

## CD Inventory by Fund Detail (Alternate)

Accrue to close: September 30, 2016  
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Cont No		Counterparty	Book Value	Accrued Interest	CD Number
629426	CD	1295 Bank of the Ozarks Little Rock	1,500,000.00	147.95	6901464663
<b>TBL0000</b>			<b>1,500,000.00</b>	<b>147.95</b>	
618558	CD	210 Pinnacle Bank Rogers	102,119.07	128.70	2760878
605807	CD	920 Generations Bank - Rogers	105,000.00	263.22	5700072
585522	CD	1283 Central Bank Little Rock AR	100,498.63	462.57	2939827
615131	CD	2370 First State Bank of Warren	102,092.89	170.62	100008745
627226	CD	4090 Bear State Bank Harrison	105,258.90	43.26	3000029086
610308	CD	4090 Bear State Bank Harrison	110,000.00	232.05	3000024509
596971	CD	4090 Bear State Bank Harrison	105,000.00	366.78	3000019277
596975	CD	4090 Bear State Bank Harrison	105,000.00	366.78	3000019293
596978	CD	4090 Bear State Bank Harrison	105,000.00	366.78	3000019269
600448	CD	4090 Bear State Bank Harrison	110,000.00	322.47	3000021554
<b>TCS0100</b>			<b>1,049,969.49</b>	<b>2,723.23</b>	
627957	CD	610 Merchants and Farmers Bank Dumas	469,729.00	92.66	29547
<b>TDR9000</b>			<b>469,729.00</b>	<b>92.66</b>	
613401	CD	210 Pinnacle Bank Rogers	91,000.00	141.61	2760690
625780	CD	1370 Farmers Bank & Trust Company Magnolia	483,000.00	264.66	45218620
617390	CD	1370 Farmers Bank & Trust Company Magnolia	145,500.00	180.18	45210580
625778	CD	2130 Smackover State Bank	1,500,000.00	821.92	113047
617388	CD	2130 Smackover State Bank	145,500.00	180.18	113031
<b>TEB1001</b>			<b>2,365,000.00</b>	<b>1,588.55</b>	
617389	CD	110 RiverWind Bank	300,000.00	371.51	22354
617386	CD	210 Pinnacle Bank Rogers	510,000.00	631.56	2760754
613402	CD	210 Pinnacle Bank Rogers	253,000.00	393.71	2760681
617391	CD	750 FBT Bank & Mortgage	3,000,000.00	3,715.07	8976350
609287	CD	750 FBT Bank & Mortgage	1,000,000.00	1,852.05	4431412
625777	CD	865 First Service Bank Greenbrier	375,000.00	205.48	72000411
617392	CD	1370 Farmers Bank & Trust Company Magnolia	5,284,000.00	6,543.47	45210572
625779	CD	1370 Farmers Bank & Trust Company Magnolia	155,000.00	84.93	45218612
617385	CD	2310 Citizens Bank & Trust Company Van Buren	300,000.00	371.51	4165608
609288	CD	2310 Citizens Bank & Trust Company Van Buren	762,000.00	1,411.27	4165144
<b>TEM1001</b>			<b>11,939,000.00</b>	<b>15,580.56</b>	
595708	CD	210 Pinnacle Bank Rogers	51,247.39	184.63	2760185

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632067	CD	210 Pinnacle Bank Rogers	94,419.35	302.66	2760312
590949	CD	400 Merchants & Planters Bank Clarendon	178,488.51	728.62	36568
616983	CD	610 Merchants and Farmers Bank Dumas	44,632.72	70.31	29505
624462	CD	2310 Citizens Bank & Trust Company Van Buren	150,000.00	129.45	4166175
<b>TES0200</b>			<b>518,787.97</b>	<b>1,415.67</b>	
629436	CD	1370 Farmers Bank & Trust Company Magnolia	500,000.00	49.32	45223636
<b>TET0100</b>			<b>500,000.00</b>	<b>49.32</b>	
586969	CD	1282 The Capital Bank Little Rock	1,000,000.00	4,534.25	50128
611766	CD	1282 The Capital Bank Little Rock	1,006,434.63	2,081.80	50154
599437	CD	4090 Bear State Bank Harrison	1,058,780.09	3,451.91	3000019475
624840	CD	4090 Bear State Bank Harrison	1,800,000.00	1,380.82	3000028153
<b>TFB0000</b>			<b>4,865,214.72</b>	<b>11,448.78</b>	
603893	CD	1040 Horatio State Bank	100,000.00	280.82	92206527
<b>TFM0000</b>			<b>100,000.00</b>	<b>280.82</b>	
608494	CD	1040 Horatio State Bank	282,755.00	545.37	192206529
608493	CD	1370 Farmers Bank & Trust Company Magnolia	527,507.00	1,017.44	45202204
<b>TGP0000</b>			<b>810,262.00</b>	<b>1,562.81</b>	
621967	CD	435 Centennial Bank Conway	3,971,846.00	2,546.33	800022227
626689	CD	1370 Farmers Bank & Trust Company Magnolia	1,871,161.00	881.75	45219860
<b>TGT0000</b>			<b>5,843,007.00</b>	<b>3,428.08</b>	
628911	CD	435 Centennial Bank Conway	6,080,701.00	766.33	800022473
621964	CD	435 Centennial Bank Conway	2,560,101.00	1,641.27	800022226
621965	CD	690 CornerStone Bank Eureka Springs	1,500,000.00	961.64	71254
621966	CD	990 Helena National Bank	7,000,000.00	4,487.67	138799
<b>TGT9700</b>			<b>17,140,802.00</b>	<b>7,856.91</b>	
628910	CD	435 Centennial Bank Conway	6,606,054.00	832.54	800022474
<b>TGT9800</b>			<b>6,606,054.00</b>	<b>832.54</b>	
619827	CD	360 Bank of Cave City	600,000.00	572.05	1013018
608287	CD	1282 The Capital Bank Little Rock	600,000.00	1,038.90	50150
<b>THR0100</b>			<b>1,200,000.00</b>	<b>1,610.95</b>	

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629428	CD	1295 Bank of the Ozarks Little Rock	7,000,000.00	690.41	6901464660
<b>THS0000</b>			<b>7,000,000.00</b>	<b>690.41</b>	
629427	CD	435 Centennial Bank Conway	14,500,000.00	1,430.14	800022495
<b>TLP0100</b>			<b>14,500,000.00</b>	<b>1,430.14</b>	
629419	CD	1370 Farmers Bank & Trust Company Magnolia	200,000.00	19.73	45223628
<b>TLR0000</b>			<b>200,000.00</b>	<b>19.73</b>	
623658	CD	110 RiverWind Bank	1,500,000.00	1,315.07	22364
623656	CD	140 The Citizens Bank Batesville	1,500,000.00	1,315.07	604590
623659	CD	155 First Community Bank Batesville	1,500,000.00	1,315.07	237140
623657	CD	1370 Farmers Bank & Trust Company Magnolia	2,500,000.00	2,191.78	
<b>TMI0000</b>			<b>7,000,000.00</b>	<b>6,136.99</b>	
629433	CD	1370 Farmers Bank & Trust Company Magnolia	400,000.00	39.45	45223612
<b>TPE0000</b>			<b>400,000.00</b>	<b>39.45</b>	
629425	CD	1295 Bank of the Ozarks Little Rock	12,000,000.00	1,183.56	6901464657
<b>TPET500</b>			<b>12,000,000.00</b>	<b>1,183.56</b>	
629434	CD	2310 Citizens Bank & Trust Company Van Buren	400,000.00	39.45	4166493
<b>TPP0000</b>			<b>400,000.00</b>	<b>39.45</b>	
623818	CD	210 Pinnacle Bank Rogers	2,000,000.00	1,753.42	2761068
623817	CD	360 Bank of Cave City	1,000,000.00	876.71	1013025
623819	CD	510 Bank of Delight	750,000.00	657.53	992218833
623816	CD	1282 The Capital Bank Little Rock	750,000.00	657.53	50195
<b>TPS0000</b>			<b>4,500,000.00</b>	<b>3,945.19</b>	
629437	CD	865 First Service Bank Greenbrier	1,000,000.00	98.63	72000417
629432	CD	1295 Bank of the Ozarks Little Rock	15,500,000.00	1,528.77	6901464654
629431	CD	2080 First Security Bank Searcy	2,500,000.00	246.58	200001
629424	CD	2420 Fidelity National Bank West Memphis	4,000,000.00	394.52	27261
<b>TPT0000</b>			<b>23,000,000.00</b>	<b>2,268.50</b>	
619580	CD	525 First State Bank of DeQueen	1,500,000.00	2,034.25	5084709

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619576	CD	690 CornerStone Bank Eureka Springs	1,500,000.00	2,034.25	71227
619579	CD	865 First Service Bank Greenbrier	3,250,000.00	4,407.53	72000400
619578	CD	1040 Horatio State Bank	250,000.00	339.04	92206531
619575	CD	1282 The Capital Bank Little Rock	500,000.00	678.08	50184
619573	CD	1283 Central Bank Little Rock AR	2,500,000.00	3,390.41	2941201
619819	CD	2130 Smackover State Bank	500,000.00	678.08	113035
619574	CD	4090 Bear State Bank Harrison	2,000,000.00	2,712.33	3000026108
<b>TPX0000</b>			<b>12,000,000.00</b>	<b>16,273.97</b>	
619584	CD	480 Chambers Bank Danville	1,000,000.00	1,273.97	109139
619820	CD	510 Bank of Delight	1,000,000.00	1,273.97	992218831
619591	CD	990 Helena National Bank	1,000,000.00	1,273.97	138797
619587	CD	1283 Central Bank Little Rock AR	2,800,000.00	3,567.12	2941210
619588	CD	1360 First State Bank Lonoke	1,000,000.00	1,273.97	36687
619585	CD	1370 Farmers Bank & Trust Company Magnolia	10,123,021.91	12,896.45	45213060
619586	CD	1400 Malvern National Bank	5,000,000.00	6,369.86	165607
619596	CD	2035 First State Bank Russellville	2,000,000.00	2,547.95	46249
619592	CD	2080 First Security Bank Searcy	10,500,000.00	13,376.71	199689
619595	CD	2130 Smackover State Bank	4,000,000.00	5,095.89	113039
619590	CD	2210 The Farmers and Merchants Bank Stuttgart	2,000,000.00	2,547.95	131697
619583	CD	2310 Citizens Bank & Trust Company Van Buren	5,000,000.00	6,369.86	4165918
619589	CD	2360 First National Bank of Lawrence County Walnut Rid	1,000,000.00	1,273.97	91991
619593	CD	4090 Bear State Bank Harrison	5,500,000.00	7,006.85	3000026355
<b>TSA0000</b>			<b>51,923,021.91</b>	<b>66,148.49</b>	
619594	CD	1370 Farmers Bank & Trust Company Magnolia	30,299,923.92	39,431.41	45212700
<b>TSB0100</b>			<b>30,299,923.92</b>	<b>39,431.41</b>	
630722	CD	110 RiverWind Bank	1,500,000.00	73.97	22375
628118	CD	140 The Citizens Bank Batesville	1,000,000.00	169.86	604744
627954	CD	140 The Citizens Bank Batesville	2,911,000.00	510.42	604738
630876	CD	140 The Citizens Bank Batesville	500,000.00	24.66	604966
630877	CD	155 First Community Bank Batesville	1,246,000.00	61.45	237823
629605	CD	210 Pinnacle Bank Rogers	856,000.00	79.74	2761335
627955	CD	360 Bank of Cave City	1,000,000.00	175.34	1013028
630878	CD	400 Merchants & Planters Bank Clarendon	1,000,000.00	49.32	36596
631034	CD	400 Merchants & Planters Bank Clarendon	2,329,000.00	102.09	36597
631355	CD	480 Chambers Bank Danville	5,000,000.00	109.59	
631354	CD	525 First State Bank of DeQueen	4,000,000.00	87.67	5085330

