

## Commercial Paper Daily Investment Returns

Start: 8/1/2017

End: 8/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>AGRMP</b>											
00856BXD7	AGRMPP CP 10/13/17	TAS0000	8/14/2017	8/14/2017	10/13/2017	23,600,000	99.738333	\$23,538,246.67	1.574119	RBC	\$1,029.22
00856BXJ4	AGRMPP CP 10/18/17	TAS0000	8/17/2017	8/18/2017	10/18/2017	30,000,000	99.733972	\$29,920,191.67	1.574188	RBC	\$1,308.33
00856BWR7	AGRMPP 0 09/25/17	TAS0000	8/17/2017	8/21/2017	9/25/2017	30,000,000	99.853194	\$29,955,958.33	1.51222	RBC	\$1,258.33
00856BWR7	AGRMPP 0 09/25/17	TAS0000	8/24/2017	8/24/2017	9/25/2017	10,400,000	99.866667	\$10,386,133.33	1.502003	RBC	\$433.33
00856BWW8	AGRMPP 0 09/29/17	TAS0000	8/29/2017	8/30/2017	9/29/2017	50,000,000	99.875	\$49,937,500.00	1.501877	RBC Europe	\$2,083.33
<b>BCHHK</b>											
06120AYN3	BCHHKL 0 11/22/17	TAS0000	8/22/2017	8/23/2017	11/22/2017	175,000,000	99.57280556	\$174,252,409.72	1.697251	RBC Europe	\$8,215.28
<b>BCHNH</b>											
06119QWR4	BCHNHK 0 09/25/17	TAS0000	8/17/2017	8/18/2017	9/25/2017	50,000,000	99.84166667	\$49,920,833.33	1.502379	WELLS FARGO SECURITIES	\$2,083.33
<b>CATHI</b>											
14918EWT4	CATHIA CP 09/27/17	TAS0000	8/3/2017	8/3/2017	9/27/2017	1,000,000	99.76625	\$997,662.50	1.533585	Chase	\$42.50
<b>CIMCH</b>											
16952MW19	CIMCHK CP 09/01/17	TAS0000	8/23/2017	8/23/2017	9/1/2017	10,750,000	99.963	\$10,746,022.50	1.480548	Banc of Amer Sec LLC	\$441.94
<b>ETRCP</b>											
29366EYV2	ETRCP CP 11/29/17	TAS0000	8/25/2017	8/25/2017	11/29/2017	29,032,000	99.56	\$28,904,259.20	1.657292	BARCLAYS CAP US	\$1,330.63
<b>EXEGE</b>											
3016E2WF6	EXEGEN CP 09/15/17	TAS0000	8/16/2017	8/16/2017	9/15/2017	9,625,000	99.879167	\$9,613,369.79	1.451754	Citigroup Global'	\$387.67
<b>GLENP</b>											
37790AWE9	GLENPP CP 09/14/17	TAS0000	8/16/2017	8/16/2017	9/14/2017	50,000,000	99.880778	\$49,940,388.89	1.481767	RBC	\$2,055.56

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End: 8/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
37790AWU3	GLENPP 0 09/28/17	TAS0000	8/17/2017	8/17/2017	9/28/2017	99,000,000	99.825	\$98,826,750.00	1.50263	RBC	\$4,125.00
<b>GRCHA</b>											
38528KWR5	GRCHAR 0 09/25/17	TAS0000	8/24/2017	8/24/2017	9/25/2017	58,500,000	99.85333333	\$58,414,200.00	1.652424	GS Institutional	\$2,681.25
<b>HITCR</b>											
43357LW81	HITCRD 0 09/08/17	TAS0000	8/9/2017	8/9/2017	9/8/2017	27,475,000	99.87333333	\$27,440,198.33	1.521928	GS Institutional	\$1,160.06
43357LWD0	HITCRD 0 09/13/17	TAS0000	8/14/2017	8/14/2017	9/13/2017	44,650,000	99.8725	\$44,593,071.25	1.531953	GS Institutional	\$1,897.62
43357LWB4	HITCRD CP 09/11/17	TAS0000	8/14/2017	8/14/2017	9/11/2017	10,100,000	99.883333	\$10,088,216.67	1.501752	GOLDMAN SACHS (SING)	\$420.83
43357LWU2	HITCRD CP 09/28/17	TAS0000	8/25/2017	8/25/2017	9/28/2017	75,000,000	99.854556	\$74,890,916.67	1.542243	GOLDMAN SACHS (SING)	\$3,208.33
43357LWV0	HITCRD 0 09/29/17	TAS0000	8/30/2017	8/30/2017	9/29/2017	12,825,000	99.875	\$12,808,968.75	1.501877	GS Institutional	\$534.37
<b>HPINC</b>											
44331BXR9	HPINC CP 10/25/17	TAS0000	8/23/2017	8/23/2017	10/25/2017	95,250,000	99.734	\$94,996,635.00	1.524054	Chase	\$4,021.67
44331BXT5	HPINC 0 10/27/17	TAS0000	8/23/2017	8/23/2017	10/27/2017	97,000,000	99.72555556	\$96,733,788.89	1.524183	CITIGROUP	\$4,095.56
<b>MOTIV</b>											
61979JWS2	MOTIVA 0 09/26/17	TAS0000	8/30/2017	8/31/2017	9/26/2017	30,000,000	99.89022222	\$29,967,066.67	1.52167	Suntrust Capital Mar	\$1,266.67
61979JWV5	MOTIVA 0 09/29/17	TAS0000	8/31/2017	8/31/2017	9/29/2017	85,000,000	99.875139	\$84,893,868.06	1.551938	Citigroup Global'	\$3,659.72
61979JWV5	MOTIVA 0 09/29/17	TAS0000	8/30/2017	8/31/2017	9/29/2017	70,000,000	99.87755556	\$69,914,288.89	1.521863	Suntrust Capital Mar	\$2,955.55
<b>NIFIN</b>											
65475JWF0	NIFIN 0 09/15/17	TAS0000	8/4/2017	8/4/2017	9/15/2017	10,500,000	99.81916667	\$10,481,012.50	1.552808	CITIGROUP	\$452.08
<b>RICFI</b>											
76565TWF6	RICFIN 0 09/15/17	TAS0000	8/3/2017	8/3/2017	9/15/2017	25,000,000	99.82083333	\$24,955,208.33	1.502692	CITIGROUP	\$1,041.67

