



Inventory with Original Cost

As Of Date: 12/31/2019

Run: 01/08/2020 12:08:33 PM

Reporting Currency: Local

State of Arkansas

Inv. No.	Description	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Original Face Value	Scheduled Par	Scheduled Book	Principal Cost	Purchased Interest
Fund Grp: 72 Board of Finance													
4490	MMKT BAML Fed 8405		01/01/18	01/01/20	1.583155		1.583155	1	40,796,504.58	40,796,504.58	40,796,504.58	40,796,504.58	0.00
Inv Type: 1052 MMKT-A/365-6						0.89%	1.583155	1	40,796,504.58	40,796,504.58	40,796,504.58	40,796,504.58	0.00
4492	DDA BofA 8756		01/01/18	01/01/20	1.009425		1.009425	1	4,418,900.52	4,418,900.52	4,418,900.52	4,418,900.52	0.00
4493	DDA Centennial 9655		01/01/18	01/01/20	2.050933		2.050933	1	27,026,092.83	27,026,092.83	27,026,092.83	27,026,092.83	0.00
4494	DDA Regions 6470		01/01/18	01/01/20	.387465		.387465	1	350,047.62	350,047.62	350,047.62	350,047.62	0.00
4495	DDA 1st Security 0280		01/01/18	01/01/20	1.600384		1.600384	1	20,014,904.11	20,014,904.11	20,014,904.11	20,014,904.11	0.00
4496	DDA US Bank		01/01/18	01/01/20	.034931		.034931	1	106,178.57	106,178.57	106,178.57	106,178.57	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	01/01/20	1.677892		1.677892	1	99,944,165.64	99,944,165.64	99,944,165.64	99,944,165.64	0.00
4500	DDA Simmons 4368		01/01/18	01/01/20	1.599024		1.599024	1	47,543,219.46	47,543,219.46	47,543,219.46	47,543,219.46	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						4.35%	1.683914	1	199,403,508.75	199,403,508.75	199,403,508.75	199,403,508.75	0.00
10824	FAMCA Float	31422BJX9	08/20/19	05/20/20	1.794630		1.794630	141	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00	0.00
10881	FAMCA Float	31422BKL3	09/03/19	10/01/20	1.768500		1.768500	275	40,000,000.00	40,000,000.00	40,000,000.00	40,000,000.00	0.00
Inv Type: 1440 FAMCA-Var-M A/360						3.05%	1.787164	179	140,000,000.00	140,000,000.00	140,000,000.00	140,000,000.00	0.00
11325	FFCB	3133EK4W3	10/31/19	04/30/26	2.400000		2.433460	2312	15,000,000.00	15,000,000.00	14,970,783.82	14,970,000.00	1,000.00
11387	FFCB	3133EK5C6	11/04/19	11/04/25	2.330000		2.369551	2135	55,000,000.00	55,000,000.00	54,882,201.64	54,879,000.00	0.00
11816	FFCB	3133EKZ25	10/15/19	01/15/26	2.320000		2.320000	2207	125,000,000.00	125,000,000.00	125,000,000.00	125,000,000.00	0.00
Inv Type: 1458 FFCB-Fxd-S 30/360						4.25%	2.342674	2195	195,000,000.00	195,000,000.00	194,852,985.46	194,849,000.00	1,000.00
11410	FHLB	3130AHJL8	11/12/19	11/12/25	2.250000		2.250000	2143	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
11779	FHLB	3130AHT78	12/30/19	12/30/24	2.125000		2.125000	1826	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
Inv Type: 1508 FHLB-Fxd-S 30/360						1.63%	2.208333	2037	75,000,000.00	75,000,000.00	75,000,000.00	75,000,000.00	0.00
11411	FHLMC	3134GUPW4	11/12/19	05/12/23	2.000000		2.000000	1228	75,000,000.00	75,000,000.00	75,000,000.00	75,000,000.00	0.00
11412	FHLMC	3134GUQA1	11/12/19	11/12/24	2.125000		2.125000	1778	75,000,000.00	75,000,000.00	75,000,000.00	75,000,000.00	0.00
Inv Type: 1558 FHLMC-Fxd-S 30/360						3.27%	2.062500	1503	150,000,000.00	150,000,000.00	150,000,000.00	150,000,000.00	0.00
11248	FNMA	3135G0W66	10/18/19	10/15/24	1.625000		1.663934	1750	5,000,000.00	5,000,000.00	4,991,096.78	4,990,715.00	0.00
11249	FNMA	3135G0W66	10/18/19	10/15/24	1.625000		1.663997	1750	20,000,000.00	20,000,000.00	19,964,329.61	19,962,800.00	0.00
11270	FNMA	3135G0W66	10/24/19	10/15/24	1.625000		1.642642	1750	25,000,000.00	25,000,000.00	24,979,797.03	24,979,000.00	6,770.83
Inv Type: 1608 FNMA-Fxd-S 30/360						1.09%	1.653308	1750	50,000,000.00	50,000,000.00	49,935,223.42	49,932,515.00	6,770.83



