



Inventory with Original Cost

As Of Date: 01/31/2020

Run: 02/19/2020 10:30:12 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
Fund Grp: 72 Board of Finance													
3139	MMKT-Treasury Money Mgmt		06/30/17	02/01/20	2.350000		2.350000	1	0.00	0.00	0.00	0.00	0.00
Inv Type: 1050 MMKT-A/360						0%	.000000		0.00	0.00	0.00	0.00	0.00
4490	MMKT BAML Fed 8405		01/01/18	02/01/20	1.501896		1.501896	1	139,895,958.75	139,895,958.75	139,895,958.75	139,895,958.75	0.00
Inv Type: 1052 MMKT-A/365-6						3.09%	1.501896	1	139,895,958.75	139,895,958.75	139,895,958.75	139,895,958.75	0.00
4492	DDA BofA 8756		01/01/18	02/01/20	.884247		.884247	1	7,168,050.57	7,168,050.57	7,168,050.57	7,168,050.57	0.00
4493	DDA Centennial 9655		01/01/18	02/01/20	2.050805		2.050805	1	27,073,147.85	27,073,147.85	27,073,147.85	27,073,147.85	0.00
4494	DDA Regions 6470		01/01/18	02/01/20	.020017		.020017	1	851,258.95	851,258.95	851,258.95	851,258.95	0.00
4495	DDA 1st Security 0280		01/01/18	02/01/20	1.600490		1.600490	1	20,042,102.44	20,042,102.44	20,042,102.44	20,042,102.44	0.00
4496	DDA US Bank		01/01/18	02/01/20	.034914		.034914	1	106,181.72	106,181.72	106,181.72	106,181.72	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	02/01/20	1.634914		1.634914	1	30,968,387.77	30,968,387.77	30,968,387.77	30,968,387.77	0.00
4500	DDA Simmons 4368		01/01/18	02/01/20	1.599930		1.599930	1	25,415,554.78	25,415,554.78	25,415,554.78	25,415,554.78	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						2.46%	1.659595	1	111,624,684.08	111,624,684.08	111,624,684.08	111,624,684.08	0.00
10824	FAMCA Float	31422BJX9	08/20/19	05/20/20	1.687750		1.687750	110	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	1.840880		1.840880	244	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						3.09%	1.731501	148	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	2281	15,000,000.00	15,000,000.00	14,971,175.73	14,970,000.00	1,000.00
11387	FFCB	3133EK5C6	11/04/19	11/04/25	2.330000		2.369551	2104	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	2176	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						4.30%	2.342674	2164	195,000,000.00	195,000,000.00	194,853,377.37	194,849,000.00	1,000.00
11410	FHLB	3130AHJL8	11/12/19	11/12/25	2.250000		2.250000	2112	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	1795	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
11794	FHLB	3130AHT78	01/02/20	12/30/24	2.125000		2.125000	1795	70,000,000.00	70,000,000.00	70,000,000.00	70,000,000.00	8,263.89
Inv Type: 1508 FHLB-Fxd-S 30/360						3.20%	2.168103	1904	145,000,000.00	145,000,000.00	145,000,000.00	145,000,000.00	8,263.89
11411	FHLMC	3134GUPW4	11/12/19	05/12/23	2.000000		2.000000	1197	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	1747	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						3.31%	2.062500	1472	150,000,000.00	150,000,000.00	150,000,000.00	150,000,000.00	0.00
11391	Univ of Arkansas Housing	9140724V2	11/05/19	11/01/29	2.560000		2.560000	3562	6,320,000.00	6,320,000.00	6,320,000.00	6,320,000.00	0.00



