

Commercial Paper Daily Investment Returns

Start: 1/31/2017

End: 1/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
BATIN										
05531MPQ5	BATINT CP 02/24/17	TAS0000	1/25/2017	1/25/2017	2/24/2017	45,000,000	99.908333	\$44,958,750.00	1.101009	\$1,375.00
CCBKN										
16891MPH6	CCBKNY 0 02/17/17	TAS0000	1/19/2017	1/19/2017	2/17/2017	60,000,000	99.90333333	\$59,942,000.00	1.20116	\$2,000.00
CHIPO										
16953JP39	CHIPOW 0 02/03/17	TAS0000	1/5/2017	1/5/2017	2/3/2017	20,750,000	99.90736111	\$20,730,777.43	1.15106	\$662.84
16953JPH8	CHIPOW CP 02/17/17	TAS0000	1/19/2017	1/19/2017	2/17/2017	20,000,000	99.907361	\$19,981,472.22	1.151066	\$638.89
16953JPT2	CHIPOW CP 02/27/17	TAS0000	1/24/2017	1/24/2017	2/27/2017	17,400,000	99.891389	\$17,381,101.67	1.15125	\$555.83
16953JPQ8	CHIPOW CP 02/24/17	TAS0000	1/25/2017	1/25/2017	2/24/2017	28,000,000	99.904167	\$27,973,166.67	1.151103	\$894.44
CIMCH										
16952MPA7	CIMCHK CP 02/10/17	TAS0000	1/19/2017	1/19/2017	2/10/2017	51,000,000	99.932778	\$50,965,716.67	1.10074	\$1,558.33
16952MPA7	CIMCHK CP 02/10/17	TAS0000	1/23/2017	1/23/2017	2/10/2017	115,000,000	99.945	\$114,936,750.00	1.1006	\$3,513.87
16952MP33	CIMCHK 0 02/03/17	TAS0000	1/23/2017	1/23/2017	2/3/2017	10,000,000	99.96791667	\$9,996,791.67	1.05033	\$291.66
COFBO										
19214AP37	COFBOC CP 02/03/17	TAS0000	1/5/2017	1/5/2017	2/3/2017	25,000,000	99.904944	\$24,976,236.11	1.181123	\$819.44
19214AP11	COFBOC CP 02/01/17	TAS0000	1/5/2017	1/5/2017	2/1/2017	25,000,000	99.91	\$24,977,500.00	1.201081	\$833.33
19214APG8	COFBOC CP 02/16/17	TAS0000	1/19/2017	1/19/2017	2/16/2017	16,876,000	99.906667	\$16,860,249.07	1.201121	\$562.53
DERPR										
24409TP31	DERPRK 0 02/03/17	TAS0000	1/3/2017	1/3/2017	2/3/2017	26,000,000	99.892361	\$25,972,013.89	1.251347	\$902.78
24409TP31	DERPRK 0 02/03/17	TAS0000	1/5/2017	1/5/2017	2/3/2017	30,000,000	99.89930556	\$29,969,791.67	1.25126	\$1,041.67
24409TQ30	DERPRK CP 03/03/17	TAS0000	1/10/2017	1/10/2017	3/3/2017	25,000,000	99.812222	\$24,953,055.56	1.302446	\$902.78
24409TP15	DERPRK 0 02/01/17	TAS0000	1/12/2017	1/12/2017	2/1/2017	20,000,000	99.93055556	\$19,986,111.11	1.250869	\$694.44

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Start: 1/31/2017

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Company: Arkansas Treasury

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24409TPQ0	DERPRK 0 02/24/17	TAS0000	1/19/2017	1/19/2017	2/24/2017	50,000,000	99.87	\$49,935,000.00	1.301692	\$1,805.56	
24409TPQ0	DERPRK 0 02/24/17	TAS0000	1/19/2017	1/19/2017	2/24/2017	25,000,000	99.875	\$24,968,750.00	1.251564	\$868.06	
24409TPT4	DERPRK 0 02/27/17	TAS0000	1/25/2017	1/25/2017	2/27/2017	30,000,000	99.88816667	\$29,966,450.00	1.221366	\$1,016.67	
HITCR											
43357LP30	HITCRD CP 02/03/17	TAS0000	1/23/2017	1/23/2017	2/3/2017	9,590,000	99.967306	\$9,586,864.60	1.07035	\$285.04	
NIFIN											
65475JP35	NIFIN CP 02/03/17	TAS0000	1/17/2017	1/17/2017	2/3/2017	14,905,000	99.945694	\$14,896,905.76	1.150625	\$476.13	
65475JPH4	NIFIN CP 02/17/17	TAS0000	1/18/2017	1/19/2017	2/17/2017	19,700,000	99.903333	\$19,680,956.67	1.201161	\$656.67	
65475JPG6	NIFIN CP 02/16/17	TAS0000	1/19/2017	1/19/2017	2/16/2017	9,123,000	99.906667	\$9,114,485.20	1.201121	\$304.10	
65475JPH4	NIFIN CP 02/17/17	TAS0000	1/25/2017	1/25/2017	2/17/2017	50,000,000	99.92652778	\$49,963,263.89	1.150846	\$1,597.22	
OKSPP											
68268TP12	OKSPP 0 02/01/17	TAS0000	1/6/2017	1/6/2017	2/1/2017	30,000,000	99.909722	\$29,972,916.67	1.251129	\$1,041.67	
68268TPG9	OKSPP CP 02/16/17	TAS0000	1/17/2017	1/17/2017	2/16/2017	16,666,000	99.895833	\$16,648,639.58	1.251303	\$578.68	
68268TPT1	OKSPP 0 02/27/17	TAS0000	1/20/2017	1/20/2017	2/27/2017	15,000,000	99.86805556	\$14,980,208.33	1.251651	\$520.83	
68268TPA2	OKSPP CP 02/10/17	TAS0000	1/20/2017	1/20/2017	2/10/2017	19,000,000	99.927083	\$18,986,145.83	1.250912	\$659.72	
68268TPP9	OKSPP CP 02/23/17	TAS0000	1/26/2017	1/26/2017	2/23/2017	25,000,000	99.902778	\$24,975,694.44	1.251216	\$868.06	
SILVP											
82831MP32	SILVPP 0 02/03/17	TAS0000	1/6/2017	1/6/2017	2/3/2017	25,000,000	99.91055556	\$24,977,638.89	1.15102	\$798.60	
82831MP16	SILVPP 0 02/01/17	TAS0000	1/12/2017	1/12/2017	2/1/2017	56,000,000	99.94444444	\$55,968,888.89	1.00055	\$1,555.55	
Total Settle Money								\$929,184,292.49	Total Daily Interest		\$30,280.40

