/2016	9/29/2016	65,000,000	99.89413889	\$64,931,190.28	1.031092	GS Institutional	\$1,859.72
24409TJW4	DERPRK 0 09/30/16	TAS0000	8/24/2016	8/24/2016	9/30/2016	30,000,000	99.894139	\$29,968,241.70	1.031092	GS Institutional	\$858.33
24409TJS3	DERPRK 0 09/26/16	TAS0000	8/24/2016	8/24/2016	9/26/2016	30,000,000	99.90558333	\$29,971,675.00	1.030973	GS Institutional	\$858.33
DTEGR											
25156KJU9	DTEGR CP 09/28/16	TAS0000	8/17/2016	8/17/2016	9/28/2016	24,000,000	0.92	\$23,974,240.00	0.920989	Chase	\$613.33
ENBUS											
29251UJ25	ENBUS 0 09/02/16	TAS0000	7/8/2016	7/8/2016	9/2/2016	30,000,000	99.81333333	\$29,944,000.00	1.202244	Banc of Amer Sec LLC	\$1,000.00
FMCCP											
3454G0LE6	FMCCPP 0 11/14/16	TAS0000	8/25/2016	8/25/2016	11/14/2016	25,000,000	99.76375	\$24,940,937.50	1.05249	Chase	\$729.17
3454G0L89	FMCCPP CP 11/08/16	TAS0000	8/26/2016	8/26/2016	11/8/2016	400,000	1.05	\$399,136.67	1.052271	Banc of Amer Sec LLC	\$11.67
3454G0LE6	FMCCPP 0 11/14/16	TAS0000	8/26/2016	8/26/2016	11/14/2016	650,000	1.1	\$648,411.11	1.102695	Banc of Amer Sec LLC	\$19.86
HITCR											
43357LJ29	HITCRD 0 09/02/16	TAS0000	8/1/2016	8/1/2016	9/2/2016	20,000,000	99.90666667	\$19,981,333.33	1.050981	GS Institutional	\$583.33
MOTIV											
61979JJ99	MOTIVA 0 09/09/16	TAS0000	8/12/2016	8/12/2016	9/9/2016	24,400,000	99.923	\$24,381,212.00	0.990763	Suntrust Capital Mar	\$671.00
61979JJ16	MOTIVA CP 09/01/16	TAS0000	8/12/2016	8/12/2016	9/1/2016	3,000,000	0.99	\$2,998,350.00	0.990545	GOLDMAN SACHS (SING)	\$82.50
61979JJ99	MOTIVA 0 09/09/16		8/15/2016	8/15/2016	9/9/2016	5,947,000	99.934028	\$5,943,076.63	0.950627	Suntrust Capital Mar	\$156.93
61979JJ99	MOTIVA 0 09/09/16	TAS0000	8/16/2016	8/16/2016	9/9/2016	15,250,000	99.93666667	\$15,240,341.67	0.950602	Suntrust Capital Mar	\$402.43
61979JJ99	MOTIVA 0 09/09/16	TAS0000	8/17/2016	8/17/2016	9/9/2016	25,000,000	99.93930556	\$24,984,826.39	0.950577	Suntrust Capital Mar	\$659.72

Commercial Paper Daily Investment Returns

Start: 8/1/2016

End: 8/31/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
61979JKE6	MOTIVA 0 10/14/16	TAS0000	8/23/2016	8/23/2016	10/14/2016	25,000,000	99.85555556	\$24,963,888.89	1.00145	Suntrust Capital Mar	\$694.45
61979JJ65	MOTIVA CP 09/06/16	TAS0000	8/24/2016	8/24/2016	9/6/2016	25,000,000	99.9675	\$24,991,875.00	0.900293	GOLDMAN SACHS (SING)	\$625.00
NIFIN											
65475JJ99	NIFIN 0 09/09/16	TAS0000	8/11/2016	8/11/2016	9/9/2016	45,000,000	99.91944444	\$44,963,750.00	1.000806	WELLS FARGO SECURITIES	\$1,250.00
OKSPP											
68268TJ84	OKSPP 0 09/08/16	TAS0000	8/16/2016	8/16/2016	9/8/2016	15,000,000	99.93291667	\$14,989,937.50	1.050705	BARCLAYS	\$437.50
68268TJ19	OKSPP 0 09/01/16	TAS0000	8/16/2016	8/16/2016	9/1/2016	25,000,000	99.951111	\$24,987,777.78	1.100538	UBS SECURITIES LLC.	\$763.89
68268TJF8	OKSPP 0 09/15/16	TAS0000	8/22/2016	8/22/2016	9/15/2016	11,000,000	99.93	\$10,992,300.00	1.050736	BARCLAYS	\$320.83
68268TJG6	OKSPP 0 09/16/16	TAS0000	8/23/2016	8/23/2016	9/16/2016	20,000,000	99.926667	\$19,985,333.33	1.100807	UBS SECURITIES LLC.	\$611.11
68268TJG6	OKSPP 0 09/16/16	TAS0000	8/23/2016	8/23/2016	9/16/2016	11,000,000	99.93	\$10,992,300.00	1.050736	BARCLAYS	\$320.83
68268TJG6	OKSPP 0 09/16/16	TAS0000	8/24/2016	8/24/2016	9/16/2016	25,000,000	99.93291667	\$24,983,229.17	1.050705	BARCLAYS	\$729.17
68268TJD3	OKSPP 0 09/13/16	TAS0000	8/24/2016	8/25/2016	9/13/2016	15,000,000	99.941944	\$14,991,291.67	1.100639	UBS SECURITIES LLC.	\$458.33
68268TJM3	OKSPP 0 09/21/16	TAS0000	8/29/2016	8/29/2016	9/21/2016	20,000,000	99.93291667	\$19,986,583.33	1.050705	BARCLAYS	\$583.33
68268TJP6	OKSPP 0 09/23/16	TAS0000	8/30/2016	8/30/2016	9/23/2016	32,000,000	99.926667	\$31,976,533.33	1.100807	UBS SECURITIES LLC.	\$977.78
68268TJP6	OKSPP 0 09/23/16	TAS0000	8/31/2016	8/31/2016	9/23/2016	15,000,000	99.929722	\$14,989,458.33	1.100774	UBS SECURITIES LLC.	\$458.33
ONEOK											
68267TJM4	ONEOK 0 09/21/16	TAS0000	8/30/2016	8/30/2016	9/21/2016	10,000,000	99.932778	\$9,993,277.80	1.10074	GS Institutional	\$305.56
PBIPP											
7244P0J67	PBIPP CP 09/06/16	TAS0000	8/24/2016	8/24/2016	9/6/2016	23,500,000	99.9675	\$23,492,362.50	0.900293	Chase	\$587.50
SHAGA											
81900PJ97	SHAGAN 0 09/09/16	TAS0000	8/5/2016	8/5/2016	9/9/2016	14,500,000	99.90277778	\$14,485,902.78	1.000973	GS Institutional	\$402.78

Commercial Paper Daily Investment Returns

Start: 8/1/2016

End: 8/31/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest	
81900PJ97	SHAGAN 0 09/09/16	TAS0000	8/11/2016	8/11/2016	9/9/2016	35,250,000	1	\$35,221,604.17	1.000806	GOLDMAN SACHS (SING)	\$979.17	
81900PJG1	SHAGAN CP 09/16/16	TAS0000	8/18/2016	8/18/2016	9/16/2016	75,000,000	99.91944	\$74,939,583.33	1.000806	GOLDMAN SACHS (SING)	\$2,083.33	
SINOC												
82936PJ10	SINOCM 0 09/01/16	TAS0000	8/25/2016	8/25/2016	9/1/2016	16,600,000	99.98055556	\$16,596,772.22	1.000194	Banc of Amer Sec LLC	\$461.11	
82936PJ28	SINOCM CP 09/02/16	TAS0000	8/26/2016	8/26/2016	9/2/2016	42,300,000	0.95	\$42,292,186.25	0.950176	Banc of Amer Sec LLC	\$1,116.25	
82936PJ69	SINOCM CP 09/06/16	TAS0000	8/29/2016	8/30/2016	9/6/2016	2,500,000	99.981528	\$2,499,538.19	0.950176	Banc of Amer Sec LLC	\$65.97	
SPECE												
84757AJP2	SPECEN 0 09/23/16	TAS0000	8/23/2016	8/24/2016	9/23/2016	20,000,000	99.925	\$19,985,000.00	0.900676	Suntrust Capital Mar	\$500.00	
84757AL12	SPECEN 0 11/01/16	TAS0000	8/30/2016	8/30/2016	11/1/2016	15,605,000	1	\$15,577,691.25	1.001753	Suntrust Capital Mar	\$433.47	
SU 0												
86723ALV2	SU 0 11/29/16		8/31/2016	8/31/2016	11/29/2016	35,000,000	99.7325	\$34,906,375.00	1.07287	Banc of Amer Sec LLC	\$1,040.28	
SU CP												
86723AJP8	SU CP 09/23/16	TAS0000	8/8/2016	8/8/2016	9/23/2016	25,000,000	99.88372	\$24,970,930.56	0.911059	Banc of Amer Sec LLC	\$631.94	
TCLHO												
MC9F5ZH4	TCLHOL CP 08/30/16	TAS0000	8/30/2016	8/30/2016	9/29/2016	50,000,000	1	\$49,958,333.33	1.000834	GOLDMAN SACHS (SING)	\$1,388.89	
VWCRE												
91842LJ96	VWCRED CP 09/09/16	TAS0000	8/9/2016	8/9/2016	9/9/2016	20,000,000	99.92508	\$19,985,016.67	0.870652	Chase	\$483.33	
91842LJ96	VWCRED CP 09/09/16	TAS0000	8/11/2016	8/11/2016	9/9/2016	50,000,000	0.87	\$49,964,958.33	0.87061	Chase	\$1,208.33	
								Total Settle Money	\$1,424,056,919.49	Total Daily Interest		\$40,034.26

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
Activity Date: 8/1/2016											
3137AFP71	8/1/2016	8/1/2016	FHR 3919 BG	SIMMONS FIRST INVEST	TAS0000	\$3,250,000.00	\$1,326,082.91	102.5	\$1,359,234.98	\$1,359,234.98	(\$33,152.07)
31398SRU9	8/1/2016	8/1/2016	FNR 2010-143 AG	COMMERCE BANK	TAS0000	\$3,000,000.00	\$999,651.12	103.25	\$1,032,139.78	\$1,032,139.78	(\$32,488.66)
Activity Date: 8/2/2016											
3137A4HA8	8/2/2016	8/2/2016	FHR 3772 EA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$880,003.17	103.53125	\$911,078.28	\$911,078.28	(\$31,075.11)
