

# Commercial Paper Daily Investment Returns

Start: 9/1/2016

End: 9/30/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
<b>CENTE</b>										
1513E2K34	CENTEN CP 10/03/16	TAS0000	8/29/2016	8/29/2016	10/3/2016	5,000,000	99.89306	\$4,994,652.78	1.101178	\$152.78
1513E2KE0	CENTEN 0 10/14/16	TAS0000	9/2/2016	9/2/2016	10/14/2016	10,000,000	99.87166667	\$9,987,166.67	1.101413	\$305.56
1513E2LU3	CENTEN 0 11/28/16	TAS0000	9/15/2016	9/16/2016	11/28/2016	21,000,000	99.75666667	\$20,948,900.00	1.202927	\$700.00
1513E2LP4	CENTEN 0 11/23/16	TAS0000	9/23/2016	9/23/2016	11/23/2016	20,000,000	99.80513889	\$19,961,027.78	1.152245	\$638.89
1513E2KU4	CENTEN 0 10/28/16	TAS0000	9/28/2016	9/29/2016	10/28/2016	50,000,000	99.91138889	\$49,955,694.44	1.100976	\$1,527.78
<b>CHIPO</b>										
16953JK42	CHIPOW CP 10/04/16	TAS0000	8/30/2016	8/30/2016	10/4/2016	11,034,000	0.95	\$11,023,808.88	0.950878	\$291.17
16953JKE0	CHIPOW CP 10/14/16	TAS0000	9/15/2016	9/15/2016	10/14/2016	31,913,000	99.92347	\$31,888,577.69	0.950728	\$842.15
16953JK75	CHIPOW 0 10/07/16	TAS0000	9/19/2016	9/19/2016	10/7/2016	30,132,000	99.9525	\$30,117,687.30	0.950451	\$795.15
<b>CIMCH</b>										
16952ML45	CIMCHK CP 11/04/16	TAS0000	9/1/2016	9/1/2016	11/4/2016	35,000,000	1.1	\$34,931,555.56	1.102155	\$1,069.44
16952MK61	CIMCHK CP 10/06/16	TAS0000	9/2/2016	9/2/2016	10/6/2016	95,750,000	99.900833	\$95,655,047.92	1.051042	\$2,792.71
16952MKB0	CIMCHK CP 10/11/16	TAS0000	9/6/2016	9/6/2016	10/11/2016	28,000,000	99.897917	\$27,971,416.67	1.051073	\$816.67
16952MKR5	CIMCHK 0 10/25/16	TAS0000	9/13/2016	9/13/2016	10/25/2016	31,700,000	99.8775	\$31,661,167.50	1.05129	\$924.59
<b>COFBO</b>										
19214AKE8	COFBOC CP 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	50,000,000	99.92767	\$49,963,833.33	0.930673	\$1,291.67
<b>CSCOH</b>										
16953VKE3	CSCOHK CP 10/14/16	TAS0000	9/15/2016	9/15/2016	10/14/2016	50,000,000	99.91944	\$49,959,722.22	1.000806	\$1,388.89
16953VML5	CSCOHK CP 12/20/16	TAS0000	9/20/2016	9/20/2016	12/20/2016	60,000,000	99.721944	\$59,833,166.67	1.103067	\$1,833.33
16953VLP7	CSCOHK CP 11/23/16	TAS0000	9/20/2016	9/20/2016	11/23/2016	8,400,000	99.813333	\$8,384,320.00	1.051964	\$245.00
<b>DERPR</b>										

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24409TKE2	DERPRK 0 10/14/16	TAS0000	9/13/2016	9/13/2016	10/14/2016	25,000,000	99.91819444	\$24,979,548.61	0.950778	\$659.72
24409TMC4	DERPRK 0 12/12/16	TAS0000	9/19/2016	9/19/2016	12/12/2016	25,000,000	99.748	\$24,937,000.00	1.082728	\$750.00
24409TMN0	DERPRK 0 12/22/16	TAS0000	9/20/2016	9/20/2016	12/22/2016	15,000,000	99.721	\$14,958,150.00	1.083022	\$450.00
<b>FMCCP</b>										
3454G0LE6	FMCCPP 0 11/14/16	TAS0000	8/25/2016	8/25/2016	11/14/2016	25,000,000	99.76375	\$24,940,937.50	1.05249	\$729.17
3454G0L89	FMCCPP CP 11/08/16	TAS0000	8/26/2016	8/26/2016	11/8/2016	400,000	1.05	\$399,136.67	1.052271	\$11.67
3454G0LE6	FMCCPP 0 11/14/16	TAS0000	8/26/2016	8/26/2016	11/14/2016	650,000	1.1	\$648,411.11	1.102695	\$19.86
3454G0LU0	FMCCPP 0 11/28/16	TAS0000	9/1/2016	9/1/2016	11/28/2016	50,000,000	99.738444	\$49,869,222.22	1.07281	\$1,486.12
<b>GRCHA</b>										
38528KKU1	GRCHAR 0 10/28/16	TAS0000	9/27/2016	9/28/2016	10/28/2016	70,000,000	99.90833333	\$69,935,833.33	1.101009	\$2,138.89
38528KKS6	GRCHAR 0 10/26/16	TAS0000	9/27/2016	9/28/2016	10/26/2016	50,000,000	99.91833333	\$49,959,166.67	1.050858	\$1,458.33
<b>HITCR</b>										
43357LK50	HITCRD 0 10/05/16	TAS0000	9/2/2016	9/2/2016	10/5/2016	26,500,000	99.90558333	\$26,474,979.58	1.030973	\$758.19
43357LK76	HITCRD 0 10/07/16	TAS0000	9/2/2016	9/2/2016	10/7/2016	26,500,000	99.89986111	\$26,473,463.19	1.031032	\$758.19
43357LK68	HITCRD CP 10/06/16	TAS0000	9/8/2016	9/8/2016	10/6/2016	6,000,000	99.92067	\$5,995,240.00	1.02081	\$170.00
43357LKE1	HITCRD CP 10/14/16	TAS0000	9/14/2016	9/14/2016	10/14/2016	11,000,000	99.915	\$10,990,650.00	1.020868	\$311.67
43357LKE1	HITCRD CP 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	3,870,000	99.92922	\$3,867,260.90	0.910645	\$97.83
<b>MOTIV</b>										
61979JKE6	MOTIVA 0 10/14/16	TAS0000	8/23/2016	8/23/2016	10/14/2016	25,000,000	99.85555556	\$24,963,888.89	1.00145	\$694.45
<b>NIFIN</b>										
65475JL13	NIFIN CP 11/01/16	TAS0000	9/16/2016	9/16/2016	11/1/2016	5,000,000	99.86583	\$4,993,291.67	1.051411	\$145.83
65475JKU0	NIFIN CP 10/28/16	TAS0000	9/19/2016	9/19/2016	10/28/2016	70,000,000	99.88408	\$69,918,858.33	1.071242	\$2,080.56

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<b>OKSPP</b>										
68268TKE9	OKSPP O 10/14/16	TAS0000	9/14/2016	9/14/2016	10/14/2016	11,000,000	99.9125	\$10,990,375.00	1.05092	\$320.83
68268TKE9	OKSPP O 10/14/16	TAS0000	9/14/2016	9/15/2016	10/14/2016	20,000,000	99.91542	\$19,983,083.33	1.050889	\$583.33
68268TKE9	OKSPP O 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	8,500,000	99.91833	\$8,493,058.33	1.050858	\$247.92
68268TKE9	OKSPP O 10/14/16	TAS0000	9/16/2016	9/16/2016	10/14/2016	20,000,000	99.91833333	\$19,983,666.67	1.050858	\$583.33
68268TKE9	OKSPP O 10/14/16	TAS0000	9/19/2016	9/19/2016	10/14/2016	14,500,000	99.92708333	\$14,489,427.08	1.050766	\$422.92
68268TKU3	OKSPP CP 10/28/16	TAS0000	9/20/2016	9/20/2016	10/28/2016	20,000,000	99.889167	\$19,977,833.33	1.051165	\$583.33
68268TKE9	OKSPP O 10/14/16	TAS0000	9/21/2016	9/22/2016	10/14/2016	20,000,000	99.93583333	\$19,987,166.67	1.050674	\$583.33
68268TKR0	OKSPP O 10/25/16	TAS0000	9/22/2016	9/22/2016	10/25/2016	20,000,000	99.90375	\$19,980,750.00	1.051012	\$583.33
68268TKS8	OKSPP CP 10/26/16	TAS0000	9/23/2016	9/23/2016	10/26/2016	25,000,000	99.90375	\$24,975,937.50	1.051012	\$729.17
68268TKU3	OKSPP CP 10/28/16	TAS0000	9/29/2016	9/29/2016	10/28/2016	4,000,000	99.9154	\$3,996,616.67	1.050889	\$116.67
68268TKU3	OKSPP CP 10/28/16	TAS0000	9/30/2016	9/30/2016	10/28/2016	14,000,000	99.914444	\$13,988,022.22	1.100942	\$427.78
<b>SPECE</b>										
84757AL12	SPECEN O 11/01/16	TAS0000	8/30/2016	8/30/2016	11/1/2016	15,605,000	1	\$15,577,691.25	1.001753	\$433.47
84757AL20	SPECEN CP 11/02/16	TAS0000	9/8/2016	9/8/2016	11/2/2016	1,978,000	99.84722	\$1,974,978.06	1.00153	\$54.94
<b>SU O</b>										
86723ALV2	SU O 11/29/16		8/31/2016	8/31/2016	11/29/2016	35,000,000	99.7325	\$34,906,375.00	1.07287	\$1,040.28
<b>SU CP</b>										
86723AM25	SU CP 12/02/16	TAS0000	9/1/2016	9/1/2016	12/2/2016	15,000,000	1.07	\$14,958,983.33	1.072934	\$445.83
<b>TCLHO</b>										
MC9F5ZHY4	TCLHOL CP 08/30/16	TAS0000	9/13/2016	9/13/2016	10/12/2016	17,500,000	99.91944	\$17,485,902.78	1.000806	\$486.11
MC9F5ZHY4	TCLHOL CP 08/30/16	TAS0000	9/13/2016	9/14/2016	10/14/2016	31,800,000	99.91667	\$31,773,500.00	1.000834	\$883.33

