



# Inventory with Original Cost

As Of Date: 09/30/2019

Run: 10/07/2019 07:17:55 AM

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
<b>Fund Grp: 72 Board of Finance</b>													
4488	MMKT RayJames Fed 1673		01/01/18	10/01/19	1.210372		1.210372	1	0.00	0.00	0.00	0.00	0.00
4490	MMKT BAML Fed 8405		01/01/18	10/01/19	2.011993		2.011993	1	30,481,844.60	30,481,844.60	30,481,844.60	30,481,844.60	0.00
4491	MMKT Invesco Simmons 436		01/01/18	10/01/19	2.182451		2.182451	1	0.00	0.00	0.00	0.00	0.00
Inv Type: 1052 MMKT-A/365-6						<b>0.70%</b>	<b>2.011993</b>	<b>1</b>	<b>30,481,844.60</b>	<b>30,481,844.60</b>	<b>30,481,844.60</b>	<b>30,481,844.60</b>	<b>0.00</b>
4492	DDA BofA 8756		01/01/18	10/01/19	1.967831		1.967831	1	4,490,629.98	4,490,629.98	4,490,629.98	4,490,629.98	0.00
4493	DDA Centennial 9655		01/01/18	10/01/19	3.011860		3.011860	1	44,167.79	44,167.79	44,167.79	44,167.79	0.00
4494	DDA Regions 6470		01/01/18	10/01/19	.424867		.424867	1	145,358.96	145,358.96	145,358.96	145,358.96	0.00
4495	DDA 1st Security 0280		01/01/18	10/01/19	1.059006		1.059006	1	0.00	0.00	0.00	0.00	0.00
4496	DDA US Bank		01/01/18	10/01/19	.034935		.034935	1	106,169.32	106,169.32	106,169.32	106,169.32	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	10/01/19	2.129665		2.129665	1	152,272,395.57	152,272,395.57	152,272,395.57	152,272,395.57	0.00
4500	DDA Simmons 4368		01/01/18	10/01/19	2.111639		2.111639	1	58,689,439.58	58,689,439.58	58,689,439.58	58,689,439.58	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						<b>4.95%</b>	<b>2.119394</b>	<b>1</b>	<b>215,748,161.20</b>	<b>215,748,161.20</b>	<b>215,748,161.20</b>	<b>215,748,161.20</b>	<b>0.00</b>
10824	FAMCA Float	31422BJX9	08/20/19	05/20/20	2.074250		2.074250	233	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	2.149000		2.149000	367	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						<b>3.21%</b>	<b>2.095607</b>	<b>271</b>	<b>140,000,000.00</b>	<b>140,000,000.00</b>	<b>140,000,000.00</b>	<b>140,000,000.00</b>	<b>0.00</b>
10753	FHLB	3130AGVK8	08/12/19	08/12/20	2.050000		2.050000	317	250,000,000.00	250,000,000.00	250,000,000.00	250,000,000.00	0.00
10855	FHLB	3130AGMX0	08/22/19	08/21/20	2.040000		2.040000	326	300,000,000.00	300,000,000.00	300,000,000.00	300,000,000.00	0.00
Inv Type: 1508 FHLB-Fxd-S 30/360						<b>12.62%</b>	<b>2.044545</b>	<b>322</b>	<b>550,000,000.00</b>	<b>550,000,000.00</b>	<b>550,000,000.00</b>	<b>550,000,000.00</b>	<b>0.00</b>
2412	MUNI-S.Carolina	83712TDA6	06/01/16	01/01/41	2.950000		2.971125	7764	10,000.00	10,000.00	9,968.14	9,963.18	0.00
Inv Type: 2310 MUNIS-M 30/360						<b>0.00%</b>	<b>2.971125</b>	<b>7764</b>	<b>10,000.00</b>	<b>10,000.00</b>	<b>9,968.14</b>	<b>9,963.18</b>	<b>0.00</b>
11117	EBURY CP 10-01-19	27873KX15	09/30/19	10/01/19	2.000111		2.000120	1	9,500,000.00	9,500,000.00	9,500,000.00	9,499,472.22	0.00
11118	ISFLLC CP 10-01-19	45779QX19	09/30/19	10/01/19	2.050117		2.050115	1	25,000,000.00	25,000,000.00	25,000,000.00	24,998,576.39	0.00
11119	EBURY CP 10-01-19	27873KX15	09/30/19	10/01/19	2.000111		2.000113	1	25,000,000.00	25,000,000.00	25,000,000.00	24,998,611.11	0.00
