

CD Inventory by Fund (Alternate)

Accrue to close: Jun 30, 2016

Printed: Jul 15, 2016 10:55 am

| Fund | Book Value | Accrued Interest |
|--|-----------------------|-------------------|
| TBL0000-Small Business Revolving Loan | 1,500,000.00 | 180.82 |
| TCS0100-Private Career Education Trust Expense | 1,256,287.82 | 2,347.26 |
| TDR9000-Disaster Relief Program Grants Aid | 466,813.00 | 95.92 |
| TEB1001-Educational Building Revenue Bond Trust | 1,739,000.00 | 2,217.86 |
| TEM1001-Educational Certification Revolving Loan | 11,952,000.00 | 4,751.44 |
| TES0200-Dept of Workforce Services | 485,078.41 | 1,388.84 |
| TET0100-AEDQ Environmental Settlement | 500,000.00 | 60.27 |
| TFB0000-Fidelity Bond | 4,465,214.72 | 11,942.83 |
| TFM0000-Military Family Relief Trust Fund | 100,000.00 | 156.16 |
| TGP0000-Nat & Cult Historic Preservation | 810,262.00 | 754.77 |
| TGT0000-Nat & Cult Historic Grant & Trust | 19,700,862.00 | 3,238.50 |
| THR0100-Manufactured Home Commission Investments | 1,200,000.00 | 1,617.54 |
| THS0000-Hazardous Substance Remedial Action | 6,750,000.00 | 813.70 |
| TLP0100-Landfill Post Closure | 15,000,000.00 | 1,808.22 |
| TLR0000-Land Reclamation | 200,000.00 | 24.11 |
| TMA0000-Mine Reclamation | 175,000.00 | 21.10 |
| TMI0000-Multi-Agency Insurance | 16,000,000.00 | 65,095.90 |
| TPE0000-Permit Fees Trust Fun | 500,000.00 | 60.27 |
| TPET500-Permit Fees Trust Fund | 12,500,000.00 | 1,506.85 |
| TPP0000-Performance Partnership | 150,000.00 | 18.08 |
| TPS0000-Insurance | 9,000,000.00 | 36,616.43 |
| TPT0000-Petroleum Storage Tank | 22,000,000.00 | 2,652.05 |
| TPX0000-Waste Water Pollution Bonds | 12,000,000.00 | 1,315.05 |
| TSA0000-Arkansas Healthy Century | 51,923,021.91 | 1,422.55 |
| TSB0100-Tobacco Settlement Program Interest | 30,299,923.92 | 1,660.27 |
| TSU0000-Local Sales and Use Tax | 117,038,000.00 | 5,880.67 |
| TUC0100-Unemployment Compensation Claims | 7,500,000.00 | 3,575.34 |
| TUW0100-Workers Compensation Revolving Claims | 8,000,000.00 | 3,813.69 |
| TWS0100-Solid Waste Management Recycle | 3,000,000.00 | 361.65 |
| TWS0200-Solid Waste Management Recycle Grant | 3,600,000.00 | 433.97 |
| TWS0300-Solid Waste Management Recycle | 10,000,000.00 | 1,205.49 |
| TWT0000-Department of Workforce Serv Training | 200,000.00 | 824.66 |
| TYS0000-Division of Youth Services JAIBG | 259,702.00 | 483.83 |
| TZS0000-Department of Workforce Services Special | 2,270,000.00 | 10,021.51 |
| Grand Total | 372,541,165.78 | 168,367.60 |

Commercial Paper Daily Investment Returns

Start: 6/1/2016

End: 6/30/2016

Company: Arkansas Treasury

| CUSIP | Description | Fund | Trade | Settle | Maturity | Quantity | Price | Settle Money | Yield | Broker | Daily Interest |
|--------------|--------------------|---------|-----------|-----------|-----------|------------|-------------|-----------------|----------|------------------------|----------------|
| CENTE | | | | | | | | | | | |
| 1513E2G13 | CENTEN CP 07/01/16 | TAS0000 | 5/31/2016 | 6/1/2016 | 7/1/2016 | 5,000,000 | 1.2 | \$4,995,000.00 | 1.201201 | WELLS FARGO SECS. | \$166.67 |
| 1513E2GN5 | CENTEN 0 07/22/16 | TAS0000 | 6/2/2016 | 6/2/2016 | 7/22/2016 | 15,000,000 | 99.833333 | \$14,975,000.00 | 1.202003 | Suntrust Capital Mar | \$500.00 |
| 1513E2GR6 | CENTEN 0 07/25/16 | TAS0000 | 6/9/2016 | 6/9/2016 | 7/25/2016 | 10,000,000 | 1.2 | \$9,984,666.67 | 1.201843 | WELLS FARGO SECS. | \$333.33 |
| 1513E2GF2 | CENTEN 0 07/15/16 | TAS0000 | 6/9/2016 | 6/10/2016 | 7/15/2016 | 55,000,000 | 99.888194 | \$54,938,506.94 | 1.151287 | Suntrust Capital Mar | \$1,756.94 |
| 1513E2GN5 | CENTEN 0 07/22/16 | TAS0000 | 6/23/2016 | 6/23/2016 | 7/22/2016 | 21,500,000 | 99.907361 | \$21,480,082.64 | 1.151066 | Suntrust Capital Mar | \$686.81 |
| 1513E2GR6 | CENTEN 0 07/25/16 | TAS0000 | 6/24/2016 | 6/24/2016 | 7/25/2016 | 40,000,000 | 99.900972 | \$39,960,388.89 | 1.15114 | Suntrust Capital Mar | \$1,277.78 |
| 1513E2GV7 | CENTEN 0 07/29/16 | TAS0000 | 6/24/2016 | 6/24/2016 | 7/29/2016 | 10,000,000 | 99.888194 | \$9,988,819.44 | 1.151287 | Suntrust Capital Mar | \$319.44 |
| 1513E2GV7 | CENTEN 0 07/29/16 | TAS0000 | 6/24/2016 | 6/24/2016 | 7/29/2016 | 15,000,000 | 99.88333333 | \$14,982,500.00 | 1.201402 | WELLS FARGO SECURITIES | \$500.00 |
| 1513E2G54 | CENTEN 0 07/05/16 | TAS0000 | 6/27/2016 | 6/28/2016 | 7/5/2016 | 20,000,000 | 99.980556 | \$19,996,111.11 | 1.000194 | Suntrust Capital Mar | \$555.56 |
| CIMCH | | | | | | | | | | | |
| 16952MGN9 | CIMCHK 0 07/22/16 | TAS0000 | 6/14/2016 | 6/14/2016 | 7/22/2016 | 30,000,000 | 99.88916667 | \$29,966,750.00 | 1.051165 | Banc of Amer Sec LLC | \$875.00 |
| 16952MGN9 | CIMCHK 0 07/22/16 | TAS0000 | 6/22/2016 | 6/22/2016 | 7/22/2016 | 25,000,000 | 99.9125 | \$24,978,125.00 | 1.05092 | Banc of Amer Sec LLC | \$729.17 |
| COFBO | | | | | | | | | | | |
| 19214AGS2 | COFBOC 0 07/26/16 | TAS0000 | 6/22/2016 | 6/22/2016 | 7/26/2016 | 40,000,000 | 99.900833 | \$39,960,333.33 | 1.05104 | Chase | \$1,166.66 |
| 19214AGN3 | COFBOC 0 07/22/16 | TAS0000 | 6/23/2016 | 6/23/2016 | 7/22/2016 | 50,000,000 | 99.915417 | \$49,957,708.33 | 1.05089 | Chase | \$1,458.33 |
| 19214AGR4 | COFBOC 0 07/25/16 | TAS0000 | 6/23/2016 | 6/23/2016 | 7/25/2016 | 50,000,000 | 99.906667 | \$49,953,333.33 | 1.05098 | Chase | \$1,458.33 |
| DERPR | | | | | | | | | | | |
| 24409TG80 | DERPRK 0 07/08/16 | TAS0000 | 6/10/2016 | 6/10/2016 | 7/8/2016 | 25,000,000 | 99.91055556 | \$24,977,638.89 | 1.15103 | GS Institutional | \$798.61 |
| 24409TG80 | DERPRK 0 07/08/16 | TAS0000 | 6/16/2016 | 6/17/2016 | 7/8/2016 | 75,000,000 | 99.93583333 | \$74,951,875.00 | 1.100706 | GS Institutional | \$2,291.67 |
| 24409TGS6 | DERPRK 0 07/26/16 | TAS0000 | 6/21/2016 | 6/21/2016 | 7/26/2016 | 44,000,000 | 99.88819444 | \$43,950,805.56 | 1.151287 | GS Institutional | \$1,405.56 |
| 24409THS5 | DERPRK 0 08/26/16 | TAS0000 | 6/30/2016 | 6/30/2016 | 8/26/2016 | 5,000,000 | 99.80525 | \$4,990,262.50 | 1.2324 | GS Institutional | \$170.83 |