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Cont No	Counterparty	Book Value	Accrued Interest	CD Number
628119	CD 610 Merchants and Farmers Bank Dumas	962,000.00	163.41	29541
629601	CD 610 Merchants and Farmers Bank Dumas	880,000.00	86.79	29556
631356	CD 665 Bank of England	1,000,000.00	21.92	10495
631361	CD 690 CornerStone Bank Eureka Springs	7,612,000.00	166.84	71328
631352	CD 750 FBT Bank & Mortgage	1,000,000.00	21.92	7691698
631363	CD 860 Anstaff Bank	500,000.00	10.96	
629977	CD 865 First Service Bank Greenbrier	1,010,000.00	88.55	72000418
631357	CD 865 First Service Bank Greenbrier	4,000,000.00	87.67	72000419
631362	CD 990 Helena National Bank	4,000,000.00	87.67	138818
631353	CD 1040 Horatio State Bank	1,000,000.00	21.92	192206533
631030	CD 1282 The Capital Bank Little Rock	5,500,000.00	241.10	50218
631033	CD 1283 Central Bank Little Rock AR	1,000,000.00	43.84	2941520
627956	CD 1360 First State Bank Lonoke	2,000,000.00	350.68	36715
631541	CD 1360 First State Bank Lonoke	3,000,000.00	49.32	36719
631360	CD 1370 Farmers Bank & Trust Company Magnolia	15,000,000.00	328.77	45225508
631713	CD 1370 Farmers Bank & Trust Company Magnolia	2,629,000.00	28.81	45225676
631889	CD 1370 Farmers Bank & Trust Company Magnolia	1,000,000.00	5.48	45225596
631542	CD 1400 Malvern National Bank	1,500,000.00	24.66	165650
631351	CD 1880 Relyance Bank	2,500,000.00	54.79	214728
630147	CD 2080 First Security Bank Searcy	1,054,000.00	86.63	200023
630497	CD 2080 First Security Bank Searcy	1,400,000.00	84.38	200031
630718	CD 2080 First Security Bank Searcy	810,000.00	44.38	200034
631359	CD 2080 First Security Bank Searcy	14,000,000.00	306.85	200058
627953	CD 2210 The Farmers and Merchants Bank Stuttgart	3,000,000.00	526.03	131853
631540	CD 2210 The Farmers and Merchants Bank Stuttgart	1,713,000.00	28.16	131910
631890	CD 2210 The Farmers and Merchants Bank Stuttgart	722,000.00	3.96	131916
631358	CD 2310 Citizens Bank & Trust Company Van Buren	8,000,000.00	175.34	4166612
629072	CD 4090 Bear State Bank Harrison	2,358,000.00	297.17	3000029391
629289	CD 4090 Bear State Bank Harrison	599,000.00	72.21	3000029524
628516	CD 4090 Bear State Bank Harrison	1,077,000.00	165.24	3000029250
628517	CD 4090 Bear State Bank Harrison	1,026,000.00	163.04	3000029177
628908	CD 4090 Bear State Bank Harrison	664,000.00	87.32	3000029367
630496	CD 4090 Bear State Bank Harrison	1,357,000.00	81.79	3000029938
630720	CD 4090 Bear State Bank Harrison	1,000,000.00	54.79	3000029987
<b>TSU0000</b>		<b>116,215,000.00</b>	<b>5,506.50</b>	
625422	CD 990 Helena National Bank	3,000,000.00	1,282.19	138802
625423	CD 1370 Farmers Bank & Trust Company Magnolia	1,500,000.00	641.10	45218524
625421	CD 1400 Malvern National Bank	3,500,000.00	1,495.89	165621

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Cont No	Counterparty	Book Value	Accrued Interest	CD Number
<b>TUC0100</b>		<b>8,000,000.00</b>	<b>3,419.18</b>	
625420	CD 435 Centennial Bank Conway	6,500,000.00	2,778.08	800022332
625202	CD 2130 Smackover State Bank	2,000,000.00	854.79	113046
<b>TUW0100</b>		<b>8,500,000.00</b>	<b>3,632.87</b>	
629417	CD 2080 First Security Bank Searcy	2,000,000.00	197.26	200003
629429	CD 4090 Bear State Bank Harrison	1,000,000.00	98.63	3000029599
<b>TWS0100</b>		<b>3,000,000.00</b>	<b>295.89</b>	
629435	CD 2080 First Security Bank Searcy	500,000.00	49.32	200002
<b>TWS0200</b>		<b>500,000.00</b>	<b>49.32</b>	
629423	CD 510 Bank of Delight	1,000,000.00	98.63	992218835
629421	CD 750 FBT Bank & Mortgage	1,000,000.00	98.63	8905731
629418	CD 1282 The Capital Bank Little Rock	2,750,000.00	271.23	50216
629430	CD 1370 Farmers Bank & Trust Company Magnolia	2,250,000.00	221.92	45223604
629422	CD 2080 First Security Bank Searcy	1,000,000.00	98.63	200000
<b>TWS0300</b>		<b>8,000,000.00</b>	<b>789.04</b>	
624184	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50205
624185	CD 1282 The Capital Bank Little Rock	168,000.00	110.47	50199
624186	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50204
624187	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50203
624188	CD 1282 The Capital Bank Little Rock	168,000.00	82.85	50196
624189	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50206
624190	CD 1282 The Capital Bank Little Rock	168,000.00	110.47	50197
624191	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50201
624192	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50202
624193	CD 1282 The Capital Bank Little Rock	168,000.00	138.08	50200
624194	CD 1282 The Capital Bank Little Rock	168,000.00	110.47	50198
628909	CD 1370 Farmers Bank & Trust Company Magnolia	168,000.00	55.23	45222892
<b>TWT0000</b>		<b>2,016,000.00</b>	<b>1,436.05</b>	
620636	CD 210 Pinnacle Bank Rogers	199,657.00	190.36	2760894
620489	CD 4090 Bear State Bank Harrison	191,761.29	127.67	3000026835
<b>TYS0000</b>		<b>391,418.29</b>	<b>318.03</b>	
623992	CD 860 Anstaff Bank	567,000.00	195.73	72581

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623995	CD 920 Generations Bank - Rogers	1,000,000.00	345.21	5700089
623994	CD 1283 Central Bank Little Rock AR	2,000,000.00	690.41	2941449
623991	CD 2360 First National Bank of Lawrence County Walnut Rid	1,000,000.00	345.21	62006
623993	CD 4090 Bear State Bank Harrison	500,000.00	172.60	3000027502
<b>TZR0000</b>		<b>5,067,000.00</b>	<b>1,749.16</b>	
574754	CD 140 The Citizens Bank Batesville	590,000.00	3,337.95	603081/1016
625970	CD 1370 Farmers Bank & Trust Company Magnolia	270,000.00	181.23	45219180
626882	CD 1370 Farmers Bank & Trust Company Magnolia	270,000.00	155.34	45220140
626883	CD 1370 Farmers Bank & Trust Company Magnolia	370,000.00	212.88	45220276
574993	CD 1880 Relyance Bank	700,000.00	3,989.04	20449/693
624195	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027700
624196	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027643
624197	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027718
624198	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027783
624199	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027692
624200	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027742
624201	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027668
624202	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027627
624203	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027759
624204	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027650
624205	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027775
624206	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027726
624207	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027767
624208	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027684
624209	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027619
624210	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027676
624211	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027791
624212	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027734
624213	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027635
624214	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027593
624215	CD 4090 Bear State Bank Harrison	270,000.00	221.92	3000027601
<b>TZS0000</b>		<b>7,870,000.00</b>	<b>12,536.76</b>	
	<b>Grand Total</b>	<b>377,690,190.30</b>	<b>215,958.92</b>	

## Commercial Paper Daily Investment Returns

Start: 9/1/2016

End: 9/30/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>CENTE</b>											
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
1513E2KE0	CENTEN 0 10/14/16	TAS0000	9/2/2016	9/2/2016	10/14/2016	10,000,000	99.87166667	\$9,987,166.67	1.101413	WELLS FARGO SECURITIES	\$305.56
1513E2LU3	CENTEN 0 11/28/16	TAS0000	9/15/2016	9/16/2016	11/28/2016	21,000,000	99.75666667	\$20,948,900.00	1.202927	Suntrust Capital Mar	\$700.00
1513E2LP4	CENTEN 0 11/23/16	TAS0000	9/23/2016	9/23/2016	11/23/2016	20,000,000	99.80513889	\$19,961,027.78	1.152245	Suntrust Capital Mar	\$638.89
1513E2KU4	CENTEN 0 10/28/16	TAS0000	9/28/2016	9/29/2016	10/28/2016	50,000,000	99.91138889	\$49,955,694.44	1.100976	Suntrust Capital Mar	\$1,527.78
<b>CHIPO</b>											
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
16953JKE0	CHIPOW CP 10/14/16	TAS0000	9/15/2016	9/15/2016	10/14/2016	31,913,000	99.92347	\$31,888,577.69	0.950728	Banc of Amer Sec LLC	\$842.15
16953JK75	CHIPOW 0 10/07/16	TAS0000	9/19/2016	9/19/2016	10/7/2016	30,132,000	99.9525	\$30,117,687.30	0.950451	Banc of Amer Sec LLC	\$795.15
<b>CIMCH</b>											
16952ML45	CIMCHK CP 11/04/16	TAS0000	9/1/2016	9/1/2016	11/4/2016	35,000,000	1.1	\$34,931,555.56	1.102155	Banc of Amer Sec LLC	\$1,069.44
16952MK61	CIMCHK CP 10/06/16	TAS0000	9/2/2016	9/2/2016	10/6/2016	95,750,000	99.900833	\$95,655,047.92	1.051042	Banc of Amer Sec LLC	\$2,792.71
16952MKB0	CIMCHK CP 10/11/16	TAS0000	9/6/2016	9/6/2016	10/11/2016	28,000,000	99.897917	\$27,971,416.67	1.051073	Banc of Amer Sec LLC	\$816.67
16952MKR5	CIMCHK 0 10/25/16	TAS0000	9/13/2016	9/13/2016	10/25/2016	31,700,000	99.8775	\$31,661,167.50	1.05129	Banc of Amer Sec LLC	\$924.59
<b>COFBO</b>											
19214AKE8	COFBOC CP 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	50,000,000	99.92767	\$49,963,833.33	0.930673	Chase	\$1,291.67
<b>CSCOH</b>											
16953VKE3	CSCOHK CP 10/14/16	TAS0000	9/15/2016	9/15/2016	10/14/2016	50,000,000	99.91944	\$49,959,722.22	1.000806	Banc of Amer Sec LLC	\$1,388.89
16953VML5	CSCOHK CP 12/20/16	TAS0000	9/20/2016	9/20/2016	12/20/2016	60,000,000	99.721944	\$59,833,166.67	1.103067	Banc of Amer Sec LLC	\$1,833.33
16953VLP7	CSCOHK CP 11/23/16	TAS0000	9/20/2016	9/20/2016	11/23/2016	8,400,000	99.813333	\$8,384,320.00	1.051964	Banc of Amer Sec LLC	\$245.00



## Commercial Paper Daily Investment Returns

Start: 9/1/2016

End: 9/30/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>DERPR</b>											
24409TKE2	DERPRK 0 10/14/16	TAS0000	9/13/2016	9/13/2016	10/14/2016	25,000,000	99.91819444	\$24,979,548.61	0.950778	GS Institutional	\$659.72
24409TMC4	DERPRK 0 12/12/16	TAS0000	9/19/2016	9/19/2016	12/12/2016	25,000,000	99.748	\$24,937,000.00	1.082728	GS Institutional	\$750.00
24409TMN0	DERPRK 0 12/22/16	TAS0000	9/20/2016	9/20/2016	12/22/2016	15,000,000	99.721	\$14,958,150.00	1.083022	GS Institutional	\$450.00
<b>FMCCP</b>											
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
3454G0LU0	FMCCPP 0 11/28/16	TAS0000	9/1/2016	9/1/2016	11/28/2016	50,000,000	99.738444	\$49,869,222.22	1.07281	Chase	\$1,486.12
<b>GRCHA</b>											
38528KKU1	GRCHAR 0 10/28/16	TAS0000	9/27/2016	9/28/2016	10/28/2016	70,000,000	99.90833333	\$69,935,833.33	1.101009	GS Institutional	\$2,138.89
38528KKS6	GRCHAR 0 10/26/16	TAS0000	9/27/2016	9/28/2016	10/26/2016	50,000,000	99.91833333	\$49,959,166.67	1.050858	GS Institutional	\$1,458.33
<b>HITCR</b>											
43357LK50	HITCRD 0 10/05/16	TAS0000	9/2/2016	9/2/2016	10/5/2016	26,500,000	99.90558333	\$26,474,979.58	1.030973	GS Institutional	\$758.19
43357LK76	HITCRD 0 10/07/16	TAS0000	9/2/2016	9/2/2016	10/7/2016	26,500,000	99.89986111	\$26,473,463.19	1.031032	GS Institutional	\$758.19
43357LK68	HITCRD CP 10/06/16	TAS0000	9/8/2016	9/8/2016	10/6/2016	6,000,000	99.92067	\$5,995,240.00	1.02081	GOLDMAN SACHS (SING)	\$170.00
43357LKE1	HITCRD CP 10/14/16	TAS0000	9/14/2016	9/14/2016	10/14/2016	11,000,000	99.915	\$10,990,650.00	1.020868	GOLDMAN SACHS (SING)	\$311.67
43357LKE1	HITCRD CP 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	3,870,000	99.92922	\$3,867,260.90	0.910645	Banc of Amer Sec LLC	\$97.83
<b>MOTIV</b>											
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
<b>NIFIN</b>											

