

Commercial Paper Daily Investment Returns

Start: 6/1/2017

End: 6/30/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
CATHI											
14918EV40	CATHIA CP 08/04/17	TAS0000	6/22/2017	6/22/2017	8/4/2017	37,803,000	99.820833	\$37,735,269.63	1.502692	Chase	\$1,575.12
CHIPO											
16953JU74	CHIPOW CP 07/07/17	TAS0000	6/16/2017	6/16/2017	7/7/2017	20,818,000	99.91075	\$20,799,419.94	1.531367	Banc of Amer Sec LLC	\$884.77
ENBUS											
29251UUM8	ENBUS CP 07/21/17	TAS0000	6/20/2017	6/20/2017	7/21/2017	20,000,000	99.870833	\$19,974,166.67	1.50194	Citigroup Global'	\$833.33
29251UUM8	ENBUS CP 07/21/17	TAS0000	6/20/2017	6/20/2017	7/21/2017	10,000,000	99.871694	\$9,987,169.44	1.491914	Banc of Amer Sec LLC	\$413.89
EQRCP											
26885TUS8	EQRCP CP 07/26/17	TAS0000	6/22/2017	6/23/2017	7/26/2017	25,000,000	99.8625	\$24,965,625.00	1.502065	CITIGROUP	\$1,041.67
ETRCP											
29366EUE4	ETRCP CP 07/14/17	TAS0000	6/21/2017	6/21/2017	7/14/2017	2,900,000	99.907361	\$2,897,313.47	1.451345	Chase	\$116.81
FTI C											
3024X2UM6	FTI CP 07/21/17	TAS0000	6/21/2017	6/21/2017	7/21/2017	26,000,000	99.875	\$25,967,500.00	1.501877	Chase	\$1,083.33
GRCHA											
38528KUE6	GRCHAR CP 07/14/17	TAS0000	6/16/2017	6/16/2017	7/14/2017	58,500,000	99.879444	\$58,429,475.00	1.551871	GOLDMAN SACHS (SING)	\$2,518.75
HITCR											
43357LUE0	HITCRD CP 07/14/17	TAS0000	6/16/2017	6/16/2017	7/14/2017	28,600,000	99.883333	\$28,566,633.33	1.501752	Banc of Amer Sec LLC	\$1,191.67
43357LUM2	HITCRD CP 07/21/17	TAS0000	6/19/2017	6/19/2017	7/21/2017	25,165,000	99.862222	\$25,130,328.22	1.552139	GOLDMAN SACHS (SING)	\$1,083.49
43357LUM2	HITCRD CP 07/21/17	TAS0000	6/22/2017	6/22/2017	7/21/2017	38,500,000	99.879167	\$38,453,479.17	1.501815	Banc of Amer Sec LLC	\$1,604.17
43357LUS9	HITCRD 0 07/26/17	TAS0000	6/23/2017	6/23/2017	7/26/2017	35,000,000	99.85791667	\$34,950,270.83	1.552205	GS Institutional	\$1,506.94

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HYUHC											
44890MUM2	HYUHCA 0 07/21/17	TAS0000	6/21/2017	6/21/2017	7/21/2017	33,510,000	99.87916667	\$33,469,508.75	1.451754	CITIGROUP	\$1,349.71
NIFIN											
65475JUE5	NIFIN 0 07/14/17	TAS0000	6/20/2017	6/20/2017	7/14/2017	40,000,000	99.902	\$39,960,800.00	1.471442	CITIGROUP	\$1,633.33
65475JUM7	NIFIN 0 07/21/17	TAS0000	6/23/2017	6/23/2017	7/21/2017	10,000,000	99.88255556	\$9,988,255.56	1.511775	CITIGROUP	\$419.44
SCGEG											
83700EUH9	SCGEG CP 07/17/17	TAS0000	6/19/2017	6/19/2017	7/17/2017	20,000,000	99.883333	\$19,976,666.67	1.501752	Banc of Amer Sec LLC	\$833.33
83700EUQ9	SCGEG CP 07/24/17	TAS0000	6/19/2017	6/19/2017	7/24/2017	20,000,000	99.852222	\$19,970,444.44	1.52225	Banc of Amer Sec LLC	\$844.44
83700EUU0	SCGEG CP 07/28/17	TAS0000	6/20/2017	6/20/2017	7/28/2017	24,000,000	99.839556	\$23,961,493.33	1.522443	Banc of Amer Sec LLC	\$1,013.33
83700EUE6	SCGEG CP 07/14/17	TAS0000	6/21/2017	6/21/2017	7/14/2017	34,500,000	99.907361	\$34,468,039.58	1.451345	Banc of Amer Sec LLC	\$1,389.58
SILVP											
82831MUB8	SILVPP CP 07/11/17	TAS0000	6/14/2017	6/14/2017	7/11/2017	25,000,000	99.8875	\$24,971,875.00	1.501689	BARCLAYS CAP US	\$1,041.67
82831MUA0	SILVPP CP 07/10/17	TAS0000	6/14/2017	6/14/2017	7/10/2017	14,990,000	99.891667	\$14,973,760.83	1.501627	BARCLAYS CAP US	\$624.58
82831MUE2	SILVPP CP 07/14/17	TAS0000	6/16/2017	6/16/2017	7/14/2017	25,000,000	99.883333	\$24,970,833.33	1.501752	BARCLAYS CAP US	\$1,041.67
82831MUL6	SILVPP CP 07/20/17	TAS0000	6/20/2017	6/20/2017	7/20/2017	46,470,000	99.875	\$46,411,912.50	1.501877	BARCLAYS CAP US	\$1,936.25
82831MUQ5	SILVPP CP 07/24/17	TAS0000	6/22/2017	6/22/2017	7/24/2017	10,500,000	99.866667	\$10,486,000.00	1.502003	BARCLAYS CAP US	\$437.50
SPECE											
84757AUU8	SPECEN CP 07/28/17	TAS0000	6/20/2017	6/20/2017	7/28/2017	16,500,000	99.841667	\$16,473,875.00	1.502379	WELLS FARGO SECS.	\$687.50
84757AUU8	SPECEN CP 07/28/17	TAS0000	6/21/2017	6/21/2017	7/28/2017	50,000,000	99.843778	\$49,921,888.89	1.522378	Citigroup Global'	\$2,111.11
TCLHO											
87230RUE7	TCLHOL 0 07/14/17	TAS0000	6/28/2017	6/28/2017	7/14/2017	36,300,000	99.92888889	\$36,274,186.66	1.601139	GS Institutional	\$1,613.33

Commercial Paper Daily Investment Returns

Start: 6/1/2017
End: 6/30/2017
Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest		
								Total Settle Money	\$734,136,191.24			Total Daily Interest	\$30,830.73

