



Inventory with Original Cost

As Of Date: 10/31/2019

Run: 11/19/2019 12:07:30 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													
4488	MMKT RayJames Fed 1673		01/01/18	11/01/19	1.210372		1.210372	1	0.00	0.00	0.00	0.00	0.00
4490	MMKT BAML Fed 8405		01/01/18	11/01/19	1.774548		1.774548	1	44,687,027.63	44,687,027.63	44,687,027.63	44,687,027.63	0.00
4491	MMKT Invesco Simmons 436		01/01/18	11/01/19	2.182451		2.182451	1	0.00	0.00	0.00	0.00	0.00
Inv Type: 1052 MMKT-A/365-6						1.01%	1.774548	1	44,687,027.63	44,687,027.63	44,687,027.63	44,687,027.63	0.00
4492	DDA BofA 8756		01/01/18	11/01/19	1.293380		1.293380	1	5,756,447.66	5,756,447.66	5,756,447.66	5,756,447.66	0.00
4493	DDA Centennial 9655		01/01/18	11/01/19	2.050060		2.050060	1	7,986,562.21	7,986,562.21	7,986,562.21	7,986,562.21	0.00
4494	DDA Regions 6470		01/01/18	11/01/19	.167164		.167164	1	729,227.88	729,227.88	729,227.88	729,227.88	0.00
4495	DDA 1st Security 0280		01/01/18	11/01/19	1.059006		1.059006	1	0.00	0.00	0.00	0.00	0.00
4496	DDA US Bank		01/01/18	11/01/19	.034933		.034933	1	106,172.37	106,172.37	106,172.37	106,172.37	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	11/01/19	1.873473		1.873473	1	50,081,922.72	50,081,922.72	50,081,922.72	50,081,922.72	0.00
4500	DDA Simmons 4368		01/01/18	11/01/19	1.845691		1.845691	1	25,422,202.69	25,422,202.69	25,422,202.69	25,422,202.69	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						2.03%	1.828240	1	90,082,535.53	90,082,535.53	90,082,535.53	90,082,535.53	0.00
10824	FAMCA Float	31422BJX9	08/20/19	05/20/20	1.876380		1.876380	202	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	2.091500		2.091500	336	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						3.15%	1.937843	240	140,000,000.00	140,000,000.00	140,000,000.00	140,000,000.00	0.00
11247	FFCB	3133EKZ25	10/15/19	01/15/26	2.320000		2.320000	2268	125,000,000.00	125,000,000.00	125,000,000.00	125,000,000.00	725,000.00
11325	FFCB	3133EK4W3	10/31/19	04/30/26	2.400000		2.433460	2373	15,000,000.00	15,000,000.00	14,970,012.64	14,970,000.00	1,000.00
Inv Type: 1458 FFCB-Fxd-S 30/360						3.15%	2.332135	2279	140,000,000.00	140,000,000.00	139,970,012.64	139,970,000.00	726,000.00
10753	FHLB	3130AGVK8	08/12/19	08/12/20	2.050000		2.050000	286	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00	0.00
10855	FHLB	3130AGXM2	08/22/19	08/21/20	2.040000		2.040000	295	230,000,000.00	230,000,000.00	230,000,000.00	230,000,000.00	0.00
11324	FHLB	3130ACF66	10/31/19	09/26/22	2.150000		2.141608	1061	70,000,000.00	70,000,000.00	70,015,805.09	70,015,820.00	146,319.44
Inv Type: 1508 FHLB-Fxd-S 30/360						12.39%	2.057480	388	550,000,000.00	550,000,000.00	550,015,805.09	550,015,820.00	146,319.44
11248	FNMA	3135G0W66	10/18/19	10/15/24	1.625000		1.663934	1811	5,000,000.00	5,000,000.00	4,990,786.27	4,990,715.00	0.00
11249	FNMA	3135G0W66	10/18/19	10/15/24	1.625000		1.663997	1811	20,000,000.00	20,000,000.00	19,963,085.53	19,962,800.00	0.00
11270	FNMA	3135G0W66	10/24/19	10/15/24	1.625000		1.642642	1811	25,000,000.00	25,000,000.00	24,979,092.41	24,979,000.00	6,770.83