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11391	Univ of Arkansas Housing	9140724V2	11/05/19	11/01/29	2.560000		2.560000	3593	6,320,000.00	6,320,000.00	6,320,000.00	6,320,000.00	0.00
11392	Univ of Arkansas Housing	9140725P4	11/05/19	09/01/29	2.658000		2.658000	3532	2,050,000.00	2,050,000.00	2,050,000.00	2,050,000.00	0.00
11647	Arkansas State Univ Mtn	0411867V3	12/18/19	12/01/29	2.751000		2.751000	3623	2,560,000.00	2,560,000.00	2,560,000.00	2,560,000.00	0.00
11648	Arkansas State Univ Jone	0411867N1	12/18/19	03/01/29	2.757000		2.757000	3348	825,000.00	825,000.00	825,000.00	825,000.00	0.00
Inv Type: 2320 MUNIS-S 30/360						0.26%	2.632513	3572	11,755,000.00	11,755,000.00	11,755,000.00	11,755,000.00	0.00
11691	BCIMIA 0 03-20-20	05990CCL6	12/17/19	03/20/20	2.101468		2.101468	80	34,000,000.00	34,000,000.00	33,814,454.44	33,814,454.44	0.00
11693	GRTBRG CP 0 02-27-20	39021UBT2	12/18/19	02/27/20	2.038160		2.038160	58	35,000,000.00	35,000,000.00	34,859,873.61	34,859,873.61	0.00
11702	ANGLES CP 0 01-03-20	0347M2A30	12/18/19	01/03/20	1.911623		1.911623	3	50,000,000.00	50,000,000.00	49,957,555.56	49,957,555.56	0.00
11703	MATFIN 0 01-31-20	57666AAX0	12/18/19	01/31/20	2.004901		2.004901	31	50,000,000.00	50,000,000.00	49,877,777.78	49,877,777.78	0.00
11704	MATFIN 0 01-31-20	57666AAX0	12/18/19	01/31/20	2.004901		2.004901	31	20,000,000.00	20,000,000.00	19,951,111.11	19,951,111.11	0.00
11719	CSLBHO 0 01-28-20	12655MAU8	12/19/19	01/28/20	2.125006		2.125005	28	4,700,000.00	4,700,000.00	4,688,928.89	4,688,928.89	0.00
11722	CMSERA CP 0 01-03-20	2063C0A36	12/19/19	01/03/20	2.031710		2.031719	3	50,000,000.00	50,000,000.00	49,957,708.33	49,957,708.33	0.00
11723	COLFDG CP 0 01-03-20	19767CA30	12/19/19	01/03/20	2.051753		2.051753	3	50,000,000.00	50,000,000.00	49,957,291.66	49,957,291.66	0.00
11724	COLFDG CP 0 01-03-20	19767CA30	12/19/19	01/03/20	2.051753		2.051751	3	5,000,000.00	5,000,000.00	4,995,729.17	4,995,729.17	0.00
11725	CEDRSP 0 01-03-20	15060XA36	12/20/19	01/03/20	2.051636		2.051636	3	50,000,000.00	50,000,000.00	49,960,138.89	49,960,138.89	0.00
11726	CEDRSP 0 01-03-20	15060XA36	12/20/19	01/03/20	2.051636		2.051636	3	50,000,000.00	50,000,000.00	49,960,138.89	49,960,138.89	0.00
11727	VICTOR CP 0 01-03-20	92646KA36	12/20/19	01/03/20	2.031600		2.031604	3	50,000,000.00	50,000,000.00	49,960,527.78	49,960,527.78	0.00