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11392	Univ of Arkansas Housing	9140725P4	11/05/19	09/01/29	2.658000		2.658000	3501	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	3592	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	3317	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	3541	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	49	34,000,000.00	34,000,000.00	33,905,253.33	33,814,454.44	0.00
11693	GRTBRG CP 0 02-27-20	39021UBT2	12/18/19	02/27/20	2.038160		2.038160	27	35,000,000.00	35,000,000.00	34,948,686.11	34,859,873.61	0.00
11734	ROMUPP 0 02-21-20	77619EBM1	12/23/19	02/21/20	2.258469		2.258469	21	40,000,000.00	40,000,000.00	39,950,000.00	39,850,000.00	0.00
11766	GE CP 02-06-20	36960LB61	12/27/19	02/06/20	2.115083		2.115085	6	1,599,000.00	1,599,000.00	1,598,531.40	1,595,157.51	0.00
11778	BCIMIA 0 03-30-20	05990CCW2	12/23/19	03/30/20	2.213255		2.213255	59	40,000,000.00	40,000,000.00	39,858,222.22	39,760,444.44	0.00
11797	BCIMIA CP 03-02-20	05990CC28	01/03/20	03/02/20	2.006577		2.006577	31	4,440,000.00	4,440,000.00	4,432,600.00	4,425,446.67	0.00
11799	VICTOR CP 02-25-20	92646KBR2	01/03/20	02/25/20	1.754520		1.754520	25	30,000,000.00	30,000,000.00	29,965,000.00	29,922,708.33	0.00
11800	VICTOR CP 0 02-28-20	92646KBU5	01/03/20	02/28/20	1.754777		1.754777	28	50,000,000.00	50,000,000.00	49,934,375.00	49,863,888.89	0.00
11803	BCIMIA 0 02-07-20	05990CB78	01/03/20	02/07/20	1.883443		1.883443	7	50,000,000.00	50,000,000.00	49,984,333.33	49,908,611.11	0.00
11804	BCIMIA 0 02-07-20	05990CB78	01/03/20	02/07/20	1.883443		1.883442	7	25,000,000.00	25,000,000.00	24,992,166.67	24,954,305.56	0.00
11895	CSLBHO 0 02-18-20	12655MBJ2	01/17/20	02/18/20	1.883147		1.883148	18	2,095,000.00	2,095,000.00	2,093,140.10	2,091,499.02	0.00
11896	LNGSFL CP 0 02-05-20	54316TB50	01/17/20	02/05/20	1.611360		1.611369	5	15,000,000.00	15,000,000.00	14,997,316.67	14,987,254.17	0.00
11897	LNGSFL CP 0 02-03-20	54316TB35	01/17/20	02/03/20	1.611220		1.611225	3	15,000,000.00	15,000,000.00	14,998,658.33	14,988,595.83	0.00
11899	GRTBRG CP 0 02-04-20	39021UB47	01/17/20	02/04/20	1.691420		1.691429	4	15,739,000.00	15,739,000.00	15,736,783.43	15,725,700.55	0.00
11903	ROMUPP 0 02-14-20	77619EBE9	01/17/20	02/14/20	1.932992		1.962992	14	50,000,000.00	50,000,000.00	49,964,611.11	49,923,777.78	0.00
11904	CEDRSP 0 02-10-20	15060XBA9	01/17/20	02/10/20	1.661839		1.661839	10	50,000,000.00	50,000,000.00	49,979,250.00	49,944,666.67	0.00
11905	ANGLES 0 02-07-20	0347M2B70	01/17/20	02/07/20	1.651590		1.651590	7	50,000,000.00	50,000,000.00	49,986,250.00	49,951,875.00	0.00
11906	ANGLES 0 02-07-20	0347M2B70	01/17/20	02/07/20	1.651590		1.651590	7	50,000,000.00	50,000,000.00	49,986,250.00	49,951,875.00	0.00
11907	ANGLES 0 02-07-20	0347M2B70	01/17/20	02/07/20	1.651590		1.651590	7	25,000,000.00	25,000,000.00	24,993,125.00	24,975,937.50	0.00
11926	INTFND CP 03-30-20	4611K0CW5	01/21/20	03/30/20	1.947240		1.947240	59	8,200,000.00	8,200,000.00	8,174,370.45	8,169,509.67	0.00
11927	CMSERA CP 02-07-20	2063C0B76	01/21/20	02/07/20	1.621240		1.621240	7	25,000,000.00	25,000,000.00	24,993,250.00	24,980,875.00	0.00
11931	LMAUS CP 02-25-20	53944QBR0	01/22/20	02/25/20	1.702734		1.702735	25	5,860,000.00	5,860,000.00	5,853,358.66	5,850,591.44	0.00
11934	VICTOR CP 02-25-20	92646KBR2	01/22/20	02/25/20	1.682670		1.682670	25	17,000,000.00	17,000,000.00	16,980,960.00	16,973,026.67	0.00