38376LUV9	8/2/2016	8/2/2016	GNR 2011-80 NH	Stifel Nicolaus Comp	TAS0000	\$12,949,000.00	\$1,585,799.93	100.84375	\$1,599,180.12	\$1,599,180.12	(\$13,380.19)
Activity Date: 8/3/2016											
3136A4K40	8/3/2016	8/3/2016	FNR 2012-17 QC	SIMMONS FIRST INVEST	TAS0000	\$1,500,000.00	\$476,830.58	101.6875	\$484,877.09	\$484,877.09	(\$8,046.52)
3137AKUB5	8/3/2016	8/3/2016	FHR 3981 CA	SIMMONS FIRST INVEST	TAS0000	\$1,500,000.00	\$606,230.43	102.25	\$619,870.61	\$619,870.61	(\$13,640.18)
31397QP28	8/3/2016	8/3/2016	FNR 2011-19 KC	SIMMONS FIRST INVEST	TAS0000	\$10,000,000.00	\$792,722.20	102.1875	\$810,063.00	\$810,063.00	(\$17,340.80)
31398SC43	8/3/2016	8/3/2016	FNR 2010-144 YA	COMMERCE BANK	TAS0000	\$4,000,000.00	\$547,353.88	101.53125	\$555,735.24	\$555,735.24	(\$8,381.36)
Activity Date: 8/4/2016											
3137A2L41	8/4/2016	8/4/2016	FHR 3761 HD	COMMERCE BANK	TAS0000	\$2,000,000.00	\$372,527.94	102.6875	\$382,539.63	\$382,539.63	(\$10,011.69)
31396YH21	8/4/2016	8/4/2016	FNR 2008-29 CA	COMMERCE BANK	TAS0000	\$43,000,000.00	\$1,318,241.54	101.71875	\$1,340,898.82	\$1,340,898.82	(\$22,657.28)
38374YWC3	8/4/2016	8/4/2016	GNR 2010-85 NK	COMMERCE BANK	TAS0000	\$1,000,000.00	\$298,267.51	102.125	\$304,605.69	\$304,605.69	(\$6,338.18)
38376W6A8	8/4/2016	8/4/2016	GNR 2010-33 LK	COMMERCE BANK	TAS0000	\$2,500,000.00	\$476,297.95	102.9375	\$490,289.20	\$490,289.20	(\$13,991.25)
38377FY54	8/4/2016	8/4/2016	GNR 2010-73 CA	COMMERCE BANK	TAS0000	\$4,000,000.00	\$555,353.36	103.34375	\$573,922.99	\$573,922.99	(\$18,569.63)
38377N3U6	8/4/2016	8/4/2016	GNR 2010-164 LK	COMMERCE BANK	TAS0000	\$1,550,000.00	\$406,687.34	103.625	\$421,429.76	\$421,429.76	(\$14,742.42)
Activity Date: 8/5/2016											
3137A8NH7	8/8/2016	8/5/2016	FHR 3830 EC	Stifel Nicolaus Comp		\$4,000,000.00	\$587,605.60	103	\$605,233.77	\$605,233.77	(\$17,628.17)
31398STH6	8/5/2016	8/5/2016	FNR 2010-136 PA	Crew & Associates	TAS0000	\$20,045,000.00	\$6,316,052.21	103.53125	\$6,539,087.81	\$6,539,087.81	(\$223,035.59)
Activity Date: 8/8/2016											
3136A22J1	8/8/2016	8/8/2016	FNR 2011-139 A	Crew & Associates	TAS0000	\$2,815,000.00	\$996,501.19	102.4375	\$1,020,790.91	\$1,020,790.91	(\$24,289.72)
3136A2QP1	8/8/2016	8/8/2016	FNR 2011-132 PA	Stifel Nicolaus Comp		\$1,000,000.00	\$227,624.33	103.84375	\$236,373.64	\$236,373.64	(\$8,749.31)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137A4G43	8/8/2016	8/8/2016	FHR 3772 A	JP Morgan		\$40,000,000.00	\$5,599,677.60	103.0624706	\$5,771,166.08	\$5,771,167.73	(\$171,490.13)
3137A5N26	8/8/2016	8/8/2016	FHR 3795 KA	Stifel Nicolaus Comp		\$15,000,000.00	\$205,461.00	100.406	\$206,295.17	\$206,295.17	(\$834.17)
3137A6CK6	8/8/2016	8/8/2016	FHR 3815 AD	Stifel Nicolaus Comp		\$10,000,000.00	\$533,534.00	102	\$544,204.68	\$544,204.68	(\$10,670.68)
3137A6CL4	8/8/2016	8/8/2016	FHR 3815 AE	Stifel Nicolaus Comp		\$15,000,000.00	\$800,301.00	102.469	\$820,060.43	\$820,060.43	(\$19,759.43)
3137A6DL3	8/8/2016	8/8/2016	FHR 3815 EA	Stifel Nicolaus Comp		\$11,000,000.00	\$975,876.88	104.3875	\$1,018,693.48	\$1,018,693.48	(\$42,816.60)
3137ABCY5	8/8/2016	8/8/2016	FHR 3864 LM	Stifel Nicolaus Comp		\$5,500,000.00	\$651,432.87	105.75	\$688,890.26	\$688,890.26	(\$37,457.39)
3137AJBR4	8/8/2016	8/8/2016	FHR 3958 DL	FIFTH THIRD BANK		\$8,000,000.00	\$1,818,575.20	102.40625	\$1,862,334.67	\$1,862,334.67	(\$43,759.47)
3137BF4M0	8/8/2016	8/8/2016	FHR 4410 HA	Stifel Nicolaus Comp		\$5,850,000.00	\$2,465,388.08	101.84375	\$2,510,843.67	\$2,510,843.67	(\$45,455.59)
31397Q2U1	8/8/2016	8/8/2016	FNR 2010-158 HD	JP Morgan	TAS0000	\$10,000,000.00	\$1,604,870.20	101.390625	\$1,627,187.93	\$1,627,187.93	(\$22,317.73)
31398EP81	8/8/2016	8/8/2016	FHR 3549 AW	Stifel Nicolaus Comp		\$10,000,000.00	\$486,771.70	106.75	\$519,628.79	\$519,628.79	(\$32,857.09)
31398J6T5	8/8/2016	8/8/2016	FHR 3562 AW	Stifel Nicolaus Comp		\$15,000,000.00	\$755,411.40	106.5	\$804,513.14	\$804,513.14	(\$49,101.74)
38376PK82	8/8/2016	8/8/2016	GNR 2009-116 MK	COMMERCE BANK	TAS0000	\$1,450,000.00	\$317,116.77	105.125	\$333,369.00	\$333,369.00	(\$16,252.23)
38377JQD8	8/8/2016	8/8/2016	GNR 2010-98 DG	COMMERCE BANK		\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,312,500.00	(\$312,500.00)
38377TR29	8/8/2016	8/8/2016	GNR 2011-24 NP	COMMERCE BANK	TAS0000	\$20,000,000.00	\$4,619,415.40	103.625	\$4,786,869.21	\$4,786,869.21	(\$167,453.81)
Activity Date: 8/9/2016											
3137A9RW8	8/9/2016	8/9/2016	FHR 3845 EG	COMMERCE BANK	TAS0000	\$3,000,000.00	\$507,284.10	102.078125	\$517,826.10	\$517,826.10	(\$10,542.00)
38376TNW8	8/9/2016	8/9/2016	GNR 2010-3 EV	FIFTH THIRD BANK	TAS0000	\$2,470,000.00	\$1,363,049.86	102.03125	\$1,390,736.81	\$1,390,736.81	(\$27,686.95)
Activity Date: 8/10/2016											
3136A22T9	8/10/2016	8/10/2016	FNR 2011-144 CJ	Crew & Associates		\$1,000,000.00	\$218,468.78	100.875	\$220,380.38	\$220,380.38	(\$1,911.60)
Activity Date: 8/12/2016											
3136A04G9	8/12/2016	8/12/2016	FNR 2011-90 AG	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$882,836.35	102	\$900,493.08	\$900,493.08	(\$17,656.73)
3136A0DT1	8/12/2016	8/12/2016	FNR 2011-77 A	Stifel Nicolaus Comp	TAS0000	\$8,000,000.00	\$177,345.60	100.125	\$177,567.28	\$177,567.28	(\$221.68)
3136A3BK6	8/12/2016	8/12/2016	FNR 2011-145 DA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$251,209.65	101.75	\$255,605.82	\$255,605.82	(\$4,396.17)
31392JGL7	8/12/2016	8/12/2016	FNR 2003-14 AT	Stifel Nicolaus Comp	TAS0000	\$2,000,000.00	\$61,691.16	105	\$64,775.72	\$64,775.72	(\$3,084.56)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31393BWF8	8/12/2016	8/12/2016	FNR 2003-41 OA	Stifel Nicolaus Comp	TAS0000	\$1,000,000.00	\$17,122.28	100.5	\$17,207.89	\$17,207.89	(\$85.61)
31393D6A4	8/12/2016	8/12/2016	FNR 2003-76 YA	Stifel Nicolaus Comp	TAS0000	\$3,115,000.00	\$41,409.78	100.5	\$41,616.83	\$41,616.83	(\$207.05)
31396QHH5	8/12/2016	8/12/2016	FNR 2009-47 PG	Stifel Nicolaus Comp	TAS0000	\$17,301,000.00	\$1,115,317.96	104.75	\$1,168,295.56	\$1,168,295.56	(\$52,977.60)
31396VJT6	8/12/2016	8/12/2016	FNR 2007-30 MA	Stifel Nicolaus Comp	TAS0000	\$2,122,000.00	\$112,887.64	104.75	\$118,249.80	\$118,249.80	(\$5,362.16)
31397NFD2	8/12/2016	8/12/2016	FNR 2009-17 PM	Stifel Nicolaus Comp	TAS0000	\$21,300,000.00	\$1,354,906.21	105	\$1,422,651.52	\$1,422,651.52	(\$67,745.31)
31397NJL0	8/12/2016	8/12/2016	FNR 2009-14 PE	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$1,125,970.65	104.75	\$1,179,454.26	\$1,179,454.26	(\$53,483.61)
31397QE20	8/12/2016	8/12/2016	FNR 2011-17 EG	Stifel Nicolaus Comp	TAS0000	\$3,475,000.00	\$245,605.88	102.21875	\$251,055.26	\$251,055.26	(\$5,449.38)
31397QE38	8/12/2016	8/12/2016	FNR 2011-17 EK	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$353,389.75	102.4375	\$362,003.63	\$362,003.63	(\$8,613.88)
31397UGT0	8/12/2016	8/12/2016	FNR 2011-49 CA	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$378,800.25	101	\$382,588.25	\$382,588.25	(\$3,788.00)
