

## Commercial Paper Daily Investment Returns

Start: 5/1/2017

End: 5/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>BCHHK</b>											
06120ATP4	BCHHKL 0 06/23/17	TAS0000	5/18/2017	5/18/2017	6/23/2017	100,000,000	99.868	\$99,868,000.00	1.321745	Banc of Amer Sec LLC	\$3,666.67
<b>CRHPL</b>											
12636CTG5	CRHPLC CP 06/16/17	TAS0000	5/17/2017	5/17/2017	6/16/2017	9,000,000	99.894167	\$8,990,475.00	1.271346	WELLS FARGO SECS.	\$317.50
<b>EQRCP</b>											
26885TTG6	EQRCP CP 06/16/17	TAS0000	5/17/2017	5/17/2017	6/16/2017	25,000,000	99.895833	\$24,973,958.33	1.251303	BARCLAYS CAP US	\$868.06
<b>ETRCP</b>											
29366ETE6	ETRCP CP 06/14/17	TAS0000	5/17/2017	5/17/2017	6/14/2017	36,981,000	99.902778	\$36,945,046.25	1.251216	BARCLAYS CAP US	\$1,284.06
<b>FTI C</b>											
3024X2T97	FTI CP 06/09/17	TAS0000	5/11/2017	5/11/2017	6/9/2017	5,425,000	99.903333	\$5,419,755.83	1.201161	WELLS FARGO SECS.	\$180.83
<b>GRCHA</b>											
38528KTG3	GRCHAR CP 06/16/17	TAS0000	5/30/2017	5/30/2017	6/16/2017	53,500,000	99.93625	\$53,465,893.75	1.350861	GOLDMAN SACHS (SING)	\$2,006.25
<b>HITCR</b>											
43357LTP7	HITCRD CP 06/23/17	TAS0000	5/19/2017	5/19/2017	6/23/2017	49,000,000	99.86875	\$48,935,687.50	1.351774	GOLDMAN SACHS (SING)	\$1,837.50
<b>HPINC</b>											
44331BTS2	HPINC CP 06/26/17	TAS0000	5/23/2017	5/23/2017	6/26/2017	25,900,000	99.877222	\$25,868,200.56	1.301598	Citigroup Global'	\$935.28
<b>ICBCI</b>											
45090AT29	ICBCIL 0 06/02/17	TAS0000	4/28/2017	5/2/2017	6/2/2017	65,000,000	99.88375	\$64,924,437.50	1.35157	Banc of Amer Sec LLC	\$2,437.50
<b>SCFPP</b>											
83701LT84	SCFPP CP 06/08/17	TAS0000	5/11/2017	5/11/2017	6/8/2017	20,407,000	99.901222	\$20,386,842.42	1.271256	BARCLAYS CAP US	\$719.91

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83701LT15	SCFPP CP 06/20/17	TAS0000	5/17/2017	5/17/2017	6/20/2017	30,259,000	99.877222	\$30,221,848.67	1.301598	BARCLAYS CAP US	\$1,092.69
83701LTN1	SCFPP CP 06/22/17	TAS0000	5/22/2017	5/22/2017	6/22/2017	3,441,000	99.886333	\$3,437,088.73	1.321502	Banc of Amer Sec LLC	\$126.17
<b>SCGEG</b>											
83700ETK4	SCGEG CP 06/19/17	TAS0000	5/11/2017	5/11/2017	6/19/2017	30,000,000	99.855917	\$29,956,775.00	1.331919	Banc of Amer Sec LLC	\$1,108.33
83700ETD0	SCGEG CP 06/13/17	TAS0000	5/11/2017	5/11/2017	6/13/2017	28,207,000	99.882667	\$28,173,903.79	1.281504	BARCLAYS CAP US	\$1,002.92
83700ETU2	SCGEG CP 06/28/17	TAS0000	5/17/2017	5/17/2017	6/28/2017	30,000,000	99.848333	\$29,954,500.00	1.301975	BARCLAYS CAP US	\$1,083.33
83700ETL2	SCGEG CP 06/20/17	TAS0000	5/17/2017	5/17/2017	6/20/2017	24,900,000	99.877222	\$24,869,428.33	1.301598	BARCLAYS CAP US	\$899.17
83700ETS7	SCGEG CP 06/26/17	TAS0000	5/19/2017	5/19/2017	6/26/2017	5,000,000	99.860667	\$4,993,033.33	1.321842	Banc of Amer Sec LLC	\$183.33
83700ETV0	SCGEG CP 06/29/17	TAS0000	5/19/2017	5/19/2017	6/29/2017	33,000,000	99.84625	\$32,949,262.50	1.352079	Banc of Amer Sec LLC	\$1,237.50
<b>SILVP</b>											
82831MT12	SILVPP CP 06/01/17	TAS0000	5/8/2017	5/8/2017	6/1/2017	11,050,000	99.913333	\$11,040,423.33	1.301128	BARCLAYS CAP US	\$399.03
82831MT79	SILVPP CP 06/07/17	TAS0000	5/11/2017	5/11/2017	6/7/2017	15,000,000	99.90175	\$14,985,262.50	1.311288	BARCLAYS CAP US	\$545.83
82831MTG9	SILVPP CP 06/16/17	TAS0000	5/19/2017	5/19/2017	6/16/2017	13,000,000	99.898889	\$12,986,855.56	1.301316	Banc of Amer Sec LLC	\$469.44
82831MTP9	SILVPP 0 06/23/17	TAS0000	5/23/2017	5/23/2017	6/23/2017	15,000,000	99.88805556	\$14,983,208.33	1.301457	CITIGROUP	\$541.67
82831MTN4	SILVPP CP 06/22/17	TAS0000	5/23/2017	5/23/2017	6/22/2017	25,000,000	99.891667	\$24,972,916.67	1.30141	BARCLAYS CAP US	\$902.78
82831MTP9	SILVPP 0 06/23/17	TAS0000	5/23/2017	5/23/2017	6/23/2017	25,000,000	99.888056	\$24,972,013.89	1.301457	BARCLAYS CAP US	\$902.78
82831MTP9	SILVPP 0 06/23/17	TAS0000	5/24/2017	5/24/2017	6/23/2017	50,000,000	99.891667	\$49,945,833.33	1.30141	BARCLAYS CAP US	\$1,805.56
<b>SPECE</b>											
84757AT22	SPECEN CP 06/02/17	TAS0000	5/8/2017	5/8/2017	6/2/2017	11,998,000	99.909722	\$11,987,168.47	1.301175	Chase	\$433.26
84757AT55	SPECEN CP 06/05/17	TAS0000	5/11/2017	5/11/2017	6/5/2017	9,500,000	99.913194	\$9,491,753.47	1.251086	Suntrust Capital Mar	\$329.86
<b>TCLHO</b>											
87230RT90	TCLHOL 0 06/09/17	TAS0000	5/15/2017	5/15/2017	6/9/2017	50,000,000	99.90277778	\$49,951,388.89	1.401362	GS Institutional	\$1,944.44

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Start: 5/1/2017

End: 5/31/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
87230RTU3	TCLHOL 0 06/28/17	TAS0000	5/22/2017	5/22/2017	6/28/2017	40,500,000	99.85611111	\$40,441,725.00	1.402017	GS Institutional	\$1,575.00
97230RTV1	TCLHOL CP 06/29/17	TAS0000	5/30/2017	5/31/2017	6/29/2017	25,500,000	99.887222	\$25,471,241.67	1.401581	GOLDMAN SACHS (SING)	\$991.67
<b>TELUS</b>											
87974PT94	TELUS CP 06/09/17	TAS0000	5/11/2017	5/11/2017	6/9/2017	20,000,000	99.899306	\$19,979,861.11	1.25126	Banc of Amer Sec LLC	\$694.44
								Total Settle Money	\$885,543,789.72	Total Daily Interest	\$32,522.76

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 5/15/2017</b>											
3129724K5	9/23/2016	5/15/2017	FG B19826	Stifel Nicolaus Comp	TAS0000	\$10,858,045.00	\$439,847.89	104.625	\$460,190.86	\$457,250.92	(\$17,403.02)
3137A23E9	8/16/2016	5/15/2017	FHR 3745 GP	COMMERCE BANK	TAS0000	\$304,000.00	\$170,362.01	104.265625	\$177,629.01	\$177,061.50	(\$6,699.49)
3137A2ED9	8/29/2016	5/15/2017	FHR 3755 AD	Crew & Assocociates	TAS0000	\$1,000,000.00	\$109,021.08	102.40625	\$111,644.40	\$111,331.45	(\$2,310.37)
3137A2EP2	9/29/2016	5/15/2017	FHR 3755 HA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$202,412.13	102.257812	\$206,982.22	\$206,292.10	(\$3,879.97)
3137A2L41	8/4/2016	5/15/2017	FHR 3761 HD	COMMERCE BANK	TAS0000	\$2,000,000.00	\$187,884.88	102.6875	\$192,934.29	\$190,652.42	(\$2,767.54)
3137A3HS1	6/21/2016	5/15/2017	FHR 3751 MC	COMMERCE BANK	TAS0000	\$4,000,000.00	\$448,552.08	101.78125	\$456,541.91	\$452,100.13	(\$3,548.05)
3137A3Y52	8/26/2015	5/15/2017	FHR 3769 MB	SIMMONS FIRST INVEST	TAS0000	\$23,000,000.00	\$1,957,745.97	103.625	\$2,028,714.26	\$1,996,988.99	(\$39,243.02)
3137A4HA8	8/2/2016	5/15/2017	FHR 3772 EA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$595,525.44	103.53125	\$616,554.93	\$612,341.69	(\$16,816.25)
