

Investment Accrued Interest and Premium / Discount Amortization

Accrue to close: January 31, 2016

Printed: February 11, 2016 2:28 pm

Counterparty	Balance	Start Date	Maturity Date	Cpn / Rate	Yield	Contract Currency		Local Spot
						Prem/Disc Acc	Acc Interest	
Arkansas State Treasury								
Certificates of Deposit								
TBL0000								
595698 Bank Ozarks L.R.	(1,500,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		197.26	1.000000
Totals for TBL0000	(1,500,000.00)							
TCS0100								
596976 Bear State Harrison	(105,000.00)	1/19/2016	8/31/2016	0.400000	0.400000		14.96	1.000000
585522 Central Bank L R AR	(100,498.63)	10/30/2015	10/31/2016	0.500000	0.500000		129.41	1.000000
596975 Bear State Harrison	(105,000.00)	1/19/2016	1/31/2017	0.500000	0.500000		18.70	1.000000
563747 FSB Warren	(101,580.81)	5/29/2015	5/31/2016	0.500000	0.500000		345.10	1.000000
596973 Bear State Harrison	(105,000.00)	1/19/2016	4/28/2016	0.300000	0.300000		11.22	1.000000
596971 Bear State Harrison	(105,000.00)	1/19/2016	12/29/2016	0.500000	0.500000		18.70	1.000000
573113 Pinnacle Bank	(101,577.23)	7/31/2015	7/29/2016	0.500000	0.500000		257.42	1.000000
568792 Pinnacle Bank	(101,609.63)	6/30/2015	6/30/2016	0.500000	0.500000		300.65	1.000000
596978 Bear State Harrison	(105,000.00)	1/19/2016	11/30/2016	0.500000	0.500000		18.70	1.000000
596977 Bear State Harrison	(105,000.00)	1/19/2016	3/31/2016	0.200000	0.200000		7.48	1.000000
596970 Bear State Harrison	(105,000.00)	1/19/2016	2/26/2016	0.200000	0.200000		7.48	1.000000
596972 Bear State Harrison	(105,000.00)	1/19/2016	9/29/2016	0.400000	0.400000		14.96	1.000000
Totals for TCS0100	(1,245,266.30)							
TCT0100								
578591 Rely Bank	(1,850,000.00)	9/8/2015	5/ 6/2016	0.400000	0.400000		2,960.00	1.000000
Totals for TCT0100	(1,850,000.00)							
TDP0100								
552892 F&M Stuttgart	(2,000,000.00)	3/6/2015	3/ 4/2016	0.500000	0.500000		9,095.89	1.000000
Totals for TDP0100	(2,000,000.00)							
TDR9000								
591358 M&F Bk Dumas	(456,425.00)	12/8/2015	3/ 7/2016	0.300000	0.300000		206.33	1.000000
Totals for TDR9000	(456,425.00)							
TDT9200								
597386 Bear State Harrison	(700,000.00)	1/21/2016	4/20/2016	0.300000	0.300000		63.29	1.000000
Totals for TDT9200	(700,000.00)							
TEB1001								
591795 F&T Co Magnolia	(140,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		81.32	1.000000
574534 Smackover State	(1,521,000.00)	8/13/2015	2/11/2016	0.400000	0.400000		2,866.98	1.000000
591796 Smackover State	(200,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		116.16	1.000000
Totals for TEB1001	(1,861,000.00)							
TEM1001								
591792 The Bank of Augusta	(300,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		174.25	1.000000
591794 F&T Co Magnolia	(5,357,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		3,111.46	1.000000
574535 F&T Co Magnolia	(170,000.00)	8/13/2015	2/11/2016	0.400000	0.400000		320.44	1.000000
591791 Citizens B&T Van Bur	(300,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		174.25	1.000000
591790 Pinnacle Bank	(510,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		296.22	1.000000
591793 Fordyce B&T Co	(3,000,000.00)	12/10/2015	6/ 9/2016	0.400000	0.400000		1,742.47	1.000000
583637 Fordyce B&T Co	(1,000,000.00)	10/15/2015	4/14/2016	0.400000	0.400000		1,194.52	1.000000
587883 1st Serv Greenbrier	(383,000.00)	11/12/2015	2/11/2016	0.300000	0.300000		254.98	1.000000
583638 Citizens B&T Van Bur	(748,000.00)	10/15/2015	4/14/2016	0.400000	0.400000		893.50	1.000000
Totals for TEM1001	(11,768,000.00)							
TES0200								
595708 Pinnacle Bank	(51,247.39)	1/11/2016	1/11/2017	0.500000	0.500000		14.74	1.000000
570735 Citizens B&T Van Bur	(116,290.44)	7/14/2015	7/14/2016	0.500000	0.500000		321.79	1.000000
590949 M & P Clarendon	(178,488.51)	12/7/2015	12/ 7/2016	0.500000	0.500000		136.92	1.000000
549729 Pinnacle Bank	(92,606.36)	2/11/2015	2/ 9/2016	0.500000	0.500000		450.35	1.000000
562155 Rely Bank	(113,767.20)	5/12/2015	5/12/2016	0.500000	0.500000		412.99	1.000000