Commercial Paper Daily Investment Returns

Start: 6/1/2016

End: 6/30/2016

Company: Arkansas Treasury

| CUSIP | Description | Fund | Trade | Settle | Maturity | Quantity | Price | Settle Money | Yield | Broker | Daily Interest |
|--------------------|--------------------|---------|-----------|-----------|-----------|-------------|-------------|------------------|----------------------|------------------------|----------------|
| ENBUS | | | | | | | | | | | |
| 29251UG85 | ENBUS 0 07/08/16 | TAS0000 | 6/15/2016 | 6/15/2016 | 7/8/2016 | 40,000,000 | 99.92972222 | \$39,971,888.89 | 1.100774 | Banc of Amer Sec LLC | \$1,222.22 |
| 29251UGV4 | ENBUS 0 07/29/16 | TAS0000 | 6/29/2016 | 6/29/2016 | 7/29/2016 | 25,000,000 | 99.90166667 | \$24,975,416.67 | 1.18116 | Banc of Amer Sec LLC | \$819.44 |
| HITCR | | | | | | | | | | | |
| 43357LG63 | HITCRD CP 07/06/16 | TAS0000 | 6/21/2016 | 6/21/2016 | 7/6/2016 | 5,044,000 | 99.9625 | \$5,042,108.50 | 0.900338 | Banc of Amer Sec LLC | \$126.10 |
| MOTIV | | | | | | | | | | | |
| 61979JGF8 | MOTIVA 0 07/15/16 | TAS0000 | 5/26/2016 | 5/27/2016 | 7/15/2016 | 35,000,000 | 99.805361 | \$34,931,876.35 | 1.432789 | COMMERCE BANK | \$1,390.28 |
| OKSPP | | | | | | | | | | | |
| 68268TG79 | OKSPP 0 07/07/16 | TAS0000 | 6/20/2016 | 6/20/2016 | 7/7/2016 | 15,000,000 | 99.94805556 | \$14,992,208.33 | 1.100572 | BARCLAYS | \$458.33 |
| 68268TGV6 | OKSPP 0 07/29/16 | TAS0000 | 6/24/2016 | 6/27/2016 | 7/29/2016 | 30,000,000 | 99.89333333 | \$29,968,000.00 | 1.201281 | WELLS FARGO SECURITIES | \$1,000.00 |
| 68268TGB0 | OKSPP CP 07/11/16 | TAS0000 | 6/27/2016 | 6/28/2016 | 7/11/2016 | 5,000,000 | 99.962083 | \$4,998,104.17 | 1.050398 | WELLS FARGO SECS. | \$145.83 |
| 68268TGN4 | OKSPP 0 07/22/16 | TAS0000 | 6/30/2016 | 6/30/2016 | 7/22/2016 | 17,000,000 | 99.92972222 | \$16,988,052.78 | 1.150809 | BARCLAYS | \$543.06 |
| SHAGA | | | | | | | | | | | |
| 81900PG82 | SHAGAN CP 07/08/16 | TAS0000 | 6/14/2016 | 6/14/2016 | 7/8/2016 | 20,000,000 | 99.93333 | \$19,986,666.67 | 1.000667 | GOLDMAN SACHS (SING) | \$555.56 |
| SYNWI | | | | | | | | | | | |
| 8716A2G84 | SYNWIL 0 07/08/16 | TAS0000 | 5/3/2016 | 5/4/2016 | 7/8/2016 | 25,000,000 | 99.75625 | \$24,939,062.50 | 1.3533 | Banc of Amer Sec LLC | \$937.50 |
| TCLHO | | | | | | | | | | | |
| 87230RG86 | TCLHOL 0 07/08/16 | TAS0000 | 6/17/2016 | 6/17/2016 | 7/8/2016 | 130,000,000 | 99.93991667 | \$129,921,891.67 | 1.030619 | GS Institutional | \$3,719.44 |
| MC9FOXBG9 | TCLHOL CP 07/20/16 | TAS0000 | 6/27/2016 | 6/27/2016 | 7/20/2016 | 25,000,000 | 99.93419 | \$24,983,548.61 | 1.030678 | GOLDMAN SACHS (SING) | \$715.28 |
| Total Settle Money | | | | | | | | \$906,686,732.76 | Total Daily Interest | | \$28,083.74 |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|---------------------------------|------------|-----------|---------------|-----------------------|---------|-----------------|-----------------|--------------|-----------------|-----------------|------------------|
| Activity Date: 6/7/2016 | | | | | | | | | | | |
| 3136AB3D3 | 6/10/2016 | 6/7/2016 | FNR 2013-2 AV | MORGAN STANLEY | TAS0000 | \$4,140,000.00 | \$1,046,691.03 | 100.21875 | \$1,048,980.67 | \$1,048,980.67 | (\$2,289.64) |
| 3137AHEQ7 | 6/13/2016 | 6/7/2016 | FHR 3956 DJ | GS Institutional | TAS0000 | \$20,650,000.00 | \$7,313,658.00 | 102.296875 | \$7,481,643.58 | \$7,481,643.58 | (\$167,985.58) |
| Activity Date: 6/15/2016 | | | | | | | | | | | |
| 3137A32Q1 | 2/25/2016 | 6/15/2016 | FHR 3763 QA | Banc of Amer Sec LLC | TAS0000 | \$68,281,000.00 | \$18,033,363.75 | 102.71875 | \$18,523,645.82 | \$18,464,216.87 | (\$430,853.13) |
| 3137A3Y52 | 8/26/2015 | 6/15/2016 | FHR 3769 MB | SIMMONS FIRST INVEST | TAS0000 | \$23,000,000.00 | \$5,476,164.07 | 103.625 | \$5,674,675.02 | \$5,637,300.20 | (\$161,136.13) |
| 3137A6TM4 | 10/22/2015 | 6/15/2016 | FHR 3808 A | INCAPITAL, LLC | TAS0000 | \$17,220,600.00 | \$2,261,891.89 | 103.25 | \$2,335,403.37 | \$2,314,666.35 | (\$52,774.46) |
| 3137ADDB0 | 11/18/2015 | 6/15/2016 | FHR 3888 AB | Crew & Associates | TAS0000 | \$5,000,000.00 | \$1,286,197.60 | 99.78125 | \$1,283,384.04 | \$1,284,730.91 | \$1,466.69 |
| 3137AFBS0 | 12/9/2015 | 6/15/2016 | FHR 3926 GP | Crew & Associates | TAS0000 | \$19,245,655.00 | \$2,044,422.44 | 105.265625 | \$2,152,074.05 | \$2,134,374.81 | (\$89,952.37) |
| 3137AJ3V4 | 8/25/2015 | 6/15/2016 | FHR 3954 PD | Crew & Associates | TAS0000 | \$4,500,000.00 | \$1,834,230.20 | 98.375 | \$1,804,423.95 | \$1,805,506.15 | \$28,724.04 |
| 3137AK7K1 | 1/29/2016 | 6/15/2016 | FHR 3982 AB | COMMERCE BANK | TAS0000 | \$10,000,000.00 | \$1,139,450.90 | 102.390625 | \$1,166,690.90 | \$1,164,097.98 | (\$24,647.08) |
| 3137AK7K1 | 3/10/2016 | 6/15/2016 | FHR 3982 AB | COMMERCE BANK | TAS0000 | \$20,000,000.00 | \$2,278,901.80 | 102.125 | \$2,327,328.46 | \$2,324,634.80 | (\$45,733.00) |
| 3137AKM99 | 10/26/2015 | 6/15/2016 | FHR 3979 AD | Crew & Associates | TAS0000 | \$6,500,000.00 | \$993,253.63 | 103.1875 | \$1,024,913.58 | \$1,021,489.67 | (\$28,236.05) |
| 3137ALW47 | 10/28/2015 | 5/16/2016 | FHR 3996 TB | Crew & Associates | TAS0000 | \$0.00 | \$0.00 | 101.4375 | \$0.00 | \$0.00 | \$0.00 |