3137A5N26	8/8/2016	5/15/2017	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	4/13/2017	FHR 3815 AD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137A6CL4	8/8/2016	4/13/2017	FHR 3815 AE	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.469	\$0.00	\$0.00	\$0.00
3137A6DL3	8/8/2016	5/15/2017	FHR 3815 EA	Stifel Nicolaus Comp	TAS0000	\$11,000,000.00	\$699,120.07	104.3875	\$729,793.96	\$725,579.67	(\$26,459.60)
3137A6TM4	10/22/2015	5/15/2017	FHR 3808 A	INCAPITAL, LLC	TAS0000	\$17,220,600.00	\$875,519.24	103.25	\$903,973.62	\$880,866.91	(\$5,347.67)
3137A7GU8	8/24/2016	5/15/2017	FHR 3800 EH	COMMERCE BANK	TAS0000	\$1,000,000.00	\$242,251.59	103.25	\$250,124.77	\$249,256.38	(\$7,004.79)
3137A7X39	6/24/2016	5/15/2017	FHR 3832 PL	COMMERCE BANK	TAS0000	\$31,744,000.00	\$5,084,961.53	106.3125	\$5,405,949.72	\$5,343,019.93	(\$258,058.41)
3137A7Z78	8/16/2016	5/15/2017	FHR 3825 AP	COMMERCE BANK	TAS0000	\$2,000,000.00	\$115,483.20	101.4375	\$117,143.27	\$116,783.54	(\$1,300.34)
3137A8NH7	8/8/2016	5/15/2017	FHR 3830 EC	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$359,000.64	103	\$369,770.66	\$368,826.49	(\$9,825.85)
3137A9BN5	7/20/2016	4/13/2017	FHR 3848 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3137A9RW8	8/9/2016	4/13/2017	FHR 3845 EG	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.078125	\$0.00	\$0.00	\$0.00
3137A9W44	9/19/2016	5/15/2017	FHR 3835 DA	Crew & Assocociates	TAS0000	\$19,155,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
3137ABCY5	8/8/2016	5/15/2017	FHR 3864 LM	Stifel Nicolaus Comp	TAS0000	\$5,500,000.00	\$528,943.25	105.75	\$559,357.49	\$556,537.51	(\$27,594.26)
3137ABLJ8	8/25/2016	4/13/2017	FHR 3883 KA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00
3137ADDB0	11/18/2015	5/15/2017	FHR 3888 AB	Crew & Assocociates	TAS0000	\$5,000,000.00	\$924,401.15	99.78125	\$922,379.02	\$924,401.15	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137AE6J9	11/1/2016	4/18/2017	FHR 3904 HP	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137AETR6	8/23/2016	5/15/2017	FHR 3914 CA	Stifel Nicolaus Comp	TAS0000	\$2,400,000.00	\$273,088.94	103	\$281,281.61	\$279,481.05	(\$6,392.10)
3137AFBS0	12/9/2015	5/15/2017	FHR 3926 GP	Crew & Assocociates	TAS0000	\$19,245,655.00	\$587,225.16	105.265625	\$618,146.23	\$603,308.62	(\$16,083.46)
3137AFP71	8/1/2016	5/15/2017	FHR 3919 BG	SIMMONS FIRST INVEST	TAS0000	\$3,250,000.00	\$968,227.36	102.5	\$992,433.04	\$990,264.21	(\$22,036.85)
3137AHEQ7	6/23/2016	4/18/2017	FHR 3956 DJ	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AHEQ7	7/28/2016	4/18/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137AHEQ7	6/13/2016	4/18/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AJ3V4	8/25/2015	5/15/2017	FHR 3954 PD	Crew & Assocociates	TAS0000	\$4,500,000.00	\$1,455,036.93	98.375	\$1,431,392.58	\$1,432,335.44	\$22,701.49
3137AJBR4	8/8/2016	4/18/2017	FHR 3958 DL	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.40625	\$0.00	\$0.00	\$0.00
3137AJXR0	2/1/2017	5/15/2017	FHR 3966 VZ	WELLS FARGO SECURITIE	TAS0000	\$18,530,210.00	\$10,347,481.25	103.90625	\$10,751,679.74	\$10,750,826.07	(\$403,344.82)
3137AJYX6	8/26/2016	4/18/2017	FHR 3977 AD	UBS Ltd London	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
3137AKM99	10/26/2015	4/18/2017	FHR 3979 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	103.1875	\$0.00	\$0.00	\$0.00
3137AKM99	9/19/2016	4/18/2017	FHR 3979 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137AKUB5	8/3/2016	4/13/2017	FHR 3981 CA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	102.25	\$0.00	\$0.00	\$0.00
3137ALW47	10/28/2015	5/15/2017	FHR 3996 TB	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137AMYK7	8/29/2016	5/15/2017	FHR 4011 KM	COMMERCE BANK	TAS0000	\$1,800,000.00	\$253,100.36	101.1171875	\$255,927.96	\$255,674.89	(\$2,574.54)
3137ASAG9	8/14/2015	5/15/2017	FHR 4077 BA	Crew & Assocociates	TAS0000	\$3,000,000.00	\$914,513.19	98.09375	\$897,080.28	\$898,367.76	\$16,145.43
3137AYKR1	9/29/2016	4/19/2017	FHR 4161 AN	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.015625	\$0.00	\$0.00	\$0.00
3137AYQY0	8/25/2015	5/15/2017	FHR 4165 CA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	5/15/2017	FHR 4191 NB	Bank of Oklahoma	TAS0000	\$7,000,000.00	\$1,888,212.97	92.75	\$1,751,317.53	\$1,789,396.49	\$98,816.48
3137B4L61	9/29/2016	4/13/2017	FHR 4253 TD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.5625	\$0.00	\$0.00	\$0.00
3137B4L61	10/19/2015	4/13/2017	FHR 4253 TD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.625	\$0.00	\$0.00	\$0.00
3137B4L61	8/27/2015	4/13/2017	FHR 4253 TD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3137B4PQ3	10/16/2015	5/15/2017	FHR 4246 PC	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

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3137B5WC3	5/4/2016	5/15/2017	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	5/15/2017	FHR 4298 PG	Crew & Associates	TAS0000	\$15,000,000.00	\$6,500,216.25	102	\$6,630,220.58	\$6,618,931.87	(\$118,715.62)
3137B84H7	9/1/2016	5/15/2017	FHR 4305 AL	Banc of Amer Sec LLC	TAS0000	\$5,000,000.00	\$2,561,875.50	101.5625	\$2,601,904.80	\$2,598,433.46	(\$36,557.96)
3137B9CP8	9/7/2016	4/19/2017	FHR 4318 LH	JP Morgan	TAS0000	\$0.00	\$0.00	101.890625	\$0.00	\$0.00	\$0.00
3137BA6C1	6/11/2015	5/15/2017	FHR 4332 KE	Crew & Associates	TAS0000	\$15,000,000.00	\$5,387,591.25	101.15625	\$5,449,885.27	\$5,435,361.23	(\$47,769.98)
3137BCHB7	10/30/2015	4/13/2017	FHR 4360 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137BCSX7	8/28/2015	5/15/2017	FHR 4374 PQ	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	4/13/2017	FHR 4379 BH	Crew & Associates	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
3137BD4V5	10/15/2015	5/15/2017	FHR 4378 AD	Stifel Nicolaus Comp	TAS0000	\$6,000,000.00	\$2,346,069.48	101	\$2,369,530.17	\$2,366,569.44	(\$20,499.96)
3137BDER3	10/15/2015	5/15/2017	FHR 4388 MC	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$5,512,504.50	100.875	\$5,560,738.91	\$5,556,310.54	(\$43,806.04)
3137BDMU7	12/9/2015	5/15/2017	FHR 4389 AB	Crew & Associates	TAS0000	\$20,000,000.00	\$9,116,770.60	101.625	\$9,264,918.12	\$9,251,035.71	(\$134,265.11)
3137BDZW9	11/6/2015	5/15/2017	FHR 4387 KC	JP Morgan	TAS0000	\$15,811,200.00	\$2,638,064.57	101.84375	\$2,686,703.88	\$2,673,735.60	(\$35,671.03)
3137BDZX7	6/22/2016	5/15/2017	FHR 4387 KG	Nomura Int'l plc	TAS0000	\$2,500,000.00	\$417,119.60	102.6875	\$428,329.69	\$425,415.27	(\$8,295.67)