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
Activity Date: 6/15/2017											
3129724K5	9/23/2016	6/15/2017	FG B19826	Stifel Nicolaus Comp	TAS0000	\$10,858,045.00	\$425,366.41	104.625	\$445,039.61	\$441,647.45	(\$16,281.04)
3137A23E9	8/16/2016	6/15/2017	FHR 3745 GP	COMMERCE BANK	TAS0000	\$304,000.00	\$165,224.80	104.265625	\$172,272.67	\$171,674.35	(\$6,449.55)
3137A2ED9	8/29/2016	6/15/2017	FHR 3755 AD	Crew & Associates	TAS0000	\$1,000,000.00	\$103,588.17	102.40625	\$106,080.76	\$105,740.18	(\$2,152.01)
3137A2EP2	9/29/2016	6/15/2017	FHR 3755 HA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$194,124.12	102.257812	\$198,507.08	\$197,725.25	(\$3,601.13)
3137A2L41	8/4/2016	6/15/2017	FHR 3761 HD	COMMERCE BANK	TAS0000	\$2,000,000.00	\$176,740.26	102.6875	\$181,490.15	\$179,046.37	(\$2,306.11)
3137A32Q1	2/25/2016	5/23/2017	FHR 3763 QA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	102.71875	\$0.00	\$0.00	\$0.00
3137A3HS1	6/21/2016	6/15/2017	FHR 3751 MC	COMMERCE BANK	TAS0000	\$4,000,000.00	\$368,238.72	101.78125	\$374,797.97	\$370,763.61	(\$2,524.89)
3137A3Y52	8/26/2015	6/15/2017	FHR 3769 MB	SIMMONS FIRST INVEST	TAS0000	\$23,000,000.00	\$1,750,376.13	103.625	\$1,813,827.26	\$1,783,925.01	(\$33,548.88)
3137A4G43	8/8/2016	5/23/2017	FHR 3772 A	JP Morgan	TAS0000	\$0.00	\$0.00	103.0624706	\$0.00	\$0.00	\$0.00
3137A4HA8	8/2/2016	6/15/2017	FHR 3772 EA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$565,880.49	103.53125	\$585,863.14	\$581,395.42	(\$15,514.93)
3137A5N26	8/8/2016	6/15/2017	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	6/15/2017	FHR 3815 AD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137A6CL4	8/8/2016	6/15/2017	FHR 3815 AE	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.469	\$0.00	\$0.00	\$0.00
3137A6DL3	8/8/2016	6/15/2017	FHR 3815 EA	Stifel Nicolaus Comp	TAS0000	\$11,000,000.00	\$673,027.63	104.3875	\$702,556.72	\$698,049.90	(\$25,022.27)
3137A6TM4	10/22/2015	6/15/2017	FHR 3808 A	INCAPITAL, LLC	TAS0000	\$17,220,600.00	\$783,993.65	103.25	\$809,473.44	\$787,377.36	(\$3,383.72)
3137A7GU8	8/24/2016	6/15/2017	FHR 3800 EH	COMMERCE BANK	TAS0000	\$1,000,000.00	\$232,222.51	103.25	\$239,769.74	\$238,859.74	(\$6,637.23)
3137A7X39	6/24/2016	6/15/2017	FHR 3832 PL	COMMERCE BANK	TAS0000	\$31,744,000.00	\$4,653,663.10	106.3125	\$4,947,425.58	\$4,884,304.85	(\$230,641.75)
3137A7Z78	8/16/2016	6/15/2017	FHR 3825 AP	COMMERCE BANK	TAS0000	\$2,000,000.00	\$114,360.58	101.4375	\$116,004.51	\$115,612.26	(\$1,251.68)
3137A8NH7	8/8/2016	6/15/2017	FHR 3830 EC	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$344,126.88	103	\$354,450.69	\$353,442.39	(\$9,315.51)
3137A8YD4	8/24/2016	5/23/2017	FHR 3834 AG	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137A9BN5	7/20/2016	6/15/2017	FHR 3848 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3137A9RW8	8/9/2016	6/15/2017	FHR 3845 EG	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.078125	\$0.00	\$0.00	\$0.00
3137A9W44	9/19/2016	6/15/2017	FHR 3835 DA	Crew & Associates	TAS0000	\$19,155,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137ABCY5	8/8/2016	6/15/2017	FHR 3864 LM	Stifel Nicolaus Comp	TAS0000	\$5,500,000.00	\$514,363.47	105.75	\$543,939.36	\$540,851.30	(\$26,487.83)
3137ABLJ8	8/25/2016	6/15/2017	FHR 3883 KA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00
3137ADDB0	11/18/2015	6/15/2017	FHR 3888 AB	Crew & Assocociates	TAS0000	\$5,000,000.00	\$899,042.40	99.78125	\$897,075.74	\$899,042.40	\$0.00
3137AE6J9	11/1/2016	6/15/2017	FHR 3904 HP	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137AETR6	8/23/2016	6/15/2017	FHR 3914 CA	Stifel Nicolaus Comp	TAS0000	\$2,400,000.00	\$253,266.29	103	\$260,864.28	\$259,026.41	(\$5,760.12)
3137AFBS0	12/9/2015	6/15/2017	FHR 3926 GP	Crew & Assocociates	TAS0000	\$19,245,655.00	\$473,913.09	105.265625	\$498,867.58	\$486,177.45	(\$12,264.36)
3137AFP71	8/1/2016	6/15/2017	FHR 3919 BG	SIMMONS FIRST INVEST	TAS0000	\$3,250,000.00	\$934,413.81	102.5	\$957,774.15	\$955,456.80	(\$21,043.00)
3137AHEQ7	6/13/2016	6/15/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AHEQ7	6/23/2016	6/15/2017	FHR 3956 DJ	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AHEQ7	7/28/2016	6/15/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137AJ3V4	8/25/2015	6/15/2017	FHR 3954 PD	Crew & Assocociates	TAS0000	\$4,500,000.00	\$1,431,585.36	98.375	\$1,408,322.10	\$1,409,435.87	\$22,149.49
3137AJBR4	8/8/2016	6/15/2017	FHR 3958 DL	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.40625	\$0.00	\$0.00	\$0.00
3137AJXR0	2/1/2017	6/15/2017	FHR 3966 VZ	WELLS FARGO SECURITIE	TAS0000	\$18,530,210.00	\$10,309,955.35	103.90625	\$10,712,687.98	\$10,711,425.01	(\$401,469.66)
3137AJYX6	8/26/2016	6/15/2017	FHR 3977 AD	UBS Ltd London	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
3137AK7K1	3/10/2016	5/23/2017	FHR 3982 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
3137AK7K1	1/29/2016	5/23/2017	FHR 3982 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.390625	\$0.00	\$0.00	\$0.00
3137AKM99	10/26/2015	6/15/2017	FHR 3979 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	103.1875	\$0.00	\$0.00	\$0.00
3137AKM99	9/19/2016	6/15/2017	FHR 3979 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137AKUB5	8/3/2016	6/15/2017	FHR 3981 CA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	102.25	\$0.00	\$0.00	\$0.00
3137ALW47	10/28/2015	6/15/2017	FHR 3996 TB	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137AMYK7	8/29/2016	6/15/2017	FHR 4011 KM	COMMERCE BANK	TAS0000	\$1,800,000.00	\$231,613.09	101.1171875	\$234,200.64	\$233,976.16	(\$2,363.07)
3137ASAG9	8/14/2015	6/15/2017	FHR 4077 BA	Crew & Assocociates	TAS0000	\$3,000,000.00	\$895,223.07	98.09375	\$878,157.88	\$879,499.97	\$15,723.10
3137AYKR1	9/29/2016	6/15/2017	FHR 4161 AN	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.015625	\$0.00	\$0.00	\$0.00
3137AYQY0	8/25/2015	6/15/2017	FHR 4165 CA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137B1FV9	8/26/2015	6/15/2017	FHR 4191 NB	Bank of Oklahoma	TAS0000	\$7,000,000.00	\$1,796,346.02	92.75	\$1,666,110.93	\$1,704,133.59	\$92,212.43
3137B4L61	8/27/2015	6/15/2017	FHR 4253 TD	Crew & Associates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3137B4L61	10/19/2015	6/15/2017	FHR 4253 TD	Crew & Associates	TAS0000	\$0.00	\$0.00	100.625	\$0.00	\$0.00	\$0.00
3137B4L61	9/29/2016	6/15/2017	FHR 4253 TD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.5625	\$0.00	\$0.00	\$0.00
3137B4PQ3	10/16/2015	6/15/2017	FHR 4246 PC	Crew & Associates	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B5WC3	5/4/2016	6/15/2017	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	6/15/2017	FHR 4298 PG	Crew & Associates	TAS0000	\$15,000,000.00	\$6,359,104.50	102	\$6,486,286.59	\$6,474,607.03	(\$115,502.53)
3137B84H7	9/1/2016	6/15/2017	FHR 4305 AL	Banc of Amer Sec LLC	TAS0000	\$5,000,000.00	\$2,546,512.70	101.5625	\$2,586,301.96	\$2,582,316.67	(\$35,803.97)
3137B9CP8	9/7/2016	6/15/2017	FHR 4318 LH	JP Morgan	TAS0000	\$0.00	\$0.00	101.890625	\$0.00	\$0.00	\$0.00
3137BA6C1	6/11/2015	6/15/2017	FHR 4332 KE	Crew & Associates	TAS0000	\$15,000,000.00	\$5,285,996.40	101.15625	\$5,347,115.73	\$5,331,914.09	(\$45,917.69)
3137BCHB7	10/30/2015	6/15/2017	FHR 4360 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137BCSX7	8/28/2015	6/15/2017	FHR 4374 PQ	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	6/15/2017	FHR 4379 BH	Crew & Associates	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
3137BD4V5	10/15/2015	6/15/2017	FHR 4378 AD	Stifel Nicolaus Comp	TAS0000	\$6,000,000.00	\$2,309,812.08	101	\$2,332,910.20	\$2,329,868.95	(\$20,056.87)
3137BDER3	10/15/2015	6/15/2017	FHR 4388 MC	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$5,432,202.00	100.875	\$5,479,733.77	\$5,474,855.65	(\$42,653.65)
3137BDMU7	12/9/2015	6/15/2017	FHR 4389 AB	Crew & Associates	TAS0000	\$20,000,000.00	\$9,046,389.20	101.625	\$9,193,393.02	\$9,178,794.56	(\$132,405.36)
3137BDZW9	11/6/2015	6/15/2017	FHR 4387 KC	JP Morgan	TAS0000	\$15,811,200.00	\$2,594,688.91	101.84375	\$2,642,528.49	\$2,629,881.54	(\$35,192.63)
3137BDZX7	6/22/2016	6/15/2017	FHR 4387 KG	Nomura Int'l plc	TAS0000	\$2,500,000.00	\$410,261.25	102.6875	\$421,287.02	\$418,192.83	(\$7,931.58)
3137BEK45	10/16/2015	6/15/2017	FHR 4403 CA	Stifel Nicolaus Comp	TAS0000	\$51,850,313.00	\$27,804,499.61	101.875	\$28,325,833.98	\$28,335,287.51	(\$530,787.90)
3137BF4M0	8/8/2016	6/15/2017	FHR 4410 HA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137BFAK7	9/27/2016	6/15/2017	FHR 4413 A	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$2,462,678.40	101.8125	\$2,507,314.45	\$2,501,862.90	(\$39,184.50)
3137BFB67	11/12/2015	6/15/2017	FHR 4413 HP	JP Morgan	TAS0000	\$39,675,000.00	\$20,325,430.29	103.5625	\$21,049,523.75	\$21,007,768.54	(\$682,338.25)
3137BFFV8	10/28/2015	6/15/2017	FHR 4423 A	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	103.40625	\$0.00	\$0.00	\$0.00
3137BG4H9	6/15/2015	6/15/2017	FHR 4425 EA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00