Totals for TES0200	(552,399.90)							
TET0100								
595690 F&T Co Magnolia	(650,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		85.48	1.000000

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Arkansas State Treasury Con't								
Certificates of Deposit Con't								
Totals for TET0100		(650,000.00)						
TFB0000								
560994	Capital Bk L. Rock	(1,001,454.79)	5/1/2015	4/28/2016	0.500000	0.500000	3,786.32	1.000000
578818	Capital Bk L. Rock	(1,400,000.00)	9/8/2015	8/ 1/2016	0.500000	0.500000	2,800.00	1.000000
586969	Capital Bk L. Rock	(1,000,000.00)	11/4/2015	10/28/2016	0.500000	0.500000	1,219.18	1.000000
Totals for TFB0000		(3,401,454.79)						
TFM0000								
578816	Horatio State Bk	(100,000.00)	9/9/2015	3/ 4/2016	0.300000	0.300000	119.18	1.000000
Totals for TFM0000		(100,000.00)						
TGP0000								
582482	F&T Co Magnolia	(526,895.00)	10/2/2015	4/ 1/2016	0.400000	0.400000	704.45	1.000000
582483	Horatio State Bk	(281,755.00)	10/2/2015	4/ 1/2016	0.400000	0.400000	376.70	1.000000
Totals for TGP0000		(808,650.00)						
TGT0000								
596352	Bear State Harrison	(1,767,581.00)	1/13/2016	4/29/2016	0.300000	0.300000	276.03	1.000000
584116	Capital Bk L. Rock	(1,000,000.00)	10/13/2015	4/ 1/2016	0.300000	0.300000	912.33	1.000000
577991	CornerStone Bk Eurek	(5,265,429.00)	9/1/2015	2/29/2016	0.400000	0.400000	8,828.61	1.000000
588249	1st Serv Greenbrier	(1,685,011.00)	11/16/2015	4/ 1/2016	0.300000	0.300000	1,066.40	1.000000
583423	Central Bank L R AR	(1,000,000.00)	10/13/2015	4/ 1/2016	0.300000	0.300000	912.33	1.000000
584117	CornerStone Bk Eurek	(1,000,000.00)	10/13/2015	4/ 1/2016	0.300000	0.300000	912.33	1.000000
583424	Bank England	(414,890.00)	10/13/2015	4/ 1/2016	0.300000	0.300000	378.52	1.000000
592162	F&T Co Magnolia	(1,478,608.00)	12/15/2015	4/29/2016	0.300000	0.300000	583.34	1.000000
Totals for TGT0000		(13,611,519.00)						
THR0100								
592813	Bk Cave City	(600,000.00)	1/4/2016	7/ 5/2016	0.400000	0.400000	184.11	1.000000
582657	Capital Bk L. Rock	(600,000.00)	10/26/2015	4/25/2016	0.400000	0.400000	644.38	1.000000
Totals for THR0100		(1,200,000.00)						
THS0000								
595688	Bank Ozarks L.R.	(6,750,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000	887.67	1.000000
Totals for THS0000		(6,750,000.00)						
TLP0100								
595701	Centennial Bank Conv	(16,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000	2,104.11	1.000000
Totals for TLP0100		(16,000,000.00)						
TLR0000								
595703	F&T Co Magnolia	(200,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000	26.30	1.000000
Totals for TLR0000		(200,000.00)						
TMA0000								
595508	F&T Co Magnolia	(175,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000	23.01	1.000000
Totals for TMA0000		(175,000.00)						
TMI0000								
578812	Citizens Batesville	(2,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000	4,000.00	1.000000
578814	1st Comm Batesville	(2,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000	4,000.00	1.000000
578815	F&T Co Magnolia	(10,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000	20,000.00	1.000000
578813	The Bank of Augusta	(2,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000	4,000.00	1.000000
Totals for TMI0000		(16,000,000.00)						
TPE0000								
595685	F&T Co Magnolia	(1,400,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000	184.11	1.000000
Totals for TPE0000		(1,400,000.00)						
TPET500								
595694	Bank Ozarks L.R.	(14,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000	1,841.10	1.000000
Totals for TPET500		(14,000,000.00)						

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Arkansas State Treasury Con't								
Certificates of Deposit Con't								
TPP0000								
595691 Citizens B&T Van Bur	(500,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		65.75	1.000000
Totals for TPP0000	(500,000.00)							
TPS0000								
578823 Bk Cave City	(1,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000		2,000.00	1.000000