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Start: 9/1/2016

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Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest	
87230RKR9	TCLHOL CP 10/25/16	TAS0000	9/20/2016	9/20/2016	10/25/2016	2,000,000	99.902778	\$1,998,055.56	1.000973	\$55.56	
Total Settle Money								\$1,267,064,206.84	Total Daily Interest		\$36,917.71

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 9/1/2016</b>										
3137B84H7	9/1/2016	9/1/2016	FHR 4305 AL	TAS0000	\$5,000,000.00	\$3,135,209.55	100.5625	\$3,152,845.10	\$3,152,845.10	(\$17,635.55)
<b>Activity Date: 9/2/2016</b>										
38377TG70	9/2/2016	9/2/2016	GNR 2011-19 WA	TAS0000	\$2,000,000.00	\$342,152.78	101.5625	\$347,498.92	\$347,498.92	(\$5,346.14)
<b>Activity Date: 9/6/2016</b>										
3136A2JX2	9/6/2016	9/6/2016	FNR 2011-111 HA	TAS0000	\$1,135,000.00	\$129,889.03	101.953125	\$132,425.92	\$132,425.92	(\$2,536.90)
31397SGM0	9/6/2016	9/6/2016	FNR 2011-27 JQ	TAS0000	\$11,420,000.00	\$2,153,106.02	102.9375	\$2,216,353.50	\$2,216,353.50	(\$63,247.49)
31397SHW7	9/6/2016	9/6/2016	FNR 2011-31 DA	TAS0000	\$5,000,000.00	\$776,507.45	102.125	\$793,008.23	\$793,008.23	(\$16,500.78)
31397SU85	9/6/2016	9/6/2016	FNR 2011-37 LB	TAS0000	\$1,050,000.00	\$133,513.25	101.53125	\$135,557.68	\$135,557.68	(\$2,044.42)
31397UA74	9/6/2016	9/6/2016	FNR 2011-58 ME	TAS0000	\$2,530,000.00	\$209,415.56	101.375	\$212,295.03	\$212,295.03	(\$2,879.46)
<b>Activity Date: 9/7/2016</b>										
3137B9CP8	9/7/2016	9/7/2016	FHR 4318 LH	TAS0000	\$2,500,000.00	\$1,349,376.20	101.890625	\$1,374,887.84	\$1,374,887.84	(\$25,511.64)
<b>Activity Date: 9/8/2016</b>										
38378DY33	9/8/2016	9/8/2016	GNR 2012-32 CA	TAS0000	\$10,245,000.00	\$2,543,143.60	102.5625	\$2,608,311.66	\$2,608,311.66	(\$65,168.05)
<b>Activity Date: 9/13/2016</b>										
38377DXY7	9/13/2016	9/13/2016	GNR 2010-104 NG	TAS0000	\$3,200,000.00	\$587,452.19	101.46875	\$596,080.40	\$596,080.40	(\$8,628.20)
<b>Activity Date: 9/15/2016</b>										
3137A23E9	8/16/2016	9/15/2016	FHR 3745 GP	TAS0000	\$304,000.00	\$248,999.14	104.265625	\$259,620.51	\$259,577.40	(\$10,578.26)
3137A2ED9	8/29/2016	9/15/2016	FHR 3755 AD	TAS0000	\$1,000,000.00	\$147,099.63	102.40625	\$150,639.21	\$150,638.50	(\$3,538.87)
3137A2L41	8/4/2016	9/15/2016	FHR 3761 HD	TAS0000	\$2,000,000.00	\$338,167.12	102.6875	\$347,255.36	\$347,015.69	(\$8,848.57)
3137A32Q1	2/25/2016	9/15/2016	FHR 3763 QA	TAS0000	\$68,281,000.00	\$14,489,467.87	102.71875	\$14,883,400.27	\$14,790,877.78	(\$301,409.91)
3137A3HS1	6/21/2016	9/15/2016	FHR 3751 MC	TAS0000	\$4,000,000.00	\$1,452,768.24	101.78125	\$1,478,645.67	\$1,477,261.91	(\$24,493.67)
3137A3Y52	8/26/2015	9/15/2016	FHR 3769 MB	TAS0000	\$23,000,000.00	\$4,200,014.36	103.625	\$4,352,264.88	\$4,313,911.75	(\$113,897.39)
3137A4G43	8/8/2016	9/15/2016	FHR 3772 A	TAS0000	\$40,000,000.00	\$5,269,342.00	103.0624706	\$5,430,714.05	\$5,428,594.69	(\$159,252.69)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137A4HA8	8/2/2016	9/15/2016	FHR 3772 EA	TAS0000	\$3,000,000.00	\$823,943.34	103.53125	\$853,038.84	\$852,670.47	(\$28,727.13)
3137A5N26	8/8/2016	9/15/2016	FHR 3795 KA		\$15,000,000.00	\$154,346.25	100.406	\$154,972.90	\$154,943.31	(\$597.06)
3137A6CK6	8/8/2016	9/15/2016	FHR 3815 AD		\$10,000,000.00	\$495,254.80	102	\$505,159.90	\$504,776.40	(\$9,521.60)
3137A6CL4	8/8/2016	9/15/2016	FHR 3815 AE		\$15,000,000.00	\$742,882.20	102.469	\$761,223.96	\$760,887.93	(\$18,005.73)
3137A6DL3	8/8/2016	9/15/2016	FHR 3815 EA		\$11,000,000.00	\$935,342.76	104.3875	\$976,380.92	\$976,068.99	(\$40,726.23)
3137A6TM4	10/22/2015	9/15/2016	FHR 3808 A	TAS0000	\$17,220,600.00	\$1,796,623.30	103.25	\$1,855,013.56	\$1,831,750.88	(\$35,127.58)
3137A7GU8	8/24/2016	9/15/2016	FHR 3800 EH	TAS0000	\$1,000,000.00	\$331,735.22	103.25	\$342,516.61	\$342,488.75	(\$10,753.53)
3137A7X39	6/24/2016	9/15/2016	FHR 3832 PL	TAS0000	\$31,744,000.00	\$7,598,722.86	106.3125	\$8,078,392.24	\$8,072,508.29	(\$473,785.44)
3137A7Z78	8/16/2016	9/15/2016	FHR 3825 AP	TAS0000	\$2,000,000.00	\$220,687.62	101.4375	\$223,860.00	\$223,824.14	(\$3,136.52)
3137A8NH7	8/8/2016	9/15/2016	FHR 3830 EC		\$4,000,000.00	\$548,127.16	103	\$564,570.97	\$564,444.91	(\$16,317.75)
3137A8YD4	8/24/2016	9/15/2016	FHR 3834 AG	TAS0000	\$74,084,667.00	\$10,464,811.12	101.84375	\$10,657,756.07	\$10,656,492.44	(\$191,681.33)
3137A9BN5	7/20/2016	9/15/2016	FHR 3848 AB		\$30,000,000.00	\$3,121,019.70	101.9375	\$3,181,489.46	\$3,179,663.66	(\$58,643.96)
3137A9RW8	8/9/2016	9/15/2016	FHR 3845 EG	TAS0000	\$3,000,000.00	\$475,265.97	102.078125	\$485,142.59	\$484,988.80	(\$9,722.83)
3137ABCY5	8/8/2016	9/15/2016	FHR 3864 LM		\$5,500,000.00	\$634,516.14	105.75	\$671,000.81	\$670,893.79	(\$36,377.66)
3137ABLJ8	8/25/2016	9/15/2016	FHR 3883 KA	TAS0000	\$5,900,000.00	\$858,172.52	102.96875	\$883,649.52	\$883,548.68	(\$25,376.16)
3137ADDB0	11/18/2015	9/15/2016	FHR 3888 AB	TAS0000	\$5,000,000.00	\$1,174,572.40	99.78125	\$1,172,003.02	\$1,174,066.94	\$505.46
3137AETR6	8/23/2016	9/15/2016	FHR 3914 CA	TAS0000	\$2,400,000.00	\$427,113.60	103	\$439,927.01	\$439,845.00	(\$12,731.40)
3137AFBS0	12/9/2015	9/15/2016	FHR 3926 GP	TAS0000	\$19,245,655.00	\$1,523,297.83	105.265625	\$1,603,508.98	\$1,583,420.74	(\$60,122.92)
3137AFP71	8/1/2016	9/15/2016	FHR 3919 BG	TAS0000	\$3,250,000.00	\$1,268,697.66	102.5	\$1,300,415.10	\$1,300,275.54	(\$31,577.88)
3137AHEQ7	6/23/2016	9/15/2016	FHR 3956 DJ	TAS0000	\$6,500,000.00	\$1,967,776.85	102.296875	\$2,012,974.22	\$2,011,461.50	(\$43,684.65)
3137AHEQ7	7/28/2016	9/15/2016	FHR 3956 DJ	TAS0000	\$12,500,000.00	\$3,784,186.25	102.375	\$3,874,060.67	\$3,872,074.37	(\$87,888.12)
3137AHEQ7	6/13/2016	9/15/2016	FHR 3956 DJ	TAS0000	\$20,650,000.00	\$6,251,475.69	102.296875	\$6,395,064.27	\$6,387,695.34	(\$136,219.66)
3137AJ3V4	8/25/2015	9/15/2016	FHR 3954 PD	TAS0000	\$4,500,000.00	\$1,707,700.68	98.375	\$1,679,950.54	\$1,680,917.10	\$26,783.58
3137AJBR4	8/8/2016	9/15/2016	FHR 3958 DL		\$8,000,000.00	\$1,719,966.00	102.40625	\$1,761,352.68	\$1,761,006.54	(\$41,040.54)

