

## Commercial Paper Daily Investment Returns

Start: 9/30/2017

End: 9/30/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>AGRBN</b>											
00850UZN7	AGRBNK 0 12/22/17	TAS0000	9/22/2017	9/22/2017	12/22/2017	100,000,000	99.60313889	\$99,603,138.89	1.576256	CITIGROUP	\$4,361.11
<b>AGRMP</b>											
00856BXD7	AGRMPP CP 10/13/17	TAS0000	8/14/2017	8/14/2017	10/13/2017	23,600,000	99.738333	\$23,538,246.67	1.574119	RBC	\$1,029.22
00856BXJ4	AGRMPP CP 10/18/17	TAS0000	8/17/2017	8/18/2017	10/18/2017	30,000,000	99.733972	\$29,920,191.67	1.574188	RBC	\$1,308.33
<b>BCHHK</b>											
06120AYN3	BCHHKL 0 11/22/17	TAS0000	8/22/2017	8/23/2017	11/22/2017	175,000,000	99.57280556	\$174,252,409.72	1.697251	RBC Europe	\$8,215.28
06120AZ10	BCHHKL CP 12/01/17	TAS0000	9/21/2017	9/21/2017	12/1/2017	9,000,000	99.684444	\$8,971,600.00	1.605065	Banc of Amer Sec LLC	\$400.00
<b>BCHNH</b>											
06119QZF7	BCHNHK CP 12/15/17	TAS0000	9/14/2017	9/15/2017	12/15/2017	100,000,000	99.565222	\$99,565,222.22	1.727511	Banc of Amer Sec LLC	\$4,777.78
06119QZF7	BCHNHK CP 12/15/17	TAS0000	9/18/2017	9/18/2017	12/15/2017	3,200,000	99.579556	\$3,186,545.78	1.727262	Banc of Amer Sec LLC	\$152.89
06119QZK6	BCHNHK CP 12/19/17	TAS0000	9/18/2017	9/19/2017	12/19/2017	75,000,000	99.577861	\$74,683,395.83	1.67708	Banc of Amer Sec LLC	\$3,479.17
06119QZC4	BCHNHK CP 12/12/17	TAS0000	9/25/2017	9/25/2017	12/12/2017	1,000,000	99.631667	\$996,316.67	1.706285	Banc of Amer Sec LLC	\$47.22
<b>CCBKN</b>											
16891MXJ3	CCBKNY CP 10/18/17	TAS0000	9/21/2017	9/21/2017	10/18/2017	2,000,000	99.8875	\$1,997,750.00	1.501689	Banc of Amer Sec LLC	\$83.33
<b>CIMCH</b>											
16952MYV1	CIMCHK 0 11/29/17	TAS0000	9/13/2017	9/13/2017	11/29/2017	57,800,000	99.64280556	\$57,593,541.61	1.675987	Banc of Amer Sec LLC	\$2,681.28
16952MYV1	CIMCHK 0 11/29/17	TAS0000	9/13/2017	9/13/2017	11/29/2017	12,500,000	99.64280556	\$12,455,350.69	1.675987	Banc of Amer Sec LLC	\$579.86
16952MYT6	CIMCHK CP 11/27/17	TAS0000	9/25/2017	9/25/2017	11/27/2017	86,250,000	99.7165	\$86,005,481.25	1.624606	Banc of Amer Sec LLC	\$3,881.25
<b>COFBO</b>											
19214AX53	COFBOC CP 10/05/17	TAS0000	9/28/2017	9/28/2017	10/5/2017	32,250,000	99.972778	\$32,241,220.83	1.400381	Chase	\$1,254.17

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Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
<b>EFX 0</b>											
29442KXD7	EFX 0 10/13/17	TAS0000	9/25/2017	9/25/2017	10/13/2017	20,000,000	99.925	\$19,985,000.00	1.501126	Suntrust Capital Mar	\$833.33
<b>ETRCP</b>											
29366EYV2	ETRCP CP 11/29/17	TAS0000	8/25/2017	8/25/2017	11/29/2017	29,032,000	99.56	\$28,904,259.20	1.657292	BARCLAYS CAP US	\$1,330.63
<b>GLENP</b>											
37790AXD0	GLENPP CP 10/13/17	TAS0000	9/22/2017	9/22/2017	10/13/2017	42,450,000	99.914833	\$42,413,846.75	1.461244	RBC	\$1,721.58
37790AXP3	GLENPP CP 10/23/17	TAS0000	9/22/2017	9/22/2017	10/23/2017	21,030,000	99.874278	\$21,003,560.62	1.461838	RBC	\$852.88
37790AX40	GLENPP CP 10/04/17	TAS0000	9/27/2017	9/28/2017	10/4/2017	13,000,000	99.976667	\$12,996,966.67	1.400327	Banc of Amer Sec LLC	\$505.56
<b>GRCHA</b>											
38528KXW3	GRCHAR 0 10/30/17	TAS0000	9/25/2017	9/25/2017	10/30/2017	58,500,000	99.84152778	\$58,407,293.75	1.632587	GS Institutional	\$2,648.75
<b>HITCR</b>											
43357LXG2	HITCRD CP 10/16/17	TAS0000	9/14/2017	9/14/2017	10/16/2017	15,000,000	99.866667	\$14,980,000.00	1.502003	Banc of Amer Sec LLC	\$625.00
43357LXD9	HITCRD CP 10/13/17	TAS0000	9/13/2017	9/14/2017	10/13/2017	29,110,000	99.878361	\$29,074,590.92	1.511839	GOLDMAN SACHS (SING)	\$1,221.00
<b>HPINC</b>											
44331BXT5	HPINC 0 10/27/17	TAS0000	8/23/2017	8/23/2017	10/27/2017	97,000,000	99.72555556	\$96,733,788.89	1.524183	CITIGROUP	\$4,095.56
44331BXR9	HPINC CP 10/25/17	TAS0000	8/23/2017	8/23/2017	10/25/2017	95,250,000	99.734	\$94,996,635.00	1.524054	Chase	\$4,021.67
<b>ICBCA</b>											
45581BXB8	ICBCAS CP 10/11/17	TAS0000	9/15/2017	9/15/2017	10/11/2017	10,000,000	99.890222	\$9,989,022.22	1.52167	Citigroup Global'	\$422.22
45581BYE1	ICBCAS CP 11/14/17	TAS0000	9/18/2017	9/18/2017	11/14/2017	26,900,000	99.749833	\$26,832,705.17	1.583963	Citigroup Global'	\$1,180.61

NIFIN

# Commercial Paper Daily Investment Returns

Start: 9/30/2017

End: 9/30/2017

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Broker	Daily Interest
65475JXD4	NIFIN CP 10/13/17	TAS0000	9/22/2017	9/22/2017	10/13/2017	28,157,000	99.91425	\$28,132,855.37	1.471262	CREDIT SUISSE LLC	\$1,149.74
<b>SILVP</b>											
82831MXD1	SILVPP CP 10/13/17	TAS0000	9/18/2017	9/18/2017	10/13/2017	50,000,000	99.898611	\$49,949,305.56	1.461482	BARCLAYS CAP US	\$2,027.78
82831MXJ8	SILVPP CP 10/18/17	TAS0000	9/21/2017	9/21/2017	10/18/2017	50,000,000	99.88975	\$49,944,875.00	1.471622	BARCLAYS CAP US	\$2,041.67
Total Settle Money								\$1,289,355,116.95	Total Daily Interest		\$56,928.88