31398GDZ9	8/12/2016	8/12/2016	FNR 2009-100 PN	Stifel Nicolaus Comp	TAS0000	\$13,750,000.00	\$902,711.70	108.5	\$979,442.19	\$979,442.19	(\$76,730.49)
31398GQ93	8/12/2016	8/12/2016	FNR 2010-1 TC	Stifel Nicolaus Comp	TAS0000	\$18,850,000.00	\$659,004.29	103.5	\$682,069.44	\$682,069.44	(\$23,065.15)
31398GZP7	8/12/2016	8/12/2016	FNR 2010-12 DY	Stifel Nicolaus Comp	TAS0000	\$4,500,000.00	\$409,565.12	106.25	\$435,162.93	\$435,162.93	(\$25,597.82)
31398M5D4	8/12/2016	8/12/2016	FNR 2010-32 HV	Stifel Nicolaus Comp	TAS0000	\$18,300,000.00	\$233,489.70	100.375	\$234,365.29	\$234,365.29	(\$875.59)
31398MAQ9	8/12/2016	8/12/2016	FNR 2010-9 EA	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$551,774.25	102.25	\$564,189.17	\$564,189.17	(\$12,414.92)
31398NLS1	8/12/2016	8/12/2016	FNR 2010-106 BD	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$397,903.52	101.6	\$404,269.98	\$404,269.98	(\$6,366.46)
Activity Date: 8/15/2016											
3137A32Q1	2/25/2016	8/15/2016	FHR 3763 QA	Banc of Amer Sec LLC	TAS0000	\$68,281,000.00	\$15,901,277.91	102.71875	\$16,333,593.91	\$16,248,434.61	(\$347,156.70)
3137A3HS1	6/21/2016	8/15/2016	FHR 3751 MC	COMMERCE BANK	TAS0000	\$4,000,000.00	\$1,681,355.48	101.78125	\$1,711,304.62	\$1,710,717.55	(\$29,362.07)
3137A3Y52	8/26/2015	8/15/2016	FHR 3769 MB	SIMMONS FIRST INVEST	TAS0000	\$23,000,000.00	\$4,679,317.11	103.625	\$4,848,942.36	\$4,809,979.24	(\$130,662.13)
3137A6TM4	10/22/2015	8/15/2016	FHR 3808 A	INCAPITAL, LLC	TAS0000	\$17,220,600.00	\$1,979,607.51	103.25	\$2,043,944.75	\$2,020,953.59	(\$41,346.08)
3137A7X39	6/24/2016	8/15/2016	FHR 3832 PL	COMMERCE BANK	TAS0000	\$31,744,000.00	\$7,708,038.40	106.3125	\$8,194,608.32	\$8,192,406.39	(\$484,367.99)
3137A9BN5	7/20/2016	8/15/2016	FHR 3848 AB	COMMERCE BANK	TAS0000	\$30,000,000.00	\$3,398,447.70	101.9375	\$3,464,292.62	\$3,463,974.87	(\$65,527.17)
3137ADDB0	11/18/2015	8/15/2016	FHR 3888 AB	Crew & Assocociates	TAS0000	\$5,000,000.00	\$1,210,357.20	99.78125	\$1,207,709.54	\$1,209,551.10	\$806.10
3137AFBS0	12/9/2015	8/15/2016	FHR 3926 GP	Crew & Assocociates	TAS0000	\$19,245,655.00	\$1,696,613.61	105.265625	\$1,785,950.92	\$1,766,139.00	(\$69,525.39)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137AHEQ7	7/28/2016	8/15/2016	FHR 3956 DJ	GS Institutional	TAS0000	\$12,500,000.00	\$3,965,984.75	102.375	\$4,060,176.89	\$4,059,988.55	(\$94,003.80)
3137AHEQ7	6/23/2016	8/15/2016	FHR 3956 DJ	COMMERCE BANK	TAS0000	\$6,500,000.00	\$2,062,312.07	102.296875	\$2,109,680.80	\$2,109,160.14	(\$46,848.07)
3137AHEQ7	6/13/2016	8/15/2016	FHR 3956 DJ	GS Institutional	TAS0000	\$20,650,000.00	\$6,551,806.81	102.296875	\$6,702,293.62	\$6,698,488.66	(\$146,681.85)
3137AJ3V4	8/25/2015	8/15/2016	FHR 3954 PD	Crew & Associates	TAS0000	\$4,500,000.00	\$1,758,029.81	98.375	\$1,729,461.82	\$1,730,499.06	\$27,530.75
3137AK7K1	3/10/2016	8/15/2016	FHR 3982 AB	COMMERCE BANK	TAS0000	\$20,000,000.00	\$1,981,428.00	102.125	\$2,023,533.35	\$2,018,896.80	(\$37,468.80)
3137AK7K1	1/29/2016	8/15/2016	FHR 3982 AB	COMMERCE BANK	TAS0000	\$10,000,000.00	\$990,714.00	102.390625	\$1,014,398.26	\$1,011,248.86	(\$20,534.86)
3137AKM99	10/26/2015	8/15/2016	FHR 3979 AD	Crew & Associates	TAS0000	\$6,500,000.00	\$851,842.62	103.1875	\$878,995.10	\$875,239.18	(\$23,396.57)
3137ALW47	10/28/2015	8/15/2016	FHR 3996 TB	Crew & Associates	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137ASAG9	8/14/2015	8/15/2016	FHR 4077 BA	Crew & Associates	TAS0000	\$3,000,000.00	\$1,158,822.36	98.09375	\$1,136,732.31	\$1,137,481.49	\$21,340.87
3137AYQY0	8/25/2015	8/15/2016	FHR 4165 CA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	8/15/2016	FHR 4191 NB	Bank of Oklahoma	TAS0000	\$7,000,000.00	\$2,541,194.11	92.75	\$2,356,957.54	\$2,385,334.20	\$155,859.91
3137B4L61	8/27/2015	8/15/2016	FHR 4253 TD	Crew & Associates	TAS0000	\$5,608,024.00	\$1,392,405.18	100.6875	\$1,401,977.96	\$1,400,437.50	(\$8,032.32)
3137B4L61	10/19/2015	8/15/2016	FHR 4253 TD	Crew & Associates	TAS0000	\$17,650,000.00	\$4,382,283.55	100.625	\$4,409,672.83	\$4,405,947.88	(\$23,664.33)
3137B4PQ3	10/16/2015	8/15/2016	FHR 4246 PC	Crew & Associates	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B5WC3	5/4/2016	8/15/2016	FHR 4267 AV	WELLS FARGO SECURITIE	TAS0000	\$12,081,000.00	\$4,008,126.42	101.265625	\$4,058,854.27	\$4,054,271.98	(\$46,145.56)
3137B7QN2	11/20/2015	8/15/2016	FHR 4298 PG	Crew & Associates	TAS0000	\$15,000,000.00	\$8,388,570.00	102	\$8,556,341.40	\$8,549,322.96	(\$160,752.96)
3137BA6C1	6/11/2015	8/15/2016	FHR 4332 KE	Crew & Associates	TAS0000	\$15,000,000.00	\$7,423,956.60	101.15625	\$7,509,796.10	\$7,498,245.66	(\$74,289.06)
3137BCHB7	10/30/2015	8/15/2016	FHR 4360 PA	Crew & Associates	TAS0000	\$26,529,473.00	\$10,354,160.69	102.375	\$10,600,072.01	\$10,568,170.84	(\$214,010.15)
3137BCSX7	8/28/2015	8/15/2016	FHR 4374 PQ	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	8/15/2016	FHR 4379 BH	Crew & Associates	TAS0000	\$61,187,000.00	\$30,225,376.37	101.75	\$30,754,320.46	\$30,617,520.40	(\$392,144.03)
3137BD4V5	10/15/2015	8/15/2016	FHR 4378 AD	Stifel Nicolaus Comp	TAS0000	\$6,000,000.00	\$3,323,508.24	101	\$3,356,743.32	\$3,354,826.77	(\$31,318.53)
3137BDER3	10/15/2015	8/15/2016	FHR 4388 MC	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$7,493,357.40	100.875	\$7,558,924.28	\$7,557,380.65	(\$64,023.25)
3137BDMU7	12/9/2015	8/15/2016	FHR 4389 AB	Crew & Associates	TAS0000	\$20,000,000.00	\$12,688,117.40	101.625	\$12,894,299.31	\$12,885,370.26	(\$197,252.86)
3137BDZW9	11/6/2015	8/15/2016	FHR 4387 KC	JP Morgan	TAS0000	\$15,811,200.00	\$6,165,044.76	101.84375	\$6,278,712.77	\$6,245,436.94	(\$80,392.18)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BDZX7	6/22/2016	8/15/2016	FHR 4387 KG	Nomura Int'l plc	TAS0000	\$2,500,000.00	\$974,790.78	102.6875	\$1,000,988.28	\$1,000,296.18	(\$25,505.40)
3137BEK45	10/16/2015	8/15/2016	FHR 4403 CA	Stifel Nicolaus Comp	TAS0000	\$51,850,313.00	\$37,832,487.55	101.875	\$38,541,846.69	\$38,537,685.12	(\$705,197.57)
3137BFB67	11/12/2015	8/15/2016	FHR 4413 HP	JP Morgan	TAS0000	\$39,675,000.00	\$28,601,455.17	103.5625	\$29,620,382.01	\$29,552,777.70	(\$951,322.53)
3137BFFV8	10/28/2015	8/15/2016	FHR 4423 A	SIMMONS FIRST INVEST	TAS0000	\$18,671,000.00	\$10,491,457.08	103.40625	\$10,848,822.34	\$10,766,805.38	(\$275,348.29)
3137BG4H9	6/15/2015	8/15/2016	FHR 4425 EA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	8/15/2016	FHR 4425 HA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	8/15/2016	FHR 4425 HA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG7E3	8/14/2015	8/15/2016	FHR 4429 AP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.34375	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	8/15/2016	FHR 4443 GC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHTG2	11/25/2015	8/15/2016	FHR 4459 DA	Crew & Assocociates	TAS0000	\$1,420,000.00	\$571,323.87	105.15625	\$600,782.75	\$596,887.18	(\$25,563.32)