11935	ICEPP CP 02-26-20	45856WBS7	01/22/20	02/26/20	1.712848		1.712847	26	19,250,000.00	19,250,000.00	19,227,140.63	19,217,996.88	0.00
11936	LMAUS CP 02-14-20	53944QBE9	01/23/20	02/14/20	1.651665		1.651665	14	3,000,000.00	3,000,000.00	2,998,212.50	2,996,975.00	0.00
11937	CMSERA CP 02-07-20	2063C0B76	01/23/20	02/07/20	1.621094		1.621094	7	13,500,000.00	13,500,000.00	13,496,355.00	13,490,887.50	0.00
11939	BCIMIA CP 0 04-06-20	05990CD68	01/23/20	04/06/20	1.806685		1.806685	66	4,000,000.00	4,000,000.00	3,987,000.00	3,985,200.00	0.00
11940	BARCAP CP 0 02-27-20	06945LBT4	01/23/20	02/27/20	1.682740		1.682748	27	25,000,000.00	25,000,000.00	24,969,666.67	24,959,166.67	0.00
11941	ANGLES CP 0 02-28-20	0347M2BU9	01/23/20	02/28/20	1.682827		1.682827	28	40,000,000.00	40,000,000.00	39,949,600.00	39,932,800.00	0.00
11944	BARCAP CP 02-18-20	06945LBJ6	01/24/20	02/18/20	1.671939		1.671939	18	15,308,000.00	15,308,000.00	15,295,927.94	15,290,246.97	0.00
11945	MCFUND 0 02-14-20	62455ABE6	01/24/20	02/14/20	1.641570		1.641570	14	35,000,000.00	35,000,000.00	34,979,272.22	34,966,516.67	0.00



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11946	ARAFIN 0 02-28-20	03846XBU2	01/24/20	02/28/20	1.913553		1.913553	28	39,000,000.00	39,000,000.00	38,944,132.50	38,927,579.17	0.00
11947	CMSERA 0 02-26-20	2063C0BS0	01/24/20	02/26/20	1.662530		1.662530	26	46,000,000.00	46,000,000.00	45,946,972.22	45,930,003.33	0.00
11948	CEDRSP CP 0 02-27-20	15060XBT8	01/24/20	02/27/20	1.652575		1.652575	27	50,000,000.00	50,000,000.00	49,940,416.66	49,922,083.33	0.00
11949	CMSERA CP 02-07-20	2063C0B76	01/24/20	02/07/20	1.631034		1.631034	7	50,000,000.00	50,000,000.00	49,986,416.67	49,968,305.56	0.00
11950	CMSERA CP 02-07-20	2063C0B76	01/24/20	02/07/20	1.631034		1.631034	7	50,000,000.00	50,000,000.00	49,986,416.67	49,968,305.56	0.00
11954	ICEPP CP 03-06-20	45856WC64	01/27/20	03/06/20	1.713174		1.713174	35	8,971,000.00	8,971,000.00	8,956,511.83	8,954,381.22	0.00
11955	CEDRSP 0 02-14-20	15060XBE1	01/27/20	02/14/20	1.631330		1.631330	14	20,000,000.00	20,000,000.00	19,988,227.78	19,983,700.00	0.00
11956	MATFIN CP 0 02-25-20	57666ABR2	01/27/20	02/25/20	1.662223		1.662222	25	20,000,000.00	20,000,000.00	19,977,866.67	19,973,255.56	0.00
11962	ICEPP CP 03-25-20	45856WCR8	01/28/20	03/25/20	1.734752		1.734753	54	2,500,000.00	2,500,000.00	2,493,632.64	2,493,152.08	0.00
11963	ANGLES CP 02-28-20	0347M2BU9	01/28/20	02/28/20	1.652348		1.652348	28	6,000,000.00	6,000,000.00	5,992,575.00	5,991,475.00	0.00
11978	INTFND CP 03-31-20	4611KOCX3	01/31/20	03/31/20	1.805416		1.805416	60	3,000,000.00	3,000,000.00	2,991,150.00	2,991,000.00	0.00
11979	BCIMIA CP 02-24-20	05990CBQ6	01/31/20	02/24/20	1.701929		1.701930	24	5,000,000.00	5,000,000.00	4,994,569.44	4,994,333.33	0.00
11980	MCFUND CP 0 03-06-20	62455AC62	01/31/20	03/06/20	1.682740		1.682749	35	11,750,000.00	11,750,000.00	11,731,356.66	11,730,808.33	0.00
11982	LMAUS CP 02-27-20	53944QBT6	01/31/20	02/27/20	1.662069		1.662069	27	25,000,000.00	25,000,000.00	24,970,027.78	24,968,875.00	0.00
11983	MCFUND CP 0 03-06-20	62455AC62	01/31/20	03/06/20	1.672716		1.672716	35	30,000,000.00	30,000,000.00	29,952,683.34	29,951,291.67	0.00