11728	VICTOR CP 0 01-03-20	92646KA36	12/20/19	01/03/20	2.031600		2.031604	3	50,000,000.00	50,000,000.00	49,960,527.78	49,960,527.78	0.00
11729	INTFND 0 01-24-20	4611K0AQ0	12/20/19	01/24/20	2.174588		2.174588	24	20,000,000.00	20,000,000.00	19,957,805.56	19,957,805.56	0.00
11731	CMSERA 0 01-24-20	2063C0AQ5	12/20/19	01/24/20	2.054094		2.054094	24	30,000,000.00	30,000,000.00	29,940,208.33	29,940,208.33	0.00
11732	CEDRSP 0 01-10-20	15060XAA0	12/20/19	01/10/20	2.052454		2.052455	10	50,000,000.00	50,000,000.00	49,940,208.33	49,940,208.33	0.00
11733	CEDRSP 0 01-10-20	15060XAA0	12/20/19	01/10/20	2.052454		2.052454	10	30,000,000.00	30,000,000.00	29,964,125.00	29,964,125.00	0.00
11734	ROMUPP 0 02-21-20	77619EBM1	12/23/19	02/21/20	2.258469		2.258469	52	40,000,000.00	40,000,000.00	39,850,000.00	39,850,000.00	0.00
11735	ROMUPP 0 01-30-20	77619EAW0	12/23/19	01/30/20	2.205121		2.205121	30	50,000,000.00	50,000,000.00	49,883,888.89	49,883,888.89	0.00
11736	ROMUPP 0 01-30-20	77619EAW0	12/23/19	01/30/20	2.205121		2.205121	30	30,000,000.00	30,000,000.00	29,930,333.33	29,930,333.33	0.00
11737	CMSERA CP 0 01-24-20	2063C0AQ5	12/23/19	01/24/20	2.053742		2.053742	24	50,000,000.00	50,000,000.00	49,908,888.89	49,908,888.89	0.00
11738	CMSERA CP 0 01-24-20	2063C0AQ5	12/23/19	01/24/20	.000000		2.053742	24	50,000,000.00	50,000,000.00	49,908,888.89	49,908,888.89	0.00
11739	COLFDG CP 01-17-20	19767CAH9	12/23/19	01/17/20	2.052923		2.052921	17	10,000,000.00	10,000,000.00	9,985,763.90	9,985,763.90	0.00
11740	CSLBHO 0 01-17-20	12655MAH7	12/23/19	01/17/20	2.143185		2.143184	17	10,744,000.00	10,744,000.00	10,728,033.23	10,728,033.23	0.00
11741	CSLBHO CP 0 01-10-20	12655MAA2	12/23/19	01/10/20	2.122240		2.122250	10	28,000,000.00	28,000,000.00	27,970,320.00	27,970,320.00	0.00
11742	ANGLES CP 01-03-20	0347M2A30	12/23/19	01/03/20	2.101348		2.101348	3	50,000,000.00	50,000,000.00	49,967,916.67	49,967,916.67	0.00
11761	COLFDG CP 01-14-20	19767CAE6	12/26/19	01/14/20	2.072264		2.072264	14	9,651,000.00	9,651,000.00	9,640,456.28	9,640,456.28	0.00
11762	MCFUND CP 0 01-31-20	62455AAX5	12/26/19	01/31/20	2.004008		2.004008	31	50,000,000.00	50,000,000.00	49,900,000.00	49,900,000.00	0.00
11763	MCFUND CP 0 01-31-20	62455AAX5	12/26/19	01/31/20	2.004008		2.004008	31	10,000,000.00	10,000,000.00	9,980,000.00	9,980,000.00	0.00
11764	MATFIN 0 01-30-20	57666AAW2	12/26/19	01/30/20	2.003896		2.003896	30	50,000,000.00	50,000,000.00	49,902,777.78	49,902,777.78	0.00