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
Activity Date: 1/3/2017										
3136AUP96	1/3/2017	1/3/2017	FNR 2016-98 A	TAS0000	\$45,236,000.00	\$44,755,120.06	105.34375	\$47,146,721.79	\$47,146,721.79	(\$2,391,601.73)
3136AUQ38	1/3/2017	1/3/2017	FNR 2016-98 DA	TAS0000	\$91,663,000.00	\$90,320,390.04	105	\$94,836,409.54	\$94,836,409.54	(\$4,516,019.50)
3136AUQ53	1/3/2017	1/3/2017	FNR 2016-98 EA	TAS0000	\$46,216,000.00	\$46,156,587.02	105.375	\$48,637,503.57	\$48,637,503.57	(\$2,480,916.55)
31397YSV4	1/3/2017	1/3/2017	FHR 3500 AB	TAS0000	\$83,983,373.00	\$2,648,037.74	105.78125	\$2,801,127.42	\$2,801,127.42	(\$153,089.68)
Activity Date: 1/15/2017										
3129724K5	9/23/2016	1/15/2017	FG B19826	TAS0000	\$10,858,045.00	\$505,455.24	104.625	\$528,832.55	\$527,345.83	(\$21,890.59)
3137A23E9	8/16/2016	1/15/2017	FHR 3745 GP	TAS0000	\$304,000.00	\$197,791.72	104.265625	\$206,228.77	\$205,879.42	(\$8,087.70)
3137A2ED9	8/29/2016	1/15/2017	FHR 3755 AD	TAS0000	\$1,000,000.00	\$127,278.12	102.40625	\$130,340.75	\$130,190.50	(\$2,912.38)
3137A2EP2	9/29/2016	1/15/2017	FHR 3755 HA	TAS0000	\$3,000,000.00	\$240,904.68	102.257812	\$246,343.85	\$246,092.16	(\$5,187.48)
3137A2L41	8/4/2016	1/15/2017	FHR 3761 HD	TAS0000	\$2,000,000.00	\$230,099.26	102.6875	\$236,283.18	\$234,970.92	(\$4,871.66)
3137A32Q1	2/25/2016	1/15/2017	FHR 3763 QA	TAS0000	\$68,281,000.00	\$8,840,717.30	102.71875	\$9,081,074.30	\$8,988,198.14	(\$147,480.85)
3137A3HS1	6/21/2016	1/15/2017	FHR 3751 MC	TAS0000	\$4,000,000.00	\$769,922.96	101.78125	\$783,637.21	\$779,547.00	(\$9,624.04)
3137A3Y52	8/26/2015	1/15/2017	FHR 3769 MB	TAS0000	\$23,000,000.00	\$2,817,681.93	103.625	\$2,919,822.90	\$2,884,446.90	(\$66,764.97)
3137A4G43	8/8/2016	1/15/2017	FHR 3772 A	TAS0000	\$40,000,000.00	\$4,125,508.40	103.0624706	\$4,251,850.88	\$4,239,321.55	(\$113,813.15)
3137A4HA8	8/2/2016	1/15/2017	FHR 3772 EA	TAS0000	\$3,000,000.00	\$697,314.96	103.53125	\$721,938.89	\$719,168.11	(\$21,853.15)
3137A5N26	8/8/2016	1/15/2017	FHR 3795 KA	TAS0000	\$15,000,000.00	\$0.00	100.406	\$0.00	\$0.00	\$0.00
3137A6CK6	8/8/2016	1/15/2017	FHR 3815 AD	TAS0000	\$10,000,000.00	\$371,983.40	102	\$379,423.07	\$377,652.80	(\$5,669.40)
3137A6CL4	8/8/2016	1/15/2017	FHR 3815 AE	TAS0000	\$15,000,000.00	\$557,975.10	102.469	\$571,751.51	\$569,903.12	(\$11,928.02)
3137A6DL3	8/8/2016	1/15/2017	FHR 3815 EA	TAS0000	\$11,000,000.00	\$804,809.61	104.3875	\$840,120.63	\$837,579.31	(\$32,769.70)
3137A6TM4	10/22/2015	1/15/2017	FHR 3808 A	TAS0000	\$17,220,600.00	\$1,196,311.98	103.25	\$1,235,192.12	\$1,212,152.35	(\$15,840.37)
3137A7GU8	8/24/2016	1/15/2017	FHR 3800 EH	TAS0000	\$1,000,000.00	\$270,742.67	103.25	\$279,541.81	\$279,062.05	(\$8,319.38)
3137A7X39	6/24/2016	1/15/2017	FHR 3832 PL	TAS0000	\$31,744,000.00	\$5,893,471.05	106.3125	\$6,265,496.41	\$6,227,974.64	(\$334,503.59)
3137A7Z78	8/16/2016	1/15/2017	FHR 3825 AP	TAS0000	\$2,000,000.00	\$186,673.06	101.4375	\$189,356.49	\$189,053.14	(\$2,380.08)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137A8NH7	8/8/2016	1/15/2017	FHR 3830 EC	TAS0000	\$4,000,000.00	\$424,180.68	103	\$436,906.10	\$436,299.52	(\$12,118.84)
3137A8YD4	8/24/2016	1/15/2017	FHR 3834 AG	TAS0000	\$74,084,667.00	\$7,805,977.61	101.84375	\$7,949,900.32	\$7,931,565.38	(\$125,587.77)
3137A9BN5	7/20/2016	1/15/2017	FHR 3848 AB	TAS0000	\$30,000,000.00	\$2,108,992.50	101.9375	\$2,149,854.23	\$2,140,287.14	(\$31,294.64)
3137A9RW8	8/9/2016	1/15/2017	FHR 3845 EG	TAS0000	\$3,000,000.00	\$369,376.29	102.078125	\$377,052.39	\$375,894.80	(\$6,518.51)
3137A9W44	9/19/2016	1/15/2017	FHR 3835 DA	TAS0000	\$19,155,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
3137ABCY5	8/8/2016	1/15/2017	FHR 3864 LM	TAS0000	\$5,500,000.00	\$573,072.12	105.75	\$606,023.76	\$604,560.33	(\$31,488.21)
3137ABLJ8	8/25/2016	1/15/2017	FHR 3883 KA	TAS0000	\$5,900,000.00	\$751,372.43	102.96875	\$773,678.80	\$771,707.58	(\$20,335.14)
3137ADDB0	11/18/2015	1/15/2017	FHR 3888 AB	TAS0000	\$5,000,000.00	\$1,010,550.55	99.78125	\$1,008,339.97	\$1,010,550.55	\$0.00
3137AE6J9	11/1/2016	1/15/2017	FHR 3904 HP	TAS0000	\$2,500,000.00	\$456,384.93	102	\$465,512.62	\$465,138.39	(\$8,753.46)
3137AETR6	8/23/2016	1/15/2017	FHR 3914 CA	TAS0000	\$2,400,000.00	\$328,994.69	103	\$338,864.53	\$337,763.49	(\$8,768.81)
3137AFBS0	12/9/2015	1/15/2017	FHR 3926 GP	TAS0000	\$19,245,655.00	\$989,889.68	105.265625	\$1,042,013.56	\$1,022,980.62	(\$33,090.94)
3137AFP71	8/1/2016	1/15/2017	FHR 3919 BG	TAS0000	\$3,250,000.00	\$1,096,390.75	102.5	\$1,123,800.52	\$1,122,484.85	(\$26,094.10)
3137AHEQ7	6/23/2016	1/15/2017	FHR 3956 DJ	TAS0000	\$6,500,000.00	\$1,434,406.55	102.296875	\$1,467,353.07	\$1,461,450.85	(\$27,044.30)
3137AHEQ7	6/13/2016	1/15/2017	FHR 3956 DJ	TAS0000	\$20,650,000.00	\$4,556,999.25	102.296875	\$4,661,667.83	\$4,643,901.23	(\$86,901.98)
3137AHEQ7	7/28/2016	1/15/2017	FHR 3956 DJ	TAS0000	\$12,500,000.00	\$2,758,474.13	102.375	\$2,823,987.89	\$2,814,890.44	(\$56,416.31)
3137AJ3V4	8/25/2015	1/15/2017	FHR 3954 PD	TAS0000	\$4,500,000.00	\$1,565,421.48	98.375	\$1,539,983.38	\$1,540,647.12	\$24,774.36
3137AJBR4	8/8/2016	1/15/2017	FHR 3958 DL	TAS0000	\$8,000,000.00	\$1,394,143.28	102.40625	\$1,427,689.85	\$1,425,178.77	(\$31,035.49)
3137AJYX6	8/26/2016	1/15/2017	FHR 3977 AD	TAS0000	\$3,925,000.00	\$723,299.04	102.03125	\$737,991.05	\$736,915.14	(\$13,616.10)
3137AK7K1	3/10/2016	1/15/2017	FHR 3982 AB	TAS0000	\$20,000,000.00	\$1,274,050.20	102.125	\$1,301,123.77	\$1,294,450.29	(\$20,400.09)
3137AK7K1	1/29/2016	1/15/2017	FHR 3982 AB	TAS0000	\$10,000,000.00	\$637,025.10	102.390625	\$652,253.98	\$648,523.83	(\$11,498.73)
3137AKM99	9/19/2016	1/15/2017	FHR 3979 AD	TAS0000	\$2,000,000.00	\$177,808.14	101.21875	\$179,975.18	\$179,810.62	(\$2,002.48)
3137AKM99	10/26/2015	1/15/2017	FHR 3979 AD	TAS0000	\$6,500,000.00	\$577,876.46	103.1875	\$596,296.27	\$592,358.52	(\$14,482.07)
3137AKUB5	8/3/2016	1/15/2017	FHR 3981 CA	TAS0000	\$1,500,000.00	\$453,320.25	102.25	\$463,519.96	\$462,281.79	(\$8,961.54)
3137ALW47	10/28/2015	1/15/2017	FHR 3996 TB	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00