11984	MCFUND 0 02-28-20	62455ABU0	01/31/20	02/28/20	1.662146		1.662146	28	30,000,000.00	30,000,000.00	29,962,650.00	29,961,266.67	0.00
11985	ROMUPP 0 03-27-20	77619ECT5	01/30/20	03/27/20	2.006353		2.006354	56	10,000,000.00	10,000,000.00	9,969,444.44	9,968,333.33	0.00
11986	ICEPP CP 02-28-20	45856WBU2	01/30/20	02/28/20	1.712359		1.712359	28	19,235,000.00	19,235,000.00	19,210,331.11	19,208,503.79	0.00
11987	ANGLES 0 02-25-20	0347M2BR6	01/30/20	02/25/20	1.661993		1.661993	25	45,000,000.00	45,000,000.00	44,950,200.00	44,946,050.00	0.00
11988	ROMUPP 0 02-14-20	77619EBE9	01/30/20	02/14/20	1.901505		1.901505	14	65,000,000.00	65,000,000.00	64,955,402.78	64,948,541.67	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						29.37%	1.770560	21	1,330,447,000.00	1,330,447,000.00	1,329,110,650.96	1,328,091,109.15	0.00
5095	10th Series Jubilee 2YR	46513XL40	03/01/18	03/01/20	2.730000		2.730000	30	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	350	30,000,000.00	30,000,000.00	30,000,000.00	30,000,000.00	0.00
11910	11th Series Jubilee 5-Ye	46513JEA5	01/15/20	01/01/25	2.330000		2.330000	1797	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	0.00
11911	11th Series Jubilee 10-Y	46513JHA2	01/15/20	01/01/30	2.830000		2.830000	3623	10,000,000.00	10,000,000.00	10,000,000.00	10,000,000.00	0.00
11912	8th Series Jubilee 5-Yr	46513JQZ7	01/15/20	01/01/25	2.480000		2.480000	1797	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	0.00
Inv Type: 3800 ISRAEL-JUBILEE BDS-S A/365						1.55%	2.860714	933	70,000,000.00	70,000,000.00	70,000,000.00	70,000,000.00	0.00
10867	SBA 510495	83164MUU1	08/27/19	09/25/44	3.250000		2.669639	9004	16,500,000.00	16,331,335.02	17,104,513.18	17,164,080.46	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	2.150000		2.093915	6903	12,073,092.00	11,245,584.53	11,279,212.98	11,320,178.11	0.00
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	2.150000		2.102174	8454	20,000,000.00	17,072,347.80	17,123,631.76	17,171,939.74	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	2.150000		2.035938	8454	20,000,000.00	16,202,773.40	16,251,201.41	16,596,730.99	0.00
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						1.34%	2.240400	8323	68,573,092.00	60,852,040.75	61,758,559.33	62,252,929.30	0.00
11916	FN MA3934	31418DLQ3	01/24/20	02/01/40	3.000000		2.379694	7200	25,000,000.00	25,000,000.00	25,694,586.01	25,697,265.63	47,916.67



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11917	FN MA3831	31418DHH8	01/24/20	11/01/39	3.000000		2.369673	7110	25,000,000.00	24,651,986.75	25,342,634.83	25,345,323.88	47,249.64
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						1.10%	2.374718	7155	50,000,000.00	49,651,986.75	51,037,220.84	51,042,589.51	95,166.31
11914	FR RB5017	3133KYSE0	01/23/20	11/01/39	3.000000		2.703575	7110	25,000,000.00	24,677,200.75	25,335,330.21	25,336,544.71	45,241.53
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						0.54%	2.703575	7110	25,000,000.00	24,677,200.75	25,335,330.21	25,336,544.71	45,241.53
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		2.736725	2337	28,091,198.00	1,928,069.99	1,999,205.28	2,013,656.76	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		4.051300	2610	31,307,000.00	1,853,083.56	1,918,740.50	1,936,142.57	0.00