Inv Type: 1608 FNMA-Fxd-S 30/360						1.13%	1.653308	1811	50,000,000.00	50,000,000.00	49,932,964.21	49,932,515.00	6,770.83
10778	AGRBK CP 11-15-19	00850VYF3	08/13/19	11/15/19	2.303775		2.303775	15	45,000,000.00	45,000,000.00	44,959,925.00	44,730,925.00	0.00
10798	AGRBK CP 11-08-19	00850VY89	08/14/19	11/08/19	2.312707		2.312707	8	10,000,000.00	10,000,000.00	9,995,527.78	9,945,055.56	0.00



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10800	BCHNHK CP 11-05-19	06119RY58	08/14/19	11/05/19	2.312261		2.312261	5	17,225,000.00	17,225,000.00	17,220,598.05	17,133,659.65	0.00
11167	GLENPP CP 11-01-19	37790BY13	10/03/19	11/01/19	2.284195		2.284195	1	12,000,000.00	12,000,000.00	11,977,960.00	11,977,960.00	0.00
11228	COLFDG CP 0 11-08-19	19767DY81	10/16/19	11/08/19	2.062710		2.062715	8	30,000,000.00	30,000,000.00	29,987,983.33	29,960,516.67	0.00
11229	COLFDG CP 0 11-08-19	19767DY81	10/16/19	11/08/19	2.062710		2.062715	8	50,000,000.00	50,000,000.00	49,979,972.22	49,934,194.45	0.00
11230	COLFDG CP 0 11-08-19	19767DY81	10/16/19	11/08/19	2.062710		2.062715	8	25,000,000.00	25,000,000.00	24,989,986.11	24,967,097.22	0.00
11233	GLENPP CP 12-06-19	37790BZ61	10/17/19	12/06/19	2.257053		2.257053	36	6,800,000.00	6,800,000.00	6,785,125.00	6,778,750.00	0.00
11234	MCFUND CP 12-19-19	62455BZK4	10/17/19	12/19/19	2.067453		2.067453	49	13,000,000.00	13,000,000.00	12,964,293.33	12,953,135.00	0.00
11238	ANGLES CP 0 12-06-19	0347M3Z64	10/17/19	12/06/19	2.005570		2.005571	36	40,000,000.00	40,000,000.00	39,922,222.22	39,888,888.89	0.00
11240	BCIMIA 0 12-23-19	05990DZP0	10/17/19	12/23/19	2.108240		2.108240	53	50,000,000.00	50,000,000.00	49,848,333.33	49,804,583.33	0.00
11241	CMSERA CP 0 11-08-19	2063C1Y87	10/17/19	11/08/19	1.952320		1.952327	8	60,000,000.00	60,000,000.00	59,977,250.00	59,928,500.00	0.00
11242	GLENPP 0 12-13-19	37790BZD6	10/18/19	12/13/19	2.257903		2.257903	43	5,300,000.00	5,300,000.00	5,286,087.50	5,281,450.00	0.00
11243	MCFUND CP 12-06-19	62455BZ65	10/18/19	12/06/19	2.035625		2.035625	36	5,500,000.00	5,500,000.00	5,489,145.14	5,484,803.19	0.00
11244	ANGLES CP 11-01-19	0347M3Y16	10/18/19	11/01/19	1.921435		1.921435	1	12,000,000.00	12,000,000.00	11,991,040.00	11,991,040.00	0.00
11245	ANGLES CP 0 11-08-19	0347M3Y81	10/18/19	11/08/19	1.952221		1.952221	8	50,000,000.00	50,000,000.00	49,981,041.67	49,943,125.00	0.00
11246	ANGLES CP 0 11-08-19	0347M3Y81	10/18/19	11/08/19	1.952221		1.952221	8	20,000,000.00	20,000,000.00	19,992,416.67	19,977,250.00	0.00
11255	MCFUND CP 12-13-19	62455BZD0	10/21/19	12/13/19	2.026025		2.026025	43	12,000,000.00	12,000,000.00	11,971,720.00	11,964,313.33	0.00
11256	ANGLES CP 11-04-19	0347M3Y40	10/21/19	11/04/19	1.921435		1.921434	4	20,000,000.00	20,000,000.00	19,985,066.67	19,985,066.67	0.00
11257	CEDRSP CP 0 11-06-19	15060YY61	10/21/19	11/06/19	1.901600		1.901606	6	30,000,000.00	30,000,000.00	29,992,083.33	29,974,666.67	0.00
11258	ANGLES CP 11-01-19	0347M3Y16	10/21/19	11/01/19	1.921127		1.921127	1	35,000,000.00	35,000,000.00	34,979,466.67	34,979,466.67	0.00
11260	ICEPP 0 11-26-19	45856XYS0	10/22/19	11/26/19	1.933628		1.933628	26	17,979,000.00	17,979,000.00	17,954,903.14	17,945,264.40	0.00