MBS Month End Inventory June

Company: Arkansas Treasury

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3137BG4N6	8/10/2015	6/15/2017	FHR 4425 HA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	6/15/2017	FHR 4425 HA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	6/15/2017	FHR 4443 GC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHGR2	9/29/2016	6/15/2017	FHR 4463 MG	Stifel Nicolaus Comp	TAS0000	\$500,000.00	\$341,345.13	102.109375	\$348,545.37	\$348,475.14	(\$7,130.02)
3137BHTG2	11/4/2015	6/15/2017	FHR 4459 DA	COMMERCE BANK	TAS0000	\$14,357,329.00	\$3,122,179.94	105.40625	\$3,290,972.79	\$3,238,362.50	(\$116,182.56)
3137BHTG2	11/25/2015	6/15/2017	FHR 4459 DA	Crew & Assocociates	TAS0000	\$1,420,000.00	\$308,796.68	105.15625	\$324,719.01	\$320,466.72	(\$11,670.04)
3137BHU21	11/27/2015	6/15/2017	FHR 4459 NA	MULTI-BANK SEC, INC.	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
3137BJ3Q4	10/22/2015	6/15/2017	FHR 4476 B	COMMERCE BANK	TAS0000	\$13,110,787.00	\$5,177,056.72	101	\$5,228,827.29	\$5,182,342.50	(\$5,285.77)
3137BJ6P3	8/27/2015	6/15/2017	FHR 4478 PC	Crew & Assocociates	TAS0000	\$14,000,000.00	\$5,932,645.74	100.5	\$5,962,308.97	\$5,956,040.14	(\$23,394.40)
3137BJDB6	8/11/2015	6/15/2017	FHR 4470 MC	Crew & Assocociates	TAS0000	\$21,650,000.00	\$13,576,930.63	100.03125	\$13,581,173.42	\$13,578,231.76	(\$1,301.12)
3137BJSV6	12/9/2015	6/15/2017	FHR 4486 PA	COMMERCE BANK	TAS0000	\$14,205,000.00	\$9,425,817.95	102.265625	\$9,639,371.64	\$9,598,586.75	(\$172,768.80)
3137BJSV9	6/30/2015	6/15/2017	FHR 4479 PQ	Commerce	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	6/15/2017	FHR 4491 AP	JP Morgan	TAS0000	\$32,000,000.00	\$17,111,174.40	100.4375	\$17,186,035.79	\$17,166,658.52	(\$55,484.12)
3137BKTH3	8/18/2015	6/15/2017	FHR 4491 P	COMMERCE BANK	TAS0000	\$37,500,000.00	\$23,417,382.38	100.625	\$23,563,741.01	\$23,527,101.40	(\$109,719.02)
3137BKX21	8/31/2015	6/15/2017	FHR 4506 A	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	6/15/2017	FHR 4522 A	COMMERCE BANK	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	6/15/2017	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	6/15/2017	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	6/15/2017	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	6/15/2017	FHR 4539 JA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	6/15/2017	FHR 4540 MG	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	6/15/2017	FHR 4538 AC	Banc of Amer Sec LLC	TAS0000	\$57,774,000.00	\$26,534,981.75	102.0625	\$27,082,265.75	\$27,028,762.38	(\$493,780.63)
3137BMAZ9	12/15/2015	6/15/2017	FHR 4538 DB	Banc of Amer Sec LLC	TAS0000	\$51,745,000.00	\$30,906,247.91	102.03125	\$31,534,031.07	\$31,472,797.55	(\$566,549.64)
3137BMGH3	3/17/2016	6/15/2017	FHR 4535 AC	WELLS FARGO SECURITIE	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BMNL6	1/29/2016	6/15/2017	FHR 4546 TH	Crew & Assocociates	TAS0000	\$50,000,000.00	\$35,174,055.50	100.75	\$35,437,860.92	\$35,381,347.93	(\$207,292.43)
3137BMSS6	3/17/2016	6/15/2017	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	6/15/2017	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	6/15/2017	FHR 4550 TA	Banc of Amer Sec LLC	TAS0000	\$126,824,000.00	\$102,110,868.64	100.125	\$102,238,507.22	\$102,223,122.52	(\$112,253.88)
3137BPM55	10/3/2016	6/15/2017	FHR 4580 DA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.03125	\$0.00	\$0.00	\$0.00
3137BQNY9	6/30/2016	6/15/2017	FHR 4596 HA	Banc of Amer Sec LLC	TAS0000	\$123,184,000.00	\$98,233,433.11	102.703125	\$100,888,805.59	\$100,425,184.72	(\$2,191,751.61)
3137BSS87	11/30/2016	6/15/2017	FHR 4632 MA	GS Institutional	TAS0000	\$213,535,408.00	\$204,156,439.61	107.5	\$219,468,172.58	\$219,303,350.29	(\$15,146,910.67)
3137BSSB0	12/1/2016	6/15/2017	FHR 4632 MH	GS Institutional	TAS0000	\$47,466,421.00	\$42,493,149.52	106.375	\$45,202,087.81	\$45,096,279.86	(\$2,603,130.34)
3137BSSL8	11/30/2016	6/15/2017	FHR 4634 MA	CITIGROUP	TAS0000	\$103,693,978.00	\$95,489,333.01	108.625	\$103,725,287.99	\$103,590,648.03	(\$8,101,315.01)
3137BSSN4	11/30/2016	6/15/2017	FHR 4634 MD	CITIGROUP	TAS0000	\$99,944,794.00	\$88,107,876.30	110.125	\$97,028,798.77	\$96,834,491.54	(\$8,726,615.24)
3137BSY98	12/1/2016	6/15/2017	FHR 4630 MA	JP Morgan	TAS0000	\$113,679,250.00	\$108,475,415.22	106.03125	\$115,017,838.70	\$114,894,990.30	(\$6,419,575.07)
3137BSYA5	12/1/2016	6/15/2017	FHR 4630 MC	JP Morgan	TAS0000	\$151,107,567.00	\$143,916,471.22	105.984375	\$152,528,972.54	\$152,413,299.68	(\$8,496,828.46)
3137BTYZ8	2/1/2017	6/15/2017	FHR 4649 ML	GS Institutional	TAS0000	\$42,469,287.00	\$40,203,399.35	104.59375	\$42,050,243.01	\$42,009,738.08	(\$1,806,338.73)
3137BVMP8	3/1/2017	6/15/2017	FHR 4657 JA	AMHERST PIERPONT SEC.	TAS0000	\$17,232,651.00	\$16,912,641.70	107.5	\$18,181,089.83	\$18,164,921.35	(\$1,252,279.64)
3137GALA3	7/20/2016	6/15/2017	FHR 3736 QB	COMMERCE BANK	TAS0000	\$10,000,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137GAQK6	10/28/2015	6/15/2017	FHR 3740 KC	Crew & Assocociates	TAS0000	\$3,000,000.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
31393KYC3	11/2/2015	6/15/2017	FHR 2574 HP	MORGAN STANLEY	TAS0000	\$19,224,824.00	\$343,354.20	103.875	\$356,659.18	\$346,110.77	(\$2,756.56)
31393PEM2	8/24/2016	6/15/2017	FHR 2595 HT	WELLS FARGO SECURITIE	TAS0000	\$150,000,000.00	\$1,894,794.00	104.046875	\$1,971,473.94	\$1,954,249.48	(\$59,455.48)
31393RMU1	5/20/2016	6/15/2017	FHR 2636 D	WELLS FARGO SECURITIE	TAS0000	\$8,445,404.00	\$367,827.07	102.53125	\$377,137.69	\$371,204.71	(\$3,377.63)
31395FAX2	1/27/2016	6/15/2017	FHR 2836 L	Nomura Int'l plc	TAS0000	\$15,000,000.00	\$560,573.70	103.875	\$582,295.93	\$577,773.97	(\$17,200.27)
31395MQ51	1/14/2016	6/15/2017	FHR 2935 DC	Bank of Oklahoma	TAS0000	\$63,626,099.00	\$485,718.46	103.5	\$502,718.60	\$491,346.48	(\$5,628.02)
31395RRM2	7/29/2016	6/15/2017	FHR 2968 MD	COMMERCE BANK	TAS0000	\$5,000,000.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
31396ABX1	3/22/2016	6/15/2017	FHR 3033 CI	Banc of Amer Sec LLC	TAS0000	\$18,603,295.00	\$595,288.14	103.15625	\$614,076.92	\$604,958.00	(\$9,669.86)
31396CSM3	11/23/2015	6/15/2017	FHR 3048 PC	COMMERCE BANK	TAS0000	\$8,675,000.00	\$0.00	104.9375	\$0.00	\$0.00	\$0.00