# MBS Month End Inventory September

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3137AJYX6	8/26/2016	9/15/2016	FHR 3977 AD	TAS0000	\$3,925,000.00	\$889,281.72	102.03125	\$907,345.25	\$907,295.97	(\$18,014.25)
3137AK7K1	1/29/2016	9/15/2016	FHR 3982 AB	TAS0000	\$10,000,000.00	\$927,841.60	102.390625	\$950,022.81	\$946,618.02	(\$18,776.42)
3137AK7K1	3/10/2016	9/15/2016	FHR 3982 AB	TAS0000	\$20,000,000.00	\$1,855,683.20	102.125	\$1,895,116.47	\$1,889,621.79	(\$33,938.59)
3137AKM99	10/26/2015	9/15/2016	FHR 3979 AD	TAS0000	\$6,500,000.00	\$790,047.77	103.1875	\$815,230.54	\$811,367.07	(\$21,319.31)
3137AKUB5	8/3/2016	9/15/2016	FHR 3981 CA	TAS0000	\$1,500,000.00	\$554,269.02	102.25	\$566,740.07	\$566,455.55	(\$12,186.53)
3137ALW47	10/28/2015	9/15/2016	FHR 3996 TB	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137AMYK7	8/29/2016	9/15/2016	FHR 4011 KM	TAS0000	\$1,800,000.00	\$443,682.74	101.1171875	\$448,639.51	\$448,635.01	(\$4,952.28)
3137ASAG9	8/14/2015	9/15/2016	FHR 4077 BA	TAS0000	\$3,000,000.00	\$1,133,032.62	98.09375	\$1,111,434.19	\$1,112,253.93	\$20,778.69
3137AYQY0	8/25/2015	9/15/2016	FHR 4165 CA	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	9/15/2016	FHR 4191 NB	TAS0000	\$7,000,000.00	\$2,357,169.29	92.75	\$2,186,274.52	\$2,214,953.41	\$142,215.88
3137B4L61	10/19/2015	9/15/2016	FHR 4253 TD	TAS0000	\$17,650,000.00	\$4,190,829.06	100.625	\$4,217,021.74	\$4,212,797.39	(\$21,968.33)
3137B4L61	8/27/2015	9/15/2016	FHR 4253 TD	TAS0000	\$5,608,024.00	\$1,331,573.37	100.6875	\$1,340,727.94	\$1,339,039.94	(\$7,466.58)
3137B4PQ3	10/16/2015	9/15/2016	FHR 4246 PC	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B5WC3	5/4/2016	9/15/2016	FHR 4267 AV	TAS0000	\$12,081,000.00	\$3,012,858.00	101.265625	\$3,050,989.48	\$3,045,264.30	(\$32,406.30)
3137B7QN2	11/20/2015	9/15/2016	FHR 4298 PG	TAS0000	\$15,000,000.00	\$8,123,271.90	102	\$8,285,737.34	\$8,278,128.54	(\$154,856.64)
3137BA6C1	6/11/2015	9/15/2016	FHR 4332 KE	TAS0000	\$15,000,000.00	\$7,051,750.65	101.15625	\$7,133,286.52	\$7,121,798.04	(\$70,047.39)
3137BCHB7	10/30/2015	9/15/2016	FHR 4360 PA	TAS0000	\$26,529,473.00	\$9,719,816.59	102.375	\$9,950,662.23	\$9,917,504.69	(\$197,688.11)
3137BCSX7	8/28/2015	9/15/2016	FHR 4374 PQ	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	9/15/2016	FHR 4379 BH	TAS0000	\$61,187,000.00	\$28,617,299.41	101.75	\$29,118,102.15	\$28,976,599.14	(\$359,299.73)
3137BD4V5	10/15/2015	9/15/2016	FHR 4378 AD	TAS0000	\$6,000,000.00	\$3,187,308.78	101	\$3,219,181.87	\$3,217,184.49	(\$29,875.71)
3137BDER3	10/15/2015	9/15/2016	FHR 4388 MC	TAS0000	\$15,000,000.00	\$7,061,802.15	100.875	\$7,123,592.92	\$7,121,888.67	(\$60,086.52)
3137BDMU7	12/9/2015	9/15/2016	FHR 4389 AB	TAS0000	\$20,000,000.00	\$12,258,029.00	101.625	\$12,457,221.97	\$12,447,480.11	(\$189,451.11)
3137BDZW9	11/6/2015	9/15/2016	FHR 4387 KC	TAS0000	\$15,811,200.00	\$5,648,135.68	101.84375	\$5,752,273.18	\$5,722,079.19	(\$73,943.51)
3137BDZX7	6/22/2016	9/15/2016	FHR 4387 KG	TAS0000	\$2,500,000.00	\$893,059.30	102.6875	\$917,060.27	\$915,832.31	(\$22,773.01)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BEK45	10/16/2015	9/15/2016	FHR 4403 CA	TAS0000	\$51,850,313.00	\$35,865,304.30	101.875	\$36,537,778.76	\$36,535,447.51	(\$670,143.21)
3137BF4M0	8/8/2016	9/15/2016	FHR 4410 HA		\$5,850,000.00	\$2,299,188.35	101.84375	\$2,341,579.64	\$2,341,231.50	(\$42,043.15)
3137BFB67	11/12/2015	9/15/2016	FHR 4413 HP	TAS0000	\$39,675,000.00	\$27,083,227.81	103.5625	\$28,048,067.80	\$27,982,833.33	(\$899,605.52)
3137BFFV8	10/28/2015	9/15/2016	FHR 4423 A	TAS0000	\$18,671,000.00	\$9,979,733.33	103.40625	\$10,319,668.00	\$10,242,160.40	(\$262,427.07)
3137BG4H9	6/15/2015	9/15/2016	FHR 4425 EA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	9/15/2016	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	9/15/2016	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG7E3	8/14/2015	9/15/2016	FHR 4429 AP	TAS0000	\$0.00	\$0.00	103.34375	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	9/15/2016	FHR 4443 GC	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHTG2	11/4/2015	9/15/2016	FHR 4459 DA	TAS0000	\$14,357,329.00	\$5,429,639.75	105.40625	\$5,723,179.65	\$5,668,826.24	(\$239,186.49)
3137BHTG2	11/25/2015	9/15/2016	FHR 4459 DA	TAS0000	\$1,420,000.00	\$537,014.12	105.15625	\$564,703.91	\$560,729.74	(\$23,715.62)
3137BHU21	11/27/2015	9/15/2016	FHR 4459 NA	TAS0000	\$13,612,860.00	\$3,870,692.05	102.5625	\$3,969,878.53	\$3,949,576.75	(\$78,884.70)
3137BJ3Q4	10/22/2015	9/15/2016	FHR 4476 B	TAS0000	\$13,110,787.00	\$6,854,118.32	101	\$6,922,659.51	\$6,899,321.23	(\$45,202.91)
3137BJ6P3	8/27/2015	9/15/2016	FHR 4478 PC	TAS0000	\$14,000,000.00	\$8,704,548.86	100.5	\$8,748,071.60	\$8,742,790.84	(\$38,241.98)
3137BJDB6	8/11/2015	9/15/2016	FHR 4470 MC	TAS0000	\$21,650,000.00	\$17,874,125.90	100.03125	\$17,879,711.57	\$17,877,447.51	(\$3,321.61)
3137BJSV6	12/9/2015	9/15/2016	FHR 4486 PA	TAS0000	\$14,205,000.00	\$11,575,721.69	102.265625	\$11,837,984.13	\$11,813,317.04	(\$237,595.35)
3137BJSV9	6/30/2015	9/15/2016	FHR 4479 PQ	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	9/15/2016	FHR 4491 AP	TAS0000	\$32,000,000.00	\$23,590,887.68	100.4375	\$23,694,097.81	\$23,678,635.56	(\$87,747.88)
3137BKTH3	8/18/2015	9/15/2016	FHR 4491 P	TAS0000	\$37,500,000.00	\$31,164,152.63	100.625	\$31,358,928.58	\$31,330,642.96	(\$166,490.33)
3137BKX21	8/31/2015	9/15/2016	FHR 4506 A	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BKXL9	10/23/2015	9/15/2016	FHR 4506 LA	TAS0000	\$2,228,000.00	\$0.00	100.609375	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	9/15/2016	FHR 4522 A	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	9/15/2016	FHR 4526 AJ	TAS0000	\$6,800,000.00	\$0.00	100.65625	\$0.00	\$0.00	\$0.00
3137BM3M6	11/30/2015	9/15/2016	FHR 4530 HE	TAS0000	\$0.00	\$0.00	101.25	\$0.00	\$0.00	\$0.00