6062	FNR 2013-116 YB	3136AG3J9	04/30/18	08/25/39	3.000000		2.502238	7146	35,832,000.00	3,811,357.75	3,857,289.15	3,861,778.63	0.00
6070	FNR 2016-93 NA	3136AUVL2	04/30/18	01/25/38	3.000000		2.256694	6569	200,000,000.00	143,108,298.00	146,159,652.50	146,581,290.58	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-2.089894	3129	118,829,360.00	48,488,363.13	51,523,929.50	52,145,318.87	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		1.925278	4651	45,072,333.00	33,410,029.10	35,328,880.55	35,573,857.94	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		1.237780	4621	24,562,333.00	17,408,493.83	18,402,471.70	18,519,811.02	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		2.327322	10099	89,846,000.00	73,246,645.13	76,380,827.57	76,687,463.91	0.00
11795	FNR 2017-18 CA	3136AVQK8	01/02/20	01/25/43	3.000000		2.572334	8395	25,000,000.00	15,292,594.75	15,630,326.88	15,634,886.03	1,295.26
11848	FNR 2018-63 KH	3136B24U3	01/13/20	03/25/46	3.000000		2.433038	9550	11,376,534.00	10,195,352.62	10,364,718.31	10,367,399.19	10,195.35
11849	FNR 2017-94 DA	3136AYXF5	01/13/20	06/25/45	3.000000		2.919647	9277	15,000,000.00	10,550,969.25	10,741,648.09	10,741,793.42	10,550.97
11859	FNR 2019-82 MV	3136B7X30	01/16/20	05/25/31	3.000000		2.623970	4132	8,867,191.00	8,812,114.04	9,087,446.80	9,088,525.27	11,015.14
11860	FNR 2019-77 LV	3136B7L41	01/16/20	05/25/31	3.000000		2.619987	4132	12,925,000.00	12,844,782.80	13,250,111.89	13,251,701.50	16,055.98
11960	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		2.948177	8426	30,000,000.00	30,000,000.00	30,527,343.75	30,527,343.75	75,000.00
11961	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		2.950669	8426	25,000,000.00	25,000,000.00	25,417,968.75	25,417,968.75	62,500.00
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						9.62%	1.850815	6820	701,708,949.00	435,950,153.95	450,590,561.22	452,348,938.19	186,612.70
6056	FHR 4470 MC	3137BJDB6	04/30/18	10/15/39	2.000000		1.974465	7197	21,650,000.00	8,239,424.29	8,240,033.21	8,239,947.74	0.00
6057	FHR 4077 BA	3137ASAG9	04/30/18	09/15/32	2.000000		2.573680	4611	3,000,000.00	522,552.18	514,875.00	514,070.14	0.00
6058	FHR 4478 PC	3137BJ6P3	04/30/18	11/15/36	2.000000		1.898493	6133	14,000,000.00	3,098,818.66	3,109,069.08	3,109,817.03	0.00
6059	FHR 4403 CA	3137BEK45	04/30/18	01/15/31	3.000000		2.352196	4002	51,850,313.00	16,580,226.96	16,885,184.08	16,891,289.70	0.00
6060	FHR 4476 B	3137BJ3Q4	04/30/18	04/15/44	2.500000		2.499151	8841	13,110,787.00	2,674,089.36	2,674,324.17	2,674,089.37	0.00
6061	FHR 4413 HP	3137BFB67	04/30/18	03/15/27	3.500000		1.909644	2600	39,675,000.00	10,859,593.03	11,111,983.72	11,188,401.43	0.00
6063	FHR 4298 PG	3137B7QN2	04/30/18	04/15/27	3.000000		1.759667	2631	15,000,000.00	3,310,780.35	3,353,325.96	3,365,449.89	0.00
6066	FHR 4389 AB	3137BDMU7	04/30/18	06/15/30	3.000000		2.286821	3788	20,000,000.00	5,186,570.80	5,246,394.16	5,256,707.34	0.00
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		-3.586197	1750	15,000,000.00	118,814.25	121,877.04	121,699.29	0.00
6071	FHR 4550 TA	3137BN3B8	04/30/18	11/15/44	2.000000		1.929473	9055	126,824,000.00	55,750,025.69	55,804,660.50	55,808,122.94	0.00