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397AKP7	5/6/2016	6/15/2017	FHR 3204 NW	COMMERCE BANK	TAS0000	\$2,000,000.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31397GZL7	11/5/2015	6/15/2017	FHR 3317 PG	COMMERCE BANK	TAS0000	\$13,500,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397J5D2	11/4/2015	6/15/2017	FHR 3331 NV	COMMERCE BANK	TAS0000	\$3,600,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397YSV4	1/3/2017	6/15/2017	FHR 3500 AB	JP Morgan	TAS0000	\$83,983,373.00	\$2,189,415.46	105.78125	\$2,315,991.04	\$2,315,897.99	(\$126,482.53)
31398CXT0	8/26/2016	6/15/2017	FHR 3530 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
31398EP81	8/8/2016	6/15/2017	FHR 3549 AW	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$320,894.20	106.75	\$342,554.56	\$340,801.41	(\$19,907.21)
31398J6T5	8/8/2016	6/15/2017	FHR 3562 AW	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$541,839.60	106.5	\$577,059.17	\$573,771.83	(\$31,932.23)
31398KZB9	12/8/2015	6/15/2017	FHR 3598 MA	COMMERCE BANK	TAS0000	\$35,088,000.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31398QK55	10/20/2016	6/15/2017	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	6/15/2017	FHR 3681 BA	JP Morgan	TAS0000	\$100,000,000.00	\$1,326,260.00	101.15625	\$1,341,594.88	\$1,332,804.65	(\$6,544.65)
31398QTE7	9/29/2016	6/15/2017	FHR 3747 HG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.53125	\$0.00	\$0.00	\$0.00
31398QTH0	7/22/2016	6/15/2017	FHR 3747 HK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.125	\$0.00	\$0.00	\$0.00
31398QTH0	10/24/2016	6/15/2017	FHR 3747 HK	Crew & Associates	TAS0000	\$0.00	\$0.00	100.78125	\$0.00	\$0.00	\$0.00
31398QTK3	7/25/2016	6/15/2017	FHR 3747 HM	Crew & Associates	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
31398VEK8	8/26/2016	6/15/2017	FHR 3645 EH	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
31398VTN6	3/17/2016	6/15/2017	FHR 3659 BC	JP Morgan	TAS0000	\$5,000,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
31398WRG1	9/26/2016	6/15/2017	FHR 3632 CA	Nomura Int'l plc	TAS0000	\$475,000,000.00	\$5,111,565.25	101.390625	\$5,182,647.95	\$5,146,605.03	(\$35,039.78)
Activity Date: 6/16/2017											
38373ALV6	8/17/2016	6/16/2017	GNR 2009-65 LE	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$192,296.22	108.5	\$208,641.40	\$208,533.33	(\$16,237.11)
38376C5H8	8/17/2016	6/16/2017	GNR 2009-96 GA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$172,308.36	106.25	\$183,077.63	\$182,359.11	(\$10,050.75)
38376CQA0	8/17/2016	6/16/2017	GNR 2009-75 JD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106	\$0.00	\$0.00	\$0.00
38376G2G4	10/30/2015	6/16/2017	GNR 2011-92 B	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	8/31/2015	6/16/2017	GNR 2011-49 A	Crew & Associates	TAS0000	\$3,000,000.00	\$434,772.25	101.28125	\$440,342.76	\$435,415.71	(\$643.46)
38376GP46	10/20/2015	6/16/2017	GNR 2011-49 A	Crew & Associates	TAS0000	\$8,626,000.00	\$1,250,115.13	101.1875	\$1,264,960.25	\$1,250,115.13	\$0.00

