

# Commercial Paper Daily Investment Returns

Start: 5/1/2016  
 End: 5/31/2016  
 Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
<b>CENTE</b>										
1513E2FA4	CENTEN 0 06/10/16	TAS0000	4/14/2016	4/15/2016	6/10/2016	15,000,000	99.79	\$14,968,500.00	1.352841	\$562.50
1513E2FT3	CENTEN 0 06/27/16	TAS0000	4/28/2016	4/29/2016	6/27/2016	25,000,000	99.78038889	\$24,945,097.22	1.342949	\$930.56
1513E2FA4	CENTEN 0 06/10/16	TAS0000	5/2/2016	5/2/2016	6/10/2016	15,500,000	99.87	\$15,479,850.00	1.201562	\$516.67
1513E2FA4	CENTEN 0 06/10/16	TAS0000	5/5/2016	5/5/2016	6/10/2016	12,000,000	99.88	\$11,985,600.00	1.201442	\$400.00
1513E2FA4	CENTEN 0 06/10/16	TAS0000	5/5/2016	5/6/2016	6/10/2016	10,000,000	99.883333	\$9,988,333.33	1.201402	\$333.33
1513E2FP1	CENTEN 0 06/23/16	TAS0000	5/20/2016	5/20/2016	6/23/2016	18,000,000	99.891389	\$17,980,450.00	1.15125	\$575.00
1513E2FQ9	CENTEN 0 06/24/16	TAS0000	5/23/2016	5/23/2016	6/24/2016	10,000,000	99.897778	\$9,989,777.78	1.151177	\$319.44
1513E2FQ9	CENTEN 0 06/24/16	TAS0000	5/24/2016	5/25/2016	6/24/2016	40,000,000	99.904167	\$39,961,666.67	1.151103	\$1,277.78
1513E2F97	CENTEN 0 06/09/16	TAS0000	5/24/2016	5/25/2016	6/9/2016	16,500,000	99.95666667	\$16,492,850.00	1.040451	\$476.67
<b>DERPR</b>										
24409TFT5	DERPRK 0 06/27/16	TAS0000	4/20/2016	4/20/2016	6/27/2016	60,000,000	99.745	\$59,847,000.00	1.353451	\$2,250.00
24409TFQ1	DERPRK 0 06/24/16	TAS0000	4/22/2016	4/22/2016	6/24/2016	60,000,000	99.76375	\$59,858,250.00	1.353197	\$2,250.00
24409TFQ1	DERPRK 0 06/24/16	TAS0000	4/26/2016	4/26/2016	6/24/2016	70,000,000	99.77875	\$69,845,125.00	1.352993	\$2,625.00
<b>ENBUS</b>										
29251UFG8	ENBUS CP 06/16/16	TAS0000	5/13/2016	5/16/2016	6/16/2016	20,000,000	99.90442	\$19,980,883.33	1.111062	\$616.67
29251UFH6	ENBUS 0 06/17/16	TAS0000	5/25/2016	5/25/2016	6/17/2016	20,000,000	99.927806	\$19,985,561.11	1.130816	\$627.78
29251UFP8	ENBUS 0 06/23/16	TAS0000	5/24/2016	5/25/2016	6/23/2016	40,000,000	99.90897222	\$39,963,588.89	1.13103	\$1,255.56
29251UFP8	ENBUS 0 06/23/16	TAS0000	5/24/2016	5/25/2016	6/23/2016	20,000,000	99.90897222	\$19,981,794.44	1.13103	\$627.78
<b>ENIFI</b>										
26876AFA6	ENIFIN CP 06/10/16	TAS0000	5/19/2016	5/19/2016	6/10/2016	48,000,000	99.94989	\$47,975,946.67	0.820411	\$1,093.33