578821 F&T Co Magnolia	(4,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000		8,000.00	1.000000
578824 Pinnacle Bank	(2,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000		4,000.00	1.000000
578820 Bear State Harrison	(1,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000		2,000.00	1.000000
578822 Bank of Delight	(1,000,000.00)	9/8/2015	7/ 5/2016	0.500000	0.500000		2,000.00	1.000000
Totals for TPS0000	(9,000,000.00)							
TPT0000								
595692 F Sec Bank Searcy	(1,500,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		197.26	1.000000
595700 Fidelity West Memphi	(4,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		526.03	1.000000
595689 Bank Ozarks L.R.	(14,500,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		1,906.85	1.000000
595702 1st Serv Greenbrier	(1,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		131.51	1.000000
Totals for TPT0000	(21,000,000.00)							
TPX0000								
571173 Central Bank L R AR	(2,500,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		6,849.32	1.000000
571175 Horatio State Bk	(250,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		684.93	1.000000
571178 Smackover State	(500,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		1,369.86	1.000000
571176 Capital Bk L. Rock	(500,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		1,369.86	1.000000
571174 CornerStone Bk Eurek	(1,500,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		4,109.59	1.000000
571172 Bear State Harrison	(4,000,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		10,958.90	1.000000
571177 FSB DeQueen	(1,500,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		4,109.59	1.000000
571336 1st Serv Greenbrier	(3,250,000.00)	7/16/2015	6/15/2016	0.500000	0.500000		8,904.11	1.000000
Totals for TPX0000	(14,000,000.00)							
TSA0000								
590939 Central Bank L R AR	(2,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		1,293.15	1.000000
590945 F&M Stuttgart	(2,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		1,293.15	1.000000
590942 Helena Nat	(1,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		646.58	1.000000
568803 Chambers Danville	(1,000,000.00)	6/26/2015	6/27/2016	0.500000	0.500000		3,013.70	1.000000
590935 FNB Lawrence Co W. R.	(1,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		646.58	1.000000
590946 F&T Co Magnolia	(10,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		6,465.75	1.000000
568805 Central Bank L R AR	(800,000.00)	6/26/2015	6/27/2016	0.500000	0.500000		2,410.96	1.000000
590941 Smackover State	(4,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		2,586.30	1.000000
590937 Bear State Harrison	(5,500,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		3,556.16	1.000000
590936 FSB Russellville	(2,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		1,293.15	1.000000
590948 1st St Lonoke	(1,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		646.58	1.000000
590940 F Sec Bank Searcy	(10,500,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		6,789.04	1.000000
590944 Citizens B&T Van Bur	(5,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		3,232.88	1.000000
590943 Malvern Nat Bk	(5,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		3,232.88	1.000000
590938 Bank of Delight	(1,000,000.00)	12/4/2015	6/29/2016	0.400000	0.400000		646.58	1.000000
Totals for TSA0000	(51,800,000.00)							
TSB0100								
568804 F&T Co Magnolia	(30,148,356.16)	6/26/2015	6/27/2016	0.500000	0.500000		90,858.06	1.000000
Totals for TSB0100	(30,148,356.16)							
TSU0000								
598058 Malvern Nat Bk	(1,500,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		41.10	1.000000
594922 F Sec Bank Searcy	(1,143,000.00)	1/5/2016	2/23/2016	0.200000	0.200000		169.10	1.000000
595503 F&M Stuttgart	(873,000.00)	1/7/2016	2/23/2016	0.200000	0.200000		119.59	1.000000
598061 Chambers Danville	(4,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		109.59	1.000000
598081 F Sec Bank Searcy	(7,313,000.00)	1/28/2016	3/22/2016	0.200000	0.200000		160.28	1.000000