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 8/25/2017</b>											
3129724K5	9/23/2016	8/25/2017	FG B19826	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	104.625	\$0.00	\$0.00	\$0.00
3137A23E9	8/16/2016	8/30/2017	FHR 3745 GP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.265625	\$0.00	\$0.00	\$0.00
3137A2ED9	8/29/2016	8/22/2017	FHR 3755 AD	Crew & Associates	TAS0000	\$0.00	\$0.00	102.40625	\$0.00	\$0.00	\$0.00
3137A2EP2	9/29/2016	8/22/2017	FHR 3755 HA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.257812	\$0.00	\$0.00	\$0.00
3137A2L41	8/4/2016	8/25/2017	FHR 3761 HD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.6875	\$0.00	\$0.00	\$0.00
3137A32Q1	2/25/2016	9/15/2017	FHR 3763 QA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	102.71875	\$0.00	\$0.00	\$0.00
3137A3HS1	6/21/2016	8/25/2017	FHR 3751 MC	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.78125	\$0.00	\$0.00	\$0.00
3137A3Y52	8/26/2015	8/25/2017	FHR 3769 MB	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	103.625	\$0.00	\$0.00	\$0.00
3137A4G43	8/8/2016	9/15/2017	FHR 3772 A	JP Morgan	TAS0000	\$0.00	\$0.00	103.0624706	\$0.00	\$0.00	\$0.00
3137A5N26	8/8/2016	9/15/2017	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	9/15/2017	FHR 3815 AD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137A6CL4	8/8/2016	9/15/2017	FHR 3815 AE	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.469	\$0.00	\$0.00	\$0.00
3137A6DL3	8/8/2016	8/22/2017	FHR 3815 EA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	104.3875	\$0.00	\$0.00	\$0.00
3137A6TM4	10/22/2015	8/25/2017	FHR 3808 A	INCAPITAL, LLC	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
3137A7GU8	8/24/2016	8/30/2017	FHR 3800 EH	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
3137A7X39	6/24/2016	8/25/2017	FHR 3832 PL	COMMERCE BANK	TAS0000	\$0.00	\$0.00	106.3125	\$0.00	\$0.00	\$0.00
3137A7Z78	8/16/2016	8/30/2017	FHR 3825 AP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137A8YD4	8/24/2016	9/15/2017	FHR 3834 AG	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137A9BN5	7/20/2016	9/15/2017	FHR 3848 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3137A9RW8	8/9/2016	9/15/2017	FHR 3845 EG	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.078125	\$0.00	\$0.00	\$0.00
3137A9W44	9/19/2016	9/15/2017	FHR 3835 DA	Crew & Associates	TAS0000	\$19,155,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
3137ABCY5	8/8/2016	8/25/2017	FHR 3864 LM	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	105.75	\$0.00	\$0.00	\$0.00
3137ABLJ8	8/25/2016	9/15/2017	FHR 3883 KA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.96875	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137ADDB0	11/18/2015	8/22/2017	FHR 3888 AB	Crew & Assocociates	TAS0000	\$0.00	\$0.00	99.78125	\$0.00	\$0.00	\$0.00
3137AE6J9	11/1/2016	9/15/2017	FHR 3904 HP	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3137AETR6	8/23/2016	8/25/2017	FHR 3914 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103	\$0.00	\$0.00	\$0.00
3137AFBS0	12/9/2015	8/25/2017	FHR 3926 GP	Crew & Assocociates	TAS0000	\$0.00	\$0.00	105.265625	\$0.00	\$0.00	\$0.00
3137AHEQ7	7/28/2016	9/15/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137AHEQ7	6/13/2016	9/15/2017	FHR 3956 DJ	GS Institutional	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AHEQ7	6/23/2016	9/15/2017	FHR 3956 DJ	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.296875	\$0.00	\$0.00	\$0.00
3137AJ3V4	8/25/2015	8/25/2017	FHR 3954 PD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.375	\$0.00	\$0.00	\$0.00
3137AJBR4	8/8/2016	9/15/2017	FHR 3958 DL	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.40625	\$0.00	\$0.00	\$0.00
3137AJXR0	2/1/2017	9/15/2017	FHR 3966 VZ	WELLS FARGO SECURITIE	TAS0000	\$18,530,210.00	\$9,837,153.89	103.90625	\$10,221,417.72	\$10,219,425.69	(\$382,271.80)
3137AJYX6	8/26/2016	9/15/2017	FHR 3977 AD	UBS Ltd London	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
3137AK7K1	3/10/2016	9/15/2017	FHR 3982 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
3137AK7K1	1/29/2016	9/15/2017	FHR 3982 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.390625	\$0.00	\$0.00	\$0.00
3137AKM99	10/26/2015	9/15/2017	FHR 3979 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	103.1875	\$0.00	\$0.00	\$0.00
3137AKM99	9/19/2016	9/15/2017	FHR 3979 AD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
3137AKUB5	8/3/2016	9/15/2017	FHR 3981 CA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	102.25	\$0.00	\$0.00	\$0.00
3137ALW47	10/28/2015	9/15/2017	FHR 3996 TB	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.4375	\$0.00	\$0.00	\$0.00
3137AMYK7	8/29/2016	8/25/2017	FHR 4011 KM	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.1171875	\$0.00	\$0.00	\$0.00
3137ASAG9	8/14/2015	9/15/2017	FHR 4077 BA	Crew & Assocociates	TAS0000	\$3,000,000.00	\$833,447.46	98.09375	\$817,559.87	\$819,137.72	\$14,309.74
3137AYKR1	9/29/2016	9/15/2017	FHR 4161 AN	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.015625	\$0.00	\$0.00	\$0.00
3137AYQY0	8/25/2015	9/15/2017	FHR 4165 CA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	8/25/2017	FHR 4191 NB	Bank of Oklahoma	TAS0000	\$0.00	\$0.00	92.75	\$0.00	\$0.00	\$0.00
3137B4L61	8/27/2015	9/15/2017	FHR 4253 TD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3137B4L61	10/19/2015	9/15/2017	FHR 4253 TD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.625	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