## HITCR

# Commercial Paper Daily Investment Returns

Start: 5/1/2016

End: 5/31/2016

Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest
43357LFHO	HITCRD CP 06/17/16	TAS0000	5/18/2016	5/18/2016	6/17/2016	7,000,000	0.9	\$6,994,750.00	0.900676	\$175.00
<b>HPINC</b>										
44331BF32	HPINC CP 06/03/16	TAS0000	5/19/2016	5/19/2016	6/3/2016	3,000,000	99.96667	\$2,999,000.00	0.800267	\$66.67
<b>ITTIN</b>										
46575AFA8	ITTINC CP 06/10/16	TAS0000	5/23/2016	5/23/2016	6/10/2016	9,500,000	99.959	\$9,496,105.00	0.820336	\$216.39
<b>MOTIV</b>										
61979JFA0	MOTIVA 0 06/10/16	TAS0000	4/25/2016	4/25/2016	6/10/2016	21,500,000	99.82494444	\$21,462,363.06	1.372402	\$818.19
61979JFT9	MOTIVA 0 06/27/16	TAS0000	5/9/2016	5/9/2016	6/27/2016	50,000,000	99.81216667	\$49,906,083.33	1.382597	\$1,916.67
61979JF36	MOTIVA 0 06/03/16	TAS0000	5/12/2016	5/12/2016	6/3/2016	43,000,000	99.92055556	\$42,965,838.89	1.301034	\$1,552.78
61979JFA0	MOTIVA 0 06/10/16	TAS0000	5/18/2016	5/18/2016	6/10/2016	30,000,000	99.91886111	\$29,975,658.33	1.271031	\$1,058.33
61979JFP7	MOTIVA 0 06/23/16	TAS0000	5/23/2016	5/23/2016	6/23/2016	25,000,000	99.88288889	\$24,970,722.22	1.361595	\$944.44
61979JGF8	MOTIVA 0 07/15/16	TAS0000	5/26/2016	5/27/2016	7/15/2016	35,000,000	99.805361	\$34,931,876.35	1.432789	\$1,390.28
<b>OKSPP</b>										
68268TFA3	OKSPP 0 06/10/16	TAS0000	5/12/2016	5/12/2016	6/10/2016	15,000,000	99.91541667	\$14,987,312.50	1.050889	\$437.50
68268TF13	OKSPP 0 06/01/16	TAS0000	5/16/2016	5/16/2016	6/1/2016	10,000,000	99.95155556	\$9,995,155.56	1.090528	\$302.78
68268TF39	OKSPP 0 06/03/16	TAS0000	5/16/2016	5/17/2016	6/3/2016	20,000,000	99.94805556	\$19,989,611.11	1.100572	\$611.11
68268TF39	OKSPP 0 06/03/16	TAS0000	5/17/2016	5/18/2016	6/3/2016	7,500,000	99.95555556	\$7,496,666.67	1.000445	\$208.33
68268TF39	OKSPP 0 06/03/16	TAS0000	5/18/2016	5/19/2016	6/3/2016	20,000,000	99.95416667	\$19,990,833.33	1.100504	\$611.11
68268TFA3	OKSPP 0 06/10/16	TAS0000	5/19/2016	5/19/2016	6/10/2016	20,000,000	99.93583333	\$19,987,166.67	1.050674	\$583.33
68268TF62	OKSPP CP 06/06/16	TAS0000	5/20/2016	5/20/2016	6/6/2016	10,000,000	99.95042	\$9,995,041.67	1.050521	\$291.67
68268TFA3	OKSPP 0 06/10/16	TAS0000	5/20/2016	5/20/2016	6/10/2016	10,000,000	99.93875	\$9,993,875.00	1.050644	\$291.67
68268TF70	OKSPP 0 06/07/16	TAS0000	5/25/2016	5/25/2016	6/7/2016	30,000,000	99.960639	\$29,988,191.70	1.090429	\$908.33
68268TFF2	OKSPP CP 06/15/16	TAS0000	5/26/2016	5/26/2016	6/15/2016	20,000,000	1.05	\$19,988,333.33	1.050613	\$583.33

# Commercial Paper Daily Investment Returns

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 End: 5/31/2016  
 Company: Arkansas Treasury

CUSIP	Description	Fund	Trade	Settle	Maturity	Quantity	Price	Settle Money	Yield	Daily Interest	
68268TFE5	OKSPP CP 06/14/16	TAS0000	5/27/2016	5/27/2016	6/14/2016	20,000,000	99.9475	\$19,989,500.00	1.050552	\$583.33	
68268TFD7	OKSPP CP 06/13/16	TAS0000	5/27/2016	5/27/2016	6/13/2016	15,000,000	99.95042	\$14,992,562.50	1.050521	\$437.50	
<b>SHAGA</b>											
81900PFA8	SHAGAN CP 06/10/16	TAS0000	5/20/2016	5/20/2016	6/10/2016	65,000,000	99.94458	\$64,963,979.17	0.950527	\$1,715.28	
<b>SRE C</b>											
81685LFF7	SRE CP 06/15/16	TAS0000	5/17/2016	5/17/2016	6/15/2016	1,203,000	99.9275	\$1,202,127.83	0.900653	\$30.08	
81685LFP5	SRE CP 06/23/16	TAS0000	5/19/2016	5/19/2016	6/23/2016	18,750,000	99.9125	\$18,733,593.75	0.900788	\$468.75	
<b>SYNWI</b>											
8716A2G84	SYNWIL 0 07/08/16	TAS0000	5/3/2016	5/4/2016	7/8/2016	25,000,000	99.75625	\$24,939,062.50	1.3533	\$937.50	
<b>TCLHO</b>											
87230RFP9	TCLHOL 0 06/23/16	TAS0000	5/31/2016	5/31/2016	6/23/2016	35,000,000	99.93483333	\$34,977,191.67	1.020665	\$991.67	
87230RFH7	TCLHOL 0 06/17/16	TAS0000	5/31/2016	5/31/2016	6/17/2016	60,000,000	99.95277778	\$59,971,666.67	1.000472	\$1,666.67	
<b>VWCRE</b>											
91842LFA7	VWCRED 0 06/10/16	TAS0000	5/23/2016	5/23/2016	6/10/2016	130,000,000	99.9595	\$129,947,350.00	0.81033	\$2,925.01	
Total Settle Money								\$1,255,061,893.24	Total Daily Interest		\$39,461.75