6079	FHR 4596 HA	3137BQNY9	04/30/18	03/15/27	3.000000		1.988207	2600	123,184,000.00	50,846,738.52	51,838,562.96	51,928,871.01	0.00
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		2.044953	5006	500,000.00	192,875.63	196,192.84	196,749.59	0.00
6084	FHR 4632 MA	3137BSS87	04/30/18	02/15/30	4.000000		2.439381	3668	213,535,408.00	137,628,960.09	146,535,868.43	147,335,380.69	0.00



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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
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		1.498141	6710	17,232,651.00	11,995,534.11	12,756,258.41	12,786,433.75	0.00
6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		-.191874	6924	15,558,200.00	5,681,959.04	6,008,472.49	6,032,914.76	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		1.235650	5583	54,150,069.00	36,285,524.25	37,967,750.00	38,049,105.43	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		1.756224	4672	21,801,333.00	14,700,843.77	15,311,008.60	15,337,941.61	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		1.376375	5494	63,091,496.00	41,679,382.32	43,581,046.37	43,712,731.93	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		1.365005	4153	57,020,504.00	36,407,289.03	37,971,708.99	38,105,970.45	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		3.235872	6679	83,983,373.00	746,268.69	814,626.45	788,802.88	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-.958888	4427	60,000,000.00	30,970,216.20	32,347,026.92	32,751,003.63	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-1.393178	5218	63,201,549.00	35,724,147.84	37,983,425.72	38,436,950.30	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		-1.405708	6072	50,000,000.00	27,734,846.50	29,423,974.01	29,771,624.29	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		.496260	6802	100,000,000.00	57,119,930.00	59,247,614.10	59,618,926.94	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		1.907791	3910	15,974,951.00	10,319,592.14	10,802,664.09	10,851,696.11	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		.615088	1384	20,815,333.00	10,746,726.21	11,039,147.35	11,136,295.05	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		-.025448	1566	13,110,911.00	4,647,524.92	4,714,514.82	4,759,355.99	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		.923770	1170	4,694,280.00	2,099,049.46	2,138,111.54	2,154,149.50	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		.907604	1170	25,604,000.00	11,380,449.53	11,591,877.08	11,679,186.33	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		-.485623	1170	22,333,333.00	11,570,323.18	11,939,508.51	12,033,136.11	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		1.789264	1505	25,000,000.00	12,995,183.00	13,231,455.97	13,283,513.62	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		1.423657	1139	25,000,000.00	13,804,995.00	14,122,487.05	14,182,475.33	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		1.786129	1689	25,000,000.00	15,125,302.50	15,596,485.17	15,668,868.06	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		.952666	1597	21,135,305.00	12,236,066.29	12,620,148.44	12,694,918.78	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		-.372714	8658	37,333,183.00	19,611,473.46	20,215,710.90	20,340,775.13	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		-.582113	8201	14,184,410.00	9,383,492.46	9,626,482.17	9,741,238.11	0.00
