

Commercial Paper Daily Investment Returns

Start: 8/1/2016

End: 8/30/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
CENTE										
1513E2JG7	CENTEN 0 09/16/16	TAS0000	7/22/2016	7/22/2016	9/16/2016	21,000,000	99.81333333	\$20,960,800.00	1.202244	\$700.00
1513E2JV4	CENTEN 0 09/29/16	TAS0000	7/25/2016	7/25/2016	9/29/2016	11,000,000	99.77083333	\$10,974,791.67	1.252871	\$381.94
1513E2J28	CENTEN 0 09/02/16	TAS0000	7/27/2016	7/27/2016	9/2/2016	20,000,000	99.88180556	\$19,976,361.11	1.151361	\$638.89
1513E2JV4	CENTEN 0 09/29/16	TAS0000	8/10/2016	8/11/2016	9/29/2016	21,500,000	99.84347222	\$21,466,346.53	1.151803	\$686.81
1513E2JV4	CENTEN 0 09/29/16	TAS0000	8/24/2016	8/25/2016	9/29/2016	50,000,000	99.88819444	\$49,944,097.22	1.151287	\$1,597.22
1513E2K34	CENTEN CP 10/03/16	TAS0000	8/29/2016	8/29/2016	10/3/2016	5,000,000	99.89306	\$4,994,652.78	1.101178	\$152.78
1513E2JP7	CENTEN 0 09/23/16	TAS0000	8/29/2016	8/30/2016	9/23/2016	40,000,000	99.92666667	\$39,970,666.67	1.100807	\$1,222.22
CHIPO										
16953JJ28	CHIPOW CP 09/02/16	TAS0000	7/29/2016	7/29/2016	9/2/2016	12,897,000	0.97	\$12,884,837.41	0.970916	\$347.50
16953JJ28	CHIPOW CP 09/02/16	TAS0000	8/11/2016	8/11/2016	9/2/2016	1,621,000	0.95	\$1,620,058.92	0.950552	\$42.78
16953JJ93	CHIPOW CP 09/09/16	TAS0000	8/24/2016	8/24/2016	9/9/2016	19,382,000	99.96	\$19,374,247.20	0.90036	\$484.55
16953JK42	CHIPOW CP 10/04/16	TAS0000	8/30/2016	8/30/2016	10/4/2016	11,034,000	0.95	\$11,023,808.88	0.950878	\$291.17
CIMCH										
16952MJ22	CIMCHK CP 09/02/16	TAS0000	8/16/2016	8/16/2016	9/2/2016	90,000,000	99.95514	\$89,959,625.00	0.950426	\$2,375.00
COFBO										
19214AJ83	COFBOC CP 09/08/16	TAS0000	8/9/2016	8/9/2016	9/8/2016	19,000,000	99.925	\$18,985,750.00	0.900676	\$475.00
19214AJL4	COFBOC CP 09/20/16	TAS0000	8/23/2016	8/23/2016	9/20/2016	4,450,000	99.93	\$4,446,885.00	0.90063	\$111.25
19214AJ18	COFBOC CP 09/01/16	TAS0000	8/25/2016	8/25/2016	9/1/2016	40,550,000	99.98289	\$40,543,061.44	0.880151	\$991.22
CSCOH										
16953VJW5	CSCOHK CP 09/30/16	TAS0000	8/25/2016	8/25/2016	9/30/2016	38,500,000	99.9	\$38,461,500.00	1.001001	\$1,069.44
16953VJW5	CSCOHK CP 09/30/16	TAS0000	8/29/2016	8/29/2016	9/30/2016	1,500,000	99.91111111	\$1,498,666.67	1.00089	\$41.67