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CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137B4L61	9/29/2016	9/15/2017	FHR 4253 TD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.5625	\$0.00	\$0.00	\$0.00
3137B4PQ3	10/16/2015	9/15/2017	FHR 4246 PC	Crew & Associates	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B7QN2	11/20/2015	9/15/2017	FHR 4298 PG	Crew & Associates	TAS0000	\$15,000,000.00	\$5,914,608.90	102	\$6,032,901.08	\$6,020,263.53	(\$105,654.63)
3137B84H7	9/1/2016	8/25/2017	FHR 4305 AL	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
3137B9CP8	9/7/2016	9/15/2017	FHR 4318 LH	JP Morgan	TAS0000	\$0.00	\$0.00	101.890625	\$0.00	\$0.00	\$0.00
3137BA6C1	6/11/2015	8/25/2017	FHR 4332 KE	Crew & Associates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BCHB7	10/30/2015	9/15/2017	FHR 4360 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
3137BCZ76	8/27/2015	9/15/2017	FHR 4379 BH	Crew & Associates	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
3137BDER3	10/15/2015	8/25/2017	FHR 4388 MC	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
3137BDMU7	12/9/2015	9/15/2017	FHR 4389 AB	Crew & Associates	TAS0000	\$20,000,000.00	\$8,513,522.80	101.625	\$8,651,867.55	\$8,635,804.80	(\$122,282.00)
3137BDZW9	11/6/2015	8/30/2017	FHR 4387 KC	JP Morgan	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137BDZX7	6/22/2016	9/15/2017	FHR 4387 KG	Nomura Int'l plc	TAS0000	\$2,500,000.00	\$330,220.90	102.6875	\$339,095.59	\$335,969.06	(\$5,748.16)
3137BEK45	10/16/2015	9/15/2017	FHR 4403 CA	Stifel Nicolaus Comp	TAS0000	\$51,850,313.00	\$26,625,238.39	101.875	\$27,124,461.61	\$27,137,507.98	(\$512,269.59)
3137BF4M0	8/8/2016	9/15/2017	FHR 4410 HA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
3137BFAK7	9/27/2016	8/25/2017	FHR 4413 A	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.8125	\$0.00	\$0.00	\$0.00
3137BFB67	11/12/2015	9/15/2017	FHR 4413 HP	JP Morgan	TAS0000	\$39,675,000.00	\$18,493,414.95	103.5625	\$19,152,242.86	\$19,117,764.97	(\$624,350.02)
3137BFFV8	10/28/2015	9/15/2017	FHR 4423 A	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	103.40625	\$0.00	\$0.00	\$0.00
3137BG4H9	6/15/2015	9/15/2017	FHR 4425 EA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	9/15/2017	FHR 4425 HA	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	9/15/2017	FHR 4425 HA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	9/15/2017	FHR 4443 GC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHGR2	9/29/2016	9/15/2017	FHR 4463 MG	Stifel Nicolaus Comp	TAS0000	\$500,000.00	\$325,409.74	102.109375	\$332,273.85	\$332,181.08	(\$6,771.34)
3137BHTG2	11/4/2015	8/30/2017	FHR 4459 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	105.40625	\$0.00	\$0.00	\$0.00
3137BHTG2	11/25/2015	8/30/2017	FHR 4459 DA	Crew & Associates	TAS0000	\$0.00	\$0.00	105.15625	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BHU21	11/27/2015	9/15/2017	FHR 4459 NA	MULTI-BANK SEC, INC.	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
3137BJ3Q4	10/22/2015	9/15/2017	FHR 4476 B	COMMERCE BANK	TAS0000	\$13,110,787.00	\$4,873,005.25	101	\$4,921,735.30	\$4,873,005.25	\$0.00
3137BJ6P3	8/27/2015	9/15/2017	FHR 4478 PC	Crew & Assocociates	TAS0000	\$14,000,000.00	\$5,482,729.70	100.5	\$5,510,143.35	\$5,503,527.52	(\$20,797.82)
3137BJDB6	8/11/2015	9/15/2017	FHR 4470 MC	Crew & Assocociates	TAS0000	\$21,650,000.00	\$12,896,295.34	100.03125	\$12,900,325.43	\$12,897,144.34	(\$849.01)
3137BJS9	6/30/2015	9/15/2017	FHR 4479 PQ	Commerce	TAS0000	\$0.00	\$0.00	102.609375	\$0.00	\$0.00	\$0.00
3137BKSP6	8/20/2015	8/22/2017	FHR 4491 AP	JP Morgan	TAS0000	\$0.00	\$0.00	100.4375	\$0.00	\$0.00	\$0.00
3137BKTH3	8/18/2015	8/25/2017	FHR 4491 P	COMMERCE BANK	TAS0000	\$0.00	\$0.00	100.625	\$0.00	\$0.00	\$0.00
3137BKX21	8/31/2015	9/15/2017	FHR 4506 A	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BLN87	11/6/2015	9/15/2017	FHR 4522 A	COMMERCE BANK	TAS0000	\$1,486,000.00	\$0.00	100.40625	\$0.00	\$0.00	\$0.00
3137BLZE1	3/17/2016	9/15/2017	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	9/15/2017	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	9/15/2017	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	9/15/2017	FHR 4539 JA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAH9	12/15/2015	9/15/2017	FHR 4540 MG	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137BMAZ9	12/15/2015	8/25/2017	FHR 4538 DB	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
3137BMGH3	3/17/2016	9/15/2017	FHR 4535 AC	WELLS FARGO SECURITIE	TAS0000	\$5,040,000.00	\$0.00	100.453125	\$0.00	\$0.00	\$0.00
3137BMSS6	3/17/2016	9/15/2017	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	9/15/2017	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	9/15/2017	FHR 4550 TA	Banc of Amer Sec LLC	TAS0000	\$126,824,000.00	\$97,257,628.68	100.125	\$97,379,200.72	\$97,361,629.50	(\$104,000.82)
3137BPM55	10/3/2016	9/15/2017	FHR 4580 DA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.03125	\$0.00	\$0.00	\$0.00
3137BQNY9	6/30/2016	9/15/2017	FHR 4596 HA	Banc of Amer Sec LLC	TAS0000	\$123,184,000.00	\$93,885,811.50	102.703125	\$96,423,662.34	\$96,015,517.25	(\$2,129,705.75)
3137BSS87	11/30/2016	9/15/2017	FHR 4632 MA	GS Institutional	TAS0000	\$213,535,408.00	\$196,472,391.45	107.5	\$211,207,820.80	\$210,901,258.38	(\$14,428,866.94)
3137BSS80	12/1/2016	9/15/2017	FHR 4632 MH	GS Institutional	TAS0000	\$47,466,421.00	\$40,750,538.54	106.375	\$43,348,385.37	\$43,194,755.84	(\$2,444,217.30)
3137BSSL8	11/30/2016	9/15/2017	FHR 4634 MA	CITIGROUP	TAS0000	\$103,693,978.00	\$89,715,080.97	108.625	\$97,453,006.70	\$97,236,464.40	(\$7,521,383.43)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BSSN4	11/30/2016	9/15/2017	FHR 4634 MD	CITIGROUP	TAS0000	\$99,944,794.00	\$83,433,307.37	110.125	\$91,880,929.74	\$91,563,716.30	(\$8,130,408.94)
3137BSY98	12/1/2016	9/15/2017	FHR 4630 MA	JP Morgan	TAS0000	\$113,679,250.00	\$103,345,822.09	106.03125	\$109,578,866.98	\$109,379,151.18	(\$6,033,329.09)
3137BSYA5	12/1/2016	8/30/2017	FHR 4630 MC	JP Morgan	TAS0000	\$0.00	\$0.00	105.984375	\$0.00	\$0.00	\$0.00
3137BTYZ8	2/1/2017	8/30/2017	FHR 4649 ML	GS Institutional	TAS0000	\$0.00	\$0.00	104.59375	\$0.00	\$0.00	\$0.00
3137BVMP8	3/1/2017	9/15/2017	FHR 4657 JA	AMHERST PIERPONT SEC.	TAS0000	\$17,232,651.00	\$16,626,178.18	107.5	\$17,873,141.54	\$17,835,898.90	(\$1,209,720.72)
3137GALA3	7/20/2016	9/15/2017	FHR 3736 QB	COMMERCE BANK	TAS0000	\$10,000,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3137GAQK6	10/28/2015	9/15/2017	FHR 3740 KC	Crew & Assocociates	TAS0000	\$3,000,000.00	\$0.00	102.375	\$0.00	\$0.00	\$0.00
31393KYC3	11/2/2015	9/15/2017	FHR 2574 HP	MORGAN STANLEY	TAS0000	\$19,224,824.00	\$182,610.45	103.875	\$189,686.61	\$183,139.17	(\$528.72)
31393PEM2	8/24/2016	8/30/2017	FHR 2595 HT	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.046875	\$0.00	\$0.00	\$0.00
31395FAX2	1/27/2016	9/15/2017	FHR 2836 L	Nomura Int'l plc	TAS0000	\$15,000,000.00	\$531,857.85	103.875	\$552,467.34	\$547,379.23	(\$15,521.38)
31395MQ51	1/14/2016	8/25/2017	FHR 2935 DC	Bank of Oklahoma	TAS0000	\$0.00	\$0.00	103.5	\$0.00	\$0.00	\$0.00