3137BHTG2	11/4/2015	8/15/2016	FHR 4459 DA	COMMERCE BANK	TAS0000	\$14,357,329.00	\$5,776,538.52	105.40625	\$6,088,832.63	\$6,034,582.27	(\$258,043.75)
3137BHU21	11/27/2015	8/15/2016	FHR 4459 NA	MULTI-BANK SEC, INC.	TAS0000	\$13,612,860.00	\$4,388,532.32	102.5625	\$4,500,988.46	\$4,477,300.63	(\$88,768.31)
3137BJ3Q4	10/22/2015	8/15/2016	FHR 4476 B	COMMERCE BANK	TAS0000	\$13,110,787.00	\$7,059,125.15	101	\$7,129,716.40	\$7,108,708.44	(\$49,583.30)
3137BJ6P3	8/27/2015	8/15/2016	FHR 4478 PC	Crew & Assocociates	TAS0000	\$14,000,000.00	\$9,311,737.82	100.5	\$9,358,296.51	\$9,353,112.98	(\$41,375.16)
3137BJDB6	8/11/2015	8/15/2016	FHR 4470 MC	Crew & Assocociates	TAS0000	\$21,650,000.00	\$18,438,496.81	100.03125	\$18,444,258.84	\$18,442,107.68	(\$3,610.87)
3137BJSV6	12/9/2015	8/15/2016	FHR 4486 PA	COMMERCE BANK	TAS0000	\$14,205,000.00	\$11,924,984.14	102.265625	\$12,195,159.57	\$12,172,657.92	(\$247,673.77)
3137BJSV9	6/30/2015	8/15/2016	FHR 4479 PQ	Commerce	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	8/15/2016	FHR 4491 AP	JP Morgan	TAS0000	\$32,000,000.00	\$24,879,460.80	100.4375	\$24,988,308.44	\$24,973,320.22	(\$93,859.42)
3137BKTH3	8/18/2015	8/15/2016	FHR 4491 P	COMMERCE BANK	TAS0000	\$37,500,000.00	\$32,652,636.00	100.625	\$32,856,714.98	\$32,829,462.00	(\$176,826.00)
3137BKX21	8/31/2015	8/15/2016	FHR 4506 A	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BKXL9	10/23/2015	8/15/2016	FHR 4506 LA	COMMERCE BANK	TAS0000	\$2,228,000.00	\$0.00	100.609375	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	8/15/2016	FHR 4522 A	COMMERCE BANK	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	8/15/2016	FHR 4526 AJ	WELLS FARGO SECURITIE	TAS0000	\$6,800,000.00	\$584,595.93	100.65625	\$588,432.34	\$585,665.35	(\$1,069.42)
3137BM3M6	11/30/2015	8/15/2016	FHR 4530 HE	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	101.25	\$0.00	\$0.00	\$0.00

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BM4C7	12/1/2015	8/15/2016	FHR 4530 TG	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
3137BMA55	12/15/2015	8/15/2016	FHR 4539 JA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	7/5/2016	FHR 4540 MG	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	8/15/2016	FHR 4538 AC	Banc of Amer Sec LLC	TAS0000	\$57,774,000.00	\$39,723,120.90	102.0625	\$40,542,410.27	\$40,507,996.81	(\$784,875.90)
3137BMAZ9	12/15/2015	8/15/2016	FHR 4538 DB	Banc of Amer Sec LLC	TAS0000	\$51,745,000.00	\$45,090,183.18	102.03125	\$46,006,077.53	\$45,967,693.76	(\$877,510.58)
3137BMGH3	3/17/2016	8/15/2016	FHR 4535 AC	WELLS FARGO SECURITIE	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMNL6	1/29/2016	8/15/2016	FHR 4546 TH	Crew & Assocociates	TAS0000	\$50,000,000.00	\$48,059,690.50	100.75	\$48,420,138.18	\$48,390,981.97	(\$331,291.47)
3137BMSS6	3/17/2016	8/15/2016	FHR 4548 GC	WELLS FARGO SECURITIE	TAS0000	\$4,444,693.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMWE2	3/17/2016	8/15/2016	FHR 4549 TA	WELLS FARGO SECURITIE	TAS0000	\$1,447,000.00	\$0.00	100.421875	\$0.00	\$0.00	\$0.00
3137BN3B8	2/29/2016	8/15/2016	FHR 4550 TA	Banc of Amer Sec LLC	TAS0000	\$126,824,000.00	\$120,669,022.02	100.125	\$120,819,858.30	\$120,813,744.40	(\$144,722.38)
3137BQNY9	6/30/2016	8/15/2016	FHR 4596 HA	Banc of Amer Sec LLC	TAS0000	\$123,184,000.00	\$121,346,684.77	102.703125	\$124,626,837.34	\$124,606,639.19	(\$3,259,954.42)
3137GALA3	7/20/2016	8/15/2016	FHR 3736 QB	COMMERCE BANK		\$10,000,000.00	\$3,038,149.40	101.15625	\$3,073,278.00	\$3,073,208.38	(\$35,058.98)
3137GAQK6	10/28/2015	8/15/2016	FHR 3740 KC	Crew & Assocociates	TAS0000	\$3,000,000.00	\$400,866.78	102.375	\$410,387.37	\$406,963.16	(\$6,096.38)
31393KYC3	11/2/2015	8/15/2016	FHR 2574 HP	MORGAN STANLEY	TAS0000	\$19,224,824.00	\$1,068,357.11	103.875	\$1,109,755.95	\$1,094,797.88	(\$26,440.77)
31393RMU1	5/20/2016	8/15/2016	FHR 2636 D	WELLS FARGO SECURITIE	TAS0000	\$8,445,404.00	\$942,340.21	102.53125	\$966,193.19	\$964,420.81	(\$22,080.60)
31395FAX2	1/27/2016	8/15/2016	FHR 2836 L	Nomura Int'l plc	TAS0000	\$15,000,000.00	\$849,268.35	103.875	\$882,177.50	\$879,573.08	(\$30,304.73)
31395MQ51	1/14/2016	8/15/2016	FHR 2935 DC	Bank of Oklahoma	TAS0000	\$63,626,099.00	\$904,817.85	103.5	\$936,486.47	\$928,404.94	(\$23,587.09)
31395RRM2	7/29/2016	8/15/2016	FHR 2968 MD	COMMERCE BANK		\$5,000,000.00	\$570,924.10	101.6875	\$580,558.44	\$580,544.17	(\$9,620.07)
31396ABX1	3/22/2016	8/15/2016	FHR 3033 CI	Banc of Amer Sec LLC	TAS0000	\$18,603,295.00	\$1,682,249.64	103.15625	\$1,735,345.65	\$1,731,965.17	(\$49,715.52)
31396CSM3	11/23/2015	8/15/2016	FHR 3048 PC	COMMERCE BANK	TAS0000	\$8,675,000.00	\$304,029.78	104.9375	\$319,041.25	\$317,299.86	(\$13,270.09)
31397AKP7	5/6/2016	8/15/2016	FHR 3204 NW	COMMERCE BANK	TAS0000	\$2,000,000.00	\$607,282.60	101.53125	\$616,581.61	\$614,428.29	(\$7,145.69)
31397GZL7	11/5/2015	8/15/2016	FHR 3317 PG	COMMERCE BANK	TAS0000	\$13,500,000.00	\$1,036,758.83	102.875	\$1,066,565.64	\$1,056,701.92	(\$19,943.09)
31397J5D2	11/4/2015	8/15/2016	FHR 3331 NV	COMMERCE BANK	TAS0000	\$3,600,000.00	\$942,268.54	102.875	\$969,358.76	\$959,359.40	(\$17,090.87)
31398KZB9	12/8/2015	8/15/2016	FHR 3598 MA	COMMERCE BANK	TAS0000	\$35,088,000.00	\$228,495.86	101.21875	\$231,280.66	\$229,838.57	(\$1,342.71)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398QQG5	11/17/2015	8/15/2016	FHR 3681 BA	JP Morgan	TAS0000	\$100,000,000.00	\$6,873,659.00	101.15625	\$6,953,135.68	\$6,923,607.59	(\$49,948.59)
31398QTH0	7/22/2016	8/15/2016	FHR 3747 HK	COMMERCE BANK	TAS0000	\$30,850,000.00	\$5,767,516.40	101.125	\$5,832,400.96	\$5,832,314.45	(\$64,798.05)
31398QTK3	7/25/2016	8/15/2016	FHR 3747 HM	Crew & Assocociates		\$11,865,000.00	\$2,218,203.63	101.59375	\$2,253,556.25	\$2,253,455.33	(\$35,251.69)
31398VTN6	3/17/2016	8/15/2016	FHR 3659 BC	JP Morgan	TAS0000	\$5,000,000.00	\$927,308.85	101.3125	\$939,479.78	\$933,066.82	(\$5,757.97)
31398VVQ6	1/27/2016	8/15/2016	FHR 3659 VB	Nomura Int'l plc	TAS0000	\$12,825,000.00	\$9,239,445.75	104.375	\$9,643,671.50	\$9,561,489.71	(\$322,043.96)
38376CRR2	8/15/2016	8/15/2016	GNR 2009-77 KC	COMMERCE BANK	TAS0000	\$5,300,000.00	\$616,262.75	102.8125	\$633,595.14	\$633,595.14	(\$17,332.39)
38376J4M3	8/15/2016	8/15/2016	GNR 2009-123 JT	COMMERCE BANK	TAS0000	\$3,729,561.00	\$737,072.51	104.625	\$771,162.11	\$771,162.11	(\$34,089.60)
38377MNH5	8/15/2016	8/15/2016	GNR 2010-138 PD	COMMERCE BANK	TAS0000	\$5,030,666.00	\$1,627,320.24	103.3125	\$1,681,225.22	\$1,681,225.22	(\$53,904.98)
38377RSZ9	8/15/2016	8/15/2016	GNR 2010-162 PQ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$864,651.70	104.03125	\$899,507.97	\$899,507.97	(\$34,856.27)
Activity Date: 8/16/2016											
3137A23E9	8/16/2016	8/16/2016	FHR 3745 GP	COMMERCE BANK	TAS0000	\$304,000.00	\$261,066.86	104.265625	\$272,202.99	\$272,202.99	(\$11,136.13)