| 3137ASAG9 | 8/14/2015 | 6/15/2016 | FHR 4077 BA | Crew & Associates | TAS0000 | \$3,000,000.00 | \$1,218,731.07 | 98.09375 | \$1,195,499.01 | \$1,196,186.17 | \$22,544.90 |
| 3137AYQY0 | 8/25/2015 | 6/15/2016 | FHR 4165 CA | Crew & Associates | TAS0000 | \$0.00 | \$0.00 | 98.6875 | \$0.00 | \$0.00 | \$0.00 |
| 3137B1FV9 | 8/26/2015 | 6/15/2016 | FHR 4191 NB | Bank of Oklahoma | TAS0000 | \$7,000,000.00 | \$2,780,291.71 | 92.75 | \$2,578,720.56 | \$2,604,206.57 | \$176,085.14 |
| 3137B4L61 | 8/27/2015 | 6/15/2016 | FHR 4253 TD | Crew & Associates | TAS0000 | \$5,608,024.00 | \$1,583,956.49 | 100.6875 | \$1,594,846.19 | \$1,593,498.24 | (\$9,541.75) |
| 3137B4L61 | 10/19/2015 | 6/15/2016 | FHR 4253 TD | Crew & Associates | TAS0000 | \$17,650,000.00 | \$4,985,148.43 | 100.625 | \$5,016,305.60 | \$5,013,374.34 | (\$28,225.91) |
| 3137B4PQ3 | 10/16/2015 | 6/15/2016 | FHR 4246 PC | Crew & Associates | TAS0000 | \$0.00 | \$0.00 | 101.375 | \$0.00 | \$0.00 | \$0.00 |
| 3137B5WC3 | 5/4/2016 | 6/15/2016 | FHR 4267 AV | WELLS FARGO SECURITIE | TAS0000 | \$12,081,000.00 | \$5,381,903.32 | 101.265625 | \$5,450,018.03 | \$5,451,053.38 | (\$69,150.06) |
| 3137B7QN2 | 11/20/2015 | 6/15/2016 | FHR 4298 PG | Crew & Associates | TAS0000 | \$15,000,000.00 | \$8,843,932.95 | 102 | \$9,020,811.61 | \$9,015,180.97 | (\$171,248.02) |
| 3137BA6C1 | 6/11/2015 | 6/15/2016 | FHR 4332 KE | Crew & Associates | TAS0000 | \$15,000,000.00 | \$7,872,932.10 | 101.15625 | \$7,963,962.88 | \$7,953,078.55 | (\$80,146.45) |
| 3137BCHB7 | 10/30/2015 | 6/15/2016 | FHR 4360 PA | Crew & Associates | TAS0000 | \$26,529,473.00 | \$11,974,512.99 | 102.375 | \$12,258,907.67 | \$12,230,607.90 | (\$256,094.92) |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|-----------|------------|-----------|-------------|----------------------|---------|-----------------|-----------------|--------------|-----------------|-----------------|------------------|
| 3137BCSX7 | 8/28/2015 | 5/16/2016 | FHR 4374 PQ | SIMMONS FIRST INVEST | TAS0000 | \$0.00 | \$0.00 | 101.21875 | \$0.00 | \$0.00 | \$0.00 |
| 3137BCZ76 | 8/27/2015 | 6/15/2016 | FHR 4379 BH | Crew & Associates | TAS0000 | \$61,187,000.00 | \$32,679,156.79 | 101.75 | \$33,251,042.04 | \$33,126,926.60 | (\$447,769.81) |
| 3137BD4V5 | 10/15/2015 | 6/15/2016 | FHR 4378 AD | Stifel Nicolaus Comp | TAS0000 | \$6,000,000.00 | \$3,577,555.08 | 101 | \$3,613,330.63 | \$3,611,608.63 | (\$34,053.55) |
| 3137BDER3 | 10/15/2015 | 6/15/2016 | FHR 4388 MC | Stifel Nicolaus Comp | TAS0000 | \$15,000,000.00 | \$8,103,745.50 | 100.875 | \$8,174,653.27 | \$8,173,194.60 | (\$69,449.10) |
| 3137BDMU7 | 12/9/2015 | 6/15/2016 | FHR 4389 AB | Crew & Associates | TAS0000 | \$20,000,000.00 | \$13,260,871.00 | 101.625 | \$13,476,360.15 | \$13,469,441.52 | (\$208,570.52) |
| 3137BDZW9 | 11/6/2015 | 6/15/2016 | FHR 4387 KC | JP Morgan | TAS0000 | \$15,811,200.00 | \$7,059,817.33 | 101.84375 | \$7,189,982.71 | \$7,151,077.23 | (\$91,259.91) |
| 3137BEK45 | 10/16/2015 | 6/15/2016 | FHR 4403 CA | Stifel Nicolaus Comp | TAS0000 | \$51,850,313.00 | \$40,491,815.44 | 101.875 | \$41,251,036.98 | \$41,242,736.16 | (\$750,920.72) |
| 3137BFB67 | 11/12/2015 | 6/15/2016 | FHR 4413 HP | JP Morgan | TAS0000 | \$39,675,000.00 | \$30,681,873.70 | 103.5625 | \$31,774,915.45 | \$31,717,693.76 | (\$1,035,820.06) |
| 3137BFFV8 | 10/28/2015 | 6/15/2016 | FHR 4423 A | SIMMONS FIRST INVEST | TAS0000 | \$18,671,000.00 | \$10,841,973.37 | 103.40625 | \$11,211,278.09 | \$11,134,110.34 | (\$292,136.97) |
| 3137BG4H9 | 6/15/2015 | 6/15/2016 | FHR 4425 EA | FIRST NATIONAL | TAS0000 | \$0.00 | \$0.00 | 98.3125 | \$0.00 | \$0.00 | \$0.00 |
| 3137BG4N6 | 8/10/2015 | 6/15/2016 | FHR 4425 HA | Crew & Associates | TAS0000 | \$0.00 | \$0.00 | 98.796875 | \$0.00 | \$0.00 | \$0.00 |
| 3137BG4N6 | 8/17/2015 | 6/15/2016 | FHR 4425 HA | SIMMONS FIRST INVEST | TAS0000 | \$0.00 | \$0.00 | 98.75 | \$0.00 | \$0.00 | \$0.00 |
| 3137BG7E3 | 8/14/2015 | 5/16/2016 | FHR 4429 AP | COMMERCE BANK | TAS0000 | \$0.00 | \$0.00 | 103.34375 | \$0.00 | \$0.00 | \$0.00 |
| 3137BGGX1 | 8/10/2015 | 6/15/2016 | FHR 4443 GC | SIMMONS FIRST INVEST | TAS0000 | \$0.00 | \$0.00 | 98.9375 | \$0.00 | \$0.00 | \$0.00 |
| 3137BHTG2 | 11/4/2015 | 6/15/2016 | FHR 4459 DA | COMMERCE BANK | TAS0000 | \$14,357,329.00 | \$6,652,491.22 | 105.40625 | \$7,012,141.53 | \$6,957,514.60 | (\$305,023.37) |
| 3137BHTG2 | 11/25/2015 | 6/15/2016 | FHR 4459 DA | Crew & Associates | TAS0000 | \$1,420,000.00 | \$657,959.26 | 105.15625 | \$691,885.28 | \$688,183.27 | (\$30,224.02) |
| 3137BHU21 | 11/27/2015 | 6/15/2016 | FHR 4459 NA | MULTI-BANK SEC, INC. | TAS0000 | \$13,612,860.00 | \$5,440,689.06 | 102.5625 | \$5,580,106.71 | \$5,552,556.88 | (\$111,867.82) |
| 3137BJ3Q4 | 10/22/2015 | 6/15/2016 | FHR 4476 B | COMMERCE BANK | TAS0000 | \$13,110,787.00 | \$7,773,944.00 | 101 | \$7,851,683.44 | \$7,834,386.42 | (\$60,442.41) |
| 3137BJ6P3 | 8/27/2015 | 6/15/2016 | FHR 4478 PC | Crew & Associates | TAS0000 | \$14,000,000.00 | \$10,175,592.28 | 100.5 | \$10,226,470.24 | \$10,221,823.39 | (\$46,231.11) |