3137BEK45	10/16/2015	5/15/2017	FHR 4403 CA	Stifel Nicolaus Comp	TAS0000	\$51,850,313.00	\$28,578,843.08	101.875	\$29,114,696.38	\$29,122,984.25	(\$544,141.17)
3137BF4M0	8/8/2016	4/13/2017	FHR 4410 HA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137BFAK7	9/27/2016	5/15/2017	FHR 4413 A	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$2,567,422.00	101.8125	\$2,613,956.52	\$2,609,039.91	(\$41,617.91)
3137BFB67	11/12/2015	5/15/2017	FHR 4413 HP	JP Morgan	TAS0000	\$39,675,000.00	\$20,819,664.94	103.5625	\$21,561,365.50	\$21,516,929.40	(\$697,264.46)
3137BFFV8	10/28/2015	4/18/2017	FHR 4423 A	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	103.40625	\$0.00	\$0.00	\$0.00
3137BG4H9	6/15/2015	5/15/2017	FHR 4425 EA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	5/15/2017	FHR 4425 HA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	5/15/2017	FHR 4425 HA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	5/15/2017	FHR 4443 GC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHGR2	9/29/2016	5/15/2017	FHR 4463 MG	Stifel Nicolaus Comp	TAS0000	\$500,000.00	\$346,891.33	102.109375	\$354,208.57	\$354,150.84	(\$7,259.51)
3137BHTG2	11/4/2015	5/15/2017	FHR 4459 DA	COMMERCE BANK	TAS0000	\$14,357,329.00	\$3,360,679.44	105.40625	\$3,542,366.17	\$3,488,835.59	(\$128,156.15)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BHTG2	11/25/2015	5/15/2017	FHR 4459 DA	Crew & Assocociates	TAS0000	\$1,420,000.00	\$332,385.28	105.15625	\$349,523.89	\$345,247.92	(\$12,862.65)
3137BHU21	11/27/2015	4/13/2017	FHR 4459 NA	MULTI-BANK SEC, INC.	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
3137BJ3Q4	10/22/2015	5/15/2017	FHR 4476 B	COMMERCE BANK	TAS0000	\$13,110,787.00	\$5,190,816.63	101	\$5,242,724.79	\$5,200,087.43	(\$9,270.80)
3137BJ6P3	8/27/2015	5/15/2017	FHR 4478 PC	Crew & Assocociates	TAS0000	\$14,000,000.00	\$6,200,453.56	100.5	\$6,231,455.83	\$6,225,214.04	(\$24,760.48)
3137BJDB6	8/11/2015	5/15/2017	FHR 4470 MC	Crew & Assocociates	TAS0000	\$21,650,000.00	\$13,696,576.11	100.03125	\$13,700,856.29	\$13,698,025.67	(\$1,449.55)
3137BJSV6	12/9/2015	5/15/2017	FHR 4486 PA	COMMERCE BANK	TAS0000	\$14,205,000.00	\$9,774,510.64	102.265625	\$9,995,964.40	\$9,956,055.73	(\$181,545.08)
3137BJS9	6/30/2015	5/15/2017	FHR 4479 PQ	Commerce	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	5/15/2017	FHR 4491 AP	JP Morgan	TAS0000	\$32,000,000.00	\$17,593,285.44	100.4375	\$17,670,256.06	\$17,651,265.29	(\$57,979.85)
3137BKTH3	8/18/2015	5/15/2017	FHR 4491 P	COMMERCE BANK	TAS0000	\$37,500,000.00	\$24,186,652.50	100.625	\$24,337,819.08	\$24,301,741.46	(\$115,088.96)
3137BKX21	8/31/2015	5/15/2017	FHR 4506 A	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	5/15/2017	FHR 4522 A	COMMERCE BANK	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	5/15/2017	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	5/15/2017	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	5/15/2017	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	5/15/2017	FHR 4539 JA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	5/15/2017	FHR 4540 MG	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	5/15/2017	FHR 4538 AC	Banc of Amer Sec LLC	TAS0000	\$57,774,000.00	\$27,044,205.83	102.0625	\$27,601,992.58	\$27,550,572.53	(\$506,366.70)
3137BMAZ9	12/15/2015	5/15/2017	FHR 4538 DB	Banc of Amer Sec LLC	TAS0000	\$51,745,000.00	\$31,670,507.59	102.03125	\$32,313,814.77	\$32,254,645.82	(\$584,138.23)
3137BMGH3	3/17/2016	5/15/2017	FHR 4535 AC	WELLS FARGO SECURITIE	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMNL6	1/29/2016	5/15/2017	FHR 4546 TH	Crew & Assocociates	TAS0000	\$50,000,000.00	\$36,479,823.00	100.75	\$36,753,421.67	\$36,698,458.74	(\$218,635.74)
3137BMSS6	3/17/2016	5/15/2017	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	5/15/2017	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	5/15/2017	FHR 4550 TA	Banc of Amer Sec LLC	TAS0000	\$126,824,000.00	\$103,690,391.80	100.125	\$103,820,004.79	\$103,805,419.01	(\$115,027.21)
3137BPM55	10/3/2016	4/13/2017	FHR 4580 DA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.03125	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BQNY9	6/30/2016	5/15/2017	FHR 4596 HA	Banc of Amer Sec LLC	TAS0000	\$123,184,000.00	\$101,195,419.49	102.703125	\$103,930,858.17	\$103,451,132.85	(\$2,255,713.36)
3137BSS87	11/30/2016	5/15/2017	FHR 4632 MA	GS Institutional	TAS0000	\$213,535,408.00	\$206,356,279.25	107.5	\$221,833,000.20	\$221,707,810.72	(\$15,351,531.47)
3137BSSB0	12/1/2016	5/15/2017	FHR 4632 MH	GS Institutional	TAS0000	\$47,466,421.00	\$42,852,564.79	106.375	\$45,584,415.79	\$45,498,710.66	(\$2,646,145.88)
3137BSSL8	11/30/2016	5/15/2017	FHR 4634 MA	CITIGROUP	TAS0000	\$103,693,978.00	\$96,315,287.69	108.625	\$104,622,481.26	\$104,509,985.00	(\$8,194,697.31)
3137BSSN4	11/30/2016	5/15/2017	FHR 4634 MD	CITIGROUP	TAS0000	\$99,944,794.00	\$89,472,959.27	110.125	\$98,532,096.40	\$98,372,476.64	(\$8,899,517.37)
3137BSY98	12/1/2016	5/15/2017	FHR 4630 MA	JP Morgan	TAS0000	\$113,679,250.00	\$110,124,696.52	106.03125	\$116,766,592.28	\$116,665,002.24	(\$6,540,305.73)
3137BSYA5	12/1/2016	5/15/2017	FHR 4630 MC	JP Morgan	TAS0000	\$151,107,567.00	\$145,895,649.42	105.984375	\$154,626,592.19	\$154,537,048.73	(\$8,641,399.32)
3137BTYZ8	2/1/2017	5/15/2017	FHR 4649 ML	GS Institutional	TAS0000	\$42,469,287.00	\$40,618,698.44	104.59375	\$42,484,619.90	\$42,455,882.17	(\$1,837,183.73)
3137BVMP8	3/1/2017	5/15/2017	FHR 4657 JA	AMHERST PIERPONT SEC.	TAS0000	\$17,232,651.00	\$17,010,503.00	107.5	\$18,286,290.73	\$18,277,309.18	(\$1,266,806.18)
3137GALA3	7/20/2016	5/15/2017	FHR 3736 QB	COMMERCE BANK	TAS0000	\$10,000,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137GAQK6	10/28/2015	5/15/2017	FHR 3740 KC	Crew & Assocociates	TAS0000	\$3,000,000.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
31393KYC3	11/2/2015	5/15/2017	FHR 2574 HP	MORGAN STANLEY	TAS0000	\$19,224,824.00	\$401,735.19	103.875	\$417,302.43	\$405,663.49	(\$3,928.30)
31393PEM2	8/24/2016	5/15/2017	FHR 2595 HT	WELLS FARGO SECURITIE	TAS0000	\$150,000,000.00	\$1,982,103.00	104.046875	\$2,062,316.23	\$2,046,120.30	(\$64,017.30)
31393RMU1	5/20/2016	5/15/2017	FHR 2636 D	WELLS FARGO SECURITIE	TAS0000	\$8,445,404.00	\$409,484.53	102.53125	\$419,849.61	\$413,861.92	(\$4,377.39)