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CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
DERPR										
24409TJV6	DERPRK 0 09/29/16	TAS0000	8/23/2016	8/23/2016	9/29/2016	65,000,000	99.89413889	\$64,931,190.28	1.031092	\$1,859.72
24409TJS3	DERPRK 0 09/26/16	TAS0000	8/24/2016	8/24/2016	9/26/2016	30,000,000	99.90558333	\$29,971,675.00	1.030973	\$858.33
24409TJW4	DERPRK 0 09/30/16	TAS0000	8/24/2016	8/24/2016	9/30/2016	30,000,000	99.894139	\$29,968,241.70	1.031092	\$858.33
DTEGR										
25156KJU9	DTEGR CP 09/28/16	TAS0000	8/17/2016	8/17/2016	9/28/2016	24,000,000	0.92	\$23,974,240.00	0.920989	\$613.33
ENBUS										
29251UJ25	ENBUS 0 09/02/16	TAS0000	7/8/2016	7/8/2016	9/2/2016	30,000,000	99.81333333	\$29,944,000.00	1.202244	\$1,000.00
FMCCP										
3454G0LE6	FMCCPP 0 11/14/16	TAS0000	8/25/2016	8/25/2016	11/14/2016	25,000,000	99.76375	\$24,940,937.50	1.05249	\$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	\$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	\$19.86
HITCR										
43357UJ29	HITCRD 0 09/02/16	TAS0000	8/1/2016	8/1/2016	9/2/2016	20,000,000	99.90666667	\$19,981,333.33	1.050981	\$583.33
MOTIV										
61979JJ16	MOTIVA CP 09/01/16	TAS0000	8/12/2016	8/12/2016	9/1/2016	3,000,000	0.99	\$2,998,350.00	0.990545	\$82.50
61979JJ99	MOTIVA 0 09/09/16	TAS0000	8/12/2016	8/12/2016	9/9/2016	24,400,000	99.923	\$24,381,212.00	0.990763	\$671.00
61979JJ99	MOTIVA 0 09/09/16		8/15/2016	8/15/2016	9/9/2016	5,947,000	99.934028	\$5,943,076.63	0.950627	\$156.93
61979JJ99	MOTIVA 0 09/09/16	TAS0000	8/16/2016	8/16/2016	9/9/2016	15,250,000	99.93666667	\$15,240,341.67	0.950602	\$402.43
61979JJ99	MOTIVA 0 09/09/16	TAS0000	8/17/2016	8/17/2016	9/9/2016	25,000,000	99.93930556	\$24,984,826.39	0.950577	\$659.72
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	\$694.45
61979JJ65	MOTIVA CP 09/06/16	TAS0000	8/24/2016	8/24/2016	9/6/2016	25,000,000	99.9675	\$24,991,875.00	0.900293	\$625.00

Commercial Paper Daily Investment Returns

Start: 8/1/2016

End: 8/30/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
NIFIN										
65475JJ99	NIFIN 0 09/09/16	TAS0000	8/11/2016	8/11/2016	9/9/2016	45,000,000	99.91944444	\$44,963,750.00	1.000806	\$1,250.00
OKSPP										
68268THX1	OKSPP 0 08/31/16	TAS0000	8/11/2016	8/11/2016	8/31/2016	15,000,000	99.938889	\$14,990,833.33	1.100673	\$458.33
68268TJ84	OKSPP 0 09/08/16	TAS0000	8/16/2016	8/16/2016	9/8/2016	15,000,000	99.93291667	\$14,989,937.50	1.050705	\$437.50
68268TJ19	OKSPP 0 09/01/16	TAS0000	8/16/2016	8/16/2016	9/1/2016	25,000,000	99.951111	\$24,987,777.78	1.100538	\$763.89
68268TJF8	OKSPP 0 09/15/16	TAS0000	8/22/2016	8/22/2016	9/15/2016	11,000,000	99.93	\$10,992,300.00	1.050736	\$320.83
68268TJG6	OKSPP 0 09/16/16	TAS0000	8/23/2016	8/23/2016	9/16/2016	11,000,000	99.93	\$10,992,300.00	1.050736	\$320.83
68268TJG6	OKSPP 0 09/16/16	TAS0000	8/23/2016	8/23/2016	9/16/2016	20,000,000	99.926667	\$19,985,333.33	1.100807	\$611.11
68268TJG6	OKSPP 0 09/16/16	TAS0000	8/24/2016	8/24/2016	9/16/2016	25,000,000	99.93291667	\$24,983,229.17	1.050705	\$729.17
68268TJD3	OKSPP 0 09/13/16	TAS0000	8/24/2016	8/25/2016	9/13/2016	15,000,000	99.941944	\$14,991,291.67	1.100639	\$458.33
68268TJM3	OKSPP 0 09/21/16	TAS0000	8/29/2016	8/29/2016	9/21/2016	20,000,000	99.93291667	\$19,986,583.33	1.050705	\$583.33
68268TJP6	OKSPP 0 09/23/16	TAS0000	8/30/2016	8/30/2016	9/23/2016	32,000,000	99.926667	\$31,976,533.33	1.100807	\$977.78
ONEOK										
68267TJM4	ONEOK 0 09/21/16	TAS0000	8/30/2016	8/30/2016	9/21/2016	10,000,000	99.932778	\$9,993,277.80	1.10074	\$305.56
PBIPP										
7244POJ67	PBIPP CP 09/06/16	TAS0000	8/24/2016	8/24/2016	9/6/2016	23,500,000	99.9675	\$23,492,362.50	0.900293	\$587.50
SHAGA										
81900PJ97	SHAGAN 0 09/09/16	TAS0000	8/5/2016	8/5/2016	9/9/2016	14,500,000	99.90277778	\$14,485,902.78	1.000973	\$402.78
81900PJ97	SHAGAN 0 09/09/16	TAS0000	8/11/2016	8/11/2016	9/9/2016	35,250,000	1	\$35,221,604.17	1.000806	\$979.17
81900PJG1	SHAGAN CP 09/16/16	TAS0000	8/18/2016	8/18/2016	9/16/2016	75,000,000	99.91944	\$74,939,583.33	1.000806	\$2,083.33