## Commercial Paper Daily Investment Returns

Start: 9/1/2016

End: 9/30/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
65475JL13	NIFIN CP 11/01/16	TAS0000	9/16/2016	9/16/2016	11/1/2016	5,000,000	99.86583	\$4,993,291.67	1.051411	WELLS FARGO SECS.	\$145.83
65475JKU0	NIFIN CP 10/28/16	TAS0000	9/19/2016	9/19/2016	10/28/2016	70,000,000	99.88408	\$69,918,858.33	1.071242	WELLS FARGO SECS.	\$2,080.56
<b>OKSPP</b>											
68268TKE9	OKSPP 0 10/14/16	TAS0000	9/14/2016	9/14/2016	10/14/2016	11,000,000	99.9125	\$10,990,375.00	1.05092	WELLS FARGO SECURITIES	\$320.83
68268TKE9	OKSPP 0 10/14/16	TAS0000	9/14/2016	9/15/2016	10/14/2016	20,000,000	99.91542	\$19,983,083.33	1.050889	WELLS FARGO SECS.	\$583.33
68268TKE9	OKSPP 0 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	8,500,000	99.91833	\$8,493,058.33	1.050858	UBS SECURITIES LLC.	\$247.92
68268TKE9	OKSPP 0 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	20,000,000	99.91833333	\$19,983,666.67	1.050858	BARCLAYS	\$583.33
68268TKE9	OKSPP 0 10/14/16	TAS0000	9/19/2016	9/19/2016	10/14/2016	14,500,000	99.92708333	\$14,489,427.08	1.050766	BARCLAYS	\$422.92
68268TKU3	OKSPP CP 10/28/16	TAS0000	9/20/2016	9/20/2016	10/28/2016	20,000,000	99.889167	\$19,977,833.33	1.051165	UBS SECURITIES LLC.	\$583.33
68268TKE9	OKSPP 0 10/14/16	TAS0000	9/21/2016	9/22/2016	10/14/2016	20,000,000	99.93583333	\$19,987,166.67	1.050674	BARCLAYS	\$583.33
68268TKR0	OKSPP 0 10/25/16	TAS0000	9/22/2016	9/22/2016	10/25/2016	20,000,000	99.90375	\$19,980,750.00	1.051012	BARCLAYS	\$583.33
68268TKS8	OKSPP CP 10/26/16	TAS0000	9/23/2016	9/23/2016	10/26/2016	25,000,000	99.90375	\$24,975,937.50	1.051012	UBS SECURITIES LLC.	\$729.17
68268TKU3	OKSPP CP 10/28/16	TAS0000	9/29/2016	9/29/2016	10/28/2016	4,000,000	99.9154	\$3,996,616.67	1.050889	UBS SECURITIES LLC.	\$116.67
68268TKU3	OKSPP CP 10/28/16	TAS0000	9/30/2016	9/30/2016	10/28/2016	14,000,000	99.914444	\$13,988,022.22	1.100942	UBS SECURITIES LLC.	\$427.78
<b>SPECE</b>											
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
84757AL20	SPECEN CP 11/02/16	TAS0000	9/8/2016	9/8/2016	11/2/2016	1,978,000	99.84722	\$1,974,978.06	1.00153	Chase	\$54.94
<b>SU 0</b>											
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
<b>SU CP</b>											
86723AM25	SU CP 12/02/16	TAS0000	9/1/2016	9/1/2016	12/2/2016	15,000,000	1.07	\$14,958,983.33	1.072934	Chase	\$445.83

# Commercial Paper Daily Investment Returns

Start: 9/1/2016  
 End: 9/30/2016  
 Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>TCLHO</b>											
MC9F5ZHY4	TCLHOL CP 08/30/16	TAS0000	9/13/2016	9/13/2016	10/12/2016	17,500,000	99.91944	\$17,485,902.78	1.000806	GOLDMAN SACHS (SING)	\$486.11
MC9F5ZHY4	TCLHOL CP 08/30/16	TAS0000	9/13/2016	9/14/2016	10/14/2016	31,800,000	99.91667	\$31,773,500.00	1.000834	GOLDMAN SACHS (SING)	\$883.33
87230RKR9	TCLHOL CP 10/25/16	TAS0000	9/20/2016	9/20/2016	10/25/2016	2,000,000	99.902778	\$1,998,055.56	1.000973	GOLDMAN SACHS (SING)	\$55.56
Total Settle Money								\$1,267,064,206.84	Total Daily Interest		\$36,917.71