11349	FHR 4821 BC	3137FHD34	11/01/19	12/15/44	3.000000		2.116759	9085	29,989,949.00	19,902,208.86	20,089,081.98	20,110,560.11	0.00
11414	FHR 4550 MA	3137BN2H6	11/12/19	01/15/42	3.000000		2.189189	8020	13,457,964.00	6,589,677.94	6,720,543.36	6,724,817.82	0.00
11590	FHR 4444 CH	3137BGJD2	12/02/19	01/15/41	3.000000		2.143553	7655	7,905,000.00	3,467,370.31	3,536,389.44	3,538,207.60	0.00
11796	FHR 4622 HA	3137BSDS9	01/02/20	11/15/43	3.000000		2.707084	8689	25,000,000.00	14,599,583.00	14,967,067.45	14,969,705.24	1,235.01
11965	FHR 4952 MV	3137FR3Y5	01/31/20	05/25/31	3.000000		2.948177	4132	11,672,240.00	11,672,240.00	12,015,112.05	12,015,112.05	29,180.60
Inv Type: 6425 FHR-Fxd-CPR-M 30/360						17.31%	1.268718	4938	1,581,579,542.00	784,206,669.82	814,012,050.58	817,907,013.07	30,415.61
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7746	6,000,000.00	799,767.36	799,767.36	802,683.60	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	05/16/42	1.732000		1.732000	8141	3,500,000.00	518,949.20	518,949.27	519,790.15	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.469078	229	14,000,000.00	6,277,433.40	6,264,775.41	6,240,404.11	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		-9.429087	9272	20,700,000.00	14,261,495.18	14,810,462.17	14,814,128.31	0.00
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						0.48%	-5.707405	6661	44,200,000.00	21,857,645.14	22,393,954.21	22,377,006.17	0.00



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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
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	2.242000		1.953197	511	80,177,350.00	24,171,854.65	24,213,171.27	24,224,730.39	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	2.158000		1.924063	511	80,000,000.00	31,491,925.60	31,557,933.31	31,570,655.31	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	2.242000		1.966798	450	110,559,670.00	46,944,745.90	47,031,311.58	47,062,107.62	0.00
10878	FNR 2018-45 FT	3136B2GN6	08/29/19	06/25/48	1.960800		2.101553	10373	62,500,000.00	51,988,063.13	51,633,213.50	51,614,398.91	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	1.960800		2.096082	10160	47,483,748.00	31,679,145.25	31,520,588.89	31,510,849.79	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	2.010800		2.076178	9611	50,340,476.00	24,242,056.28	24,195,461.31	24,192,814.60	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	2.158000		1.975986	511	33,925,000.00	13,354,544.70	13,376,342.95	13,381,671.03	0.00
11274	FNR 2016-62 FH	3136ATVV3	10/30/19	09/25/46	2.060800		2.097807	9734	17,309,000.00	8,817,732.52	8,812,990.64	8,812,221.44	0.00
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	2.110800		2.001568	7938	174,827,837.00	18,478,085.57	18,505,308.89	18,506,957.58	0.00
11413	FNR 2016-50 FM	3136ATBU7	11/12/19	08/25/46	2.060800		2.100571	9703	89,009,930.00	44,896,397.74	44,870,270.05	44,868,337.49	0.00
11641	FNR 2010-111 AF	31398NWJ9	12/09/19	10/25/40	2.060800		2.169494	7573	150,000,000.00	15,564,688.50	15,552,067.41	15,550,096.60	0.00