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CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38376GP53	8/31/2015	6/16/2017	GNR 2011-49 AB	Crew & Assocociates	TAS0000	\$625,000.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376GP53	8/27/2015	6/16/2017	GNR 2011-49 AB	Crew & Assocociates	TAS0000	\$50,453,133.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376K5G2	8/17/2016	6/16/2017	GNR 2009-94 LD	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$180,869.90	101.125	\$182,904.69	\$182,288.88	(\$1,418.98)
38376KKX8	8/17/2016	6/16/2017	GNR 2009-93 HB	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
38376LUV9	8/2/2016	6/16/2017	GNR 2011-80 NH	Stifel Nicolaus Comp	TAS0000	\$12,949,000.00	\$395,320.02	100.84375	\$398,655.53	\$396,670.70	(\$1,350.68)
38376PK82	8/8/2016	6/16/2017	GNR 2009-116 MK	COMMERCE BANK	TAS0000	\$1,450,000.00	\$220,222.46	105.125	\$231,508.86	\$230,022.66	(\$9,800.19)
38376TBF8	8/17/2016	6/16/2017	GNR 2010-12 DA	Stifel Nicolaus Comp	TAS0000	\$1,360,000.00	\$167,639.30	108.5	\$181,888.64	\$181,797.67	(\$14,158.37)
38377LJ33	6/28/2016	6/16/2017	GNR 2010-130 LB	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.03125	\$0.00	\$0.00	\$0.00
38377LN38	8/17/2016	6/16/2017	GNR 2010-130 LG	Crew & Assocociates	TAS0000	\$0.00	\$0.00	102.09375	\$0.00	\$0.00	\$0.00
38377MSG2	12/9/2015	6/16/2017	GNR 2010-144 PA	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	102.53125	\$0.00	\$0.00	\$0.00
38377RSZ9	8/15/2016	6/16/2017	GNR 2010-162 PQ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$529,030.40	104.03125	\$550,356.94	\$546,758.91	(\$17,728.51)
38378BAA7	11/5/2015	6/16/2017	GNR 2011-165 A	COMMERCE BANK	TAS0000	\$3,000,000.00	\$1,058,480.32	101.078125	\$1,069,892.06	\$1,064,179.89	(\$5,699.56)
38378BDE6	8/31/2015	6/16/2017	GNR 2012-19 AB	Crew & Assocociates	TAS0000	\$15,510,000.00	\$519,302.19	100.328125	\$521,006.15	\$519,390.47	(\$88.28)
38378BRK7	11/20/2015	6/16/2017	GNR 2012-55 A	JP Morgan	TAS0000	\$2,138,000.00	\$528,515.52	100.375	\$530,497.45	\$528,978.50	(\$462.98)
38378BRK7	10/20/2015	6/16/2017	GNR 2012-55 A	Crew & Assocociates	TAS0000	\$11,590,000.00	\$2,865,058.40	100.46875	\$2,878,488.36	\$2,865,058.40	\$0.00
38378BRT8	10/23/2015	6/16/2017	GNR 2012-44 A	Crew & Assocociates	TAS0000	\$6,000,000.00	\$2,521,735.20	100.84375	\$2,543,012.34	\$2,532,650.95	(\$10,915.75)
38378BUJ6	10/23/2015	6/16/2017	GNR 2012-70 A	Crew & Assocociates	TAS0000	\$3,500,000.00	\$1,402,938.47	100.625	\$1,411,706.83	\$1,405,895.40	(\$2,956.93)
38378KGV5	6/27/2016	6/16/2017	GNR 2013-57 A	Nomura Int'l plc	TAS0000	\$14,000,000.00	\$10,468,481.02	99.09375	\$10,373,610.41	\$10,403,415.92	\$65,065.10
Activity Date: 6/20/2017											
383742M26	8/23/2016	6/20/2017	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	6/20/2017	GNR 2008-34 PC	Stifel Nicolaus Comp	TAS0000	\$22,000,000.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
38374LRK9	5/6/2016	6/20/2017	GNR 2005-47 QC	COMMERCE BANK	TAS0000	\$8,491,000.00	\$317,956.28	103.546875	\$329,233.79	\$322,940.24	(\$4,983.96)
38374TYR9	7/26/2016	6/20/2017	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	6/20/2017	GNR 2009-42 EP	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38374YWC3	8/4/2016	6/20/2017	GNR 2010-85 NK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
38374YYK3	8/20/2015	6/20/2017	GNR 2010-95 PC	Suntrust Capital Mar	TAS0000	\$10,000,000.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00
38376CRR2	8/15/2016	6/20/2017	GNR 2009-77 KC	COMMERCE BANK	TAS0000	\$5,300,000.00	\$296,620.75	102.8125	\$304,963.21	\$302,422.06	(\$5,801.31)
38376J4M3	8/15/2016	6/20/2017	GNR 2009-123 JT	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.625	\$0.00	\$0.00	\$0.00
38376K3A7	8/23/2016	6/20/2017	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	6/20/2017	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	6/20/2017	GNR 2010-3 EV	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
38376W6A8	8/4/2016	6/20/2017	GNR 2010-33 LK	COMMERCE BANK	TAS0000	\$2,500,000.00	\$249,648.90	102.9375	\$256,982.34	\$254,991.89	(\$5,342.99)
38376XHC0	8/25/2016	6/20/2017	GNR 2010-32 AK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.9375	\$0.00	\$0.00	\$0.00
38376YFH9	8/24/2016	6/20/2017	GNR 2010-46 CK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.3125	\$0.00	\$0.00	\$0.00
38377DXY7	9/13/2016	6/20/2017	GNR 2010-104 NG	BREAN MURRAY & CO	TAS0000	\$3,200,000.00	\$334,300.61	101.46875	\$339,210.65	\$338,187.19	(\$3,886.58)
38377FY54	8/4/2016	6/20/2017	GNR 2010-73 CA	COMMERCE BANK	TAS0000	\$4,000,000.00	\$291,746.40	103.34375	\$301,501.67	\$298,666.04	(\$6,919.64)
38377JQD8	8/8/2016	6/20/2017	GNR 2010-98 DG	COMMERCE BANK	TAS0000	\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,209,068.33	(\$209,068.33)
38377KRV4	10/12/2016	6/20/2017	GNR 2010-120 AM	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.984375	\$0.00	\$0.00	\$0.00
38377LC22	6/28/2016	6/20/2017	GNR 2010-139 PV	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.78125	\$0.00	\$0.00	\$0.00
38377MNH5	8/15/2016	6/20/2017	GNR 2010-138 PD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.3125	\$0.00	\$0.00	\$0.00
38377N3U6	8/4/2016	6/20/2017	GNR 2010-164 LK	COMMERCE BANK	TAS0000	\$1,550,000.00	\$263,271.98	103.625	\$272,815.59	\$271,538.72	(\$8,266.74)
38377RKY0	6/28/2016	6/20/2017	GNR 2010-160 A	WELLS FARGO SECURITIE	TAS0000	\$14,292,624.00	\$0.00	101	\$0.00	\$0.00	\$0.00
38377TG70	9/2/2016	6/20/2017	GNR 2011-19 WA	COMMERCE BANK	TAS0000	\$2,000,000.00	\$112,556.72	101.5625	\$114,315.42	\$113,377.26	(\$820.54)
38377TR29	8/8/2016	6/20/2017	GNR 2011-24 NP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.625	\$0.00	\$0.00	\$0.00
38377YPG9	11/19/2015	6/20/2017	GNR 2011-138 PN	MORGAN STANLEY	TAS0000	\$2,500,000.00	\$219,063.28	101.5	\$222,349.22	\$221,161.90	(\$2,098.63)
38378C2V8	7/29/2016	6/20/2017	GNR 2012-24 MK	Crew & Associates	TAS0000	\$0.00	\$0.00	101.65625	\$0.00	\$0.00	\$0.00
38378DJ55	7/13/2016	6/20/2017	GNR 2012-31 QJ	Crew & Associates	TAS0000	\$0.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
38378DJ55	7/8/2016	6/20/2017	GNR 2012-31 QJ	Crew & Associates	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38378DRZ0	7/26/2016	6/20/2017	GNR 2012-38 DK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DY33	9/8/2016	6/20/2017	GNR 2012-32 CA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
38378DY33	10/12/2016	6/20/2017	GNR 2012-32 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.40625	\$0.00	\$0.00	\$0.00
38379CDY9	11/25/2015	6/20/2017	GNR 2014-81 EH	Crew & Associates	TAS0000	\$0.00	\$0.00	100.8125	\$0.00	\$0.00	\$0.00
38379HEC5	11/9/2015	6/20/2017	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	6/20/2017	GNR 2014-188 QC	Crew & Associates	TAS0000	\$0.00	\$0.00	100.84375	\$0.00	\$0.00	\$0.00
Activity Date: 6/25/2017											
3136A04G9	8/12/2016	6/25/2017	FNR 2011-90 AG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136A0DT1	8/12/2016	6/25/2017	FNR 2011-77 A	Stifel Nicolaus Comp	TAS0000	\$8,000,000.00	\$0.00	100.125	\$0.00	\$0.00	\$0.00
3136A0KY2	11/4/2016	6/25/2017	FNR 2011-74 UB	Crew & Associates	TAS0000	\$68,005,641.00	\$5,391,185.95	105.8125	\$5,704,548.64	\$5,697,022.54	(\$305,836.59)
3136A0LW5	7/25/2016	6/25/2017	FNR 2011-70 AD	COMMERCE BANK	TAS0000	\$15,000,000.00	\$616,931.55	101.15625	\$624,064.82	\$622,337.10	(\$5,405.55)
3136A0P27	8/25/2016	6/25/2017	FNR 2011-86 AB	COMMERCE BANK	TAS0000	\$3,569,000.00	\$276,026.53	103.4375	\$285,514.94	\$284,563.48	(\$8,536.95)
3136A1BN4	7/26/2016	6/25/2017	FNR 2011-103 JK	Crew & Associates	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
3136A1GS8	8/29/2016	6/25/2017	FNR 2011-98 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.90625	\$0.00	\$0.00	\$0.00
3136A1KJ3	11/18/2015	6/25/2017	FNR 2011-99 DV	Crew & Associates	TAS0000	\$20,300,000.00	\$1,565,408.72	103.609375	\$1,621,910.19	\$1,589,451.31	(\$24,042.59)
3136A1WV3	6/22/2016	6/25/2017	FNR 2011-106 LV	COMMERCE BANK	TAS0000	\$5,877,000.00	\$2,510,075.10	103	\$2,585,377.36	\$2,538,162.84	(\$28,087.74)
3136A22J1	8/8/2016	6/25/2017	FNR 2011-139 A	Crew & Associates	TAS0000	\$0.00	\$0.00	102.4375	\$0.00	\$0.00	\$0.00
3136A22T9	8/10/2016	6/25/2017	FNR 2011-144 CJ	Crew & Associates	TAS0000	\$1,000,000.00	\$126,302.44	100.875	\$127,407.59	\$127,161.42	(\$858.98)
3136A2JX2	9/6/2016	6/25/2017	FNR 2011-111 HA	COMMERCE BANK	TAS0000	\$1,135,000.00	\$76,305.73	101.953125	\$77,796.08	\$77,406.82	(\$1,101.09)
3136A2QP1	8/8/2016	6/25/2017	FNR 2011-132 PA	Stifel Nicolaus Comp	TAS0000	\$1,000,000.00	\$129,605.11	103.84375	\$134,586.81	\$133,835.77	(\$4,230.66)
3136A3AS0	8/12/2015	6/25/2017	FNR 2011-145 JA	COMMERCE BANK	TAS0000	\$31,307,000.00	\$3,461,426.83	105.46875	\$3,650,723.61	\$3,639,901.46	(\$178,474.63)
3136A3BK6	8/12/2016	6/25/2017	FNR 2011-145 DA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$46,170.84	101.75	\$46,978.83	\$47,543.33	(\$1,372.49)
3136A3BW0	8/30/2016	6/25/2017	FNR 2011-145 LQ	COMMERCE BANK	TAS0000	\$1,970,000.00	\$118,405.49	101.5625	\$120,255.58	\$119,930.63	(\$1,525.14)
3136A4FC8	8/26/2015	6/25/2017	FNR 2012-23 PC	Bank of Oklahoma	TAS0000	\$10,000,000.00	\$3,355,943.50	99.65625	\$3,344,407.44	\$3,349,824.50	\$6,119.00