SINOC

Commercial Paper Daily Investment Returns

Start: 8/1/2016
 End: 8/30/2016
 Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest	
82936PJ10	SINOCM 0 09/01/16	TAS0000	8/25/2016	8/25/2016	9/1/2016	16,600,000	99.98055556	\$16,596,772.22	1.000194	\$461.11	
82936PJ28	SINOCM CP 09/02/16	TAS0000	8/26/2016	8/26/2016	9/2/2016	42,300,000	0.95	\$42,292,186.25	0.950176	\$1,116.25	
82936PJ69	SINOCM CP 09/06/16	TAS0000	8/29/2016	8/30/2016	9/6/2016	2,500,000	99.981528	\$2,499,538.19	0.950176	\$65.97	
SPECE											
84757AJP2	SPECEN 0 09/23/16	TAS0000	8/23/2016	8/24/2016	9/23/2016	20,000,000	99.925	\$19,985,000.00	0.900676	\$500.00	
84757AL12	SPECEN 0 11/01/16	TAS0000	8/30/2016	8/30/2016	11/1/2016	15,605,000	1	\$15,577,691.25	1.001753	\$433.47	
SU CP											
86723AJP8	SU CP 09/23/16	TAS0000	8/8/2016	8/8/2016	9/23/2016	25,000,000	99.88372	\$24,970,930.56	0.911059	\$631.94	
TCLHO											
MC9F5ZHY4	TCLHOL CP 08/30/16	TAS0000	8/30/2016	8/30/2016	9/29/2016	50,000,000	1	\$49,958,333.33	1.000834	\$1,388.89	
VWCRE											
91842LJ96	VWCRED CP 09/09/16	TAS0000	8/9/2016	8/9/2016	9/9/2016	20,000,000	99.92508	\$19,985,016.67	0.870652	\$483.33	
91842LJ96	VWCRED CP 09/09/16	TAS0000	8/11/2016	8/11/2016	9/9/2016	50,000,000	0.87	\$49,964,958.33	0.87061	\$1,208.33	
								Total Settle Money	\$1,389,151,919.49	Total Daily Interest	\$38,993.99