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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BM4C7	12/1/2015	9/15/2016	FHR 4530 TG	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
3137BMA55	12/15/2015	9/15/2016	FHR 4539 JA	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	9/15/2016	FHR 4540 MG	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAT3	12/15/2015	9/15/2016	FHR 4538 AC	TAS0000	\$57,774,000.00	\$39,116,865.39	102.0625	\$39,923,650.74	\$39,885,264.06	(\$768,398.66)
3137BMAZ9	12/15/2015	9/15/2016	FHR 4538 DB	TAS0000	\$51,745,000.00	\$43,838,041.11	102.03125	\$44,728,501.32	\$44,686,229.76	(\$848,188.65)
3137BMGH3	3/17/2016	9/15/2016	FHR 4535 AC	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMNL6	1/29/2016	9/15/2016	FHR 4546 TH	TAS0000	\$50,000,000.00	\$47,658,315.50	100.75	\$48,015,752.87	\$47,982,074.32	(\$323,758.82)
3137BMSS6	3/17/2016	9/15/2016	FHR 4548 GC	TAS0000	\$4,444,693.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMWE2	3/17/2016	9/15/2016	FHR 4549 TA	TAS0000	\$1,447,000.00	\$0.00	100.421875	\$0.00	\$0.00	\$0.00
3137BN3B8	2/29/2016	9/15/2016	FHR 4550 TA	TAS0000	\$126,824,000.00	\$119,518,373.23	100.125	\$119,667,771.20	\$119,660,520.42	(\$142,147.19)
3137BQNY9	6/30/2016	9/15/2016	FHR 4596 HA	TAS0000	\$123,184,000.00	\$120,346,233.60	102.703125	\$123,599,342.72	\$123,466,129.47	(\$3,119,895.88)
3137GALA3	7/20/2016	9/15/2016	FHR 3736 QB		\$10,000,000.00	\$2,543,387.60	101.15625	\$2,572,795.52	\$2,572,459.37	(\$29,071.77)
3137GAQK6	10/28/2015	9/15/2016	FHR 3740 KC	TAS0000	\$3,000,000.00	\$280,750.80	102.375	\$287,418.63	\$284,929.21	(\$4,178.41)
31393KYC3	11/2/2015	9/15/2016	FHR 2574 HP	TAS0000	\$19,224,824.00	\$972,614.99	103.875	\$1,010,303.82	\$995,228.29	(\$22,613.30)
31393PEM2	8/24/2016	9/15/2016	FHR 2595 HT	TAS0000	\$150,000,000.00	\$2,711,430.00	104.046875	\$2,821,158.18	\$2,820,576.92	(\$109,146.92)
31393RMU1	5/20/2016	9/15/2016	FHR 2636 D	TAS0000	\$8,445,404.00	\$862,019.60	102.53125	\$883,839.47	\$881,131.15	(\$19,111.55)
31395FAX2	1/27/2016	9/15/2016	FHR 2836 L	TAS0000	\$15,000,000.00	\$842,154.00	103.875	\$874,787.47	\$871,783.78	(\$29,629.78)
31395MQ51	1/14/2016	9/15/2016	FHR 2935 DC	TAS0000	\$63,626,099.00	\$843,009.54	103.5	\$872,514.88	\$863,758.26	(\$20,748.71)
31395RRM2	7/29/2016	9/15/2016	FHR 2968 MD		\$5,000,000.00	\$531,036.00	101.6875	\$539,997.23	\$539,769.06	(\$8,733.06)
31396ABX1	3/22/2016	9/15/2016	FHR 3033 CI	TAS0000	\$18,603,295.00	\$1,554,250.42	103.15625	\$1,603,306.45	\$1,598,461.07	(\$44,210.65)
31396CSM3	11/23/2015	9/15/2016	FHR 3048 PC	TAS0000	\$8,675,000.00	\$291,179.50	104.9375	\$305,556.49	\$303,664.30	(\$12,484.81)
31397AKP7	5/6/2016	9/15/2016	FHR 3204 NW	TAS0000	\$2,000,000.00	\$499,848.62	101.53125	\$507,502.55	\$505,033.72	(\$5,185.10)
31397GZL7	11/5/2015	9/15/2016	FHR 3317 PG	TAS0000	\$13,500,000.00	\$938,059.11	102.875	\$965,028.31	\$955,552.66	(\$17,493.55)
31397J5D2	11/4/2015	9/15/2016	FHR 3331 NV	TAS0000	\$3,600,000.00	\$802,371.74	102.875	\$825,439.93	\$816,124.40	(\$13,752.65)