3137A7Z78	8/16/2016	8/16/2016	FHR 3825 AP	COMMERCE BANK	TAS0000	\$2,000,000.00	\$236,097.24	101.4375	\$239,491.14	\$239,491.14	(\$3,393.90)
31402AUQ7	8/16/2016	8/16/2016	FN 723391	WELLS FARGO SECURITIE	TAS0000	\$84,083,228.00	\$1,400,786.22	102.5625	\$1,436,681.37	\$1,436,681.37	(\$35,895.15)
31402EKV9	8/16/2016	8/16/2016	FN 726708	WELLS FARGO SECURITIE	TAS0000	\$15,471,470.00	\$400,574.46	102.5625	\$410,839.18	\$410,839.18	(\$10,264.72)
31402EKY3	8/16/2016	8/16/2016	FN 726711	WELLS FARGO SECURITIE	TAS0000	\$10,308,122.00	\$180,915.07	102.5625	\$185,551.01	\$185,551.01	(\$4,635.95)
31402NDN5	8/16/2016	8/16/2016	FN 733709	WELLS FARGO SECURITIE	TAS0000	\$74,490,311.00	\$1,847,406.64	102.5625	\$1,894,746.44	\$1,894,746.44	(\$47,339.80)
31402NFK9	8/16/2016	8/16/2016	FN 733770	WELLS FARGO SECURITIE	TAS0000	\$152,843,762.00	\$4,010,927.53	102.5625	\$4,113,707.55	\$4,113,707.55	(\$102,780.02)
31402NHC5	8/16/2016	8/16/2016	FN 733827	WELLS FARGO SECURITIE	TAS0000	\$51,923,377.00	\$1,373,273.63	102.5625	\$1,408,463.77	\$1,408,463.77	(\$35,190.14)
31402RU31	8/16/2016	8/16/2016	FN 736002	WELLS FARGO SECURITIE	TAS0000	\$2,816,300.00	\$61,490.95	102.5625	\$63,066.66	\$63,066.66	(\$1,575.71)
31402TAY1	8/16/2016	8/16/2016	FN 737223	WELLS FARGO SECURITIE	TAS0000	\$20,742,780.00	\$406,477.38	102.5625	\$416,893.37	\$416,893.37	(\$10,415.98)
31402TEK7	8/16/2016	8/16/2016	FN 737338	WELLS FARGO SECURITIE	TAS0000	\$13,784,728.00	\$264,108.63	102.5625	\$270,876.42	\$270,876.42	(\$6,767.78)
31402TP41	8/16/2016	8/16/2016	FN 737643	WELLS FARGO SECURITIE	TAS0000	\$70,596,749.00	\$1,990,116.00	102.5625	\$2,041,112.72	\$2,041,112.72	(\$50,996.72)
31402VCS7	8/16/2016	8/16/2016	FN 739081	WELLS FARGO SECURITIE	TAS0000	\$38,109,114.00	\$876,158.64	102.5625	\$898,610.20	\$898,610.20	(\$22,451.57)
31402VEB2	8/16/2016	8/16/2016	FN 739130	WELLS FARGO SECURITIE	TAS0000	\$11,208,056.00	\$219,860.25	102.5625	\$225,494.17	\$225,494.17	(\$5,633.92)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402VF88	8/16/2016	8/16/2016	FN 739191	WELLS FARGO SECURITIE	TAS0000	\$5,541,930.00	\$167,847.21	102.5625	\$172,148.30	\$172,148.30	(\$4,301.08)
31402VGH7	8/16/2016	8/16/2016	FN 739200	WELLS FARGO SECURITIE	TAS0000	\$13,565,571.00	\$346,165.70	102.5625	\$355,036.19	\$355,036.19	(\$8,870.50)
31402VHL7	8/16/2016	8/16/2016	FN 739235	WELLS FARGO SECURITIE	TAS0000	\$17,873,144.00	\$352,564.74	102.5625	\$361,599.22	\$361,599.22	(\$9,034.47)
31402VJ27	8/16/2016	8/16/2016	FN 739281	WELLS FARGO SECURITIE	TAS0000	\$15,917,684.00	\$458,362.60	102.5625	\$470,108.15	\$470,108.15	(\$11,745.54)
31402VLR9	8/16/2016	8/16/2016	FN 739336	WELLS FARGO SECURITIE	TAS0000	\$16,642,197.00	\$354,204.37	102.5625	\$363,280.85	\$363,280.85	(\$9,076.49)
31402VPC8	8/16/2016	8/16/2016	FN 739419	WELLS FARGO SECURITIE	TAS0000	\$22,144,814.00	\$636,882.19	102.5625	\$653,202.30	\$653,202.30	(\$16,320.11)
31402VQV5	8/16/2016	8/16/2016	FN 739468	WELLS FARGO SECURITIE	TAS0000	\$13,857,606.00	\$357,478.01	102.5625	\$366,638.38	\$366,638.38	(\$9,160.37)
31402YB37	8/16/2016	8/16/2016	FN 741758	WELLS FARGO SECURITIE	TAS0000	\$4,671,150.00	\$155,899.12	102.5625	\$159,894.03	\$159,894.03	(\$3,994.91)
31402YB60	8/16/2016	8/16/2016	FN 741761	WELLS FARGO SECURITIE	TAS0000	\$1,651,054.00	\$56,728.02	102.5625	\$58,181.68	\$58,181.68	(\$1,453.66)
31402YB94	8/16/2016	8/16/2016	FN 741764	WELLS FARGO SECURITIE	TAS0000	\$1,702,925.00	\$17,059.12	102.5625	\$17,496.26	\$17,496.26	(\$437.14)
31402YBX1	8/16/2016	8/16/2016	FN 741754	WELLS FARGO SECURITIE	TAS0000	\$4,745,106.00	\$159,745.42	102.5625	\$163,838.89	\$163,838.89	(\$4,093.48)
31402YCD4	8/16/2016	8/16/2016	FN 741768	WELLS FARGO SECURITIE	TAS0000	\$4,069,745.00	\$154,730.85	102.5625	\$158,695.83	\$158,695.83	(\$3,964.98)
31402YCG7	8/16/2016	8/16/2016	FN 741771	WELLS FARGO SECURITIE	TAS0000	\$3,005,193.00	\$62,467.93	102.5625	\$64,068.67	\$64,068.67	(\$1,600.74)
31402YCL6	8/16/2016	8/16/2016	FN 741775	WELLS FARGO SECURITIE	TAS0000	\$4,092,182.00	\$181,927.49	102.5625	\$186,589.38	\$186,589.38	(\$4,661.89)
31402YCS1	8/16/2016	8/16/2016	FN 741781	WELLS FARGO SECURITIE	TAS0000	\$2,846,622.00	\$82,895.26	102.5625	\$85,019.45	\$85,019.45	(\$2,124.19)
31402YCW2	8/16/2016	8/16/2016	FN 741785	WELLS FARGO SECURITIE	TAS0000	\$3,435,976.00	\$224,357.62	102.5625	\$230,106.78	\$230,106.78	(\$5,749.16)
31402YCZ5	8/16/2016	8/16/2016	FN 741788	WELLS FARGO SECURITIE	TAS0000	\$2,398,996.00	\$85,314.15	102.5625	\$87,500.33	\$87,500.33	(\$2,186.18)
38376G2G4	10/30/2015	8/16/2016	GNR 2011-92 B	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	8/31/2015	8/16/2016	GNR 2011-49 A	Crew & Associates	TAS0000	\$3,000,000.00	\$829,590.72	101.28125	\$840,219.85	\$835,489.11	(\$5,898.39)
38376GP46	10/20/2015	8/16/2016	GNR 2011-49 A	Crew & Associates	TAS0000	\$8,626,000.00	\$2,385,349.85	101.1875	\$2,413,675.88	\$2,400,385.51	(\$15,035.66)
38376GP53	8/27/2015	8/16/2016	GNR 2011-49 AB	Crew & Associates	TAS0000	\$50,453,133.00	\$3,076,622.46	100.640625	\$3,096,332.08	\$3,076,622.46	\$0.00
38376GP53	8/31/2015	8/16/2016	GNR 2011-49 AB	Crew & Associates	TAS0000	\$625,000.00	\$38,112.38	100.640625	\$38,356.54	\$38,112.38	\$0.00
38376GU73	8/28/2015	8/16/2016	GNR 2011-78 AB	Crew & Associates	TAS0000	\$42,625,000.00	\$4,869,590.40	101.03125	\$4,919,808.05	\$4,881,837.42	(\$12,247.02)
38377LJ33	6/28/2016	8/16/2016	GNR 2010-130 LB	WELLS FARGO SECURITIE	TAS0000	\$19,500,000.00	\$3,834,447.63	104.03125	\$3,989,023.80	\$3,985,685.91	(\$151,238.28)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38377MSG2	12/9/2015	8/16/2016	GNR 2010-144 PA	MORGAN STANLEY	TAS0000	\$2,000,000.00	\$512,049.42	102.53125	\$525,010.67	\$523,802.92	(\$11,753.50)
38378BAA7	11/5/2015	8/16/2016	GNR 2011-165 A	COMMERCE BANK	TAS0000	\$3,000,000.00	\$1,811,720.25	101.078125	\$1,831,252.86	\$1,827,147.65	(\$15,427.40)
38378BDE6	8/31/2015	8/16/2016	GNR 2012-19 AB	Crew & Assocociates	TAS0000	\$15,510,000.00	\$6,462,364.80	100.328125	\$6,483,569.44	\$6,473,415.45	(\$11,050.64)
38378BRK7	11/20/2015	8/16/2016	GNR 2012-55 A	JP Morgan	TAS0000	\$2,138,000.00	\$941,414.38	100.375	\$944,944.68	\$943,296.89	(\$1,882.51)
38378BRK7	10/20/2015	8/16/2016	GNR 2012-55 A	Crew & Assocociates	TAS0000	\$11,590,000.00	\$5,103,364.20	100.46875	\$5,127,286.22	\$5,114,577.99	(\$11,213.79)
38378BRT8	10/23/2015	8/16/2016	GNR 2012-44 A	Crew & Assocociates	TAS0000	\$6,000,000.00	\$3,102,441.84	100.84375	\$3,128,618.69	\$3,122,735.95	(\$20,294.11)
38378BUJ6	10/23/2015	8/16/2016	GNR 2012-70 A	Crew & Assocociates	TAS0000	\$3,500,000.00	\$1,698,337.76	100.625	\$1,708,952.37	\$1,705,568.72	(\$7,230.96)
38378KGV5	6/27/2016	8/16/2016	GNR 2013-57 A	Nomura Int'l plc	TAS0000	\$14,000,000.00	\$12,233,532.64	99.09375	\$12,122,666.25	\$12,144,529.61	\$89,003.03
Activity Date: 8/17/2016											
38373ALV6	8/17/2016	8/17/2016	GNR 2009-65 LE	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$259,175.85	108.5	\$281,205.80	\$281,205.80	(\$22,029.95)