31395FAX2	1/27/2016	5/15/2017	FHR 2836 L	Nomura Int'l plc	TAS0000	\$15,000,000.00	\$565,572.00	103.875	\$587,487.92	\$583,208.42	(\$17,636.42)
31395MQ51	1/14/2016	5/15/2017	FHR 2935 DC	Bank of Oklahoma	TAS0000	\$63,626,099.00	\$486,255.46	103.5	\$503,274.40	\$492,602.39	(\$6,346.93)
31395RRM2	7/29/2016	5/15/2017	FHR 2968 MD	COMMERCE BANK	TAS0000	\$5,000,000.00	\$27,444.35	101.6875	\$27,907.47	\$27,575.88	(\$131.53)
31396ABX1	3/22/2016	5/15/2017	FHR 3033 CI	Banc of Amer Sec LLC	TAS0000	\$18,603,295.00	\$699,587.88	103.15625	\$721,668.63	\$711,906.23	(\$12,318.34)
31396CSM3	11/23/2015	5/15/2017	FHR 3048 PC	COMMERCE BANK	TAS0000	\$8,675,000.00	\$36,914.29	104.9375	\$38,736.94	\$38,239.27	(\$1,324.98)
31397AKP7	5/6/2016	5/15/2017	FHR 3204 NW	COMMERCE BANK	TAS0000	\$2,000,000.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31397GZL7	11/5/2015	5/15/2017	FHR 3317 PG	COMMERCE BANK	TAS0000	\$13,500,000.00	\$50,154.66	102.875	\$51,596.61	\$50,789.35	(\$634.69)
31397J5D2	11/4/2015	5/15/2017	FHR 3331 NV	COMMERCE BANK	TAS0000	\$3,600,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397YSV4	1/3/2017	5/15/2017	FHR 3500 AB	JP Morgan	TAS0000	\$83,983,373.00	\$2,209,829.30	105.78125	\$2,337,585.06	\$2,337,494.08	(\$127,664.79)
31398CXT0	8/26/2016	4/18/2017	FHR 3530 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00



# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398EP81	8/8/2016	5/15/2017	FHR 3549 AW	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$354,335.80	106.75	\$378,253.47	\$376,488.17	(\$22,152.37)
31398J6T5	8/8/2016	5/15/2017	FHR 3562 AW	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$552,159.30	106.5	\$588,049.65	\$585,004.13	(\$32,844.83)
31398KZB9	12/8/2015	5/15/2017	FHR 3598 MA	COMMERCE BANK	TAS0000	\$35,088,000.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31398QK55	10/20/2016	5/15/2017	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	5/15/2017	FHR 3681 BA	JP Morgan	TAS0000	\$100,000,000.00	\$1,994,570.00	101.15625	\$2,017,632.22	\$2,005,001.60	(\$10,431.60)
31398QTE7	9/29/2016	4/18/2017	FHR 3747 HG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.53125	\$0.00	\$0.00	\$0.00
31398QTH0	10/24/2016	4/13/2017	FHR 3747 HK	Crew & Associates	TAS0000	\$0.00	\$0.00	100.78125	\$0.00	\$0.00	\$0.00
31398QTH0	7/22/2016	4/13/2017	FHR 3747 HK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.125	\$0.00	\$0.00	\$0.00
31398QTK3	7/25/2016	4/13/2017	FHR 3747 HM	Crew & Associates	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
31398VEK8	8/26/2016	4/13/2017	FHR 3645 EH	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
31398VTN6	3/17/2016	5/15/2017	FHR 3659 BC	JP Morgan	TAS0000	\$5,000,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
31398WRG1	9/26/2016	5/15/2017	FHR 3632 CA	Nomura Int'l plc	TAS0000	\$475,000,000.00	\$6,812,763.50	101.390625	\$6,907,503.49	\$6,867,027.16	(\$54,263.66)
<b>Activity Date: 5/16/2017</b>											
38373ALV6	8/17/2016	5/16/2017	GNR 2009-65 LE	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$196,230.90	108.5	\$212,910.53	\$212,779.05	(\$16,548.15)
38376C5H8	8/17/2016	5/16/2017	GNR 2009-96 GA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$180,294.75	106.25	\$191,563.17	\$190,883.70	(\$10,588.95)
38376CQA0	8/17/2016	4/18/2017	GNR 2009-75 JD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106	\$0.00	\$0.00	\$0.00
38376G2G4	10/30/2015	5/16/2017	GNR 2011-92 B	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	8/31/2015	5/16/2017	GNR 2011-49 A	Crew & Associates	TAS0000	\$3,000,000.00	\$439,170.91	101.28125	\$444,797.78	\$440,075.60	(\$904.69)
38376GP46	10/20/2015	5/16/2017	GNR 2011-49 A	Crew & Associates	TAS0000	\$8,626,000.00	\$1,262,762.74	101.1875	\$1,277,758.05	\$1,262,978.68	(\$215.93)
38376GP53	8/27/2015	5/16/2017	GNR 2011-49 AB	Crew & Associates	TAS0000	\$50,453,133.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376GP53	8/31/2015	5/16/2017	GNR 2011-49 AB	Crew & Associates	TAS0000	\$625,000.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376K5G2	8/17/2016	5/16/2017	GNR 2009-94 LD	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$198,637.35	101.125	\$200,872.02	\$200,286.04	(\$1,648.69)
38376KKX8	8/17/2016	4/18/2017	GNR 2009-93 HB	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
38376LUV9	8/2/2016	5/16/2017	GNR 2011-80 NH	Stifel Nicolaus Comp	TAS0000	\$12,949,000.00	\$496,960.48	100.84375	\$501,153.58	\$498,908.56	(\$1,948.09)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38376PK82	8/8/2016	5/16/2017	GNR 2009-116 MK	COMMERCE BANK	TAS0000	\$1,450,000.00	\$232,900.68	105.125	\$244,836.84	\$243,397.59	(\$10,496.91)
38376TBF8	8/17/2016	5/16/2017	GNR 2010-12 DA	Stifel Nicolaus Comp	TAS0000	\$1,360,000.00	\$170,494.78	108.5	\$184,986.84	\$184,874.31	(\$14,379.53)
38377LJ33	6/28/2016	4/18/2017	GNR 2010-130 LB	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.03125	\$0.00	\$0.00	\$0.00
38377LN38	8/17/2016	4/18/2017	GNR 2010-130 LG	Crew & Associates	TAS0000	\$0.00	\$0.00	102.09375	\$0.00	\$0.00	\$0.00
38377MSG2	12/9/2015	4/18/2017	GNR 2010-144 PA	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	102.53125	\$0.00	\$0.00	\$0.00
38377RSZ9	8/15/2016	5/16/2017	GNR 2010-162 PQ	COMMERCE BANK	TAS0000	\$5,000,000.00	\$545,002.20	104.03125	\$566,972.60	\$563,619.48	(\$18,617.28)
38378BAA7	11/5/2015	5/16/2017	GNR 2011-165 A	COMMERCE BANK	TAS0000	\$3,000,000.00	\$1,062,885.79	101.078125	\$1,074,345.02	\$1,069,042.02	(\$6,156.23)
38378BDE6	8/31/2015	5/16/2017	GNR 2012-19 AB	Crew & Associates	TAS0000	\$15,510,000.00	\$552,298.74	100.328125	\$554,110.97	\$552,481.00	(\$182.26)
38378BRK7	10/20/2015	5/16/2017	GNR 2012-55 A	Crew & Associates	TAS0000	\$11,590,000.00	\$2,893,105.96	100.46875	\$2,906,667.39	\$2,892,757.82	\$348.14
38378BRK7	11/20/2015	5/16/2017	GNR 2012-55 A	JP Morgan	TAS0000	\$2,138,000.00	\$533,689.43	100.375	\$535,690.77	\$534,217.61	(\$528.17)
38378BRT8	10/23/2015	5/16/2017	GNR 2012-44 A	Crew & Associates	TAS0000	\$6,000,000.00	\$2,531,120.00	100.84375	\$2,552,476.33	\$2,542,658.54	(\$11,538.53)
38378BUJ6	10/23/2015	5/16/2017	GNR 2012-70 A	Crew & Associates	TAS0000	\$3,500,000.00	\$1,408,573.40	100.625	\$1,417,376.99	\$1,411,845.05	(\$3,271.65)
38378KGV5	6/27/2016	5/16/2017	GNR 2013-57 A	Nomura Int'l plc	TAS0000	\$14,000,000.00	\$11,863,302.84	99.09375	\$11,755,791.66	\$11,788,263.49	\$75,039.34
<b>Activity Date: 5/20/2017</b>											