11128	COLFDG CP 0 10-01-19	19767DX17	09/30/19	10/01/19	2.050110		2.050115	1	50,000,000.00	50,000,000.00	50,000,000.00	49,997,152.78	0.00
11129	COLFDG CP 0 10-01-19	19767DX17	09/30/19	10/01/19	2.050110		2.050115	1	50,000,000.00	50,000,000.00	50,000,000.00	49,997,152.78	0.00
11130	COLFDG CP 0 10-01-19	19767DX17	09/30/19	10/01/19	2.050110		2.050125	1	15,000,000.00	15,000,000.00	15,000,000.00	14,999,145.83	0.00
11094	CSLBHO CP 10-02-19	12655NX23	09/26/19	10/02/19	2.330905		2.330906	2	50,000,000.00	50,000,000.00	49,996,763.89	49,980,583.33	0.00
11090	ISFLLC CP 10-03-19	45779QX35	09/26/19	10/03/19	2.100858		2.100858	3	32,850,000.00	32,850,000.00	32,846,167.50	32,836,586.25	0.00
10673	SINOPC 0 10-04-19	82937RX43	08/05/19	10/04/19	2.470128		2.470128	4	50,000,000.00	50,000,000.00	49,989,750.00	49,795,000.00	0.00



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10674	SINOPC 0 10-04-19	82937RX43	08/05/19	10/04/19	2.470128		2.470128	4	50,000,000.00	50,000,000.00	49,989,750.00	49,795,000.00	0.00
11093	COLFDG CP 10-04-19	19767DX41	09/26/19	10/04/19	2.100980		2.100980	4	50,000,000.00	50,000,000.00	49,991,250.00	49,976,666.67	0.00
11095	ANGLES CP 0 10-04-19	0347M3X41	09/26/19	10/04/19	2.080960		2.080962	4	50,000,000.00	50,000,000.00	49,991,333.33	49,976,888.89	0.00
11096	ANGLES CP 0 10-04-19	0347M3X41	09/26/19	10/04/19	2.080960		2.080962	4	50,000,000.00	50,000,000.00	49,991,333.33	49,976,888.89	0.00
11109	COLFDG CP 10-04-19	19767DX41	09/27/19	10/04/19	2.080842		2.080842	4	15,300,000.00	15,300,000.00	15,297,348.00	15,293,812.00	0.00
11088	CSLBHO CP 10-11-19	12655NXB3	09/26/19	10/11/19	2.262130		2.262131	11	16,000,000.00	16,000,000.00	15,989,955.55	15,984,933.33	0.00
11120	ATLASS CP 0 10-11-19	04821UXB3	09/30/19	10/11/19	2.081323		2.081323	11	50,000,000.00	50,000,000.00	49,971,111.11	49,968,222.22	0.00
11121	ATLASS CP 0 10-11-19	04821UXB3	09/30/19	10/11/19	2.081323		2.081323	11	29,425,000.00	29,425,000.00	29,407,998.89	29,406,298.78	0.00
11124	CMSERA CP 10-11-19	2063C1XB1	09/30/19	10/11/19	2.081323		2.081323	11	50,000,000.00	50,000,000.00	49,971,111.11	49,968,222.22	0.00
11125	CMSERA CP 10-11-19	2063C1XB1	09/30/19	10/11/19	2.081323		2.081323	11	50,000,000.00	50,000,000.00	49,971,111.11	49,968,222.22	0.00
11126	MCFUND 0 10-11-19	62455BXB6	09/30/19	10/11/19	2.061297		2.061297	11	50,000,000.00	50,000,000.00	49,971,388.89	49,968,527.78	0.00
11127	MCFUND 0 10-11-19	62455BXB6	09/30/19	10/11/19	2.061297		2.061297	11	50,000,000.00	50,000,000.00	49,971,388.89	49,968,527.78	0.00
11134	LMAUS 0 10-17-19	53944RXH6	09/30/19	10/17/19	2.112104		2.112104	17	50,000,000.00	50,000,000.00	49,953,111.12	49,950,180.56	0.00
11135	LMAUS 0 10-17-19	53944RXH6	09/30/19	10/17/19	2.112104		2.112104	17	50,000,000.00	50,000,000.00	49,953,111.12	49,950,180.56	0.00
11136	LMAUS 0 10-17-19	53944RXH6	09/30/19	10/17/19	2.112104		2.112104	17	50,000,000.00	50,000,000.00	49,953,111.12	49,950,180.56	0.00
11137	LMAUS 0 10-17-19	53944RXH6	09/30/19	10/17/19	2.112104		2.112105	17	30,000,000.00	30,000,000.00	29,971,866.66	29,970,108.33	0.00
11138	ANGLES CP 10-18-19	0347M3XJ8	09/30/19	10/18/19	2.082165		2.082165	18	80,000,000.00	80,000,000.00	79,921,422.22	79,916,800.00	0.00