598066 Citizens B&T Van Bur	(3,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		82.19	1.000000
595705 F&M Stuttgart	(1,070,000.00)	1/8/2016	2/23/2016	0.200000	0.200000		140.71	1.000000
597611 F Sec Bank Searcy	(7,357,000.00)	1/22/2016	2/23/2016	0.200000	0.200000		403.12	1.000000
598592 Pinnacle Bank	(887,000.00)	1/29/2016	3/22/2016	0.200000	0.200000		14.58	1.000000
598051 1st Serv Greenbrier	(4,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		109.59	1.000000

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Arkansas State Treasury Con't								
Certificates of Deposit Con't								
TSU0000 Con't								
598048	(2,214,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		60.66	1.000000
598068	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
598589	(1,000,000.00)	1/29/2016	3/22/2016	0.200000	0.200000		16.44	1.000000
598060	(3,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		82.19	1.000000
598065	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
596153	(660,000.00)	1/14/2016	2/23/2016	0.200000	0.200000		65.10	1.000000
598059	(3,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		82.19	1.000000
598071	(1,000,000.00)	1/27/2016	3/22/2016	0.200000	0.200000		27.40	1.000000
595904	(1,351,000.00)	1/11/2016	2/23/2016	0.200000	0.200000		155.46	1.000000
598056	(1,500,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		41.10	1.000000
594661	(2,123,000.00)	1/4/2016	2/23/2016	0.200000	0.200000		325.72	1.000000
596974	(1,834,000.00)	1/19/2016	2/23/2016	0.200000	0.200000		130.64	1.000000
598072	(10,500,000.00)	1/27/2016	3/22/2016	0.200000	0.200000		287.67	1.000000
598590	(1,000,000.00)	1/29/2016	3/22/2016	0.200000	0.200000		16.44	1.000000
598055	(4,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		109.59	1.000000
598052	(7,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		191.78	1.000000
598069	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
598054	(1,500,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		41.10	1.000000
598073	(500,000.00)	1/27/2016	3/22/2016	0.200000	0.200000		13.70	1.000000
598064	(1,500,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		41.10	1.000000
598057	(2,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		54.79	1.000000
596351	(872,000.00)	1/13/2016	2/23/2016	0.200000	0.200000		90.78	1.000000
598053	(3,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		82.19	1.000000
594644	(1,406,000.00)	12/31/2015	2/23/2016	0.200000	0.200000		246.53	1.000000
598050	(12,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		328.77	1.000000
596556	(1,001,000.00)	1/15/2016	2/23/2016	0.200000	0.200000		93.24	1.000000
594452	(5,841,000.00)	12/30/2015	2/23/2016	0.200000	0.200000		1,056.18	1.000000
598044	(2,271,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		62.22	1.000000
598063	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
598062	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
598047	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
598070	(4,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		109.59	1.000000
598067	(8,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		219.18	1.000000
598049	(1,000,000.00)	1/27/2016	2/23/2016	0.200000	0.200000		27.40	1.000000
597179	(1,412,000.00)	1/20/2016	2/23/2016	0.200000	0.200000		92.84	1.000000
598074	(2,000,000.00)	1/27/2016	3/22/2016	0.200000	0.200000		54.79	1.000000
Totals for TSU0000	(125,628,000.00)							
TUC0100								
586521	0.00	11/3/2015	2/ 1/2016	0.300000	0.300000		2,589.04	1.000000
586523	0.00	11/3/2015	2/ 1/2016	0.300000	0.300000		2,219.18	1.000000
586520	0.00	11/3/2015	2/ 1/2016	0.300000	0.300000		369.86	1.000000
Totals for TUC0100	0.00							
TUW0100								
586522	0.00	11/3/2015	2/ 1/2016	0.300000	0.300000		4,438.36	1.000000
586751	0.00	11/3/2015	2/ 1/2016	0.300000	0.300000		1,479.45	1.000000
Totals for TUW0100	0.00							
TWS0100								
595695	(2,150,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		282.74	1.000000
595699	(1,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		131.51	1.000000