31395RRM2	7/29/2016	9/15/2017	FHR 2968 MD	COMMERCE BANK	TAS0000	\$5,000,000.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
31396ABX1	3/22/2016	8/25/2017	FHR 3033 CI	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	103.15625	\$0.00	\$0.00	\$0.00
31396CSM3	11/23/2015	9/15/2017	FHR 3048 PC	COMMERCE BANK	TAS0000	\$8,675,000.00	\$0.00	104.9375	\$0.00	\$0.00	\$0.00
31397AKP7	5/6/2016	9/15/2017	FHR 3204 NW	COMMERCE BANK	TAS0000	\$2,000,000.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31397GZL7	11/5/2015	9/15/2017	FHR 3317 PG	COMMERCE BANK	TAS0000	\$13,500,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397J5D2	11/4/2015	9/15/2017	FHR 3331 NV	COMMERCE BANK	TAS0000	\$3,600,000.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31397YSV4	1/3/2017	9/15/2017	FHR 3500 AB	JP Morgan	TAS0000	\$83,983,373.00	\$1,958,428.43	105.78125	\$2,071,650.07	\$2,071,607.32	(\$113,178.88)
31398CXT0	8/26/2016	9/15/2017	FHR 3530 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
31398EP81	8/8/2016	8/25/2017	FHR 3549 AW	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106.75	\$0.00	\$0.00	\$0.00
31398KZB9	12/8/2015	9/15/2017	FHR 3598 MA	COMMERCE BANK	TAS0000	\$35,088,000.00	\$0.00	101.21875	\$0.00	\$0.00	\$0.00
31398QK55	10/20/2016	9/15/2017	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	9/15/2017	FHR 3681 BA	JP Morgan	TAS0000	\$100,000,000.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
31398QTE7	9/29/2016	9/15/2017	FHR 3747 HG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.53125	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398QTH0	7/22/2016	9/15/2017	FHR 3747 HK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.125	\$0.00	\$0.00	\$0.00
31398QTH0	10/24/2016	9/15/2017	FHR 3747 HK	Crew & Associates	TAS0000	\$0.00	\$0.00	100.78125	\$0.00	\$0.00	\$0.00
31398QTK3	7/25/2016	9/15/2017	FHR 3747 HM	Crew & Associates	TAS0000	\$0.00	\$0.00	101.59375	\$0.00	\$0.00	\$0.00
31398VEK8	8/26/2016	9/15/2017	FHR 3645 EH	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
31398VTN6	3/17/2016	9/15/2017	FHR 3659 BC	JP Morgan	TAS0000	\$5,000,000.00	\$0.00	101.3125	\$0.00	\$0.00	\$0.00
31398VVQ6	1/27/2016	8/25/2017	FHR 3659 VB	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	104.375	\$0.00	\$0.00	\$0.00
31398WRG1	9/26/2016	8/30/2017	FHR 3632 CA	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	101.390625	\$0.00	\$0.00	\$0.00
<b>Activity Date: 8/30/2017</b>											
38373ALV6	8/17/2016	8/30/2017	GNR 2009-65 LE	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	108.5	\$0.00	\$0.00	\$0.00
38376C5H8	8/17/2016	8/30/2017	GNR 2009-96 GA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106.25	\$0.00	\$0.00	\$0.00
38376CQA0	8/17/2016	9/16/2017	GNR 2009-75 JD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106	\$0.00	\$0.00	\$0.00
38376G2G4	10/30/2015	9/16/2017	GNR 2011-92 B	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	10/20/2015	8/30/2017	GNR 2011-49 A	Crew & Associates	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38376GP46	8/31/2015	8/30/2017	GNR 2011-49 A	Crew & Associates	TAS0000	\$0.00	\$0.00	101.28125	\$0.00	\$0.00	\$0.00
38376GP53	8/27/2015	9/16/2017	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	9/16/2017	GNR 2011-49 AB	Crew & Associates	TAS0000	\$8,626,000.00	\$0.00	100.640625	\$0.00	\$0.00	\$0.00
38376K5G2	8/17/2016	8/30/2017	GNR 2009-94 LD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.125	\$0.00	\$0.00	\$0.00
38376KKX8	8/17/2016	9/16/2017	GNR 2009-93 HB	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
38376LUV9	8/2/2016	8/30/2017	GNR 2011-80 NH	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.84375	\$0.00	\$0.00	\$0.00
38376PK82	8/8/2016	8/30/2017	GNR 2009-116 MK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	105.125	\$0.00	\$0.00	\$0.00
38376TBF8	8/17/2016	8/30/2017	GNR 2010-12 DA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	108.5	\$0.00	\$0.00	\$0.00
38377LJ33	6/28/2016	9/16/2017	GNR 2010-130 LB	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.03125	\$0.00	\$0.00	\$0.00
38377LN38	8/17/2016	9/16/2017	GNR 2010-130 LG	Crew & Associates	TAS0000	\$0.00	\$0.00	102.09375	\$0.00	\$0.00	\$0.00
38377MSG2	12/9/2015	9/16/2017	GNR 2010-144 PA	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	102.53125	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38378BAA7	11/5/2015	8/30/2017	GNR 2011-165 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.078125	\$0.00	\$0.00	\$0.00
38378BDE6	8/31/2015	9/16/2017	GNR 2012-19 AB	Crew & Associates	TAS0000	\$15,510,000.00	\$0.00	100.328125	\$0.00	\$0.00	\$0.00
38378BRK7	10/20/2015	8/30/2017	GNR 2012-55 A	Crew & Associates	TAS0000	\$0.00	\$0.00	100.46875	\$0.00	\$0.00	\$0.00
38378BRK7	11/20/2015	8/30/2017	GNR 2012-55 A	JP Morgan	TAS0000	\$0.00	\$0.00	100.375	\$0.00	\$0.00	\$0.00
38378BRT8	10/23/2015	9/16/2017	GNR 2012-44 A	Crew & Associates	TAS0000	\$6,000,000.00	\$1,636,340.16	100.84375	\$1,650,146.78	\$1,642,277.89	(\$5,937.73)
38378BUJ6	10/23/2015	9/16/2017	GNR 2012-70 A	Crew & Associates	TAS0000	\$3,500,000.00	\$1,224,088.24	100.625	\$1,231,738.79	\$1,225,878.68	(\$1,790.43)
38378KGV5	6/27/2016	9/16/2017	GNR 2013-57 A	Nomura Int'l plc	TAS0000	\$14,000,000.00	\$9,572,767.48	99.09375	\$9,486,014.27	\$9,516,524.28	\$56,243.20
<b>Activity Date: 9/20/2017</b>											
383742M26	8/23/2016	9/20/2017	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	9/20/2017	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	8/30/2017	GNR 2005-47 QC	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.546875	\$0.00	\$0.00	\$0.00
38374TYR9	7/26/2016	9/20/2017	GNR 2009-31 DA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	105.375	\$0.00	\$0.00	\$0.00
38374UYW5	8/23/2016	9/20/2017	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	9/20/2017	GNR 2010-85 NK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
38374YK3	8/20/2015	9/20/2017	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	8/30/2017	GNR 2009-77 KC	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.8125	\$0.00	\$0.00	\$0.00
38376J4M3	8/15/2016	9/20/2017	GNR 2009-123 JT	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.625	\$0.00	\$0.00	\$0.00
38376K3A7	8/23/2016	9/20/2017	GNR 2009-94 NK	Stifel Nicolaus Comp	TAS0000	\$3,000,000.00	\$0.00	100.25	\$0.00	\$0.00	\$0.00
38376PR85	9/29/2016	9/20/2017	GNR 2009-116 KG	Stifel Nicolaus Comp	TAS0000	\$750,000.00	\$0.00	100.3125	\$0.00	\$0.00	\$0.00
38376TNW8	8/9/2016	9/20/2017	GNR 2010-3 EV	FIFTH THIRD BANK	TAS0000	\$0.00	\$0.00	102.03125	\$0.00	\$0.00	\$0.00
38376W6A8	8/4/2016	8/30/2017	GNR 2010-33 LK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.9375	\$0.00	\$0.00	\$0.00
38376XHC0	8/25/2016	9/20/2017	GNR 2010-32 AK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.9375	\$0.00	\$0.00	\$0.00
38376YFH9	8/24/2016	9/20/2017	GNR 2010-46 CK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.3125	\$0.00	\$0.00	\$0.00
38377DXY7	9/13/2016	8/30/2017	GNR 2010-104 NG	BREAN MURRAY & CO	TAS0000	\$0.00	\$0.00	101.46875	\$0.00	\$0.00	\$0.00