MBS Month End Inventory January

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CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137AMYK7	8/29/2016	1/15/2017	FHR 4011 KM	TAS0000	\$1,800,000.00	\$333,482.27	101.1171875	\$337,207.90	\$337,004.07	(\$3,521.80)
3137ASAG9	8/14/2015	1/15/2017	FHR 4077 BA	TAS0000	\$3,000,000.00	\$993,705.87	98.09375	\$974,763.35	\$975,895.35	\$17,810.52
3137AYKR1	9/29/2016	1/15/2017	FHR 4161 AN	TAS0000	\$500,000.00	\$204,085.41	100.015625	\$204,117.30	\$204,114.17	(\$28.76)
3137AYQY0	8/25/2015	1/15/2017	FHR 4165 CA	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	1/15/2017	FHR 4191 NB	TAS0000	\$7,000,000.00	\$2,057,014.96	92.75	\$1,907,881.38	\$1,941,136.45	\$115,878.51
3137B4L61	10/19/2015	1/15/2017	FHR 4253 TD	TAS0000	\$17,650,000.00	\$2,732,675.02	100.625	\$2,749,754.24	\$2,744,638.67	(\$11,963.65)
3137B4L61	8/27/2015	1/15/2017	FHR 4253 TD	TAS0000	\$5,608,024.00	\$868,266.69	100.6875	\$874,236.02	\$872,383.43	(\$4,116.74)
3137B4L61	9/29/2016	1/15/2017	FHR 4253 TD	TAS0000	\$555,000.00	\$85,928.31	100.5625	\$86,411.65	\$86,385.62	(\$457.31)
3137B4PQ3	10/16/2015	1/15/2017	FHR 4246 PC	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B5WC3	5/4/2016	1/15/2017	FHR 4267 AV	TAS0000	\$12,081,000.00	\$128,071.16	101.265625	\$129,692.06	\$128,975.35	(\$904.18)
3137B7QN2	11/20/2015	1/15/2017	FHR 4298 PG	TAS0000	\$15,000,000.00	\$6,868,471.05	102	\$7,005,840.47	\$6,996,659.61	(\$128,188.56)
3137B84H7	9/1/2016	1/15/2017	FHR 4305 AL	TAS0000	\$5,000,000.00	\$2,822,493.15	101.5625	\$2,866,594.61	\$2,865,169.25	(\$42,676.10)
3137B9CP8	9/7/2016	1/15/2017	FHR 4318 LH	TAS0000	\$2,500,000.00	\$960,200.23	101.890625	\$978,354.01	\$977,579.85	(\$17,379.62)
3137BA6C1	6/11/2015	1/15/2017	FHR 4332 KE	TAS0000	\$15,000,000.00	\$5,825,340.45	101.15625	\$5,892,695.95	\$5,880,894.78	(\$55,554.33)
3137BCHB7	10/30/2015	1/15/2017	FHR 4360 PA	TAS0000	\$26,529,473.00	\$6,467,943.09	102.375	\$6,621,556.73	\$6,590,564.51	(\$122,621.42)
3137BCSX7	8/28/2015	1/15/2017	FHR 4374 PQ	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	1/15/2017	FHR 4379 BH	TAS0000	\$61,187,000.00	\$21,684,089.08	101.75	\$22,063,560.63	\$21,913,289.90	(\$229,200.82)
3137BD4V5	10/15/2015	1/15/2017	FHR 4378 AD	TAS0000	\$6,000,000.00	\$2,557,373.88	101	\$2,582,947.62	\$2,580,637.46	(\$23,263.58)
3137BDER3	10/15/2015	1/15/2017	FHR 4388 MC	TAS0000	\$15,000,000.00	\$5,894,245.95	100.875	\$5,945,820.60	\$5,943,124.97	(\$48,879.02)
3137BDMU7	12/9/2015	1/15/2017	FHR 4389 AB	TAS0000	\$20,000,000.00	\$9,685,856.60	101.625	\$9,843,251.77	\$9,832,028.44	(\$146,171.84)
3137BDZW9	11/6/2015	1/15/2017	FHR 4387 KC	TAS0000	\$15,811,200.00	\$3,295,927.17	101.84375	\$3,356,695.83	\$3,339,801.46	(\$43,874.28)
3137BDZX7	6/22/2016	1/15/2017	FHR 4387 KG	TAS0000	\$2,500,000.00	\$521,138.05	102.6875	\$535,143.64	\$532,871.47	(\$11,733.42)
3137BEK45	10/16/2015	1/15/2017	FHR 4403 CA	TAS0000	\$51,850,313.00	\$30,933,570.60	101.875	\$31,513,575.05	\$31,517,441.74	(\$583,871.15)
3137BF4M0	8/8/2016	1/15/2017	FHR 4410 HA	TAS0000	\$5,850,000.00	\$1,600,873.79	101.84375	\$1,630,389.90	\$1,626,631.32	(\$25,757.53)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BFAK7	9/27/2016	1/15/2017	FHR 4413 A	TAS0000	\$10,000,000.00	\$2,861,058.00	101.8125	\$2,912,914.68	\$2,910,790.82	(\$49,732.82)
3137BFB67	11/12/2015	1/15/2017	FHR 4413 HP	TAS0000	\$39,675,000.00	\$22,225,735.43	103.5625	\$23,017,527.26	\$22,965,467.18	(\$739,731.74)
3137BFFV8	10/28/2015	1/15/2017	FHR 4423 A	TAS0000	\$18,671,000.00	\$8,236,453.24	103.40625	\$8,517,007.43	\$8,454,760.44	(\$218,307.19)
3137BG4H9	6/15/2015	1/15/2017	FHR 4425 EA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	1/15/2017	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	1/15/2017	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG7E3	8/14/2015	1/15/2017	FHR 4429 AP	TAS0000	\$0.00	\$0.00	103.34375	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	1/15/2017	FHR 4443 GC	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHGR2	9/29/2016	1/15/2017	FHR 4463 MG	TAS0000	\$500,000.00	\$356,860.41	102.109375	\$364,387.93	\$364,371.85	(\$7,511.44)
3137BHTG2	11/4/2015	1/15/2017	FHR 4459 DA	TAS0000	\$14,357,329.00	\$4,170,721.09	105.40625	\$4,396,200.70	\$4,343,384.77	(\$172,663.68)
3137BHTG2	11/25/2015	1/15/2017	FHR 4459 DA	TAS0000	\$1,420,000.00	\$412,501.79	105.15625	\$433,771.42	\$429,684.97	(\$17,183.17)
3137BHU21	11/27/2015	1/15/2017	FHR 4459 NA	TAS0000	\$13,612,860.00	\$2,686,831.84	102.5625	\$2,755,681.91	\$2,736,952.01	(\$50,120.16)
3137BJ3Q4	10/22/2015	1/15/2017	FHR 4476 B	TAS0000	\$13,110,787.00	\$5,678,198.60	101	\$5,734,980.58	\$5,704,255.85	(\$26,057.25)
3137BJ6P3	8/27/2015	1/15/2017	FHR 4478 PC	TAS0000	\$14,000,000.00	\$7,322,940.24	100.5	\$7,359,554.94	\$7,353,647.77	(\$30,707.53)
3137BJDB6	8/11/2015	1/15/2017	FHR 4470 MC	TAS0000	\$21,650,000.00	\$15,180,746.83	100.03125	\$15,185,490.81	\$15,182,960.69	(\$2,213.86)
3137BJSV6	12/9/2015	1/15/2017	FHR 4486 PA	TAS0000	\$14,205,000.00	\$10,928,010.91	102.265625	\$11,175,598.65	\$11,141,646.05	(\$213,635.15)
3137BJSV9	6/30/2015	1/15/2017	FHR 4479 PQ	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	1/15/2017	FHR 4491 AP	TAS0000	\$32,000,000.00	\$18,819,197.44	100.4375	\$18,901,531.43	\$18,885,207.03	(\$66,009.59)
3137BKTH3	8/18/2015	1/15/2017	FHR 4491 P	TAS0000	\$37,500,000.00	\$25,623,023.25	100.625	\$25,783,167.15	\$25,752,428.91	(\$129,405.66)
3137BKX21	8/31/2015	1/15/2017	FHR 4506 A	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	1/15/2017	FHR 4522 A	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	1/15/2017	FHR 4526 AJ	TAS0000	\$6,800,000.00	\$0.00	100.65625	\$0.00	\$0.00	\$0.00
3137BM3M6	11/30/2015	1/15/2017	FHR 4530 HE	TAS0000	\$0.00	\$0.00	101.25	\$0.00	\$0.00	\$0.00
3137BM4C7	12/1/2015	1/15/2017	FHR 4530 TG	TAS0000	\$0.00	\$0.00	101.59375	\$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
3137BMA55	12/15/2015	1/15/2017	FHR 4539 JA	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	1/15/2017	FHR 4540 MG	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	1/15/2017	FHR 4538 AC	TAS0000	\$57,774,000.00	\$31,239,460.22	102.0625	\$31,883,774.09	\$31,838,747.61	(\$599,287.39)
3137BMAZ9	12/15/2015	1/15/2017	FHR 4538 DB	TAS0000	\$51,745,000.00	\$35,718,553.61	102.03125	\$36,444,086.73	\$36,393,499.73	(\$674,946.12)
3137BMGH3	3/17/2016	1/15/2017	FHR 4535 AC	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMNL6	1/29/2016	1/15/2017	FHR 4546 TH	TAS0000	\$50,000,000.00	\$39,963,663.00	100.75	\$40,263,390.47	\$40,219,164.02	(\$255,501.02)
3137BMSS6	3/17/2016	1/15/2017	FHR 4548 GC	TAS0000	\$4,444,693.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMWE2	3/17/2016	1/15/2017	FHR 4549 TA	TAS0000	\$1,447,000.00	\$0.00	100.421875	\$0.00	\$0.00	\$0.00
3137BN3B8	2/29/2016	1/15/2017	FHR 4550 TA	TAS0000	\$126,824,000.00	\$110,942,751.22	100.125	\$111,081,429.66	\$111,070,261.42	(\$127,510.20)
3137BPM55	10/3/2016	1/15/2017	FHR 4580 DA	TAS0000	\$7,384,000.00	\$5,768,511.57	101.03125	\$5,827,999.35	\$5,821,212.69	(\$52,701.12)
3137BQNY9	6/30/2016	1/15/2017	FHR 4596 HA	TAS0000	\$123,184,000.00	\$109,710,163.64	102.703125	\$112,675,766.51	\$112,171,913.44	(\$2,461,749.79)
3137BSS87	11/30/2016	1/15/2017	FHR 4632 MA	TAS0000	\$213,535,408.00	\$210,822,581.57	107.5	\$226,634,275.19	\$226,628,582.98	(\$15,806,001.41)
3137BSS80	12/1/2016	1/15/2017	FHR 4632 MH	TAS0000	\$47,466,421.00	\$46,206,178.50	106.375	\$49,151,822.38	\$49,152,284.45	(\$2,946,105.94)
3137BSSL8	11/30/2016	1/15/2017	FHR 4634 MA	TAS0000	\$103,693,978.00	\$100,933,718.97	108.625	\$109,639,252.23	\$109,625,962.62	(\$8,692,243.65)
3137BSSN4	11/30/2016	1/15/2017	FHR 4634 MD	TAS0000	\$99,944,794.00	\$95,524,145.81	110.125	\$105,195,965.57	\$105,144,064.12	(\$9,619,918.31)
3137BSY98	12/1/2016	1/15/2017	FHR 4630 MA	TAS0000	\$113,679,250.00	\$113,679,250.00	106.03125	\$120,535,529.77	\$120,506,825.76	(\$6,827,575.76)
3137BSYA5	12/1/2016	1/15/2017	FHR 4630 MC	TAS0000	\$151,107,567.00	\$149,648,564.51	105.984375	\$158,604,095.79	\$158,588,569.75	(\$8,940,005.24)
3137GALA3	7/20/2016	1/15/2017	FHR 3736 QB	TAS0000	\$10,000,000.00	\$754,142.10	101.15625	\$762,861.87	\$759,675.99	(\$5,533.89)
3137GAQK6	10/28/2015	1/15/2017	FHR 3740 KC	TAS0000	\$3,000,000.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
31393KYC3	11/2/2015	1/15/2017	FHR 2574 HP	TAS0000	\$19,224,824.00	\$648,589.43	103.875	\$673,722.27	\$659,458.05	(\$10,868.63)
31393PEM2	8/24/2016	1/15/2017	FHR 2595 HT	TAS0000	\$150,000,000.00	\$2,356,299.00	104.046875	\$2,451,655.48	\$2,441,944.19	(\$85,645.19)
31393RMU1	5/20/2016	1/15/2017	FHR 2636 D	TAS0000	\$8,445,404.00	\$607,824.85	102.53125	\$623,210.41	\$618,003.68	(\$10,178.84)
31395FAX2	1/27/2016	1/15/2017	FHR 2836 L	TAS0000	\$15,000,000.00	\$637,882.50	103.875	\$662,600.45	\$659,049.57	(\$21,167.07)
31395MQ51	1/14/2016	1/15/2017	FHR 2935 DC	TAS0000	\$63,626,099.00	\$622,185.62	103.5	\$643,962.12	\$633,854.09	(\$11,668.47)