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11765	MATFIN 0 01-30-20	57666AAW2	12/26/19	01/30/20	2.003896		2.003896	30	10,000,000.00	10,000,000.00	9,980,555.56	9,980,555.56	0.00
11766	GE CP 02-06-20	36960LB61	12/27/19	02/06/20	2.115083		2.115085	37	1,599,000.00	1,599,000.00	1,595,157.51	1,595,157.51	0.00
11767	CMSERA CP 01-27-20	2063COAT9	12/27/19	01/27/20	2.003450		2.003450	27	6,000,000.00	6,000,000.00	5,989,666.67	5,989,666.67	0.00
11768	ISFLLC CP 01-10-20	45779PAA6	12/27/19	01/10/20	1.921435		1.921434	10	20,000,000.00	20,000,000.00	19,985,066.67	19,985,066.67	0.00
11771	BCIMIA 0 01-31-20	05990CAX2	12/27/19	01/31/20	1.913553		1.913553	31	30,000,000.00	30,000,000.00	29,944,291.67	29,944,291.67	0.00
11772	ANGLES CP 0 01-17-20	0347M2AH9	12/27/19	01/17/20	1.952221		1.952221	17	50,000,000.00	50,000,000.00	49,943,125.00	49,943,125.00	0.00
11773	ISFLLC CP 01-06-20	45779PA65	12/30/19	01/06/20	1.940732		1.940733	6	30,000,000.00	30,000,000.00	29,988,683.33	29,988,683.33	0.00
11777	ISFLLC 0 01-02-20	45779PA24	12/31/19	01/02/20	1.720164		1.720165	2	25,000,000.00	25,000,000.00	24,997,611.11	24,997,611.11	0.00
11778	BCIMIA 0 03-30-20	05990CCW2	12/23/19	03/30/20	2.213255		2.213255	90	40,000,000.00	40,000,000.00	39,760,444.44	39,760,444.44	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						27.89%	2.047310	22	1,279,694,000.00	1,279,694,000.00	1,277,445,980.93	1,277,445,980.93	0.00
5095	10th Series Jubilee 2YR	46513XL40	03/01/18	03/01/20	2.730000		2.730000	61	20,000,000.00	20,000,000.00	20,000,000.00	20,000,000.00	0.00
8592	11th Series Jubilee 2 YR	46514AB57	01/15/19	01/15/21	3.110000		3.110000	381	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00	0.00
Inv Type: 3800 ISRAEL-JUBILEE BDS-S A/365						1.09%	2.958000	253	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
10867	SBA 510495	83164MUU1	08/27/19	09/25/44	3.500000		2.909348	9035	16,500,000.00	16,366,226.91	17,145,569.66	17,200,567.08	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	2.400000		2.343002	6934	12,073,092.00	11,284,912.74	11,319,007.29	11,359,550.38	0.00
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	2.400000		2.351353	8485	20,000,000.00	17,118,444.60	17,170,318.11	17,218,088.31	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	2.400000		2.351734	8485	20,000,000.00	16,545,027.80	16,594,911.28	16,641,125.49	0.00
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						1.34%	2.503675	8354	68,573,092.00	61,314,612.05	62,229,806.34	62,419,331.26	0.00
11273	FN FM1700	3140X43J3	10/24/19	10/01/34	2.500000		2.308389	5310	25,000,000.00	24,466,313.75	24,672,856.38	24,678,482.57	0.00
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						0.53%	2.308389	5310	25,000,000.00	24,466,313.75	24,672,856.38	24,678,482.57	0.00
11250	FR QNO818	3133G64B8	10/18/19	10/01/34	2.500000		2.307840	5310	25,000,000.00	24,407,315.25	24,626,141.47	24,632,320.19	0.00
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						0.53%	2.307840	5310	25,000,000.00	24,407,315.25	24,626,141.47	24,632,320.19	0.00
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		2.736047	2368	28,091,198.00	1,947,054.87	2,020,854.95	2,033,484.36	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		4.050807	2641	31,307,000.00	1,858,507.50	1,924,634.09	1,941,809.62	0.00
6055	FNR 2009-88 CB	31398F3S8	04/30/18	04/25/39	4.500000		3.687036	7055	20,395,000.00	2,155,185.13	2,266,121.40	2,259,355.04	0.00
6062	FNR 2013-116 YB	3136AG3J9	04/30/18	08/25/39	3.000000		2.526122	7177	35,832,000.00	3,920,764.31	3,968,177.80	3,972,632.54	0.00
6070	FNR 2016-93 NA	3136AUVL2	04/30/18	01/25/38	3.000000		2.156724	6600	200,000,000.00	145,060,848.00	148,194,952.96	148,581,225.62	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-2.523555	3160	118,829,360.00	50,758,247.50	54,065,851.98	54,586,396.22	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		1.727081	4682	45,072,333.00	33,821,265.91	35,808,613.48	36,011,728.85	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		1.374527	4652	24,562,333.00	18,178,044.49	19,218,274.66	19,338,487.99	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		2.117638	10130	89,846,000.00	75,362,774.49	78,592,790.93	78,903,000.12	0.00