11288	GLENPP 0 12-06-19	37790BZ61	10/23/19	12/06/19	2.205932		2.205931	36	7,000,000.00	7,000,000.00	6,985,027.78	6,981,177.78	0.00
11289	MCFUND CP 12-20-19	62455BZL2	10/23/19	12/20/19	1.986336		1.986336	50	10,000,000.00	10,000,000.00	9,973,050.00	9,968,100.00	0.00
11290	CMSERA CP 0 11-22-19	2063C1YN4	10/23/19	11/22/19	1.903013		1.903013	22	22,000,000.00	22,000,000.00	21,975,616.67	21,965,166.67	0.00
11291	EBURY 0 11-25-19	27873KYR7	10/23/19	11/25/19	1.863177		1.863177	25	36,000,000.00	36,000,000.00	35,955,360.00	35,938,620.00	0.00
11292	GLENPP 0 11-26-19	37790BYS4	10/24/19	11/26/19	2.154246		2.154247	26	2,300,000.00	2,300,000.00	2,296,565.97	2,295,467.08	0.00
11297	CSLBHO 0 11-25-19	12655NYR7	10/25/19	11/25/19	2.204176		2.204176	25	7,000,000.00	7,000,000.00	6,989,733.33	6,986,738.89	0.00
11298	ANGLES CP 11-05-19	0347M3Y57	10/25/19	11/05/19	1.861058		1.861059	5	11,000,000.00	11,000,000.00	10,997,726.67	10,993,748.33	0.00
11299	ISFLLC CP 11-01-19	45779QY18	10/25/19	11/01/19	1.950740		1.950739	1	50,000,000.00	50,000,000.00	49,981,041.67	49,981,041.67	0.00
11302	ROMUPP 0 11-25-19	77619FYR2	10/25/19	11/25/19	2.153988		2.153988	25	50,000,000.00	50,000,000.00	49,928,333.33	49,907,430.55	0.00
11303	ROMUPP 0 11-25-19	77619FYR2	10/25/19	11/25/19	2.153988		2.153988	25	50,000,000.00	50,000,000.00	49,928,333.33	49,907,430.55	0.00
11304	ROMUPP 0 11-25-19	77619FYR2	10/25/19	11/25/19	2.153988		2.153989	25	3,000,000.00	3,000,000.00	2,995,700.00	2,994,445.83	0.00
11305	CSLBHO CP 0 11-26-19	12655NYS5	10/28/19	11/26/19	2.143690		2.143696	26	28,000,000.00	28,000,000.00	27,958,388.89	27,951,731.11	0.00
11311	CSLBHO CP 11-29-19	12655NYV8	10/29/19	11/29/19	2.153988		2.153990	29	2,100,000.00	2,100,000.00	2,096,488.33	2,096,112.08	0.00
11332	CSLBHO CP 11-29-19	12655NYV8	10/30/19	11/29/19	2.153859		2.153859	29	10,000,000.00	10,000,000.00	9,983,277.77	9,982,083.33	0.00
11341	ISFLLC CP 11-01-19	45779QY18	10/31/19	11/01/19	1.750085		1.750088	1	25,000,000.00	25,000,000.00	24,998,784.72	24,998,784.72	0.00



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11342	EBURY CP 11-01-19	27873KY14	10/31/19	11/01/19	1.650076		1.650078	1	50,000,000.00	50,000,000.00	49,997,708.33	49,997,708.33	0.00
11343	MCFUND 0 11-04-19	62455BY41	10/31/19	11/04/19	1.740336		1.740335	4	50,000,000.00	50,000,000.00	49,990,333.34	49,990,333.34	0.00
11344	MCFUND 0 11-04-19	62455BY41	10/31/19	11/04/19	1.740336		1.740342	4	5,000,000.00	5,000,000.00	4,999,033.33	4,999,033.33	0.00
11345	CEDRSP CP 11-08-19	15060YY87	10/31/19	11/08/19	1.660613		1.660612	8	50,000,000.00	50,000,000.00	49,983,861.12	49,981,555.56	0.00
11346	CEDRSP CP 11-08-19	15060YY87	10/31/19	11/08/19	1.660613		1.660612	8	50,000,000.00	50,000,000.00	49,983,861.12	49,981,555.56	0.00
11347	CEDRSP CP 11-08-19	15060YY87	10/31/19	11/08/19	1.660613		1.660613	8	40,000,000.00	40,000,000.00	39,987,088.89	39,985,244.44	0.00
11348	MUFGBK CP 11-29-19	62479MYV9	10/31/19	11/29/19	1.742442		1.742442	29	27,000,000.00	27,000,000.00	26,963,460.00	26,962,155.00	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						25.96%	1.954768	15	1,152,204,000.00	1,152,204,000.00	1,151,180,921.75	1,150,375,375.85	0.00