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CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31395RRM2	7/29/2016	1/15/2017	FHR 2968 MD	TAS0000	\$5,000,000.00	\$259,053.05	101.6875	\$263,424.57	\$261,955.65	(\$2,902.60)
31396ABX1	3/22/2016	1/15/2017	FHR 3033 CI	TAS0000	\$18,603,295.00	\$1,113,041.28	103.15625	\$1,148,171.64	\$1,139,009.65	(\$25,968.37)
31396CSM3	11/23/2015	1/15/2017	FHR 3048 PC	TAS0000	\$8,675,000.00	\$142,795.18	104.9375	\$149,845.70	\$148,424.84	(\$5,629.65)
31397AKP7	5/6/2016	1/15/2017	FHR 3204 NW	TAS0000	\$2,000,000.00	\$20,018.78	101.53125	\$20,325.32	\$20,110.23	(\$91.45)
31397GZL7	11/5/2015	1/15/2017	FHR 3317 PG	TAS0000	\$13,500,000.00	\$448,464.20	102.875	\$461,357.54	\$455,621.09	(\$7,156.89)
31397J5D2	11/4/2015	1/15/2017	FHR 3331 NV	TAS0000	\$3,600,000.00	\$190,838.92	102.875	\$196,325.53	\$193,248.83	(\$2,409.91)
31398CXT0	8/26/2016	1/15/2017	FHR 3530 A	TAS0000	\$26,000,000.00	\$1,216,800.26	103.25	\$1,256,346.27	\$1,253,127.83	(\$36,327.57)
31398EP81	8/8/2016	1/15/2017	FHR 3549 AW	TAS0000	\$10,000,000.00	\$427,425.30	106.75	\$456,276.51	\$455,169.90	(\$27,744.60)
31398J6T5	8/8/2016	1/15/2017	FHR 3562 AW	TAS0000	\$15,000,000.00	\$653,826.00	106.5	\$696,324.69	\$694,451.48	(\$40,625.48)
31398KZB9	12/8/2015	1/15/2017	FHR 3598 MA	TAS0000	\$35,088,000.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31398QK55	10/20/2016	1/15/2017	FHR 3683 AD	TAS0000	\$2,587,000.00	\$24,159.06	100.0625	\$24,174.16	\$24,170.30	(\$11.24)
31398QQG5	11/17/2015	1/15/2017	FHR 3681 BA	TAS0000	\$100,000,000.00	\$4,039,523.00	101.15625	\$4,086,229.98	\$4,065,044.71	(\$25,521.71)
31398QTE7	9/29/2016	1/15/2017	FHR 3747 HG	TAS0000	\$740,000.00	\$95,652.23	100.53125	\$96,160.38	\$96,146.24	(\$494.01)
31398QTH0	10/24/2016	1/15/2017	FHR 3747 HK	TAS0000	\$2,500,000.00	\$323,149.43	100.78125	\$325,674.03	\$325,615.92	(\$2,466.49)
31398QTH0	7/22/2016	1/15/2017	FHR 3747 HK	TAS0000	\$30,850,000.00	\$3,987,663.90	101.125	\$4,032,525.12	\$4,026,770.92	(\$39,107.02)
31398QTK3	7/25/2016	1/15/2017	FHR 3747 HM	TAS0000	\$11,865,000.00	\$1,533,667.17	101.59375	\$1,558,109.99	\$1,554,494.37	(\$20,827.20)
31398VEK8	8/26/2016	1/15/2017	FHR 3645 EH	TAS0000	\$17,975,000.00	\$1,031,377.10	102.125	\$1,053,293.86	\$1,051,427.07	(\$20,049.97)
31398VTN6	3/17/2016	1/15/2017	FHR 3659 BC	TAS0000	\$5,000,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
31398VVQ6	1/27/2016	1/15/2017	FHR 3659 VB	TAS0000	\$12,825,000.00	\$6,098,390.87	104.375	\$6,365,195.47	\$6,282,899.72	(\$184,508.85)
31398WRG1	9/26/2016	1/15/2017	FHR 3632 CA	TAS0000	\$475,000,000.00	\$11,884,001.25	101.390625	\$12,049,263.14	\$12,027,916.51	(\$143,915.26)
Activity Date: 1/16/2017										
38373ALV6	8/17/2016	1/16/2017	GNR 2009-65 LE	TAS0000	\$3,000,000.00	\$218,961.72	108.5	\$237,573.47	\$237,495.81	(\$18,534.09)
38376C5H8	8/17/2016	1/16/2017	GNR 2009-96 GA	TAS0000	\$3,000,000.00	\$197,221.80	106.25	\$209,548.16	\$209,227.35	(\$12,005.55)
38376CQA0	8/17/2016	1/16/2017	GNR 2009-75 JD	TAS0000	\$1,000,000.00	\$99,798.68	106	\$105,786.60	\$105,782.01	(\$5,983.33)

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38376G2G4	10/30/2015	1/16/2017	GNR 2011-92 B	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	8/31/2015	1/16/2017	GNR 2011-49 A	TAS0000	\$3,000,000.00	\$655,274.25	101.28125	\$663,669.95	\$658,111.59	(\$2,837.34)
38376GP46	10/20/2015	1/16/2017	GNR 2011-49 A	TAS0000	\$8,626,000.00	\$1,884,131.89	101.1875	\$1,906,505.96	\$1,889,387.99	(\$5,256.10)
38376GP53	8/31/2015	1/16/2017	GNR 2011-49 AB	TAS0000	\$625,000.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376GP53	8/27/2015	1/16/2017	GNR 2011-49 AB	TAS0000	\$50,453,133.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376GU73	8/28/2015	1/16/2017	GNR 2011-78 AB	TAS0000	\$42,625,000.00	\$0.00	101.03125	\$0.00	\$0.00	\$0.00
38376K5G2	8/17/2016	1/16/2017	GNR 2009-94 LD	TAS0000	\$5,000,000.00	\$278,847.95	101.125	\$281,984.99	\$281,637.36	(\$2,789.41)
38376KKX8	8/17/2016	1/16/2017	GNR 2009-93 HB	TAS0000	\$15,000,000.00	\$1,109,181.75	103.25	\$1,145,230.16	\$1,144,951.38	(\$35,769.63)
38376LUV9	8/2/2016	1/16/2017	GNR 2011-80 NH	TAS0000	\$12,949,000.00	\$930,085.49	100.84375	\$937,933.09	\$935,913.72	(\$5,828.23)
38376PK82	8/8/2016	1/16/2017	GNR 2009-116 MK	TAS0000	\$1,450,000.00	\$262,795.65	105.125	\$276,263.93	\$275,446.55	(\$12,650.90)
38376TBF8	8/17/2016	1/16/2017	GNR 2010-12 DA	TAS0000	\$1,360,000.00	\$187,865.95	108.5	\$203,834.56	\$203,759.41	(\$15,893.46)
38377LJ33	6/28/2016	1/16/2017	GNR 2010-130 LB	TAS0000	\$19,500,000.00	\$2,788,398.99	104.03125	\$2,900,806.32	\$2,885,647.19	(\$97,248.20)
38377LN38	8/17/2016	1/16/2017	GNR 2010-130 LG	TAS0000	\$1,100,000.00	\$157,294.30	102.09375	\$160,587.65	\$160,300.20	(\$3,005.89)
38377MSG2	12/9/2015	1/16/2017	GNR 2010-144 PA	TAS0000	\$2,000,000.00	\$415,236.00	102.53125	\$425,746.66	\$424,134.02	(\$8,898.02)
38377RSZ9	8/15/2016	1/16/2017	GNR 2010-162 PQ	TAS0000	\$5,000,000.00	\$653,388.40	104.03125	\$679,728.12	\$677,758.92	(\$24,370.52)
38378BAA7	11/5/2015	1/16/2017	GNR 2011-165 A	TAS0000	\$3,000,000.00	\$1,331,460.87	101.078125	\$1,345,815.68	\$1,341,100.65	(\$9,639.78)
38378BDE6	8/31/2015	1/16/2017	GNR 2012-19 AB	TAS0000	\$15,510,000.00	\$1,086,146.53	100.328125	\$1,089,710.45	\$1,087,189.23	(\$1,042.70)
38378BRK7	10/20/2015	1/16/2017	GNR 2012-55 A	TAS0000	\$11,590,000.00	\$4,201,854.01	100.46875	\$4,221,550.21	\$4,205,188.89	(\$3,334.87)
38378BRK7	11/20/2015	1/16/2017	GNR 2012-55 A	TAS0000	\$2,138,000.00	\$775,113.36	100.375	\$778,020.04	\$776,234.18	(\$1,120.81)
38378BRT8	10/23/2015	1/16/2017	GNR 2012-44 A	TAS0000	\$6,000,000.00	\$2,678,386.56	100.84375	\$2,700,985.45	\$2,692,987.34	(\$14,600.78)
38378BUJ6	10/23/2015	1/16/2017	GNR 2012-70 A	TAS0000	\$3,500,000.00	\$1,531,173.11	100.625	\$1,540,742.94	\$1,536,046.32	(\$4,873.21)
38378KGV5	6/27/2016	1/16/2017	GNR 2013-57 A	TAS0000	\$14,000,000.00	\$12,028,760.38	99.09375	\$11,919,749.74	\$11,947,502.09	\$81,258.29
Activity Date: 1/20/2017										
383742M26	8/23/2016	1/20/2017	GNR 2008-34 PE	TAS0000	\$10,000,000.00	\$16,030.30	100.875	\$16,170.57	\$16,092.39	(\$62.09)