MBS Month End Inventory August

Company: Arkansas Treasury

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

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137A4G43	8/8/2016	8/8/2016	FHR 3772 A		\$40,000,000.00	\$5,599,677.60	103.0624706	\$5,771,166.08	\$5,771,167.73	(\$171,490.13)
3137A5N26	8/8/2016	8/8/2016	FHR 3795 KA		\$15,000,000.00	\$205,461.00	100.406	\$206,295.17	\$206,295.17	(\$834.17)
3137A6CK6	8/8/2016	8/8/2016	FHR 3815 AD		\$10,000,000.00	\$533,534.00	102	\$544,204.68	\$544,204.68	(\$10,670.68)
3137A6CL4	8/8/2016	8/8/2016	FHR 3815 AE		\$15,000,000.00	\$800,301.00	102.469	\$820,060.43	\$820,060.43	(\$19,759.43)
3137A6DL3	8/8/2016	8/8/2016	FHR 3815 EA		\$11,000,000.00	\$975,876.88	104.3875	\$1,018,693.48	\$1,018,693.48	(\$42,816.60)
3137ABCY5	8/8/2016	8/8/2016	FHR 3864 LM		\$5,500,000.00	\$651,432.87	105.75	\$688,890.26	\$688,890.26	(\$37,457.39)
3137AJBR4	8/8/2016	8/8/2016	FHR 3958 DL		\$8,000,000.00	\$1,818,575.20	102.40625	\$1,862,334.67	\$1,862,334.67	(\$43,759.47)
3137BF4M0	8/8/2016	8/8/2016	FHR 4410 HA		\$5,850,000.00	\$2,465,388.08	101.84375	\$2,510,843.67	\$2,510,843.67	(\$45,455.59)
31397QU1	8/8/2016	8/8/2016	FNR 2010-158 HD	TAS0000	\$10,000,000.00	\$1,604,870.20	101.390625	\$1,627,187.93	\$1,627,187.93	(\$22,317.73)
31398EP81	8/8/2016	8/8/2016	FHR 3549 AW		\$10,000,000.00	\$486,771.70	106.75	\$519,628.79	\$519,628.79	(\$32,857.09)
31398J6T5	8/8/2016	8/8/2016	FHR 3562 AW		\$15,000,000.00	\$755,411.40	106.5	\$804,513.14	\$804,513.14	(\$49,101.74)
38376PK82	8/8/2016	8/8/2016	GNR 2009-116 MK	TAS0000	\$1,450,000.00	\$317,116.77	105.125	\$333,369.00	\$333,369.00	(\$16,252.23)
38377JQD8	8/8/2016	8/8/2016	GNR 2010-98 DG		\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,312,500.00	(\$312,500.00)
38377TR29	8/8/2016	8/8/2016	GNR 2011-24 NP	TAS0000	\$20,000,000.00	\$4,619,415.40	103.625	\$4,786,869.21	\$4,786,869.21	(\$167,453.81)
Activity Date: 8/9/2016										
3137A9RW8	8/9/2016	8/9/2016	FHR 3845 EG	TAS0000	\$3,000,000.00	\$507,284.10	102.078125	\$517,826.10	\$517,826.10	(\$10,542.00)
38376TNW8	8/9/2016	8/9/2016	GNR 2010-3 EV	TAS0000	\$2,470,000.00	\$1,363,049.86	102.03125	\$1,390,736.81	\$1,390,736.81	(\$27,686.95)
Activity Date: 8/10/2016										
3136A22T9	8/10/2016	8/10/2016	FNR 2011-144 CJ		\$1,000,000.00	\$218,468.78	100.875	\$220,380.38	\$220,380.38	(\$1,911.60)
Activity Date: 8/12/2016										
3136A04G9	8/12/2016	8/12/2016	FNR 2011-90 AG	TAS0000	\$5,000,000.00	\$882,836.35	102	\$900,493.08	\$900,493.08	(\$17,656.73)
3136A0DT1	8/12/2016	8/12/2016	FNR 2011-77 A	TAS0000	\$8,000,000.00	\$177,345.60	100.125	\$177,567.28	\$177,567.28	(\$221.68)
3136A3BK6	8/12/2016	8/12/2016	FNR 2011-145 DA	TAS0000	\$3,000,000.00	\$251,209.65	101.75	\$255,605.82	\$255,605.82	(\$4,396.17)
31392JGL7	8/12/2016	8/12/2016	FNR 2003-14 AT	TAS0000	\$2,000,000.00	\$61,691.16	105	\$64,775.72	\$64,775.72	(\$3,084.56)