5095	10th Series Jubilee 2YR	46513XL40	03/01/18	03/01/20	2.730000		2.730000	122	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	442	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						1.13%	2.958000	314	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		2.914485	9096	16,500,000.00	16,435,706.93	17,227,374.93	17,270,717.30	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	2.400000		2.342907	6995	12,073,092.00	11,509,291.40	11,544,777.48	11,582,971.88	15,812.82
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	2.400000		2.342345	8546	20,000,000.00	17,210,362.60	17,263,423.07	17,264,144.98	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	2.400000		2.323593	8546	20,000,000.00	16,633,451.80	16,684,472.90	16,685,431.31	0.00
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						1.39%	2.494610	8412	68,573,092.00	61,788,812.73	62,720,048.38	62,803,265.47	15,812.82
11273	FN FM1700	3140X43J3	10/24/19	10/01/34	2.500000		2.308389	5370	25,000,000.00	25,000,000.00	25,215,972.55	25,216,796.88	39,930.56
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						0.56%	2.308389	5370	25,000,000.00	25,000,000.00	25,215,972.55	25,216,796.88	39,930.56
11250	FR QN0818	3133G64B8	10/18/19	10/01/34	2.500000		2.307840	5370	25,000,000.00	25,000,000.00	25,228,939.30	25,230,468.75	29,513.89
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						0.56%	2.307840	5370	25,000,000.00	25,000,000.00	25,228,939.30	25,230,468.75	29,513.89
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		3.255257	2429	28,091,198.00	2,087,914.53	2,168,548.66	2,180,596.77	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		3.709123	2702	31,307,000.00	1,870,420.12	1,938,041.42	1,954,256.19	0.00
6055	FNR 2009-88 CB	31398F3S8	04/30/18	04/25/39	4.500000		3.704410	7116	20,395,000.00	2,176,669.84	2,289,814.16	2,281,878.20	0.00
6062	FNR 2013-116 YB	3136AG3J9	04/30/18	08/25/39	3.000000		2.589493	7238	35,832,000.00	4,062,027.67	4,112,306.74	4,115,764.69	0.00
6070	FNR 2016-93 NA	3136AUVL2	04/30/18	01/25/38	3.000000		2.167825	6661	200,000,000.00	150,470,610.00	153,805,528.70	154,122,273.25	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-1.017418	3221	118,829,360.00	57,055,649.84	60,958,743.87	61,358,743.88	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		2.242612	4743	45,072,333.00	34,651,837.23	36,787,279.32	36,896,092.82	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		1.969805	4713	24,562,333.00	19,001,815.28	20,135,581.85	20,214,846.36	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		2.343067	10191	89,846,000.00	78,337,847.78	81,806,131.97	82,017,829.82	0.00
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						7.88%	1.699501	6540	593,935,224.00	349,714,792.29	364,001,976.69	365,142,281.98	0.00



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6056	FHR 4470 MC	3137BJDB6	04/30/18	10/15/39	2.000000		1.978606	7289	21,650,000.00	8,883,199.81	8,884,295.60	8,883,764.16	0.00
6057	FHR 4077 BA	3137ASAG9	04/30/18	09/15/32	2.000000		2.496896	4703	3,000,000.00	566,010.99	557,627.70	556,823.53	0.00