11131	ROMUPP 0 10-25-19	77619FXR3	09/30/19	10/25/19	2.273584		2.273584	25	50,000,000.00	50,000,000.00	49,924,333.34	49,921,180.56	0.00
11132	ROMUPP 0 10-25-19	77619FXR3	09/30/19	10/25/19	2.273584		2.273584	25	50,000,000.00	50,000,000.00	49,924,333.34	49,921,180.56	0.00
11133	ROMUPP 0 10-25-19	77619FXR3	09/30/19	10/25/19	2.273584		2.273584	25	15,000,000.00	15,000,000.00	14,977,300.00	14,976,354.17	0.00
10699	BCIMIA CP 10-28-19	05990DXU1	08/06/19	10/28/19	2.312261		2.312261	28	2,100,000.00	2,100,000.00	2,096,377.50	2,088,864.17	0.00
10800	BCHNHK CP 11-05-19	06119RY58	08/14/19	11/05/19	2.312261		2.312261	36	17,225,000.00	17,225,000.00	17,186,482.98	17,133,659.65	0.00
10798	AGRBK CP 11-08-19	00850VY89	08/14/19	11/08/19	2.312707		2.312707	39	10,000,000.00	10,000,000.00	9,975,722.22	9,945,055.56	0.00
10778	AGRBK CP 11-15-19	00850VYF3	08/13/19	11/15/19	2.303775		2.303775	46	45,000,000.00	45,000,000.00	44,871,187.50	44,730,925.00	0.00
Inv Type: 3000 CP-ZERO CPN-Mat					<b>29.07%</b>	<b>2.153229</b>	<b>12</b>	<b>1,267,400,000.00</b>	<b>1,267,400,000.00</b>	<b>1,266,556,120.72</b>	<b>1,265,809,161.15</b>	<b>0.00</b>	
5095	10th Series Jubilee 2YR	46513XL40	03/01/18	03/01/20	2.730000		2.730000	153	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	473	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					<b>1.15%</b>	<b>2.958000</b>	<b>345</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>50,000,000.00</b>	<b>0.00</b>
10979	SBA 510218	83164MK73	09/18/19	12/25/38	2.900000		2.862138	7026	12,073,092.00	11,546,887.85	11,582,851.30	11,582,971.88	15,812.82
10867	SBA 510495	83164MUU1	08/27/19	09/25/44	4.000000		3.395068	9127	16,500,000.00	16,467,906.84	17,265,656.78	17,304,375.00	47,666.67
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55 Day					<b>0.64%</b>	<b>3.181093</b>	<b>8283</b>	<b>28,573,092.00</b>	<b>28,014,794.69</b>	<b>28,848,508.08</b>	<b>28,887,346.88</b>	<b>63,479.49</b>	
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		2.849597	2460	28,091,198.00	2,104,279.34	2,186,855.23	2,197,688.01	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		3.204526	2733	31,307,000.00	1,875,834.04	1,944,475.90	1,959,912.77	0.00



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6074	FNR 2016-98 DA	3136AUQ38	04/30/18	06/25/28	4.000000		2.923210	3191	91,663,000.00	60,858,466.40	63,444,055.98	63,663,946.05	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-.075343	3252	118,829,360.00	60,144,771.15	64,313,733.07	64,680,844.39	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		2.563143	4744	24,562,333.00	19,233,679.77	20,405,587.89	20,461,512.54	0.00
6073	FNR 2016-98 A	3136AUP96	04/30/18	10/25/32	4.000000		2.625152	4774	45,236,000.00	30,674,728.83	32,114,219.00	32,184,256.79	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		2.630347	4774	45,072,333.00	35,071,210.04	37,267,732.70	37,342,626.67	0.00
6070	FNR 2016-93 NA	3136AUVL2	04/30/18	01/25/38	3.000000		2.346177	6692	200,000,000.00	153,590,278.00	157,023,343.03	157,317,650.23	0.00
6055	FNR 2009-88 CB	31398F3S8	04/30/18	04/25/39	4.500000		3.734228	7147	20,395,000.00	2,196,399.55	2,310,634.34	2,302,561.55	0.00