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Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38377FY54	8/4/2016	8/30/2017	GNR 2010-73 CA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.34375	\$0.00	\$0.00	\$0.00
38377JQD8	8/8/2016	8/30/2017	GNR 2010-98 DG	COMMERCE BANK	TAS0000	\$0.00	\$0.00	106.25	\$0.00	\$0.00	\$0.00
38377KRV4	10/12/2016	9/20/2017	GNR 2010-120 AM	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	100.984375	\$0.00	\$0.00	\$0.00
38377LC22	6/28/2016	9/20/2017	GNR 2010-139 PV	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	104.78125	\$0.00	\$0.00	\$0.00
38377MNH5	8/15/2016	9/20/2017	GNR 2010-138 PD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.3125	\$0.00	\$0.00	\$0.00
38377N3U6	8/4/2016	8/30/2017	GNR 2010-164 LK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.625	\$0.00	\$0.00	\$0.00
38377RKY0	6/28/2016	9/20/2017	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	8/30/2017	GNR 2011-19 WA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
38377TR29	8/8/2016	9/20/2017	GNR 2011-24 NP	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.625	\$0.00	\$0.00	\$0.00
38377YPG9	11/19/2015	8/30/2017	GNR 2011-138 PN	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	101.5	\$0.00	\$0.00	\$0.00
38378C2V8	7/29/2016	9/20/2017	GNR 2012-24 MK	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.65625	\$0.00	\$0.00	\$0.00
38378DJ55	7/8/2016	9/20/2017	GNR 2012-31 QJ	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DJ55	7/13/2016	9/20/2017	GNR 2012-31 QJ	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.09375	\$0.00	\$0.00	\$0.00
38378DRZ0	7/26/2016	9/20/2017	GNR 2012-38 DK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.1875	\$0.00	\$0.00	\$0.00
38378DY33	10/12/2016	9/20/2017	GNR 2012-32 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.40625	\$0.00	\$0.00	\$0.00
38378DY33	9/8/2016	9/20/2017	GNR 2012-32 CA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
38379CDY9	11/25/2015	9/20/2017	GNR 2014-81 EH	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.8125	\$0.00	\$0.00	\$0.00
38379HEC5	11/9/2015	9/20/2017	GNR 2014-178 LA	COMMERCE BANK	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00
38379HUQ6	10/15/2015	9/20/2017	GNR 2014-188 QC	Crew & Assocociates	TAS0000	\$0.00	\$0.00	100.84375	\$0.00	\$0.00	\$0.00
<b>Activity Date: 9/25/2017</b>											
3136A04G9	8/12/2016	9/25/2017	FNR 2011-90 AG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136A0DT1	8/12/2016	9/25/2017	FNR 2011-77 A	Stifel Nicolaus Comp	TAS0000	\$8,000,000.00	\$0.00	100.125	\$0.00	\$0.00	\$0.00
3136A0LW5	7/25/2016	8/30/2017	FNR 2011-70 AD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.15625	\$0.00	\$0.00	\$0.00
3136A0P27	8/25/2016	8/30/2017	FNR 2011-86 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.4375	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136A1BN4	7/26/2016	9/25/2017	FNR 2011-103 JK	Crew & Associates	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
3136A1GS8	8/29/2016	9/25/2017	FNR 2011-98 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.90625	\$0.00	\$0.00	\$0.00
3136A1KJ3	11/18/2015	8/30/2017	FNR 2011-99 DV	Crew & Associates	TAS0000	\$0.00	\$0.00	103.609375	\$0.00	\$0.00	\$0.00
3136A1WV3	6/22/2016	8/30/2017	FNR 2011-106 LV	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103	\$0.00	\$0.00	\$0.00
3136A22J1	8/8/2016	9/25/2017	FNR 2011-139 A	Crew & Associates	TAS0000	\$0.00	\$0.00	102.4375	\$0.00	\$0.00	\$0.00
3136A22T9	8/10/2016	8/22/2017	FNR 2011-144 CJ	Crew & Associates	TAS0000	\$0.00	\$0.00	100.875	\$0.00	\$0.00	\$0.00
3136A2JX2	9/6/2016	8/30/2017	FNR 2011-111 HA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.953125	\$0.00	\$0.00	\$0.00
3136A2QP1	8/8/2016	8/30/2017	FNR 2011-132 PA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103.84375	\$0.00	\$0.00	\$0.00
3136A3AS0	8/12/2015	9/25/2017	FNR 2011-145 JA	COMMERCE BANK	TAS0000	\$31,307,000.00	\$2,790,556.96	105.46875	\$2,943,165.54	\$2,933,367.43	(\$142,810.47)
3136A3BK6	8/12/2016	8/22/2017	FNR 2011-145 DA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
3136A3BW0	8/30/2016	8/25/2017	FNR 2011-145 LQ	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
3136A4FC8	8/26/2015	8/22/2017	FNR 2012-23 PC	Bank of Oklahoma	TAS0000	\$0.00	\$0.00	99.65625	\$0.00	\$0.00	\$0.00
3136A4K40	8/3/2016	9/25/2017	FNR 2012-17 QC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
3136A4K40	10/29/2015	9/25/2017	FNR 2012-17 QC	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
3136A4K65	9/20/2016	8/25/2017	FNR 2012-17 QG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.6875	\$0.00	\$0.00	\$0.00
3136A5B47	9/29/2016	8/30/2017	FNR 2012-54 WG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.84375	\$0.00	\$0.00	\$0.00
3136A5EV4	11/12/2015	9/25/2017	FNR 2012-29 AD	Crew & Associates	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3136A5GA8	11/13/2015	9/25/2017	FNR 2012-29 PM	Crew & Associates	TAS0000	\$0.00	\$0.00	98.125	\$0.00	\$0.00	\$0.00
3136A63F9	11/25/2015	8/25/2017	FNR 2012-72 BC	Suntrust Capital Mar	TAS0000	\$0.00	\$0.00	94.9375	\$0.00	\$0.00	\$0.00
3136A8SG6	8/10/2015	9/25/2017	FNR 2012-102 PA	COMMERCE BANK	TAS0000	\$28,091,198.00	\$3,107,255.34	105.4375	\$3,276,212.35	\$3,253,920.90	(\$146,665.56)
3136AAJ30	8/31/2015	9/25/2017	FNR 2012-137 JA	Crew & Associates	TAS0000	\$0.00	\$0.00	100.6875	\$0.00	\$0.00	\$0.00
3136AB3D3	6/10/2016	8/25/2017	FNR 2013-2 AV	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	100.21875	\$0.00	\$0.00	\$0.00
3136ACYK1	8/13/2015	8/30/2017	FNR 2013-18 NA	Crew & Associates	TAS0000	\$0.00	\$0.00	98.125	\$0.00	\$0.00	\$0.00
3136AG3J9	8/28/2015	9/25/2017	FNR 2013-116 YB	JP Morgan	TAS0000	\$35,832,000.00	\$5,337,507.13	101.96875	\$5,442,589.30	\$5,412,056.09	(\$74,548.96)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136AKNC3	6/12/2015	8/22/2017	FNR 2014-39 AB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.234375	\$0.00	\$0.00	\$0.00
3136AKNF6	6/11/2015	8/30/2017	FNR 2014-39 GA	Crew & Associates	TAS0000	\$0.00	\$0.00	102.21875	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	9/25/2017	FNR 2015-36 DA	52744	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANG68	6/15/2015	9/25/2017	FNR 2015-36 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	99.5625	\$0.00	\$0.00	\$0.00
3136ANT49	8/26/2015	8/30/2017	FNR 2015-43 QB	Crew & Associates	TAS0000	\$0.00	\$0.00	99.734375	\$0.00	\$0.00	\$0.00
3136ANXY8	8/19/2015	8/25/2017	FNR 2015-27 MB	Crew & Associates	TAS0000	\$0.00	\$0.00	99.5	\$0.00	\$0.00	\$0.00
3136APF72	8/20/2015	9/25/2017	FNR 2015-55 PD	JP Morgan	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	9/25/2017	FNR 2015-68 DA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQJ43	1/4/2016	9/25/2017	FNR 2015-94 MA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.109375	\$0.00	\$0.00	\$0.00
3136AQNX4	11/12/2015	8/22/2017	FNR 2015-80 CA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	101.875	\$0.00	\$0.00	\$0.00
3136ARBM9	1/29/2016	9/25/2017	FNR 2016-2 EZ	Banc of Amer Sec LLC	TAS0000	\$34,795,593.00	\$16,921,466.41	99.25	\$16,794,555.41	\$16,826,819.00	\$94,647.40
3136ATN59	9/30/2016	8/30/2017	FNR 2016-73 DK	Crew & Associates	TAS0000	\$0.00	\$0.00	101.71875	\$0.00	\$0.00	\$0.00
3136ATPB4	8/31/2016	9/25/2017	FNR 2016-66 GA	Crew & Associates	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
3136AULS8	12/1/2016	9/25/2017	FNR 2016-94 AE	GS Institutional	TAS0000	\$118,829,360.00	\$98,942,987.36	108.34375	\$107,198,542.86	\$107,052,354.60	(\$8,109,367.24)
3136AUP96	1/3/2017	9/25/2017	FNR 2016-98 A	MORGAN STANLEY	TAS0000	\$45,236,000.00	\$40,761,093.39	105.34375	\$42,939,264.32	\$42,881,376.77	(\$2,120,283.38)
3136AUQ38	1/3/2017	9/25/2017	FNR 2016-98 DA	MORGAN STANLEY	TAS0000	\$91,663,000.00	\$81,893,487.80	105	\$85,988,162.19	\$85,855,876.91	(\$3,962,389.11)
3136AUVL2	11/30/2016	9/25/2017	FNR 2016-93 NA	Banc of Amer Sec LLC	TAS0000	\$200,000,000.00	\$189,271,044.00	102.734375	\$194,446,424.11	\$194,132,281.49	(\$4,861,237.49)
3136AVCJ6	2/1/2017	9/25/2017	FNR 2017-5 EY	WELLS FARGO SECURITIE	TAS0000	\$24,562,333.00	\$23,804,883.95	107.0625	\$25,486,103.88	\$25,454,562.41	(\$1,649,678.46)
3136AVCP2	2/1/2017	9/25/2017	FNR 2017-5 PK	WELLS FARGO SECURITIE	TAS0000	\$45,072,333.00	\$43,593,059.03	107.09375	\$46,685,441.66	\$46,634,546.76	(\$3,041,487.73)
31392JGL7	8/12/2016	8/30/2017	FNR 2003-14 AT	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	105	\$0.00	\$0.00	\$0.00
31393CG80	11/25/2015	9/25/2017	FNR 2003-57 NA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.8125	\$0.00	\$0.00	\$0.00
31393D6A4	8/12/2016	9/25/2017	FNR 2003-76 YA	Stifel Nicolaus Comp	TAS0000	\$3,115,000.00	\$0.00	100.5	\$0.00	\$0.00	\$0.00