6058	FHR 4478 PC	3137BJ6P3	04/30/18	11/15/36	2.000000		1.958730	6225	14,000,000.00	3,284,138.48	3,295,297.08	3,295,794.59	0.00
6059	FHR 4403 CA	3137BEK45	04/30/18	01/15/31	3.000000		2.426042	4094	51,850,313.00	17,857,277.87	18,188,000.92	18,192,299.45	0.00
6060	FHR 4476 B	3137BJ3Q4	04/30/18	04/15/44	2.500000		2.482551	8933	13,110,787.00	2,698,141.88	2,698,452.91	2,698,141.90	0.00
6061	FHR 4413 HP	3137BFB67	04/30/18	03/15/27	3.500000		2.108037	2692	39,675,000.00	11,941,208.12	12,241,249.79	12,302,765.82	0.00
6063	FHR 4298 PG	3137B7QN2	04/30/18	04/15/27	3.000000		2.228390	2723	15,000,000.00	3,868,117.35	3,920,687.06	3,931,989.97	0.00
6066	FHR 4389 AB	3137BDMU7	04/30/18	06/15/30	3.000000		2.393619	3880	20,000,000.00	5,754,192.80	5,823,325.84	5,832,005.13	0.00
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		2.320269	1842	15,000,000.00	166,661.85	171,997.80	170,708.72	0.00
6071	FHR 4550 TA	3137BN3B8	04/30/18	11/15/44	2.000000		1.924390	9147	126,824,000.00	62,085,407.01	62,152,268.84	62,150,106.38	0.00
6079	FHR 4596 HA	3137BQNY9	04/30/18	03/15/27	3.000000		2.218486	2692	123,184,000.00	56,282,103.17	57,416,666.28	57,479,912.40	0.00
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		2.004060	5098	500,000.00	211,056.35	214,873.51	215,295.50	0.00
6084	FHR 4632 MA	3137BSS87	04/30/18	02/15/30	4.000000		1.987554	3760	213,535,408.00	142,842,352.34	152,262,901.24	152,916,452.67	0.00
6086	FHR 4634 MA	3137BSSL8	04/30/18	05/15/26	4.500000		2.611333	2388	103,693,978.00	63,280,690.38	67,799,935.48	68,326,108.70	0.00
6087	FHR 4634 MD	3137BSSN4	04/30/18	10/15/22	5.000000		2.534616	1080	99,944,794.00	53,487,790.22	57,496,423.94	58,411,152.85	0.00
6088	FHR 4630 MA	3137BSY98	04/30/18	08/15/29	4.000000		2.264834	3576	113,679,250.00	72,335,081.01	75,957,661.40	76,334,361.08	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		2.691916	6802	17,232,651.00	13,098,054.99	13,944,082.70	13,961,646.98	0.00
6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		3.694533	7016	15,558,200.00	6,107,191.40	6,460,957.70	6,484,412.32	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		1.606712	5675	54,150,069.00	40,726,971.39	42,727,821.01	42,706,419.72	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		2.154763	4764	21,801,333.00	16,424,418.14	17,136,044.71	17,136,211.38	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		1.797799	5586	63,091,496.00	46,883,989.73	49,121,364.08	49,171,248.72	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		1.802530	4245	57,020,504.00	41,249,861.39	43,104,710.52	43,174,486.24	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		3.314439	6771	83,983,373.00	754,843.40	824,885.94	797,866.30	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-.040199	4519	60,000,000.00	37,978,593.60	39,855,573.90	40,162,362.73	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-1.025013	5310	63,201,549.00	42,707,004.48	45,662,260.61	45,950,067.61	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		-1.331723	6164	50,000,000.00	33,345,035.50	35,601,862.94	35,793,811.54	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		.867334	6894	100,000,000.00	69,587,737.00	72,439,612.08	72,632,200.49	