SCFPP

## Commercial Paper Daily Investment Returns

Start: 8/1/2017

End: 8/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
83701LWE7	SCFPP CP 09/14/17	TAS0000	8/16/2017	8/16/2017	9/14/2017	17,592,000	99.880778	\$17,571,026.43	1.481767	Banc of Amer Sec LLC	\$723.23
<b>SCGEG</b>											
83700EWJ3	SCGEG CP 09/18/17	TAS0000	8/17/2017	8/17/2017	9/18/2017	17,400,000	99.868444	\$17,377,109.33	1.48195	Banc of Amer Sec LLC	\$715.33
83700EWS3	SCGEG CP 09/26/17	TAS0000	8/22/2017	8/22/2017	9/26/2017	40,000,000	99.859028	\$39,943,611.11	1.452047	Banc of Amer Sec LLC	\$1,611.11
<b>SILVP</b>											
82831MW18	SILVPP CP 09/01/17	TAS0000	8/7/2017	8/7/2017	9/1/2017	25,000,000	99.895833	\$24,973,958.33	1.501564	BARCLAYS CAP US	\$1,041.67
82831MW75	SILVPP CP 09/07/17	TAS0000	8/15/2017	8/15/2017	9/7/2017	7,000,000	99.906083	\$6,993,425.83	1.471382	BARCLAYS CAP US	\$285.83
82831MWE0	SILVPP CP 09/14/17	TAS0000	8/15/2017	8/15/2017	9/14/2017	50,000,000	99.875	\$49,937,500.00	1.501877	BARCLAYS CAP US	\$2,083.33
82831MW83	SILVPP CP 09/08/17	TAS0000	8/15/2017	8/15/2017	9/8/2017	17,000,000	99.901333	\$16,983,226.67	1.481462	BARCLAYS CAP US	\$698.89
82831MWE0	SILVPP CP 09/14/17	TAS0000	8/16/2017	8/16/2017	9/14/2017	20,000,000	99.879167	\$19,975,833.33	1.501815	BARCLAYS CAP US	\$833.33
82831MWF7	SILVPP CP 09/15/17	TAS0000	8/17/2017	8/17/2017	9/15/2017	15,000,000	99.879167	\$14,981,875.00	1.501815	BARCLAYS CAP US	\$625.00
82831MWF7	SILVPP CP 09/15/17	TAS0000	8/16/2017	8/17/2017	9/15/2017	10,000,000	99.879167	\$9,987,916.67	1.501815	BARCLAYS CAP US	\$416.67
82831MWF7	SILVPP CP 09/15/17	TAS0000	8/17/2017	8/18/2017	9/15/2017	20,000,000	99.883333	\$19,976,666.67	1.501752	BARCLAYS CAP US	\$833.33
82831MWB6	SILVPP CP 09/11/17	TAS0000	8/18/2017	8/18/2017	9/11/2017	8,740,000	99.900667	\$8,731,318.27	1.491482	BARCLAYS CAP US	\$361.74
82831MWL4	SILVPP 0 09/20/17	TAS0000	8/24/2017	8/24/2017	9/20/2017	19,000,000	99.8875	\$18,978,625.00	1.501689	BARCLAYS	\$791.67
82831MWF7	SILVPP CP 09/15/17	TAS0000	8/25/2017	8/25/2017	9/15/2017	5,000,000	99.9125	\$4,995,625.00	1.501314	BARCLAYS CAP US	\$208.33
82831MWL4	SILVPP 0 09/20/17	TAS0000	8/25/2017	8/25/2017	9/20/2017	27,300,000	99.891667	\$27,270,425.00	1.501627	BARCLAYS CAP US	\$1,137.50
<b>SPECE</b>											
84757AWU6	SPECEN 0 09/28/17	TAS0000	8/29/2017	8/30/2017	9/28/2017	33,000,000	99.879167	\$32,960,125.00	1.501815	RBC	\$1,375.00
84757AWV4	SPECEN CP 09/29/17	TAS0000	8/30/2017	8/30/2017	9/29/2017	3,297,000	99.875	\$3,292,878.75	1.501877	Citigroup Global'	\$137.37
<b>WPPLN</b>											
98212JW10	WPPLN CP 09/01/17	TAS0000	7/19/2017	7/19/2017	9/1/2017	1,000,000	99.810556	\$998,105.56	1.552942	Banc of Amer Sec LLC	\$43.06

# Commercial Paper Daily Investment Returns

Start: 8/1/2017  
End: 8/31/2017  
Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest	
							Total Settle Money	\$1,543,046,417.89			Total Daily Interest	\$66,112.26