Totals for TWS0100	(3,150,000.00)							
TWS0200								
595697	(1,900,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		249.86	1.000000
Totals for TWS0200	(1,900,000.00)							
TWS0300								
595693	(2,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		263.01	1.000000
595704	(2,750,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		361.64	1.000000
595686	(2,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		263.01	1.000000

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Counterparty	Balance	Start Date	Maturity Date	Cpn / Rate	Yield	Contract Currency		Local Spot
						Prem/Disc Acc	Acc Interest	
Arkansas State Treasury Con't								
Certificates of Deposit Con't								
TWS0300 Con't								
595687 Bank of Delight	(1,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		131.51	1.000000
595696 Fordyce B&T Co	(1,000,000.00)	1/8/2016	2/ 8/2016	0.200000	0.200000		131.51	1.000000
Totals for TWS0300	(8,750,000.00)							
TWT0000								
577348 F&T Co Magnolia	(200,000.00)	9/4/2015	9/ 6/2016	0.500000	0.500000		410.96	1.000000
577349 Pinnacle Bank	(400,000.00)	8/28/2015	6/15/2016	0.500000	0.500000		860.27	1.000000
577350 Bear State Harrison	(460,000.00)	8/28/2015	5/13/2016	0.400000	0.400000		791.45	1.000000
Totals for TWT0000	(1,060,000.00)							
TYS0000								
596159 Bear State Harrison	(170,157.18)	1/13/2016	4/12/2016	0.300000	0.300000		26.57	1.000000
596158 Bear State Harrison	(259,702.00)	1/13/2016	7/11/2016	0.400000	0.400000		54.07	1.000000
Totals for TYS0000	(429,859.18)							
TZS0000								
554345 Bank Ozarks L.R.	(200,000.00)	3/18/2015	3/17/2016	0.400000	0.400000		701.37	1.000000
565826 Central Bank L R AR	(350,000.00)	6/5/2015	5/ 2/2016	0.500000	0.500000		1,155.48	1.000000
565829 Bear State Harrison	(350,000.00)	6/5/2015	5/16/2016	0.500000	0.500000		1,155.48	1.000000
574759 Bear State Harrison	(490,000.00)	8/12/2015	8/12/2016	0.500000	0.500000		1,161.23	1.000000
565823 Bear State Harrison	(350,000.00)	6/5/2015	6/ 6/2016	0.500000	0.500000		1,155.48	1.000000
559339 Peoples Sheridan	(400,000.00)	4/21/2015	4/19/2016	0.500000	0.500000		1,567.12	1.000000
574993 Rely Bank	(700,000.00)	8/11/2015	10/17/2016	0.500000	0.500000		1,668.49	1.000000
574754 Citizens Batesville	(590,000.00)	8/14/2015	10/ 3/2016	0.500000	0.500000		1,382.05	1.000000
560002 M & P Clarendon	(400,000.00)	4/24/2015	3/31/2016	0.500000	0.500000		1,550.68	1.000000
574798 Parkway Rogers	(490,000.00)	8/19/2015	8/19/2016	0.500000	0.500000		1,114.25	1.000000
559799 M & P Clarendon	(400,000.00)	4/24/2015	4/22/2016	0.500000	0.500000		1,550.68	1.000000
Totals for TZS0000	(4,720,000.00)							
Totals for Certificates of Deposit	(368,315,930.33)							
City of NLR Electric System Rev Tax Bond								
TAS0000								
585733 Stephens, Inc.	(1,250,000.00)	10/21/2015	10/ 1/2018	1.618000	1.617888		6,741.67	1.000000
585732 Stephens, Inc.	(1,235,000.00)	10/21/2015	10/ 1/2017	1.197000	1.196908		4,927.65	1.000000
Totals for TAS0000	(2,485,000.00)							
Totals for City of NLR Electric System Rev Tax Bond	(2,485,000.00)							
Federal Home Loan Bank								
ARK0000								
577548 First National BB	(22,099,047.49)	6/15/2015	1/17/2045	2.000000	2.076588		17,188.15	1.000000
577542 Crews & Associates	(11,861,657.54)	6/11/2015	9/15/2043	2.500000	2.448211		112,026.77	1.000000
Totals for ARK0000	(33,960,705.03)							
Totals for Federal Home Loan Bank	(33,960,705.03)							
Federal Home Loan Mortgage Corporation								
ARK0000								
571478 FHLMC	(18,981,000.00)	6/30/2015	7/15/2042	3.500000	3.352430	10,447.92	29,526.00	1.000000
Totals for ARK0000	(18,981,000.00)							
TAS0000								
593063 COMMERCE BANK	(3,000,000.00)	11/5/2015	10/16/2037	3.600000	3.529344	(9,848.18)	4,500.00	1.000000
593068 COMMERCE BANK	(12,931,000.00)	11/9/2015	6/20/2043	3.500000	3.489407	(54,601.55)	13,828.99	1.000000
594662 Crews & Associates	(88,500,000.00)	12/15/2015	12/15/2045	4.000000	3.934283	4,271.04	157,333.33	1.000000