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		1.979700	4002	15,974,951.00	11,514,662.09	12,081,486.91	12,108,386.85	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		1.310853	1476	20,815,333.00	13,531,382.31	13,951,021.47	14,021,894.93	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		.245399	1658	13,110,911.00	6,789,107.80	6,917,709.43	6,952,470.71	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		1.507336	1262	4,694,280.00	2,725,590.65	2,785,107.65	2,797,137.39	0.00
9192	FHR 4770 HJ	3137F34A9	04/08/19	09/15/23	4.500000		2.225605	1415	16,292,120.00	9,505,153.38	9,710,583.89	9,745,752.56	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		1.495136	1262	25,604,000.00	14,794,704.53	15,117,568.01	15,183,065.52	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		-.891786	1262	22,333,333.00	14,814,453.53	15,360,735.59	15,407,031.67	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		1.760268	1597	25,000,000.00	16,197,214.75	16,530,415.36	16,556,590.45	0.00



Inventory with Original Cost

As Of Date: 10/31/2019

Run: 11/19/2019 12:07:30 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
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		1.513588	1231	25,000,000.00	16,906,575.50	17,346,139.25	17,368,864.67	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		2.250816	1781	25,000,000.00	17,514,350.75	18,110,858.33	18,143,772.73	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		1.162617	1689	21,135,305.00	14,658,825.75	15,179,418.68	15,208,531.72	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		.257189	8750	37,333,183.00	25,145,012.03	26,062,860.56	26,080,092.17	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		-.297632	8293	14,184,410.00	12,543,424.83	12,942,609.32	13,021,642.89	0.00
Inv Type: 6425 FHR-Fxd-CPR-M 30/360						23.23%	1.547184	4351	1,827,164,531.00	1,031,047,588.55	1,078,057,356.03	1,082,263,651.14	0.00
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7838	6,000,000.00	821,961.18	821,961.18	824,958.35	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	01/16/20	1.732000		1.645759	77	3,500,000.00	662,876.34	662,923.02	663,950.56	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.478084	321	14,000,000.00	6,664,261.52	6,649,680.38	6,624,950.42	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		4.115512	9364	20,700,000.00	19,327,341.81	20,071,308.17	20,076,276.48	0.00
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						0.62%	3.378983	6969	44,200,000.00	27,476,440.85	28,205,872.75	28,190,135.81	0.00
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	2.468300		2.258626	603	80,177,350.00	26,208,255.11	26,260,649.72	26,265,585.46	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	2.468300		2.154729	603	80,000,000.00	34,829,838.40	34,910,946.31	34,916,912.88	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	2.468300		2.212099	542	110,559,670.00	51,391,213.70	51,504,608.10	51,519,691.58	0.00