31394ARY4	4/28/2016	8/25/2017	FNR 2004-61 ZG	Crew & Associates	TAS0000	\$0.00	\$0.00	103.890625	\$0.00	\$0.00	\$0.00
31394AWF9	11/25/2015	9/25/2017	FNR 2004-60 JE	COMMERCE BANK	TAS0000	\$8,000,000.00	\$508,491.84	104.6875	\$532,327.40	\$516,439.57	(\$7,947.73)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31394B4Y7	8/26/2016	8/22/2017	FNR 2005-5 PK	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.90625	\$0.00	\$0.00	\$0.00
31394D4X5	10/28/2015	8/25/2017	FNR 2005-47 HK	Crew & Associates	TAS0000	\$0.00	\$0.00	103.84375	\$0.00	\$0.00	\$0.00
31395D2S7	11/5/2015	9/25/2017	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	9/25/2017	FNR 2009-47 MT	Crew & Associates	TAS0000	\$37,000,000.00	\$1,036,083.99	111.5625	\$1,155,881.20	\$1,149,578.36	(\$113,494.37)
31396QHH5	8/12/2016	8/25/2017	FNR 2009-47 PG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31396VJT6	8/12/2016	8/22/2017	FNR 2007-30 MA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31396VMM7	10/23/2015	8/30/2017	FNR 2007-35 DE	Suntrust Capital Mar	TAS0000	\$0.00	\$0.00	103.421875	\$0.00	\$0.00	\$0.00
31396YB68	8/26/2016	8/25/2017	FNR 2008-15 JN	Nomura Int'l plc	TAS0000	\$0.00	\$0.00	103.0625	\$0.00	\$0.00	\$0.00
31396YG30	11/19/2015	8/25/2017	FNR 2008-29 BG	Bank of Oklahoma	TAS0000	\$0.00	\$0.00	103.3125	\$0.00	\$0.00	\$0.00
31396YH21	8/4/2016	8/30/2017	FNR 2008-29 CA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.71875	\$0.00	\$0.00	\$0.00
31397NE50	8/26/2016	8/30/2017	FNR 2009-31 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.609375	\$0.00	\$0.00	\$0.00
31397NEN1	8/29/2016	8/25/2017	FNR 2009-13 NX	COMMERCE BANK	TAS0000	\$0.00	\$0.00	104.234375	\$0.00	\$0.00	\$0.00
31397NJL0	8/12/2016	8/22/2017	FNR 2009-14 PE	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31397QU1	8/8/2016	9/25/2017	FNR 2010-158 HD	JP Morgan	TAS0000	\$0.00	\$0.00	101.390625	\$0.00	\$0.00	\$0.00
31397Q6K9	7/20/2016	8/30/2017	FNR 2011-20 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	103.1875	\$0.00	\$0.00	\$0.00
31397QDR6	8/26/2015	9/25/2017	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	8/30/2017	FNR 2011-17 EG	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.21875	\$0.00	\$0.00	\$0.00
31397QE38	8/12/2016	8/30/2017	FNR 2011-17 EK	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.4375	\$0.00	\$0.00	\$0.00
31397QH2	8/31/2016	8/25/2017	FNR 2011-8 AV	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.9375	\$0.00	\$0.00	\$0.00
31397QKB3	3/15/2016	9/25/2017	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	9/25/2017	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	8/22/2017	FNR 2011-5 UN	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.671875	\$0.00	\$0.00	\$0.00
31397QNG9	7/12/2016	9/25/2017	FNR 2011-9 AV	WELLS FARGO SECURITIE	TAS0000	\$5,434,395.00	\$65,945.08	102.6875	\$67,717.35	\$65,945.08	\$0.00
31397QP28	8/3/2016	8/22/2017	FNR 2011-19 KC	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	102.1875	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31397QQT8	7/20/2016	9/25/2017	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	9/25/2017	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	8/22/2017	FNR 2011-6 BA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.421875	\$0.00	\$0.00	\$0.00
31397QXD5	6/21/2016	8/25/2017	FNR 2011-15 VE	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.421875	\$0.00	\$0.00	\$0.00
31397SDQ4	5/20/2016	8/30/2017	FNR 2011-23 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.703125	\$0.00	\$0.00	\$0.00
31397SEU4	7/25/2016	8/25/2017	FNR 2011-26 DA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
31397SGM0	9/6/2016	8/30/2017	FNR 2011-27 JQ	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.9375	\$0.00	\$0.00	\$0.00
31397SGM0	7/20/2016	8/30/2017	FNR 2011-27 JQ	MORGAN STANLEY	TAS0000	\$0.00	\$0.00	102.71875	\$0.00	\$0.00	\$0.00
31397SH49	7/29/2016	8/25/2017	FNR 2011-46 MB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.9375	\$0.00	\$0.00	\$0.00
31397SHW7	9/6/2016	8/25/2017	FNR 2011-31 DA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.125	\$0.00	\$0.00	\$0.00
31397SU85	9/6/2016	8/25/2017	FNR 2011-37 LB	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31397SXE9	10/30/2015	8/25/2017	FNR 2011-40 DB	Suntrust Capital Mar	TAS0000	\$0.00	\$0.00	102.9375	\$0.00	\$0.00	\$0.00
31397SZT4	11/4/2015	8/25/2017	FNR 2011-42 DG	Crew & Assocociates	TAS0000	\$0.00	\$0.00	102.859375	\$0.00	\$0.00	\$0.00
31397UA74	9/6/2016	8/30/2017	FNR 2011-58 ME	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
31397UDL0	8/18/2016	8/25/2017	FNR 2011-52 LA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	106.1875	\$0.00	\$0.00	\$0.00
31397UGT0	8/12/2016	9/25/2017	FNR 2011-49 CA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101	\$0.00	\$0.00	\$0.00
31397UXK0	11/4/2015	8/25/2017	FNR 2011-61 VB	Crew & Assocociates	TAS0000	\$0.00	\$0.00	105.25	\$0.00	\$0.00	\$0.00
31398F3S8	8/18/2015	9/25/2017	FNR 2009-88 CB	SIMMONS FIRST INVEST	TAS0000	\$20,395,000.00	\$3,367,511.04	105.4375	\$3,550,619.46	\$3,540,714.48	(\$173,203.44)
31398FDW8	6/30/2016	8/25/2017	FNR 2009-85 BA	Crew & Assocociates	TAS0000	\$0.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31398FDY4	7/29/2016	8/22/2017	FNR 2009-85 BD	Crew & Assocociates	TAS0000	\$0.00	\$0.00	103.4375	\$0.00	\$0.00	\$0.00
31398GDZ9	8/12/2016	8/30/2017	FNR 2009-100 PN	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	108.5	\$0.00	\$0.00	\$0.00
31398GQ93	8/12/2016	8/30/2017	FNR 2010-1 TC	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103.5	\$0.00	\$0.00	\$0.00
31398GZP7	8/12/2016	8/22/2017	FNR 2010-12 DY	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	106.25	\$0.00	\$0.00	\$0.00
31398M5D4	8/12/2016	9/25/2017	FNR 2010-32 HV	Stifel Nicolaus Comp	TAS0000	\$18,300,000.00	\$0.00	100.375	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398MAQ9	8/12/2016	8/25/2017	FNR 2010-9 EA	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	102.25	\$0.00	\$0.00	\$0.00
31398N5Q3	11/9/2015	8/30/2017	FNR 2010-133 A	Crew & Associates	TAS0000	\$0.00	\$0.00	106.265625	\$0.00	\$0.00	\$0.00
31398N5Q3	4/21/2016	8/30/2017	FNR 2010-133 A	COMMERCE BANK	TAS0000	\$0.00	\$0.00	105.03125	\$0.00	\$0.00	\$0.00
31398N5Q3	10/11/2016	8/30/2017	FNR 2010-133 A	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	103	\$0.00	\$0.00	\$0.00
31398NLS1	8/12/2016	8/22/2017	FNR 2010-106 BD	Stifel Nicolaus Comp	TAS0000	\$0.00	\$0.00	101.6	\$0.00	\$0.00	\$0.00
31398NQC1	8/25/2016	9/25/2017	FNR 2010-116 AC	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.59375	\$0.00	\$0.00	\$0.00
31398NW75	11/6/2015	9/25/2017	FNR 2010-123 HA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	101.625	\$0.00	\$0.00	\$0.00
31398NWX8	12/7/2015	9/25/2017	FNR 2010-111 AE	Crew & Associates	TAS0000	\$0.00	\$0.00	104.75	\$0.00	\$0.00	\$0.00
31398PJC4	10/27/2015	8/25/2017	FNR 2010-35 WA	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	103.65625	\$0.00	\$0.00	\$0.00
31398PK65	2/18/2016	9/25/2017	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	8/25/2017	FNR 2010-42 AC	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	103.9375	\$0.00	\$0.00	\$0.00
31398PVW6	2/18/2016	9/25/2017	FNR 2010-44 PA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
31398RLV5	8/29/2016	8/22/2017	FNR 2010-65 AD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.09375	\$0.00	\$0.00	\$0.00
31398RT39	8/26/2016	8/22/2017	FNR 2010-64 AD	COMMERCE BANK	TAS0000	\$0.00	\$0.00	102.28125	\$0.00	\$0.00	\$0.00
31398SC43	11/4/2015	9/25/2017	FNR 2010-144 YA	FIRST NATIONAL	TAS0000	\$0.00	\$0.00	102.21875	\$0.00	\$0.00	\$0.00
31398SC43	8/3/2016	9/25/2017	FNR 2010-144 YA	COMMERCE BANK	TAS0000	\$0.00	\$0.00	101.53125	\$0.00	\$0.00	\$0.00
31398SRU9	8/1/2016	8/25/2017	FNR 2010-143 AG	COMMERCE BANK	TAS0000	\$0.00	\$0.00	103.25	\$0.00	\$0.00	\$0.00
31398STH6	8/5/2016	9/25/2017	FNR 2010-136 PA	Crew & Associates	TAS0000	\$0.00	\$0.00	103.53125	\$0.00	\$0.00	\$0.00
31398SV83	11/9/2015	8/25/2017	FNR 2010-154 MK	JP Morgan	TAS0000	\$0.00	\$0.00	102	\$0.00	\$0.00	\$0.00
31398T4E8	10/22/2015	8/25/2017	FNR 2010-99 JU	Banc of Amer Sec LLC	TAS0000	\$0.00	\$0.00	102.4375	\$0.00	\$0.00	\$0.00
31398T6U0	8/25/2016	9/25/2017	FNR 2010-113 GA	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.75	\$0.00	\$0.00	\$0.00
31398T6Z9	8/25/2016	9/25/2017	FNR 2010-113 LA	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	101.5625	\$0.00	\$0.00	\$0.00
31398TPN5	10/21/2015	8/25/2017	FNR 2010-89 PG	SIMMONS FIRST INVEST	TAS0000	\$0.00	\$0.00	102.875	\$0.00	\$0.00	\$0.00
31398TUF6	8/29/2016	9/25/2017	FNR 2010-83 AK	Crew & Associates	TAS0000	\$4,812,461.00	\$83,036.80	101.3984375	\$84,198.02	\$83,645.29	(\$608.49)