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CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
383742N82	8/23/2016	1/20/2017	GNR 2008-34 PC	TAS0000	\$22,000,000.00	\$140,369.68	100.875	\$141,597.91	\$141,095.48	(\$725.80)
38374LRK9	5/6/2016	1/20/2017	GNR 2005-47 QC	TAS0000	\$8,491,000.00	\$501,274.25	103.546875	\$519,053.82	\$513,488.63	(\$12,214.38)
38374TYR9	7/26/2016	1/20/2017	GNR 2009-31 DA	TAS0000	\$200,000,000.00	\$28,574,304.00	105.375	\$30,110,172.84	\$30,008,972.18	(\$1,434,668.18)
38374UYW5	8/23/2016	1/20/2017	GNR 2009-42 EP	TAS0000	\$10,000,000.00	\$72,872.20	100.875	\$73,509.83	\$73,214.21	(\$342.01)
38374Y3M3	12/21/2015	1/20/2017	GNR 2010-87 AD	TAS0000	\$31,627,798.00	\$0.00	100.09375	\$0.00	\$0.00	\$0.00
38374YWC3	8/4/2016	1/20/2017	GNR 2010-85 NK	TAS0000	\$1,000,000.00	\$240,639.16	102.125	\$245,752.74	\$245,118.90	(\$4,479.74)
38374YK3	8/20/2015	1/20/2017	GNR 2010-95 PC	TAS0000	\$10,000,000.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00
38376CRR2	8/15/2016	1/20/2017	GNR 2009-77 KC	TAS0000	\$5,300,000.00	\$423,901.31	102.8125	\$435,823.54	\$434,228.96	(\$10,327.65)
38376J4M3	8/15/2016	1/20/2017	GNR 2009-123 JT	TAS0000	\$3,729,561.00	\$598,089.00	104.625	\$625,750.61	\$624,087.93	(\$25,998.93)
38376K3A7	8/23/2016	1/20/2017	GNR 2009-94 NK	TAS0000	\$3,000,000.00	\$0.00	100.25	\$0.00	\$0.00	\$0.00
38376PR85	9/29/2016	1/20/2017	GNR 2009-116 KG	TAS0000	\$750,000.00	\$21,781.47	100.3125	\$21,849.54	\$21,830.71	(\$49.24)
38376TNW8	8/9/2016	1/20/2017	GNR 2010-3 EV	TAS0000	\$2,470,000.00	\$961,298.29	102.03125	\$980,824.66	\$974,003.45	(\$12,705.16)
38376W6A8	8/4/2016	1/20/2017	GNR 2010-33 LK	TAS0000	\$2,500,000.00	\$342,294.55	102.9375	\$352,349.45	\$350,883.40	(\$8,588.85)
38376XHC0	8/25/2016	1/20/2017	GNR 2010-32 AK	TAS0000	\$3,000,000.00	\$465,219.48	103.9375	\$483,537.50	\$482,851.30	(\$17,631.82)
38376YFH9	8/24/2016	1/20/2017	GNR 2010-46 CK	TAS0000	\$2,000,000.00	\$302,914.96	104.3125	\$315,978.17	\$315,351.13	(\$12,436.17)
38377DXY7	9/13/2016	1/20/2017	GNR 2010-104 NG	TAS0000	\$3,200,000.00	\$448,443.26	101.46875	\$455,029.77	\$454,569.90	(\$6,126.63)
38377FY54	8/4/2016	1/20/2017	GNR 2010-73 CA	TAS0000	\$4,000,000.00	\$395,008.12	103.34375	\$408,216.20	\$406,329.45	(\$11,321.33)
38377JQD8	8/8/2016	1/20/2017	GNR 2010-98 DG	TAS0000	\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,266,525.00	(\$266,525.00)
38377KRV4	10/12/2016	1/20/2017	GNR 2010-120 AM	TAS0000	\$3,100,000.00	\$370,182.28	100.984375	\$373,826.27	\$373,684.83	(\$3,502.54)
38377LC22	6/28/2016	1/20/2017	GNR 2010-139 PV	TAS0000	\$10,878,000.00	\$4,518,057.21	104.78125	\$4,734,076.82	\$4,708,872.83	(\$190,815.63)
38377MNH5	8/15/2016	1/20/2017	GNR 2010-138 PD	TAS0000	\$5,030,666.00	\$1,289,004.18	103.3125	\$1,331,702.44	\$1,329,558.83	(\$40,554.65)
38377N3U6	8/4/2016	1/20/2017	GNR 2010-164 LK	TAS0000	\$1,550,000.00	\$320,172.11	103.625	\$331,778.35	\$331,025.94	(\$10,853.83)
38377RKY0	6/28/2016	1/20/2017	GNR 2010-160 A	TAS0000	\$14,292,624.00	\$89,128.09	101	\$90,019.37	\$89,237.45	(\$109.36)
38377TG70	9/2/2016	1/20/2017	GNR 2011-19 WA	TAS0000	\$2,000,000.00	\$219,889.72	101.5625	\$223,325.50	\$222,748.51	(\$2,858.79)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38377TR29	8/8/2016	1/20/2017	GNR 2011-24 NP	TAS0000	\$20,000,000.00	\$3,543,221.40	103.625	\$3,671,663.18	\$3,664,907.43	(\$121,686.03)
38377YPG9	11/19/2015	1/20/2017	GNR 2011-138 PN	TAS0000	\$2,500,000.00	\$268,541.10	101.5	\$272,569.22	\$271,505.79	(\$2,964.69)
38378C2V8	7/29/2016	1/20/2017	GNR 2012-24 MK	TAS0000	\$5,050,000.00	\$1,116,933.85	101.65625	\$1,135,433.07	\$1,134,296.22	(\$17,362.36)
38378DJ55	7/13/2016	1/20/2017	GNR 2012-31 QJ	TAS0000	\$6,900,000.00	\$673,870.84	101.09375	\$681,241.30	\$679,627.04	(\$5,756.20)
38378DJ55	7/8/2016	1/20/2017	GNR 2012-31 QJ	TAS0000	\$3,376,642.00	\$329,771.10	101.1875	\$333,687.13	\$333,077.82	(\$3,306.72)
38378DRZ0	7/26/2016	1/20/2017	GNR 2012-38 DK	TAS0000	\$5,000,000.00	\$1,263,373.00	101.1875	\$1,278,375.55	\$1,276,560.51	(\$13,187.51)
38378DY33	9/8/2016	1/20/2017	GNR 2012-32 CA	TAS0000	\$10,245,000.00	\$1,897,106.40	102.5625	\$1,945,719.75	\$1,944,043.97	(\$46,937.57)
38378DY33	10/12/2016	1/20/2017	GNR 2012-32 CA	TAS0000	\$472,000.00	\$87,402.07	101.40625	\$88,631.16	\$88,602.22	(\$1,200.15)
38379CDY9	11/25/2015	1/20/2017	GNR 2014-81 EH	TAS0000	\$2,000,000.00	\$429,690.62	100.8125	\$433,181.86	\$432,089.15	(\$2,398.53)
38379HEC5	11/9/2015	1/20/2017	GNR 2014-178 LA	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00
38379HUQ6	10/15/2015	1/20/2017	GNR 2014-188 QC	TAS0000	\$15,000,000.00	\$2,302,059.90	100.84375	\$2,321,483.53	\$2,302,059.90	\$0.00
Activity Date: 1/25/2017										
3136A04G9	8/12/2016	1/25/2017	FNR 2011-90 AG	TAS0000	\$5,000,000.00	\$740,490.55	102	\$755,300.36	\$754,227.39	(\$13,736.84)
3136A0DT1	8/12/2016	1/25/2017	FNR 2011-77 A	TAS0000	\$8,000,000.00	\$0.00	100.125	\$0.00	\$0.00	\$0.00
3136A0KY2	11/4/2016	1/25/2017	FNR 2011-74 UB	TAS0000	\$68,005,641.00	\$5,992,629.88	105.8125	\$6,340,951.49	\$6,340,070.58	(\$347,440.70)
3136A0LW5	7/25/2016	1/25/2017	FNR 2011-70 AD	TAS0000	\$15,000,000.00	\$816,463.20	101.15625	\$825,903.56	\$825,045.86	(\$8,582.66)
3136A0P27	8/25/2016	1/25/2017	FNR 2011-86 AB	TAS0000	\$3,569,000.00	\$329,666.96	103.4375	\$340,999.26	\$340,447.73	(\$10,780.77)
3136A0RU3	11/4/2015	1/25/2017	FNR 2011-80 BA	TAS0000	\$114,226,000.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
3136A1BN4	7/26/2016	1/25/2017	FNR 2011-103 JK	TAS0000	\$5,000,000.00	\$807,956.35	101.625	\$821,085.64	\$820,089.16	(\$12,132.81)
3136A1GS8	8/29/2016	1/25/2017	FNR 2011-98 AB	TAS0000	\$23,525,000.00	\$5,233,016.04	102.90625	\$5,385,100.57	\$5,373,041.08	(\$140,025.04)
3136A1KJ3	11/18/2015	1/25/2017	FNR 2011-99 DV	TAS0000	\$20,300,000.00	\$4,972,259.87	103.609375	\$5,151,727.38	\$5,076,879.54	(\$104,619.66)
3136A1WV3	6/22/2016	1/25/2017	FNR 2011-106 LV	TAS0000	\$5,877,000.00	\$3,362,493.34	103	\$3,463,368.14	\$3,431,558.96	(\$69,065.61)
3136A22J1	8/8/2016	1/25/2017	FNR 2011-139 A	TAS0000	\$2,815,000.00	\$792,071.95	102.4375	\$811,378.70	\$809,936.34	(\$17,864.39)
3136A22T9	8/10/2016	1/25/2017	FNR 2011-144 CJ	TAS0000	\$1,000,000.00	\$168,886.54	100.875	\$170,364.30	\$170,183.42	(\$1,296.88)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A2JX2	9/6/2016	1/25/2017	FNR 2011-111 HA	TAS0000	\$1,135,000.00	\$101,696.95	101.953125	\$103,683.22	\$103,492.58	(\$1,795.63)
3136A2QP1	8/8/2016	1/25/2017	FNR 2011-132 PA	TAS0000	\$1,000,000.00	\$161,420.59	103.84375	\$167,625.19	\$167,262.40	(\$5,841.81)
3136A3AS0	8/12/2015	1/25/2017	FNR 2011-145 JA	TAS0000	\$31,307,000.00	\$3,740,946.69	105.46875	\$3,945,529.71	\$3,938,171.89	(\$197,225.20)
3136A3BK6	8/12/2016	1/25/2017	FNR 2011-145 DA	TAS0000	\$3,000,000.00	\$136,433.58	101.75	\$138,821.17	\$138,870.15	(\$2,436.57)
3136A3BW0	8/30/2016	1/25/2017	FNR 2011-145 LQ	TAS0000	\$1,970,000.00	\$140,240.36	101.5625	\$142,431.62	\$142,262.49	(\$2,022.13)
3136A4FC8	8/26/2015	1/25/2017	FNR 2012-23 PC	TAS0000	\$10,000,000.00	\$3,860,300.20	99.65625	\$3,847,030.42	\$3,851,955.52	\$8,344.68
3136A4K40	8/3/2016	1/25/2017	FNR 2012-17 QC	TAS0000	\$1,500,000.00	\$373,163.36	101.6875	\$379,460.49	\$378,780.46	(\$5,617.10)
3136A4K40	10/29/2015	1/25/2017	FNR 2012-17 QC	TAS0000	\$6,900,000.00	\$1,716,551.43	101.9375	\$1,749,809.62	\$1,736,770.12	(\$20,218.69)
3136A4K65	9/20/2016	1/25/2017	FNR 2012-17 QG	TAS0000	\$1,100,000.00	\$273,653.13	101.6875	\$278,271.02	\$278,029.75	(\$4,376.63)
3136A5B47	9/29/2016	1/25/2017	FNR 2012-54 WG	TAS0000	\$630,000.00	\$255,461.59	102.84375	\$262,726.27	\$262,663.90	(\$7,202.31)
3136A5EV4	11/12/2015	1/25/2017	FNR 2012-29 AD	TAS0000	\$10,000,000.00	\$4,695,214.80	98.9375	\$4,645,328.14	\$4,665,835.28	\$29,379.52
3136A5GA8	11/13/2015	1/25/2017	FNR 2012-29 PM	TAS0000	\$10,000,000.00	\$2,932,069.30	98.125	\$2,877,093.00	\$2,884,716.38	\$47,352.92
3136A63F9	11/25/2015	1/25/2017	FNR 2012-72 BC	TAS0000	\$4,000,000.00	\$1,520,001.52	94.9375	\$1,443,051.44	\$1,451,142.41	\$68,859.11
3136A6AW4	11/10/2015	1/25/2017	FNR 2012-52 NB	TAS0000	\$11,045,000.00	\$3,359,152.96	103.59375	\$3,479,872.52	\$3,474,810.28	(\$115,657.32)
3136A7RU8	8/28/2015	1/25/2017	FNR 2012-90 CB	TAS0000	\$9,265,500.00	\$4,484,519.70	98.5625	\$4,420,054.73	\$4,443,952.73	\$40,566.97
3136A8SG6	8/10/2015	1/25/2017	FNR 2012-102 PA	TAS0000	\$28,091,198.00	\$3,864,141.20	105.4375	\$4,074,253.88	\$4,056,262.44	(\$192,121.24)
3136AAJ30	8/31/2015	1/25/2017	FNR 2012-137 JA	TAS0000	\$33,000,000.00	\$13,461,393.66	100.6875	\$13,553,940.74	\$13,539,779.36	(\$78,385.70)
3136AB3D3	6/10/2016	1/25/2017	FNR 2013-2 AV	TAS0000	\$4,140,000.00	\$426,965.73	100.21875	\$427,899.72	\$427,132.25	(\$166.52)
3136ACYK1	8/13/2015	1/25/2017	FNR 2013-18 NA	TAS0000	\$5,650,000.00	\$2,904,753.03	98.125	\$2,850,288.91	\$2,865,771.24	\$38,981.79
3136AG3J9	8/28/2015	1/25/2017	FNR 2013-116 YB	TAS0000	\$35,832,000.00	\$6,081,695.49	101.96875	\$6,201,428.87	\$6,181,173.78	(\$99,478.29)
3136AKNC3	6/12/2015	1/25/2017	FNR 2014-39 AB	TAS0000	\$7,728,849.00	\$2,826,739.57	102.234375	\$2,889,899.53	\$2,856,748.24	(\$30,008.67)
3136AKNF6	6/11/2015	1/25/2017	FNR 2014-39 GA	TAS0000	\$40,560,150.00	\$16,454,564.95	102.21875	\$16,819,650.61	\$16,701,931.91	(\$247,366.96)
3136ANG68	6/15/2015	1/25/2017	FNR 2015-36 DA	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	1/25/2017	FNR 2015-36 DA	TAS0000	\$0.00	\$0.00	99.5625	\$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