10878	FNR 2018-45 FT	3136B2GN6	08/29/19	06/25/48	2.122700		2.433508	10465	62,500,000.00	53,948,150.00	53,566,258.97	53,560,397.67	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	2.122700		2.250006	10252	47,483,748.00	33,021,723.06	32,847,624.44	32,846,295.16	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	2.368300		2.422408	9703	50,340,476.00	25,283,445.17	25,232,318.01	25,232,088.18	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	2.468300		1.963439	603	33,925,000.00	14,770,028.35	14,796,862.02	14,800,029.88	0.00
11274	FNR 2016-62 FH	3136ATVV3	10/30/19	09/25/46	2.222700		2.224090	9826	17,309,000.00	9,213,780.27	9,208,021.66	9,208,021.66	2,844.43
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	2.272700		2.254895	8030	174,827,837.00	19,610,573.09	19,641,206.83	19,641,214.61	6,190.27
Inv Type: 6600 FNMA-Var-CPR-M 30/360						6.04%	2.267711	5464	657,123,081.00	268,277,007.15	267,968,496.06	267,990,237.08	9,034.70
11318	FNA 2019-M4 FA	3136B3X54	10/01/19	02/25/26	2.591500		2.578400	2309	16,500,000.00	15,584,858.85	15,584,858.85	15,584,858.89	0.00
Inv Type: 6603 FNMA-Var-CPR-M-A/360						0.35%	2.578400	2309	16,500,000.00	15,584,858.85	15,584,858.85	15,584,858.89	0.00
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	2.221200		2.271736	7867	7,300,000.00	2,396,796.23	2,390,303.15	2,390,055.24	0.00
10936	FHR 4916 FD	3137FNQX1	09/09/19	09/25/49	2.251250		2.371200	10922	65,721,575.00	64,087,063.66	64,087,063.66	64,087,063.66	0.00
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	2.251250		2.371200	7837	200,000,000.00	34,473,308.00	34,451,869.48	34,451,762.18	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	2.471250		2.274532	6011	57,826,714.00	12,124,641.62	12,179,361.71	12,181,475.88	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						2.55%	2.358689	9389	330,848,289.00	113,081,809.51	113,108,598.00	113,110,356.96	0.00
10809	FHMS K713 A2	3137B2GW4	08/15/19	03/25/20	2.313000		2.481507	146	3,225,515.00	2,912,236.44	2,910,541.01	2,909,615.44	0.00
Inv Type: 6900 FH MFmly-Fxd-M 30/360						0.07%	2.481507	146	3,225,515.00	2,912,236.44	2,910,541.01	2,909,615.44	0.00



Inventory with Original Cost

As Of Date: 10/31/2019

Run: 11/19/2019 12:07:30 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
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	2.215600		2.215600	483	57,080,000.00	26,188,785.76	26,188,785.76	26,188,785.80	0.00
10810	FHMS K102 A	3137FGZN8	08/14/19	02/25/21	2.215600		2.215600	483	4,560,000.00	2,092,166.49	2,092,166.49	2,092,166.49	0.00
10877	FHMS K102 A	3137FGZN8	08/29/19	02/25/21	2.215600		2.215600	483	7,710,000.00	3,537,413.07	3,537,413.07	3,537,413.08	0.00
10943	FHMS KF50 A	3137FHPE7	09/11/19	07/25/28	2.415600		2.415600	3190	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	2.609000		2.609000	3586	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	2.472700		2.472700	3586	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	2.505600		2.505600	2459	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						6.80%	2.476168	2982	341,680,000.00	301,883,107.54	301,883,107.54	301,883,107.77	0.00
Subtotal						100%	1.950400	2715	6,150,223,295.16	4,438,740,217.07	4,500,755,034.01	4,505,388,050.18	973,382.24
Grand Total		Count 147					1.950400	2715	6,150,223,295.16	4,438,740,217.07	4,500,755,034.01	4,505,388,050.18	973,382.24