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Inv Type: 6405 FNR-Fxd-CPR-M 30/360						7.26%	1.356913	6520	593,935,224.00	333,062,692.20	346,060,272.25	347,628,120.36	0.00
6056	FHR 4470 MC	3137BJDB6	04/30/18	10/15/39	2.000000		1.979485	7228	21,650,000.00	8,588,166.60	8,588,949.56	8,588,712.21	0.00
6057	FHR 4077 BA	3137ASAG9	04/30/18	09/15/32	2.000000		2.557443	4642	3,000,000.00	535,159.68	527,249.65	526,472.99	0.00
6058	FHR 4478 PC	3137BJ6P3	04/30/18	11/15/36	2.000000		1.905020	6164	14,000,000.00	3,128,598.34	3,139,094.28	3,139,702.40	0.00
6059	FHR 4403 CA	3137BEK45	04/30/18	01/15/31	3.000000		2.206674	4033	51,850,313.00	16,968,860.61	17,282,154.24	17,287,214.53	0.00
6060	FHR 4476 B	3137BJ3Q4	04/30/18	04/15/44	2.500000		2.484305	8872	13,110,787.00	2,680,680.94	2,680,917.15	2,680,680.95	0.00
6061	FHR 4413 HP	3137BFB67	04/30/18	03/15/27	3.500000		1.413420	2631	39,675,000.00	10,920,068.84	11,186,427.84	11,250,708.33	0.00
6063	FHR 4298 PG	3137B7QN2	04/30/18	04/15/27	3.000000		1.751357	2662	15,000,000.00	3,388,235.40	3,434,135.76	3,444,183.93	0.00
6066	FHR 4389 AB	3137BDMU7	04/30/18	06/15/30	3.000000		2.353795	3819	20,000,000.00	5,322,235.40	5,385,021.57	5,394,206.49	0.00
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		-3.453767	1781	15,000,000.00	122,914.35	126,789.35	125,898.95	0.00
6071	FHR 4550 TA	3137BN3B8	04/30/18	11/15/44	2.000000		1.911987	9086	126,824,000.00	57,629,113.49	57,686,931.89	57,689,168.94	0.00
6079	FHR 4596 HA	3137BQNY9	04/30/18	03/15/27	3.000000		1.329966	2631	123,184,000.00	51,719,954.17	52,752,939.08	52,820,670.65	0.00
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		1.982795	5037	500,000.00	199,705.78	203,170.59	203,716.94	0.00
6084	FHR 4632 MA	3137BSS87	04/30/18	02/15/30	4.000000		2.313967	3699	213,535,408.00	139,430,543.38	148,498,007.86	149,264,022.45	0.00
6086	FHR 4634 MA	3137BSSL8	04/30/18	05/15/26	4.500000		2.213779	2327	103,693,978.00	61,021,307.48	65,331,225.33	65,886,583.45	0.00
6087	FHR 4634 MD	3137BSSN4	04/30/18	10/15/22	5.000000		2.303679	1019	99,944,794.00	51,586,284.55	55,374,827.64	56,334,620.29	0.00
6088	FHR 4630 MA	3137BSY98	04/30/18	08/15/29	4.000000		2.509111	3515	113,679,250.00	70,218,142.60	73,667,549.84	74,100,380.86	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		1.680608	6741	17,232,651.00	12,249,240.78	13,038,986.54	13,056,868.02	0.00