383742M26	8/23/2016	5/20/2017	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	5/20/2017	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	5/20/2017	GNR 2005-47 QC	COMMERCE BANK	TAS0000	\$8,491,000.00	\$358,191.14	103.546875	\$370,895.73	\$364,371.13	(\$6,179.99)
38374TYR9	7/26/2016	4/18/2017	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	5/20/2017	GNR 2009-42 EP	Stifel Nicolaus Comp	TAS0000	\$10,000,000.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
38374YWC3	8/4/2016	4/18/2017	GNR 2010-85 NK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
38374YYK3	8/20/2015	5/20/2017	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	5/20/2017	GNR 2009-77 KC	COMMERCE BANK	TAS0000	\$5,300,000.00	\$320,860.78	102.8125	\$329,884.99	\$327,421.53	(\$6,560.75)
38376J4M3	8/15/2016	4/19/2017	GNR 2009-123 JT	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.625	\$0.00	\$0.00	\$0.00
38376K3A7	8/23/2016	5/20/2017	GNR 2009-94 NK	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$0.00	100.25	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38376PR85	9/29/2016	5/20/2017	GNR 2009-116 KG	Stifel Nicolaus Comp	TAS0000	\$750,000.00	\$2,911.80	100.3125	\$2,920.90	\$2,913.00	(\$1.20)
38376TNW8	8/9/2016	4/18/2017	GNR 2010-3 EV	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
38376W6A8	8/4/2016	5/20/2017	GNR 2010-33 LK	COMMERCE BANK	TAS0000	\$2,500,000.00	\$268,133.25	102.9375	\$276,009.66	\$274,064.09	(\$5,930.84)
38376XHC0	8/25/2016	4/19/2017	GNR 2010-32 AK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.9375	\$0.00	\$0.00	\$0.00
38376YFH9	8/24/2016	4/19/2017	GNR 2010-46 CK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.3125	\$0.00	\$0.00	\$0.00
38377DXY7	9/13/2016	5/20/2017	GNR 2010-104 NG	BREAN MURRAY & CO	TAS0000	\$3,200,000.00	\$358,378.05	101.46875	\$363,641.73	\$362,682.89	(\$4,304.84)
38377FY54	8/4/2016	5/20/2017	GNR 2010-73 CA	COMMERCE BANK	TAS0000	\$4,000,000.00	\$313,504.72	103.34375	\$323,987.53	\$321,247.35	(\$7,742.63)
38377JQD8	8/8/2016	5/20/2017	GNR 2010-98 DG	COMMERCE BANK	TAS0000	\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,220,706.67	(\$220,706.67)
38377KRV4	10/12/2016	4/18/2017	GNR 2010-120 AM	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.984375	\$0.00	\$0.00	\$0.00
38377LC22	6/28/2016	4/19/2017	GNR 2010-139 PV	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.78125	\$0.00	\$0.00	\$0.00
38377MNH5	8/15/2016	4/19/2017	GNR 2010-138 PD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.3125	\$0.00	\$0.00	\$0.00
38377N3U6	8/4/2016	5/20/2017	GNR 2010-164 LK	COMMERCE BANK	TAS0000	\$1,550,000.00	\$273,361.55	103.625	\$283,270.91	\$282,081.78	(\$8,720.23)
38377RKY0	6/28/2016	5/20/2017	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	5/20/2017	GNR 2011-19 WA	COMMERCE BANK	TAS0000	\$2,000,000.00	\$147,333.80	101.5625	\$149,635.89	\$148,584.57	(\$1,250.77)
38377TR29	8/8/2016	4/18/2017	GNR 2011-24 NP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.625	\$0.00	\$0.00	\$0.00
38377YPG9	11/19/2015	5/20/2017	GNR 2011-138 PN	MORGAN STANLEY	TAS0000	\$2,500,000.00	\$227,832.08	101.5	\$231,249.56	\$230,078.95	(\$2,246.88)
38378C2V8	7/29/2016	4/18/2017	GNR 2012-24 MK	Crew & Associates	TAS0000	\$0.00	\$0.00	101.65625	\$0.00	\$0.00	\$0.00
38378DJ55	7/13/2016	4/18/2017	GNR 2012-31 QJ	Crew & Associates	TAS0000	\$0.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
38378DJ55	7/8/2016	4/18/2017	GNR 2012-31 QJ	Crew & Associates	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DRZ0	7/26/2016	4/18/2017	GNR 2012-38 DK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DY33	9/8/2016	4/18/2017	GNR 2012-32 CA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
38378DY33	10/12/2016	4/18/2017	GNR 2012-32 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.40625	\$0.00	\$0.00	\$0.00
38379CDY9	11/25/2015	4/18/2017	GNR 2014-81 EH	Crew & Associates	TAS0000	\$0.00	\$0.00	100.8125	\$0.00	\$0.00	\$0.00
38379HEC5	11/9/2015	5/20/2017	GNR 2014-178 LA	COMMERCE BANK	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38379HUQ6	10/15/2015	4/18/2017	GNR 2014-188 QC	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.84375	\$0.00	\$0.00	\$0.00
<b>Activity Date: 4/19/2017</b>											
3136A04G9	8/12/2016	4/19/2017	FNR 2011-90 AG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136A0DT1	8/12/2016	5/25/2017	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	5/25/2017	FNR 2011-74 UB	Crew & Assocociates	TAS0000	\$68,005,641.00	\$5,402,322.56	105.8125	\$5,716,332.56	\$5,710,346.78	(\$308,024.23)
3136A0LW5	7/25/2016	5/25/2017	FNR 2011-70 AD	COMMERCE BANK	TAS0000	\$15,000,000.00	\$670,629.60	101.15625	\$678,383.75	\$676,784.64	(\$6,155.04)
3136A0P27	8/25/2016	5/25/2017	FNR 2011-86 AB	COMMERCE BANK	TAS0000	\$3,569,000.00	\$286,316.39	103.4375	\$296,158.51	\$295,234.57	(\$8,918.18)
3136A1BN4	7/26/2016	4/19/2017	FNR 2011-103 JK	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
3136A1GS8	8/29/2016	4/13/2017	FNR 2011-98 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.90625	\$0.00	\$0.00	\$0.00
3136A1KJ3	11/18/2015	5/25/2017	FNR 2011-99 DV	Crew & Assocociates	TAS0000	\$20,300,000.00	\$2,194,122.46	103.609375	\$2,273,316.56	\$2,230,385.45	(\$36,262.99)
3136A1WV3	6/22/2016	5/25/2017	FNR 2011-106 LV	COMMERCE BANK	TAS0000	\$5,877,000.00	\$2,891,129.38	103	\$2,977,863.26	\$2,929,416.61	(\$38,287.23)
3136A22J1	8/8/2016	4/19/2017	FNR 2011-139 A	Crew & Assocociates	TAS0000	\$0.00	\$0.00	102.4375	\$0.00	\$0.00	\$0.00
3136A22T9	8/10/2016	5/25/2017	FNR 2011-144 CJ	Crew & Assocociates	TAS0000	\$1,000,000.00	\$140,749.20	100.875	\$141,980.76	\$141,729.52	(\$980.32)
3136A2JX2	9/6/2016	5/25/2017	FNR 2011-111 HA	COMMERCE BANK	TAS0000	\$1,135,000.00	\$77,877.33	101.953125	\$79,398.37	\$79,052.50	(\$1,175.17)
3136A2QP1	8/8/2016	5/25/2017	FNR 2011-132 PA	Stifel Nicolaus Comp	TAS0000	\$1,000,000.00	\$133,605.10	103.84375	\$138,740.55	\$138,066.13	(\$4,461.03)
3136A3AS0	8/12/2015	5/25/2017	FNR 2011-145 JA	COMMERCE BANK	TAS0000	\$31,307,000.00	\$3,471,502.99	105.46875	\$3,661,350.81	\$3,650,652.22	(\$179,149.23)
3136A3BK6	8/12/2016	5/25/2017	FNR 2011-145 DA	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$60,800.34	101.75	\$61,864.35	\$62,265.16	(\$1,464.82)
3136A3BW0	8/30/2016	5/25/2017	FNR 2011-145 LQ	COMMERCE BANK	TAS0000	\$1,970,000.00	\$119,391.32	101.5625	\$121,256.81	\$120,959.13	(\$1,567.81)