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 9/1/2016</b>											
3137B84H7	9/1/2016	9/1/2016	FHR 4305 AL	Banc of Amer Sec LLC	TAS0000	\$5,000,000.00	\$3,135,209.55	100.5625	\$3,152,845.10	\$3,152,845.10	(\$17,635.55)
<b>Activity Date: 9/2/2016</b>											
38377TG70	9/2/2016	9/2/2016	GNR 2011-19 WA	COMMERCE BANK	TAS0000	\$2,000,000.00	\$342,152.78	101.5625	\$347,498.92	\$347,498.92	(\$5,346.14)
<b>Activity Date: 9/6/2016</b>											
3136A2JX2	9/6/2016	9/6/2016	FNR 2011-111 HA	COMMERCE BANK	TAS0000	\$1,135,000.00	\$129,889.03	101.953125	\$132,425.92	\$132,425.92	(\$2,536.90)
31397SGM0	9/6/2016	9/6/2016	FNR 2011-27 JQ	COMMERCE BANK	TAS0000	\$11,420,000.00	\$2,153,106.02	102.9375	\$2,216,353.50	\$2,216,353.50	(\$63,247.49)
31397SHW7	9/6/2016	9/6/2016	FNR 2011-31 DA	COMMERCE BANK	TAS0000	\$5,000,000.00	\$776,507.45	102.125	\$793,008.23	\$793,008.23	(\$16,500.78)
31397SU85	9/6/2016	9/6/2016	FNR 2011-37 LB	COMMERCE BANK	TAS0000	\$1,050,000.00	\$133,513.25	101.53125	\$135,557.68	\$135,557.68	(\$2,044.42)
31397UA74	9/6/2016	9/6/2016	FNR 2011-58 ME	COMMERCE BANK	TAS0000	\$2,530,000.00	\$209,415.56	101.375	\$212,295.03	\$212,295.03	(\$2,879.46)
<b>Activity Date: 9/7/2016</b>											
3137B9CP8	9/7/2016	9/7/2016	FHR 4318 LH	JP Morgan	TAS0000	\$2,500,000.00	\$1,349,376.20	101.890625	\$1,374,887.84	\$1,374,887.84	(\$25,511.64)
<b>Activity Date: 9/8/2016</b>											
38378DY33	9/8/2016	9/8/2016	GNR 2012-32 CA	COMMERCE BANK	TAS0000	\$10,245,000.00	\$2,543,143.60	102.5625	\$2,608,311.66	\$2,608,311.66	(\$65,168.05)
<b>Activity Date: 9/13/2016</b>											
38377DXY7	9/13/2016	9/13/2016	GNR 2010-104 NG	BREAN MURRAY & CO	TAS0000	\$3,200,000.00	\$587,452.19	101.46875	\$596,080.40	\$596,080.40	(\$8,628.20)
<b>Activity Date: 9/15/2016</b>											
3137A23E9	8/16/2016	9/15/2016	FHR 3745 GP	COMMERCE BANK	TAS0000	\$304,000.00	\$248,999.14	104.265625	\$259,620.51	\$259,577.40	(\$10,578.26)
3137A2ED9	8/29/2016	9/15/2016	FHR 3755 AD	Crew & Associates	TAS0000	\$1,000,000.00	\$147,099.63	102.40625	\$150,639.21	\$150,638.50	(\$3,538.87)
3137A2L41	8/4/2016	9/15/2016	FHR 3761 HD	COMMERCE BANK	TAS0000	\$2,000,000.00	\$338,167.12	102.6875	\$347,255.36	\$347,015.69	(\$8,848.57)
3137A32Q1	2/25/2016	9/15/2016	FHR 3763 QA	Banc of Amer Sec LLC	TAS0000	\$68,281,000.00	\$14,489,467.87	102.71875	\$14,883,400.27	\$14,790,877.78	(\$301,409.91)
3137A3HS1	6/21/2016	9/15/2016	FHR 3751 MC	COMMERCE BANK	TAS0000	\$4,000,000.00	\$1,452,768.24	101.78125	\$1,478,645.67	\$1,477,261.91	(\$24,493.67)
3137A3Y52	8/26/2015	9/15/2016	FHR 3769 MB	SIMMONS FIRST INVEST	TAS0000	\$23,000,000.00	\$4,200,014.36	103.625	\$4,352,264.88	\$4,313,911.75	(\$113,897.39)
3137A4G43	8/8/2016	9/15/2016	FHR 3772 A	JP Morgan	TAS0000	\$40,000,000.00	\$5,269,342.00	103.0624706	\$5,430,714.05	\$5,428,594.69	(\$159,252.69)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137A4HA8	8/2/2016	9/15/2016	FHR 3772 EA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$823,943.34	103.53125	\$853,038.84	\$852,670.47	(\$28,727.13)
3137A5N26	8/8/2016	9/15/2016	FHR 3795 KA	Stifel Nicolaus Comp		\$15,000,000.00	\$154,346.25	100.406	\$154,972.90	\$154,943.31	(\$597.06)
3137A6CK6	8/8/2016	9/15/2016	FHR 3815 AD	Stifel Nicolaus Comp		\$10,000,000.00	\$495,254.80	102	\$505,159.90	\$504,776.40	(\$9,521.60)
3137A6CL4	8/8/2016	9/15/2016	FHR 3815 AE	Stifel Nicolaus Comp		\$15,000,000.00	\$742,882.20	102.469	\$761,223.96	\$760,887.93	(\$18,005.73)
3137A6DL3	8/8/2016	9/15/2016	FHR 3815 EA	Stifel Nicolaus Comp		\$11,000,000.00	\$935,342.76	104.3875	\$976,380.92	\$976,068.99	(\$40,726.23)
3137A6TM4	10/22/2015	9/15/2016	FHR 3808 A	INCAPITAL, LLC	TAS0000	\$17,220,600.00	\$1,796,623.30	103.25	\$1,855,013.56	\$1,831,750.88	(\$35,127.58)
3137A7GU8	8/24/2016	9/15/2016	FHR 3800 EH	COMMERCE BANK	TAS0000	\$1,000,000.00	\$331,735.22	103.25	\$342,516.61	\$342,488.75	(\$10,753.53)
3137A7X39	6/24/2016	9/15/2016	FHR 3832 PL	COMMERCE BANK	TAS0000	\$31,744,000.00	\$7,598,722.86	106.3125	\$8,078,392.24	\$8,072,508.29	(\$473,785.44)
3137A7Z78	8/16/2016	9/15/2016	FHR 3825 AP	COMMERCE BANK	TAS0000	\$2,000,000.00	\$220,687.62	101.4375	\$223,860.00	\$223,824.14	(\$3,136.52)
3137A8NH7	8/8/2016	9/15/2016	FHR 3830 EC	Stifel Nicolaus Comp		\$4,000,000.00	\$548,127.16	103	\$564,570.97	\$564,444.91	(\$16,317.75)
3137A8YD4	8/24/2016	9/15/2016	FHR 3834 AG	WELLS FARGO SECURITIE	TAS0000	\$74,084,667.00	\$10,464,811.12	101.84375	\$10,657,756.07	\$10,656,492.44	(\$191,681.33)
3137A9BN5	7/20/2016	9/15/2016	FHR 3848 AB	COMMERCE BANK		\$30,000,000.00	\$3,121,019.70	101.9375	\$3,181,489.46	\$3,179,663.66	(\$58,643.96)
3137A9RW8	8/9/2016	9/15/2016	FHR 3845 EG	COMMERCE BANK	TAS0000	\$3,000,000.00	\$475,265.97	102.078125	\$485,142.59	\$484,988.80	(\$9,722.83)
3137ABCY5	8/8/2016	9/15/2016	FHR 3864 LM	Stifel Nicolaus Comp		\$5,500,000.00	\$634,516.14	105.75	\$671,000.81	\$670,893.79	(\$36,377.66)
3137ABLJ8	8/25/2016	9/15/2016	FHR 3883 KA	Stifel Nicolaus Comp	TAS0000	\$5,900,000.00	\$858,172.52	102.96875	\$883,649.52	\$883,548.68	(\$25,376.16)
3137ADDB0	11/18/2015	9/15/2016	FHR 3888 AB	Crew & Associates	TAS0000	\$5,000,000.00	\$1,174,572.40	99.78125	\$1,172,003.02	\$1,174,066.94	\$505.46
3137AETR6	8/23/2016	9/15/2016	FHR 3914 CA	Stifel Nicolaus Comp	TAS0000	\$2,400,000.00	\$427,113.60	103	\$439,927.01	\$439,845.00	(\$12,731.40)
3137AFBS0	12/9/2015	9/15/2016	FHR 3926 GP	Crew & Associates	TAS0000	\$19,245,655.00	\$1,523,297.83	105.265625	\$1,603,508.98	\$1,583,420.74	(\$60,122.92)
3137AFP71	8/1/2016	9/15/2016	FHR 3919 BG	SIMMONS FIRST INVEST	TAS0000	\$3,250,000.00	\$1,268,697.66	102.5	\$1,300,415.10	\$1,300,275.54	(\$31,577.88)
3137AHEQ7	6/23/2016	9/15/2016	FHR 3956 DJ	COMMERCE BANK	TAS0000	\$6,500,000.00	\$1,967,776.85	102.296875	\$2,012,974.22	\$2,011,461.50	(\$43,684.65)
3137AHEQ7	7/28/2016	9/15/2016	FHR 3956 DJ	GS Institutional	TAS0000	\$12,500,000.00	\$3,784,186.25	102.375	\$3,874,060.67	\$3,872,074.37	(\$87,888.12)
3137AHEQ7	6/13/2016	9/15/2016	FHR 3956 DJ	GS Institutional	TAS0000	\$20,650,000.00	\$6,251,475.69	102.296875	\$6,395,064.27	\$6,387,695.34	(\$136,219.66)
3137AJ3V4	8/25/2015	9/15/2016	FHR 3954 PD	Crew & Associates	TAS0000	\$4,500,000.00	\$1,707,700.68	98.375	\$1,679,950.54	\$1,680,917.10	\$26,783.58
3137AJBR4	8/8/2016	9/15/2016	FHR 3958 DL	FIFTH THIRD BANK		\$8,000,000.00	\$1,719,966.00	102.40625	\$1,761,352.68	\$1,761,006.54	(\$41,040.54)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137AJYX6	8/26/2016	9/15/2016	FHR 3977 AD	UBS Ltd London	TAS0000	\$3,925,000.00	\$889,281.72	102.03125	\$907,345.25	\$907,295.97	(\$18,014.25)
3137AK7K1	1/29/2016	9/15/2016	FHR 3982 AB	COMMERCE BANK	TAS0000	\$10,000,000.00	\$927,841.60	102.390625	\$950,022.81	\$946,618.02	(\$18,776.42)
3137AK7K1	3/10/2016	9/15/2016	FHR 3982 AB	COMMERCE BANK	TAS0000	\$20,000,000.00	\$1,855,683.20	102.125	\$1,895,116.47	\$1,889,621.79	(\$33,938.59)
3137AKM99	10/26/2015	9/15/2016	FHR 3979 AD	Crew & Associates	TAS0000	\$6,500,000.00	\$790,047.77	103.1875	\$815,230.54	\$811,367.07	(\$21,319.31)
3137AKUB5	8/3/2016	9/15/2016	FHR 3981 CA	SIMMONS FIRST INVEST	TAS0000	\$1,500,000.00	\$554,269.02	102.25	\$566,740.07	\$566,455.55	(\$12,186.53)
3137ALW47	10/28/2015	9/15/2016	FHR 3996 TB	Crew & Associates	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137AMYK7	8/29/2016	9/15/2016	FHR 4011 KM	COMMERCE BANK	TAS0000	\$1,800,000.00	\$443,682.74	101.1171875	\$448,639.51	\$448,635.01	(\$4,952.28)
3137ASAG9	8/14/2015	9/15/2016	FHR 4077 BA	Crew & Associates	TAS0000	\$3,000,000.00	\$1,133,032.62	98.09375	\$1,111,434.19	\$1,112,253.93	\$20,778.69
3137AYQY0	8/25/2015	9/15/2016	FHR 4165 CA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	9/15/2016	FHR 4191 NB	Bank of Oklahoma	TAS0000	\$7,000,000.00	\$2,357,169.29	92.75	\$2,186,274.52	\$2,214,953.41	\$142,215.88
3137B4L61	10/19/2015	9/15/2016	FHR 4253 TD	Crew & Associates	TAS0000	\$17,650,000.00	\$4,190,829.06	100.625	\$4,217,021.74	\$4,212,797.39	(\$21,968.33)
3137B4L61	8/27/2015	9/15/2016	FHR 4253 TD	Crew & Associates	TAS0000	\$5,608,024.00	\$1,331,573.37	100.6875	\$1,340,727.94	\$1,339,039.94	(\$7,466.58)
3137B4PQ3	10/16/2015	9/15/2016	FHR 4246 PC	Crew & Associates	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B5WC3	5/4/2016	9/15/2016	FHR 4267 AV	WELLS FARGO SECURITIE	TAS0000	\$12,081,000.00	\$3,012,858.00	101.265625	\$3,050,989.48	\$3,045,264.30	(\$32,406.30)
3137B7QN2	11/20/2015	9/15/2016	FHR 4298 PG	Crew & Associates	TAS0000	\$15,000,000.00	\$8,123,271.90	102	\$8,285,737.34	\$8,278,128.54	(\$154,856.64)
3137BA6C1	6/11/2015	9/15/2016	FHR 4332 KE	Crew & Associates	TAS0000	\$15,000,000.00	\$7,051,750.65	101.15625	\$7,133,286.52	\$7,121,798.04	(\$70,047.39)
3137BCHB7	10/30/2015	9/15/2016	FHR 4360 PA	Crew & Associates	TAS0000	\$26,529,473.00	\$9,719,816.59	102.375	\$9,950,662.23	\$9,917,504.69	(\$197,688.11)
3137BCSX7	8/28/2015	9/15/2016	FHR 4374 PQ	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	9/15/2016	FHR 4379 BH	Crew & Associates	TAS0000	\$61,187,000.00	\$28,617,299.41	101.75	\$29,118,102.15	\$28,976,599.14	(\$359,299.73)
3137BD4V5	10/15/2015	9/15/2016	FHR 4378 AD	Stifel Nicolaus Comp	TAS0000	\$6,000,000.00	\$3,187,308.78	101	\$3,219,181.87	\$3,217,184.49	(\$29,875.71)
3137BDER3	10/15/2015	9/15/2016	FHR 4388 MC	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$7,061,802.15	100.875	\$7,123,592.92	\$7,121,888.67	(\$60,086.52)
3137BDMU7	12/9/2015	9/15/2016	FHR 4389 AB	Crew & Associates	TAS0000	\$20,000,000.00	\$12,258,029.00	101.625	\$12,457,221.97	\$12,447,480.11	(\$189,451.11)
3137BDZW9	11/6/2015	9/15/2016	FHR 4387 KC	JP Morgan	TAS0000	\$15,811,200.00	\$5,648,135.68	101.84375	\$5,752,273.18	\$5,722,079.19	(\$73,943.51)
3137BDZX7	6/22/2016	9/15/2016	FHR 4387 KG	Nomura Int'l plc	TAS0000	\$2,500,000.00	\$893,059.30	102.6875	\$917,060.27	\$915,832.31	(\$22,773.01)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BEK45	10/16/2015	9/15/2016	FHR 4403 CA	Stifel Nicolaus Comp	TAS0000	\$51,850,313.00	\$35,865,304.30	101.875	\$36,537,778.76	\$36,535,447.51	(\$670,143.21)
3137BF4M0	8/8/2016	9/15/2016	FHR 4410 HA	Stifel Nicolaus Comp		\$5,850,000.00	\$2,299,188.35	101.84375	\$2,341,579.64	\$2,341,231.50	(\$42,043.15)
3137BFB67	11/12/2015	9/15/2016	FHR 4413 HP	JP Morgan	TAS0000	\$39,675,000.00	\$27,083,227.81	103.5625	\$28,048,067.80	\$27,982,833.33	(\$899,605.52)
3137BFFV8	10/28/2015	9/15/2016	FHR 4423 A	SIMMONS FIRST INVEST	TAS0000	\$18,671,000.00	\$9,979,733.33	103.40625	\$10,319,668.00	\$10,242,160.40	(\$262,427.07)
3137BG4H9	6/15/2015	9/15/2016	FHR 4425 EA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	9/15/2016	FHR 4425 HA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	9/15/2016	FHR 4425 HA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG7E3	8/14/2015	9/15/2016	FHR 4429 AP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.34375	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	9/15/2016	FHR 4443 GC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHTG2	11/4/2015	9/15/2016	FHR 4459 DA	COMMERCE BANK	TAS0000	\$14,357,329.00	\$5,429,639.75	105.40625	\$5,723,179.65	\$5,668,826.24	(\$239,186.49)
3137BHTG2	11/25/2015	9/15/2016	FHR 4459 DA	Crew & Associates	TAS0000	\$1,420,000.00	\$537,014.12	105.15625	\$564,703.91	\$560,729.74	(\$23,715.62)
3137BHU21	11/27/2015	9/15/2016	FHR 4459 NA	MULTI-BANK SEC, INC.	TAS0000	\$13,612,860.00	\$3,870,692.05	102.5625	\$3,969,878.53	\$3,949,576.75	(\$78,884.70)
3137BJ3Q4	10/22/2015	9/15/2016	FHR 4476 B	COMMERCE BANK	TAS0000	\$13,110,787.00	\$6,854,118.32	101	\$6,922,659.51	\$6,899,321.23	(\$45,202.91)
3137BJ6P3	8/27/2015	9/15/2016	FHR 4478 PC	Crew & Associates	TAS0000	\$14,000,000.00	\$8,704,548.86	100.5	\$8,748,071.60	\$8,742,790.84	(\$38,241.98)
3137BJDB6	8/11/2015	9/15/2016	FHR 4470 MC	Crew & Associates	TAS0000	\$21,650,000.00	\$17,874,125.90	100.03125	\$17,879,711.57	\$17,877,447.51	(\$3,321.61)
3137BJSV6	12/9/2015	9/15/2016	FHR 4486 PA	COMMERCE BANK	TAS0000	\$14,205,000.00	\$11,575,721.69	102.265625	\$11,837,984.13	\$11,813,317.04	(\$237,595.35)
3137BJSV9	6/30/2015	9/15/2016	FHR 4479 PQ	Commerce	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	9/15/2016	FHR 4491 AP	JP Morgan	TAS0000	\$32,000,000.00	\$23,590,887.68	100.4375	\$23,694,097.81	\$23,678,635.56	(\$87,747.88)
3137BKTH3	8/18/2015	9/15/2016	FHR 4491 P	COMMERCE BANK	TAS0000	\$37,500,000.00	\$31,164,152.63	100.625	\$31,358,928.58	\$31,330,642.96	(\$166,490.33)
3137BKX21	8/31/2015	9/15/2016	FHR 4506 A	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BKXL9	10/23/2015	9/15/2016	FHR 4506 LA	COMMERCE BANK	TAS0000	\$2,228,000.00	\$0.00	100.609375	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	9/15/2016	FHR 4522 A	COMMERCE BANK	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	9/15/2016	FHR 4526 AJ	WELLS FARGO SECURITIE	TAS0000	\$6,800,000.00	\$0.00	100.65625	\$0.00	\$0.00	\$0.00
3137BM3M6	11/30/2015	9/15/2016	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 September