6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		3.800081	6955	15,558,200.00	6,069,527.96	6,418,313.04	6,444,422.52	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		.857187	5614	54,150,069.00	37,446,821.75	39,225,922.74	39,266,845.35	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		1.683550	4703	21,801,333.00	15,216,382.51	15,859,219.72	15,875,822.51	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		1.285826	5525	63,091,496.00	43,246,305.68	45,254,159.06	45,356,098.43	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		1.288940	4184	57,020,504.00	37,820,029.60	39,477,677.86	39,584,626.30	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		3.322116	6710	83,983,373.00	750,697.98	819,655.94	793,484.61	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-1.012672	4458	60,000,000.00	33,270,719.40	34,802,544.21	35,183,785.77	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-1.943318	5249	63,201,549.00	37,688,892.50	40,156,245.69	40,550,892.75	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		-2.471935	6103	50,000,000.00	29,254,524.00	31,105,427.00	31,402,903.11	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		.074401	6833	100,000,000.00	60,468,251.00	62,809,344.70	63,113,736.98	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		1.617709	3941	15,974,951.00	10,635,369.96	11,144,224.87	11,183,756.21	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		.575612	1415	20,815,333.00	11,660,790.97	11,992,311.72	12,083,494.65	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		-.453205	1597	13,110,911.00	5,211,389.15	5,295,907.62	5,336,788.20	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		.890302	1201	4,694,280.00	2,304,711.92	2,349,994.71	2,365,210.60	0.00
9192	FHR 4770 HJ	3137F34A9	04/08/19	09/15/23	4.500000		2.394174	1354	16,292,120.00	8,641,307.21	8,815,794.36	8,860,040.29	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		.875099	1201	25,604,000.00	12,501,180.40	12,746,491.65	12,829,336.38	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		-.610600	1201	22,333,333.00	12,626,940.41	13,049,188.64	13,132,018.03	0.00



