



Inventory with Original Cost

As Of Date: 02/28/2020

Run: 06/25/2020 07:33:03 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
3139	MMKT-Treasury Money Mgmt		06/30/17	02/29/20	2.350000		2.350000	1	0.00	0.00	0.00	0.00	0.00
Inv Type: 1050 MMKT-A/360						0%	.000000	1	0.00	0.00	0.00	0.00	0.00
4490	BAML BlackRock FedFund		01/01/18	02/29/20	1.503880		1.503880	1	100,035,523.68	100,035,523.68	100,035,523.68	100,035,523.68	0.00
Inv Type: 1052 MMKT-A/365-6						2.24%	1.503880	1	100,035,523.68	100,035,523.68	100,035,523.68	100,035,523.68	0.00
4492	DDA BofA 8756		01/01/18	02/29/20	.995216		.995216	1	72,577,101.69	72,577,101.69	72,577,101.69	72,577,101.69	0.00
4493	DDA Centennial 9655		01/01/18	02/29/20	2.051226		2.051226	1	27,120,156.01	27,120,156.01	27,120,156.01	27,120,156.01	0.00
4494	DDA Regions 6470		01/01/18	02/29/20	.164540		.164540	1	195,376.84	195,376.84	195,376.84	195,376.84	0.00
4495	DDA 1st Security 0280		01/01/18	02/29/20	1.600747		1.600747	1	20,069,263.32	20,069,263.32	20,069,263.32	20,069,263.32	0.00
4496	DDA US Bank		01/01/18	02/29/20	.034944		.034944	1	106,184.86	106,184.86	106,184.86	106,184.86	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	02/29/20	1.579294		1.579294	1	31,024,545.51	31,024,545.51	31,024,545.51	31,024,545.51	0.00
4500	DDA Simmons 4368		01/01/18	02/29/20	1.599860		1.599860	1	14,657,325.40	14,657,325.40	14,657,325.40	14,657,325.40	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						3.71%	1.402520	1	165,749,953.63	165,749,953.63	165,749,953.63	165,749,953.63	0.00
10824	FAMCA Float	31422BJX9	08/20/19	05/20/20	1.677000		1.677000	82	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	1.715000		1.715000	216	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						3.13%	1.687857	120	140,000,000.00	140,000,000.00	140,000,000.00	140,000,000.00	0.00
12039	FFCB Callable 5-11-20	3133ELMQ4	02/12/20	02/11/26	2.040000		2.066717	2175	100,000,000.00	100,000,000.00	99,850,000.00	99,850,000.00	5,666.67
12053	FFCB Callable 5-4-20	3133ELLA0	02/14/20	11/04/26	2.130000		2.146234	2441	69,070,000.00	69,070,000.00	69,000,930.00	69,000,930.00	40,866.42
12092	FFCB Callable 5-28-20	3133ELPC2	02/28/20	02/28/28	2.250000		2.256866	2922	75,000,000.00	75,000,000.00	74,962,500.00	74,962,500.00	0.00
12095	FFCB Callable 5-28-20	3133ELPY4	02/28/20	08/28/26	2.000000		2.000000	2373	74,050,000.00	74,050,000.00	74,050,000.00	74,050,000.00	0.00
Inv Type: 1458 FFCB-Fxd-S 30/360						7.12%	2.113279	2455	318,120,000.00	318,120,000.00	317,863,430.00	317,863,430.00	46,533.09
11779	FHLB	3130AHT78	12/30/19	12/30/24	2.125000		2.125000	1767	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	1767	70,000,000.00	70,000,000.00	70,000,000.00	70,000,000.00	8,263.89
12052	FHLB Callable 5-11-20	3130AHZH9	02/14/20	02/11/27	2.160000		2.173930	2540	30,415,000.00	30,415,000.00	30,387,626.50	30,387,626.50	5,474.70
Inv Type: 1508 FHLB-Fxd-S 30/360						2.81%	2.136858	1954	125,415,000.00	125,415,000.00	125,387,626.50	125,387,626.50	13,738.59