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398CXT0	8/26/2016	9/15/2016	FHR 3530 A	TAS0000	\$26,000,000.00	\$1,508,918.06	103.25	\$1,557,957.90	\$1,557,920.17	(\$49,002.11)
31398EP81	8/8/2016	9/15/2016	FHR 3549 AW		\$10,000,000.00	\$474,267.30	106.75	\$506,280.34	\$506,218.53	(\$31,951.23)
31398J6T5	8/8/2016	9/15/2016	FHR 3562 AW		\$15,000,000.00	\$740,694.60	106.5	\$788,839.75	\$788,726.18	(\$48,031.58)
31398KZB9	12/8/2015	9/15/2016	FHR 3598 MA	TAS0000	\$35,088,000.00	\$97,028.85	101.21875	\$98,211.39	\$97,520.17	(\$491.33)
31398QQG5	11/17/2015	9/15/2016	FHR 3681 BA	TAS0000	\$100,000,000.00	\$6,357,985.00	101.15625	\$6,431,499.20	\$6,402,401.88	(\$44,416.88)
31398QTH0	7/22/2016	9/15/2016	FHR 3747 HK	TAS0000	\$30,850,000.00	\$5,325,224.89	101.125	\$5,385,133.67	\$5,384,499.96	(\$59,275.08)
31398QTK3	7/25/2016	9/15/2016	FHR 3747 HM		\$11,865,000.00	\$2,048,097.03	101.59375	\$2,080,738.57	\$2,080,067.82	(\$31,970.79)
31398VEK8	8/26/2016	9/15/2016	FHR 3645 EH	TAS0000	\$17,975,000.00	\$1,281,503.00	102.125	\$1,308,734.94	\$1,308,681.54	(\$27,178.54)
31398VTN6	3/17/2016	9/15/2016	FHR 3659 BC	TAS0000	\$5,000,000.00	\$742,169.80	101.3125	\$751,910.78	\$745,681.25	(\$3,511.45)
31398VVQ6	1/27/2016	9/15/2016	FHR 3659 VB	TAS0000	\$12,825,000.00	\$8,382,220.96	104.375	\$8,748,943.12	\$8,667,143.82	(\$284,922.87)
<b>Activity Date: 9/16/2016</b>										
38373ALV6	8/17/2016	9/16/2016	GNR 2009-65 LE	TAS0000	\$3,000,000.00	\$251,012.70	108.5	\$272,348.78	\$272,347.02	(\$21,334.32)
38376C5H8	8/17/2016	9/16/2016	GNR 2009-96 GA	TAS0000	\$3,000,000.00	\$232,747.08	106.25	\$247,293.77	\$247,281.82	(\$14,534.74)
38376CQA0	8/17/2016	9/16/2016	GNR 2009-75 JD	TAS0000	\$1,000,000.00	\$111,082.05	106	\$117,746.97	\$117,750.60	(\$6,668.55)
38376G2G4	10/30/2015	9/16/2016	GNR 2011-92 B	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	10/20/2015	9/16/2016	GNR 2011-49 A	TAS0000	\$8,626,000.00	\$2,371,706.71	101.1875	\$2,399,870.73	\$2,385,004.87	(\$13,298.16)
38376GP46	8/31/2015	9/16/2016	GNR 2011-49 A	TAS0000	\$3,000,000.00	\$824,845.83	101.28125	\$835,414.17	\$830,256.82	(\$5,410.99)
38376GP53	8/31/2015	9/16/2016	GNR 2011-49 AB	TAS0000	\$625,000.00	\$36,829.35	100.640625	\$37,065.29	\$36,829.35	\$0.00
38376GP53	8/27/2015	9/16/2016	GNR 2011-49 AB	TAS0000	\$50,453,133.00	\$2,973,049.75	100.640625	\$2,992,095.85	\$2,973,049.75	\$0.00
38376GU73	8/28/2015	9/16/2016	GNR 2011-78 AB	TAS0000	\$42,625,000.00	\$4,657,471.78	101.03125	\$4,705,501.95	\$4,666,157.96	(\$8,686.18)
38376K5G2	8/17/2016	9/16/2016	GNR 2009-94 LD	TAS0000	\$5,000,000.00	\$365,464.40	101.125	\$369,575.87	\$369,565.98	(\$4,101.58)
38376KKX8	8/17/2016	9/16/2016	GNR 2009-93 HB	TAS0000	\$15,000,000.00	\$1,243,288.20	103.25	\$1,283,695.07	\$1,283,677.66	(\$40,389.46)
38376LUV9	8/2/2016	9/16/2016	GNR 2011-80 NH	TAS0000	\$12,949,000.00	\$1,433,179.52	100.84375	\$1,445,271.97	\$1,444,665.86	(\$11,486.34)
38376PK82	8/8/2016	9/16/2016	GNR 2009-116 MK	TAS0000	\$1,450,000.00	\$312,058.65	105.125	\$328,051.65	\$327,912.89	(\$15,854.24)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38376TBF8	8/17/2016	9/16/2016	GNR 2010-12 DA	TAS0000	\$1,360,000.00	\$199,395.15	108.5	\$216,343.74	\$216,341.88	(\$16,946.73)
38377LJ33	6/28/2016	9/16/2016	GNR 2010-130 LB	TAS0000	\$19,500,000.00	\$3,622,192.08	104.03125	\$3,768,211.70	\$3,762,193.43	(\$140,001.35)
38377LN38	8/17/2016	9/16/2016	GNR 2010-130 LG	TAS0000	\$1,100,000.00	\$204,328.78	102.09375	\$208,606.92	\$208,599.53	(\$4,270.74)
38377MSG2	12/9/2015	9/16/2016	GNR 2010-144 PA	TAS0000	\$2,000,000.00	\$488,334.70	102.53125	\$500,695.67	\$499,394.91	(\$11,060.21)
38377RSZ9	8/15/2016	9/16/2016	GNR 2010-162 PQ	TAS0000	\$5,000,000.00	\$830,704.50	104.03125	\$864,192.28	\$863,938.63	(\$33,234.13)
38378BAA7	11/5/2015	9/16/2016	GNR 2011-165 A	TAS0000	\$3,000,000.00	\$1,726,683.87	101.078125	\$1,745,299.68	\$1,741,029.16	(\$14,345.29)
38378BDE6	8/31/2015	9/16/2016	GNR 2012-19 AB	TAS0000	\$15,510,000.00	\$6,420,540.23	100.328125	\$6,441,607.63	\$6,430,556.27	(\$10,016.04)
38378BRK7	10/20/2015	9/16/2016	GNR 2012-55 A	TAS0000	\$11,590,000.00	\$4,741,953.23	100.46875	\$4,764,181.14	\$4,751,045.14	(\$9,091.90)
38378BRK7	11/20/2015	9/16/2016	GNR 2012-55 A	TAS0000	\$2,138,000.00	\$874,745.13	100.375	\$878,025.42	\$876,398.10	(\$1,652.98)
38378BRT8	10/23/2015	9/16/2016	GNR 2012-44 A	TAS0000	\$6,000,000.00	\$3,092,695.98	100.84375	\$3,118,790.60	\$3,112,254.19	(\$19,558.21)
38378BUJ6	10/23/2015	9/16/2016	GNR 2012-70 A	TAS0000	\$3,500,000.00	\$1,692,537.35	100.625	\$1,703,115.71	\$1,699,379.71	(\$6,842.36)
38378KGV5	6/27/2016	9/16/2016	GNR 2013-57 A	TAS0000	\$14,000,000.00	\$12,192,759.32	99.09375	\$12,082,262.44	\$12,105,377.88	\$87,381.44
<b>Activity Date: 9/19/2016</b>										
3137A9W44	9/19/2016	9/19/2016	FHR 3835 DA	TAS0000	\$19,155,000.00	\$278,968.06	100.5	\$280,362.90	\$280,362.90	(\$1,394.84)
3137AKM99	9/19/2016	9/19/2016	FHR 3979 AD	TAS0000	\$2,000,000.00	\$243,091.62	101.21875	\$246,054.30	\$246,054.30	(\$2,962.68)
<b>Activity Date: 9/20/2016</b>										
3136A4K65	9/20/2016	9/20/2016	FNR 2012-17 QG	TAS0000	\$1,100,000.00	\$336,058.32	101.6875	\$341,729.30	\$341,729.30	(\$5,670.98)
383742M26	8/23/2016	9/20/2016	GNR 2008-34 PE	TAS0000	\$10,000,000.00	\$109,864.10	100.875	\$110,825.41	\$110,808.42	(\$944.32)
383742N82	8/23/2016	9/20/2016	GNR 2008-34 PC	TAS0000	\$22,000,000.00	\$308,162.58	100.875	\$310,859.00	\$310,828.33	(\$2,665.75)
38374LRK9	5/6/2016	9/20/2016	GNR 2005-47 QC	TAS0000	\$8,491,000.00	\$681,186.23	103.546875	\$705,347.05	\$702,050.96	(\$20,864.73)
38374TYR9	7/26/2016	9/20/2016	GNR 2009-31 DA	TAS0000	\$200,000,000.00	\$33,822,922.00	105.375	\$35,640,904.06	\$35,624,556.31	(\$1,801,634.31)
38374UYW5	8/23/2016	9/20/2016	GNR 2009-42 EP	TAS0000	\$10,000,000.00	\$185,754.20	100.875	\$187,379.55	\$187,359.24	(\$1,605.04)
38374Y3M3	12/21/2015	9/20/2016	GNR 2010-87 AD	TAS0000	\$31,627,798.00	\$0.00	100.09375	\$0.00	\$0.00	\$0.00
38374YWC3	8/4/2016	9/20/2016	GNR 2010-85 NK	TAS0000	\$1,000,000.00	\$285,484.46	102.125	\$291,551.00	\$291,404.55	(\$5,920.09)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38374YYK3	8/20/2015	9/20/2016	GNR 2010-95 PC	TAS0000	\$10,000,000.00	\$2,416,855.70	102.96875	\$2,488,606.10	\$2,416,855.70	\$0.00
38376CRR2	8/15/2016	9/20/2016	GNR 2009-77 KC	TAS0000	\$5,300,000.00	\$572,146.24	102.8125	\$588,237.85	\$588,001.36	(\$15,855.13)
38376J4M3	8/15/2016	9/20/2016	GNR 2009-123 JT	TAS0000	\$3,729,561.00	\$707,262.42	104.625	\$739,973.31	\$739,780.94	(\$32,518.51)
38376K3A7	8/23/2016	9/20/2016	GNR 2009-94 NK	TAS0000	\$3,000,000.00	\$14,808.00	100.25	\$14,845.02	\$14,844.74	(\$36.74)
38376TNW8	8/9/2016	9/20/2016	GNR 2010-3 EV	TAS0000	\$2,470,000.00	\$1,322,826.14	102.03125	\$1,349,696.04	\$1,348,888.46	(\$26,062.32)
38376W6A8	8/4/2016	9/20/2016	GNR 2010-33 LK	TAS0000	\$2,500,000.00	\$444,808.28	102.9375	\$457,874.52	\$457,576.27	(\$12,768.00)
38376XHC0	8/25/2016	9/20/2016	GNR 2010-32 AK	TAS0000	\$3,000,000.00	\$545,648.58	103.9375	\$567,133.49	\$567,122.03	(\$21,473.45)
38376YFH9	8/24/2016	9/20/2016	GNR 2010-46 CK	TAS0000	\$2,000,000.00	\$362,122.20	104.3125	\$377,738.72	\$377,723.93	(\$15,601.73)
38377FY54	8/4/2016	9/20/2016	GNR 2010-73 CA	TAS0000	\$4,000,000.00	\$517,943.32	103.34375	\$535,262.05	\$534,825.04	(\$16,881.72)
38377JQD8	8/8/2016	9/20/2016	GNR 2010-98 DG	TAS0000	\$5,000,000.00	\$5,000,000.00	106.25	\$5,312,500.00	\$5,309,625.00	(\$309,625.00)
38377LC22	6/28/2016	9/20/2016	GNR 2010-139 PV	TAS0000	\$10,878,000.00	\$5,407,776.33	104.78125	\$5,666,335.64	\$5,653,343.46	(\$245,567.12)
38377MNH5	8/15/2016	9/20/2016	GNR 2010-138 PD	TAS0000	\$5,030,666.00	\$1,552,668.73	103.3125	\$1,604,100.88	\$1,603,914.56	(\$51,245.83)
38377N3U6	8/4/2016	9/20/2016	GNR 2010-164 LK	TAS0000	\$1,550,000.00	\$388,384.94	103.625	\$402,463.90	\$402,324.08	(\$13,939.14)
38377RKY0	6/28/2016	9/20/2016	GNR 2010-160 A	TAS0000	\$14,292,624.00	\$1,998,506.31	101	\$2,018,491.38	\$2,014,398.44	(\$15,892.12)
38377TR29	8/8/2016	9/20/2016	GNR 2011-24 NP	TAS0000	\$20,000,000.00	\$4,349,639.60	103.625	\$4,507,314.04	\$4,505,980.15	(\$156,340.55)
38377YPG9	11/19/2015	9/20/2016	GNR 2011-138 PN	TAS0000	\$2,500,000.00	\$338,063.93	101.5	\$343,134.88	\$342,266.74	(\$4,202.81)
38378C2V8	7/29/2016	9/20/2016	GNR 2012-24 MK	TAS0000	\$5,050,000.00	\$1,451,115.99	101.65625	\$1,475,150.09	\$1,475,122.28	(\$24,006.30)
38378DJ55	7/8/2016	9/20/2016	GNR 2012-31 QJ	TAS0000	\$3,376,642.00	\$533,565.56	101.1875	\$539,901.65	\$539,639.76	(\$6,074.20)
38378DJ55	7/13/2016	9/20/2016	GNR 2012-31 QJ	TAS0000	\$6,900,000.00	\$1,090,314.68	101.09375	\$1,102,239.99	\$1,101,828.40	(\$11,513.72)
38378DRZ0	7/26/2016	9/20/2016	GNR 2012-38 DK	TAS0000	\$5,000,000.00	\$1,624,622.50	101.1875	\$1,643,914.89	\$1,643,503.35	(\$18,880.85)
38379CDY9	11/25/2015	9/20/2016	GNR 2014-81 EH	TAS0000	\$2,000,000.00	\$559,032.00	100.8125	\$563,574.14	\$562,735.03	(\$3,703.03)
38379HEC5	11/9/2015	9/20/2016	GNR 2014-178 LA	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00
38379HUQ6	10/15/2015	9/20/2016	GNR 2014-188 QC	TAS0000	\$15,000,000.00	\$3,387,894.30	100.84375	\$3,416,479.66	\$3,391,268.64	(\$3,374.34)