3136A4FC8	8/26/2015	5/25/2017	FNR 2012-23 PC	Bank of Oklahoma	TAS0000	\$10,000,000.00	\$3,414,092.30	99.65625	\$3,402,356.36	\$3,407,554.31	\$6,537.99
3136A4K65	9/20/2016	5/25/2017	FNR 2012-17 QG	Stifel Nicolaus Comp	TAS0000	\$1,100,000.00	\$225,212.10	101.6875	\$229,012.55	\$228,415.96	(\$3,203.87)
3136A5B47	9/29/2016	5/25/2017	FNR 2012-54 WG	Stifel Nicolaus Comp	TAS0000	\$630,000.00	\$244,266.27	102.84375	\$251,212.59	\$251,047.92	(\$6,781.65)
3136A5EV4	11/12/2015	4/19/2017	FNR 2012-29 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3136A63F9	11/25/2015	5/25/2017	FNR 2012-72 BC	Suntrust Capital Mar	TAS0000	\$4,000,000.00	\$1,393,721.12	94.9375	\$1,323,163.99	\$1,333,052.44	\$60,668.68
3136A6AW4	11/10/2015	5/25/2017	FNR 2012-52 NB	COMMERCE BANK	TAS0000	\$11,045,000.00	\$3,196,179.79	103.59375	\$3,311,042.50	\$3,304,819.54	(\$108,639.75)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A7RU8	8/28/2015	5/25/2017	FNR 2012-90 CB	Bank of Oklahoma	TAS0000	\$9,265,500.00	\$3,956,958.81	98.5625	\$3,900,077.52	\$3,926,003.52	\$30,955.29
3136A8SG6	8/10/2015	5/25/2017	FNR 2012-102 PA	COMMERCE BANK	TAS0000	\$28,091,198.00	\$3,453,154.06	105.4375	\$3,640,919.31	\$3,619,261.13	(\$166,107.07)
3136AAJ30	8/31/2015	4/13/2017	FNR 2012-137 JA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3136AB3D3	6/10/2016	5/25/2017	FNR 2013-2 AV	MORGAN STANLEY	TAS0000	\$4,140,000.00	\$317,898.97	100.21875	\$318,594.37	\$317,898.97	\$0.00
3136ACYK1	8/13/2015	5/25/2017	FNR 2013-18 NA	Crew & Assocociates	TAS0000	\$5,650,000.00	\$2,766,700.59	98.125	\$2,714,824.95	\$2,733,865.39	\$32,835.20
3136AG3J9	8/28/2015	5/25/2017	FNR 2013-116 YB	JP Morgan	TAS0000	\$35,832,000.00	\$5,649,979.73	101.96875	\$5,761,213.70	\$5,734,429.97	(\$84,450.25)
3136AKNC3	6/12/2015	5/25/2017	FNR 2014-39 AB	COMMERCE BANK	TAS0000	\$7,728,849.00	\$2,518,305.32	102.234375	\$2,574,573.71	\$2,536,551.28	(\$18,245.96)
3136AKNF6	6/11/2015	5/25/2017	FNR 2014-39 GA	Crew & Assocociates	TAS0000	\$40,560,150.00	\$14,937,872.90	102.21875	\$15,269,306.96	\$15,141,177.35	(\$203,304.45)
3136ANG68	6/15/2015	5/25/2017	FNR 2015-36 DA	52744	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	5/25/2017	FNR 2015-36 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANT49	8/26/2015	5/25/2017	FNR 2015-43 QB	Crew & Assocociates	TAS0000	\$15,533,813.00	\$9,839,102.40	99.734375	\$9,812,967.28	\$9,812,967.28	\$26,135.12
3136ANXY8	8/19/2015	5/25/2017	FNR 2015-27 MB	Crew & Assocociates	TAS0000	\$18,030,754.00	\$12,207,407.72	99.5	\$12,146,370.68	\$12,205,869.59	\$1,538.13
3136APF72	8/20/2015	5/25/2017	FNR 2015-55 PD	JP Morgan	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	5/25/2017	FNR 2015-68 DA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQ43	1/4/2016	5/25/2017	FNR 2015-94 MA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQNX4	11/12/2015	5/25/2017	FNR 2015-80 CA	Banc of Amer Sec LLC	TAS0000	\$92,718,000.00	\$71,263,405.27	101.875	\$72,599,594.12	\$72,214,391.66	(\$950,986.39)
3136ARBM9	1/29/2016	5/25/2017	FNR 2016-2 EZ	Banc of Amer Sec LLC	TAS0000	\$34,795,593.00	\$18,472,909.69	99.25	\$18,334,362.87	\$18,362,195.38	\$110,714.31
3136ATN59	9/30/2016	5/25/2017	FNR 2016-73 DK	Crew & Assocociates	TAS0000	\$5,505,000.00	\$4,452,440.15	101.71875	\$4,528,966.46	\$4,507,702.35	(\$55,262.20)
3136ATPB4	8/31/2016	4/13/2017	FNR 2016-66 GA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136AU6D8	2/1/2017	5/25/2017	FNR 2017-2 JA	MORGAN STANLEY	TAS0000	\$32,708,000.00	\$30,578,999.97	106.796875	\$32,657,416.38	\$32,610,362.94	(\$2,031,362.97)
3136AULS8	12/1/2016	5/25/2017	FNR 2016-94 AE	GS Institutional	TAS0000	\$118,829,360.00	\$109,559,877.33	108.34375	\$118,701,279.59	\$118,639,104.36	(\$9,079,227.03)
3136AUP96	1/3/2017	5/25/2017	FNR 2016-98 A	MORGAN STANLEY	TAS0000	\$45,236,000.00	\$43,207,454.46	105.34375	\$45,516,352.81	\$45,493,157.60	(\$2,285,703.15)
3136AUQ38	1/3/2017	5/25/2017	FNR 2016-98 DA	MORGAN STANLEY	TAS0000	\$91,663,000.00	\$86,904,951.50	105	\$91,250,199.07	\$91,193,479.11	(\$4,288,527.61)
3136AUQ53	1/3/2017	5/25/2017	FNR 2016-98 EA	MORGAN STANLEY	TAS0000	\$46,216,000.00	\$44,251,432.25	105.375	\$46,629,946.73	\$46,612,629.67	(\$2,361,197.42)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136AUTJ0	11/30/2016	5/25/2017	FNR 2016-88 EA	CITIGROUP	TAS0000	\$33,585,181.00	\$30,581,003.35	105.15625	\$32,157,836.34	\$32,124,824.14	(\$1,543,820.79)
3136AUVL2	11/30/2016	5/25/2017	FNR 2016-93 NA	Banc of Amer Sec LLC	TAS0000	\$200,000,000.00	\$193,896,548.00	102.734375	\$199,198,406.73	\$199,037,133.28	(\$5,140,585.28)
3136AVCJ6	2/1/2017	5/25/2017	FNR 2017-5 EY	WELLS FARGO SECURITIE	TAS0000	\$24,562,333.00	\$24,236,982.06	107.0625	\$25,948,718.91	\$25,936,721.61	(\$1,699,739.55)
3136AVCP2	2/1/2017	5/25/2017	FNR 2017-5 PK	WELLS FARGO SECURITIE	TAS0000	\$45,072,333.00	\$44,429,213.46	107.09375	\$47,580,910.79	\$47,565,471.64	(\$3,136,258.18)
31392JGL7	8/12/2016	5/25/2017	FNR 2003-14 AT	Stifel Nicolaus Comp	TAS0000	\$2,000,000.00	\$48,922.32	105	\$51,368.44	\$51,251.02	(\$2,328.70)
31393CG80	11/25/2015	4/18/2017	FNR 2003-57 NA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.8125	\$0.00	\$0.00	\$0.00
31393D6A4	8/12/2016	5/25/2017	FNR 2003-76 YA	Stifel Nicolaus Comp	TAS0000	\$3,115,000.00	\$8,754.68	100.5	\$8,798.45	\$8,756.06	(\$1.38)
31394ARY4	4/28/2016	5/25/2017	FNR 2004-61 ZG	Crew & Associates	TAS0000	\$5,000,000.00	\$538,035.05	103.890625	\$558,967.98	\$553,394.87	(\$15,359.82)
31394AWF9	11/25/2015	5/25/2017	FNR 2004-60 JE	COMMERCE BANK	TAS0000	\$8,000,000.00	\$739,765.76	104.6875	\$774,442.28	\$755,735.82	(\$15,970.06)
31394B4Y7	8/26/2016	5/25/2017	FNR 2005-5 PK	COMMERCE BANK	TAS0000	\$15,000,000.00	\$260,523.15	104.90625	\$273,305.07	\$271,229.35	(\$10,706.20)
31394D4X5	10/28/2015	5/25/2017	FNR 2005-47 HK	Crew & Associates	TAS0000	\$17,637,512.00	\$2,080,657.08	103.84375	\$2,160,632.33	\$2,115,039.94	(\$34,382.86)
31395D2S7	11/5/2015	5/25/2017	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	5/25/2017	FNR 2009-47 MT	Crew & Associates	TAS0000	\$37,000,000.00	\$1,389,370.72	111.5625	\$1,550,016.71	\$1,541,536.92	(\$152,166.20)
31396QHH5	8/12/2016	5/25/2017	FNR 2009-47 PG	Stifel Nicolaus Comp	TAS0000	\$17,301,000.00	\$649,027.46	104.75	\$679,856.27	\$678,882.94	(\$29,855.48)
31396VJT6	8/12/2016	5/25/2017	FNR 2007-30 MA	Stifel Nicolaus Comp	TAS0000	\$2,122,000.00	\$80,324.96	104.75	\$84,140.39	\$83,797.75	(\$3,472.80)