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 8/15/2017</b>											
3137A32Q1	2/25/2016	8/15/2017	FHR 3763 QA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	102.71875	\$0.00	\$0.00	\$0.00
3137A4G43	8/8/2016	8/15/2017	FHR 3772 A	JP Morgan	TAS0000	\$0.00	\$0.00	103.0624706	\$0.00	\$0.00	\$0.00
3137A4HA8	8/2/2016	8/15/2017	FHR 3772 EA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$526,028.22	103.53125	\$544,603.59	\$539,510.67	(\$13,482.45)
3137A5N26	8/8/2016	8/15/2017	FHR 3795 KA	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$0.00	100.406	\$0.00	\$0.00	\$0.00
3137A6CK6	8/8/2016	8/15/2017	FHR 3815 AD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137A6CL4	8/8/2016	8/15/2017	FHR 3815 AE	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.469	\$0.00	\$0.00	\$0.00
3137A8NH7	8/8/2016	8/15/2017	FHR 3830 EC	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$309,034.24	103	\$318,305.27	\$317,214.38	(\$8,180.14)
3137A8YD4	8/24/2016	8/15/2017	FHR 3834 AG	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137A9BN5	7/20/2016	8/15/2017	FHR 3848 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3137A9RW8	8/9/2016	8/15/2017	FHR 3845 EG	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.078125	\$0.00	\$0.00	\$0.00
3137A9W44	9/19/2016	8/15/2017	FHR 3835 DA	Crew & Associates	TAS0000	\$19,155,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
3137ABLJ8	8/25/2016	8/15/2017	FHR 3883 KA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00
3137AE6J9	11/1/2016	8/15/2017	FHR 3904 HP	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137AFP71	8/1/2016	8/15/2017	FHR 3919 BG	SIMMONS FIRST INVEST	TAS0000	\$3,250,000.00	\$871,660.21	102.5	\$893,451.71	\$890,828.01	(\$19,167.81)
3137AHEQ7	6/13/2016	8/15/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AHEQ7	6/23/2016	8/15/2017	FHR 3956 DJ	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AHEQ7	7/28/2016	8/15/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137AJBR4	8/8/2016	8/15/2017	FHR 3958 DL	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.40625	\$0.00	\$0.00	\$0.00
3137AJXR0	2/1/2017	8/15/2017	FHR 3966 VZ	WELLS FARGO SECURITIE	TAS0000	\$18,530,210.00	\$9,858,766.23	103.90625	\$10,243,874.29	\$10,242,075.06	(\$383,308.83)
3137AJYX6	8/26/2016	8/15/2017	FHR 3977 AD	UBS Ltd London	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
3137AK7K1	3/10/2016	8/15/2017	FHR 3982 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
3137AK7K1	1/29/2016	8/15/2017	FHR 3982 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.390625	\$0.00	\$0.00	\$0.00
3137AKM99	10/26/2015	8/15/2017	FHR 3979 AD	Crew & Associates	TAS0000	\$0.00	\$0.00	103.1875	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137AKM99	9/19/2016	8/15/2017	FHR 3979 AD	Crew & Associates	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137AKUB5	8/3/2016	8/15/2017	FHR 3981 CA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	102.25	\$0.00	\$0.00	\$0.00
3137ALW47	10/28/2015	8/15/2017	FHR 3996 TB	Crew & Associates	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137ASAG9	8/14/2015	8/15/2017	FHR 4077 BA	Crew & Associates	TAS0000	\$3,000,000.00	\$859,377.66	98.09375	\$842,995.77	\$844,492.67	\$14,884.99
3137AYKR1	9/29/2016	8/15/2017	FHR 4161 AN	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.015625	\$0.00	\$0.00	\$0.00
3137AYQY0	8/25/2015	8/15/2017	FHR 4165 CA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B4L61	9/29/2016	8/15/2017	FHR 4253 TD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.5625	\$0.00	\$0.00	\$0.00
3137B4L61	8/27/2015	8/15/2017	FHR 4253 TD	Crew & Associates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3137B4L61	10/19/2015	8/15/2017	FHR 4253 TD	Crew & Associates	TAS0000	\$0.00	\$0.00	100.625	\$0.00	\$0.00	\$0.00
3137B4PQ3	10/16/2015	8/15/2017	FHR 4246 PC	Crew & Associates	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B5WC3	5/4/2016	8/15/2017	FHR 4267 AV	WELLS FARGO SECURITIE	TAS0000	\$12,081,000.00	\$0.00	101.265625	\$0.00	\$0.00	\$0.00
3137B7QN2	11/20/2015	8/15/2017	FHR 4298 PG	Crew & Associates	TAS0000	\$15,000,000.00	\$6,056,154.90	102	\$6,177,278.00	\$6,164,943.63	(\$108,788.73)
3137B9CP8	9/7/2016	8/15/2017	FHR 4318 LH	JP Morgan	TAS0000	\$0.00	\$0.00	101.890625	\$0.00	\$0.00	\$0.00