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
<b>Activity Date: 5/4/2016</b>										
3137B5WC3	5/4/2016	5/4/2016	FHR 4267 AV	TAS0000	\$12,081,000.00	\$5,613,658.09	101.265625	\$5,684,705.95	\$5,684,705.95	(\$71,047.86)
<b>Activity Date: 5/5/2016</b>										
31397AKP7	5/6/2016	5/5/2016	FHR 3204 NW	TAS0000	\$2,000,000.00	\$982,906.32	101.53125	\$997,957.07	\$997,957.07	(\$15,050.75)
<b>Activity Date: 5/6/2016</b>										
38374LRK9	5/6/2016	5/6/2016	GNR 2005-47 QC	TAS0000	\$8,491,000.00	\$896,131.48	103.546875	\$927,916.14	\$927,916.14	(\$31,784.66)
<b>Activity Date: 5/15/2016</b>										
3137A32Q1	2/25/2016	5/15/2016	FHR 3763 QA	TAS0000	\$68,281,000.00	\$18,798,865.45	102.71875	\$19,309,959.61	\$19,267,370.78	(\$468,505.32)
3137A3Y52	8/26/2015	5/15/2016	FHR 3769 MB	TAS0000	\$23,000,000.00	\$5,974,007.81	103.625	\$6,190,565.59	\$6,154,074.36	(\$180,066.55)
3137A6TM4	10/22/2015	5/15/2016	FHR 3808 A	TAS0000	\$17,220,600.00	\$2,378,883.48	103.25	\$2,456,197.19	\$2,437,430.18	(\$58,546.70)
3137ADDB0	11/18/2015	5/15/2016	FHR 3888 AB	TAS0000	\$5,000,000.00	\$1,326,175.95	99.78125	\$1,323,274.94	\$1,324,373.68	\$1,802.27
3137AFBS0	12/9/2015	5/15/2016	FHR 3926 GP	TAS0000	\$19,245,655.00	\$2,204,116.14	105.265625	\$2,320,176.64	\$2,304,423.08	(\$100,306.94)
3137AJ3V4	8/25/2015	5/15/2016	FHR 3954 PD	TAS0000	\$4,500,000.00	\$1,873,719.50	98.375	\$1,843,271.55	\$1,844,287.11	\$29,432.39
3137AK7K1	3/10/2016	5/15/2016	FHR 3982 AB	TAS0000	\$20,000,000.00	\$2,355,292.00	102.125	\$2,405,341.96	\$2,403,841.63	(\$48,549.63)
3137AK7K1	1/29/2016	5/15/2016	FHR 3982 AB	TAS0000	\$10,000,000.00	\$1,177,646.00	102.390625	\$1,205,799.10	\$1,203,604.46	(\$25,958.46)
3137AKM99	10/26/2015	5/15/2016	FHR 3979 AD	TAS0000	\$6,500,000.00	\$1,126,954.66	103.1875	\$1,162,876.34	\$1,159,533.60	(\$32,578.94)
3137ASAG9	8/14/2015	5/15/2016	FHR 4077 BA	TAS0000	\$3,000,000.00	\$1,249,644.21	98.09375	\$1,225,822.87	\$1,226,518.71	\$23,125.50
3137AYQY0	8/25/2015	4/12/2016	FHR 4165 CA	TAS0000	\$0.00	\$0.00	98.6875	\$0.00	\$0.00	\$0.00
3137B1FV9	8/26/2015	5/15/2016	FHR 4191 NB	TAS0000	\$7,000,000.00	\$2,973,806.36	92.75	\$2,758,205.40	\$2,782,491.48	\$191,314.88
3137B4L61	8/27/2015	5/15/2016	FHR 4253 TD	TAS0000	\$5,608,024.00	\$1,671,792.72	100.6875	\$1,683,286.30	\$1,682,049.73	(\$10,257.01)
3137B4L61	10/19/2015	5/15/2016	FHR 4253 TD	TAS0000	\$17,650,000.00	\$5,261,593.32	100.625	\$5,294,478.27	\$5,291,984.28	(\$30,390.96)
3137B4PQ3	10/16/2015	4/12/2016	FHR 4246 PC	TAS0000	\$0.00	\$0.00	101.375	\$0.00	\$0.00	\$0.00
3137B7QN2	11/20/2015	5/15/2016	FHR 4298 PG	TAS0000	\$15,000,000.00	\$9,100,580.25	102	\$9,282,591.86	\$9,277,707.88	(\$177,127.63)
3137BA6C1	6/11/2015	5/15/2016	FHR 4332 KE	TAS0000	\$15,000,000.00	\$8,177,820.15	101.15625	\$8,272,376.20	\$8,261,915.40	(\$84,095.25)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BCHB7	10/30/2015	5/15/2016	FHR 4360 PA	TAS0000	\$26,529,473.00	\$12,820,452.72	102.375	\$13,124,938.47	\$13,098,528.34	(\$278,075.62)
3137BCZ76	8/27/2015	5/15/2016	FHR 4379 BH	TAS0000	\$61,187,000.00	\$33,455,160.31	101.75	\$34,040,625.62	\$33,924,736.94	(\$469,576.63)
3137BD4V5	10/15/2015	5/15/2016	FHR 4378 AD	TAS0000	\$6,000,000.00	\$3,691,103.70	101	\$3,728,014.74	\$3,726,420.18	(\$35,316.48)
3137BDER3	10/15/2015	5/15/2016	FHR 4388 MC	TAS0000	\$15,000,000.00	\$8,308,536.30	100.875	\$8,381,235.99	\$8,379,818.00	(\$71,281.70)
3137BDMU7	12/9/2015	5/15/2016	FHR 4389 AB	TAS0000	\$20,000,000.00	\$13,712,594.60	101.625	\$13,935,424.26	\$13,929,517.79	(\$216,923.19)
3137BDZW9	11/6/2015	5/15/2016	FHR 4387 KC	TAS0000	\$15,811,200.00	\$7,526,697.72	101.84375	\$7,665,471.20	\$7,623,666.67	(\$96,968.96)
3137BEK45	10/16/2015	5/15/2016	FHR 4403 CA	TAS0000	\$51,850,313.00	\$42,011,597.89	101.875	\$42,799,315.35	\$42,789,232.57	(\$777,634.68)
3137BFB67	11/12/2015	5/15/2016	FHR 4413 HP	TAS0000	\$39,675,000.00	\$32,028,783.61	103.5625	\$33,169,809.03	\$33,119,683.98	(\$1,090,900.37)
3137BFFV8	10/28/2015	5/15/2016	FHR 4423 A	TAS0000	\$18,671,000.00	\$11,892,156.44	103.40625	\$12,297,233.02	\$12,224,050.71	(\$331,894.27)