38376C5H8	8/17/2016	8/17/2016	GNR 2009-96 GA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$239,888.01	106.25	\$254,881.01	\$254,881.01	(\$14,993.00)
38376CQA0	8/17/2016	8/17/2016	GNR 2009-75 JD	Stifel Nicolaus Comp	TAS0000	\$1,000,000.00	\$114,187.47	106	\$121,038.72	\$121,038.72	(\$6,851.25)
38376K5G2	8/17/2016	8/17/2016	GNR 2009-94 LD	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$390,641.10	101.125	\$395,035.81	\$395,035.81	(\$4,394.71)
38376KKX8	8/17/2016	8/17/2016	GNR 2009-93 HB	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$1,279,338.75	103.25	\$1,320,917.26	\$1,320,917.26	(\$41,578.51)
38376TBF8	8/17/2016	8/17/2016	GNR 2010-12 DA	Stifel Nicolaus Comp	TAS0000	\$1,360,000.00	\$202,377.60	108.5	\$219,579.70	\$219,579.70	(\$17,202.10)
38377LN38	8/17/2016	8/17/2016	GNR 2010-130 LG	Crew & Assocociates	TAS0000	\$1,100,000.00	\$216,302.17	102.09375	\$220,831.00	\$220,831.00	(\$4,528.83)
Activity Date: 8/18/2016											
31397UDL0	8/18/2016	8/18/2016	FNR 2011-52 LA	Crew & Assocociates	TAS0000	\$51,615,001.00	\$7,244,098.29	106.1875	\$7,692,326.87	\$7,692,326.87	(\$448,228.58)
Activity Date: 8/20/2016											
38374LRK9	5/6/2016	8/20/2016	GNR 2005-47 QC	COMMERCE BANK	TAS0000	\$8,491,000.00	\$723,388.20	103.546875	\$749,045.87	\$746,533.00	(\$23,144.81)
38374TYR9	7/26/2016	8/20/2016	GNR 2009-31 DA	Banc of Amer Sec LLC	TAS0000	\$200,000,000.00	\$35,131,652.00	105.375	\$37,019,978.30	\$37,017,811.84	(\$1,886,159.84)
38374Y3M3	12/21/2015	8/20/2016	GNR 2010-87 AD	Banc of Amer Sec LLC	TAS0000	\$31,627,798.00	\$0.00	100.09375	\$0.00	\$0.00	\$0.00
38374YYK3	8/20/2015	8/20/2016	GNR 2010-95 PC	Suntrust Capital Mar	TAS0000	\$10,000,000.00	\$3,207,319.40	102.96875	\$3,302,536.69	\$3,214,043.01	(\$6,723.61)
38377LC22	6/28/2016	8/20/2016	GNR 2010-139 PV	WELLS FARGO SECURITIE	TAS0000	\$10,878,000.00	\$5,655,316.86	104.78125	\$5,925,711.70	\$5,921,682.29	(\$266,365.42)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38377RKY0	6/28/2016	8/20/2016	GNR 2010-160 A	WELLS FARGO SECURITIE	TAS0000	\$14,292,624.00	\$2,552,679.37	101	\$2,578,206.16	\$2,577,105.96	(\$24,426.59)
38377YPG9	11/19/2015	8/20/2016	GNR 2011-138 PN	MORGAN STANLEY	TAS0000	\$2,500,000.00	\$362,198.85	101.5	\$367,631.83	\$366,811.09	(\$4,612.24)
38378C2V8	7/29/2016	8/20/2016	GNR 2012-24 MK	Crew & Assocociates		\$5,050,000.00	\$1,544,543.16	101.65625	\$1,570,124.65	\$1,570,125.12	(\$25,581.96)
38378DJ55	7/8/2016	8/20/2016	GNR 2012-31 QJ	Crew & Assocociates	TAS0000	\$3,376,642.00	\$598,960.95	101.1875	\$606,073.61	\$605,918.63	(\$6,957.68)
38378DJ55	7/13/2016	8/20/2016	GNR 2012-31 QJ	Crew & Assocociates	TAS0000	\$6,900,000.00	\$1,223,946.91	101.09375	\$1,237,333.83	\$1,237,254.88	(\$13,307.97)
38378DRZ0	7/26/2016	8/20/2016	GNR 2012-38 DK	COMMERCE BANK	TAS0000	\$5,000,000.00	\$1,724,327.30	101.1875	\$1,744,803.69	\$1,744,746.21	(\$20,418.91)
38379CDY9	11/25/2015	8/20/2016	GNR 2014-81 EH	Crew & Assocociates	TAS0000	\$2,000,000.00	\$605,760.94	100.8125	\$610,682.75	\$609,893.44	(\$4,132.50)
38379HEC5	11/9/2015	8/20/2016	GNR 2014-178 LA	COMMERCE BANK	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00
38379HUQ6	10/15/2015	8/20/2016	GNR 2014-188 QC	Crew & Assocociates	TAS0000	\$15,000,000.00	\$3,656,779.95	100.84375	\$3,687,634.03	\$3,662,691.74	(\$5,911.79)
Activity Date: 8/23/2016											
3137AETR6	8/23/2016	8/23/2016	FHR 3914 CA	Stifel Nicolaus Comp	TAS0000	\$2,400,000.00	\$448,226.02	103	\$461,672.80	\$461,672.80	(\$13,446.78)
383742M26	8/23/2016	8/23/2016	GNR 2008-34 PE	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$134,149.50	100.875	\$135,323.31	\$135,323.31	(\$1,173.81)
383742N82	8/23/2016	8/23/2016	GNR 2008-34 PC	Stifel Nicolaus Comp	TAS0000	\$22,000,000.00	\$373,181.82	100.875	\$376,447.16	\$376,447.16	(\$3,265.34)
38374UYW5	8/23/2016	8/23/2016	GNR 2009-42 EP	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$211,085.40	100.875	\$212,932.40	\$212,932.40	(\$1,847.00)
38376K3A7	8/23/2016	8/23/2016	GNR 2009-94 NK	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$44,280.99	100.25	\$44,391.69	\$44,391.69	(\$110.70)
Activity Date: 8/24/2016											
3137A7GU8	8/24/2016	8/24/2016	FHR 3800 EH	COMMERCE BANK	TAS0000	\$1,000,000.00	\$342,023.85	103.25	\$353,139.63	\$353,139.63	(\$11,115.78)
3137A8YD4	8/24/2016	8/24/2016	FHR 3834 AG	WELLS FARGO SECURITIE	TAS0000	\$74,084,667.00	\$11,322,149.26	101.84375	\$11,530,901.38	\$11,530,901.38	(\$208,752.13)
31393PEM2	8/24/2016	8/24/2016	FHR 2595 HT	WELLS FARGO SECURITIE	TAS0000	\$150,000,000.00	\$2,812,551.00	104.046875	\$2,926,371.42	\$2,926,371.42	(\$113,820.42)
38376YFH9	8/24/2016	8/24/2016	GNR 2010-46 CK	COMMERCE BANK	TAS0000	\$2,000,000.00	\$381,375.22	104.3125	\$397,822.03	\$397,822.03	(\$16,446.81)
Activity Date: 8/25/2016											
3136A0LW5	7/25/2016	8/25/2016	FNR 2011-70 AD	COMMERCE BANK		\$15,000,000.00	\$1,347,614.70	101.15625	\$1,363,196.49	\$1,363,179.65	(\$15,564.95)
3136A0P27	8/25/2016	8/25/2016	FNR 2011-86 AB	COMMERCE BANK	TAS0000	\$3,569,000.00	\$394,385.56	103.4375	\$407,942.57	\$407,942.57	(\$13,557.00)
3136A0RU3	11/4/2015	8/25/2016	FNR 2011-80 BA	COMMERCE BANK	TAS0000	\$114,226,000.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A1BN4	7/26/2016	8/25/2016	FNR 2011-103 JK	Crew & Associates	TAS0000	\$5,000,000.00	\$1,050,108.50	101.625	\$1,067,172.76	\$1,067,153.51	(\$17,045.01)
3136A1KJ3	11/18/2015	8/25/2016	FNR 2011-99 DV	Crew & Associates	TAS0000	\$20,300,000.00	\$9,184,698.87	103.609375	\$9,516,209.09	\$9,421,731.45	(\$237,032.59)
3136A1WV3	6/22/2016	8/25/2016	FNR 2011-106 LV	COMMERCE BANK	TAS0000	\$5,877,000.00	\$3,576,255.64	103	\$3,683,543.31	\$3,680,199.51	(\$103,943.87)
3136A3AS0	8/12/2015	8/25/2016	FNR 2011-145 JA	COMMERCE BANK	TAS0000	\$31,307,000.00	\$4,503,949.31	105.46875	\$4,750,259.04	\$4,746,113.15	(\$242,163.84)
3136A4FC8	8/26/2015	8/25/2016	FNR 2012-23 PC	Bank of Oklahoma	TAS0000	\$10,000,000.00	\$4,495,838.50	99.65625	\$4,480,384.06	\$4,484,876.15	\$10,962.35
3136A4K40	10/29/2015	8/25/2016	FNR 2012-17 QC	MORGAN STANLEY	TAS0000	\$6,900,000.00	\$2,193,420.65	101.9375	\$2,235,918.17	\$2,221,122.09	(\$27,701.44)
3136A5EV4	11/12/2015	8/25/2016	FNR 2012-29 AD	Crew & Associates	TAS0000	\$10,000,000.00	\$5,515,473.90	98.9375	\$5,456,871.99	\$5,471,098.24	\$44,375.66
3136A5GA8	11/13/2015	8/25/2016	FNR 2012-29 PM	Crew & Associates	TAS0000	\$10,000,000.00	\$3,291,279.40	98.125	\$3,229,567.91	\$3,235,571.20	\$55,708.20
3136A63F9	11/25/2015	8/25/2016	FNR 2012-72 BC	Suntrust Capital Mar	TAS0000	\$4,000,000.00	\$1,710,283.28	94.9375	\$1,623,700.19	\$1,628,678.82	\$81,604.46
3136A6AW4	11/10/2015	8/25/2016	FNR 2012-52 NB	COMMERCE BANK	TAS0000	\$11,045,000.00	\$4,065,052.39	103.59375	\$4,211,140.21	\$4,207,249.95	(\$142,197.56)
3136A7RU8	8/28/2015	8/25/2016	FNR 2012-90 CB	Bank of Oklahoma	TAS0000	\$9,265,500.00	\$5,396,676.76	98.5625	\$5,319,099.53	\$5,338,630.11	\$58,046.66