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	9/15/2016	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	9/15/2016	FHR 4539 JA	Crew & Associates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	9/15/2016	FHR 4540 MG	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	9/15/2016	FHR 4538 AC	Banc of Amer Sec LLC	TAS0000	\$57,774,000.00	\$39,116,865.39	102.0625	\$39,923,650.74	\$39,885,264.06	(\$768,398.66)
3137BMAZ9	12/15/2015	9/15/2016	FHR 4538 DB	Banc of Amer Sec LLC	TAS0000	\$51,745,000.00	\$43,838,041.11	102.03125	\$44,728,501.32	\$44,686,229.76	(\$848,188.65)
3137BMGH3	3/17/2016	9/15/2016	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	9/15/2016	FHR 4546 TH	Crew & Associates	TAS0000	\$50,000,000.00	\$47,658,315.50	100.75	\$48,015,752.87	\$47,982,074.32	(\$323,758.82)
3137BMSS6	3/17/2016	9/15/2016	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	9/15/2016	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	9/15/2016	FHR 4550 TA	Banc of Amer Sec LLC	TAS0000	\$126,824,000.00	\$119,518,373.23	100.125	\$119,667,771.20	\$119,660,520.42	(\$142,147.19)
3137BQNY9	6/30/2016	9/15/2016	FHR 4596 HA	Banc of Amer Sec LLC	TAS0000	\$123,184,000.00	\$120,346,233.60	102.703125	\$123,599,342.72	\$123,466,129.47	(\$3,119,895.88)
3137GALA3	7/20/2016	9/15/2016	FHR 3736 QB	COMMERCE BANK		\$10,000,000.00	\$2,543,387.60	101.15625	\$2,572,795.52	\$2,572,459.37	(\$29,071.77)
3137GAQK6	10/28/2015	9/15/2016	FHR 3740 KC	Crew & Associates	TAS0000	\$3,000,000.00	\$280,750.80	102.375	\$287,418.63	\$284,929.21	(\$4,178.41)
31393KYC3	11/2/2015	9/15/2016	FHR 2574 HP	MORGAN STANLEY	TAS0000	\$19,224,824.00	\$972,614.99	103.875	\$1,010,303.82	\$995,228.29	(\$22,613.30)
31393PEM2	8/24/2016	9/15/2016	FHR 2595 HT	WELLS FARGO SECURITIE	TAS0000	\$150,000,000.00	\$2,711,430.00	104.046875	\$2,821,158.18	\$2,820,576.92	(\$109,146.92)
31393RMU1	5/20/2016	9/15/2016	FHR 2636 D	WELLS FARGO SECURITIE	TAS0000	\$8,445,404.00	\$862,019.60	102.53125	\$883,839.47	\$881,131.15	(\$19,111.55)
31395FAX2	1/27/2016	9/15/2016	FHR 2836 L	Nomura Int'l plc	TAS0000	\$15,000,000.00	\$842,154.00	103.875	\$874,787.47	\$871,783.78	(\$29,629.78)
31395MQ51	1/14/2016	9/15/2016	FHR 2935 DC	Bank of Oklahoma	TAS0000	\$63,626,099.00	\$843,009.54	103.5	\$872,514.88	\$863,758.26	(\$20,748.71)
31395RRM2	7/29/2016	9/15/2016	FHR 2968 MD	COMMERCE BANK		\$5,000,000.00	\$531,036.00	101.6875	\$539,997.23	\$539,769.06	(\$8,733.06)
31396ABX1	3/22/2016	9/15/2016	FHR 3033 CI	Banc of Amer Sec LLC	TAS0000	\$18,603,295.00	\$1,554,250.42	103.15625	\$1,603,306.45	\$1,598,461.07	(\$44,210.65)
31396CSM3	11/23/2015	9/15/2016	FHR 3048 PC	COMMERCE BANK	TAS0000	\$8,675,000.00	\$291,179.50	104.9375	\$305,556.49	\$303,664.30	(\$12,484.81)
31397AKP7	5/6/2016	9/15/2016	FHR 3204 NW	COMMERCE BANK	TAS0000	\$2,000,000.00	\$499,848.62	101.53125	\$507,502.55	\$505,033.72	(\$5,185.10)
31397GZL7	11/5/2015	9/15/2016	FHR 3317 PG	COMMERCE BANK	TAS0000	\$13,500,000.00	\$938,059.11	102.875	\$965,028.31	\$955,552.66	(\$17,493.55)
31397J5D2	11/4/2015	9/15/2016	FHR 3331 NV	COMMERCE BANK	TAS0000	\$3,600,000.00	\$802,371.74	102.875	\$825,439.93	\$816,124.40	(\$13,752.65)



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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398CXT0	8/26/2016	9/15/2016	FHR 3530 A	COMMERCE BANK	TAS0000	\$26,000,000.00	\$1,508,918.06	103.25	\$1,557,957.90	\$1,557,920.17	(\$49,002.11)
31398EP81	8/8/2016	9/15/2016	FHR 3549 AW	Stifel Nicolaus Comp		\$10,000,000.00	\$474,267.30	106.75	\$506,280.34	\$506,218.53	(\$31,951.23)
31398J6T5	8/8/2016	9/15/2016	FHR 3562 AW	Stifel Nicolaus Comp		\$15,000,000.00	\$740,694.60	106.5	\$788,839.75	\$788,726.18	(\$48,031.58)
31398KZB9	12/8/2015	9/15/2016	FHR 3598 MA	COMMERCE BANK	TAS0000	\$35,088,000.00	\$97,028.85	101.21875	\$98,211.39	\$97,520.17	(\$491.33)
31398QQG5	11/17/2015	9/15/2016	FHR 3681 BA	JP Morgan	TAS0000	\$100,000,000.00	\$6,357,985.00	101.15625	\$6,431,499.20	\$6,402,401.88	(\$44,416.88)
31398QTH0	7/22/2016	9/15/2016	FHR 3747 HK	COMMERCE BANK	TAS0000	\$30,850,000.00	\$5,325,224.89	101.125	\$5,385,133.67	\$5,384,499.96	(\$59,275.08)
31398QTK3	7/25/2016	9/15/2016	FHR 3747 HM	Crew & Assocociates		\$11,865,000.00	\$2,048,097.03	101.59375	\$2,080,738.57	\$2,080,067.82	(\$31,970.79)
31398VEK8	8/26/2016	9/15/2016	FHR 3645 EH	COMMERCE BANK	TAS0000	\$17,975,000.00	\$1,281,503.00	102.125	\$1,308,734.94	\$1,308,681.54	(\$27,178.54)
31398VTN6	3/17/2016	9/15/2016	FHR 3659 BC	JP Morgan	TAS0000	\$5,000,000.00	\$742,169.80	101.3125	\$751,910.78	\$745,681.25	(\$3,511.45)
31398VVQ6	1/27/2016	9/15/2016	FHR 3659 VB	Nomura Int'l plc	TAS0000	\$12,825,000.00	\$8,382,220.96	104.375	\$8,748,943.12	\$8,667,143.82	(\$284,922.87)
<b>Activity Date: 9/16/2016</b>											
38373ALV6	8/17/2016	9/16/2016	GNR 2009-65 LE	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$251,012.70	108.5	\$272,348.78	\$272,347.02	(\$21,334.32)
38376C5H8	8/17/2016	9/16/2016	GNR 2009-96 GA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$232,747.08	106.25	\$247,293.77	\$247,281.82	(\$14,534.74)
38376CQA0	8/17/2016	9/16/2016	GNR 2009-75 JD	Stifel Nicolaus Comp	TAS0000	\$1,000,000.00	\$111,082.05	106	\$117,746.97	\$117,750.60	(\$6,668.55)
38376G2G4	10/30/2015	9/16/2016	GNR 2011-92 B	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	10/20/2015	9/16/2016	GNR 2011-49 A	Crew & Assocociates	TAS0000	\$8,626,000.00	\$2,371,706.71	101.1875	\$2,399,870.73	\$2,385,004.87	(\$13,298.16)
38376GP46	8/31/2015	9/16/2016	GNR 2011-49 A	Crew & Assocociates	TAS0000	\$3,000,000.00	\$824,845.83	101.28125	\$835,414.17	\$830,256.82	(\$5,410.99)
38376GP53	8/31/2015	9/16/2016	GNR 2011-49 AB	Crew & Assocociates	TAS0000	\$625,000.00	\$36,829.35	100.640625	\$37,065.29	\$36,829.35	\$0.00
38376GP53	8/27/2015	9/16/2016	GNR 2011-49 AB	Crew & Assocociates	TAS0000	\$50,453,133.00	\$2,973,049.75	100.640625	\$2,992,095.85	\$2,973,049.75	\$0.00
38376GU73	8/28/2015	9/16/2016	GNR 2011-78 AB	Crew & Assocociates	TAS0000	\$42,625,000.00	\$4,657,471.78	101.03125	\$4,705,501.95	\$4,666,157.96	(\$8,686.18)
38376K5G2	8/17/2016	9/16/2016	GNR 2009-94 LD	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$365,464.40	101.125	\$369,575.87	\$369,565.98	(\$4,101.58)
38376KKX8	8/17/2016	9/16/2016	GNR 2009-93 HB	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$1,243,288.20	103.25	\$1,283,695.07	\$1,283,677.66	(\$40,389.46)
38376LUV9	8/2/2016	9/16/2016	GNR 2011-80 NH	Stifel Nicolaus Comp	TAS0000	\$12,949,000.00	\$1,433,179.52	100.84375	\$1,445,271.97	\$1,444,665.86	(\$11,486.34)
38376PK82	8/8/2016	9/16/2016	GNR 2009-116 MK	COMMERCE BANK	TAS0000	\$1,450,000.00	\$312,058.65	105.125	\$328,051.65	\$327,912.89	(\$15,854.24)