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402AUQ7	8/16/2016	9/25/2017	FN 723391	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKV9	8/16/2016	9/25/2017	FN 726708	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402EKY3	8/16/2016	9/25/2017	FN 726711	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NDN5	8/16/2016	9/25/2017	FN 733709	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NFK9	8/16/2016	9/25/2017	FN 733770	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402NHC5	8/16/2016	9/25/2017	FN 733827	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402RU31	8/16/2016	9/25/2017	FN 736002	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TAY1	8/16/2016	9/25/2017	FN 737223	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TEK7	8/16/2016	9/25/2017	FN 737338	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402TP41	8/16/2016	9/25/2017	FN 737643	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VCS7	8/16/2016	9/25/2017	FN 739081	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VEB2	8/16/2016	9/25/2017	FN 739130	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VF88	8/16/2016	9/25/2017	FN 739191	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VGH7	8/16/2016	9/25/2017	FN 739200	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VHL7	8/16/2016	9/25/2017	FN 739235	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VJ27	8/16/2016	9/25/2017	FN 739281	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VLR9	8/16/2016	9/25/2017	FN 739336	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VPC8	8/16/2016	9/25/2017	FN 739419	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402VQV5	8/16/2016	9/25/2017	FN 739468	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB37	8/16/2016	9/25/2017	FN 741758	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB60	8/16/2016	9/25/2017	FN 741761	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YB94	8/16/2016	9/25/2017	FN 741764	WELLS FARGO SECURITIE	TAS0000	\$1,702,925.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YBX1	8/16/2016	9/25/2017	FN 741754	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCD4	8/16/2016	9/25/2017	FN 741768	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory September