6062	FNR 2013-116 YB	3136AG3J9	04/30/18	08/25/39	3.000000		2.666194	7269	35,832,000.00	4,162,918.40	4,214,475.79	4,217,990.12	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		2.872896	10222	89,846,000.00	79,072,900.37	82,642,382.09	82,787,412.08	0.00
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						<b>10.30%</b>	<b>2.251501</b>	<b>5970</b>	<b>730,834,224.00</b>	<b>448,985,465.89</b>	<b>467,867,495.02</b>	<b>469,116,401.20</b>	<b>0.00</b>
6087	FHR 4634 MD	3137BSSN4	04/30/18	10/15/22	5.000000		2.918152	1111	99,944,794.00	54,584,389.50	58,694,232.42	59,608,690.23	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		2.165496	1262	25,000,000.00	18,339,387.50	18,820,419.51	18,840,855.13	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		2.094865	1293	4,694,280.00	2,952,324.00	3,018,555.12	3,029,822.49	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		2.086387	1293	25,604,000.00	16,030,258.32	16,389,720.66	16,451,052.59	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		.358805	1293	22,333,333.00	16,121,012.69	16,740,491.44	16,765,853.20	0.00
9192	FHR 4770 HJ	3137F34A9	04/08/19	09/15/23	4.500000		2.661978	1446	16,292,120.00	10,031,493.94	10,254,526.19	10,285,416.11	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		2.026752	1507	20,815,333.00	14,539,096.29	14,999,831.54	15,066,138.54	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		2.220338	1628	25,000,000.00	17,463,917.25	17,833,555.66	17,851,397.91	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		.823315	1689	13,110,911.00	7,690,538.00	7,843,179.20	7,875,591.57	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		2.108092	1720	21,135,305.00	15,695,386.28	16,262,306.22	16,283,963.27	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		2.664736	1812	25,000,000.00	18,373,272.00	19,008,712.84	19,033,561.46	0.00
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		2.315945	1873	15,000,000.00	170,847.00	176,474.80	174,995.49	0.00
6086	FHR 4634 MA	3137BSSL8	04/30/18	05/15/26	4.500000		2.695721	2419	103,693,978.00	64,237,228.96	68,846,041.58	69,358,912.84	0.00
6061	FHR 4413 HP	3137BFB67	04/30/18	03/15/27	3.500000		2.174481	2723	39,675,000.00	12,405,911.87	12,719,254.52	12,781,539.94	0.00
6079	FHR 4596 HA	3137BQNY9	04/30/18	03/15/27	3.000000		2.350116	2723	123,184,000.00	57,763,744.31	58,932,800.53	58,993,086.18	0.00
6063	FHR 4298 PG	3137B7QN2	04/30/18	04/15/27	3.000000		2.025837	2754	15,000,000.00	3,964,799.70	4,019,754.59	4,030,268.79	0.00
6088	FHR 4630 MA	3137BSY98	04/30/18	08/15/29	4.000000		2.258463	3607	113,679,250.00	73,431,312.75	77,151,466.33	77,491,201.56	0.00
6084	FHR 4632 MA	3137BSS87	04/30/18	02/15/30	4.000000		2.228863	3791	213,535,408.00	145,221,356.73	154,865,484.20	155,463,238.73	0.00
6066	FHR 4389 AB	3137BDMU7	04/30/18	06/15/30	3.000000		2.121758	3911	20,000,000.00	5,838,788.00	5,910,685.32	5,917,744.29	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		2.374445	4033	15,974,951.00	11,980,919.31	12,575,744.26	12,598,685.46	0.00