3136ANT49	8/26/2015	1/25/2017	FNR 2015-43 QB	TAS0000	\$15,533,813.00	\$10,611,489.56	99.734375	\$10,583,302.79	\$10,583,302.79	\$28,186.77
3136ANXY8	8/19/2015	1/25/2017	FNR 2015-27 MB	TAS0000	\$18,030,754.00	\$12,904,569.53	99.5	\$12,840,046.68	\$12,893,342.55	\$11,226.98
3136APF72	8/20/2015	1/25/2017	FNR 2015-55 PD	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	1/25/2017	FNR 2015-68 DA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQ43	1/4/2016	1/25/2017	FNR 2015-94 MA	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQNX4	11/12/2015	1/25/2017	FNR 2015-80 CA	TAS0000	\$92,718,000.00	\$73,813,446.97	101.875	\$75,197,449.10	\$74,911,003.72	(\$1,097,556.75)
3136ARBM9	1/29/2016	1/25/2017	FNR 2016-2 EZ	TAS0000	\$34,795,593.00	\$22,024,195.93	99.25	\$21,859,014.46	\$21,883,387.90	\$140,808.03
3136ATN59	9/30/2016	1/25/2017	FNR 2016-73 DK	TAS0000	\$5,505,000.00	\$4,737,748.50	101.71875	\$4,819,178.55	\$4,818,987.86	(\$81,239.36)
3136ATPB4	8/31/2016	1/25/2017	FNR 2016-66 GA	TAS0000	\$4,272,000.00	\$3,315,403.12	102	\$3,381,711.19	\$3,356,945.12	(\$41,542.00)
3136AULS8	12/1/2016	1/25/2017	FNR 2016-94 AE	TAS0000	\$118,829,360.00	\$115,284,809.72	108.34375	\$124,903,886.03	\$124,899,562.85	(\$9,614,753.13)
3136AUTJ0	11/30/2016	1/25/2017	FNR 2016-88 EA	TAS0000	\$33,585,181.00	\$32,209,495.04	105.15625	\$33,870,297.13	\$33,865,159.72	(\$1,655,664.67)
3136AUVL2	11/30/2016	1/25/2017	FNR 2016-93 NA	TAS0000	\$200,000,000.00	\$197,768,012.00	102.734375	\$203,175,731.08	\$203,166,551.35	(\$5,398,539.35)
31392JGL7	8/12/2016	1/25/2017	FNR 2003-14 AT	TAS0000	\$2,000,000.00	\$54,948.98	105	\$57,696.43	\$57,633.24	(\$2,684.26)
31393BWF8	8/12/2016	1/25/2017	FNR 2003-41 OA	TAS0000	\$0.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
31393CG80	11/25/2015	1/25/2017	FNR 2003-57 NA	TAS0000	\$33,200,000.00	\$843,429.07	103.8125	\$875,584.80	\$860,899.86	(\$17,470.79)
31393D6A4	8/12/2016	1/25/2017	FNR 2003-76 YA	TAS0000	\$3,115,000.00	\$25,833.04	100.5	\$25,962.20	\$25,897.88	(\$64.84)
31394ARY4	4/28/2016	1/25/2017	FNR 2004-61 ZG	TAS0000	\$5,000,000.00	\$812,617.55	103.890625	\$844,233.45	\$838,796.84	(\$26,179.29)
31394AWF9	11/25/2015	1/25/2017	FNR 2004-60 JE	TAS0000	\$8,000,000.00	\$838,926.72	104.6875	\$878,251.41	\$862,564.32	(\$23,637.60)
31394B4Y7	8/26/2016	1/25/2017	FNR 2005-5 PK	TAS0000	\$15,000,000.00	\$315,378.30	104.90625	\$330,851.55	\$329,612.90	(\$14,234.60)
31394D4X5	10/28/2015	1/25/2017	FNR 2005-47 HK	TAS0000	\$17,637,512.00	\$2,956,089.52	103.84375	\$3,069,714.21	\$3,020,047.47	(\$63,957.95)
31395D2S7	11/5/2015	1/25/2017	FNR 2006-54 OD	TAS0000	\$19,651,340.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
31396QHD4	4/26/2016	1/25/2017	FNR 2009-47 MT	TAS0000	\$37,000,000.00	\$1,795,638.12	111.5625	\$2,003,258.78	\$1,994,262.63	(\$198,624.51)
31396QHH5	8/12/2016	1/25/2017	FNR 2009-47 PG	TAS0000	\$17,301,000.00	\$879,152.91	104.75	\$920,912.67	\$920,227.52	(\$41,074.61)
31396VJT6	8/12/2016	1/25/2017	FNR 2007-30 MA	TAS0000	\$2,122,000.00	\$93,675.69	104.75	\$98,125.29	\$97,919.17	(\$4,243.48)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31396VMM7	10/23/2015	1/25/2017	FNR 2007-35 DE	TAS0000	\$16,230,000.00	\$1,545,183.32	103.421875	\$1,598,057.56	\$1,579,912.86	(\$34,729.54)
31396YB68	8/26/2016	1/25/2017	FNR 2008-15 JN	TAS0000	\$335,000.00	\$163,241.92	103.0625	\$168,241.20	\$167,570.28	(\$4,328.36)
31396YG30	11/19/2015	1/25/2017	FNR 2008-29 BG	TAS0000	\$77,737,000.00	\$1,518,566.64	103.3125	\$1,568,869.16	\$1,548,330.55	(\$29,763.91)
31396YH21	8/4/2016	1/25/2017	FNR 2008-29 CA	TAS0000	\$43,000,000.00	\$763,572.07	101.71875	\$776,695.96	\$774,287.28	(\$10,715.21)
31397NE50	8/26/2016	1/25/2017	FNR 2009-31 A	TAS0000	\$25,000,000.00	\$620,484.75	101.609375	\$630,470.68	\$628,108.44	(\$7,623.69)
31397NEN1	8/29/2016	1/25/2017	FNR 2009-13 NX	TAS0000	\$910,000.00	\$491,514.79	104.234375	\$512,327.37	\$510,440.07	(\$18,925.29)
31397NFD2	8/12/2016	1/25/2017	FNR 2009-17 PM	TAS0000	\$21,300,000.00	\$1,193,460.09	105	\$1,253,133.09	\$1,252,650.54	(\$59,190.45)
31397NJL0	8/12/2016	1/25/2017	FNR 2009-14 PE	TAS0000	\$15,000,000.00	\$945,178.65	104.75	\$990,074.64	\$986,597.95	(\$41,419.30)
31397QZU1	8/8/2016	1/25/2017	FNR 2010-158 HD	TAS0000	\$10,000,000.00	\$1,055,139.90	101.390625	\$1,069,812.94	\$1,067,695.63	(\$12,555.73)
31397Q6K9	7/20/2016	1/25/2017	FNR 2011-20 PA	TAS0000	\$5,000,000.00	\$575,071.25	103.1875	\$593,401.65	\$591,476.31	(\$16,405.06)
31397QDR6	8/26/2015	1/25/2017	FNR 2010-150 VU	TAS0000	\$8,450,000.00	\$0.00	102.625	\$0.00	\$0.00	\$0.00
31397QE20	8/12/2016	1/25/2017	FNR 2011-17 EG	TAS0000	\$3,475,000.00	\$182,342.88	102.21875	\$186,388.61	\$185,790.37	(\$3,447.50)
31397QE38	8/12/2016	1/25/2017	FNR 2011-17 EK	TAS0000	\$5,000,000.00	\$262,363.85	102.4375	\$268,758.97	\$267,806.85	(\$5,443.00)
31397QJH2	8/31/2016	1/25/2017	FNR 2011-8 AV	TAS0000	\$6,000,000.00	\$6,000,000.00	102.9375	\$6,176,250.00	\$6,147,480.00	(\$147,480.00)
31397QKB3	3/15/2016	1/25/2017	FNR 2011-8 VG	TAS0000	\$7,700,000.00	\$1,463,891.66	102.15625	\$1,495,456.82	\$1,478,836.04	(\$14,944.38)
31397QKZ0	11/25/2015	1/25/2017	FNR 2011-4 JP	TAS0000	\$38,576,302.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31397QNA2	8/26/2016	1/25/2017	FNR 2011-5 UN	TAS0000	\$28,000,000.00	\$4,429,495.84	102.671875	\$4,547,846.43	\$4,542,071.48	(\$112,575.64)
31397QNG9	7/12/2016	1/25/2017	FNR 2011-9 AV	TAS0000	\$5,434,395.00	\$2,129,690.76	102.6875	\$2,186,926.20	\$2,159,349.55	(\$29,658.78)
31397QP28	8/3/2016	1/25/2017	FNR 2011-19 KC	TAS0000	\$10,000,000.00	\$522,760.70	102.1875	\$534,196.09	\$532,607.42	(\$9,846.72)
31397QQT8	7/20/2016	1/25/2017	FNR 2011-10 CA	TAS0000	\$128,245,000.00	\$105,105.75	100.890625	\$106,041.85	\$105,338.49	(\$232.74)
31397QT99	6/15/2016	1/25/2017	FNR 2010-151 QA	TAS0000	\$100,000,000.00	\$772,095.00	101.34375	\$782,470.03	\$777,555.77	(\$5,460.77)
31397QUQ9	8/29/2016	1/25/2017	FNR 2011-6 BA	TAS0000	\$4,000,000.00	\$295,481.72	101.421875	\$299,683.10	\$298,741.28	(\$3,259.56)
31397QXD5	6/21/2016	1/25/2017	FNR 2011-15 VE	TAS0000	\$6,000,000.00	\$3,231,742.20	101.421875	\$3,277,693.53	\$3,263,079.33	(\$31,337.13)
31397SDQ4	5/20/2016	1/25/2017	FNR 2011-23 A	TAS0000	\$75,000,000.00	\$1,382,900.25	101.703125	\$1,406,452.77	\$1,403,886.86	(\$20,986.61)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397SEU4	7/25/2016	1/25/2017	FNR 2011-26 DA	TAS0000	\$4,200,000.00	\$529,478.88	101.84375	\$539,241.15	\$537,986.55	(\$8,507.67)
31397SGM0	7/20/2016	1/25/2017	FNR 2011-27 JQ	TAS0000	\$3,500,000.00	\$504,473.90	102.71875	\$518,189.28	\$517,384.68	(\$12,910.78)
31397SGM0	9/6/2016	1/25/2017	FNR 2011-27 JQ	TAS0000	\$11,420,000.00	\$1,646,026.27	102.9375	\$1,694,378.29	\$1,692,512.79	(\$46,486.53)
31397SH49	7/29/2016	1/25/2017	FNR 2011-46 MB	TAS0000	\$2,000,000.00	\$931,684.20	101.9375	\$949,735.58	\$947,177.49	(\$15,493.29)
31397SHW7	9/6/2016	1/25/2017	FNR 2011-31 DA	TAS0000	\$5,000,000.00	\$587,624.25	102.125	\$600,111.27	\$598,757.77	(\$11,133.52)
31397SU85	9/6/2016	1/25/2017	FNR 2011-37 LB	TAS0000	\$1,050,000.00	\$106,816.93	101.53125	\$108,452.56	\$108,314.68	(\$1,497.75)
31397SXE9	10/30/2015	1/25/2017	FNR 2011-40 DB	TAS0000	\$16,339,000.00	\$5,263,974.68	102.9375	\$5,418,603.94	\$5,386,742.85	(\$122,768.17)
31397SZT4	11/4/2015	1/25/2017	FNR 2011-42 DG	TAS0000	\$10,000,000.00	\$700,277.30	102.859375	\$720,300.85	\$712,602.88	(\$12,325.58)
31397UA74	9/6/2016	1/25/2017	FNR 2011-58 ME	TAS0000	\$2,530,000.00	\$154,429.23	101.375	\$156,552.63	\$156,369.37	(\$1,940.15)
31397UDL0	8/18/2016	1/25/2017	FNR 2011-52 LA	TAS0000	\$51,615,001.00	\$6,088,886.95	106.1875	\$6,465,636.83	\$6,432,444.28	(\$343,557.33)
31397UFG9	10/30/2015	1/25/2017	FNR 2011-48 VJ	TAS0000	\$5,000,000.00	\$97,327.15	102.625	\$99,881.99	\$98,257.73	(\$930.58)
31397UGT0	8/12/2016	1/25/2017	FNR 2011-49 CA	TAS0000	\$5,000,000.00	\$181,581.05	101	\$183,396.86	\$182,953.80	(\$1,372.75)
31397UXK0	11/4/2015	1/25/2017	FNR 2011-61 VB	TAS0000	\$4,941,438.00	\$2,795,938.90	105.25	\$2,942,725.69	\$2,865,912.86	(\$69,973.96)
31398F3S8	8/18/2015	1/25/2017	FNR 2009-88 CB	TAS0000	\$20,395,000.00	\$4,714,632.41	105.4375	\$4,970,990.54	\$4,964,669.79	(\$250,037.39)
31398FDW8	6/30/2016	1/25/2017	FNR 2009-85 BA	TAS0000	\$19,647,000.00	\$883,054.45	102.875	\$908,442.27	\$904,895.92	(\$21,841.47)
31398FDY4	7/29/2016	1/25/2017	FNR 2009-85 BD	TAS0000	\$12,285,000.00	\$552,161.86	103.4375	\$571,142.42	\$568,456.52	(\$16,294.66)
31398GDZ9	8/12/2016	1/25/2017	FNR 2009-100 PN	TAS0000	\$13,750,000.00	\$782,566.13	108.5	\$849,084.25	\$848,299.59	(\$65,733.47)
31398GQ93	8/12/2016	1/25/2017	FNR 2010-1 TC	TAS0000	\$18,850,000.00	\$491,681.89	103.5	\$508,890.76	\$506,102.27	(\$14,420.37)
31398GZP7	8/12/2016	1/25/2017	FNR 2010-12 DY	TAS0000	\$4,500,000.00	\$355,984.97	106.25	\$378,234.03	\$377,282.95	(\$21,297.99)
31398M5D4	8/12/2016	1/25/2017	FNR 2010-32 HV	TAS0000	\$18,300,000.00	\$0.00	100.375	\$0.00	\$0.00	\$0.00
31398MAQ9	8/12/2016	1/25/2017	FNR 2010-9 EA	TAS0000	\$5,000,000.00	\$447,389.05	102.25	\$457,455.30	\$455,946.56	(\$8,557.51)
31398N5Q3	11/9/2015	1/25/2017	FNR 2010-133 A	TAS0000	\$55,231,133.00	\$7,970,423.58	106.265625	\$8,469,820.43	\$8,294,671.04	(\$324,247.46)
31398N5Q3	4/21/2016	1/25/2017	FNR 2010-133 A	TAS0000	\$3,250,000.00	\$469,008.61	105.03125	\$492,605.60	\$485,760.03	(\$16,751.42)
31398N5Q3	10/11/2016	1/25/2017	FNR 2010-133 A	TAS0000	\$950,000.00	\$137,094.82	103	\$141,207.67	\$140,810.55	(\$3,715.73)