MBS Month End Inventory August

Company: Arkansas Treasury

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

MBS Month End Inventory August

Company: Arkansas Treasury

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

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BDZX7	6/22/2016	8/15/2016	FHR 4387 KG	TAS0000	\$2,500,000.00	\$974,790.78	102.6875	\$1,000,988.28	\$1,000,296.18	(\$25,505.40)
3137BEK45	10/16/2015	8/15/2016	FHR 4403 CA	TAS0000	\$51,850,313.00	\$37,832,487.55	101.875	\$38,541,846.69	\$38,537,685.12	(\$705,197.57)
3137BF67	11/12/2015	8/15/2016	FHR 4413 HP	TAS0000	\$39,675,000.00	\$28,601,455.17	103.5625	\$29,620,382.01	\$29,552,777.70	(\$951,322.53)
3137BFFV8	10/28/2015	8/15/2016	FHR 4423 A	TAS0000	\$18,671,000.00	\$10,491,457.08	103.40625	\$10,848,822.34	\$10,766,805.38	(\$275,348.29)
3137BG4H9	6/15/2015	8/15/2016	FHR 4425 EA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	8/15/2016	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	8/15/2016	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG7E3	8/14/2015	8/15/2016	FHR 4429 AP	TAS0000	\$0.00	\$0.00	103.34375	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	8/15/2016	FHR 4443 GC	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHTG2	11/25/2015	8/15/2016	FHR 4459 DA	TAS0000	\$1,420,000.00	\$571,323.87	105.15625	\$600,782.75	\$596,887.18	(\$25,563.32)
3137BHTG2	11/4/2015	8/15/2016	FHR 4459 DA	TAS0000	\$14,357,329.00	\$5,776,538.52	105.40625	\$6,088,832.63	\$6,034,582.27	(\$258,043.75)
3137BHU21	11/27/2015	8/15/2016	FHR 4459 NA	TAS0000	\$13,612,860.00	\$4,388,532.32	102.5625	\$4,500,988.46	\$4,477,300.63	(\$88,768.31)
3137BJ3Q4	10/22/2015	8/15/2016	FHR 4476 B	TAS0000	\$13,110,787.00	\$7,059,125.15	101	\$7,129,716.40	\$7,108,708.44	(\$49,583.30)
3137BJ6P3	8/27/2015	8/15/2016	FHR 4478 PC	TAS0000	\$14,000,000.00	\$9,311,737.82	100.5	\$9,358,296.51	\$9,353,112.98	(\$41,375.16)
3137BJDB6	8/11/2015	8/15/2016	FHR 4470 MC	TAS0000	\$21,650,000.00	\$18,438,496.81	100.03125	\$18,444,258.84	\$18,442,107.68	(\$3,610.87)
3137BJSV6	12/9/2015	8/15/2016	FHR 4486 PA	TAS0000	\$14,205,000.00	\$11,924,984.14	102.265625	\$12,195,159.57	\$12,172,657.92	(\$247,673.77)
3137BJSV9	6/30/2015	8/15/2016	FHR 4479 PQ	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	8/15/2016	FHR 4491 AP	TAS0000	\$32,000,000.00	\$24,879,460.80	100.4375	\$24,988,308.44	\$24,973,320.22	(\$93,859.42)
3137BKTH3	8/18/2015	8/15/2016	FHR 4491 P	TAS0000	\$37,500,000.00	\$32,652,636.00	100.625	\$32,856,714.98	\$32,829,462.00	(\$176,826.00)
3137BKX21	8/31/2015	8/15/2016	FHR 4506 A	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BKXL9	10/23/2015	8/15/2016	FHR 4506 LA	TAS0000	\$2,228,000.00	\$0.00	100.609375	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	8/15/2016	FHR 4522 A	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	8/15/2016	FHR 4526 AJ	TAS0000	\$6,800,000.00	\$584,595.93	100.65625	\$588,432.34	\$585,665.35	(\$1,069.42)
3137BM3M6	11/30/2015	8/15/2016	FHR 4530 HE	TAS0000	\$0.00	\$0.00	101.25	\$0.00	\$0.00	\$0.00