3137BG4H9	6/15/2015	5/15/2016	FHR 4425 EA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3137BG4N6	8/10/2015	5/15/2016	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.796875	\$0.00	\$0.00	\$0.00
3137BG4N6	8/17/2015	5/15/2016	FHR 4425 HA	TAS0000	\$0.00	\$0.00	98.75	\$0.00	\$0.00	\$0.00
3137BGGX1	8/10/2015	4/12/2016	FHR 4443 GC	TAS0000	\$0.00	\$0.00	98.9375	\$0.00	\$0.00	\$0.00
3137BHTG2	11/25/2015	5/15/2016	FHR 4459 DA	TAS0000	\$1,420,000.00	\$697,192.35	105.15625	\$733,141.33	\$729,942.27	(\$32,749.91)
3137BHTG2	11/4/2015	5/15/2016	FHR 4459 DA	TAS0000	\$14,357,329.00	\$7,049,169.00	105.40625	\$7,430,264.70	\$7,377,343.06	(\$328,174.06)
3137BHU21	11/27/2015	5/15/2016	FHR 4459 NA	TAS0000	\$13,612,860.00	\$5,986,348.30	102.5625	\$6,139,748.47	\$6,114,388.31	(\$128,040.01)
3137BJ3Q4	10/22/2015	5/15/2016	FHR 4476 B	TAS0000	\$13,110,787.00	\$7,889,789.47	101	\$7,968,687.37	\$7,954,004.47	(\$64,215.00)
3137BJ6P3	8/27/2015	5/15/2016	FHR 4478 PC	TAS0000	\$14,000,000.00	\$10,754,679.04	100.5	\$10,808,452.44	\$10,804,078.87	(\$49,399.83)
3137BJDB6	8/11/2015	5/15/2016	FHR 4470 MC	TAS0000	\$21,650,000.00	\$19,191,101.03	100.03125	\$19,197,098.25	\$19,195,435.02	(\$4,333.99)
3137BJSV6	12/9/2015	5/15/2016	FHR 4486 PA	TAS0000	\$14,205,000.00	\$12,763,233.55	102.265625	\$13,052,400.56	\$13,037,659.88	(\$274,426.33)
3137BKSP6	8/20/2015	5/15/2016	FHR 4491 AP	TAS0000	\$32,000,000.00	\$28,408,529.92	100.4375	\$28,532,817.24	\$28,520,219.95	(\$111,690.03)
3137BKTH3	8/18/2015	5/15/2016	FHR 4491 P	TAS0000	\$37,500,000.00	\$35,347,227.38	100.625	\$35,568,147.55	\$35,546,386.61	(\$199,159.24)
3137BKX21	8/31/2015	5/15/2016	FHR 4506 A	TAS0000	\$0.00	\$0.00	98.625	\$0.00	\$0.00	\$0.00
3137BKXL9	10/23/2015	5/15/2016	FHR 4506 LA	TAS0000	\$2,228,000.00	\$0.00	100.609375	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3137BLN87	11/6/2015	5/15/2016	FHR 4522 A	TAS0000	\$1,486,000.00	\$237,541.04	100.40625	\$238,506.05	\$237,616.66	(\$75.62)
3137BLZE1	3/17/2016	5/15/2016	FHR 4526 AJ	TAS0000	\$6,800,000.00	\$3,072,524.31	100.65625	\$3,092,687.75	\$3,090,326.51	(\$17,802.21)
3137BM3M6	11/30/2015	5/15/2016	FHR 4530 HE	TAS0000	\$179,099,000.00	\$165,288,941.18	101.25	\$167,355,052.94	\$167,288,496.59	(\$1,999,555.42)
3137BM4C7	12/1/2015	5/15/2016	FHR 4530 TG	TAS0000	\$150,000,000.00	\$139,093,713.00	101.59375	\$141,310,519.05	\$141,248,691.90	(\$2,154,978.90)
3137BMA55	12/15/2015	5/15/2016	FHR 4539 JA	TAS0000	\$88,500,000.00	\$81,284,953.43	101.15625	\$82,224,810.70	\$82,200,858.73	(\$915,905.31)
3137BMAH9	12/15/2015	5/15/2016	FHR 4540 MG	TAS0000	\$156,220,000.00	\$149,870,235.01	101.15625	\$151,603,109.61	\$151,558,947.84	(\$1,688,712.83)
3137BMAT3	12/15/2015	5/15/2016	FHR 4538 AC	TAS0000	\$57,774,000.00	\$46,742,221.09	102.0625	\$47,706,279.40	\$47,681,911.12	(\$939,690.03)
3137BMAZ9	12/15/2015	5/15/2016	FHR 4538 DB	TAS0000	\$51,745,000.00	\$48,602,776.60	102.03125	\$49,590,020.50	\$49,565,122.91	(\$962,346.32)
3137BMGH3	3/17/2016	5/15/2016	FHR 4535 AC	TAS0000	\$5,040,000.00	\$1,614,417.74	100.453125	\$1,621,733.07	\$1,620,297.45	(\$5,879.71)
3137BMNL6	1/29/2016	5/15/2016	FHR 4546 TH	TAS0000	\$50,000,000.00	\$49,079,363.00	100.75	\$49,447,458.22	\$49,432,407.22	(\$353,044.22)
3137BMSS6	3/17/2016	5/15/2016	FHR 4548 GC	TAS0000	\$4,444,693.00	\$1,965,082.69	100.453125	\$1,973,986.97	\$1,973,291.50	(\$8,208.81)
3137BMWE2	3/17/2016	5/15/2016	FHR 4549 TA	TAS0000	\$1,447,000.00	\$495,888.95	100.421875	\$497,980.99	\$497,651.01	(\$1,762.06)
3137BN3B8	2/29/2016	5/15/2016	FHR 4550 TA	TAS0000	\$126,824,000.00	\$123,910,826.09	100.125	\$124,065,714.62	\$124,063,153.80	(\$152,327.71)
3137GAQK6	10/28/2015	5/15/2016	FHR 3740 KC	TAS0000	\$3,000,000.00	\$761,885.85	102.375	\$779,980.64	\$774,358.68	(\$12,472.83)
31393KYC3	11/2/2015	5/15/2016	FHR 2574 HP	TAS0000	\$19,224,824.00	\$1,352,201.83	103.875	\$1,404,599.66	\$1,391,533.78	(\$39,331.95)
31395FAX2	1/27/2016	5/15/2016	FHR 2836 L	TAS0000	\$15,000,000.00	\$959,709.15	103.875	\$996,897.88	\$995,394.34	(\$35,685.19)