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38376TBF8	8/17/2016	9/16/2016	GNR 2010-12 DA	Stifel Nicolaus Comp	TAS0000	\$1,360,000.00	\$199,395.15	108.5	\$216,343.74	\$216,341.88	(\$16,946.73)
38377LJ33	6/28/2016	9/16/2016	GNR 2010-130 LB	WELLS FARGO SECURITIE	TAS0000	\$19,500,000.00	\$3,622,192.08	104.03125	\$3,768,211.70	\$3,762,193.43	(\$140,001.35)
38377LN38	8/17/2016	9/16/2016	GNR 2010-130 LG	Crew & Assocociates	TAS0000	\$1,100,000.00	\$204,328.78	102.09375	\$208,606.92	\$208,599.53	(\$4,270.74)
38377MSG2	12/9/2015	9/16/2016	GNR 2010-144 PA	MORGAN STANLEY	TAS0000	\$2,000,000.00	\$488,334.70	102.53125	\$500,695.67	\$499,394.91	(\$11,060.21)
38377RSZ9	8/15/2016	9/16/2016	GNR 2010-162 PQ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$830,704.50	104.03125	\$864,192.28	\$863,938.63	(\$33,234.13)
38378BAA7	11/5/2015	9/16/2016	GNR 2011-165 A	COMMERCE BANK	TAS0000	\$3,000,000.00	\$1,726,683.87	101.078125	\$1,745,299.68	\$1,741,029.16	(\$14,345.29)
38378BDE6	8/31/2015	9/16/2016	GNR 2012-19 AB	Crew & Assocociates	TAS0000	\$15,510,000.00	\$6,420,540.23	100.328125	\$6,441,607.63	\$6,430,556.27	(\$10,016.04)
38378BRK7	10/20/2015	9/16/2016	GNR 2012-55 A	Crew & Assocociates	TAS0000	\$11,590,000.00	\$4,741,953.23	100.46875	\$4,764,181.14	\$4,751,045.14	(\$9,091.90)
38378BRK7	11/20/2015	9/16/2016	GNR 2012-55 A	JP Morgan	TAS0000	\$2,138,000.00	\$874,745.13	100.375	\$878,025.42	\$876,398.10	(\$1,652.98)
38378BRT8	10/23/2015	9/16/2016	GNR 2012-44 A	Crew & Assocociates	TAS0000	\$6,000,000.00	\$3,092,695.98	100.84375	\$3,118,790.60	\$3,112,254.19	(\$19,558.21)
38378BUJ6	10/23/2015	9/16/2016	GNR 2012-70 A	Crew & Assocociates	TAS0000	\$3,500,000.00	\$1,692,537.35	100.625	\$1,703,115.71	\$1,699,379.71	(\$6,842.36)
38378KGV5	6/27/2016	9/16/2016	GNR 2013-57 A	Nomura Int'l plc	TAS0000	\$14,000,000.00	\$12,192,759.32	99.09375	\$12,082,262.44	\$12,105,377.88	\$87,381.44
<b>Activity Date: 9/19/2016</b>											
3137A9W44	9/19/2016	9/19/2016	FHR 3835 DA	Crew & Assocociates	TAS0000	\$19,155,000.00	\$278,968.06	100.5	\$280,362.90	\$280,362.90	(\$1,394.84)
3137AKM99	9/19/2016	9/19/2016	FHR 3979 AD	Crew & Assocociates	TAS0000	\$2,000,000.00	\$243,091.62	101.21875	\$246,054.30	\$246,054.30	(\$2,962.68)
<b>Activity Date: 9/20/2016</b>											
3136A4K65	9/20/2016	9/20/2016	FNR 2012-17 QG	Stifel Nicolaus Comp	TAS0000	\$1,100,000.00	\$336,058.32	101.6875	\$341,729.30	\$341,729.30	(\$5,670.98)
383742M26	8/23/2016	9/20/2016	GNR 2008-34 PE	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$109,864.10	100.875	\$110,825.41	\$110,808.42	(\$944.32)
383742N82	8/23/2016	9/20/2016	GNR 2008-34 PC	Stifel Nicolaus Comp	TAS0000	\$22,000,000.00	\$308,162.58	100.875	\$310,859.00	\$310,828.33	(\$2,665.75)
38374LRK9	5/6/2016	9/20/2016	GNR 2005-47 QC	COMMERCE BANK	TAS0000	\$8,491,000.00	\$681,186.23	103.546875	\$705,347.05	\$702,050.96	(\$20,864.73)
38374TYR9	7/26/2016	9/20/2016	GNR 2009-31 DA	Banc of Amer Sec LLC	TAS0000	\$200,000,000.00	\$33,822,922.00	105.375	\$35,640,904.06	\$35,624,556.31	(\$1,801,634.31)
38374UYW5	8/23/2016	9/20/2016	GNR 2009-42 EP	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$185,754.20	100.875	\$187,379.55	\$187,359.24	(\$1,605.04)
38374Y3M3	12/21/2015	9/20/2016	GNR 2010-87 AD	Banc of Amer Sec LLC	TAS0000	\$31,627,798.00	\$0.00	100.09375	\$0.00	\$0.00	\$0.00
38374YWC3	8/4/2016	9/20/2016	GNR 2010-85 NK	COMMERCE BANK	TAS0000	\$1,000,000.00	\$285,484.46	102.125	\$291,551.00	\$291,404.55	(\$5,920.09)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38374YK3	8/20/2015	9/20/2016	GNR 2010-95 PC	Suntrust Capital Mar	TAS0000	\$10,000,000.00	\$2,416,855.70	102.96875	\$2,488,606.10	\$2,416,855.70	\$0.00
38376CRR2	8/15/2016	9/20/2016	GNR 2009-77 KC	COMMERCE BANK	TAS0000	\$5,300,000.00	\$572,146.24	102.8125	\$588,237.85	\$588,001.36	(\$15,855.13)
38376J4M3	8/15/2016	9/20/2016	GNR 2009-123 JT	COMMERCE BANK	TAS0000	\$3,729,561.00	\$707,262.42	104.625	\$739,973.31	\$739,780.94	(\$32,518.51)
38376K3A7	8/23/2016	9/20/2016	GNR 2009-94 NK	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$14,808.00	100.25	\$14,845.02	\$14,844.74	(\$36.74)
38376TNW8	8/9/2016	9/20/2016	GNR 2010-3 EV	FIFTH THIRD BANK	TAS0000	\$2,470,000.00	\$1,322,826.14	102.03125	\$1,349,696.04	\$1,348,888.46	(\$26,062.32)
38376W6A8	8/4/2016	9/20/2016	GNR 2010-33 LK	COMMERCE BANK	TAS0000	\$2,500,000.00	\$444,808.28	102.9375	\$457,874.52	\$457,576.27	(\$12,768.00)
38376XHC0	8/25/2016	9/20/2016	GNR 2010-32 AK	COMMERCE BANK	TAS0000	\$3,000,000.00	\$545,648.58	103.9375	\$567,133.49	\$567,122.03	(\$21,473.45)
38376YFH9	8/24/2016	9/20/2016	GNR 2010-46 CK	COMMERCE BANK	TAS0000	\$2,000,000.00	\$362,122.20	104.3125	\$377,738.72	\$377,723.93	(\$15,601.73)
38377FY54	8/4/2016	9/20/2016	GNR 2010-73 CA	COMMERCE BANK	TAS0000	\$4,000,000.00	\$517,943.32	103.34375	\$535,262.05	\$534,825.04	(\$16,881.72)
38377JQD8	8/8/2016	9/20/2016	GNR 2010-98 DG	COMMERCE BANK	TAS0000	\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,309,625.00	(\$309,625.00)
38377LC22	6/28/2016	9/20/2016	GNR 2010-139 PV	WELLS FARGO SECURITIE	TAS0000	\$10,878,000.00	\$5,407,776.33	104.78125	\$5,666,335.64	\$5,653,343.46	(\$245,567.12)
38377MNH5	8/15/2016	9/20/2016	GNR 2010-138 PD	COMMERCE BANK	TAS0000	\$5,030,666.00	\$1,552,668.73	103.3125	\$1,604,100.88	\$1,603,914.56	(\$51,245.83)
38377N3U6	8/4/2016	9/20/2016	GNR 2010-164 LK	COMMERCE BANK	TAS0000	\$1,550,000.00	\$388,384.94	103.625	\$402,463.90	\$402,324.08	(\$13,939.14)
38377RKY0	6/28/2016	9/20/2016	GNR 2010-160 A	WELLS FARGO SECURITIE	TAS0000	\$14,292,624.00	\$1,998,506.31	101	\$2,018,491.38	\$2,014,398.44	(\$15,892.12)
38377TR29	8/8/2016	9/20/2016	GNR 2011-24 NP	COMMERCE BANK	TAS0000	\$20,000,000.00	\$4,349,639.60	103.625	\$4,507,314.04	\$4,505,980.15	(\$156,340.55)
38377YPG9	11/19/2015	9/20/2016	GNR 2011-138 PN	MORGAN STANLEY	TAS0000	\$2,500,000.00	\$338,063.93	101.5	\$343,134.88	\$342,266.74	(\$4,202.81)
38378C2V8	7/29/2016	9/20/2016	GNR 2012-24 MK	Crew & Associates	TAS0000	\$5,050,000.00	\$1,451,115.99	101.65625	\$1,475,150.09	\$1,475,122.28	(\$24,006.30)
38378DJ55	7/8/2016	9/20/2016	GNR 2012-31 QJ	Crew & Associates	TAS0000	\$3,376,642.00	\$533,565.56	101.1875	\$539,901.65	\$539,639.76	(\$6,074.20)
38378DJ55	7/13/2016	9/20/2016	GNR 2012-31 QJ	Crew & Associates	TAS0000	\$6,900,000.00	\$1,090,314.68	101.09375	\$1,102,239.99	\$1,101,828.40	(\$11,513.72)
38378DRZ0	7/26/2016	9/20/2016	GNR 2012-38 DK	COMMERCE BANK	TAS0000	\$5,000,000.00	\$1,624,622.50	101.1875	\$1,643,914.89	\$1,643,503.35	(\$18,880.85)
38379CDY9	11/25/2015	9/20/2016	GNR 2014-81 EH	Crew & Associates	TAS0000	\$2,000,000.00	\$559,032.00	100.8125	\$563,574.14	\$562,735.03	(\$3,703.03)
38379HEC5	11/9/2015	9/20/2016	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	9/20/2016	GNR 2014-188 QC	Crew & Associates	TAS0000	\$15,000,000.00	\$3,387,894.30	100.84375	\$3,416,479.66	\$3,391,268.64	(\$3,374.34)