585300 Crews & Associates	(15,000,000.00)	10/15/2015	3/ 1/2028	4.000000	3.913871	(126,854.37)	50,000.00	1.000000
599440 Nomura Securities	(12,825,000.00)	1/27/2016	1/15/2037	5.000000	4.672313	286.81	28,500.00	1.000000
587149 JP Morgan Chase	(15,811,200.00)	11/6/2015	2/15/2039	3.500000	3.385407	(50,653.70)	24,595.20	1.000000
595908 Crews & Associates	(19,245,655.00)	12/9/2015	8/15/2025	3.500000	2.876325	(174,928.27)	29,937.69	1.000000
595905 Morgan Stanley	(2,000,000.00)	12/9/2015	9/16/2040	4.500000	4.333163	(5,788.57)	3,750.00	1.000000
593071 JP Morgan Chase	(15,811,200.00)	11/6/2015	2/15/2039	3.500000	3.385407	(51,630.64)	24,595.20	1.000000

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Arkansas State Treasury Con't								
Federal Home Loan Mortgage Corporation Con't								
TAS0000 Con't								
589969 Crews & Associates	(15,000,000.00)	11/20/2015	4/15/2043	4.000000	3.881336	(23,427.43)	26,666.67	1.000000
586368 Morgan Keegan	(19,224,824.00)	11/2/2015	2/15/2018	5.000000	3.239101	(1,343,114.63)	42,721.83	1.000000
593069 Morgan Keegan	(2,500,000.00)	11/19/2015	6/20/2041	4.000000	3.907179	(11,208.15)	3,055.56	1.000000
579049 COMMERCE BANK	(37,500,000.00)	8/18/2015	7/15/2045	3.500000	3.466402	1,990.07	58,333.33	1.000000
578004 Simmons 1st Inv Grp	(23,000,000.00)	8/26/2015	10/15/2038	4.500000	4.253512	(195,327.27)	46,000.00	1.000000
577995 Simmons 1st Inv Grp	(14,585,323.00)	8/28/2015	9/15/2041	4.500000	4.421121	(73,715.28)	29,170.65	1.000000
593226 Morgan Keegan	(19,224,824.00)	11/2/2015	2/15/2018	5.000000	3.239101	(1,350,584.00)	42,721.83	1.000000
593060 COMMERCE BANK	(1,617,000.00)	11/6/2015	3/15/2020	4.000000	3.789646	(15,681.84)	2,874.67	1.000000
579054 Crews & Associates	(50,000,000.00)	8/10/2015	1/15/2045	4.000000	4.070197	(32,891.94)	88,888.89	1.000000
579056 Simmons 1st Inv Grp	(3,000,000.00)	8/10/2015	9/15/2044	4.000000	4.062303	(2,508.53)	5,333.33	1.000000
585740 Crews & Associates	(6,500,000.00)	10/26/2015	8/15/2038	3.500000	3.300879	(42,919.03)	10,111.11	1.000000
Totals for TAS0000	(2,084,728,534.00)							
Totals for Federal Home Loan Mortgage Corporation	(2,103,709,534.00)							
Federal National Mortgage Association								
ARK0000								
577762 Vining Sparks	(10,817,950.65)	6/15/2015	6/26/2045	2.000000	2.019488		21,034.90	1.000000
Totals for ARK0000	(10,817,950.65)							
TAS0000								
579040 Crews & Associates	(15,533,813.00)	8/26/2015	12/25/2044	4.000000	4.015425	(9,231.83)	10,355.88	1.000000
594666 Morgan Stanley	(19,651,340.00)	12/21/2015	6/25/2035	6.000000	5.825514	(69,989.69)	19,651.34	1.000000
585949 BOA Securities	(10,300,000.00)	10/27/2015	9/25/2024	4.000000	3.521361	(193,935.20)	6,866.67	1.000000
589968 Bank of Oklahoma Inv	(77,737,000.00)	11/19/2015	12/25/2035	5.000000	4.744012	(507,765.83)	64,780.83	1.000000
586149 Morgan Keegan	(6,900,000.00)	10/29/2015	7/25/2039	5.000000	4.862258	(31,390.21)	5,750.00	1.000000
585950 BOA Securities	(25,000,000.00)	10/27/2015	8/25/2039	4.500000	4.394100	(181,709.37)	18,750.00	1.000000
580539 Crews & Associates	(40,560,150.00)	6/11/2015	9/25/2039	3.000000	2.872993	(189,806.52)	20,280.08	1.000000
599442 BOA Securities	(34,795,593.00)	1/29/2016	2/25/2046	5.500000	5.551335	(47.34)	31,895.96	1.000000
579047 Crews & Associates	(18,030,754.00)	8/19/2015	10/25/2044	4.000000	4.029156	(13,582.33)	12,020.50	1.000000
585951 BOA Securities	(15,000,000.00)	10/27/2015	10/25/2024	4.000000	3.489312	(273,773.46)	10,000.00	1.000000
593067 COMMERCE BANK	(114,226,000.00)	11/4/2015	11/25/2037	4.000000	3.925802	(827,967.54)	76,150.67	1.000000
579041 Bank of Oklahoma Inv	(10,000,000.00)	8/26/2015	3/25/2040	4.500000	4.523193	(58,832.22)	7,500.00	1.000000
593222 Morgan Keegan	(19,651,340.00)	11/19/2015	6/25/2035	6.000000	5.825929	(124,103.37)	19,651.34	1.000000
593073 First Security Trust	(8,875,000.00)	11/6/2015	3/25/2024	3.500000	3.278098	(148,393.52)	5,177.08	1.000000
588679 Crews & Associates	(10,000,000.00)	11/12/2015	8/25/2038	4.000000	4.071622	(29,270.83)	6,666.67	1.000000