31395MQ51	1/14/2016	5/15/2016	FHR 2935 DC	TAS0000	\$63,626,099.00	\$1,189,177.52	103.5	\$1,230,798.73	\$1,225,272.23	(\$36,094.71)
31396ABX1	3/22/2016	5/15/2016	FHR 3033 CI	TAS0000	\$18,603,295.00	\$2,012,489.57	103.15625	\$2,076,008.77	\$2,075,702.87	(\$63,213.30)
31396CSM3	11/23/2015	5/15/2016	FHR 3048 PC	TAS0000	\$8,675,000.00	\$398,450.38	104.9375	\$418,123.87	\$416,677.10	(\$18,226.71)
31397GZL7	11/5/2015	5/15/2016	FHR 3317 PG	TAS0000	\$13,500,000.00	\$1,516,665.60	102.875	\$1,560,269.74	\$1,548,507.49	(\$31,841.89)
31397J5D2	11/4/2015	5/15/2016	FHR 3331 NV	TAS0000	\$3,600,000.00	\$1,422,839.20	102.875	\$1,463,745.82	\$1,452,791.38	(\$29,952.19)
31398KZB9	12/8/2015	5/15/2016	FHR 3598 MA	TAS0000	\$35,088,000.00	\$594,425.81	101.21875	\$601,670.37	\$599,367.93	(\$4,942.12)
31398QQG5	11/17/2015	5/15/2016	FHR 3681 BA	TAS0000	\$100,000,000.00	\$8,565,296.00	101.15625	\$8,664,332.24	\$8,640,385.09	(\$75,089.09)
31398VLP9	11/2/2015	5/15/2016	FHR 3656 LV	TAS0000	\$3,382,130.00	\$18,529.54	101	\$18,714.84	\$18,565.33	(\$35.79)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398VTN6	3/17/2016	5/15/2016	FHR 3659 BC	TAS0000	\$5,000,000.00	\$1,517,806.40	101.3125	\$1,537,727.61	\$1,535,974.54	(\$18,168.14)
31398VVQ6	1/27/2016	5/15/2016	FHR 3659 VB	TAS0000	\$12,825,000.00	\$11,255,519.59	104.375	\$11,747,948.57	\$11,676,265.92	(\$420,746.33)
<b>Activity Date: 4/18/2016</b>										
38376G2G4	10/30/2015	4/18/2016	GNR 2011-92 B	TAS0000	\$0.00	\$0.00	101.84375	\$0.00	\$0.00	\$0.00
38376GP46	10/20/2015	5/16/2016	GNR 2011-49 A	TAS0000	\$8,626,000.00	\$2,522,128.71	101.1875	\$2,552,078.99	\$2,543,199.41	(\$21,070.70)
38376GP46	8/31/2015	5/16/2016	GNR 2011-49 A	TAS0000	\$3,000,000.00	\$877,160.46	101.28125	\$888,399.08	\$884,818.07	(\$7,657.61)
38376GP53	8/31/2015	5/16/2016	GNR 2011-49 AB	TAS0000	\$625,000.00	\$50,975.44	100.640625	\$51,302.01	\$51,001.44	(\$26.00)
38376GP53	8/27/2015	5/16/2016	GNR 2011-49 AB	TAS0000	\$50,453,133.00	\$4,114,993.35	100.640625	\$4,141,355.03	\$4,116,812.18	(\$1,818.83)
38376GU73	8/28/2015	5/16/2016	GNR 2011-78 AB	TAS0000	\$42,625,000.00	\$5,358,276.65	101.03125	\$5,413,533.87	\$5,382,104.90	(\$23,828.26)
38377MSG2	12/9/2015	5/16/2016	GNR 2010-144 PA	TAS0000	\$2,000,000.00	\$589,737.74	102.53125	\$604,665.48	\$603,814.09	(\$14,076.35)
38378BAA7	11/5/2015	5/16/2016	GNR 2011-165 A	TAS0000	\$3,000,000.00	\$1,827,710.52	101.078125	\$1,847,415.52	\$1,844,530.33	(\$16,819.81)
38378BDE6	8/31/2015	5/16/2016	GNR 2012-19 AB	TAS0000	\$15,510,000.00	\$6,587,055.43	100.328125	\$6,608,669.21	\$6,601,217.60	(\$14,162.17)
38378BRK7	10/20/2015	5/16/2016	GNR 2012-55 A	TAS0000	\$11,590,000.00	\$5,384,956.81	100.46875	\$5,410,198.80	\$5,401,170.92	(\$16,214.10)
38378BRK7	11/20/2015	5/16/2016	GNR 2012-55 A	TAS0000	\$2,138,000.00	\$993,359.59	100.375	\$997,084.69	\$995,755.57	(\$2,395.98)
38378BRT8	10/23/2015	5/16/2016	GNR 2012-44 A	TAS0000	\$6,000,000.00	\$3,131,503.68	100.84375	\$3,157,925.74	\$3,153,969.09	(\$22,465.41)
38378BUJ6	10/23/2015	5/16/2016	GNR 2012-70 A	TAS0000	\$3,500,000.00	\$1,715,639.21	100.625	\$1,726,361.95	\$1,724,050.41	(\$8,411.21)
<b>Activity Date: 5/20/2016</b>										
31393RMU1	5/20/2016	5/20/2016	FHR 2636 D	TAS0000	\$8,445,404.00	\$1,211,656.88	102.53125	\$1,242,326.94	\$1,242,326.94	(\$30,670.06)
31397SDQ4	5/20/2016	5/20/2016	FNR 2011-23 A	TAS0000	\$75,000,000.00	\$5,472,015.75	101.703125	\$5,565,211.02	\$5,565,211.02	(\$93,195.27)
38374Y3M3	12/21/2015	5/20/2016	GNR 2010-87 AD	TAS0000	\$31,627,798.00	\$0.00	100.09375	\$0.00	\$0.00	\$0.00
38374YYK3	8/20/2015	5/20/2016	GNR 2010-95 PC	TAS0000	\$10,000,000.00	\$5,400,465.60	102.96875	\$5,560,791.92	\$5,447,309.24	(\$46,843.64)
38377YPG9	11/19/2015	5/20/2016	GNR 2011-138 PN	TAS0000	\$2,500,000.00	\$420,107.05	101.5	\$426,408.66	\$425,796.98	(\$5,689.93)
38379CDY9	11/25/2015	5/20/2016	GNR 2014-81 EH	TAS0000	\$2,000,000.00	\$747,546.96	100.8125	\$753,620.78	\$752,999.57	(\$5,452.61)
38379HEC5	11/9/2015	5/20/2016	GNR 2014-178 LA	TAS0000	\$12,931,000.00	\$0.00	100.1875	\$0.00	\$0.00	\$0.00