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A4K40	10/29/2015	5/23/2017	FNR 2012-17 QC	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3136A4K40	8/3/2016	5/23/2017	FNR 2012-17 QC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
3136A4K65	9/20/2016	6/25/2017	FNR 2012-17 QG	Stifel Nicolaus Comp	TAS0000	\$1,100,000.00	\$211,869.60	101.6875	\$215,444.90	\$214,799.34	(\$2,929.73)
3136A5B47	9/29/2016	6/25/2017	FNR 2012-54 WG	Stifel Nicolaus Comp	TAS0000	\$630,000.00	\$237,488.27	102.84375	\$244,241.84	\$244,057.98	(\$6,569.72)
3136A5EV4	11/12/2015	6/25/2017	FNR 2012-29 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3136A5GA8	11/13/2015	5/23/2017	FNR 2012-29 PM	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.125	\$0.00	\$0.00	\$0.00
3136A63F9	11/25/2015	6/25/2017	FNR 2012-72 BC	Suntrust Capital Mar	TAS0000	\$4,000,000.00	\$1,361,867.16	94.9375	\$1,292,922.64	\$1,303,132.55	\$58,734.61
3136A6AW4	11/10/2015	6/25/2017	FNR 2012-52 NB	COMMERCE BANK	TAS0000	\$11,045,000.00	\$3,097,255.69	103.59375	\$3,208,563.31	\$3,202,192.26	(\$104,936.57)
3136A7RU8	8/28/2015	6/25/2017	FNR 2012-90 CB	Bank of Oklahoma	TAS0000	\$9,265,500.00	\$3,834,537.27	98.5625	\$3,779,415.80	\$3,805,578.85	\$28,958.43
3136A8SG6	8/10/2015	6/25/2017	FNR 2012-102 PA	COMMERCE BANK	TAS0000	\$28,091,198.00	\$3,378,453.66	105.4375	\$3,562,157.08	\$3,540,376.19	(\$161,922.53)
3136AAJ30	8/31/2015	6/25/2017	FNR 2012-137 JA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3136AB3D3	6/10/2016	6/25/2017	FNR 2013-2 AV	MORGAN STANLEY	TAS0000	\$4,140,000.00	\$252,127.45	100.21875	\$252,678.98	\$252,127.45	\$0.00
3136ACYK1	8/13/2015	6/25/2017	FNR 2013-18 NA	Crew & Assocociates	TAS0000	\$5,650,000.00	\$2,722,475.67	98.125	\$2,671,429.25	\$2,691,308.76	\$31,166.90
3136AG3J9	8/28/2015	6/25/2017	FNR 2013-116 YB	JP Morgan	TAS0000	\$35,832,000.00	\$5,620,283.96	101.96875	\$5,730,933.30	\$5,702,997.68	(\$82,713.72)
3136AKNC3	6/12/2015	6/25/2017	FNR 2014-39 AB	COMMERCE BANK	TAS0000	\$7,728,849.00	\$2,449,720.99	102.234375	\$2,504,456.94	\$2,465,425.33	(\$15,704.34)
3136AKNF6	6/11/2015	6/25/2017	FNR 2014-39 GA	Crew & Assocociates	TAS0000	\$40,560,150.00	\$14,600,617.28	102.21875	\$14,924,568.48	\$14,793,978.12	(\$193,360.84)
3136ANG68	6/15/2015	6/25/2017	FNR 2015-36 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	6/25/2017	FNR 2015-36 DA	52744	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANT49	8/26/2015	6/25/2017	FNR 2015-43 QB	Crew & Assocociates	TAS0000	\$15,533,813.00	\$9,753,185.19	99.734375	\$9,727,278.29	\$9,727,278.29	\$25,906.90
3136ANXY8	8/19/2015	6/25/2017	FNR 2015-27 MB	Crew & Assocociates	TAS0000	\$18,030,754.00	\$12,143,585.34	99.5	\$12,082,867.41	\$12,143,585.34	\$0.00
3136APF72	8/20/2015	6/25/2017	FNR 2015-55 PD	JP Morgan	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	6/25/2017	FNR 2015-68 DA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQJ43	1/4/2016	6/25/2017	FNR 2015-94 MA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQN4	11/12/2015	6/25/2017	FNR 2015-80 CA	Banc of Amer Sec LLC	TAS0000	\$92,718,000.00	\$70,504,257.18	101.875	\$71,826,212.00	\$71,419,801.96	(\$915,544.78)

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136ARBM9	1/29/2016	6/25/2017	FNR 2016-2 EZ	Banc of Amer Sec LLC	TAS0000	\$34,795,593.00	\$17,753,417.90	99.25	\$17,620,267.26	\$17,648,791.09	\$104,626.81
3136ATN59	9/30/2016	6/25/2017	FNR 2016-73 DK	Crew & Associates	TAS0000	\$5,505,000.00	\$3,806,259.12	101.71875	\$3,871,679.20	\$3,849,123.94	(\$42,864.82)
3136ATPB4	8/31/2016	6/25/2017	FNR 2016-66 GA	Crew & Associates	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136AU6D8	2/1/2017	6/25/2017	FNR 2017-2 JA	MORGAN STANLEY	TAS0000	\$32,708,000.00	\$30,538,297.48	106.796875	\$32,613,947.39	\$32,559,016.63	(\$2,020,719.14)
3136AULS8	12/1/2016	6/25/2017	FNR 2016-94 AE	GS Institutional	TAS0000	\$118,829,360.00	\$106,747,112.70	108.34375	\$115,653,824.92	\$115,568,694.10	(\$8,821,581.39)
3136AUP96	1/3/2017	6/25/2017	FNR 2016-98 A	MORGAN STANLEY	TAS0000	\$45,236,000.00	\$42,571,823.07	105.34375	\$44,846,754.86	\$44,815,897.38	(\$2,244,074.32)
3136AUQ38	1/3/2017	6/25/2017	FNR 2016-98 DA	MORGAN STANLEY	TAS0000	\$91,663,000.00	\$85,166,284.05	105	\$89,424,598.25	\$89,346,869.82	(\$4,180,585.77)
3136AUQ53	1/3/2017	6/25/2017	FNR 2016-98 EA	MORGAN STANLEY	TAS0000	\$46,216,000.00	\$42,801,315.13	105.375	\$45,101,885.81	\$45,078,373.63	(\$2,277,058.50)
3136AUTJ0	11/30/2016	6/25/2017	FNR 2016-88 EA	CITIGROUP	TAS0000	\$33,585,181.00	\$29,900,119.56	105.15625	\$31,441,844.47	\$31,403,298.24	(\$1,503,178.68)
3136AUVL2	11/30/2016	6/25/2017	FNR 2016-93 NA	Banc of Amer Sec LLC	TAS0000	\$200,000,000.00	\$192,452,684.00	102.734375	\$197,715,062.08	\$197,508,929.22	(\$5,056,245.22)
3136AVCJ6	2/1/2017	6/25/2017	FNR 2017-5 EY	WELLS FARGO SECURITIE	TAS0000	\$24,562,333.00	\$24,138,875.68	107.0625	\$25,843,683.77	\$25,826,183.09	(\$1,687,307.41)
3136AVCP2	2/1/2017	6/25/2017	FNR 2017-5 PK	WELLS FARGO SECURITIE	TAS0000	\$45,072,333.00	\$44,238,088.29	107.09375	\$47,376,227.67	\$47,353,334.46	(\$3,115,246.18)
31392JGL7	8/12/2016	6/25/2017	FNR 2003-14 AT	Stifel Nicolaus Comp	TAS0000	\$2,000,000.00	\$48,694.38	105	\$51,129.10	\$51,001.63	(\$2,307.25)
31393CG80	11/25/2015	6/25/2017	FNR 2003-57 NA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.8125	\$0.00	\$0.00	\$0.00
31393D6A4	8/12/2016	6/25/2017	FNR 2003-76 YA	Stifel Nicolaus Comp	TAS0000	\$3,115,000.00	\$5,360.95	100.5	\$5,387.75	\$5,360.95	\$0.00
31394ARY4	4/28/2016	6/25/2017	FNR 2004-61 ZG	Crew & Associates	TAS0000	\$5,000,000.00	\$466,054.45	103.890625	\$484,186.88	\$478,927.34	(\$12,872.89)
31394AWF9	11/25/2015	6/25/2017	FNR 2004-60 JE	COMMERCE BANK	TAS0000	\$8,000,000.00	\$683,236.64	104.6875	\$715,263.36	\$696,857.65	(\$13,621.01)
31394B4Y7	8/26/2016	6/25/2017	FNR 2005-5 PK	COMMERCE BANK	TAS0000	\$15,000,000.00	\$247,810.05	104.90625	\$259,968.23	\$257,733.19	(\$9,923.14)
31394D4X5	10/28/2015	6/25/2017	FNR 2005-47 HK	Crew & Associates	TAS0000	\$17,637,512.00	\$1,885,630.29	103.84375	\$1,958,109.20	\$1,914,223.99	(\$28,593.70)
31395D2S7	11/5/2015	6/25/2017	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	6/25/2017	FNR 2009-47 MT	Crew & Associates	TAS0000	\$37,000,000.00	\$1,319,697.13	111.5625	\$1,472,287.11	\$1,464,093.99	(\$144,396.86)
31396QHH5	8/12/2016	6/25/2017	FNR 2009-47 PG	Stifel Nicolaus Comp	TAS0000	\$17,301,000.00	\$609,561.63	104.75	\$638,515.81	\$637,573.23	(\$28,011.59)
31396VJT6	8/12/2016	6/25/2017	FNR 2007-30 MA	Stifel Nicolaus Comp	TAS0000	\$2,122,000.00	\$77,239.59	104.75	\$80,908.47	\$80,537.57	(\$3,297.98)
31396VMM7	10/23/2015	6/25/2017	FNR 2007-35 DE	Suntrust Capital Mar	TAS0000	\$16,230,000.00	\$581,679.14	103.421875	\$601,583.48	\$592,061.34	(\$10,382.20)