3137BCHB7	10/30/2015	8/15/2017	FHR 4360 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	8/15/2017	FHR 4379 BH	Crew & Associates	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
3137BD4V5	10/15/2015	8/15/2017	FHR 4378 AD	Stifel Nicolaus Comp	TAS0000	\$6,000,000.00	\$2,205,164.58	101	\$2,227,216.23	\$2,224,046.67	(\$18,882.09)
3137BDMU7	12/9/2015	8/15/2017	FHR 4389 AB	Crew & Associates	TAS0000	\$20,000,000.00	\$8,730,814.40	101.625	\$8,872,690.13	\$8,857,011.92	(\$126,197.52)
3137BDZX7	6/22/2016	8/15/2017	FHR 4387 KG	Nomura Int'l plc	TAS0000	\$2,500,000.00	\$377,324.88	102.6875	\$387,465.48	\$384,150.30	(\$6,825.43)
3137BEK45	10/16/2015	8/15/2017	FHR 4403 CA	Stifel Nicolaus Comp	TAS0000	\$51,850,313.00	\$26,823,817.31	101.875	\$27,326,763.88	\$27,338,700.48	(\$514,883.17)
3137BF4M0	8/8/2016	8/15/2017	FHR 4410 HA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137BFB67	11/12/2015	8/15/2017	FHR 4413 HP	JP Morgan	TAS0000	\$39,675,000.00	\$19,118,867.12	103.5625	\$19,799,976.76	\$19,762,943.52	(\$644,076.40)
3137BFFV8	10/28/2015	8/15/2017	FHR 4423 A	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	103.40625	\$0.00	\$0.00	\$0.00
3137BG4H9	6/15/2015	8/15/2017	FHR 4425 EA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	8/15/2017	FHR 4425 HA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BG4N6	8/17/2015	8/15/2017	FHR 4425 HA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	8/15/2017	FHR 4443 GC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHGR2	9/29/2016	8/15/2017	FHR 4463 MG	Stifel Nicolaus Comp	TAS0000	\$500,000.00	\$332,393.31	102.109375	\$339,404.73	\$339,313.51	(\$6,920.21)
3137BHU21	11/27/2015	8/15/2017	FHR 4459 NA	MULTI-BANK SEC, INC.	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
3137BJ3Q4	10/22/2015	8/15/2017	FHR 4476 B	COMMERCE BANK	TAS0000	\$13,110,787.00	\$4,880,643.99	101	\$4,929,450.43	\$4,880,643.99	\$0.00
3137BJ6P3	8/27/2015	8/15/2017	FHR 4478 PC	Crew & Associates	TAS0000	\$14,000,000.00	\$5,779,702.32	100.5	\$5,808,600.83	\$5,801,915.64	(\$22,213.32)
3137JDB6	8/11/2015	8/15/2017	FHR 4470 MC	Crew & Associates	TAS0000	\$21,650,000.00	\$13,062,297.14	100.03125	\$13,066,379.11	\$13,063,287.70	(\$990.56)
3137J5V6	12/9/2015	8/15/2017	FHR 4486 PA	COMMERCE BANK	TAS0000	\$14,205,000.00	\$8,084,108.68	102.265625	\$8,267,264.27	\$8,228,339.83	(\$144,231.14)
3137JVS9	6/30/2015	8/15/2017	FHR 4479 PQ	Commerce	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKX21	8/31/2015	8/15/2017	FHR 4506 A	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	8/15/2017	FHR 4522 A	COMMERCE BANK	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	8/15/2017	FHR 4526 AJ	WELLS FARGO SECURITIE	TAS0000	\$6,800,000.00	\$0.00	100.65625	\$0.00	\$0.00	\$0.00
3137BM3M6	11/30/2015	8/15/2017	FHR 4530 HE	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	101.25	\$0.00	\$0.00	\$0.00
3137BM4C7	12/1/2015	8/15/2017	FHR 4530 TG	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
3137BMA55	12/15/2015	8/15/2017	FHR 4539 JA	Crew & Associates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	8/15/2017	FHR 4540 MG	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	8/15/2017	FHR 4538 AC	Banc of Amer Sec LLC	TAS0000	\$57,774,000.00	\$25,310,379.20	102.0625	\$25,832,405.78	\$25,775,550.23	(\$465,171.02)
3137BMGH3	3/17/2016	8/15/2017	FHR 4535 AC	WELLS FARGO SECURITIE	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMNL6	1/29/2016	8/15/2017	FHR 4546 TH	Crew & Associates	TAS0000	\$50,000,000.00	\$34,336,774.00	100.75	\$34,594,299.81	\$34,532,264.70	(\$195,490.70)
3137BMSS6	3/17/2016	8/15/2017	FHR 4548 GC	WELLS FARGO SECURITIE	TAS0000	\$4,444,693.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMWE2	3/17/2016	8/15/2017	FHR 4549 TA	WELLS FARGO SECURITIE	TAS0000	\$1,447,000.00	\$0.00	100.421875	\$0.00	\$0.00	\$0.00
3137BN3B8	2/29/2016	8/15/2017	FHR 4550 TA	Banc of Amer Sec LLC	TAS0000	\$126,824,000.00	\$98,265,388.67	100.125	\$98,388,220.41	\$98,371,449.78	(\$106,061.11)
3137BPM55	10/3/2016	8/15/2017	FHR 4580 DA	Crew & Associates	TAS0000	\$0.00	\$0.00	101.03125	\$0.00	\$0.00	\$0.00
3137BQNY9	6/30/2016	8/15/2017	FHR 4596 HA	Banc of Amer Sec LLC	TAS0000	\$123,184,000.00	\$95,317,579.13	102.703125	\$97,894,132.44	\$97,466,482.18	(\$2,148,903.05)