Inventory with Original Cost

As Of Date: 12/31/2019

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Reporting Currency: Local

State of Arkansas

Inv. No.	Description	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Original Face Value	Scheduled Par	Scheduled Book	Principal Cost	Purchased Interest
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		1.634858	1536	25,000,000.00	13,935,958.75	14,201,191.67	14,245,162.83	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		.990940	1170	25,000,000.00	14,658,083.50	15,010,548.14	15,058,890.47	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		1.720635	1720	25,000,000.00	15,887,969.50	16,398,900.65	16,458,943.41	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		.520065	1628	21,135,305.00	12,935,199.99	13,360,214.27	13,420,269.99	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		-1.178841	8689	37,333,183.00	21,185,692.82	21,877,950.97	21,973,535.78	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		-1.318079	8232	14,184,410.00	10,204,227.82	10,491,006.41	10,593,263.99	0.00
11349	FHR 4821 BC	3137FHD34	11/01/19	12/15/44	3.000000		1.951981	9116	29,989,949.00	20,680,962.37	20,882,129.35	20,897,466.19	0.00
11414	FHR 4550 MA	3137BN2H6	11/12/19	01/15/42	3.000000		2.189096	8051	13,457,964.00	6,732,503.28	6,867,574.77	6,870,572.18	0.00
11590	FHR 4444 CH	3137BGJD2	12/02/19	01/15/41	3.000000		2.594977	7686	7,905,000.00	3,542,434.61	3,613,800.94	3,614,805.44	300.98
Inv Type: 6425 FHR-Fxd-CPR-M 30/360						21.36%	1.236991	4404	1,878,517,444.00	980,286,087.43	1,022,930,118.87	1,028,289,985.35	300.98
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7777	6,000,000.00	807,187.08	807,187.08	810,130.37	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	01/16/20	1.732000		1.725832	16	3,500,000.00	652,660.79	652,660.86	653,718.44	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.478723	260	14,000,000.00	6,313,657.28	6,300,392.61	6,276,414.32	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		4.244149	9303	20,700,000.00	18,864,661.62	19,590,818.06	19,595,667.44	0.00
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						0.58%	3.485820	6953	44,200,000.00	26,638,166.77	27,351,058.61	27,335,930.57	0.00
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	2.158000		1.947370	542	80,177,350.00	25,038,528.51	25,085,593.41	25,093,300.10	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	2.158000		2.058434	542	80,000,000.00	31,664,901.60	31,736,940.80	31,744,063.75	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	2.158000		1.936496	481	110,559,670.00	48,934,692.82	49,031,879.18	49,057,029.40	0.00
10878	FNR 2018-45 FT	3136B2GN6	08/29/19	06/25/48	2.092000		2.292640	10404	62,500,000.00	52,639,920.63	52,279,596.44	52,261,571.18	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	2.092000		2.296934	10191	47,483,748.00	32,221,793.80	32,059,944.17	32,050,615.52	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	2.142000		2.241140	9642	50,340,476.00	24,541,869.05	24,494,034.36	24,492,018.37	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	2.158000		2.079446	542	33,925,000.00	13,427,897.33	13,451,684.63	13,455,172.67	0.00
11274	FNR 2016-62 FH	3136ATVV3	10/30/19	09/25/46	2.192000		2.267695	9765	17,309,000.00	8,962,908.47	8,957,903.03	8,957,306.65	0.00
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	2.242000		2.174927	7969	174,827,837.00	18,843,911.07	18,872,770.42	18,873,354.68	0.00
11413	FNR 2016-50 FM	3136ATBU7	11/12/19	08/25/46	2.192000		2.227927	9734	89,009,930.00	45,655,340.91	45,627,771.48	45,626,806.32	0.00
11641	FNR 2010-111 AF	31398NWX9	12/09/19	10/25/40	2.108000		2.218807	7604	150,000,000.00	15,797,554.50	15,783,546.92	15,782,744.29	0.00
11642	FNR 2010-111 FM	31398NWL4	12/11/19	10/25/40	2.108000		2.210307	7604	200,000,000.00	21,063,406.00	21,051,202.95	21,050,241.37	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						7.38%	2.157179	6295	1,096,133,011.00	338,792,724.69	338,432,867.79	338,444,224.30	0.00
11318	FNA 2019-M4 FA	3136B3X54	10/01/19	02/25/26	2.406380		2.578400	2248	16,500,000.00	15,566,796.96	15,566,796.96	15,566,796.99	0.00
Inv Type: 6603 FNMA-Var-CPR-M-A/360						0.34%	2.578400	2248	16,500,000.00	15,566,796.96	15,566,796.96	15,566,796.99	0.00
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	2.039700		2.135876	7806	7,300,000.00	2,303,579.09	2,297,555.04	2,297,100.28	0.00
10936	FHR 4916 FD	3137FNQX1	09/09/19	09/25/49	2.158000		2.371200	10861	65,721,575.00	62,687,360.38	62,687,360.38	62,687,360.39	0.00