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31396YB68	8/26/2016	6/25/2017	FNR 2008-15 JN	Nomura Int'l plc	TAS0000	\$335,000.00	\$113,991.08	103.0625	\$117,482.06	\$116,454.81	(\$2,463.73)
31396YG30	11/19/2015	6/25/2017	FNR 2008-29 BG	Bank of Oklahoma	TAS0000	\$77,737,000.00	\$759,802.99	103.3125	\$784,971.47	\$771,209.16	(\$11,406.16)
31396YH21	8/4/2016	6/25/2017	FNR 2008-29 CA	COMMERCE BANK	TAS0000	\$43,000,000.00	\$324,914.88	101.71875	\$330,499.35	\$328,126.01	(\$3,211.13)
31397NE50	8/26/2016	6/25/2017	FNR 2009-31 A	COMMERCE BANK	TAS0000	\$25,000,000.00	\$274,334.00	101.609375	\$278,749.06	\$276,257.08	(\$1,923.08)
31397NEN1	8/29/2016	6/25/2017	FNR 2009-13 NX	COMMERCE BANK	TAS0000	\$910,000.00	\$381,985.46	104.234375	\$398,160.16	\$394,837.74	(\$12,852.28)
31397NFD2	8/12/2016	6/25/2017	FNR 2009-17 PM	Stifel Nicolaus Comp	TAS0000	\$21,300,000.00	\$977,288.73	105	\$1,026,153.17	\$1,025,623.80	(\$48,335.07)
31397NJL0	8/12/2016	6/25/2017	FNR 2009-14 PE	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$782,845.80	104.75	\$820,030.98	\$813,884.59	(\$31,038.79)
31397QU1	8/8/2016	5/23/2017	FNR 2010-158 HD	JP Morgan	TAS0000	\$0.00	\$0.00	101.390625	\$0.00	\$0.00	\$0.00
31397Q6K9	7/20/2016	6/25/2017	FNR 2011-20 PA	Crew & Associates	TAS0000	\$5,000,000.00	\$480,527.45	103.1875	\$495,844.26	\$492,367.33	(\$11,839.88)
31397QDR6	8/26/2015	6/25/2017	FNR 2010-150 VU	COMMERCE BANK	TAS0000	\$8,450,000.00	\$0.00	102.625	\$0.00	\$0.00	\$0.00
31397QE20	8/12/2016	6/25/2017	FNR 2011-17 EG	Stifel Nicolaus Comp	TAS0000	\$3,475,000.00	\$127,753.79	102.21875	\$130,588.33	\$129,709.14	(\$1,955.36)
31397QE38	8/12/2016	6/25/2017	FNR 2011-17 EK	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$183,818.40	102.4375	\$188,298.97	\$186,897.60	(\$3,079.20)
31397QH2	8/31/2016	6/25/2017	FNR 2011-8 AV	COMMERCE BANK	TAS0000	\$6,000,000.00	\$5,404,067.58	102.9375	\$5,562,812.07	\$5,502,529.69	(\$98,462.11)
31397QKB3	3/15/2016	6/25/2017	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	6/25/2017	FNR 2011-4 JP	COMMERCE BANK	TAS0000	\$38,576,302.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31397QNA2	8/26/2016	6/25/2017	FNR 2011-5 UN	COMMERCE BANK	TAS0000	\$28,000,000.00	\$3,628,828.56	102.671875	\$3,725,786.32	\$3,712,684.74	(\$83,856.18)
31397QNG9	7/12/2016	6/25/2017	FNR 2011-9 AV	WELLS FARGO SECURITIE	TAS0000	\$5,434,395.00	\$1,074,685.03	102.6875	\$1,103,567.19	\$1,077,296.16	(\$2,611.13)
31397QP28	8/3/2016	6/25/2017	FNR 2011-19 KC	SIMMONS FIRST INVEST	TAS0000	\$10,000,000.00	\$387,283.40	102.1875	\$395,755.22	\$393,070.70	(\$5,787.30)
31397QQT8	7/20/2016	6/25/2017	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	6/25/2017	FNR 2010-151 QA	COMMERCE BANK	TAS0000	\$100,000,000.00	\$0.00	101.34375	\$0.00	\$0.00	\$0.00
31397QUQ9	8/29/2016	6/25/2017	FNR 2011-6 BA	Crew & Associates	TAS0000	\$4,000,000.00	\$200,441.40	101.421875	\$203,291.43	\$201,455.23	(\$1,013.83)
31397QXD5	6/21/2016	6/25/2017	FNR 2011-15 VE	COMMERCE BANK	TAS0000	\$6,000,000.00	\$1,966,357.02	101.421875	\$1,994,316.16	\$1,976,274.01	(\$9,916.99)
31397SDQ4	5/20/2016	6/25/2017	FNR 2011-23 A	COMMERCE BANK	TAS0000	\$75,000,000.00	\$305,859.00	101.703125	\$311,068.16	\$309,780.11	(\$3,921.11)
31397SEU4	7/25/2016	6/25/2017	FNR 2011-26 DA	Crew & Associates	TAS0000	\$4,200,000.00	\$399,842.52	101.84375	\$407,214.62	\$405,182.02	(\$5,339.50)

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397SGM0	7/20/2016	6/25/2017	FNR 2011-27 JQ	MORGAN STANLEY	TAS0000	\$3,500,000.00	\$415,385.01	102.71875	\$426,678.28	\$425,390.11	(\$10,005.10)
31397SGM0	9/6/2016	6/25/2017	FNR 2011-27 JQ	COMMERCE BANK	TAS0000	\$11,420,000.00	\$1,355,341.93	102.9375	\$1,395,155.10	\$1,390,388.81	(\$35,046.88)
31397SH49	7/29/2016	6/25/2017	FNR 2011-46 MB	COMMERCE BANK	TAS0000	\$2,000,000.00	\$635,923.80	101.9375	\$648,244.82	\$644,174.70	(\$8,250.90)
31397SHW7	9/6/2016	6/25/2017	FNR 2011-31 DA	COMMERCE BANK	TAS0000	\$5,000,000.00	\$452,580.85	102.125	\$462,198.19	\$459,693.91	(\$7,113.06)
31397SU85	9/6/2016	6/25/2017	FNR 2011-37 LB	COMMERCE BANK	TAS0000	\$1,050,000.00	\$78,645.00	101.53125	\$79,849.25	\$79,526.48	(\$881.48)
31397SXE9	10/30/2015	6/25/2017	FNR 2011-40 DB	Suntrust Capital Mar	TAS0000	\$16,339,000.00	\$3,167,815.45	102.9375	\$3,260,870.03	\$3,232,179.12	(\$64,363.67)
31397SZT4	11/4/2015	6/25/2017	FNR 2011-42 DG	Crew & Assocociates	TAS0000	\$10,000,000.00	\$432,788.20	102.859375	\$445,163.24	\$439,204.29	(\$6,416.09)
31397UA74	9/6/2016	6/25/2017	FNR 2011-58 ME	COMMERCE BANK	TAS0000	\$2,530,000.00	\$101,042.46	101.375	\$102,431.79	\$102,085.22	(\$1,042.76)
31397UDL0	8/18/2016	6/25/2017	FNR 2011-52 LA	Crew & Assocociates	TAS0000	\$51,615,001.00	\$4,928,176.04	106.1875	\$5,233,106.93	\$5,176,495.33	(\$248,319.29)
31397UFG9	10/30/2015	6/25/2017	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	6/25/2017	FNR 2011-49 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101	\$0.00	\$0.00	\$0.00
31397UXK0	11/4/2015	6/25/2017	FNR 2011-61 VB	Crew & Assocociates	TAS0000	\$4,941,438.00	\$1,619,648.22	105.25	\$1,704,679.75	\$1,652,836.43	(\$33,188.21)
31398F3S8	8/18/2015	6/25/2017	FNR 2009-88 CB	SIMMONS FIRST INVEST	TAS0000	\$20,395,000.00	\$4,114,012.10	105.4375	\$4,337,711.50	\$4,330,145.84	(\$216,133.74)
31398FDW8	6/30/2016	6/25/2017	FNR 2009-85 BA	Crew & Assocociates	TAS0000	\$19,647,000.00	\$693,939.70	102.875	\$713,890.47	\$708,538.57	(\$14,598.87)
31398FDY4	7/29/2016	6/25/2017	FNR 2009-85 BD	Crew & Assocociates	TAS0000	\$12,285,000.00	\$433,910.99	103.4375	\$448,826.68	\$445,099.82	(\$11,188.83)
31398GDZ9	8/12/2016	6/25/2017	FNR 2009-100 PN	Stifel Nicolaus Comp	TAS0000	\$13,750,000.00	\$691,544.01	108.5	\$750,325.25	\$748,764.90	(\$57,220.89)
31398GQ93	8/12/2016	6/25/2017	FNR 2010-1 TC	Stifel Nicolaus Comp	TAS0000	\$18,850,000.00	\$337,434.79	103.5	\$349,245.01	\$345,035.96	(\$7,601.17)
31398GZP7	8/12/2016	6/25/2017	FNR 2010-12 DY	Stifel Nicolaus Comp	TAS0000	\$4,500,000.00	\$309,107.03	106.25	\$328,426.21	\$326,634.42	(\$17,527.40)
31398M5D4	8/12/2016	6/25/2017	FNR 2010-32 HV	Stifel Nicolaus Comp	TAS0000	\$18,300,000.00	\$0.00	100.375	\$0.00	\$0.00	\$0.00
31398MAQ9	8/12/2016	6/25/2017	FNR 2010-9 EA	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$363,358.15	102.25	\$371,533.71	\$369,069.17	(\$5,711.02)
31398N5Q3	11/9/2015	6/25/2017	FNR 2010-133 A	Crew & Assocociates	TAS0000	\$55,231,133.00	\$4,216,390.54	106.265625	\$4,480,573.75	\$4,345,347.43	(\$128,956.90)
31398N5Q3	4/21/2016	6/25/2017	FNR 2010-133 A	COMMERCE BANK	TAS0000	\$3,250,000.00	\$248,107.70	105.03125	\$260,590.62	\$253,901.84	(\$5,794.14)
31398N5Q3	10/11/2016	6/25/2017	FNR 2010-133 A	Stifel Nicolaus Comp	TAS0000	\$950,000.00	\$72,523.79	103	\$74,699.50	\$74,018.02	(\$1,494.23)
31398NLS1	8/12/2016	6/25/2017	FNR 2010-106 BD	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$263,998.76	101.6	\$268,222.74	\$267,533.44	(\$3,534.68)