3136A8SG6	8/10/2015	8/25/2016	FNR 2012-102 PA	COMMERCE BANK	TAS0000	\$28,091,198.00	\$4,808,160.24	105.4375	\$5,069,603.95	\$5,056,131.49	(\$247,971.25)
3136AAJ30	8/31/2015	8/25/2016	FNR 2012-137 JA	Crew & Associates	TAS0000	\$33,000,000.00	\$16,401,057.09	100.6875	\$16,513,814.36	\$16,501,972.79	(\$100,915.70)
3136AB3D3	6/10/2016	8/25/2016	FNR 2013-2 AV	MORGAN STANLEY	TAS0000	\$4,140,000.00	\$868,388.85	100.21875	\$870,288.45	\$869,943.26	(\$1,554.42)
3136ACYK1	8/13/2015	8/25/2016	FNR 2013-18 NA	Crew & Associates	TAS0000	\$5,650,000.00	\$3,190,156.73	98.125	\$3,130,341.29	\$3,142,112.97	\$48,043.76
3136AG3J9	8/28/2015	8/25/2016	FNR 2013-116 YB	JP Morgan	TAS0000	\$35,832,000.00	\$9,034,695.17	101.96875	\$9,212,565.73	\$9,194,193.68	(\$159,498.51)
3136AKNC3	6/12/2015	8/25/2016	FNR 2014-39 AB	COMMERCE BANK	TAS0000	\$7,728,849.00	\$3,969,701.08	102.234375	\$4,058,399.09	\$4,026,919.03	(\$57,217.95)
3136AKNF6	6/11/2015	8/25/2016	FNR 2014-39 GA	Crew & Associates	TAS0000	\$40,560,150.00	\$22,074,952.49	102.21875	\$22,564,740.50	\$22,457,879.33	(\$382,926.84)
3136ANG68	6/15/2015	8/25/2016	FNR 2015-36 DA	52744	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	8/25/2016	FNR 2015-36 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANT49	8/26/2015	8/25/2016	FNR 2015-43 QB	Crew & Associates	TAS0000	\$15,533,813.00	\$12,612,330.58	99.734375	\$12,578,829.07	\$12,578,829.07	\$33,501.50
3136ANXY8	8/19/2015	8/25/2016	FNR 2015-27 MB	Crew & Associates	TAS0000	\$18,030,754.00	\$14,186,991.22	99.5	\$14,116,056.26	\$14,153,822.03	\$33,169.19
3136APF72	8/20/2015	8/25/2016	FNR 2015-55 PD	JP Morgan	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	8/25/2016	FNR 2015-68 DA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136AQ43	1/4/2016	7/1/2016	FNR 2015-94 MA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQNX4	11/12/2015	8/25/2016	FNR 2015-80 CA	Banc of Amer Sec LLC	TAS0000	\$92,718,000.00	\$83,123,401.36	101.875	\$84,681,965.13	\$84,501,282.56	(\$1,377,881.21)
3136ARBM9	1/29/2016	8/25/2016	FNR 2016-2 EZ	Banc of Amer Sec LLC	TAS0000	\$34,795,593.00	\$27,387,958.51	99.25	\$27,182,548.82	\$27,199,164.18	\$188,794.33
3137ABLJ8	8/25/2016	8/25/2016	FHR 3883 KA	Stifel Nicolaus Comp	TAS0000	\$5,900,000.00	\$884,947.08	102.96875	\$911,218.94	\$911,218.94	(\$26,271.87)
31393CG80	11/25/2015	8/25/2016	FNR 2003-57 NA	COMMERCE BANK	TAS0000	\$33,200,000.00	\$1,250,692.47	103.8125	\$1,298,375.12	\$1,284,981.46	(\$34,288.98)
31394ARY4	4/28/2016	8/25/2016	FNR 2004-61 ZG	Crew & Associates	TAS0000	\$5,000,000.00	\$1,208,163.75	103.890625	\$1,255,168.87	\$1,252,522.69	(\$44,358.94)
31394AWF9	11/25/2015	8/25/2016	FNR 2004-60 JE	COMMERCE BANK	TAS0000	\$8,000,000.00	\$1,043,733.68	104.6875	\$1,092,658.70	\$1,079,554.62	(\$35,820.94)
31394D4X5	10/28/2015	8/25/2016	FNR 2005-47 HK	Crew & Associates	TAS0000	\$17,637,512.00	\$4,199,299.18	103.84375	\$4,360,709.74	\$4,314,238.20	(\$114,939.02)
31394FTZ8	12/7/2015	8/25/2016	FNR 2005-83 TK	FIRST NATIONAL	TAS0000	\$25,245,000.00	\$144,286.79	101.3125	\$146,180.55	\$144,949.32	(\$662.54)
31395D2S7	11/5/2015	8/25/2016	FNR 2006-54 OD	MORGAN STANLEY	TAS0000	\$19,651,340.00	\$749,290.07	102.03125	\$764,510.02	\$752,842.20	(\$3,552.13)
31396QHD4	4/26/2016	8/25/2016	FNR 2009-47 MT	Crew & Associates	TAS0000	\$37,000,000.00	\$2,212,567.81	111.5625	\$2,468,395.96	\$2,458,476.28	(\$245,908.47)
31396VMM7	10/23/2015	8/25/2016	FNR 2007-35 DE	Suntrust Capital Mar	TAS0000	\$16,230,000.00	\$2,762,209.18	103.421875	\$2,856,728.53	\$2,835,214.37	(\$73,005.19)
31396YG30	11/19/2015	8/25/2016	FNR 2008-29 BG	Bank of Oklahoma	TAS0000	\$77,737,000.00	\$2,472,695.03	103.3125	\$2,554,603.06	\$2,535,996.03	(\$63,300.99)
31397Q6K9	7/20/2016	8/25/2016	FNR 2011-20 PA	Crew & Associates		\$5,000,000.00	\$772,658.25	103.1875	\$797,286.73	\$797,200.32	(\$24,542.07)
31397QDR6	8/26/2015	8/25/2016	FNR 2010-150 VU	COMMERCE BANK	TAS0000	\$8,450,000.00	\$1,380,884.13	102.625	\$1,417,132.34	\$1,396,715.96	(\$15,831.84)
31397QKB3	3/15/2016	8/25/2016	FNR 2011-8 VG	GS Institutional	TAS0000	\$7,700,000.00	\$4,824,201.07	102.15625	\$4,928,222.91	\$4,905,254.08	(\$81,053.01)
31397QKZ0	11/25/2015	8/25/2016	FNR 2011-4 JP	COMMERCE BANK	TAS0000	\$38,576,302.00	\$287,826.28	101.21875	\$291,334.16	\$290,295.83	(\$2,469.55)
31397QNG9	7/12/2016	8/25/2016	FNR 2011-9 AV	WELLS FARGO SECURITIE	TAS0000	\$5,434,395.00	\$2,392,506.69	102.6875	\$2,456,805.31	\$2,455,706.75	(\$63,200.06)
31397QQT8	7/20/2016	8/25/2016	FNR 2011-10 CA	Banc of Amer Sec LLC		\$128,245,000.00	\$6,387,308.91	100.890625	\$6,444,195.88	\$6,443,244.44	(\$55,935.53)
31397QT99	6/15/2016	8/25/2016	FNR 2010-151 QA	COMMERCE BANK	TAS0000	\$100,000,000.00	\$4,918,891.00	101.34375	\$4,984,988.60	\$4,982,180.73	(\$63,289.73)
31397QXD5	6/21/2016	8/25/2016	FNR 2011-15 VE	COMMERCE BANK	TAS0000	\$6,000,000.00	\$5,964,870.42	101.421875	\$6,049,683.42	\$6,047,802.00	(\$82,931.58)
31397SDQ4	5/20/2016	8/25/2016	FNR 2011-23 A	COMMERCE BANK	TAS0000	\$75,000,000.00	\$3,978,348.00	101.703125	\$4,046,104.24	\$4,043,279.61	(\$64,931.61)
31397SEU4	7/25/2016	8/25/2016	FNR 2011-26 DA	Crew & Associates	TAS0000	\$4,200,000.00	\$703,344.22	101.84375	\$716,312.13	\$716,274.50	(\$12,930.28)
31397SGM0	7/20/2016	8/25/2016	FNR 2011-27 JQ	MORGAN STANLEY		\$3,500,000.00	\$725,182.96	102.71875	\$744,898.87	\$744,822.42	(\$19,639.47)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397SH49	7/29/2016	8/25/2016	FNR 2011-46 MB	COMMERCE BANK	TAS0000	\$2,000,000.00	\$1,463,629.50	101.9375	\$1,491,987.32	\$1,491,996.59	(\$28,367.09)
31397SXE9	10/30/2015	8/25/2016	FNR 2011-40 DB	Suntrust Capital Mar	TAS0000	\$16,339,000.00	\$7,837,677.62	102.9375	\$8,067,909.40	\$8,039,210.44	(\$201,532.82)
31397SZT4	11/4/2015	8/25/2016	FNR 2011-42 DG	Crew & Assocociates	TAS0000	\$10,000,000.00	\$1,172,981.40	102.859375	\$1,206,521.34	\$1,196,824.59	(\$23,843.19)
31397UFG9	10/30/2015	8/25/2016	FNR 2011-48 VJ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$1,349,574.50	102.625	\$1,385,000.83	\$1,369,515.81	(\$19,941.31)
31397UXK0	11/4/2015	8/25/2016	FNR 2011-61 VB	Crew & Assocociates	TAS0000	\$4,941,438.00	\$4,294,919.57	105.25	\$4,520,402.85	\$4,425,983.34	(\$131,063.77)
31398F3S8	8/18/2015	8/25/2016	FNR 2009-88 CB	SIMMONS FIRST INVEST	TAS0000	\$20,395,000.00	\$4,989,460.54	105.4375	\$5,260,762.45	\$5,257,906.82	(\$268,446.28)
31398FDW8	6/30/2016	8/25/2016	FNR 2009-85 BA	Crew & Assocociates	TAS0000	\$19,647,000.00	\$1,073,229.16	102.875	\$1,104,084.50	\$1,103,748.58	(\$30,519.42)
31398FDY4	7/29/2016	8/25/2016	FNR 2009-85 BD	Crew & Assocociates	TAS0000	\$12,285,000.00	\$671,075.50	103.4375	\$694,143.72	\$694,082.20	(\$23,006.70)
31398MVQ6	10/28/2015	8/25/2016	FNR 2010-19 VB	Crew & Assocociates	TAS0000	\$5,000,000.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