31396VMM7	10/23/2015	5/25/2017	FNR 2007-35 DE	Suntrust Capital Mar	TAS0000	\$16,230,000.00	\$786,677.51	103.421875	\$813,596.63	\$801,483.83	(\$14,806.32)
31396YB68	8/26/2016	5/25/2017	FNR 2008-15 JN	Nomura Int'l plc	TAS0000	\$335,000.00	\$123,002.98	103.0625	\$126,769.94	\$125,777.11	(\$2,774.13)
31396YG30	11/19/2015	5/25/2017	FNR 2008-29 BG	Bank of Oklahoma	TAS0000	\$77,737,000.00	\$884,756.67	103.3125	\$914,064.23	\$899,160.51	(\$14,403.84)
31396YH21	8/4/2016	5/25/2017	FNR 2008-29 CA	COMMERCE BANK	TAS0000	\$43,000,000.00	\$414,066.35	101.71875	\$421,183.12	\$418,541.17	(\$4,474.82)
31397NE50	8/26/2016	5/25/2017	FNR 2009-31 A	COMMERCE BANK	TAS0000	\$25,000,000.00	\$348,803.50	101.609375	\$354,417.06	\$351,616.60	(\$2,813.10)
31397NEN1	8/29/2016	5/25/2017	FNR 2009-13 NX	COMMERCE BANK	TAS0000	\$910,000.00	\$401,544.33	104.234375	\$418,547.22	\$415,425.18	(\$13,880.85)
31397NFD2	8/12/2016	5/25/2017	FNR 2009-17 PM	Stifel Nicolaus Comp	TAS0000	\$21,300,000.00	\$1,040,589.56	105	\$1,092,619.04	\$1,092,095.97	(\$51,506.41)
31397NJL0	8/12/2016	5/25/2017	FNR 2009-14 PE	Stifel Nicolaus Comp	TAS0000	\$15,000,000.00	\$814,813.05	104.75	\$853,516.67	\$847,759.47	(\$32,946.42)
31397Q6K9	7/20/2016	5/25/2017	FNR 2011-20 PA	Crew & Associates	TAS0000	\$5,000,000.00	\$504,711.30	103.1875	\$520,798.97	\$517,567.31	(\$12,856.01)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397QDR6	8/26/2015	5/25/2017	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	5/25/2017	FNR 2011-17 EG	Stifel Nicolaus Comp	TAS0000	\$3,475,000.00	\$136,791.67	102.21875	\$139,826.74	\$138,980.52	(\$2,188.85)
31397QE38	8/12/2016	5/25/2017	FNR 2011-17 EK	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$196,822.55	102.4375	\$201,620.10	\$200,271.01	(\$3,448.46)
31397QJH2	8/31/2016	5/25/2017	FNR 2011-8 AV	COMMERCE BANK	TAS0000	\$6,000,000.00	\$5,820,602.52	102.9375	\$5,991,582.72	\$5,934,278.89	(\$113,676.37)
31397QKB3	3/15/2016	5/25/2017	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	5/25/2017	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	5/25/2017	FNR 2011-5 UN	COMMERCE BANK	TAS0000	\$28,000,000.00	\$3,764,161.52	102.671875	\$3,864,735.21	\$3,852,889.08	(\$88,727.56)
31397QNG9	7/12/2016	5/25/2017	FNR 2011-9 AV	WELLS FARGO SECURITIE	TAS0000	\$5,434,395.00	\$1,368,155.24	102.6875	\$1,404,924.41	\$1,373,576.79	(\$5,421.54)
31397QP28	8/3/2016	5/25/2017	FNR 2011-19 KC	SIMMONS FIRST INVEST	TAS0000	\$10,000,000.00	\$412,193.80	102.1875	\$421,210.54	\$418,683.10	(\$6,489.30)
31397QQT8	7/20/2016	5/25/2017	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	5/25/2017	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	5/25/2017	FNR 2011-6 BA	Crew & Associates	TAS0000	\$4,000,000.00	\$218,324.28	101.421875	\$221,428.58	\$219,693.03	(\$1,368.75)
31397QXD5	6/21/2016	5/25/2017	FNR 2011-15 VE	COMMERCE BANK	TAS0000	\$6,000,000.00	\$2,218,652.64	101.421875	\$2,250,199.11	\$2,231,816.65	(\$13,164.01)
31397SDQ4	5/20/2016	5/25/2017	FNR 2011-23 A	COMMERCE BANK	TAS0000	\$75,000,000.00	\$369,451.50	101.703125	\$375,743.72	\$374,400.18	(\$4,948.68)
31397SEU4	7/25/2016	5/25/2017	FNR 2011-26 DA	Crew & Associates	TAS0000	\$4,200,000.00	\$429,904.78	101.84375	\$437,831.15	\$435,848.64	(\$5,943.86)
31397SGM0	9/6/2016	5/25/2017	FNR 2011-27 JQ	COMMERCE BANK	TAS0000	\$11,420,000.00	\$1,407,681.73	102.9375	\$1,449,032.38	\$1,444,743.65	(\$37,061.91)
31397SGM0	7/20/2016	5/25/2017	FNR 2011-27 JQ	MORGAN STANLEY	TAS0000	\$3,500,000.00	\$431,426.10	102.71875	\$443,155.50	\$441,945.85	(\$10,519.75)
31397SH49	7/29/2016	5/25/2017	FNR 2011-46 MB	COMMERCE BANK	TAS0000	\$2,000,000.00	\$685,250.68	101.9375	\$698,527.41	\$694,575.57	(\$9,324.89)
31397SHW7	9/6/2016	5/25/2017	FNR 2011-31 DA	COMMERCE BANK	TAS0000	\$5,000,000.00	\$476,702.90	102.125	\$486,832.84	\$484,454.09	(\$7,751.19)
31397SU85	9/6/2016	5/25/2017	FNR 2011-37 LB	COMMERCE BANK	TAS0000	\$1,050,000.00	\$84,568.74	101.53125	\$85,863.70	\$85,566.51	(\$997.77)
31397SXE9	10/30/2015	5/25/2017	FNR 2011-40 DB	Suntrust Capital Mar	TAS0000	\$16,339,000.00	\$3,595,761.64	102.9375	\$3,701,387.13	\$3,671,193.52	(\$75,431.89)
31397SZT4	11/4/2015	5/25/2017	FNR 2011-42 DG	Crew & Associates	TAS0000	\$10,000,000.00	\$486,274.40	102.859375	\$500,178.81	\$493,750.38	(\$7,475.98)
31397UA74	9/6/2016	5/25/2017	FNR 2011-58 ME	COMMERCE BANK	TAS0000	\$2,530,000.00	\$110,205.64	101.375	\$111,720.96	\$111,395.67	(\$1,190.04)
31397UDL0	8/18/2016	5/25/2017	FNR 2011-52 LA	Crew & Associates	TAS0000	\$51,615,001.00	\$5,170,308.72	106.1875	\$5,490,221.57	\$5,436,171.16	(\$265,862.44)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397UFG9	10/30/2015	5/25/2017	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	4/13/2017	FNR 2011-49 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101	\$0.00	\$0.00	\$0.00
31397UXK0	11/4/2015	5/25/2017	FNR 2011-61 VB	Crew & Assocociates	TAS0000	\$4,941,438.00	\$1,862,785.89	105.25	\$1,960,582.15	\$1,902,651.37	(\$39,865.48)
31398F3S8	8/18/2015	5/25/2017	FNR 2009-88 CB	SIMMONS FIRST INVEST	TAS0000	\$20,395,000.00	\$4,259,544.29	105.4375	\$4,491,157.01	\$4,484,080.49	(\$224,536.20)
31398FDW8	6/30/2016	5/25/2017	FNR 2009-85 BA	Crew & Assocociates	TAS0000	\$19,647,000.00	\$730,266.42	102.875	\$751,261.58	\$746,154.09	(\$15,887.68)
31398FDY4	7/29/2016	5/25/2017	FNR 2009-85 BD	Crew & Assocociates	TAS0000	\$12,285,000.00	\$456,625.59	103.4375	\$472,322.09	\$468,731.34	(\$12,105.75)
31398GDZ9	8/12/2016	5/25/2017	FNR 2009-100 PN	Stifel Nicolaus Comp	TAS0000	\$13,750,000.00	\$707,556.71	108.5	\$767,699.03	\$766,169.30	(\$58,612.58)
31398GQ93	8/12/2016	5/25/2017	FNR 2010-1 TC	Stifel Nicolaus Comp	TAS0000	\$18,850,000.00	\$370,015.70	103.5	\$382,966.25	\$378,815.53	(\$8,799.84)
31398GZP7	8/12/2016	5/25/2017	FNR 2010-12 DY	Stifel Nicolaus Comp	TAS0000	\$4,500,000.00	\$320,940.77	106.25	\$340,999.56	\$339,313.77	(\$18,373.00)
31398M5D4	8/12/2016	5/25/2017	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	5/25/2017	FNR 2010-9 EA	Stifel Nicolaus Comp	TAS0000	\$5,000,000.00	\$379,312.15	102.25	\$387,846.67	\$385,518.83	(\$6,206.68)
31398N5Q3	11/9/2015	5/25/2017	FNR 2010-133 A	Crew & Assocociates	TAS0000	\$55,231,133.00	\$5,292,456.49	106.265625	\$5,624,061.97	\$5,465,304.59	(\$172,848.10)
31398N5Q3	4/21/2016	5/25/2017	FNR 2010-133 A	COMMERCE BANK	TAS0000	\$3,250,000.00	\$311,427.32	105.03125	\$327,096.00	\$319,470.45	(\$8,043.13)