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BSS87	11/30/2016	8/15/2017	FHR 4632 MA	GS Institutional	TAS0000	\$213,535,408.00	\$198,379,029.89	107.5	\$213,257,457.13	\$213,003,664.22	(\$14,624,634.34)
3137BSSB0	12/1/2016	8/15/2017	FHR 4632 MH	GS Institutional	TAS0000	\$47,466,421.00	\$41,591,713.30	106.375	\$44,243,185.02	\$44,104,268.70	(\$2,512,555.40)
3137BSSL8	11/30/2016	8/15/2017	FHR 4634 MA	CITIGROUP	TAS0000	\$103,693,978.00	\$91,604,138.45	108.625	\$99,504,995.39	\$99,317,909.21	(\$7,713,770.76)
3137BSSN4	11/30/2016	8/15/2017	FHR 4634 MD	CITIGROUP	TAS0000	\$99,944,794.00	\$85,243,454.50	110.125	\$93,874,354.27	\$93,600,751.20	(\$8,357,296.69)
3137BSY98	12/1/2016	8/15/2017	FHR 4630 MA	JP Morgan	TAS0000	\$113,679,250.00	\$105,101,171.81	106.03125	\$111,440,086.23	\$111,267,457.56	(\$6,166,285.75)
3137BVMP8	3/1/2017	8/15/2017	FHR 4657 JA	AMHERST PIERPONT SEC.	TAS0000	\$17,232,651.00	\$16,726,003.13	107.5	\$17,980,453.37	\$17,950,145.85	(\$1,224,142.72)
3137GALA3	7/20/2016	8/15/2017	FHR 3736 QB	COMMERCE BANK	TAS0000	\$10,000,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137GAQK6	10/28/2015	8/15/2017	FHR 3740 KC	Crew & Associates	TAS0000	\$3,000,000.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
31393KYC3	11/2/2015	8/15/2017	FHR 2574 HP	MORGAN STANLEY	TAS0000	\$19,224,824.00	\$232,180.51	103.875	\$241,177.50	\$233,238.71	(\$1,058.20)
31393RMU1	5/20/2016	8/15/2017	FHR 2636 D	WELLS FARGO SECURITIE	TAS0000	\$8,445,404.00	\$270,059.11	102.53125	\$276,894.98	\$271,717.00	(\$1,657.89)
31395FAX2	1/27/2016	8/15/2017	FHR 2836 L	Nomura Int'l plc	TAS0000	\$15,000,000.00	\$537,808.65	103.875	\$558,648.74	\$553,772.60	(\$15,963.95)
31395RRM2	7/29/2016	8/15/2017	FHR 2968 MD	COMMERCE BANK	TAS0000	\$5,000,000.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
31396CSM3	11/23/2015	8/15/2017	FHR 3048 PC	COMMERCE BANK	TAS0000	\$8,675,000.00	\$0.00	104.9375	\$0.00	\$0.00	\$0.00
31397AKP7	5/6/2016	8/15/2017	FHR 3204 NW	COMMERCE BANK	TAS0000	\$2,000,000.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31397GZL7	11/5/2015	8/15/2017	FHR 3317 PG	COMMERCE BANK	TAS0000	\$13,500,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397J5D2	11/4/2015	8/15/2017	FHR 3331 NV	COMMERCE BANK	TAS0000	\$3,600,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397YSV4	1/3/2017	8/15/2017	FHR 3500 AB	JP Morgan	TAS0000	\$83,983,373.00	\$2,108,358.91	105.78125	\$2,230,248.41	\$2,230,217.84	(\$121,858.93)
31398CXT0	8/26/2016	8/15/2017	FHR 3530 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
31398J6T5	8/8/2016	8/15/2017	FHR 3562 AW	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$490,190.70	106.5	\$522,053.10	\$518,480.42	(\$28,289.72)
31398KZB9	12/8/2015	8/15/2017	FHR 3598 MA	COMMERCE BANK	TAS0000	\$35,088,000.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31398QK55	10/20/2016	8/15/2017	FHR 3683 AD	UBS Ltd London	TAS0000	\$2,587,000.00	\$0.00	100.0625	\$0.00	\$0.00	\$0.00
31398QQG5	11/17/2015	8/15/2017	FHR 3681 BA	JP Morgan	TAS0000	\$100,000,000.00	\$492,177.00	101.15625	\$497,867.80	\$494,238.57	(\$2,061.57)
31398QTE7	9/29/2016	8/15/2017	FHR 3747 HG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.53125	\$0.00	\$0.00	\$0.00
31398QTH0	10/24/2016	8/15/2017	FHR 3747 HK	Crew & Associates	TAS0000	\$0.00	\$0.00	100.78125	\$0.00	\$0.00	\$0.00



# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398QTH0	7/22/2016	8/15/2017	FHR 3747 HK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.125	\$0.00	\$0.00	\$0.00
31398QTK3	7/25/2016	8/15/2017	FHR 3747 HM	Crew & Associates	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
31398VEK8	8/26/2016	8/15/2017	FHR 3645 EH	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
31398VTN6	3/17/2016	8/15/2017	FHR 3659 BC	JP Morgan	TAS0000	\$5,000,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
<b>Activity Date: 8/16/2017</b>											
38376CQA0	8/17/2016	8/16/2017	GNR 2009-75 JD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106	\$0.00	\$0.00	\$0.00
38376G2G4	10/30/2015	8/16/2017	GNR 2011-92 B	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP53	8/27/2015	8/16/2017	GNR 2011-49 AB	Crew & Associates	TAS0000	\$50,453,133.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376GP53	8/31/2015	8/16/2017	GNR 2011-49 AB	Crew & Associates	TAS0000	\$625,000.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376KKX8	8/17/2016	8/16/2017	GNR 2009-93 HB	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
38377LJ33	6/28/2016	8/16/2017	GNR 2010-130 LB	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.03125	\$0.00	\$0.00	\$0.00
38377LN38	8/17/2016	8/16/2017	GNR 2010-130 LG	Crew & Associates	TAS0000	\$0.00	\$0.00	102.09375	\$0.00	\$0.00	\$0.00
38377MSG2	12/9/2015	8/16/2017	GNR 2010-144 PA	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	102.53125	\$0.00	\$0.00	\$0.00
38377RSZ9	8/15/2016	8/16/2017	GNR 2010-162 PQ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$490,558.50	104.03125	\$510,334.14	\$506,380.32	(\$15,821.82)
38378BDE6	8/31/2015	8/16/2017	GNR 2012-19 AB	Crew & Associates	TAS0000	\$15,510,000.00	\$452,998.77	100.328125	\$454,485.17	\$452,998.77	\$0.00
38378BRT8	10/23/2015	8/16/2017	GNR 2012-44 A	Crew & Associates	TAS0000	\$6,000,000.00	\$2,075,326.81	100.84375	\$2,092,837.38	\$2,083,350.03	(\$8,023.21)
38378BUJ6	10/23/2015	8/16/2017	GNR 2012-70 A	Crew & Associates	TAS0000	\$3,500,000.00	\$1,261,411.49	100.625	\$1,269,295.31	\$1,263,527.72	(\$2,116.23)
38378KGV5	6/27/2016	8/16/2017	GNR 2013-57 A	Nomura Int'l plc	TAS0000	\$14,000,000.00	\$9,960,151.45	99.09375	\$9,869,887.57	\$9,900,450.30	\$59,701.15
<b>Activity Date: 8/20/2017</b>											
383742M26	8/23/2016	8/20/2017	GNR 2008-34 PE	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
383742N82	8/23/2016	8/20/2017	GNR 2008-34 PC	Stifel Nicolaus Comp	TAS0000	\$22,000,000.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
38374TYR9	7/26/2016	8/20/2017	GNR 2009-31 DA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	105.375	\$0.00	\$0.00	\$0.00
38374UYW5	8/23/2016	8/20/2017	GNR 2009-42 EP	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
38374YWC3	8/4/2016	8/20/2017	GNR 2010-85 NK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38374YK3	8/20/2015	8/20/2017	GNR 2010-95 PC	Suntrust Capital Mar	TAS0000	\$10,000,000.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00
38376J4M3	8/15/2016	8/20/2017	GNR 2009-123 JT	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.625	\$0.00	\$0.00	\$0.00
38376K3A7	8/23/2016	8/20/2017	GNR 2009-94 NK	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$0.00	100.25	\$0.00	\$0.00	\$0.00
38376PR85	9/29/2016	8/20/2017	GNR 2009-116 KG	Stifel Nicolaus Comp	TAS0000	\$750,000.00	\$0.00	100.3125	\$0.00	\$0.00	\$0.00
38376TNW8	8/9/2016	8/20/2017	GNR 2010-3 EV	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
38376XHC0	8/25/2016	8/20/2017	GNR 2010-32 AK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.9375	\$0.00	\$0.00	\$0.00
38376YFH9	8/24/2016	8/20/2017	GNR 2010-46 CK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.3125	\$0.00	\$0.00	\$0.00
38377KRV4	10/12/2016	8/20/2017	GNR 2010-120 AM	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.984375	\$0.00	\$0.00	\$0.00
38377LC22	6/28/2016	8/20/2017	GNR 2010-139 PV	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.78125	\$0.00	\$0.00	\$0.00
38377MNH5	8/15/2016	8/20/2017	GNR 2010-138 PD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.3125	\$0.00	\$0.00	\$0.00
38377RKY0	6/28/2016	8/20/2017	GNR 2010-160 A	WELLS FARGO SECURITIE	TAS0000	\$14,292,624.00	\$0.00	101	\$0.00	\$0.00	\$0.00
38377TR29	8/8/2016	8/20/2017	GNR 2011-24 NP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.625	\$0.00	\$0.00	\$0.00
38378C2V8	7/29/2016	8/20/2017	GNR 2012-24 MK	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.65625	\$0.00	\$0.00	\$0.00
38378DJ55	7/13/2016	8/20/2017	GNR 2012-31 QJ	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
38378DJ55	7/8/2016	8/20/2017	GNR 2012-31 QJ	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DRZ0	7/26/2016	8/20/2017	GNR 2012-38 DK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DY33	10/12/2016	8/20/2017	GNR 2012-32 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.40625	\$0.00	\$0.00	\$0.00
38378DY33	9/8/2016	8/20/2017	GNR 2012-32 CA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
38379CDY9	11/25/2015	8/20/2017	GNR 2014-81 EH	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.8125	\$0.00	\$0.00	\$0.00
38379HEC5	11/9/2015	8/20/2017	GNR 2014-178 LA	COMMERCE BANK	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00
38379HUQ6	10/15/2015	8/20/2017	GNR 2014-188 QC	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.84375	\$0.00	\$0.00	\$0.00
<b>Activity Date: 8/25/2017</b>											
3136A04G9	8/12/2016	8/25/2017	FNR 2011-90 AG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136A0DT1	8/12/2016	8/25/2017	FNR 2011-77 A	Stifel Nicolaus Comp	TAS0000	\$8,000,000.00	\$0.00	100.125	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A0KY2	11/4/2016	8/25/2017	FNR 2011-74 UB	Crew & Associates	TAS0000	\$68,005,641.00	\$4,823,024.67	105.8125	\$5,103,362.97	\$5,093,880.91	(\$270,856.24)
3136A1BN4	7/26/2016	8/25/2017	FNR 2011-103 JK	Crew & Associates	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
3136A1GS8	8/29/2016	8/25/2017	FNR 2011-98 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.90625	\$0.00	\$0.00	\$0.00
3136A22J1	8/8/2016	8/25/2017	FNR 2011-139 A	Crew & Associates	TAS0000	\$0.00	\$0.00	102.4375	\$0.00	\$0.00	\$0.00
3136A3AS0	8/12/2015	8/25/2017	FNR 2011-145 JA	COMMERCE BANK	TAS0000	\$31,307,000.00	\$3,226,164.75	105.46875	\$3,402,595.63	\$3,391,943.37	(\$165,778.63)
3136A4K40	10/29/2015	8/25/2017	FNR 2012-17 QC	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3136A4K40	8/3/2016	8/25/2017	FNR 2012-17 QC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
3136A5EV4	11/12/2015	8/25/2017	FNR 2012-29 AD	Crew & Associates	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3136A5GA8	11/13/2015	8/25/2017	FNR 2012-29 PM	Crew & Associates	TAS0000	\$0.00	\$0.00	98.125	\$0.00	\$0.00	\$0.00
3136A6AW4	11/10/2015	8/25/2017	FNR 2012-52 NB	COMMERCE BANK	TAS0000	\$11,045,000.00	\$2,939,125.86	103.59375	\$3,044,750.69	\$3,038,058.31	(\$98,932.45)
3136A7RU8	8/28/2015	8/25/2017	FNR 2012-90 CB	Bank of Oklahoma	TAS0000	\$9,265,500.00	\$3,649,798.12	98.5625	\$3,597,332.27	\$3,624,278.73	\$25,519.39
3136A8SG6	8/10/2015	8/25/2017	FNR 2012-102 PA	COMMERCE BANK	TAS0000	\$28,091,198.00	\$3,228,884.32	105.4375	\$3,404,454.91	\$3,382,301.53	(\$153,417.21)
3136AAJ30	8/31/2015	8/25/2017	FNR 2012-137 JA	Crew & Associates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3136AG3J9	8/28/2015	8/25/2017	FNR 2013-116 YB	JP Morgan	TAS0000	\$35,832,000.00	\$5,434,123.46	101.96875	\$5,541,107.76	\$5,511,423.87	(\$77,300.41)
3136ANG68	6/15/2015	8/25/2017	FNR 2015-36 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	8/25/2017	FNR 2015-36 DA	52744	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136APF72	8/20/2015	8/25/2017	FNR 2015-55 PD	JP Morgan	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	8/25/2017	FNR 2015-68 DA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQJ43	1/4/2016	8/25/2017	FNR 2015-94 MA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136ARBM9	1/29/2016	8/25/2017	FNR 2016-2 EZ	Banc of Amer Sec LLC	TAS0000	\$34,795,593.00	\$17,262,934.70	99.25	\$17,133,462.69	\$17,164,651.06	\$98,283.64
3136ATPB4	8/31/2016	8/25/2017	FNR 2016-66 GA	Crew & Associates	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136AU6D8	2/1/2017	8/25/2017	FNR 2017-2 JA	MORGAN STANLEY	TAS0000	\$32,708,000.00	\$29,272,149.22	106.796875	\$31,261,740.61	\$31,191,231.32	(\$1,919,082.10)
3136AULS8	12/1/2016	8/25/2017	FNR 2016-94 AE	GS Institutional	TAS0000	\$118,829,360.00	\$101,846,184.69	108.34375	\$110,343,975.72	\$110,214,885.68	(\$8,368,701.00)
3136AUP96	1/3/2017	8/25/2017	FNR 2016-98 A	MORGAN STANLEY	TAS0000	\$45,236,000.00	\$41,121,207.68	105.34375	\$43,318,622.22	\$43,270,832.52	(\$2,149,624.84)