Activity Date: 9/23/2016

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3129724K5	9/23/2016	9/23/2016	FG B19826	TAS0000	\$10,858,045.00	\$581,574.70	104.625	\$608,472.53	\$608,472.53	(\$26,897.83)
<b>Activity Date: 9/25/2016</b>										
3136A04G9	8/12/2016	9/25/2016	FNR 2011-90 AG	TAS0000	\$5,000,000.00	\$852,721.90	102	\$869,776.34	\$869,619.72	(\$16,897.82)
3136A0DT1	8/12/2016	9/25/2016	FNR 2011-77 A	TAS0000	\$8,000,000.00	\$35,082.40	100.125	\$35,126.25	\$35,110.03	(\$27.63)
3136A0LW5	7/25/2016	9/25/2016	FNR 2011-70 AD		\$15,000,000.00	\$1,236,609.30	101.15625	\$1,250,907.60	\$1,250,771.57	(\$14,162.27)
3136A0P27	8/25/2016	9/25/2016	FNR 2011-86 AB	TAS0000	\$3,569,000.00	\$380,016.73	103.4375	\$393,079.81	\$393,052.83	(\$13,036.09)
3136A0RU3	11/4/2015	9/25/2016	FNR 2011-80 BA	TAS0000	\$114,226,000.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
3136A1BN4	7/26/2016	9/25/2016	FNR 2011-103 JK	TAS0000	\$5,000,000.00	\$1,007,458.45	101.625	\$1,023,829.65	\$1,023,685.25	(\$16,226.80)
3136A1GS8	8/29/2016	9/25/2016	FNR 2011-98 AB	TAS0000	\$23,525,000.00	\$6,420,997.48	102.90625	\$6,607,607.72	\$6,607,384.06	(\$186,386.57)
3136A1KJ3	11/18/2015	9/25/2016	FNR 2011-99 DV	TAS0000	\$20,300,000.00	\$8,255,972.65	103.609375	\$8,553,961.66	\$8,461,794.05	(\$205,821.40)
3136A1WV3	6/22/2016	9/25/2016	FNR 2011-106 LV	TAS0000	\$5,877,000.00	\$3,533,751.89	103	\$3,639,764.44	\$3,630,255.12	(\$96,503.23)
3136A22J1	8/8/2016	9/25/2016	FNR 2011-139 A	TAS0000	\$2,815,000.00	\$963,751.93	102.4375	\$987,243.38	\$987,021.72	(\$23,269.79)
3136A22T9	8/10/2016	9/25/2016	FNR 2011-144 CJ		\$1,000,000.00	\$208,032.91	100.875	\$209,853.20	\$209,821.16	(\$1,788.25)
3136A2QP1	8/8/2016	9/25/2016	FNR 2011-132 PA		\$1,000,000.00	\$213,383.28	103.84375	\$221,585.20	\$221,519.76	(\$8,136.48)
3136A3AS0	8/12/2015	9/25/2016	FNR 2011-145 JA	TAS0000	\$31,307,000.00	\$4,489,408.15	105.46875	\$4,734,922.65	\$4,730,568.68	(\$241,160.53)
3136A3BK6	8/12/2016	9/25/2016	FNR 2011-145 DA	TAS0000	\$3,000,000.00	\$229,140.69	101.75	\$233,150.65	\$233,137.59	(\$3,996.90)
3136A3BW0	8/30/2016	9/25/2016	FNR 2011-145 LQ	TAS0000	\$1,970,000.00	\$228,237.96	101.5625	\$231,804.17	\$231,802.16	(\$3,564.20)
3136A4FC8	8/26/2015	9/25/2016	FNR 2012-23 PC	TAS0000	\$10,000,000.00	\$4,389,709.90	99.65625	\$4,374,620.27	\$4,379,313.60	\$10,396.30
3136A4K40	10/29/2015	9/25/2016	FNR 2012-17 QC	TAS0000	\$6,900,000.00	\$2,108,002.16	101.9375	\$2,148,844.71	\$2,134,287.55	(\$26,285.38)
3136A4K40	8/3/2016	9/25/2016	FNR 2012-17 QC	TAS0000	\$1,500,000.00	\$458,261.34	101.6875	\$465,994.50	\$465,823.42	(\$7,562.08)
3136A5EV4	11/12/2015	9/25/2016	FNR 2012-29 AD	TAS0000	\$10,000,000.00	\$5,336,161.10	98.9375	\$5,279,464.39	\$5,295,202.51	\$40,958.59
3136A5GA8	11/13/2015	9/25/2016	FNR 2012-29 PM	TAS0000	\$10,000,000.00	\$3,222,578.00	98.125	\$3,162,154.66	\$3,168,490.25	\$54,087.75
3136A63F9	11/25/2015	9/25/2016	FNR 2012-72 BC	TAS0000	\$4,000,000.00	\$1,670,414.28	94.9375	\$1,585,849.56	\$1,591,440.43	\$78,973.85
3136A6AW4	11/10/2015	9/25/2016	FNR 2012-52 NB	TAS0000	\$11,045,000.00	\$3,913,010.01	103.59375	\$4,053,633.81	\$4,049,458.62	(\$136,448.62)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A7RU8	8/28/2015	9/25/2016	FNR 2012-90 CB	TAS0000	\$9,265,500.00	\$5,199,048.37	98.5625	\$5,124,312.05	\$5,144,889.89	\$54,158.49
3136A8SG6	8/10/2015	9/25/2016	FNR 2012-102 PA	TAS0000	\$28,091,198.00	\$4,460,025.74	105.4375	\$4,702,539.64	\$4,688,958.86	(\$228,933.12)
3136AAJ30	8/31/2015	9/25/2016	FNR 2012-137 JA	TAS0000	\$33,000,000.00	\$15,628,260.45	100.6875	\$15,735,704.74	\$15,723,389.67	(\$95,129.22)
3136AB3D3	6/10/2016	9/25/2016	FNR 2013-2 AV	TAS0000	\$4,140,000.00	\$738,912.29	100.21875	\$740,528.66	\$740,013.27	(\$1,100.98)
3136ACYK1	8/13/2015	9/25/2016	FNR 2013-18 NA	TAS0000	\$5,650,000.00	\$3,132,136.99	98.125	\$3,073,409.43	\$3,086,182.28	\$45,954.71
3136AG3J9	8/28/2015	9/25/2016	FNR 2013-116 YB	TAS0000	\$35,832,000.00	\$8,727,694.84	101.96875	\$8,899,521.33	\$8,880,298.58	(\$152,603.74)
3136AKNC3	6/12/2015	9/25/2016	FNR 2014-39 AB	TAS0000	\$7,728,849.00	\$3,693,417.92	102.234375	\$3,775,942.73	\$3,744,260.28	(\$50,842.36)
3136AKNF6	6/11/2015	9/25/2016	FNR 2014-39 GA	TAS0000	\$40,560,150.00	\$20,716,360.25	102.21875	\$21,176,004.50	\$21,067,157.29	(\$350,797.03)
3136ANG68	6/15/2015	9/25/2016	FNR 2015-36 DA	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	9/25/2016	FNR 2015-36 DA	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANT49	8/26/2015	9/25/2016	FNR 2015-43 QB	TAS0000	\$15,533,813.00	\$12,429,246.57	99.734375	\$12,396,231.38	\$12,396,231.38	\$33,015.19
3136ANXY8	8/19/2015	9/25/2016	FNR 2015-27 MB	TAS0000	\$18,030,754.00	\$13,925,395.63	99.5	\$13,855,768.65	\$13,896,737.17	\$28,658.46
3136APF72	8/20/2015	9/25/2016	FNR 2015-55 PD	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	9/25/2016	FNR 2015-68 DA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQJ43	1/4/2016	9/25/2016	FNR 2015-94 MA	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQNX4	11/12/2015	9/25/2016	FNR 2015-80 CA	TAS0000	\$92,718,000.00	\$80,895,056.81	101.875	\$82,411,839.13	\$82,212,028.34	(\$1,316,971.52)
3136ARBM9	1/29/2016	9/25/2016	FNR 2016-2 EZ	TAS0000	\$34,795,593.00	\$26,621,824.62	99.25	\$26,422,160.94	\$26,440,973.69	\$180,850.93
3136ATPB4	8/31/2016	9/25/2016	FNR 2016-66 GA	TAS0000	\$4,272,000.00	\$4,009,007.61	102	\$4,089,187.76	\$4,089,187.76	(\$80,180.15)
31392JGL7	8/12/2016	9/25/2016	FNR 2003-14 AT	TAS0000	\$2,000,000.00	\$60,184.10	105	\$63,193.31	\$63,185.68	(\$3,001.58)
31393BWF8	8/12/2016	8/12/2016	FNR 2003-41 OA	TAS0000	\$0.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
31393CG80	11/25/2015	9/25/2016	FNR 2003-57 NA	TAS0000	\$33,200,000.00	\$1,162,756.63	103.8125	\$1,207,086.72	\$1,193,151.09	(\$30,394.46)
31393D6A4	8/12/2016	9/25/2016	FNR 2003-76 YA	TAS0000	\$3,115,000.00	\$38,838.29	100.5	\$39,032.48	\$39,021.66	(\$183.37)
31394ARY4	4/28/2016	9/25/2016	FNR 2004-61 ZG	TAS0000	\$5,000,000.00	\$1,119,591.35	103.890625	\$1,163,150.45	\$1,159,690.63	(\$40,099.28)
31394AWF9	11/25/2015	9/25/2016	FNR 2004-60 JE	TAS0000	\$8,000,000.00	\$978,087.04	104.6875	\$1,023,934.87	\$1,010,620.17	(\$32,533.13)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31394B4Y7	8/26/2016	9/25/2016	FNR 2005-5 PK	TAS0000	\$15,000,000.00	\$377,278.20	104.90625	\$395,788.41	\$395,731.03	(\$18,452.83)