| 3137BJDB6 | 8/11/2015 | 6/15/2016 | FHR 4470 MC | Crew & Associates | TAS0000 | \$21,650,000.00 | \$18,944,585.04 | 100.03125 | \$18,950,505.22 | \$18,948,673.91 | (\$4,088.87) |
| 3137BJSV6 | 12/9/2015 | 6/15/2016 | FHR 4486 PA | COMMERCE BANK | TAS0000 | \$14,205,000.00 | \$12,057,712.68 | 102.265625 | \$12,330,895.23 | \$12,314,027.30 | (\$256,314.62) |
| 3137BJSV9 | 6/30/2015 | 5/16/2016 | FHR 4479 PQ | Commerce | TAS0000 | \$0.00 | \$0.00 | 102.609375 | \$0.00 | \$0.00 | \$0.00 |
| 3137BKSP6 | 8/20/2015 | 6/15/2016 | FHR 4491 AP | JP Morgan | TAS0000 | \$32,000,000.00 | \$27,345,658.88 | 100.4375 | \$27,465,296.14 | \$27,451,720.84 | (\$106,061.96) |
| 3137BKTH3 | 8/18/2015 | 6/15/2016 | FHR 4491 P | COMMERCE BANK | TAS0000 | \$37,500,000.00 | \$34,870,526.25 | 100.625 | \$35,088,467.04 | \$35,064,454.03 | (\$193,927.78) |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|-----------|------------|-----------|-----------------|-----------------------|---------|------------------|------------------|--------------|------------------|------------------|------------------|
| 3137BKX21 | 8/31/2015 | 6/15/2016 | FHR 4506 A | FIRST NATIONAL | TAS0000 | \$0.00 | \$0.00 | 98.625 | \$0.00 | \$0.00 | \$0.00 |
| 3137BKXL9 | 10/23/2015 | 6/15/2016 | FHR 4506 LA | COMMERCE BANK | TAS0000 | \$2,228,000.00 | \$0.00 | 100.609375 | \$0.00 | \$0.00 | \$0.00 |
| 3137BLN87 | 11/6/2015 | 6/15/2016 | FHR 4522 A | COMMERCE BANK | TAS0000 | \$1,486,000.00 | \$0.00 | 100.40625 | \$0.00 | \$0.00 | \$0.00 |
| 3137BLZE1 | 3/17/2016 | 6/15/2016 | FHR 4526 AJ | WELLS FARGO SECURITIE | TAS0000 | \$6,800,000.00 | \$2,293,557.99 | 100.65625 | \$2,308,609.47 | \$2,303,755.15 | (\$10,197.16) |
| 3137BMAH9 | 12/15/2015 | 6/15/2016 | FHR 4540 MG | Nomura Int'l plc | TAS0000 | \$156,220,000.00 | \$143,163,621.37 | 101.15625 | \$144,818,950.74 | \$144,767,459.56 | (\$1,603,838.19) |
| 3137BMAT3 | 12/15/2015 | 6/15/2016 | FHR 4538 AC | Banc of Amer Sec LLC | TAS0000 | \$57,774,000.00 | \$42,827,467.56 | 102.0625 | \$43,710,784.08 | \$43,683,531.53 | (\$856,063.97) |
| 3137BMAZ9 | 12/15/2015 | 6/15/2016 | FHR 4538 DB | Banc of Amer Sec LLC | TAS0000 | \$51,745,000.00 | \$47,929,651.25 | 102.03125 | \$48,903,222.29 | \$48,873,253.47 | (\$943,602.23) |
| 3137BMGH3 | 3/17/2016 | 6/15/2016 | FHR 4535 AC | WELLS FARGO SECURITIE | TAS0000 | \$5,040,000.00 | \$614,682.78 | 100.453125 | \$617,468.07 | \$616,327.68 | (\$1,644.89) |
| 3137BMNL6 | 1/29/2016 | 6/15/2016 | FHR 4546 TH | Crew & Assocociates | TAS0000 | \$50,000,000.00 | \$48,770,503.50 | 100.75 | \$49,136,282.28 | \$49,116,448.94 | (\$345,945.44) |
| 3137BMSS6 | 3/17/2016 | 6/15/2016 | FHR 4548 GC | WELLS FARGO SECURITIE | TAS0000 | \$4,444,693.00 | \$1,291,449.24 | 100.453125 | \$1,297,301.12 | \$1,296,342.97 | (\$4,893.73) |
| 3137BMWE2 | 3/17/2016 | 6/15/2016 | 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 | 6/15/2016 | FHR 4550 TA | Banc of Amer Sec LLC | TAS0000 | \$126,824,000.00 | \$122,865,914.27 | 100.125 | \$123,019,496.67 | \$123,015,728.78 | (\$149,814.50) |
| 3137GAQK6 | 10/28/2015 | 6/15/2016 | FHR 3740 KC | Crew & Assocociates | TAS0000 | \$3,000,000.00 | \$617,511.51 | 102.375 | \$632,177.41 | \$627,379.96 | (\$9,868.45) |
| 31393KYC3 | 11/2/2015 | 6/15/2016 | FHR 2574 HP | MORGAN STANLEY | TAS0000 | \$19,224,824.00 | \$1,253,544.46 | 103.875 | \$1,302,119.31 | \$1,288,202.46 | (\$34,658.00) |
| 31393RMU1 | 5/20/2016 | 6/15/2016 | FHR 2636 D | WELLS FARGO SECURITIE | TAS0000 | \$8,445,404.00 | \$1,127,775.60 | 102.53125 | \$1,156,322.42 | \$1,156,238.69 | (\$28,463.08) |
| 31395FAX2 | 1/27/2016 | 6/15/2016 | FHR 2836 L | Nomura Int'l plc | TAS0000 | \$15,000,000.00 | \$909,390.00 | 103.875 | \$944,628.86 | \$942,749.46 | (\$33,359.46) |
| 31395MQ51 | 1/14/2016 | 6/15/2016 | FHR 2935 DC | Bank of Oklahoma | TAS0000 | \$63,626,099.00 | \$1,057,599.38 | 103.5 | \$1,094,615.36 | \$1,088,186.21 | (\$30,586.83) |
| 31396ABX1 | 3/22/2016 | 6/15/2016 | FHR 3033 CI | Banc of Amer Sec LLC | TAS0000 | \$18,603,295.00 | \$1,916,133.80 | 103.15625 | \$1,976,611.78 | \$1,975,819.46 | (\$59,685.65) |
| 31396CSM3 | 11/23/2015 | 6/15/2016 | FHR 3048 PC | COMMERCE BANK | TAS0000 | \$8,675,000.00 | \$335,325.88 | 104.9375 | \$351,882.59 | \$350,441.03 | (\$15,115.15) |
| 31397AKP7 | 5/6/2016 | 6/15/2016 | FHR 3204 NW | COMMERCE BANK | TAS0000 | \$2,000,000.00 | \$853,375.92 | 101.53125 | \$866,443.24 | \$865,694.76 | (\$12,318.84) |
| 31397GZL7 | 11/5/2015 | 6/15/2016 | FHR 3317 PG | COMMERCE BANK | TAS0000 | \$13,500,000.00 | \$1,350,117.18 | 102.875 | \$1,388,933.05 | \$1,377,566.86 | (\$27,449.68) |
| 31397J5D2 | 11/4/2015 | 6/15/2016 | FHR 3331 NV | COMMERCE BANK | TAS0000 | \$3,600,000.00 | \$1,260,967.18 | 102.875 | \$1,297,219.98 | \$1,286,249.57 | (\$25,282.39) |
| 31397QT99 | 6/15/2016 | 6/15/2016 | FNR 2010-151 QA | COMMERCE BANK | TAS0000 | \$100,000,000.00 | \$6,131,717.00 | 101.34375 | \$6,214,111.95 | \$6,214,111.95 | (\$82,394.95) |
| 31398KZB9 | 12/8/2015 | 6/15/2016 | FHR 3598 MA | COMMERCE BANK | TAS0000 | \$35,088,000.00 | \$499,047.50 | 101.21875 | \$505,129.64 | \$502,791.11 | (\$3,743.61) |