593070 JP Morgan Chase	(50,000,000.00)	11/9/2015	7/25/2039	4.500000	4.364458	(287,388.10)	37,500.00	1.000000
579055 COMMERCE BANK	(28,091,198.00)	8/10/2015	3/25/2041	4.500000	4.154825	(283,468.42)	21,068.40	1.000000
593771 COMMERCE BANK	(38,576,302.00)	11/25/2015	6/25/2039	4.000000	3.920721	(198,061.36)	25,717.53	1.000000
586151 Suntrust Capital Mar	(16,339,000.00)	10/30/2015	9/25/2039	5.000000	4.793318	(20,916.07)	13,615.83	1.000000
577993 Bank of Oklahoma Inv	(9,265,500.00)	8/28/2015	4/25/2042	5.000000	5.098720	(39,846.49)	7,721.25	1.000000
585736 Suntrust Capital Mar	(16,230,000.00)	10/23/2015	2/25/2036	5.000000	4.737569	(109,251.97)	13,525.00	1.000000
586153 Crews & Associates	(17,637,512.00)	10/28/2015	6/25/2020	4.500000	3.602449	(437,652.69)	13,228.13	1.000000
589966 Crews & Associates	(20,300,000.00)	11/18/2015	1/25/2026	5.000000	4.556412	(71,076.50)	16,916.67	1.000000
587147 Crews & Associates	(4,941,438.00)	11/4/2015	4/25/2040	5.000000	4.640713	2,461.47	4,117.87	1.000000
593074 Crews & Associates	(55,231,133.00)	11/9/2015	5/25/2038	5.500000	5.034595	(284,444.40)	50,628.54	1.000000
579053 COMMERCE BANK	(31,307,000.00)	8/12/2015	12/25/2041	4.500000	4.158200	(320,298.50)	23,480.25	1.000000
593527 FNBB-AR Region	(5,056,000.00)	11/4/2015	11/25/2023	3.000000	2.693388	(86,708.20)	2,528.00	1.000000
599438 COMMERCE BANK	(83,963,000.00)	1/4/2016	1/25/2046	4.000000	3.936984	1,555.86	55,975.33	1.000000
579048 Simmons 1st Inv Grp	(20,395,000.00)	8/18/2015	11/25/2039	4.500000	4.144338	(192,054.46)	15,296.25	1.000000
580327 COMMERCE BANK	(7,728,849.00)	6/12/2015	9/25/2039	3.000000	2.872101	(38,450.05)	3,864.42	1.000000
586152 Crews & Associates	(5,000,000.00)	10/28/2015	2/25/2021	5.000000	4.694361	(90,723.10)	4,166.67	1.000000
585734 BOA Securities	(276,669,075.00)	10/22/2015	8/25/2040	4.500000	4.339503	(1,850,208.36)	207,501.81	1.000000
593529 COMMERCE BANK	(33,200,000.00)	11/25/2015	6/25/2018	5.000000	3.455226	(1,568,239.25)	27,666.67	1.000000
578003 COMMERCE BANK	(8,450,000.00)	8/26/2015	11/25/2023	4.000000	3.631196	(110,690.03)	5,633.33	1.000000
578230 Crews & Associates	(33,000,000.00)	8/31/2015	9/25/2040	3.500000	3.455487	(154,513.78)	19,250.00	1.000000
580326 COMMERCE BANK	(10,029,000.00)	6/15/2015	6/25/2045	2.000000	2.019442	(3,392.66)	3,343.00	1.000000
591363 First Security Trust	(25,245,000.00)	12/7/2015	6/25/2034	5.000000	4.892198	(130,200.97)	21,037.50	1.000000
595906 Crews & Associates	(39,000,000.00)	12/7/2015	4/25/2038	5.500000	5.142306	(146,738.37)	35,750.00	1.000000
577989 First National BB	(47,662,000.00)	8/31/2015	9/25/2045	4.000000	4.093803	(10,966.91)	31,774.67	1.000000
577992 JP Morgan Chase	(35,832,000.00)	8/28/2015	7/25/2043	4.000000	3.884337	(247,724.61)	23,888.00	1.000000
590258 Suntrust Capital Mar	(4,000,000.00)	11/25/2015	4/25/2042	5.000000	5.358625	(11,491.90)	3,333.33	1.000000

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Arkansas State Treasury Con't								
Federal National Mortgage Association Con't								
TAS0000 Con't								
593066 BOA Securities	(92,718,000.00)	11/12/2015	4/25/2040	3.000000	2.892936	10,433.85	46,359.00	1.000000
579045 JP Morgan Chase	(75,000,000.00)	8/20/2015	3/25/2043	3.500000	3.530149	(14,924.17)	43,750.00	1.000000
593072 First Security Trust	(21,800,000.00)	11/9/2015	2/25/2024	3.500000	3.365967	(399,261.11)	12,716.67	1.000000
588680 Crews & Associates	(10,000,000.00)	11/13/2015	3/25/2042	4.700000	4.825812	(37,073.29)	7,833.33	1.000000
585299 Simmons 1st Inv Grp	(167,969,706.00)	10/21/2015	12/25/2039	5.000000	4.798837	(1,229,532.33)	139,974.76	1.000000
593062 COMMERCE BANK	(11,045,000.00)	11/10/2015	12/25/2039	3.500000	3.284113	(43,410.43)	6,442.92	1.000000
586753 COMMERCE BANK	(5,000,000.00)	10/30/2015	5/25/2040	5.000000	4.817539	(14,201.73)	4,166.67	1.000000
593769 COMMERCE BANK	(8,000,000.00)	11/25/2015	4/25/2034	6.000000	5.591769	(46,780.67)	8,000.00	1.000000
Totals for TAS0000	(1,740,942,703.00)							
Totals for Federal National Mortgage Association	(1,751,760,653.65)							