31394D4X5	10/28/2015	9/25/2016	FNR 2005-47 HK	TAS0000	\$17,637,512.00	\$3,925,330.42	103.84375	\$4,076,210.30	\$4,028,484.17	(\$103,153.76)
31394FTZ8	12/7/2015	9/25/2016	FNR 2005-83 TK	TAS0000	\$25,245,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
31395D2S7	11/5/2015	9/25/2016	FNR 2006-54 OD	TAS0000	\$19,651,340.00	\$504,318.43	102.03125	\$514,562.40	\$505,916.78	(\$1,598.35)
31396QHD4	4/26/2016	9/25/2016	FNR 2009-47 MT	TAS0000	\$37,000,000.00	\$2,128,071.28	111.5625	\$2,374,129.52	\$2,364,599.31	(\$236,528.03)
31396QHH5	8/12/2016	9/25/2016	FNR 2009-47 PG	TAS0000	\$17,301,000.00	\$1,067,455.78	104.75	\$1,118,159.93	\$1,118,078.81	(\$50,623.02)
31396VJT6	8/12/2016	9/25/2016	FNR 2007-30 MA	TAS0000	\$2,122,000.00	\$108,801.69	104.75	\$113,969.77	\$113,938.07	(\$5,136.38)
31396VMM7	10/23/2015	9/25/2016	FNR 2007-35 DE	TAS0000	\$16,230,000.00	\$2,522,553.92	103.421875	\$2,608,872.56	\$2,587,306.19	(\$64,752.28)
31396YB68	8/26/2016	9/25/2016	FNR 2008-15 JN	TAS0000	\$335,000.00	\$207,402.29	103.0625	\$213,753.99	\$213,718.21	(\$6,315.92)
31396YG30	11/19/2015	9/25/2016	FNR 2008-29 BG	TAS0000	\$77,737,000.00	\$2,261,911.93	103.3125	\$2,336,837.77	\$2,317,554.97	(\$55,643.03)
31396YH21	8/4/2016	9/25/2016	FNR 2008-29 CA	TAS0000	\$43,000,000.00	\$1,184,513.69	101.71875	\$1,204,872.52	\$1,204,352.81	(\$19,839.12)
31397NE50	8/26/2016	9/25/2016	FNR 2009-31 A	TAS0000	\$25,000,000.00	\$906,602.50	101.609375	\$921,193.13	\$921,062.62	(\$14,460.12)
31397NEN1	8/29/2016	9/25/2016	FNR 2009-13 NX	TAS0000	\$910,000.00	\$577,900.00	104.234375	\$602,370.46	\$602,335.64	(\$24,435.63)
31397NFD2	8/12/2016	9/25/2016	FNR 2009-17 PM	TAS0000	\$21,300,000.00	\$1,314,597.66	105	\$1,380,327.54	\$1,380,252.61	(\$65,654.95)
31397NJL0	8/12/2016	9/25/2016	FNR 2009-14 PE	TAS0000	\$15,000,000.00	\$1,079,322.60	104.75	\$1,130,590.42	\$1,130,077.75	(\$50,755.15)
31397Q2U1	8/8/2016	9/25/2016	FNR 2010-158 HD	TAS0000	\$10,000,000.00	\$1,437,047.60	101.390625	\$1,457,031.54	\$1,456,590.85	(\$19,543.25)
31397Q6K9	7/20/2016	9/25/2016	FNR 2011-20 PA		\$5,000,000.00	\$727,658.55	103.1875	\$750,852.67	\$750,438.63	(\$22,780.08)
31397QDR6	8/26/2015	9/25/2016	FNR 2010-150 VU	TAS0000	\$8,450,000.00	\$617,961.18	102.625	\$634,182.66	\$624,345.74	(\$6,384.57)
31397QE20	8/12/2016	9/25/2016	FNR 2011-17 EG	TAS0000	\$3,475,000.00	\$232,859.44	102.21875	\$238,026.01	\$237,923.14	(\$5,063.70)
31397QE38	8/12/2016	9/25/2016	FNR 2011-17 EK	TAS0000	\$5,000,000.00	\$335,049.55	102.4375	\$343,216.38	\$343,051.93	(\$8,002.38)
31397QJH2	8/31/2016	9/25/2016	FNR 2011-8 AV	TAS0000	\$6,000,000.00	\$6,000,000.00	102.9375	\$6,176,250.00	\$6,176,250.00	(\$176,250.00)
31397QKB3	3/15/2016	9/25/2016	FNR 2011-8 VG	TAS0000	\$7,700,000.00	\$4,776,236.23	102.15625	\$4,879,223.83	\$4,850,022.72	(\$73,786.48)
31397QKZ0	11/25/2015	9/25/2016	FNR 2011-4 JP	TAS0000	\$38,576,302.00	\$223,463.64	101.21875	\$226,187.11	\$225,313.03	(\$1,849.39)
31397QNA2	8/26/2016	9/25/2016	FNR 2011-5 UN	TAS0000	\$28,000,000.00	\$5,177,422.60	102.671875	\$5,315,756.86	\$5,315,680.28	(\$138,257.68)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397QNG9	7/12/2016	9/25/2016	FNR 2011-9 AV	TAS0000	\$5,434,395.00	\$2,340,379.70	102.6875	\$2,403,277.41	\$2,399,890.88	(\$59,511.18)
31397QP28	8/3/2016	9/25/2016	FNR 2011-19 KC	TAS0000	\$10,000,000.00	\$728,789.20	102.1875	\$744,731.46	\$744,459.38	(\$15,670.18)
31397QQT8	7/20/2016	9/25/2016	FNR 2011-10 CA		\$128,245,000.00	\$5,240,156.10	100.890625	\$5,286,826.25	\$5,283,275.60	(\$43,119.50)
31397QT99	6/15/2016	9/25/2016	FNR 2010-151 QA	TAS0000	\$100,000,000.00	\$4,116,228.00	101.34375	\$4,171,539.81	\$4,164,810.47	(\$48,582.47)
31397QUQ9	8/29/2016	9/25/2016	FNR 2011-6 BA	TAS0000	\$4,000,000.00	\$383,735.36	101.421875	\$389,191.60	\$389,188.30	(\$5,452.94)
31397QXD5	6/21/2016	9/25/2016	FNR 2011-15 VE	TAS0000	\$6,000,000.00	\$5,578,749.78	101.421875	\$5,658,072.63	\$5,652,110.34	(\$73,360.56)
31397SDQ4	5/20/2016	9/25/2016	FNR 2011-23 A	TAS0000	\$75,000,000.00	\$3,635,055.75	101.703125	\$3,696,965.29	\$3,693,293.89	(\$58,238.14)
31397SEU4	7/25/2016	9/25/2016	FNR 2011-26 DA	TAS0000	\$4,200,000.00	\$668,785.45	101.84375	\$681,116.18	\$680,874.41	(\$12,088.97)
31397SGM0	7/20/2016	9/25/2016	FNR 2011-27 JQ		\$3,500,000.00	\$659,883.63	102.71875	\$677,824.22	\$677,561.91	(\$17,678.28)
31397SH49	7/29/2016	9/25/2016	FNR 2011-46 MB	TAS0000	\$2,000,000.00	\$1,353,820.78	101.9375	\$1,380,051.06	\$1,380,114.69	(\$26,293.91)
31397SXE9	10/30/2015	9/25/2016	FNR 2011-40 DB	TAS0000	\$16,339,000.00	\$7,425,002.84	102.9375	\$7,643,112.30	\$7,612,229.24	(\$187,226.40)
31397SZT4	11/4/2015	9/25/2016	FNR 2011-42 DG	TAS0000	\$10,000,000.00	\$1,072,022.10	102.859375	\$1,102,675.23	\$1,093,280.30	(\$21,258.20)
31397UDLO	8/18/2016	9/25/2016	FNR 2011-52 LA	TAS0000	\$51,615,001.00	\$6,985,941.22	106.1875	\$7,418,196.33	\$7,414,820.96	(\$428,879.74)
31397UFG9	10/30/2015	9/25/2016	FNR 2011-48 VJ	TAS0000	\$5,000,000.00	\$1,088,319.20	102.625	\$1,116,887.58	\$1,103,293.02	(\$14,973.82)
31397UGT0	8/12/2016	9/25/2016	FNR 2011-49 CA	TAS0000	\$5,000,000.00	\$323,661.70	101	\$326,898.32	\$326,801.97	(\$3,140.27)
31397UXK0	11/4/2015	9/25/2016	FNR 2011-61 VB	TAS0000	\$4,941,438.00	\$3,925,017.31	105.25	\$4,131,080.72	\$4,038,053.88	(\$113,036.57)
31398F3S8	8/18/2015	9/25/2016	FNR 2009-88 CB	TAS0000	\$20,395,000.00	\$4,950,662.92	105.4375	\$5,219,855.22	\$5,215,381.47	(\$264,718.55)
31398FDW8	6/30/2016	9/25/2016	FNR 2009-85 BA	TAS0000	\$19,647,000.00	\$1,029,302.01	102.875	\$1,058,894.44	\$1,057,861.02	(\$28,559.01)
31398FDY4	7/29/2016	9/25/2016	FNR 2009-85 BD		\$12,285,000.00	\$643,608.45	103.4375	\$665,732.49	\$664,788.74	(\$21,180.30)
31398GDZ9	8/12/2016	9/25/2016	FNR 2009-100 PN	TAS0000	\$13,750,000.00	\$871,765.40	108.5	\$945,865.46	\$945,782.64	(\$74,017.24)
31398GQ93	8/12/2016	9/25/2016	FNR 2010-1 TC	TAS0000	\$18,850,000.00	\$629,789.24	103.5	\$651,831.87	\$651,385.14	(\$21,595.89)
31398GZP7	8/12/2016	9/25/2016	FNR 2010-12 DY	TAS0000	\$4,500,000.00	\$398,694.87	106.25	\$423,613.30	\$423,482.00	(\$24,787.13)
31398M5D4	8/12/2016	9/25/2016	FNR 2010-32 HV	TAS0000	\$18,300,000.00	\$174,738.83	100.375	\$175,394.10	\$175,263.51	(\$524.68)
31398MAQ9	8/12/2016	9/25/2016	FNR 2010-9 EA	TAS0000	\$5,000,000.00	\$530,279.65	102.25	\$542,210.94	\$541,979.21	(\$11,699.56)



# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398MVQ6	10/28/2015	9/25/2016	FNR 2010-19 VB	TAS0000	\$5,000,000.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
31398N5Q3	11/9/2015	9/25/2016	FNR 2010-133 A	TAS0000	\$55,231,133.00	\$10,441,243.55	106.265625	\$11,095,452.71	\$10,939,360.47	(\$498,116.93)
31398N5Q3	4/21/2016	9/25/2016	FNR 2010-133 A	TAS0000	\$3,250,000.00	\$614,400.61	105.03125	\$645,312.64	\$641,526.39	(\$27,125.79)
31398NLS1	8/12/2016	9/25/2016	FNR 2010-106 BD	TAS0000	\$4,000,000.00	\$382,697.12	101.6	\$388,820.27	\$388,764.53	(\$6,067.41)
31398NQC1	8/25/2016	9/25/2016	FNR 2010-116 AC	TAS0000	\$100,000,000.00	\$7,038,126.00	102.59375	\$7,220,677.39	\$7,220,395.87	(\$182,269.87)
31398NQF4	8/25/2016	9/25/2016	FNR 2010-116 AM	TAS0000	\$200,000,000.00	\$7,633,850.00	101.5546875	\$7,752,532.51	\$7,752,227.16	(\$118,377.16)
31398NW75	11/6/2015	9/25/2016	FNR 2010-123 HA	TAS0000	\$8,875,000.00	\$956,413.31	101.625	\$971,955.03	\$967,369.02	(\$10,955.71)
31398NWX8	12/7/2015	9/25/2016	FNR 2010-111 AE	TAS0000	\$39,000,000.00	\$4,899,671.01	104.75	\$5,132,405.38	\$5,047,033.52	(\$147,362.51)
31398PJC4	10/27/2015	9/25/2016	FNR 2010-35 WA	TAS0000	\$10,300,000.00	\$523,782.19	103.65625	\$542,932.98	\$536,796.43	(\$13,014.24)
31398PK65	2/18/2016	9/25/2016	FNR 2010-48 AP	TAS0000	\$55,920,000.00	\$709,099.15	101.15625	\$717,298.11	\$714,926.29	(\$5,827.14)
31398PTT6	10/27/2015	9/25/2016	FNR 2010-42 AC	TAS0000	\$15,000,000.00	\$1,060,428.90	103.9375	\$1,102,183.29	\$1,096,253.72	(\$35,824.82)
31398PVW6	2/18/2016	9/25/2016	FNR 2010-44 PA	TAS0000	\$25,000,000.00	\$463,402.75	101.375	\$469,774.54	\$468,492.61	(\$5,089.86)
31398RE76	10/27/2015	9/25/2016	FNR 2010-57 DP	TAS0000	\$25,000,000.00	\$301,924.00	101.5625	\$306,641.56	\$303,853.29	(\$1,929.29)
31398RLV5	8/29/2016	9/25/2016	FNR 2010-65 AD	TAS0000	\$4,000,000.00	\$314,345.28	102.09375	\$320,926.88	\$320,922.69	(\$6,577.41)
31398RT39	8/26/2016	9/25/2016	FNR 2010-64 AD	TAS0000	\$20,925,000.00	\$1,728,780.19	102.28125	\$1,768,217.98	\$1,768,160.36	(\$39,380.17)
31398SC43	8/3/2016	9/25/2016	FNR 2010-144 YA	TAS0000	\$4,000,000.00	\$501,483.24	101.53125	\$509,162.20	\$509,021.79	(\$7,538.55)
31398SC43	11/4/2015	9/25/2016	FNR 2010-144 YA	TAS0000	\$5,056,000.00	\$633,874.82	102.21875	\$647,938.91	\$642,719.27	(\$8,844.46)
31398SRU9	8/1/2016	9/25/2016	FNR 2010-143 AG	TAS0000	\$3,000,000.00	\$884,942.67	103.25	\$913,703.31	\$913,251.99	(\$28,309.32)
31398STH6	8/5/2016	9/25/2016	FNR 2010-136 PA	TAS0000	\$20,045,000.00	\$5,759,515.62	103.53125	\$5,962,898.51	\$5,960,215.54	(\$200,699.92)
31398SV83	11/9/2015	9/25/2016	FNR 2010-154 MK	TAS0000	\$50,000,000.00	\$4,856,259.00	102	\$4,953,384.18	\$4,934,431.82	(\$78,172.82)
31398T2Q3	11/9/2015	9/25/2016	FNR 2010-104 BA	TAS0000	\$21,800,000.00	\$0.00	100.96875	\$0.00	\$0.00	\$0.00
31398T4E8	10/22/2015	9/25/2016	FNR 2010-99 JU	TAS0000	\$276,669,075.00	\$31,459,899.42	102.4375	\$32,226,734.47	\$32,211,130.36	(\$751,230.94)
31398T6U0	8/25/2016	9/25/2016	FNR 2010-113 GA	TAS0000	\$200,000,000.00	\$8,090,970.00	101.75	\$8,232,561.98	\$8,232,011.79	(\$141,041.79)
31398T6Z9	8/25/2016	9/25/2016	FNR 2010-113 LA	TAS0000	\$200,000,000.00	\$7,703,316.00	101.5625	\$7,823,680.31	\$7,823,225.82	(\$119,909.82)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398TPN5	10/21/2015	9/25/2016	FNR 2010-89 PG	TAS0000	\$167,969,706.00	\$10,537,529.11	102.875	\$10,840,483.08	\$10,771,848.64	(\$234,319.52)
31398TUF6	8/29/2016	9/25/2016	FNR 2010-83 AK	TAS0000	\$4,812,461.00	\$263,644.85	101.3984375	\$267,331.76	\$267,329.12	(\$3,684.27)
31402VQV5	8/16/2016	9/25/2016	FN 739468	TAS0000	\$13,857,606.00	\$341,691.98	102.5625	\$350,447.84	\$350,286.39	(\$8,594.41)
31402YB94	8/16/2016	9/25/2016	FN 741764	TAS0000	\$1,702,925.00	\$15,732.34	102.5625	\$16,135.48	\$16,082.26	(\$349.93)
31402YCD4	8/16/2016	9/25/2016	FN 741768	TAS0000	\$4,069,745.00	\$147,858.23	102.5625	\$151,647.10	\$151,577.24	(\$3,719.00)
31402YCG7	8/16/2016	9/25/2016	FN 741771	TAS0000	\$3,005,193.00	\$57,173.56	102.5625	\$58,638.63	\$58,492.41	(\$1,318.85)
31402YCL6	8/16/2016	9/25/2016	FN 741775	TAS0000	\$4,092,182.00	\$173,410.30	102.5625	\$177,853.94	\$177,776.34	(\$4,366.04)
31402YCS1	8/16/2016	9/25/2016	FN 741781	TAS0000	\$2,846,622.00	\$79,832.35	102.5625	\$81,878.05	\$81,841.53	(\$2,009.18)
31402YCW2	8/16/2016	9/25/2016	FN 741785	TAS0000	\$3,435,976.00	\$213,462.21	102.5625	\$218,932.18	\$218,824.91	(\$5,362.70)
31402YCZ5	8/16/2016	9/25/2016	FN 741788	TAS0000	\$2,398,996.00	\$82,181.64	102.5625	\$84,287.54	\$84,249.94	(\$2,068.31)
31410LSV5	5/27/2016	9/25/2016	FN 890732	TAS0000	\$2,304,070.00	\$1,788,471.69	103.9375	\$1,858,892.76	\$1,854,491.21	(\$66,019.52)
31418MPS5	7/21/2016	9/25/2016	FN AD0432	TAS0000	\$10,000,000.00	\$731,305.80	104.625	\$765,128.69	\$764,726.48	(\$33,420.68)
<b>Activity Date: 9/26/2016</b>										
31398WRG1	9/26/2016	9/26/2016	FHR 3632 CA	TAS0000	\$475,000,000.00	\$19,413,307.00	101.390625	\$19,683,273.30	\$19,683,273.30	(\$269,966.30)
<b>Activity Date: 9/27/2016</b>										
3137BFAK7	9/27/2016	9/27/2016	FHR 4413 A	TAS0000	\$10,000,000.00	\$3,913,333.60	101.8125	\$3,984,262.77	\$3,984,262.77	(\$70,929.17)
<b>Activity Date: 9/29/2016</b>										
3136A5B47	9/29/2016	9/29/2016	FNR 2012-54 WG	TAS0000	\$630,000.00	\$307,810.73	102.84375	\$316,564.10	\$316,564.10	(\$8,753.37)
3137A2EP2	9/29/2016	9/29/2016	FHR 3755 HA	TAS0000	\$3,000,000.00	\$302,791.65	102.257812	\$309,628.12	\$309,628.12	(\$6,836.47)
3137AYKR1	9/29/2016	9/29/2016	FHR 4161 AN	TAS0000	\$500,000.00	\$228,036.89	100.015625	\$228,072.52	\$228,072.52	(\$35.63)
3137B4L61	9/29/2016	9/29/2016	FHR 4253 TD	TAS0000	\$555,000.00	\$131,779.61	100.5625	\$132,520.87	\$132,520.87	(\$741.26)
3137BHGR2	9/29/2016	9/29/2016	FHR 4463 MG	TAS0000	\$500,000.00	\$411,911.58	102.109375	\$420,600.33	\$420,600.33	(\$8,688.76)
31398QTE7	9/29/2016	9/29/2016	FHR 3747 HG	TAS0000	\$740,000.00	\$127,736.35	100.53125	\$128,414.95	\$128,414.95	(\$678.60)
38376PR85	9/29/2016	9/29/2016	GNR 2009-116 KG	TAS0000	\$750,000.00	\$45,816.42	100.3125	\$45,959.60	\$45,959.60	(\$143.18)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 9/30/2016</b>										
3136ATN59	9/30/2016	9/30/2016	FNR 2016-73 DK	TAS0000	\$5,505,000.00	\$5,505,000.00	101.71875	\$5,599,617.19	\$5,599,617.19	(\$94,617.19)
<b>Totals:</b>					\$6,481,956,227.00	\$1,391,748,626.48		\$1,418,637,534.62	\$1,416,064,447.86	(\$24,315,821.39)

# Muni Month End Inventory for September

Company: Arkansas Treasury

CUSIP	Description	Fund	Settle	Maturity	Quantity	Book Value	Premium/Discount
<b>ARSDE</b>							
04108NZ88	ARSDEV 1.197 10/01/17	TAS0000	10/21/2015	10/1/2017	1,235,000	\$1,235,000.00	\$0.00
04108NZ96	ARSDEV 1.618 10/01/18	TAS0000	10/21/2015	10/1/2018	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	1,000,000	\$1,009,721.11	(\$9,721.11)
<b>SCSHS</b>							
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	1,010,000	\$1,006,319.04	\$3,680.96
<b>Report Totals:</b>					<b>\$4,495,000.00</b>	<b>\$4,501,040.15</b>	<b>(\$6,040.15)</b>