11642	FNR 2010-111 FM	31398NWL4	12/11/19	10/25/40	2.060800		2.162005	7573	200,000,000.00	20,752,918.00	20,742,445.69	20,739,947.42	0.00
11819	FNR 2010-95 F	31398NEP5	01/09/20	09/25/40	2.060800		2.187772	7543	100,000,000.00	13,121,658.00	13,088,959.16	13,088,853.86	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						7.63%	2.053783	6336	1,196,133,011.00	345,503,815.84	345,100,064.65	345,123,642.04	0.00
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	1.976250		2.110946	7775	7,300,000.00	2,257,502.30	2,251,721.35	2,251,153.07	0.00
10936	FHR 4916 FD	3137FNQX1	09/09/19	09/25/49	2.242000		2.371200	10830	65,721,575.00	61,881,272.12	61,881,272.12	61,881,272.13	0.00
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	2.006250		2.076564	7745	200,000,000.00	32,455,066.00	32,437,211.49	32,434,781.58	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	2.226250		2.091002	5919	57,826,714.00	11,846,752.46	11,897,809.93	11,902,284.11	0.00
11591	FHR 3242 FA	31397CS42	12/02/19	11/15/36	2.076250		2.203339	6133	225,000,000.00	9,341,284.50	9,324,791.53	9,323,769.59	0.00
11958	FRESB 2020-SB70 A5	302987AA0	01/29/20	10/25/39	2.320000		2.287994	7207	22,500,000.00	22,500,000.00	22,607,343.64	22,607,370.00	40,600.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						3.10%	2.250664	8757	578,348,289.00	140,281,877.38	140,400,150.06	140,400,630.48	40,600.00
10809	FHMS K713 A2	3137B2GW4	08/15/19	03/25/20	2.313000		3.557253	54	3,225,515.00	355,443.95	355,368.66	355,124.08	0.00
11820	FHMS KJ25 A2	3137FNXH8	01/09/20	01/25/26	2.610000		2.122737	2186	20,000,000.00	20,000,000.00	20,480,612.43	20,485,937.50	11,600.00
11915	FHMS K737 AM	3137FQXX4	01/30/20	10/25/26	2.097000		2.098117	2459	20,000,000.00	20,000,000.00	19,999,300.58	19,999,300.00	33,785.00
Inv Type: 6900 FH MFmly-Fxd-M 30/360						0.89%	2.123163	2301	43,225,515.00	40,355,443.95	40,835,281.67	40,840,361.58	45,385.00
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	1.897130		1.897130	391	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	1.897130		1.897130	391	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	1.897130		1.897130	391	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	2.097130		2.097130	3098	42,330,000.00	36,656,930.39	36,656,930.39	36,656,930.57	0.00
11025	FHMS KF67 A	3137FNXA3	09/24/19	08/25/29	2.217130		2.217130	3494	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	2.454750		2.454750	3494	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
11393	FHMS KF70 A	3137FQ2Q5	11/07/19	09/25/29	2.217130		2.333900	3525	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	3525	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00



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Run: 02/19/2020 10:30:12 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
11523	FHMS KF71 A	3137FQ2W2	11/15/19	09/25/29	2.257130		2.342500	3525	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						7.35%	2.276936	3220	381,680,000.00	332,849,579.32	332,849,579.32	332,849,579.56	0.00
Subtotal						100%	1.800210	3050	6,964,171,040.83	4,529,909,056.48	4,576,552,423.25	4,581,694,986.59	452,685.04
Grand Total		Count 177					1.800210	3050	6,964,171,040.83	4,529,909,056.48	4,576,552,423.25	4,581,694,986.59	452,685.04