MBS Month End Inventory June

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 | 6/15/2016 | FHR 3681 BA | JP Morgan | TAS0000 | \$100,000,000.00 | \$8,094,887.00 | 101.15625 | \$8,188,484.13 | \$8,161,804.73 | (\$66,917.73) |
| 31398VLP9 | 11/2/2015 | 6/15/2016 | FHR 3656 LV | Crew & Associates | TAS0000 | \$3,382,130.00 | \$0.00 | 101 | \$0.00 | \$0.00 | \$0.00 |
| 31398VTN6 | 3/17/2016 | 6/15/2016 | FHR 3659 BC | JP Morgan | TAS0000 | \$5,000,000.00 | \$1,306,010.45 | 101.3125 | \$1,323,151.84 | \$1,319,619.95 | (\$13,609.50) |
| 31398VVQ6 | 1/27/2016 | 6/15/2016 | FHR 3659 VB | Nomura Int'l plc | TAS0000 | \$12,825,000.00 | \$10,718,821.17 | 104.375 | \$11,187,769.60 | \$11,110,093.87 | (\$391,272.70) |
| Activity Date: 6/16/2016 | | | | | | | | | | | |
| 38376G2G4 | 10/30/2015 | 6/16/2016 | GNR 2011-92 B | COMMERCE BANK | TAS0000 | \$0.00 | \$0.00 | 101.84375 | \$0.00 | \$0.00 | \$0.00 |
| 38376GP46 | 10/20/2015 | 6/16/2016 | GNR 2011-49 A | Crew & Associates | TAS0000 | \$8,626,000.00 | \$2,413,202.43 | 101.1875 | \$2,441,859.21 | \$2,431,728.58 | (\$18,526.16) |
| 38376GP46 | 8/31/2015 | 6/16/2016 | GNR 2011-49 A | Crew & Associates | TAS0000 | \$3,000,000.00 | \$839,277.45 | 101.28125 | \$850,030.69 | \$846,151.13 | (\$6,873.68) |
| 38376GP53 | 8/31/2015 | 6/16/2016 | GNR 2011-49 AB | Crew & Associates | TAS0000 | \$625,000.00 | \$40,731.73 | 100.640625 | \$40,992.66 | \$40,731.73 | \$0.00 |
| 38376GP53 | 8/27/2015 | 6/16/2016 | GNR 2011-49 AB | Crew & Associates | TAS0000 | \$50,453,133.00 | \$3,288,069.02 | 100.640625 | \$3,309,133.21 | \$3,288,069.02 | \$0.00 |
| 38376GU73 | 8/28/2015 | 6/16/2016 | GNR 2011-78 AB | Crew & Associates | TAS0000 | \$42,625,000.00 | \$4,985,275.93 | 101.03125 | \$5,036,686.59 | \$5,004,294.76 | (\$19,018.83) |
| 38377MSG2 | 12/9/2015 | 6/16/2016 | GNR 2010-144 PA | MORGAN STANLEY | TAS0000 | \$2,000,000.00 | \$556,693.56 | 102.53125 | \$570,784.87 | \$569,811.39 | (\$13,117.83) |
| 38378BAA7 | 11/5/2015 | 6/16/2016 | GNR 2011-165 A | COMMERCE BANK | TAS0000 | \$3,000,000.00 | \$1,822,397.40 | 101.078125 | \$1,842,045.12 | \$1,838,600.94 | (\$16,203.54) |
| 38378BDE6 | 8/31/2015 | 6/16/2016 | GNR 2012-19 AB | Crew & Associates | TAS0000 | \$15,510,000.00 | \$6,545,622.02 | 100.328125 | \$6,567,099.84 | \$6,558,713.26 | (\$13,091.24) |
| 38378BRK7 | 10/20/2015 | 6/16/2016 | GNR 2012-55 A | Crew & Associates | TAS0000 | \$11,590,000.00 | \$5,163,790.52 | 100.46875 | \$5,187,995.79 | \$5,177,944.47 | (\$14,153.95) |
| 38378BRK7 | 11/20/2015 | 6/16/2016 | GNR 2012-55 A | JP Morgan | TAS0000 | \$2,138,000.00 | \$952,561.18 | 100.375 | \$956,133.29 | \$954,675.55 | (\$2,114.37) |
| 38378BRT8 | 10/23/2015 | 6/16/2016 | GNR 2012-44 A | Crew & Associates | TAS0000 | \$6,000,000.00 | \$3,121,845.66 | 100.84375 | \$3,148,186.23 | \$3,143,586.19 | (\$21,740.53) |
| 38378BUJ6 | 10/23/2015 | 6/16/2016 | GNR 2012-70 A | Crew & Associates | TAS0000 | \$3,500,000.00 | \$1,709,888.67 | 100.625 | \$1,720,575.47 | \$1,717,904.06 | (\$8,015.39) |
| Activity Date: 6/20/2016 | | | | | | | | | | | |
| 38374LRK9 | 5/6/2016 | 6/20/2016 | GNR 2005-47 QC | COMMERCE BANK | TAS0000 | \$8,491,000.00 | \$828,479.18 | 103.546875 | \$857,864.30 | \$857,071.21 | (\$28,592.02) |
| 38374Y3M3 | 12/21/2015 | 6/20/2016 | 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 | 6/20/2016 | GNR 2010-95 PC | Suntrust Capital Mar | TAS0000 | \$10,000,000.00 | \$4,625,059.10 | 102.96875 | \$4,762,365.54 | \$4,654,597.81 | (\$29,538.71) |
| 38377YPG9 | 11/19/2015 | 6/20/2016 | GNR 2011-138 PN | MORGAN STANLEY | TAS0000 | \$2,500,000.00 | \$394,214.30 | 101.5 | \$400,127.51 | \$399,454.20 | (\$5,239.90) |
| 38379CDY9 | 11/25/2015 | 6/20/2016 | GNR 2014-81 EH | Crew & Associates | TAS0000 | \$2,000,000.00 | \$701,286.24 | 100.8125 | \$706,984.19 | \$706,307.45 | (\$5,021.21) |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|---------------------------------|------------|-----------|-----------------|----------------------|---------|------------------|-----------------|--------------|-----------------|-----------------|------------------|
| 38379HEC5 | 11/9/2015 | 6/20/2016 | 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 | 6/20/2016 | GNR 2014-188 QC | Crew & Associates | TAS0000 | \$15,000,000.00 | \$4,453,997.40 | 100.84375 | \$4,491,578.00 | \$4,468,472.89 | (\$14,475.49) |
| Activity Date: 6/21/2016 | | | | | | | | | | | |
| 3137A3HS1 | 6/21/2016 | 6/21/2016 | FHR 3751 MC | COMMERCE BANK | TAS0000 | \$4,000,000.00 | \$1,960,047.80 | 101.78125 | \$1,994,961.15 | \$1,994,961.15 | (\$34,913.35) |
| 31397QXD5 | 6/21/2016 | 6/21/2016 | FNR 2011-15 VE | COMMERCE BANK | TAS0000 | \$6,000,000.00 | \$6,000,000.00 | 101.421875 | \$6,085,312.50 | \$6,085,312.50 | (\$85,312.50) |
| Activity Date: 6/22/2016 | | | | | | | | | | | |
| 3136A1WV3 | 6/22/2016 | 6/22/2016 | FNR 2011-106 LV | COMMERCE BANK | TAS0000 | \$5,877,000.00 | \$3,660,892.79 | 103 | \$3,770,719.57 | \$3,770,719.57 | (\$109,826.78) |
| 3137BDZX7 | 6/22/2016 | 6/22/2016 | FHR 4387 KG | Nomura Int'l plc | TAS0000 | \$2,500,000.00 | \$1,116,268.43 | 102.6875 | \$1,146,268.14 | \$1,146,268.14 | (\$29,999.71) |
| Activity Date: 6/23/2016 | | | | | | | | | | | |
| 3137AHEQ7 | 6/23/2016 | 6/23/2016 | FHR 3956 DJ | COMMERCE BANK | TAS0000 | \$6,500,000.00 | \$2,302,119.95 | 102.296875 | \$2,354,996.77 | \$2,354,996.77 | (\$52,876.82) |
| Activity Date: 6/24/2016 | | | | | | | | | | | |