6059	FHR 4403 CA	3137BEK45	04/30/18	01/15/31	3.000000		2.453795	4125	51,850,313.00	18,155,868.27	18,494,447.92	18,496,491.73	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		2.244325	4276	57,020,504.00	42,912,699.03	44,857,352.29	44,914,908.11	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		.920611	4550	60,000,000.00	40,514,792.40	42,551,357.32	42,844,392.96	0.00
6057	FHR 4077 BA	3137ASAG9	04/30/18	09/15/32	2.000000		2.623186	4734	3,000,000.00	577,218.18	568,618.41	567,848.80	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		2.602046	4795	21,801,333.00	17,036,553.13	17,778,945.93	17,774,874.77	0.00



# Inventory with Original Cost

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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
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		2.286808	5129	500,000.00	219,288.07	223,273.74	223,692.56	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		.347928	5341	63,201,549.00	45,477,493.04	48,667,693.96	48,930,940.16	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		2.268069	5617	63,091,496.00	48,723,512.52	51,062,956.97	51,100,513.56	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		2.305077	5706	54,150,069.00	42,545,783.94	44,642,022.57	44,613,631.81	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		.123709	6195	50,000,000.00	36,007,080.50	38,456,462.89	38,651,350.47	0.00
6058	FHR 4478 PC	3137BJ6P3	04/30/18	11/15/36	2.000000		1.936282	6256	14,000,000.00	3,298,779.12	3,310,032.30	3,310,487.19	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		3.321123	6802	83,983,373.00	757,012.69	827,606.01	800,159.23	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		2.585212	6833	17,232,651.00	13,249,444.69	14,113,269.93	14,123,018.23	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		1.815677	6925	100,000,000.00	74,661,593.00	77,750,887.62	77,928,037.69	0.00
6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		3.589026	7047	15,558,200.00	6,125,316.24	6,482,083.42	6,503,656.67	0.00
6056	FHR 4470 MC	3137BJDB6	04/30/18	10/15/39	2.000000		1.987676	7320	21,650,000.00	9,144,788.10	9,146,040.20	9,145,369.07	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		.713999	8324	14,184,410.00	13,897,419.10	14,352,091.73	14,427,258.20	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		1.864711	8781	37,333,183.00	27,737,605.59	28,754,617.86	28,769,097.80	0.00
6060	FHR 4476 B	3137BJ3Q4	04/30/18	04/15/44	2.500000		2.493755	8964	13,110,787.00	2,842,994.58	2,843,344.12	2,842,994.59	0.00
6071	FHR 4550 TA	3137BN3B8	04/30/18	11/15/44	2.000000		1.939989	9178	126,824,000.00	65,612,625.95	65,683,286.36	65,681,001.05	0.00
Inv Type: 6425 FHR-Fxd-CPR-M 30/360						<b>24.69%</b>	<b>2.016565</b>	<b>4402</b>	<b>1,827,164,531.00</b>	<b>1,076,333,852.54</b>	<b>1,125,629,628.48</b>	<b>1,129,551,740.43</b>	<b>0.00</b>
3323	GNR 2012-70 A	38378BUJ6	10/01/17	01/16/20	1.732000		1.639123	108	3,500,000.00	667,962.58	668,056.77	669,045.04	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.485087	352	14,000,000.00	6,700,593.90	6,685,320.25	6,661,068.48	0.00
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7869	6,000,000.00	829,315.68	829,315.68	832,339.66	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		4.123770	9395	20,700,000.00	19,565,204.89	20,320,825.45	20,323,356.76	0.00