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398NLS1	8/12/2016	1/25/2017	FNR 2010-106 BD	TAS0000	\$4,000,000.00	\$326,748.72	101.6	\$331,976.70	\$331,592.01	(\$4,843.29)
31398NQC1	8/25/2016	1/25/2017	FNR 2010-116 AC	TAS0000	\$100,000,000.00	\$5,771,267.00	102.59375	\$5,920,959.24	\$5,905,679.81	(\$134,412.81)
31398NQF4	8/25/2016	1/25/2017	FNR 2010-116 AM	TAS0000	\$200,000,000.00	\$5,086,970.00	101.5546875	\$5,166,056.49	\$5,153,761.92	(\$66,791.92)
31398NW75	11/6/2015	1/25/2017	FNR 2010-123 HA	TAS0000	\$8,875,000.00	\$730,079.69	101.625	\$741,943.48	\$737,747.96	(\$7,668.27)
31398NWX8	12/7/2015	1/25/2017	FNR 2010-111 AE	TAS0000	\$39,000,000.00	\$3,321,009.12	104.75	\$3,478,757.05	\$3,394,589.40	(\$73,580.28)
31398PJC4	10/27/2015	1/25/2017	FNR 2010-35 WA	TAS0000	\$10,300,000.00	\$378,068.09	103.65625	\$391,891.21	\$386,345.51	(\$8,277.42)
31398PK65	2/18/2016	1/25/2017	FNR 2010-48 AP	TAS0000	\$55,920,000.00	\$192,987.75	101.15625	\$195,219.17	\$194,172.24	(\$1,184.49)
31398PTT6	10/27/2015	1/25/2017	FNR 2010-42 AC	TAS0000	\$15,000,000.00	\$847,001.55	103.9375	\$880,352.24	\$873,257.47	(\$26,255.92)
31398PVW6	2/18/2016	1/25/2017	FNR 2010-44 PA	TAS0000	\$25,000,000.00	\$279,654.75	101.375	\$283,500.00	\$282,245.38	(\$2,590.63)
31398RE76	10/27/2015	1/25/2017	FNR 2010-57 DP	TAS0000	\$25,000,000.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
31398RLV5	8/29/2016	1/25/2017	FNR 2010-65 AD	TAS0000	\$4,000,000.00	\$252,727.12	102.09375	\$258,018.59	\$257,576.95	(\$4,849.83)
31398RT39	8/26/2016	1/25/2017	FNR 2010-64 AD	TAS0000	\$20,925,000.00	\$1,441,922.71	102.28125	\$1,474,816.57	\$1,472,460.23	(\$30,537.52)
31398SC43	8/3/2016	1/25/2017	FNR 2010-144 YA	TAS0000	\$4,000,000.00	\$367,817.72	101.53125	\$373,449.93	\$372,532.47	(\$4,714.75)
31398SC43	11/4/2015	1/25/2017	FNR 2010-144 YA	TAS0000	\$5,056,000.00	\$464,921.60	102.21875	\$475,237.05	\$470,741.95	(\$5,820.35)
31398SRU9	8/1/2016	1/25/2017	FNR 2010-143 AG	TAS0000	\$3,000,000.00	\$781,183.50	103.25	\$806,571.96	\$802,798.85	(\$21,615.35)
31398STH6	8/5/2016	1/25/2017	FNR 2010-136 PA	TAS0000	\$20,045,000.00	\$4,613,946.87	103.53125	\$4,776,876.87	\$4,756,723.92	(\$142,777.05)
31398SV83	11/9/2015	1/25/2017	FNR 2010-154 MK	TAS0000	\$50,000,000.00	\$3,645,410.00	102	\$3,718,318.20	\$3,696,798.13	(\$51,388.13)
31398T4E8	10/22/2015	1/25/2017	FNR 2010-99 JU	TAS0000	\$276,669,075.00	\$26,135,427.97	102.4375	\$26,772,479.03	\$26,747,493.56	(\$612,065.59)
31398T6U0	8/25/2016	1/25/2017	FNR 2010-113 GA	TAS0000	\$200,000,000.00	\$5,510,628.00	101.75	\$5,607,063.99	\$5,593,144.14	(\$82,516.14)
31398T6Z9	8/25/2016	1/25/2017	FNR 2010-113 LA	TAS0000	\$200,000,000.00	\$5,005,910.00	101.5625	\$5,084,127.34	\$5,072,098.14	(\$66,188.14)
31398TPN5	10/21/2015	1/25/2017	FNR 2010-89 PG	TAS0000	\$167,969,706.00	\$8,547,733.10	102.875	\$8,793,480.43	\$8,711,564.65	(\$163,831.55)
31398TUF6	8/29/2016	1/25/2017	FNR 2010-83 AK	TAS0000	\$4,812,461.00	\$194,449.56	101.3984375	\$197,168.81	\$196,855.29	(\$2,405.73)
31402AUQ7	8/16/2016	1/25/2017	FN 723391	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKV9	8/16/2016	1/25/2017	FN 726708	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402EKY3	8/16/2016	1/25/2017	FN 726711	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NDN5	8/16/2016	1/25/2017	FN 733709	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NFK9	8/16/2016	1/25/2017	FN 733770	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NHC5	8/16/2016	1/25/2017	FN 733827	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402RU31	8/16/2016	1/25/2017	FN 736002	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TAY1	8/16/2016	1/25/2017	FN 737223	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TEK7	8/16/2016	1/25/2017	FN 737338	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TP41	8/16/2016	1/25/2017	FN 737643	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VCS7	8/16/2016	1/25/2017	FN 739081	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VEB2	8/16/2016	1/25/2017	FN 739130	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VF88	8/16/2016	1/25/2017	FN 739191	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VGH7	8/16/2016	1/25/2017	FN 739200	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VHL7	8/16/2016	1/25/2017	FN 739235	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VJ27	8/16/2016	1/25/2017	FN 739281	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VLR9	8/16/2016	1/25/2017	FN 739336	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VPC8	8/16/2016	1/25/2017	FN 739419	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VQV5	8/16/2016	1/25/2017	FN 739468	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB37	8/16/2016	1/25/2017	FN 741758	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB60	8/16/2016	1/25/2017	FN 741761	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB94	8/16/2016	1/25/2017	FN 741764	TAS0000	\$1,702,925.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YBX1	8/16/2016	1/25/2017	FN 741754	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCD4	8/16/2016	1/25/2017	FN 741768	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCG7	8/16/2016	1/25/2017	FN 741771	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCL6	8/16/2016	1/25/2017	FN 741775	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