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136AUQ38	1/3/2017	8/25/2017	FNR 2016-98 DA	MORGAN STANLEY	TAS0000	\$91,663,000.00	\$82,967,357.42	105	\$87,115,725.29	\$87,000,068.80	(\$4,032,711.37)
3136AUQ53	1/3/2017	8/25/2017	FNR 2016-98 EA	MORGAN STANLEY	TAS0000	\$46,216,000.00	\$40,838,140.32	105.375	\$43,033,190.37	\$42,995,347.02	(\$2,157,206.70)
3136AUTJ0	11/30/2016	8/25/2017	FNR 2016-88 EA	CITIGROUP	TAS0000	\$33,585,181.00	\$28,626,035.16	105.15625	\$30,102,065.09	\$30,056,335.00	(\$1,430,299.85)
3136AUVL2	11/30/2016	8/25/2017	FNR 2016-93 NA	Banc of Amer Sec LLC	TAS0000	\$200,000,000.00	\$190,055,452.00	102.734375	\$195,252,280.77	\$194,965,534.60	(\$4,910,082.60)
3136AVCJ6	2/1/2017	8/25/2017	FNR 2017-5 EY	WELLS FARGO SECURITIE	TAS0000	\$24,562,333.00	\$23,922,783.39	107.0625	\$25,612,329.97	\$25,584,938.38	(\$1,662,154.99)
3136AVCP2	2/1/2017	8/25/2017	FNR 2017-5 PK	WELLS FARGO SECURITIE	TAS0000	\$45,072,333.00	\$43,819,924.31	107.09375	\$46,928,400.19	\$46,887,757.21	(\$3,067,832.90)
31393CG80	11/25/2015	8/25/2017	FNR 2003-57 NA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.8125	\$0.00	\$0.00	\$0.00
31393D6A4	8/12/2016	8/25/2017	FNR 2003-76 YA	Stifel Nicolaus Comp	TAS0000	\$3,115,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
31394AWF9	11/25/2015	8/25/2017	FNR 2004-60 JE	COMMERCE BANK	TAS0000	\$8,000,000.00	\$604,494.72	104.6875	\$632,830.41	\$614,819.49	(\$10,324.77)
31395D2S7	11/5/2015	8/25/2017	FNR 2006-54 OD	MORGAN STANLEY	TAS0000	\$19,651,340.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
31396QHD4	4/26/2016	8/25/2017	FNR 2009-47 MT	Crew & Associates	TAS0000	\$37,000,000.00	\$1,128,669.83	111.5625	\$1,259,172.28	\$1,252,257.30	(\$123,587.47)
31397NFD2	8/12/2016	8/25/2017	FNR 2009-17 PM	Stifel Nicolaus Comp	TAS0000	\$21,300,000.00	\$879,091.68	105	\$923,046.27	\$922,462.26	(\$43,370.57)
31397Q2U1	8/8/2016	8/25/2017	FNR 2010-158 HD	JP Morgan	TAS0000	\$0.00	\$0.00	101.390625	\$0.00	\$0.00	\$0.00
31397QDR6	8/26/2015	8/25/2017	FNR 2010-150 VU	COMMERCE BANK	TAS0000	\$8,450,000.00	\$0.00	102.625	\$0.00	\$0.00	\$0.00
31397QKB3	3/15/2016	8/25/2017	FNR 2011-8 VG	GS Institutional	TAS0000	\$7,700,000.00	\$0.00	102.15625	\$0.00	\$0.00	\$0.00
31397QKZ0	11/25/2015	8/25/2017	FNR 2011-4 JP	COMMERCE BANK	TAS0000	\$38,576,302.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31397QNG9	7/12/2016	8/25/2017	FNR 2011-9 AV	WELLS FARGO SECURITIE	TAS0000	\$5,434,395.00	\$284,625.30	102.6875	\$292,274.60	\$284,625.30	\$0.00
31397QQT8	7/20/2016	8/25/2017	FNR 2011-10 CA	Banc of Amer Sec LLC	TAS0000	\$128,245,000.00	\$0.00	100.890625	\$0.00	\$0.00	\$0.00
31397QT99	6/15/2016	8/25/2017	FNR 2010-151 QA	COMMERCE BANK	TAS0000	\$100,000,000.00	\$0.00	101.34375	\$0.00	\$0.00	\$0.00
31397UFG9	10/30/2015	8/25/2017	FNR 2011-48 VJ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$0.00	102.625	\$0.00	\$0.00	\$0.00
31397UGT0	8/12/2016	8/25/2017	FNR 2011-49 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101	\$0.00	\$0.00	\$0.00
31398F3S8	8/18/2015	8/25/2017	FNR 2009-88 CB	SIMMONS FIRST INVEST	TAS0000	\$20,395,000.00	\$4,022,713.88	105.4375	\$4,241,448.95	\$4,231,414.96	(\$208,701.08)
31398M5D4	8/12/2016	8/25/2017	FNR 2010-32 HV	Stifel Nicolaus Comp	TAS0000	\$18,300,000.00	\$0.00	100.375	\$0.00	\$0.00	\$0.00
31398NQC1	8/25/2016	8/25/2017	FNR 2010-116 AC	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.59375	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398NQF4	8/25/2016	8/25/2017	FNR 2010-116 AM	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$1,590,234.00	101.5546875	\$1,614,957.17	\$1,601,143.01	(\$10,909.01)
31398NW75	11/6/2015	8/25/2017	FNR 2010-123 HA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
31398NWX8	12/7/2015	8/25/2017	FNR 2010-111 AE	Crew & Assocociates	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31398PK65	2/18/2016	8/25/2017	FNR 2010-48 AP	COMMERCE BANK	TAS0000	\$55,920,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
31398PVW6	2/18/2016	8/25/2017	FNR 2010-44 PA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
31398SC43	8/3/2016	8/25/2017	FNR 2010-144 YA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31398SC43	11/4/2015	8/25/2017	FNR 2010-144 YA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	102.21875	\$0.00	\$0.00	\$0.00
31398STH6	8/5/2016	8/25/2017	FNR 2010-136 PA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	103.53125	\$0.00	\$0.00	\$0.00
31398T6U0	8/25/2016	8/25/2017	FNR 2010-113 GA	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
31398T6Z9	8/25/2016	8/25/2017	FNR 2010-113 LA	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
31398TUF6	8/29/2016	8/25/2017	FNR 2010-83 AK	Crew & Assocociates	TAS0000	\$4,812,461.00	\$95,171.47	101.3984375	\$96,502.38	\$95,938.68	(\$767.21)
31402AUQ7	8/16/2016	8/25/2017	FN 723391	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKV9	8/16/2016	8/25/2017	FN 726708	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKY3	8/16/2016	8/25/2017	FN 726711	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NDN5	8/16/2016	8/25/2017	FN 733709	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NFK9	8/16/2016	8/25/2017	FN 733770	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NHC5	8/16/2016	8/25/2017	FN 733827	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402RU31	8/16/2016	8/25/2017	FN 736002	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TAY1	8/16/2016	8/25/2017	FN 737223	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TEK7	8/16/2016	8/25/2017	FN 737338	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TP41	8/16/2016	8/25/2017	FN 737643	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VCS7	8/16/2016	8/25/2017	FN 739081	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VEB2	8/16/2016	8/25/2017	FN 739130	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VF88	8/16/2016	8/25/2017	FN 739191	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory August