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
38379HUQ6	10/15/2015	5/20/2016	GNR 2014-188 QC	TAS0000	\$15,000,000.00	\$5,036,570.40	100.84375	\$5,079,066.46	\$5,056,857.71	(\$20,287.31)
<b>Activity Date: 5/25/2016</b>										
3136A0RU3	11/4/2015	5/25/2016	FNR 2011-80 BA	TAS0000	\$114,226,000.00	\$1,374,363.81	101.09375	\$1,389,395.91	\$1,379,341.75	(\$4,977.95)
3136A1KJ3	11/18/2015	5/25/2016	FNR 2011-99 DV	TAS0000	\$20,300,000.00	\$11,906,535.86	103.609375	\$12,336,287.39	\$12,247,090.57	(\$340,554.71)
3136A3AS0	8/12/2015	5/25/2016	FNR 2011-145 JA	TAS0000	\$31,307,000.00	\$5,052,719.38	105.46875	\$5,329,039.97	\$5,323,213.34	(\$270,493.96)
3136A4FC8	8/26/2015	5/25/2016	FNR 2012-23 PC	TAS0000	\$10,000,000.00	\$4,812,060.90	99.65625	\$4,795,519.44	\$4,799,493.40	\$12,567.50
3136A4K40	10/29/2015	5/25/2016	FNR 2012-17 QC	TAS0000	\$6,900,000.00	\$2,530,951.33	101.9375	\$2,579,988.51	\$2,564,727.72	(\$33,776.39)
3136A5EV4	11/12/2015	5/25/2016	FNR 2012-29 AD	TAS0000	\$10,000,000.00	\$5,568,962.60	98.9375	\$5,509,792.37	\$5,518,355.58	\$50,607.02
3136A5GA8	11/13/2015	5/25/2016	FNR 2012-29 PM	TAS0000	\$10,000,000.00	\$3,536,976.20	98.125	\$3,470,657.90	\$3,474,520.27	\$62,455.93
3136A63F9	11/25/2015	5/25/2016	FNR 2012-72 BC	TAS0000	\$4,000,000.00	\$1,815,425.60	94.9375	\$1,723,519.68	\$1,726,742.06	\$88,683.54
3136A6AW4	11/10/2015	5/25/2016	FNR 2012-52 NB	TAS0000	\$11,045,000.00	\$4,491,935.01	103.59375	\$4,653,363.92	\$4,650,547.48	(\$158,612.47)
3136A7RU8	8/28/2015	5/25/2016	FNR 2012-90 CB	TAS0000	\$9,265,500.00	\$5,714,665.39	98.5625	\$5,632,517.07	\$5,647,809.52	\$66,855.87
3136A8SG6	8/10/2015	5/25/2016	FNR 2012-102 PA	TAS0000	\$28,091,198.00	\$5,317,598.61	105.4375	\$5,606,743.03	\$5,593,773.41	(\$276,174.80)
3136AAJ30	8/31/2015	5/25/2016	FNR 2012-137 JA	TAS0000	\$33,000,000.00	\$18,343,379.34	100.6875	\$18,469,490.07	\$18,459,878.14	(\$116,498.80)
3136ACYK1	8/13/2015	5/25/2016	FNR 2013-18 NA	TAS0000	\$5,650,000.00	\$3,436,172.93	98.125	\$3,371,744.69	\$3,379,957.14	\$56,215.79
3136AG3J9	8/28/2015	5/25/2016	FNR 2013-116 YB	TAS0000	\$35,832,000.00	\$9,835,457.24	101.96875	\$10,029,092.81	\$10,013,813.42	(\$178,356.18)
3136AKNC3	6/12/2015	5/25/2016	FNR 2014-39 AB	TAS0000	\$7,728,849.00	\$4,432,771.83	102.234375	\$4,531,816.57	\$4,504,473.39	(\$71,701.56)
3136AKNF6	6/11/2015	5/25/2016	FNR 2014-39 GA	TAS0000	\$40,560,150.00	\$24,352,052.04	102.21875	\$24,892,363.20	\$24,801,834.44	(\$449,782.40)
3136ANT49	8/26/2015	5/25/2016	FNR 2015-43 QB	TAS0000	\$15,533,813.00	\$13,170,042.15	99.734375	\$13,135,059.23	\$13,135,059.23	\$34,982.92
3136ANXY8	8/19/2015	5/25/2016	FNR 2015-27 MB	TAS0000	\$18,030,754.00	\$14,984,426.74	99.5	\$14,909,504.60	\$14,937,765.23	\$46,661.50
3136APF72	8/20/2015	5/25/2016	FNR 2015-55 PD	TAS0000	\$0.00	\$0.00	99.46875	\$0.00	\$0.00	\$0.00
3136APSQ6	8/31/2015	4/12/2016	FNR 2015-68 DA	TAS0000	\$0.00	\$0.00	98.3125	\$0.00	\$0.00	\$0.00
3136AQJ43	1/4/2016	5/25/2016	FNR 2015-94 MA	TAS0000	\$83,963,000.00	\$82,220,696.38	101.109375	\$83,132,832.23	\$83,112,951.27	(\$892,254.89)
3136AQNX4	11/12/2015	5/25/2016	FNR 2015-80 CA	TAS0000	\$92,718,000.00	\$87,544,824.22	101.875	\$89,186,289.68	\$89,066,178.18	(\$1,521,353.96)



# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
3136ARBM9	1/29/2016	5/25/2016	FNR 2016-2 EZ	TAS0000	\$34,795,593.00	\$30,795,802.35	99.25	\$30,564,833.84	\$30,574,277.88	\$221,524.47
31393CG80	11/25/2015	5/25/2016	FNR 2003-57 NA	TAS0000	\$33,200,000.00	\$1,522,350.14	103.8125	\$1,580,389.74	\$1,569,762.22	(\$47,412.07)
31394ARY4	4/28/2016	5/25/2016	FNR 2004-61 ZG	TAS0000	\$5,000,000.00	\$1,449,965.65	103.890625	\$1,506,378.38	\$1,506,334.84	(\$56,369.19)
31394AWF9	11/25/2015	5/25/2016	FNR 2004-60 JE	TAS0000	\$8,000,000.00	\$1,211,987.20	104.6875	\$1,268,799.10	\$1,258,954.13	(\$46,966.93)
31394D4X5	10/28/2015	5/25/2016	FNR 2005-47 HK	TAS0000	\$17,637,512.00	\$5,104,806.40	103.84375	\$5,301,022.40	\$5,260,732.71	(\$155,926.31)
31394FTZ8	12/7/2015	5/25/2016	FNR 2005-83 TK	TAS0000	\$25,245,000.00	\$937,033.31	101.3125	\$949,331.87	\$944,411.32	(\$7,378.01)
31395D2S7	11/5/2015	5/25/2016	FNR 2006-54 OD	TAS0000	\$19,651,340.00	\$1,266,617.10	102.03125	\$1,292,345.26	\$1,278,729.33	(\$12,112.24)
31396QHD4	4/26/2016	5/25/2016	FNR 2009-47 MT	TAS0000	\$37,000,000.00	\$2,460,144.43	111.5625	\$2,744,598.63	\$2,742,771.97	(\$282,627.54)
31396VMM7	10/23/2015	5/25/2016	FNR 2007-35 DE	TAS0000	\$16,230,000.00	\$3,582,563.46	103.421875	\$3,705,154.30	\$3,686,254.79	(\$103,691.33)
31396YG30	11/19/2015	5/25/2016	FNR 2008-29 BG	TAS0000	\$77,737,000.00	\$3,127,928.54	103.3125	\$3,231,541.18	\$3,213,633.79	(\$85,705.24)
31397QDR6	8/26/2015	5/25/2016	FNR 2010-150 VU	TAS0000	\$8,450,000.00	\$3,957,556.91	102.625	\$4,061,442.78	\$4,017,151.12	(\$59,594.21)
31397QKB3	3/15/2016	5/25/2016	FNR 2011-8 VG	TAS0000	\$7,700,000.00	\$4,967,141.56	102.15625	\$5,074,245.55	\$5,069,911.72	(\$102,770.16)
31397QKZ0	11/25/2015	5/25/2016	FNR 2011-4 JP	TAS0000	\$38,576,302.00	\$643,869.34	101.21875	\$651,716.50	\$649,912.70	(\$6,043.36)
31397SXE9	10/30/2015	5/25/2016	FNR 2011-40 DB	TAS0000	\$16,339,000.00	\$9,707,379.29	102.9375	\$9,992,533.56	\$9,971,740.35	(\$264,361.06)
31397SZT4	11/4/2015	5/25/2016	FNR 2011-42 DG	TAS0000	\$10,000,000.00	\$1,408,393.40	102.859375	\$1,448,664.65	\$1,439,025.96	(\$30,632.56)
31397UFG9	10/30/2015	5/25/2016	FNR 2011-48 VJ	TAS0000	\$5,000,000.00	\$2,157,376.20	102.625	\$2,214,007.33	\$2,195,685.45	(\$38,309.25)
31397UXK0	11/4/2015	5/25/2016	FNR 2011-61 VB	TAS0000	\$4,941,438.00	\$4,941,438.00	105.25	\$5,200,863.50	\$5,120,693.60	(\$179,255.60)
31398F3S8	8/18/2015	5/25/2016	FNR 2009-88 CB	TAS0000	\$20,395,000.00	\$5,056,826.24	105.4375	\$5,331,791.17	\$5,331,548.44	(\$274,722.20)
31398MVQ6	10/28/2015	5/25/2016	FNR 2010-19 VB	TAS0000	\$5,000,000.00	\$785,278.35	101.4375	\$796,566.73	\$791,353.26	(\$6,074.91)
31398N5Q3	4/21/2016	5/25/2016	FNR 2010-133 A	TAS0000	\$3,250,000.00	\$789,810.84	105.03125	\$829,548.20	\$829,458.03	(\$39,647.19)
31398N5Q3	11/9/2015	5/25/2016	FNR 2010-133 A	TAS0000	\$55,231,133.00	\$13,422,199.25	106.265625	\$14,263,183.92	\$14,145,736.32	(\$723,537.07)
31398NW75	11/6/2015	5/25/2016	FNR 2010-123 HA	TAS0000	\$8,875,000.00	\$1,254,662.66	101.625	\$1,275,050.92	\$1,270,042.73	(\$15,380.07)
31398NWX8	12/7/2015	5/25/2016	FNR 2010-111 AE	TAS0000	\$39,000,000.00	\$6,795,301.11	104.75	\$7,118,077.91	\$7,053,495.37	(\$258,194.26)
31398PJC4	10/27/2015	5/25/2016	FNR 2010-35 WA	TAS0000	\$10,300,000.00	\$677,693.44	103.65625	\$702,471.61	\$696,316.91	(\$18,623.47)