| 3137A7X39 | 6/24/2016 | 6/24/2016 | FHR 3832 PL | COMMERCE BANK | TAS0000 | \$31,744,000.00 | \$8,427,186.02 | 106.3125 | \$8,959,152.14 | \$8,959,152.14 | (\$531,966.12) |
| Activity Date: 6/25/2016 | | | | | | | | | | | |
| 3136A0RU3 | 11/4/2015 | 6/25/2016 | FNR 2011-80 BA | COMMERCE BANK | TAS0000 | \$114,226,000.00 | \$612,530.07 | 101.09375 | \$619,229.62 | \$614,107.34 | (\$1,577.26) |
| 3136A1KJ3 | 11/18/2015 | 6/25/2016 | FNR 2011-99 DV | Crew & Associates | TAS0000 | \$20,300,000.00 | \$11,006,571.70 | 103.609375 | \$11,403,840.14 | \$11,310,268.69 | (\$303,697.00) |
| 3136A3AS0 | 8/12/2015 | 6/25/2016 | FNR 2011-145 JA | COMMERCE BANK | TAS0000 | \$31,307,000.00 | \$4,984,453.21 | 105.46875 | \$5,257,040.50 | \$5,251,799.35 | (\$267,346.13) |
| 3136A4FC8 | 8/26/2015 | 6/25/2016 | FNR 2012-23 PC | Bank of Oklahoma | TAS0000 | \$10,000,000.00 | \$4,733,468.30 | 99.65625 | \$4,717,197.00 | \$4,721,342.73 | \$12,125.57 |
| 3136A4K40 | 10/29/2015 | 6/25/2016 | FNR 2012-17 QC | MORGAN STANLEY | TAS0000 | \$6,900,000.00 | \$2,434,943.07 | 101.9375 | \$2,482,120.09 | \$2,466,404.16 | (\$31,461.09) |
| 3136A5EV4 | 11/12/2015 | 6/25/2016 | FNR 2012-29 AD | Crew & Associates | TAS0000 | \$10,000,000.00 | \$5,551,436.70 | 98.9375 | \$5,492,452.69 | \$5,502,835.72 | \$48,600.98 |
| 3136A5GA8 | 11/13/2015 | 6/25/2016 | FNR 2012-29 PM | Crew & Associates | TAS0000 | \$10,000,000.00 | \$3,461,203.90 | 98.125 | \$3,396,306.33 | \$3,400,999.72 | \$60,204.18 |
| 3136A63F9 | 11/25/2015 | 6/25/2016 | FNR 2012-72 BC | Suntrust Capital Mar | TAS0000 | \$4,000,000.00 | \$1,772,673.16 | 94.9375 | \$1,682,931.58 | \$1,686,705.60 | \$85,967.56 |
| 3136A6AW4 | 11/10/2015 | 6/25/2016 | FNR 2012-52 NB | COMMERCE BANK | TAS0000 | \$11,045,000.00 | \$4,406,040.81 | 103.59375 | \$4,564,382.90 | \$4,561,135.64 | (\$155,094.84) |
| 3136A7RU8 | 8/28/2015 | 6/25/2016 | FNR 2012-90 CB | Bank of Oklahoma | TAS0000 | \$9,265,500.00 | \$5,615,127.42 | 98.5625 | \$5,534,409.96 | \$5,551,176.73 | \$63,950.69 |
| 3136A8SG6 | 8/10/2015 | 6/25/2016 | FNR 2012-102 PA | COMMERCE BANK | TAS0000 | \$28,091,198.00 | \$5,138,667.79 | 105.4375 | \$5,418,082.85 | \$5,405,040.91 | (\$266,373.12) |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|-----------|------------|-----------|-----------------|----------------------|---------|-----------------|-----------------|--------------|-----------------|-----------------|------------------|
| 3136AAJ30 | 8/31/2015 | 6/25/2016 | FNR 2012-137 JA | Crew & Assocociates | TAS0000 | \$33,000,000.00 | \$17,705,554.02 | 100.6875 | \$17,827,279.70 | \$17,816,833.43 | (\$111,279.41) |
| 3136ACYK1 | 8/13/2015 | 6/25/2016 | FNR 2013-18 NA | Crew & Assocociates | TAS0000 | \$5,650,000.00 | \$3,351,195.91 | 98.125 | \$3,288,360.99 | \$3,297,898.49 | \$53,297.42 |
| 3136AG3J9 | 8/28/2015 | 6/25/2016 | FNR 2013-116 YB | JP Morgan | TAS0000 | \$35,832,000.00 | \$9,506,538.83 | 101.96875 | \$9,693,698.81 | \$9,677,428.37 | (\$170,889.54) |
| 3136AKNC3 | 6/12/2015 | 6/25/2016 | FNR 2014-39 AB | COMMERCE BANK | TAS0000 | \$7,728,849.00 | \$4,243,605.85 | 102.234375 | \$4,338,423.92 | \$4,309,924.92 | (\$66,319.07) |
| 3136AKNF6 | 6/11/2015 | 6/25/2016 | FNR 2014-39 GA | Crew & Assocociates | TAS0000 | \$40,560,150.00 | \$23,421,849.21 | 102.21875 | \$23,941,521.49 | \$23,846,175.05 | (\$424,325.83) |
| 3136ANG68 | 6/15/2015 | 5/16/2016 | FNR 2015-36 DA | 52744 | TAS0000 | \$0.00 | \$0.00 | 99.5625 | \$0.00 | \$0.00 | \$0.00 |
| 3136ANG68 | 6/15/2015 | 5/16/2016 | FNR 2015-36 DA | COMMERCE BANK | TAS0000 | \$0.00 | \$0.00 | 99.5625 | \$0.00 | \$0.00 | \$0.00 |
| 3136ANT49 | 8/26/2015 | 6/25/2016 | FNR 2015-43 QB | Crew & Assocociates | TAS0000 | \$15,533,813.00 | \$12,982,716.02 | 99.734375 | \$12,948,230.68 | \$12,948,230.68 | \$34,485.34 |
| 3136ANXY8 | 8/19/2015 | 6/25/2016 | FNR 2015-27 MB | Crew & Assocociates | TAS0000 | \$18,030,754.00 | \$14,716,591.07 | 99.5 | \$14,643,008.11 | \$14,674,413.32 | \$42,177.75 |
| 3136APF72 | 8/20/2015 | 6/25/2016 | FNR 2015-55 PD | JP Morgan | TAS0000 | \$0.00 | \$0.00 | 99.46875 | \$0.00 | \$0.00 | \$0.00 |
| 3136APSQ6 | 8/31/2015 | 6/25/2016 | FNR 2015-68 DA | FIRST NATIONAL | TAS0000 | \$0.00 | \$0.00 | 98.3125 | \$0.00 | \$0.00 | \$0.00 |
| 3136AQJ43 | 1/4/2016 | 6/25/2016 | FNR 2015-94 MA | COMMERCE BANK | TAS0000 | \$83,963,000.00 | \$79,406,817.49 | 101.109375 | \$80,287,736.88 | \$80,263,613.08 | (\$856,795.59) |
| 3136AQNX4 | 11/12/2015 | 6/25/2016 | FNR 2015-80 CA | Banc of Amer Sec LLC | TAS0000 | \$92,718,000.00 | \$86,738,538.30 | 101.875 | \$88,364,885.89 | \$88,224,514.02 | (\$1,485,975.73) |
| 3136ARBM9 | 1/29/2016 | 6/25/2016 | FNR 2016-2 EZ | Banc of Amer Sec LLC | TAS0000 | \$34,795,593.00 | \$29,670,996.88 | 99.25 | \$29,448,464.41 | \$29,460,530.61 | \$210,466.27 |
| 31393CG80 | 11/25/2015 | 6/25/2016 | FNR 2003-57 NA | COMMERCE BANK | TAS0000 | \$33,200,000.00 | \$1,426,366.29 | 103.8125 | \$1,480,746.50 | \$1,469,028.90 | (\$42,662.62) |
| 31394ARY4 | 4/28/2016 | 6/25/2016 | FNR 2004-61 ZG | Crew & Assocociates | TAS0000 | \$5,000,000.00 | \$1,364,601.80 | 103.890625 | \$1,417,693.34 | \$1,417,160.80 | (\$52,559.00) |
| 31394AWF9 | 11/25/2015 | 6/25/2016 | FNR 2004-60 JE | COMMERCE BANK | TAS0000 | \$8,000,000.00 | \$1,183,585.20 | 104.6875 | \$1,239,065.76 | \$1,227,638.24 | (\$44,053.04) |
| 31394D4X5 | 10/28/2015 | 6/25/2016 | FNR 2005-47 HK | Crew & Assocociates | TAS0000 | \$17,637,512.00 | \$4,786,238.37 | 103.84375 | \$4,970,209.40 | \$4,927,398.89 | (\$141,160.53) |
| 31394FTZ8 | 12/7/2015 | 6/25/2016 | FNR 2005-83 TK | FIRST NATIONAL | TAS0000 | \$25,245,000.00 | \$707,514.35 | 101.3125 | \$716,800.48 | \$712,311.16 | (\$4,796.81) |