Municipal Bond								
TAS0000								
579250 MUNI	(1,000,000.00)	7/14/2015	7/1/2018	2.000000	1.460190	(2,832.88)	1,666.67	1.000000
599302 Crews & Associates	(1,110,000.00)	12/17/2015	1/1/2041	2.971000	2.971000	4,085.25	2,808.57	1.000000
Totals for TAS0000	(2,110,000.00)							
Totals for Municipal Bond	(2,110,000.00)							
Money Management Fund								
TAS0000								
158606 MMF	(11,345,678.19)	7/3/2006	Overnight	0.510000	0.510000		38,998.05	1.000000
Totals for TAS0000	(11,345,678.19)							
Totals for Money Management Fund	(11,345,678.19)							
Commercial Paper Disc Note								
TAS0000								
597391 BOA Securities	(50,000,000.00)	1/19/2016	2/19/2016	0.000000	1.101040	19,850.26		1.000000
598791 Goldman	(25,000,000.00)	1/28/2016	3/14/2016	0.000000	1.011305	2,802.25		1.000000
597832 JP Morgan Chase	(20,000,000.00)	1/21/2016	2/4/2016	0.000000	0.750219	4,583.04		1.000000
595506 JP Morgan Chase	(25,000,000.00)	1/5/2016	4/1/2016	0.000000	1.183370	22,081.64		1.000000
597829 BOA Securities	(30,000,000.00)	1/21/2016	3/18/2016	0.000000	1.001586	9,154.94		1.000000
598347 Commercial Paper	(1,378,000.00)	1/26/2016	2/2/2016	0.000000	1.000194	229.66		1.000000
598790 BOA Securities	(10,700,000.00)	1/28/2016	3/2/2016	0.000000	1.151250	1,365.92		1.000000
599033 JP Morgan Chase	(45,000,000.00)	1/29/2016	4/1/2016	0.000000	1.202530	4,490.65		1.000000
598346 UBS-PaineWebber	(50,000,000.00)	1/26/2016	4/1/2016	0.000000	1.393551	11,556.52		1.000000
596156 Commercial Paper	(50,000,000.00)	1/8/2016	2/5/2016	0.000000	1.050858	34,995.91		1.000000
598594 Commercial Paper	(7,500,000.00)	1/27/2016	2/3/2016	0.000000	1.140253	1,187.44		1.000000
598789 Commercial Paper	(25,000,000.00)	1/28/2016	2/4/2016	0.000000	1.150257	3,194.14		1.000000
595909 Commercial Paper	(20,000,000.00)	1/7/2016	2/5/2016	0.000000	1.100976	15,275.91		1.000000
598597 BOA Securities	(10,000,000.00)	1/27/2016	2/26/2016	0.000000	1.151103	1,595.94		1.000000
597827 UBS-PaineWebber	(30,000,000.00)	1/21/2016	2/19/2016	0.000000	1.251260	11,451.17		1.000000
597614 BOA Securities	(20,000,000.00)	1/20/2016	2/19/2016	0.000000	0.930721	6,197.12		1.000000
595910 BOA Securities	(25,000,000.00)	1/7/2016	2/19/2016	0.000000	1.101450	19,086.67		1.000000
588256 Suntrust Capital Mar	(50,000,000.00)	11/12/2015	2/5/2016	0.000000	0.650999	73,119.71		1.000000
597392 UBS-PaineWebber	(20,000,000.00)	1/19/2016	2/19/2016	0.000000	1.151140	8,300.78		1.000000
599032 BOA Securities	(25,000,000.00)	1/29/2016	4/1/2016	0.000000	1.202525	2,495.01		1.000000
598348 Commercial Paper	(3,000,000.00)	1/26/2016	2/1/2016	0.000000	1.000167	500.00		1.000000
598345 UBS-PaineWebber	(50,000,000.00)	1/26/2016	4/15/2016	0.000000	1.394307	11,550.21		1.000000
597830 BOA Securities	(20,000,000.00)	1/21/2016	2/18/2016	0.000000	1.050858	6,413.48		1.000000
589777 Bank of New York	(15,000,000.00)	11/23/2015	2/19/2016	0.000000	0.751380	21,866.77		1.000000
597390 Commercial Paper	(10,000,000.00)	1/19/2016	2/8/2016	0.000000	1.150735	4,151.85		1.000000
597831 BOA Securities	(20,000,000.00)	1/21/2016	2/12/2016	0.000000	1.070700	6,536.75		1.000000
Totals for TAS0000	(657,578,000.00)							
TDP0100								
595332 Commercial Paper	(11,000,000.00)	1/4/2016	2/3/2016	0.000000	1.261324	10,779.24		1.000000
595098 Commercial Paper	(20,000,000.00)	1/4/2016	2/10/2016	0.000000	1.281686	19,904.73		1.000000
Totals for TDP0100	(31,000,000.00)							

Investment Accrued Interest and Premium / Discount Amortization

Accrue to close: January 31, 2016

Printed: February 11, 2016 2:28 pm

Counterparty	Balance	Start Date	Maturity Date	Cpn / Rate	Yield	Contract Currency		Local Spot
						Prem/Disc Acc	Acc Interest	
Arkansas State Treasury Con't								
Commercial Paper Disc Note Con't								
TSW0100								
595913 Commercial Paper	(1,200,000.00)	1/4/2016	2/ 4/2016	0.000000	0.900698	839.94		1.000000
Totals for TSW0100	(1,200,000.00)							
Totals for Commercial Paper Disc Note	(689,778,000.00)							
Arkansas State Treasury								