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402VGH7	8/16/2016	8/25/2017	FN 739200	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VHL7	8/16/2016	8/25/2017	FN 739235	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VJ27	8/16/2016	8/25/2017	FN 739281	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VLR9	8/16/2016	8/25/2017	FN 739336	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VPC8	8/16/2016	8/25/2017	FN 739419	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VQV5	8/16/2016	8/25/2017	FN 739468	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB37	8/16/2016	8/25/2017	FN 741758	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB60	8/16/2016	8/25/2017	FN 741761	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB94	8/16/2016	8/25/2017	FN 741764	WELLS FARGO SECURITIE	TAS0000	\$1,702,925.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YBX1	8/16/2016	8/25/2017	FN 741754	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCD4	8/16/2016	8/25/2017	FN 741768	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCG7	8/16/2016	8/25/2017	FN 741771	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCL6	8/16/2016	8/25/2017	FN 741775	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCS1	8/16/2016	8/25/2017	FN 741781	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCW2	8/16/2016	8/25/2017	FN 741785	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCZ5	8/16/2016	8/25/2017	FN 741788	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
<b>Totals:</b>						\$3,305,041,425.00	\$1,549,761,300.12		\$1,628,834,669.66	\$1,626,153,863.19	(\$76,392,563.07)

# Muni Month End Inventory for August

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Broker	Quantity	Book Value	Premium/Discount
<b>ARSDE</b>								
04108NZ88	ARSDEV 1.197 10/01/17	TAS0000	10/21/2015	10/1/2017	Stephens Inc.	1,235,000	\$1,235,000.00	\$0.00
04108NZ96	ARSDEV 1.618 10/01/18	TAS0000	10/21/2015	10/1/2018	Stephens Inc.	1,250,000	\$1,250,000.00	\$0.00
<b>RUSWT</b>								
782816AC6	RUSWTR 2 07/01/18	TAS0000	7/14/2015	7/1/2018	Crew & Associates	1,000,000	\$1,004,954.44	(\$4,954.44)
<b>SCSHS</b>								
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	Crew & Associates	865,000	\$861,966.03	\$3,033.97
<b>Report Totals:</b>						<b>\$4,350,000.00</b>	<b>\$4,351,920.48</b>	<b>(\$1,920.48)</b>