31398N5Q3	10/11/2016	5/25/2017	FNR 2010-133 A	Stifel Nicolaus Comp	TAS0000	\$950,000.00	\$91,032.60	103	\$93,763.58	\$93,031.98	(\$1,999.38)
31398NLS1	8/12/2016	5/25/2017	FNR 2010-106 BD	Stifel Nicolaus Comp	TAS0000	\$4,000,000.00	\$276,268.48	101.6	\$280,688.78	\$280,044.06	(\$3,775.58)
31398NQF4	8/25/2016	5/25/2017	FNR 2010-116 AM	WELLS FARGO SECURITIE	TAS0000	\$200,000,000.00	\$3,030,718.00	101.5546875	\$3,077,836.19	\$3,059,734.09	(\$29,016.09)
31398NW75	11/6/2015	4/19/2017	FNR 2010-123 HA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
31398NWX8	12/7/2015	4/13/2017	FNR 2010-111 AE	Crew & Assocociates	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31398PJC4	10/27/2015	5/25/2017	FNR 2010-35 WA	Banc of Amer Sec LLC	TAS0000	\$10,300,000.00	\$284,144.76	103.65625	\$294,533.80	\$289,505.06	(\$5,360.30)
31398PK65	2/18/2016	5/25/2017	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	5/25/2017	FNR 2010-42 AC	Banc of Amer Sec LLC	TAS0000	\$15,000,000.00	\$636,388.20	103.9375	\$661,445.99	\$654,191.37	(\$17,803.17)
31398PVW6	2/18/2016	4/13/2017	FNR 2010-44 PA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
31398RLV5	8/29/2016	5/25/2017	FNR 2010-65 AD	COMMERCE BANK	TAS0000	\$4,000,000.00	\$200,867.76	102.09375	\$205,073.43	\$204,238.45	(\$3,370.69)
31398RT39	8/26/2016	5/25/2017	FNR 2010-64 AD	COMMERCE BANK	TAS0000	\$20,925,000.00	\$1,174,186.50	102.28125	\$1,200,972.63	\$1,196,458.86	(\$22,272.36)



# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398SRU9	8/1/2016	5/25/2017	FNR 2010-143 AG	COMMERCE BANK	TAS0000	\$3,000,000.00	\$695,133.36	103.25	\$717,725.19	\$711,886.07	(\$16,752.71)
31398STH6	8/5/2016	4/18/2017	FNR 2010-136 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	103.53125	\$0.00	\$0.00	\$0.00
31398SV83	11/9/2015	5/25/2017	FNR 2010-154 MK	JP Morgan	TAS0000	\$50,000,000.00	\$2,957,878.00	102	\$3,017,035.56	\$2,992,727.72	(\$34,849.72)
31398T4E8	10/22/2015	5/25/2017	FNR 2010-99 JU	Banc of Amer Sec LLC	TAS0000	\$276,669,075.00	\$23,368,717.85	102.4375	\$23,938,330.35	\$23,899,491.54	(\$530,773.69)
31398TPN5	10/21/2015	5/25/2017	FNR 2010-89 PG	SIMMONS FIRST INVEST	TAS0000	\$167,969,706.00	\$7,252,258.35	102.875	\$7,460,760.77	\$7,362,686.07	(\$110,427.72)
31398TUF6	8/29/2016	5/25/2017	FNR 2010-83 AK	Crew & Associates	TAS0000	\$4,812,461.00	\$134,045.28	101.3984375	\$135,919.82	\$135,385.46	(\$1,340.18)
31402AUQ7	8/16/2016	5/25/2017	FN 723391	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKV9	8/16/2016	5/25/2017	FN 726708	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKY3	8/16/2016	5/25/2017	FN 726711	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NDN5	8/16/2016	5/25/2017	FN 733709	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NFK9	8/16/2016	5/25/2017	FN 733770	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NHC5	8/16/2016	5/25/2017	FN 733827	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402RU31	8/16/2016	5/25/2017	FN 736002	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TAY1	8/16/2016	5/25/2017	FN 737223	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TEK7	8/16/2016	5/25/2017	FN 737338	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TP41	8/16/2016	5/25/2017	FN 737643	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VCS7	8/16/2016	5/25/2017	FN 739081	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VEB2	8/16/2016	5/25/2017	FN 739130	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VF88	8/16/2016	5/25/2017	FN 739191	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VGH7	8/16/2016	5/25/2017	FN 739200	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VHL7	8/16/2016	5/25/2017	FN 739235	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VJ27	8/16/2016	5/25/2017	FN 739281	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VLR9	8/16/2016	5/25/2017	FN 739336	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VPC8	8/16/2016	5/25/2017	FN 739419	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402VQV5	8/16/2016	5/25/2017	FN 739468	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB37	8/16/2016	5/25/2017	FN 741758	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB60	8/16/2016	5/25/2017	FN 741761	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB94	8/16/2016	5/25/2017	FN 741764	WELLS FARGO SECURITIE	TAS0000	\$1,702,925.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YBX1	8/16/2016	5/25/2017	FN 741754	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCD4	8/16/2016	5/25/2017	FN 741768	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCG7	8/16/2016	5/25/2017	FN 741771	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCL6	8/16/2016	5/25/2017	FN 741775	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCS1	8/16/2016	5/25/2017	FN 741781	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCW2	8/16/2016	5/25/2017	FN 741785	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCZ5	8/16/2016	5/25/2017	FN 741788	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31410LSV5	5/27/2016	5/25/2017	FN 890732	Crew & Associates	TAS0000	\$2,304,070.00	\$927,893.20	103.9375	\$964,429.00	\$956,295.95	(\$28,402.75)
31418MPS5	7/21/2016	5/25/2017	FN AD0432	Crew & Associates	TAS0000	\$10,000,000.00	\$523,969.30	104.625	\$548,202.88	\$543,951.74	(\$19,982.44)
<b>Activity Date: 5/27/2017</b>											
31398VVQ6	1/27/2016	5/27/2017	FHR 3659 VB	Nomura Int'l plc	TAS0000	\$12,825,000.00	\$4,238,147.19	104.375	\$4,423,566.13	\$4,349,375.95	(\$111,228.76)
<b>Totals:</b>						<b>\$6,117,154,003.00</b>	<b>\$2,174,288,828.30</b>		<b>\$2,275,043,633.93</b>	<b>\$2,271,056,454.46</b>	<b>(\$96,767,626.16)</b>

# Muni Month End Inventory for May

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Broker	Quantity	Book Value	Premium/Discount
<b>ARSDE</b>								
04108NZ88	ARSDEV 1.197 10/01/17	TAS0000	10/21/2015	10/1/2017	Stephens Inc.	1,235,000	\$1,235,000.00	\$0.00
04108NZ96	ARSDEV 1.618 10/01/18	TAS0000	10/21/2015	10/1/2018	Stephens Inc.	1,250,000	\$1,250,000.00	\$0.00
<b>RUSWT</b>								
782816AC6	RUSWTR 2 07/01/18	TAS0000	7/14/2015	7/1/2018	Crew & Associates	1,000,000	\$1,006,254.44	(\$6,254.44)
<b>SCSHS</b>								
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	Crew & Associates	900,000	\$896,809.63	\$3,190.37
<b>Report Totals:</b>						<b>\$4,385,000.00</b>	<b>\$4,388,064.08</b>	<b>(\$3,064.08)</b>