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						<b>0.64%</b>	<b>3.389804</b>	<b>7012</b>	<b>44,200,000.00</b>	<b>27,763,077.05</b>	<b>28,503,518.15</b>	<b>28,485,809.94</b>	<b>0.00</b>
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	2.716000		2.424869	573	110,559,670.00	52,675,827.51	52,792,712.75	52,807,516.92	0.00
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	2.595200		2.536059	634	80,177,350.00	27,880,857.26	27,937,724.17	27,941,846.42	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	2.595200		2.459020	634	80,000,000.00	38,303,463.20	38,393,510.79	38,399,221.73	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	2.318300		2.801401	10283	47,483,748.00	33,376,059.14	33,198,789.67	33,198,748.82	0.00
10878	FNR 2018-45 FT	3136B2GN6	08/29/19	06/25/48	2.318300		2.485253	10496	62,500,000.00	54,429,290.63	54,039,351.84	54,038,080.10	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						<b>4.74%</b>	<b>2.522664</b>	<b>4753</b>	<b>380,720,768.00</b>	<b>206,665,497.74</b>	<b>206,362,089.22</b>	<b>206,385,413.99</b>	<b>0.00</b>
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	2.495100		2.618713	7898	7,300,000.00	2,443,941.67	2,437,131.52	2,437,068.08	0.00
10936	FHR 4916 FD	3137FNQX1	09/09/19	09/25/49	2.620000		2.521800	10953	65,721,575.00	64,953,274.02	64,953,274.02	64,953,274.02	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						<b>1.55%</b>	<b>2.525305</b>	<b>10843</b>	<b>73,021,575.00</b>	<b>67,397,215.69</b>	<b>67,390,405.54</b>	<b>67,390,342.10</b>	<b>0.00</b>
10809	FHMS K713 A2	3137B2GW4	08/15/19	03/25/20	2.313000		2.497921	177	3,225,515.00	2,964,698.15	2,962,598.12	2,962,029.94	0.00
Inv Type: 6900 FH MFmly-Fxd-M 30/360						<b>0.07%</b>	<b>2.497921</b>	<b>177</b>	<b>3,225,515.00</b>	<b>2,964,698.15</b>	<b>2,962,598.12</b>	<b>2,962,029.94</b>	<b>0.00</b>



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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	2.289000		2.289000	514	57,080,000.00	30,713,821.02	30,713,821.02	30,713,821.07	0.00
10810	FHMS K102 A	3137FGZN8	08/14/19	02/25/21	2.289000		2.289000	514	4,560,000.00	2,453,661.95	2,453,661.95	2,453,661.95	0.00
10877	FHMS K102 A	3137FGZN8	08/29/19	02/25/21	2.289000		2.289000	514	7,710,000.00	4,148,625.79	4,148,625.79	4,148,625.80	0.00
10943	FHMS KF50 A	3137FHPE7	09/11/19	07/25/28	2.624200		2.624200	3221	42,330,000.00	40,305,636.32	40,305,636.32	40,305,636.50	0.00
11025	FHMS KF67 A	3137FNXA3	09/24/19	08/25/29	2.609000		2.609000	3617	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	2.739000		2.739000	3617	100,000,000.00	100,000,000.00	100,000,000.00	100,000,000.00	0.00
Inv Type: 6950 FH MFmly-Var-M A/360						<b>5.68%</b>	<b>2.615750</b>	<b>3085</b>	<b>281,680,000.00</b>	<b>247,621,745.08</b>	<b>247,621,745.08</b>	<b>247,621,745.32</b>	<b>0.00</b>
<b>Subtotal</b>						<b>100%</b>	<b>2.183651</b>	<b>2464</b>	<b>5,623,059,710.80</b>	<b>4,359,386,352.63</b>	<b>4,427,982,082.35</b>	<b>4,432,449,959.93</b>	<b>63,479.49</b>
Grand Total		Count 121					<b>2.183651</b>	<b>2464</b>	<b>5,623,059,710.80</b>	<b>4,359,386,352.63</b>	<b>4,427,982,082.35</b>	<b>4,432,449,959.93</b>	<b>63,479.49</b>