Inventory with Original Cost

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State of Arkansas

Inv. No.	Description	CUSIP	Purchase Date	Maturity Date	Interest Rate	% Of Total Portfl	Yield To Mat	Days To Mat	Original Face Value	Scheduled Par	Scheduled Book	Principal Cost	Purchased Interest
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	2.069700		2.104746	7776	200,000,000.00	33,088,098.00	33,068,373.05	33,067,417.94	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	2.289700		2.210658	5950	57,826,714.00	11,987,838.07	12,040,140.13	12,044,031.07	0.00
11591	FHR 3242 FA	31397CS42	12/02/19	11/15/36	2.139700		2.214338	6164	225,000,000.00	9,499,666.50	9,482,215.04	9,481,854.63	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						2.61%	2.264387	9082	555,848,289.00	119,566,542.04	119,575,643.64	119,577,764.31	0.00
10809	FHMS K713 A2	3137B2GW4	08/15/19	03/25/20	2.313000		2.785593	85	3,225,515.00	1,318,592.44	1,318,149.91	1,317,405.73	0.00
Inv Type: 6900 FH MFmly-Fxd-M 30/360						0.03%	2.785593	85	3,225,515.00	1,318,592.44	1,318,149.91	1,317,405.73	0.00
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	1.984880		1.984880	422	57,080,000.00	21,558,419.62	21,558,419.62	21,558,419.67	0.00
10810	FHMS K102 A	3137FGZN8	08/14/19	02/25/21	1.984880		1.984880	422	4,560,000.00	1,722,256.37	1,722,256.37	1,722,256.37	0.00
10877	FHMS K102 A	3137FGZN8	08/29/19	02/25/21	1.984880		1.984880	422	7,710,000.00	2,911,972.94	2,911,972.94	2,911,972.95	0.00
10943	FHMS KF50 A	3137FHPE7	09/11/19	07/25/28	2.184880		2.184880	3129	42,330,000.00	40,064,742.22	40,064,742.22	40,064,742.40	0.00
11025	FHMS KF67 A	3137FNXA3	09/24/19	08/25/29	2.304880		2.304880	3525	70,000,000.00	70,000,000.00	70,000,000.00	70,000,000.00	0.00
11038	FHMS KS12 A	3137FNXD7	09/27/19	08/25/29	2.434880		2.434880	3525	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00	0.00
11195	FHMS KF68 A	3137FPHF5	10/11/19	07/25/26	2.274880		2.274880	2398	60,000,000.00	59,996,815.20	59,996,815.20	59,996,815.20	0.00
11393	FHMS KF70 A	3137FQ2Q5	11/07/19	09/25/29	2.304880		2.333900	3556	65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00	0.00
11520	FHMS KS13 A	3137FQ2T9	11/15/19	09/25/29	2.444880		2.444880	3556	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
11523	FHMS KF71 A	3137FQ2W2	11/15/19	09/25/29	2.344880		2.342500	3556	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00	0.00
Inv Type: 6950 FH MFmly-Var-M A/360						10.27%	2.324305	3187	516,680,000.00	471,254,206.35	471,254,206.35	471,254,206.59	0.00
Subtotal						100%	1.873406	2905	7,015,261,588.33	4,588,323,063.26	4,643,207,121.71	4,650,327,077.48	8,071.81
Grand Total		Count 156					1.873406	2905	7,015,261,588.33	4,588,323,063.26	4,643,207,121.71	4,650,327,077.48	8,071.81