31398N5Q3	11/9/2015	8/25/2016	FNR 2010-133 A	Crew & Assocociates	TAS0000	\$55,231,133.00	\$11,097,171.80	106.265625	\$11,792,478.97	\$11,644,217.98	(\$547,046.18)
31398N5Q3	4/21/2016	8/25/2016	FNR 2010-133 A	COMMERCE BANK	TAS0000	\$3,250,000.00	\$652,997.80	105.03125	\$685,851.75	\$683,033.52	(\$30,035.72)
31398NQC1	8/25/2016	8/25/2016	FNR 2010-116 AC	WELLS FARGO SECURITIE	TAS0000	\$100,000,000.00	\$7,527,401.00	102.59375	\$7,722,642.96	\$7,722,642.96	(\$195,241.96)
31398NQF4	8/25/2016	8/25/2016	FNR 2010-116 AM	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$8,300,170.00	101.5546875	\$8,429,211.71	\$8,429,211.71	(\$129,041.71)
31398NW75	11/6/2015	8/25/2016	FNR 2010-123 HA	FIRST NATIONAL	TAS0000	\$8,875,000.00	\$1,027,388.02	101.625	\$1,044,083.07	\$1,039,370.79	(\$11,982.77)
31398NWX8	12/7/2015	8/25/2016	FNR 2010-111 AE	Crew & Assocociates	TAS0000	\$39,000,000.00	\$5,305,957.41	104.75	\$5,557,990.39	\$5,476,045.18	(\$170,087.77)
31398PJC4	10/27/2015	8/25/2016	FNR 2010-35 WA	Banc of Amer Sec LLC	TAS0000	\$10,300,000.00	\$573,069.44	103.65625	\$594,022.29	\$587,699.52	(\$14,630.08)
31398PK65	2/18/2016	8/25/2016	FNR 2010-48 AP	COMMERCE BANK	TAS0000	\$55,920,000.00	\$816,674.69	101.15625	\$826,117.49	\$823,810.52	(\$7,135.83)
31398PTT6	10/27/2015	8/25/2016	FNR 2010-42 AC	Banc of Amer Sec LLC	TAS0000	\$15,000,000.00	\$1,128,008.85	103.9375	\$1,172,424.20	\$1,166,820.63	(\$38,811.78)
31398PVW6	2/18/2016	8/25/2016	FNR 2010-44 PA	COMMERCE BANK	TAS0000	\$25,000,000.00	\$554,350.25	101.375	\$561,972.57	\$560,677.42	(\$6,327.17)
31398RE76	10/27/2015	8/25/2016	FNR 2010-57 DP	Banc of Amer Sec LLC	TAS0000	\$25,000,000.00	\$378,745.75	101.5625	\$384,663.65	\$381,557.05	(\$2,811.30)
31398SC43	11/4/2015	8/25/2016	FNR 2010-144 YA	FIRST NATIONAL	TAS0000	\$5,056,000.00	\$691,855.30	102.21875	\$707,205.84	\$701,735.00	(\$9,879.69)
31398SV83	11/9/2015	8/25/2016	FNR 2010-154 MK	JP Morgan	TAS0000	\$50,000,000.00	\$5,237,048.50	102	\$5,341,789.47	\$5,323,613.42	(\$86,564.92)
31398T2Q3	11/9/2015	8/25/2016	FNR 2010-104 BA	FIRST NATIONAL	TAS0000	\$21,800,000.00	\$0.00	100.96875	\$0.00	\$0.00	\$0.00
31398T4E8	10/22/2015	8/25/2016	FNR 2010-99 JU	Banc of Amer Sec LLC	TAS0000	\$276,669,075.00	\$32,563,629.19	102.4375	\$33,357,367.65	\$33,343,267.60	(\$779,638.41)

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398T6U0	8/25/2016	8/25/2016	FNR 2010-113 GA	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$8,822,362.00	101.75	\$8,976,753.34	\$8,976,753.34	(\$154,391.34)
31398T6Z9	8/25/2016	8/25/2016	FNR 2010-113 LA	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$8,377,530.00	101.5625	\$8,508,428.91	\$8,508,428.91	(\$130,898.91)
31398TPN5	10/21/2015	8/25/2016	FNR 2010-89 PG	SIMMONS FIRST INVEST	TAS0000	\$167,969,706.00	\$11,010,726.65	102.875	\$11,327,285.04	\$11,262,505.27	(\$251,778.62)
31410LSV5	5/27/2016	8/25/2016	FN 890732	Crew & Associates	TAS0000	\$2,304,070.00	\$1,850,845.49	103.9375	\$1,923,722.53	\$1,920,625.94	(\$69,780.45)
31418MPS5	7/21/2016	8/25/2016	FN AD0432	Crew & Associates	TAS0000	\$10,000,000.00	\$760,830.40	104.625	\$796,018.81	\$795,955.40	(\$35,125.00)
38376XHC0	8/25/2016	8/25/2016	GNR 2010-32 AK	COMMERCE BANK	TAS0000	\$3,000,000.00	\$569,600.76	103.9375	\$592,028.79	\$592,028.79	(\$22,428.03)
Activity Date: 8/26/2016											
3137AJYX6	8/26/2016	8/26/2016	FHR 3977 AD	UBS Ltd London	TAS0000	\$3,925,000.00	\$933,061.24	102.03125	\$952,014.05	\$952,014.05	(\$18,952.81)
31394B4Y7	8/26/2016	8/26/2016	FNR 2005-5 PK	COMMERCE BANK	TAS0000	\$15,000,000.00	\$393,961.95	104.90625	\$413,290.71	\$413,290.71	(\$19,328.76)
31396YB68	8/26/2016	8/26/2016	FNR 2008-15 JN	Nomura Int'l plc	TAS0000	\$335,000.00	\$220,137.13	103.0625	\$226,878.83	\$226,878.83	(\$6,741.70)
31397NE50	8/26/2016	8/26/2016	FNR 2009-31 A	COMMERCE BANK	TAS0000	\$25,000,000.00	\$983,205.25	101.609375	\$999,028.71	\$999,028.71	(\$15,823.46)
31397QNA2	8/26/2016	8/26/2016	FNR 2011-5 UN	COMMERCE BANK	TAS0000	\$28,000,000.00	\$5,373,332.16	102.671875	\$5,516,900.88	\$5,516,900.88	(\$143,568.72)
31398CXT0	8/26/2016	8/26/2016	FHR 3530 A	COMMERCE BANK	TAS0000	\$26,000,000.00	\$1,584,329.50	103.25	\$1,635,820.21	\$1,635,820.21	(\$51,490.71)
31398RT39	8/26/2016	8/26/2016	FNR 2010-64 AD	COMMERCE BANK	TAS0000	\$20,925,000.00	\$1,805,835.03	102.28125	\$1,847,030.64	\$1,847,030.64	(\$41,195.61)
31398VEK8	8/26/2016	8/26/2016	FHR 3645 EH	COMMERCE BANK	TAS0000	\$17,975,000.00	\$1,345,053.61	102.125	\$1,373,636.00	\$1,373,636.00	(\$28,582.39)
Activity Date: 8/29/2016											
3136A1GS8	8/29/2016	8/29/2016	FNR 2011-98 AB	COMMERCE BANK	TAS0000	\$23,525,000.00	\$6,740,494.04	102.90625	\$6,936,389.65	\$6,936,389.65	(\$195,895.61)
3137A2ED9	8/29/2016	8/29/2016	FHR 3755 AD	Crew & Associates	TAS0000	\$1,000,000.00	\$153,755.15	102.40625	\$157,454.88	\$157,454.88	(\$3,699.73)
3137AMYK7	8/29/2016	8/29/2016	FHR 4011 KM	COMMERCE BANK	TAS0000	\$1,800,000.00	\$470,813.44	101.1171875	\$476,073.30	\$476,073.30	(\$5,259.87)
31397NEN1	8/29/2016	8/29/2016	FNR 2009-13 NX	COMMERCE BANK	TAS0000	\$910,000.00	\$597,956.29	104.234375	\$623,276.00	\$623,276.00	(\$25,319.71)
31397QUQ9	8/29/2016	8/29/2016	FNR 2011-6 BA	Crew & Associates	TAS0000	\$4,000,000.00	\$406,927.12	101.421875	\$412,713.11	\$412,713.11	(\$5,785.99)
31398RLV5	8/29/2016	8/29/2016	FNR 2010-65 AD	COMMERCE BANK	TAS0000	\$4,000,000.00	\$334,021.84	102.09375	\$341,015.42	\$341,015.42	(\$6,993.58)
31398TUF6	8/29/2016	8/29/2016	FNR 2010-83 AK	Crew & Associates	TAS0000	\$4,812,461.00	\$282,251.08	101.3984375	\$286,198.18	\$286,198.18	(\$3,947.10)
Activity Date: 8/30/2016											

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A3BW0	8/30/2016	8/30/2016	FNR 2011-145 LQ	COMMERCE BANK	TAS0000	\$1,970,000.00	\$270,331.89	101.5625	\$274,555.83	\$274,555.83	(\$4,223.94)
Activity Date: 8/31/2016											
3136ATPB4	8/31/2016	8/31/2016	FNR 2016-66 GA	Crew & Assocociates	TAS0000	\$4,272,000.00	\$4,272,000.00	102	\$4,357,440.00	\$4,357,440.00	(\$85,440.00)
31397QH2	8/31/2016	8/31/2016	FNR 2011-8 AV	COMMERCE BANK	TAS0000	\$6,000,000.00	\$6,000,000.00	102.9375	\$6,176,250.00	\$6,176,250.00	(\$176,250.00)
Totals:						\$6,557,713,829.00	\$1,424,948,888.76		\$1,452,823,753.85	\$1,450,492,285.07	(\$25,543,396.31)

Muni Month End Inventory for August

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Broker	Quantity	Book Value	Premium/Discount
ARSDE								
04108NZ88	ARSDEV 1.197 10/01/17	TAS0000	10/21/2015	10/1/2017	Stephens Inc.	1,235,000	\$1,235,000.00	\$0.00
04108NZ96	ARSDEV 1.618 10/01/18	TAS0000	10/21/2015	10/1/2018	Stephens Inc.	1,250,000	\$1,250,000.00	\$0.00
RUSWT								
782816AC6	RUSWTR 2 07/01/18	TAS0000	7/14/2015	7/1/2018	Crew & Associates	1,000,000	\$1,010,154.44	(\$10,154.44)
SCSHS								
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	Crew & Associates	1,035,000	\$1,031,215.03	\$3,784.97
Report Totals:						\$4,520,000.00	\$4,526,369.47	(\$6,369.47)