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Broker	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31402YCG7	8/16/2016	9/25/2017	FN 741771	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCL6	8/16/2016	9/25/2017	FN 741775	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCS1	8/16/2016	9/25/2017	FN 741781	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCW2	8/16/2016	9/25/2017	FN 741785	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31402YCZ5	8/16/2016	9/25/2017	FN 741788	WELLS FARGO SECURITIE	TAS0000	\$0.00	\$0.00	102.5625	\$0.00	\$0.00	\$0.00
31410LSV5	5/27/2016	8/25/2017	FN 890732	Crew & Associates	TAS0000	\$0.00	\$0.00	103.9375	\$0.00	\$0.00	\$0.00
31418MPS5	7/21/2016	8/22/2017	FN AD0432	Crew & Associates	TAS0000	\$0.00	\$0.00	104.625	\$0.00	\$0.00	\$0.00
<b>Totals:</b>						\$2,707,161,699.00	\$1,342,202,308.80		\$1,412,921,947.28	\$1,410,360,415.41	(\$68,158,106.61)

# Muni Month End Inventory for September

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	\$1,004,521.11	(\$4,521.11)
<b>SCSHS</b>								
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	Crew & Associates	860,000	\$856,994.29	\$3,005.71
<b>Report Totals:</b>						<b>\$4,345,000.00</b>	<b>\$4,346,515.40</b>	<b>(\$1,515.40)</b>