| 31395D2S7 | 11/5/2015 | 6/25/2016 | FNR 2006-54 OD | MORGAN STANLEY | TAS0000 | \$19,651,340.00 | \$1,124,387.18 | 102.03125 | \$1,147,226.30 | \$1,133,261.60 | (\$8,874.41) |
| 31396QHD4 | 4/26/2016 | 6/25/2016 | FNR 2009-47 MT | Crew & Assocociates | TAS0000 | \$37,000,000.00 | \$2,341,840.63 | 111.5625 | \$2,612,615.95 | \$2,602,132.31 | (\$260,291.68) |
| 31396VMM7 | 10/23/2015 | 6/25/2016 | FNR 2007-35 DE | Suntrust Capital Mar | TAS0000 | \$16,230,000.00 | \$3,295,128.70 | 103.421875 | \$3,407,883.88 | \$3,387,699.85 | (\$92,571.15) |
| 31396YG30 | 11/19/2015 | 6/25/2016 | FNR 2008-29 BG | Bank of Oklahoma | TAS0000 | \$77,737,000.00 | \$2,866,757.10 | 103.3125 | \$2,961,718.43 | \$2,945,879.60 | (\$79,122.50) |
| 31397QDR6 | 8/26/2015 | 6/25/2016 | FNR 2010-150 VU | COMMERCE BANK | TAS0000 | \$8,450,000.00 | \$2,619,656.92 | 102.625 | \$2,688,422.91 | \$2,655,214.39 | (\$35,557.48) |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|-----------|------------|-----------|-----------------|----------------------|---------|------------------|-----------------|--------------|-----------------|-----------------|------------------|
| 31397QKB3 | 3/15/2016 | 6/25/2016 | FNR 2011-8 VG | GS Institutional | TAS0000 | \$7,700,000.00 | \$4,919,653.20 | 102.15625 | \$5,025,733.22 | \$5,014,664.82 | (\$95,011.62) |
| 31397QKZ0 | 11/25/2015 | 6/25/2016 | FNR 2011-4 JP | COMMERCE BANK | TAS0000 | \$38,576,302.00 | \$482,277.84 | 101.21875 | \$488,155.60 | \$486,676.22 | (\$4,398.37) |
| 31397SDQ4 | 5/20/2016 | 6/25/2016 | FNR 2011-23 A | COMMERCE BANK | TAS0000 | \$75,000,000.00 | \$5,117,491.50 | 101.703125 | \$5,204,648.78 | \$5,204,273.49 | (\$86,781.99) |
| 31397SXE9 | 10/30/2015 | 6/25/2016 | FNR 2011-40 DB | Suntrust Capital Mar | TAS0000 | \$16,339,000.00 | \$9,245,763.82 | 102.9375 | \$9,517,358.13 | \$9,492,838.36 | (\$247,074.55) |
| 31397SZT4 | 11/4/2015 | 6/25/2016 | FNR 2011-42 DG | Crew & Assocociates | TAS0000 | \$10,000,000.00 | \$1,329,792.50 | 102.859375 | \$1,367,816.25 | \$1,358,038.62 | (\$28,246.12) |
| 31397UFG9 | 10/30/2015 | 6/25/2016 | FNR 2011-48 VJ | COMMERCE BANK | TAS0000 | \$5,000,000.00 | \$1,880,349.85 | 102.625 | \$1,929,709.03 | \$1,911,895.85 | (\$31,546.00) |
| 31397UXK0 | 11/4/2015 | 6/25/2016 | FNR 2011-61 VB | Crew & Assocociates | TAS0000 | \$4,941,438.00 | \$4,878,170.40 | 105.25 | \$5,134,274.34 | \$5,045,925.80 | (\$167,755.40) |
| 31398F3S8 | 8/18/2015 | 6/25/2016 | FNR 2009-88 CB | SIMMONS FIRST INVEST | TAS0000 | \$20,395,000.00 | \$5,034,980.34 | 105.4375 | \$5,308,757.40 | \$5,308,102.85 | (\$273,122.51) |
| 31398MVQ6 | 10/28/2015 | 6/25/2016 | FNR 2010-19 VB | Crew & Assocociates | TAS0000 | \$5,000,000.00 | \$520,946.50 | 101.4375 | \$528,435.11 | \$524,486.33 | (\$3,539.83) |
| 31398N5Q3 | 11/9/2015 | 6/25/2016 | FNR 2010-133 A | Crew & Assocociates | TAS0000 | \$55,231,133.00 | \$12,725,699.86 | 106.265625 | \$13,523,044.50 | \$13,391,746.03 | (\$666,046.16) |
| 31398N5Q3 | 4/21/2016 | 6/25/2016 | FNR 2010-133 A | COMMERCE BANK | TAS0000 | \$3,250,000.00 | \$748,826.29 | 105.03125 | \$786,501.62 | \$785,840.78 | (\$37,014.48) |
| 31398NW75 | 11/6/2015 | 6/25/2016 | FNR 2010-123 HA | FIRST NATIONAL | TAS0000 | \$8,875,000.00 | \$1,190,639.91 | 101.625 | \$1,209,987.81 | \$1,204,979.19 | (\$14,339.27) |
| 31398NWX8 | 12/7/2015 | 6/25/2016 | FNR 2010-111 AE | Crew & Assocociates | TAS0000 | \$39,000,000.00 | \$6,417,250.32 | 104.75 | \$6,722,069.71 | \$6,648,374.01 | (\$231,123.69) |
| 31398PJC4 | 10/27/2015 | 6/25/2016 | FNR 2010-35 WA | Banc of Amer Sec LLC | TAS0000 | \$10,300,000.00 | \$642,042.26 | 103.65625 | \$665,516.93 | \$659,259.27 | (\$17,217.01) |
| 31398PK65 | 2/18/2016 | 6/25/2016 | FNR 2010-48 AP | COMMERCE BANK | TAS0000 | \$55,920,000.00 | \$1,058,872.60 | 101.15625 | \$1,071,115.82 | \$1,069,225.90 | (\$10,353.30) |
| 31398PTT6 | 10/27/2015 | 6/25/2016 | FNR 2010-42 AC | Banc of Amer Sec LLC | TAS0000 | \$15,000,000.00 | \$1,219,137.90 | 103.9375 | \$1,267,141.45 | \$1,262,519.70 | (\$43,381.80) |
| 31398PVW6 | 2/18/2016 | 6/25/2016 | FNR 2010-44 PA | COMMERCE BANK | TAS0000 | \$25,000,000.00 | \$605,140.75 | 101.375 | \$613,461.44 | \$612,568.05 | (\$7,427.30) |
| 31398RE76 | 10/27/2015 | 6/25/2016 | FNR 2010-57 DP | Banc of Amer Sec LLC | TAS0000 | \$25,000,000.00 | \$471,228.00 | 101.5625 | \$478,590.94 | \$475,666.65 | (\$4,438.65) |
| 31398SC43 | 11/4/2015 | 6/25/2016 | FNR 2010-144 YA | FIRST NATIONAL | TAS0000 | \$5,056,000.00 | \$770,835.23 | 102.21875 | \$787,938.14 | \$782,338.41 | (\$11,503.17) |
| 31398SV83 | 11/9/2015 | 6/25/2016 | FNR 2010-154 MK | JP Morgan | TAS0000 | \$50,000,000.00 | \$6,033,076.00 | 102 | \$6,153,737.52 | \$6,137,609.10 | (\$104,533.10) |
| 31398T2Q3 | 11/9/2015 | 6/25/2016 | FNR 2010-104 BA | FIRST NATIONAL | TAS0000 | \$21,800,000.00 | \$146,176.85 | 100.96875 | \$147,592.94 | \$146,720.04 | (\$543.19) |
| 31398T4E8 | 10/22/2015 | 6/25/2016 | FNR 2010-99 JU | Banc of Amer Sec LLC | TAS0000 | \$276,669,075.00 | \$35,024,489.95 | 102.4375 | \$35,878,211.89 | \$35,865,673.12 | (\$841,183.18) |
| 31398TPN5 | 10/21/2015 | 6/25/2016 | FNR 2010-89 PG | SIMMONS FIRST INVEST | TAS0000 | \$167,969,706.00 | \$11,929,925.75 | 102.875 | \$12,272,911.12 | \$12,216,403.03 | (\$286,477.28) |
| 31410LSV5 | 5/27/2016 | 6/25/2016 | FN 890732 | Crew & Assocociates | TAS0000 | \$2,304,070.00 | \$1,979,927.00 | 103.9375 | \$2,057,886.63 | \$2,057,680.72 | (\$77,753.71) |