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Company: Arkansas Treasury

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

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Company: Arkansas Treasury

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

MBS Month End Inventory August

Company: Arkansas Treasury

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

MBS Month End Inventory August

Company: Arkansas Treasury

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

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Company: Arkansas Treasury

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

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Company: Arkansas Treasury

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

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136AQ43	1/4/2016	7/1/2016	FNR 2015-94 MA	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQN4	11/12/2015	8/25/2016	FNR 2015-80 CA	TAS0000	\$92,718,000.00	\$83,123,401.36	101.875	\$84,681,965.13	\$84,501,282.56	(\$1,377,881.21)
3136ARBM9	1/29/2016	8/25/2016	FNR 2016-2 EZ	TAS0000	\$34,795,593.00	\$27,387,958.51	99.25	\$27,182,548.82	\$27,199,164.18	\$188,794.33
3137ABLJ8	8/25/2016	8/25/2016	FHR 3883 KA	TAS0000	\$5,900,000.00	\$884,947.08	102.96875	\$911,218.94	\$911,218.94	(\$26,271.87)
31393CG80	11/25/2015	8/25/2016	FNR 2003-57 NA	TAS0000	\$33,200,000.00	\$1,250,692.47	103.8125	\$1,298,375.12	\$1,284,981.46	(\$34,288.98)
31394ARY4	4/28/2016	8/25/2016	FNR 2004-61 ZG	TAS0000	\$5,000,000.00	\$1,208,163.75	103.890625	\$1,255,168.87	\$1,252,522.69	(\$44,358.94)
31394AWF9	11/25/2015	8/25/2016	FNR 2004-60 JE	TAS0000	\$8,000,000.00	\$1,043,733.68	104.6875	\$1,092,658.70	\$1,079,554.62	(\$35,820.94)
31394D4X5	10/28/2015	8/25/2016	FNR 2005-47 HK	TAS0000	\$17,637,512.00	\$4,199,299.18	103.84375	\$4,360,709.74	\$4,314,238.20	(\$114,939.02)
31394FTZ8	12/7/2015	8/25/2016	FNR 2005-83 TK	TAS0000	\$25,245,000.00	\$144,286.79	101.3125	\$146,180.55	\$144,949.32	(\$662.54)
31395D2S7	11/5/2015	8/25/2016	FNR 2006-54 OD	TAS0000	\$19,651,340.00	\$749,290.07	102.03125	\$764,510.02	\$752,842.20	(\$3,552.13)
31396QHD4	4/26/2016	8/25/2016	FNR 2009-47 MT	TAS0000	\$37,000,000.00	\$2,212,567.81	111.5625	\$2,468,395.96	\$2,458,476.28	(\$245,908.47)
31396VMM7	10/23/2015	8/25/2016	FNR 2007-35 DE	TAS0000	\$16,230,000.00	\$2,762,209.18	103.421875	\$2,856,728.53	\$2,835,214.37	(\$73,005.19)
31396YG30	11/19/2015	8/25/2016	FNR 2008-29 BG	TAS0000	\$77,737,000.00	\$2,472,695.03	103.3125	\$2,554,603.06	\$2,535,996.03	(\$63,300.99)
31397Q6K9	7/20/2016	8/25/2016	FNR 2011-20 PA	TAS0000	\$5,000,000.00	\$772,658.25	103.1875	\$797,286.73	\$797,200.32	(\$24,542.07)
31397QDR6	8/26/2015	8/25/2016	FNR 2010-150 VU	TAS0000	\$8,450,000.00	\$1,380,884.13	102.625	\$1,417,132.34	\$1,396,715.96	(\$15,831.84)
31397QKB3	3/15/2016	8/25/2016	FNR 2011-8 VG	TAS0000	\$7,700,000.00	\$4,824,201.07	102.15625	\$4,928,222.91	\$4,905,254.08	(\$81,053.01)
31397QKZ0	11/25/2015	8/25/2016	FNR 2011-4 JP	TAS0000	\$38,576,302.00	\$287,826.28	101.21875	\$291,334.16	\$290,295.83	(\$2,469.55)
31397QNG9	7/12/2016	8/25/2016	FNR 2011-9 AV	TAS0000	\$5,434,395.00	\$2,392,506.69	102.6875	\$2,456,805.31	\$2,455,706.75	(\$63,200.06)
31397QQT8	7/20/2016	8/25/2016	FNR 2011-10 CA	TAS0000	\$128,245,000.00	\$6,387,308.91	100.890625	\$6,444,195.88	\$6,443,244.44	(\$55,935.53)
31397QT99	6/15/2016	8/25/2016	FNR 2010-151 QA	TAS0000	\$100,000,000.00	\$4,918,891.00	101.34375	\$4,984,988.60	\$4,982,180.73	(\$63,289.73)
31397QXD5	6/21/2016	8/25/2016	FNR 2011-15 VE	TAS0000	\$6,000,000.00	\$5,964,870.42	101.421875	\$6,049,683.42	\$6,047,802.00	(\$82,931.58)
31397SDQ4	5/20/2016	8/25/2016	FNR 2011-23 A	TAS0000	\$75,000,000.00	\$3,978,348.00	101.703125	\$4,046,104.24	\$4,043,279.61	(\$64,931.61)
31397SEU4	7/25/2016	8/25/2016	FNR 2011-26 DA	TAS0000	\$4,200,000.00	\$703,344.22	101.84375	\$716,312.13	\$716,274.50	(\$12,930.28)
31397SGM0	7/20/2016	8/25/2016	FNR 2011-27 JQ	TAS0000	\$3,500,000.00	\$725,182.96	102.71875	\$744,898.87	\$744,822.42	(\$19,639.47)

MBS Month End Inventory August

Company: Arkansas Treasury

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

MBS Month End Inventory August

Company: Arkansas Treasury

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

Activity Date: 8/30/2016

MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A3BW0	8/30/2016	8/30/2016	FNR 2011-145 LQ	TAS0000	\$1,970,000.00	\$270,331.89	101.5625	\$274,555.83	\$274,555.83	(\$4,223.94)
				Totals:	\$6,547,441,829.00	\$1,414,676,888.76		\$1,442,290,063.85	\$1,439,958,595.07	(\$25,281,706.31)

Muni Month End Inventory for August

Company: Arkansas Treasury

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