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398NQC1	8/25/2016	5/23/2017	FNR 2010-116 AC	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.59375	\$0.00	\$0.00	\$0.00
31398NQF4	8/25/2016	6/25/2017	FNR 2010-116 AM	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$2,493,548.00	101.5546875	\$2,532,314.88	\$2,515,042.38	(\$21,494.38)
31398NW75	11/6/2015	6/25/2017	FNR 2010-123 HA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
31398NWX8	12/7/2015	6/25/2017	FNR 2010-111 AE	Crew & Associates	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31398PJC4	10/27/2015	6/25/2017	FNR 2010-35 WA	Banc of Amer Sec LLC	TAS0000	\$10,300,000.00	\$262,911.31	103.65625	\$272,524.01	\$267,664.75	(\$4,753.44)
31398PK65	2/18/2016	6/25/2017	FNR 2010-48 AP	COMMERCE BANK	TAS0000	\$55,920,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
31398PTT6	10/27/2015	6/25/2017	FNR 2010-42 AC	Banc of Amer Sec LLC	TAS0000	\$15,000,000.00	\$602,609.85	103.9375	\$626,337.61	\$619,037.80	(\$16,427.95)
31398PVW6	2/18/2016	6/25/2017	FNR 2010-44 PA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
31398RLV5	8/29/2016	6/25/2017	FNR 2010-65 AD	COMMERCE BANK	TAS0000	\$4,000,000.00	\$187,773.20	102.09375	\$191,704.70	\$190,814.88	(\$3,041.68)
31398RT39	8/26/2016	6/25/2017	FNR 2010-64 AD	COMMERCE BANK	TAS0000	\$20,925,000.00	\$1,107,422.15	102.28125	\$1,132,685.21	\$1,127,822.71	(\$20,400.56)
31398SC43	8/3/2016	5/23/2017	FNR 2010-144 YA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31398SC43	11/4/2015	5/23/2017	FNR 2010-144 YA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	102.21875	\$0.00	\$0.00	\$0.00
31398SRU9	8/1/2016	6/25/2017	FNR 2010-143 AG	COMMERCE BANK	TAS0000	\$3,000,000.00	\$661,299.00	103.25	\$682,791.22	\$676,594.85	(\$15,295.85)
31398STH6	8/5/2016	6/25/2017	FNR 2010-136 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	103.53125	\$0.00	\$0.00	\$0.00
31398SV83	11/9/2015	6/25/2017	FNR 2010-154 MK	JP Morgan	TAS0000	\$50,000,000.00	\$2,867,262.50	102	\$2,924,607.75	\$2,899,326.14	(\$32,063.64)
31398T4E8	10/22/2015	6/25/2017	FNR 2010-99 JU	Banc of Amer Sec LLC	TAS0000	\$276,669,075.00	\$22,282,531.66	102.4375	\$22,825,668.37	\$22,784,802.21	(\$502,270.55)
31398T6U0	8/25/2016	5/23/2017	FNR 2010-113 GA	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
31398T6Z9	8/25/2016	5/23/2017	FNR 2010-113 LA	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
31398TPN5	10/21/2015	6/25/2017	FNR 2010-89 PG	SIMMONS FIRST INVEST	TAS0000	\$167,969,706.00	\$6,896,372.53	102.875	\$7,094,643.24	\$6,994,392.97	(\$98,020.44)
31398TUF6	8/29/2016	6/25/2017	FNR 2010-83 AK	Crew & Associates	TAS0000	\$4,812,461.00	\$120,701.14	101.3984375	\$122,389.07	\$121,831.79	(\$1,130.65)
31402AUQ7	8/16/2016	6/25/2017	FN 723391	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKV9	8/16/2016	6/25/2017	FN 726708	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKY3	8/16/2016	6/25/2017	FN 726711	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NDN5	8/16/2016	6/25/2017	FN 733709	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402NFK9	8/16/2016	6/25/2017	FN 733770	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NHC5	8/16/2016	6/25/2017	FN 733827	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402RU31	8/16/2016	6/25/2017	FN 736002	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TAY1	8/16/2016	6/25/2017	FN 737223	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TEK7	8/16/2016	6/25/2017	FN 737338	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TP41	8/16/2016	6/25/2017	FN 737643	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VCS7	8/16/2016	6/25/2017	FN 739081	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VEB2	8/16/2016	6/25/2017	FN 739130	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VF88	8/16/2016	6/25/2017	FN 739191	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VGH7	8/16/2016	6/25/2017	FN 739200	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VHL7	8/16/2016	6/25/2017	FN 739235	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VJ27	8/16/2016	6/25/2017	FN 739281	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VLR9	8/16/2016	6/25/2017	FN 739336	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VPC8	8/16/2016	6/25/2017	FN 739419	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VQV5	8/16/2016	6/25/2017	FN 739468	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB37	8/16/2016	6/25/2017	FN 741758	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB60	8/16/2016	6/25/2017	FN 741761	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB94	8/16/2016	6/25/2017	FN 741764	WELLS FARGO SECURITIE	TAS0000	\$1,702,925.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YBX1	8/16/2016	6/25/2017	FN 741754	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCD4	8/16/2016	6/25/2017	FN 741768	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCG7	8/16/2016	6/25/2017	FN 741771	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCL6	8/16/2016	6/25/2017	FN 741775	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCS1	8/16/2016	6/25/2017	FN 741781	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCW2	8/16/2016	6/25/2017	FN 741785	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

MBS Month End Inventory June

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402YCZ5	8/16/2016	6/25/2017	FN 741788	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31410LSV5	5/27/2016	6/25/2017	FN 890732	Crew & Assocociates	TAS0000	\$2,304,070.00	\$889,109.16	103.9375	\$924,117.84	\$915,624.12	(\$26,514.95)
31418MPS5	7/21/2016	6/25/2017	FN AD0432	Crew & Assocociates	TAS0000	\$10,000,000.00	\$500,374.40	104.625	\$523,516.72	\$519,108.42	(\$18,734.02)
Activity Date: 6/27/2017											
31398VVQ6	1/27/2016	6/27/2017	FHR 3659 VB	Nomura Int'l plc	TAS0000	\$12,825,000.00	\$3,803,507.94	104.375	\$3,969,911.41	\$3,899,784.87	(\$96,276.93)
Totals:						\$6,117,154,003.00	\$2,126,988,131.46		\$2,225,940,159.14	\$2,221,662,763.98	(\$94,674,632.52)

Muni Month End Inventory for June

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Broker	Quantity	Book Value	Premium/Discount
ARSDE								
04108NZ88	ARSDEV 1.197 10/01/17	TAS0000	10/21/2015	10/1/2017	Stephens Inc.	1,235,000	\$1,235,000.00	\$0.00
04108NZ96	ARSDEV 1.618 10/01/18	TAS0000	10/21/2015	10/1/2018	Stephens Inc.	1,250,000	\$1,250,000.00	\$0.00
RUSWT								
782816AC6	RUSWTR 2 07/01/18	TAS0000	7/14/2015	7/1/2018	Crew & Associates	1,000,000	\$1,005,821.11	(\$5,821.11)
SCSHS								
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	Crew & Associates	890,000	\$886,856.17	\$3,143.83
Report Totals:						\$4,375,000.00	\$4,377,677.28	(\$2,677.28)