# MBS Month End Inventory May

Company: Arkansas Treasury

CUSIP	Settle	DOP	Description	Fund	Org Face	Current Face	Purchase Prc	Safekeeping TL	Ledger Bal	Premium/Discount
31398PK65	2/18/2016	5/25/2016	FNR 2010-48 AP	TAS0000	\$55,920,000.00	\$1,289,663.39	101.15625	\$1,304,575.12	\$1,302,943.91	(\$13,280.52)
31398PTT6	10/27/2015	5/25/2016	FNR 2010-42 AC	TAS0000	\$15,000,000.00	\$1,278,448.50	103.9375	\$1,328,787.41	\$1,324,636.29	(\$46,187.79)
31398PVW6	2/18/2016	5/25/2016	FNR 2010-44 PA	TAS0000	\$25,000,000.00	\$672,822.75	101.375	\$682,074.06	\$681,370.07	(\$8,547.32)
31398RE76	10/27/2015	5/25/2016	FNR 2010-57 DP	TAS0000	\$25,000,000.00	\$567,253.50	101.5625	\$576,116.84	\$573,182.06	(\$5,928.56)
31398SC43	11/4/2015	5/25/2016	FNR 2010-144 YA	TAS0000	\$5,056,000.00	\$814,436.76	102.21875	\$832,507.08	\$826,859.36	(\$12,422.60)
31398SV83	11/9/2015	5/25/2016	FNR 2010-154 MK	TAS0000	\$50,000,000.00	\$6,448,972.50	102	\$6,577,951.95	\$6,563,342.88	(\$114,370.38)
31398T2Q3	11/9/2015	5/25/2016	FNR 2010-104 BA	TAS0000	\$21,800,000.00	\$280,271.48	100.96875	\$282,986.61	\$281,539.24	(\$1,267.76)
31398T4E8	10/22/2015	5/25/2016	FNR 2010-99 JU	TAS0000	\$276,669,075.00	\$36,436,052.80	102.4375	\$37,324,181.59	\$37,312,777.10	(\$876,724.30)
31398TPN5	10/21/2015	5/25/2016	FNR 2010-89 PG	TAS0000	\$167,969,706.00	\$12,423,012.58	102.875	\$12,780,174.19	\$12,728,825.74	(\$305,813.16)
<b>Activity Date: 5/27/2016</b>										
31410LSV5	5/27/2016	5/27/2016	FN 890732	TAS0000	\$2,304,070.00	\$2,148,164.55	103.9375	\$2,232,748.53	\$2,232,748.53	(\$84,583.98)
<b>Totals:</b>					\$3,906,285,050.00	\$1,741,768,529.55		\$1,767,884,403.94	\$1,765,713,500.22	(\$23,944,970.67)

# Muni Month End Inventory for May

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	\$1,011,454.44	(\$11,454.44)
<b>SCSHS</b>							
83712TDA6	SCSHSG 2.95 01/01/41	TAS0000	12/17/2015	1/1/2041	1,070,000	\$1,066,047.04	\$3,952.96
<b>Report Totals:</b>					<b>\$4,555,000.00</b>	<b>\$4,562,501.49</b>	<b>(\$7,501.49)</b>