Activity Date: 9/23/2016

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3129724K5	9/23/2016	9/23/2016	FG B19826	Stifel Nicolaus Comp	TAS0000	\$10,858,045.00	\$581,574.70	104.625	\$608,472.53	\$608,472.53	(\$26,897.83)
<b>Activity Date: 9/25/2016</b>											
3136A04G9	8/12/2016	9/25/2016	FNR 2011-90 AG	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$852,721.90	102	\$869,776.34	\$869,619.72	(\$16,897.82)
3136A0DT1	8/12/2016	9/25/2016	FNR 2011-77 A	Stifel Nicolaus Comp	TAS0000	\$8,000,000.00	\$35,082.40	100.125	\$35,126.25	\$35,110.03	(\$27.63)
3136A0LW5	7/25/2016	9/25/2016	FNR 2011-70 AD	COMMERCE BANK		\$15,000,000.00	\$1,236,609.30	101.15625	\$1,250,907.60	\$1,250,771.57	(\$14,162.27)
3136A0P27	8/25/2016	9/25/2016	FNR 2011-86 AB	COMMERCE BANK	TAS0000	\$3,569,000.00	\$380,016.73	103.4375	\$393,079.81	\$393,052.83	(\$13,036.09)
3136A0RU3	11/4/2015	9/25/2016	FNR 2011-80 BA	COMMERCE BANK	TAS0000	\$114,226,000.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
3136A1BN4	7/26/2016	9/25/2016	FNR 2011-103 JK	Crew & Associates	TAS0000	\$5,000,000.00	\$1,007,458.45	101.625	\$1,023,829.65	\$1,023,685.25	(\$16,226.80)
3136A1GS8	8/29/2016	9/25/2016	FNR 2011-98 AB	COMMERCE BANK	TAS0000	\$23,525,000.00	\$6,420,997.48	102.90625	\$6,607,607.72	\$6,607,384.06	(\$186,386.57)
3136A1KJ3	11/18/2015	9/25/2016	FNR 2011-99 DV	Crew & Associates	TAS0000	\$20,300,000.00	\$8,255,972.65	103.609375	\$8,553,961.66	\$8,461,794.05	(\$205,821.40)
3136A1WV3	6/22/2016	9/25/2016	FNR 2011-106 LV	COMMERCE BANK	TAS0000	\$5,877,000.00	\$3,533,751.89	103	\$3,639,764.44	\$3,630,255.12	(\$96,503.23)
3136A22J1	8/8/2016	9/25/2016	FNR 2011-139 A	Crew & Associates	TAS0000	\$2,815,000.00	\$963,751.93	102.4375	\$987,243.38	\$987,021.72	(\$23,269.79)
3136A22T9	8/10/2016	9/25/2016	FNR 2011-144 CJ	Crew & Associates		\$1,000,000.00	\$208,032.91	100.875	\$209,853.20	\$209,821.16	(\$1,788.25)
3136A2QP1	8/8/2016	9/25/2016	FNR 2011-132 PA	Stifel Nicolaus Comp		\$1,000,000.00	\$213,383.28	103.84375	\$221,585.20	\$221,519.76	(\$8,136.48)
3136A3AS0	8/12/2015	9/25/2016	FNR 2011-145 JA	COMMERCE BANK	TAS0000	\$31,307,000.00	\$4,489,408.15	105.46875	\$4,734,922.65	\$4,730,568.68	(\$241,160.53)
3136A3BK6	8/12/2016	9/25/2016	FNR 2011-145 DA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$229,140.69	101.75	\$233,150.65	\$233,137.59	(\$3,996.90)
3136A3BW0	8/30/2016	9/25/2016	FNR 2011-145 LQ	COMMERCE BANK	TAS0000	\$1,970,000.00	\$228,237.96	101.5625	\$231,804.17	\$231,802.16	(\$3,564.20)
3136A4FC8	8/26/2015	9/25/2016	FNR 2012-23 PC	Bank of Oklahoma	TAS0000	\$10,000,000.00	\$4,389,709.90	99.65625	\$4,374,620.27	\$4,379,313.60	\$10,396.30
3136A4K40	10/29/2015	9/25/2016	FNR 2012-17 QC	MORGAN STANLEY	TAS0000	\$6,900,000.00	\$2,108,002.16	101.9375	\$2,148,844.71	\$2,134,287.55	(\$26,285.38)
3136A4K40	8/3/2016	9/25/2016	FNR 2012-17 QC	SIMMONS FIRST INVEST	TAS0000	\$1,500,000.00	\$458,261.34	101.6875	\$465,994.50	\$465,823.42	(\$7,562.08)
3136A5EV4	11/12/2015	9/25/2016	FNR 2012-29 AD	Crew & Associates	TAS0000	\$10,000,000.00	\$5,336,161.10	98.9375	\$5,279,464.39	\$5,295,202.51	\$40,958.59
3136A5GA8	11/13/2015	9/25/2016	FNR 2012-29 PM	Crew & Associates	TAS0000	\$10,000,000.00	\$3,222,578.00	98.125	\$3,162,154.66	\$3,168,490.25	\$54,087.75
3136A63F9	11/25/2015	9/25/2016	FNR 2012-72 BC	Suntrust Capital Mar	TAS0000	\$4,000,000.00	\$1,670,414.28	94.9375	\$1,585,849.56	\$1,591,440.43	\$78,973.85
3136A6AW4	11/10/2015	9/25/2016	FNR 2012-52 NB	COMMERCE BANK	TAS0000	\$11,045,000.00	\$3,913,010.01	103.59375	\$4,053,633.81	\$4,049,458.62	(\$136,448.62)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A7RU8	8/28/2015	9/25/2016	FNR 2012-90 CB	Bank of Oklahoma	TAS0000	\$9,265,500.00	\$5,199,048.37	98.5625	\$5,124,312.05	\$5,144,889.89	\$54,158.49
3136A8SG6	8/10/2015	9/25/2016	FNR 2012-102 PA	COMMERCE BANK	TAS0000	\$28,091,198.00	\$4,460,025.74	105.4375	\$4,702,539.64	\$4,688,958.86	(\$228,933.12)
3136AAJ30	8/31/2015	9/25/2016	FNR 2012-137 JA	Crew & Assocociates	TAS0000	\$33,000,000.00	\$15,628,260.45	100.6875	\$15,735,704.74	\$15,723,389.67	(\$95,129.22)
3136AB3D3	6/10/2016	9/25/2016	FNR 2013-2 AV	MORGAN STANLEY	TAS0000	\$4,140,000.00	\$738,912.29	100.21875	\$740,528.66	\$740,013.27	(\$1,100.98)
3136ACYK1	8/13/2015	9/25/2016	FNR 2013-18 NA	Crew & Assocociates	TAS0000	\$5,650,000.00	\$3,132,136.99	98.125	\$3,073,409.43	\$3,086,182.28	\$45,954.71
3136AG3J9	8/28/2015	9/25/2016	FNR 2013-116 YB	JP Morgan	TAS0000	\$35,832,000.00	\$8,727,694.84	101.96875	\$8,899,521.33	\$8,880,298.58	(\$152,603.74)
3136AKNC3	6/12/2015	9/25/2016	FNR 2014-39 AB	COMMERCE BANK	TAS0000	\$7,728,849.00	\$3,693,417.92	102.234375	\$3,775,942.73	\$3,744,260.28	(\$50,842.36)
3136AKNF6	6/11/2015	9/25/2016	FNR 2014-39 GA	Crew & Assocociates	TAS0000	\$40,560,150.00	\$20,716,360.25	102.21875	\$21,176,004.50	\$21,067,157.29	(\$350,797.03)
3136ANG68	6/15/2015	9/25/2016	FNR 2015-36 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	9/25/2016	FNR 2015-36 DA	52744	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANT49	8/26/2015	9/25/2016	FNR 2015-43 QB	Crew & Assocociates	TAS0000	\$15,533,813.00	\$12,429,246.57	99.734375	\$12,396,231.38	\$12,396,231.38	\$33,015.19
3136ANXY8	8/19/2015	9/25/2016	FNR 2015-27 MB	Crew & Assocociates	TAS0000	\$18,030,754.00	\$13,925,395.63	99.5	\$13,855,768.65	\$13,896,737.17	\$28,658.46
3136APF72	8/20/2015	9/25/2016	FNR 2015-55 PD	JP Morgan	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	9/25/2016	FNR 2015-68 DA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQJ43	1/4/2016	9/25/2016	FNR 2015-94 MA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQNX4	11/12/2015	9/25/2016	FNR 2015-80 CA	Banc of Amer Sec LLC	TAS0000	\$92,718,000.00	\$80,895,056.81	101.875	\$82,411,839.13	\$82,212,028.34	(\$1,316,971.52)
3136ARBM9	1/29/2016	9/25/2016	FNR 2016-2 EZ	Banc of Amer Sec LLC	TAS0000	\$34,795,593.00	\$26,621,824.62	99.25	\$26,422,160.94	\$26,440,973.69	\$180,850.93
3136ATPB4	8/31/2016	9/25/2016	FNR 2016-66 GA	Crew & Assocociates	TAS0000	\$4,272,000.00	\$4,009,007.61	102	\$4,089,187.76	\$4,089,187.76	(\$80,180.15)
31392JGL7	8/12/2016	9/25/2016	FNR 2003-14 AT	Stifel Nicolaus Comp	TAS0000	\$2,000,000.00	\$60,184.10	105	\$63,193.31	\$63,185.68	(\$3,001.58)
31393BWF8	8/12/2016	8/12/2016	FNR 2003-41 OA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
31393CG80	11/25/2015	9/25/2016	FNR 2003-57 NA	COMMERCE BANK	TAS0000	\$33,200,000.00	\$1,162,756.63	103.8125	\$1,207,086.72	\$1,193,151.09	(\$30,394.46)
31393D6A4	8/12/2016	9/25/2016	FNR 2003-76 YA	Stifel Nicolaus Comp	TAS0000	\$3,115,000.00	\$38,838.29	100.5	\$39,032.48	\$39,021.66	(\$183.37)
31394ARY4	4/28/2016	9/25/2016	FNR 2004-61 ZG	Crew & Assocociates	TAS0000	\$5,000,000.00	\$1,119,591.35	103.890625	\$1,163,150.45	\$1,159,690.63	(\$40,099.28)
31394AWF9	11/25/2015	9/25/2016	FNR 2004-60 JE	COMMERCE BANK	TAS0000	\$8,000,000.00	\$978,087.04	104.6875	\$1,023,934.87	\$1,010,620.17	(\$32,533.13)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31394B4Y7	8/26/2016	9/25/2016	FNR 2005-5 PK	COMMERCE BANK	TAS0000	\$15,000,000.00	\$377,278.20	104.90625	\$395,788.41	\$395,731.03	(\$18,452.83)
31394D4X5	10/28/2015	9/25/2016	FNR 2005-47 HK	Crew & Associates	TAS0000	\$17,637,512.00	\$3,925,330.42	103.84375	\$4,076,210.30	\$4,028,484.17	(\$103,153.76)
31394FTZ8	12/7/2015	9/25/2016	FNR 2005-83 TK	FIRST NATIONAL	TAS0000	\$25,245,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
31395D2S7	11/5/2015	9/25/2016	FNR 2006-54 OD	MORGAN STANLEY	TAS0000	\$19,651,340.00	\$504,318.43	102.03125	\$514,562.40	\$505,916.78	(\$1,598.35)
31396QHD4	4/26/2016	9/25/2016	FNR 2009-47 MT	Crew & Associates	TAS0000	\$37,000,000.00	\$2,128,071.28	111.5625	\$2,374,129.52	\$2,364,599.31	(\$236,528.03)
31396QHH5	8/12/2016	9/25/2016	FNR 2009-47 PG	Stifel Nicolaus Comp	TAS0000	\$17,301,000.00	\$1,067,455.78	104.75	\$1,118,159.93	\$1,118,078.81	(\$50,623.02)
31396VJT6	8/12/2016	9/25/2016	FNR 2007-30 MA	Stifel Nicolaus Comp	TAS0000	\$2,122,000.00	\$108,801.69	104.75	\$113,969.77	\$113,938.07	(\$5,136.38)
31396VMM7	10/23/2015	9/25/2016	FNR 2007-35 DE	Suntrust Capital Mar	TAS0000	\$16,230,000.00	\$2,522,553.92	103.421875	\$2,608,872.56	\$2,587,306.19	(\$64,752.28)
31396YB68	8/26/2016	9/25/2016	FNR 2008-15 JN	Nomura Int'l plc	TAS0000	\$335,000.00	\$207,402.29	103.0625	\$213,753.99	\$213,718.21	(\$6,315.92)
31396YG30	11/19/2015	9/25/2016	FNR 2008-29 BG	Bank of Oklahoma	TAS0000	\$77,737,000.00	\$2,261,911.93	103.3125	\$2,336,837.77	\$2,317,554.97	(\$55,643.03)
31396YH21	8/4/2016	9/25/2016	FNR 2008-29 CA	COMMERCE BANK	TAS0000	\$43,000,000.00	\$1,184,513.69	101.71875	\$1,204,872.52	\$1,204,352.81	(\$19,839.12)
31397NE50	8/26/2016	9/25/2016	FNR 2009-31 A	COMMERCE BANK	TAS0000	\$25,000,000.00	\$906,602.50	101.609375	\$921,193.13	\$921,062.62	(\$14,460.12)
31397NEN1	8/29/2016	9/25/2016	FNR 2009-13 NX	COMMERCE BANK	TAS0000	\$910,000.00	\$577,900.00	104.234375	\$602,370.46	\$602,335.64	(\$24,435.63)
31397NFD2	8/12/2016	9/25/2016	FNR 2009-17 PM	Stifel Nicolaus Comp	TAS0000	\$21,300,000.00	\$1,314,597.66	105	\$1,380,327.54	\$1,380,252.61	(\$65,654.95)
31397NJL0	8/12/2016	9/25/2016	FNR 2009-14 PE	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$1,079,322.60	104.75	\$1,130,590.42	\$1,130,077.75	(\$50,755.15)
31397Q2U1	8/8/2016	9/25/2016	FNR 2010-158 HD	JP Morgan	TAS0000	\$10,000,000.00	\$1,437,047.60	101.390625	\$1,457,031.54	\$1,456,590.85	(\$19,543.25)
31397Q6K9	7/20/2016	9/25/2016	FNR 2011-20 PA	Crew & Associates	TAS0000	\$5,000,000.00	\$727,658.55	103.1875	\$750,852.67	\$750,438.63	(\$22,780.08)
31397QDR6	8/26/2015	9/25/2016	FNR 2010-150 VU	COMMERCE BANK	TAS0000	\$8,450,000.00	\$617,961.18	102.625	\$634,182.66	\$624,345.74	(\$6,384.57)
31397QE20	8/12/2016	9/25/2016	FNR 2011-17 EG	Stifel Nicolaus Comp	TAS0000	\$3,475,000.00	\$232,859.44	102.21875	\$238,026.01	\$237,923.14	(\$5,063.70)
31397QE38	8/12/2016	9/25/2016	FNR 2011-17 EK	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$335,049.55	102.4375	\$343,216.38	\$343,051.93	(\$8,002.38)
31397QJH2	8/31/2016	9/25/2016	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)
31397QKB3	3/15/2016	9/25/2016	FNR 2011-8 VG	GS Institutional	TAS0000	\$7,700,000.00	\$4,776,236.23	102.15625	\$4,879,223.83	\$4,850,022.72	(\$73,786.48)
31397QKZ0	11/25/2015	9/25/2016	FNR 2011-4 JP	COMMERCE BANK	TAS0000	\$38,576,302.00	\$223,463.64	101.21875	\$226,187.11	\$225,313.03	(\$1,849.39)
31397QNA2	8/26/2016	9/25/2016	FNR 2011-5 UN	COMMERCE BANK	TAS0000	\$28,000,000.00	\$5,177,422.60	102.671875	\$5,315,756.86	\$5,315,680.28	(\$138,257.68)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397QNG9	7/12/2016	9/25/2016	FNR 2011-9 AV	WELLS FARGO SECURITIE	TAS0000	\$5,434,395.00	\$2,340,379.70	102.6875	\$2,403,277.41	\$2,399,890.88	(\$59,511.18)
31397QP28	8/3/2016	9/25/2016	FNR 2011-19 KC	SIMMONS FIRST INVEST	TAS0000	\$10,000,000.00	\$728,789.20	102.1875	\$744,731.46	\$744,459.38	(\$15,670.18)
31397QQT8	7/20/2016	9/25/2016	FNR 2011-10 CA	Banc of Amer Sec LLC		\$128,245,000.00	\$5,240,156.10	100.890625	\$5,286,826.25	\$5,283,275.60	(\$43,119.50)
31397QT99	6/15/2016	9/25/2016	FNR 2010-151 QA	COMMERCE BANK	TAS0000	\$100,000,000.00	\$4,116,228.00	101.34375	\$4,171,539.81	\$4,164,810.47	(\$48,582.47)
31397QUQ9	8/29/2016	9/25/2016	FNR 2011-6 BA	Crew & Assocociates	TAS0000	\$4,000,000.00	\$383,735.36	101.421875	\$389,191.60	\$389,188.30	(\$5,452.94)
31397QXD5	6/21/2016	9/25/2016	FNR 2011-15 VE	COMMERCE BANK	TAS0000	\$6,000,000.00	\$5,578,749.78	101.421875	\$5,658,072.63	\$5,652,110.34	(\$73,360.56)
31397SDQ4	5/20/2016	9/25/2016	FNR 2011-23 A	COMMERCE BANK	TAS0000	\$75,000,000.00	\$3,635,055.75	101.703125	\$3,696,965.29	\$3,693,293.89	(\$58,238.14)
31397SEU4	7/25/2016	9/25/2016	FNR 2011-26 DA	Crew & Assocociates	TAS0000	\$4,200,000.00	\$668,785.45	101.84375	\$681,116.18	\$680,874.41	(\$12,088.97)
31397SGM0	7/20/2016	9/25/2016	FNR 2011-27 JQ	MORGAN STANLEY		\$3,500,000.00	\$659,883.63	102.71875	\$677,824.22	\$677,561.91	(\$17,678.28)
31397SH49	7/29/2016	9/25/2016	FNR 2011-46 MB	COMMERCE BANK	TAS0000	\$2,000,000.00	\$1,353,820.78	101.9375	\$1,380,051.06	\$1,380,114.69	(\$26,293.91)
31397SXE9	10/30/2015	9/25/2016	FNR 2011-40 DB	Suntrust Capital Mar	TAS0000	\$16,339,000.00	\$7,425,002.84	102.9375	\$7,643,112.30	\$7,612,229.24	(\$187,226.40)
31397SZT4	11/4/2015	9/25/2016	FNR 2011-42 DG	Crew & Assocociates	TAS0000	\$10,000,000.00	\$1,072,022.10	102.859375	\$1,102,675.23	\$1,093,280.30	(\$21,258.20)
31397UDL0	8/18/2016	9/25/2016	FNR 2011-52 LA	Crew & Assocociates	TAS0000	\$51,615,001.00	\$6,985,941.22	106.1875	\$7,418,196.33	\$7,414,820.96	(\$428,879.74)
31397UFG9	10/30/2015	9/25/2016	FNR 2011-48 VJ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$1,088,319.20	102.625	\$1,116,887.58	\$1,103,293.02	(\$14,973.82)
31397UGT0	8/12/2016	9/25/2016	FNR 2011-49 CA	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$323,661.70	101	\$326,898.32	\$326,801.97	(\$3,140.27)
31397UXK0	11/4/2015	9/25/2016	FNR 2011-61 VB	Crew & Assocociates	TAS0000	\$4,941,438.00	\$3,925,017.31	105.25	\$4,131,080.72	\$4,038,053.88	(\$113,036.57)
31398F3S8	8/18/2015	9/25/2016	FNR 2009-88 CB	SIMMONS FIRST INVEST	TAS0000	\$20,395,000.00	\$4,950,662.92	105.4375	\$5,219,855.22	\$5,215,381.47	(\$264,718.55)
31398FDW8	6/30/2016	9/25/2016	FNR 2009-85 BA	Crew & Assocociates	TAS0000	\$19,647,000.00	\$1,029,302.01	102.875	\$1,058,894.44	\$1,057,861.02	(\$28,559.01)
31398FDY4	7/29/2016	9/25/2016	FNR 2009-85 BD	Crew & Assocociates		\$12,285,000.00	\$643,608.45	103.4375	\$665,732.49	\$664,788.74	(\$21,180.30)
31398GDZ9	8/12/2016	9/25/2016	FNR 2009-100 PN	Stifel Nicolaus Comp	TAS0000	\$13,750,000.00	\$871,765.40	108.5	\$945,865.46	\$945,782.64	(\$74,017.24)
31398GQ93	8/12/2016	9/25/2016	FNR 2010-1 TC	Stifel Nicolaus Comp	TAS0000	\$18,850,000.00	\$629,789.24	103.5	\$651,831.87	\$651,385.14	(\$21,595.89)
31398GZP7	8/12/2016	9/25/2016	FNR 2010-12 DY	Stifel Nicolaus Comp	TAS0000	\$4,500,000.00	\$398,694.87	106.25	\$423,613.30	\$423,482.00	(\$24,787.13)
31398M5D4	8/12/2016	9/25/2016	FNR 2010-32 HV	Stifel Nicolaus Comp	TAS0000	\$18,300,000.00	\$174,738.83	100.375	\$175,394.10	\$175,263.51	(\$524.68)
31398MAQ9	8/12/2016	9/25/2016	FNR 2010-9 EA	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$530,279.65	102.25	\$542,210.94	\$541,979.21	(\$11,699.56)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398MVQ6	10/28/2015	9/25/2016	FNR 2010-19 VB	Crew & Assocociates	TAS0000	\$5,000,000.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
31398N5Q3	4/21/2016	9/25/2016	FNR 2010-133 A	COMMERCE BANK	TAS0000	\$3,250,000.00	\$614,400.61	105.03125	\$645,312.64	\$641,526.39	(\$27,125.79)
31398N5Q3	11/9/2015	9/25/2016	FNR 2010-133 A	Crew & Assocociates	TAS0000	\$55,231,133.00	\$10,441,243.55	106.265625	\$11,095,452.71	\$10,939,360.47	(\$498,116.93)
31398NLS1	8/12/2016	9/25/2016	FNR 2010-106 BD	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$382,697.12	101.6	\$388,820.27	\$388,764.53	(\$6,067.41)
31398NQC1	8/25/2016	9/25/2016	FNR 2010-116 AC	WELLS FARGO SECURITIE	TAS0000	\$100,000,000.00	\$7,038,126.00	102.59375	\$7,220,677.39	\$7,220,395.87	(\$182,269.87)
31398NQF4	8/25/2016	9/25/2016	FNR 2010-116 AM	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$7,633,850.00	101.5546875	\$7,752,532.51	\$7,752,227.16	(\$118,377.16)
31398NW75	11/6/2015	9/25/2016	FNR 2010-123 HA	FIRST NATIONAL	TAS0000	\$8,875,000.00	\$956,413.31	101.625	\$971,955.03	\$967,369.02	(\$10,955.71)
31398NWX8	12/7/2015	9/25/2016	FNR 2010-111 AE	Crew & Assocociates	TAS0000	\$39,000,000.00	\$4,899,671.01	104.75	\$5,132,405.38	\$5,047,033.52	(\$147,362.51)
31398PJC4	10/27/2015	9/25/2016	FNR 2010-35 WA	Banc of Amer Sec LLC	TAS0000	\$10,300,000.00	\$523,782.19	103.65625	\$542,932.98	\$536,796.43	(\$13,014.24)
31398PK65	2/18/2016	9/25/2016	FNR 2010-48 AP	COMMERCE BANK	TAS0000	\$55,920,000.00	\$709,099.15	101.15625	\$717,298.11	\$714,926.29	(\$5,827.14)
31398PTT6	10/27/2015	9/25/2016	FNR 2010-42 AC	Banc of Amer Sec LLC	TAS0000	\$15,000,000.00	\$1,060,428.90	103.9375	\$1,102,183.29	\$1,096,253.72	(\$35,824.82)
31398PVW6	2/18/2016	9/25/2016	FNR 2010-44 PA	COMMERCE BANK	TAS0000	\$25,000,000.00	\$463,402.75	101.375	\$469,774.54	\$468,492.61	(\$5,089.86)
31398RE76	10/27/2015	9/25/2016	FNR 2010-57 DP	Banc of Amer Sec LLC	TAS0000	\$25,000,000.00	\$301,924.00	101.5625	\$306,641.56	\$303,853.29	(\$1,929.29)
31398RLV5	8/29/2016	9/25/2016	FNR 2010-65 AD	COMMERCE BANK	TAS0000	\$4,000,000.00	\$314,345.28	102.09375	\$320,926.88	\$320,922.69	(\$6,577.41)
31398RT39	8/26/2016	9/25/2016	FNR 2010-64 AD	COMMERCE BANK	TAS0000	\$20,925,000.00	\$1,728,780.19	102.28125	\$1,768,217.98	\$1,768,160.36	(\$39,380.17)
31398SC43	8/3/2016	9/25/2016	FNR 2010-144 YA	COMMERCE BANK	TAS0000	\$4,000,000.00	\$501,483.24	101.53125	\$509,162.20	\$509,021.79	(\$7,538.55)
31398SC43	11/4/2015	9/25/2016	FNR 2010-144 YA	FIRST NATIONAL	TAS0000	\$5,056,000.00	\$633,874.82	102.21875	\$647,938.91	\$642,719.27	(\$8,844.46)
31398SRU9	8/1/2016	9/25/2016	FNR 2010-143 AG	COMMERCE BANK	TAS0000	\$3,000,000.00	\$884,942.67	103.25	\$913,703.31	\$913,251.99	(\$28,309.32)
31398STH6	8/5/2016	9/25/2016	FNR 2010-136 PA	Crew & Assocociates	TAS0000	\$20,045,000.00	\$5,759,515.62	103.53125	\$5,962,898.51	\$5,960,215.54	(\$200,699.92)
31398SV83	11/9/2015	9/25/2016	FNR 2010-154 MK	JP Morgan	TAS0000	\$50,000,000.00	\$4,856,259.00	102	\$4,953,384.18	\$4,934,431.82	(\$78,172.82)
31398T2Q3	11/9/2015	9/25/2016	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	9/25/2016	FNR 2010-99 JU	Banc of Amer Sec LLC	TAS0000	\$276,669,075.00	\$31,459,899.42	102.4375	\$32,226,734.47	\$32,211,130.36	(\$751,230.94)
31398T6U0	8/25/2016	9/25/2016	FNR 2010-113 GA	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$8,090,970.00	101.75	\$8,232,561.98	\$8,232,011.79	(\$141,041.79)
31398T6Z9	8/25/2016	9/25/2016	FNR 2010-113 LA	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$7,703,316.00	101.5625	\$7,823,680.31	\$7,823,225.82	(\$119,909.82)



# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398TPN5	10/21/2015	9/25/2016	FNR 2010-89 PG	SIMMONS FIRST INVEST	TAS0000	\$167,969,706.00	\$10,537,529.11	102.875	\$10,840,483.08	\$10,771,848.64	(\$234,319.52)
31398TUF6	8/29/2016	9/25/2016	FNR 2010-83 AK	Crew & Associates	TAS0000	\$4,812,461.00	\$263,644.85	101.3984375	\$267,331.76	\$267,329.12	(\$3,684.27)
31402VQV5	8/16/2016	9/25/2016	FN 739468	WELLS FARGO SECURITIE	TAS0000	\$13,857,606.00	\$341,691.98	102.5625	\$350,447.84	\$350,286.39	(\$8,594.41)
31402YB94	8/16/2016	9/25/2016	FN 741764	WELLS FARGO SECURITIE	TAS0000	\$1,702,925.00	\$15,732.34	102.5625	\$16,135.48	\$16,082.26	(\$349.93)
31402YCD4	8/16/2016	9/25/2016	FN 741768	WELLS FARGO SECURITIE	TAS0000	\$4,069,745.00	\$147,858.23	102.5625	\$151,647.10	\$151,577.24	(\$3,719.00)
31402YCG7	8/16/2016	9/25/2016	FN 741771	WELLS FARGO SECURITIE	TAS0000	\$3,005,193.00	\$57,173.56	102.5625	\$58,638.63	\$58,492.41	(\$1,318.85)
31402YCL6	8/16/2016	9/25/2016	FN 741775	WELLS FARGO SECURITIE	TAS0000	\$4,092,182.00	\$173,410.30	102.5625	\$177,853.94	\$177,776.34	(\$4,366.04)
31402YCS1	8/16/2016	9/25/2016	FN 741781	WELLS FARGO SECURITIE	TAS0000	\$2,846,622.00	\$79,832.35	102.5625	\$81,878.05	\$81,841.53	(\$2,009.18)
31402YCW2	8/16/2016	9/25/2016	FN 741785	WELLS FARGO SECURITIE	TAS0000	\$3,435,976.00	\$213,462.21	102.5625	\$218,932.18	\$218,824.91	(\$5,362.70)
31402YCZ5	8/16/2016	9/25/2016	FN 741788	WELLS FARGO SECURITIE	TAS0000	\$2,398,996.00	\$82,181.64	102.5625	\$84,287.54	\$84,249.94	(\$2,068.31)
31410LSV5	5/27/2016	9/25/2016	FN 890732	Crew & Associates	TAS0000	\$2,304,070.00	\$1,788,471.69	103.9375	\$1,858,892.76	\$1,854,491.21	(\$66,019.52)
31418MPS5	7/21/2016	9/25/2016	FN AD0432	Crew & Associates	TAS0000	\$10,000,000.00	\$731,305.80	104.625	\$765,128.69	\$764,726.48	(\$33,420.68)
<b>Activity Date: 9/26/2016</b>											
31398WRG1	9/26/2016	9/26/2016	FHR 3632 CA	Nomura Int'l plc	TAS0000	\$475,000,000.00	\$19,413,307.00	101.390625	\$19,683,273.30	\$19,683,273.30	(\$269,966.30)
<b>Activity Date: 9/27/2016</b>											
3137BFAK7	9/27/2016	9/27/2016	FHR 4413 A	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$3,913,333.60	101.8125	\$3,984,262.77	\$3,984,262.77	(\$70,929.17)
<b>Activity Date: 9/29/2016</b>											
3136A5B47	9/29/2016	9/29/2016	FNR 2012-54 WG	Stifel Nicolaus Comp	TAS0000	\$630,000.00	\$307,810.73	102.84375	\$316,564.10	\$316,564.10	(\$8,753.37)
3137A2EP2	9/29/2016	9/29/2016	FHR 3755 HA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$302,791.65	102.257812	\$309,628.12	\$309,628.12	(\$6,836.47)
3137AYKR1	9/29/2016	9/29/2016	FHR 4161 AN	Stifel Nicolaus Comp	TAS0000	\$500,000.00	\$228,036.89	100.015625	\$228,072.52	\$228,072.52	(\$35.63)
3137B4L61	9/29/2016	9/29/2016	FHR 4253 TD	Stifel Nicolaus Comp	TAS0000	\$555,000.00	\$131,779.61	100.5625	\$132,520.87	\$132,520.87	(\$741.26)
3137BHGR2	9/29/2016	9/29/2016	FHR 4463 MG	Stifel Nicolaus Comp	TAS0000	\$500,000.00	\$411,911.58	102.109375	\$420,600.33	\$420,600.33	(\$8,688.76)
31398QTE7	9/29/2016	9/29/2016	FHR 3747 HG	Stifel Nicolaus Comp	TAS0000	\$740,000.00	\$127,736.35	100.53125	\$128,414.95	\$128,414.95	(\$678.60)
38376PR85	9/29/2016	9/29/2016	GNR 2009-116 KG	Stifel Nicolaus Comp	TAS0000	\$750,000.00	\$45,816.42	100.3125	\$45,959.60	\$45,959.60	(\$143.18)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 9/30/2016</b>											
3136ATN59	9/30/2016	9/30/2016	FNR 2016-73 DK	Crew & Associates	TAS0000	\$5,505,000.00	\$5,505,000.00	101.71875	\$5,599,617.19	\$5,599,617.19	(\$94,617.19)
<b>Totals:</b>						\$6,481,956,227.00	\$1,391,748,626.48		\$1,418,637,534.62	\$1,416,064,447.86	(\$24,315,821.39)

# Muni Month End Inventory for September

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Broker	Quantity	Book Value	Premium/Discount
<b>ARSDE</b>								
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
<b>RUSWT</b>								
782816AC6	RUSWTR 2 07/01/18	TAS0000	7/14/2015	7/1/2018	Crew & Associates	1,000,000	\$1,009,721.11	(\$9,721.11)
<b>SCSHS</b>								
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	Crew & Associates	1,010,000	\$1,006,319.04	\$3,680.96
<b>Report Totals:</b>						<b>\$4,495,000.00</b>	<b>\$4,501,040.15</b>	<b>(\$6,040.15)</b>