MBS Month End Inventory January

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402YCS1	8/16/2016	1/25/2017	FN 741781	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCW2	8/16/2016	1/25/2017	FN 741785	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCZ5	8/16/2016	1/25/2017	FN 741788	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31410LSV5	5/27/2016	1/25/2017	FN 890732	TAS0000	\$2,304,070.00	\$1,270,763.22	103.9375	\$1,320,799.52	\$1,313,666.64	(\$42,903.42)
31418MPS5	7/21/2016	1/25/2017	FN AD0432	TAS0000	\$10,000,000.00	\$627,078.70	104.625	\$656,081.09	\$653,416.01	(\$26,337.31)
Totals:					\$7,830,415,880.00	\$2,374,281,731.80		\$2,475,301,134.11	\$2,471,704,040.98	(\$97,422,309.18)

Muni Performance Audit for January

Start: 1/1/2017

End: 1/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Quantity	Disposal Prin Rec	Price	Book Price	Book Value	Interest	Accret/Amort	Gain/Loss	TL Earnings	Avg Daily Invested Funds	ROI
ARSDE															
04108NZ88	ARSDEV 1.197 10/01/17	TAS0000	10/21/2015	10/1/2017	1,235,000		100	\$100.00	\$1,235,000.00	\$1,231.91	\$0.00		\$1,231.91	\$1,235,000.00	1.197000%
04108NZ96	ARSDEV 1.618 10/01/18	TAS0000	10/21/2015	10/1/2018	1,250,000		100	\$100.00	\$1,250,000.00	\$1,685.42	\$0.00		\$1,685.42	\$1,250,000.00	1.618000%
RUSWT															
782816AC6	RUSWTR 2 07/01/18	TAS0000	7/14/2015	7/1/2018	1,000,000		101.56	\$100.80	\$1,007,987.78	\$1,666.67	(\$433.33)		\$1,233.33	\$1,008,421.11	1.467641%
SCSHS															
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	1,110,000		99.625	\$99.64	\$936,621.00	\$11.45	\$11.71		\$23.16	\$967,841.70	0.028719%

Muni Performance Audit for January

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

CUSIP	Description	Fund	Settle	Maturity	Quantity	Disposal Prin Rec	Price	Book Price	Book Value	Interest	Accret/Amort	Gain/Loss	TL Earnings	Avg Daily Invested Funds	ROI
Report Totals:					\$4,595,000.00				\$4,429,608.77	\$4,595.45	(\$421.62)		\$4,173.83	\$4,461,262.81	1.122684%

Payments/Sales/Calls/Maturities

83712TDA6	SCSHSG 2.95 01/01/41		1/1/2017		\$15,000.00	\$15,000.00							\$36.88		
	Book Value Sold:	\$14,945.89													
	Settlement Proceeds:	\$15,000.00													
	Gain/Loss on Sale:	\$54.11													
	Settle Int Rec:	\$36.88													

Grand Total Earnings: \$4,227.93
 Average Daily Invested Funds: \$4,461,262.81
 Grand Total ROI: 1.14%