MBS Month End Inventory June

Company: Arkansas Treasury

| CUSIP | Settle | DOP | Description | Broker | Fund | Org Face | Current Face | Purchase Prc | Safekeeping TL | Ledger Bal | Premium/Discount |
|---------------------------------|-----------|-----------|-----------------|-----------------------|---------|---------------------------|---------------------------|--------------|---------------------------|---------------------------|--------------------------|
| Activity Date: 6/27/2016 | | | | | | | | | | | |
| 38378KGV5 | 6/27/2016 | 6/27/2016 | GNR 2013-57 A | Nomura Int'l plc | TAS0000 | \$14,000,000.00 | \$12,314,809.08 | 99.09375 | \$12,203,206.12 | \$12,203,206.12 | \$111,602.96 |
| Activity Date: 6/28/2016 | | | | | | | | | | | |
| 38377LC22 | 6/28/2016 | 6/28/2016 | GNR 2010-139 PV | WELLS FARGO SECURITIE | TAS0000 | \$10,878,000.00 | \$5,975,314.66 | 104.78125 | \$6,261,009.39 | \$6,261,009.39 | (\$285,694.73) |
| 38377LJ33 | 6/28/2016 | 6/28/2016 | GNR 2010-130 LB | WELLS FARGO SECURITIE | TAS0000 | \$19,500,000.00 | \$4,339,308.68 | 104.03125 | \$4,514,237.06 | \$4,514,237.06 | (\$174,928.38) |
| 38377RKY0 | 6/28/2016 | 6/28/2016 | GNR 2010-160 A | WELLS FARGO SECURITIE | TAS0000 | \$14,292,624.00 | \$3,636,046.98 | 101 | \$3,672,407.45 | \$3,672,407.45 | (\$36,360.47) |
| Activity Date: 6/30/2016 | | | | | | | | | | | |
| 3137BQNY9 | 6/30/2016 | 6/30/2016 | FHR 4596 HA | Banc of Amer Sec LLC | TAS0000 | \$123,184,000.00 | \$123,184,000.00 | 102.703125 | \$126,513,817.50 | \$126,513,817.50 | (\$3,329,817.50) |
| 31398FDW8 | 6/30/2016 | 6/30/2016 | FNR 2009-85 BA | Crew & Associates | TAS0000 | \$19,647,000.00 | \$1,161,116.48 | 102.875 | \$1,194,498.58 | \$1,194,498.58 | (\$33,382.10) |
| Totals: | | | | | | \$3,871,598,674.00 | \$1,490,224,466.73 | | \$1,514,977,613.71 | \$1,512,800,067.38 | (\$22,575,600.65) |

Muni Month End Inventory for June

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 | \$1,011,021.11 | (\$11,021.11) |
| SCSHS | | | | | | | | |
| 83712TDA6 | SCSHSG 2.95 01/01/41 | TAS0000 | 12/17/2015 | 1/1/2041 | Crew & Associates | 1,055,000 | \$1,051,115.60 | \$3,884.40 |
| Report Totals: | | | | | | \$4,540,000.00 | \$4,547,136.71 | (\$7,136.71) |