12117	FHLMC STEP UP CALLABLE 0	3134GAPP3	02/27/20	04/28/25	1.750000		1.750172	1886	20,000,000.00	20,000,000.00	19,999,660.00	19,999,660.00	115,694.44
Inv Type: 1576 FHLMC-STEP%-S 30/360						0.45%	1.750172	1886	20,000,000.00	20,000,000.00	19,999,660.00	19,999,660.00	115,694.44
11391	Univ of Arkansas Housing	9140724V2	11/05/19	11/01/29	2.560000		2.560000	3534	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	3473	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	3564	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	3289	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	3513	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	21	34,000,000.00	34,000,000.00	33,905,253.33	33,814,454.44	0.00
11778	BCIMIA 0 03-30-20	05990CCW2	12/23/19	03/30/20	2.213255		2.213255	31	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	3	4,440,000.00	4,440,000.00	4,432,600.00	4,425,446.67	0.00
11926	INTFND CP 03-30-20	4611K0CW5	01/21/20	03/30/20	1.947240		1.947240	31	8,200,000.00	8,200,000.00	8,174,370.45	8,169,509.67	0.00
11939	BCIMIA CP 0 04-06-20	05990CD68	01/23/20	04/06/20	1.806685		1.806685	38	4,000,000.00	4,000,000.00	3,987,000.00	3,985,200.00	0.00
11954	ICEPP CP 03-06-20	45856WC64	01/27/20	03/06/20	1.713174		1.713174	7	8,971,000.00	8,971,000.00	8,956,511.83	8,954,381.22	0.00
11962	ICEPP CP 03-25-20	45856WCR8	01/28/20	03/25/20	1.734752		1.734753	26	2,500,000.00	2,500,000.00	2,493,632.64	2,493,152.08	0.00
11978	INTFND CP 03-31-20	4611K0CX3	01/31/20	03/31/20	1.805416		1.805416	32	3,000,000.00	3,000,000.00	2,991,150.00	2,991,000.00	0.00
11980	MCFUND CP 0 03-06-20	62455AC62	01/31/20	03/06/20	1.682740		1.682749	7	11,750,000.00	11,750,000.00	11,731,356.66	11,730,808.33	0.00
11983	MCFUND CP 0 03-06-20	62455AC62	01/31/20	03/06/20	1.672716		1.672716	7	30,000,000.00	30,000,000.00	29,952,683.34	29,951,291.67	0.00
11985	ROMUPP 0 03-27-20	77619ECT5	01/30/20	03/27/20	2.006353		2.006354	28	10,000,000.00	10,000,000.00	9,969,444.44	9,968,333.33	0.00
11991	LMAUS CP 03-27-20	53944QCT5	02/03/20	03/27/20	1.664067		1.664067	28	3,425,000.00	3,425,000.00	3,416,629.68	3,416,629.68	0.00
11993	CEDRSP CP 0 03-13-20	15060XCD2	02/04/20	03/13/20	1.662910		1.662914	14	25,000,000.00	25,000,000.00	24,956,194.44	24,956,194.44	0.00
11994	ICEPP 0 03-27-20	45856WCT4	02/05/20	03/27/20	1.734250		1.734250	28	20,000,000.00	20,000,000.00	19,950,983.33	19,950,983.33	0.00
12004	CMSERA CP 03-06-20	2063C0C67	02/07/20	03/06/20	1.652120		1.652120	7	50,000,000.00	50,000,000.00	49,935,833.33	49,935,833.33	0.00
12005	CMSERA CP 03-06-20	2063C0C67	02/07/20	03/06/20	1.652120		1.652120	7	15,000,000.00	15,000,000.00	14,980,750.00	14,980,750.00	0.00
12006	ANGLES CP 0 03-06-20	0347M2C61	02/07/20	03/06/20	1.652120		1.652120	7	50,000,000.00	50,000,000.00	49,935,833.33	49,935,833.33	0.00
12007	ANGLES CP 0 03-06-20	0347M2C61	02/07/20	03/06/20	1.652120		1.652120	7	37,000,000.00	37,000,000.00	36,952,516.67	36,952,516.67	0.00
12008	BCIMIA 0 03-27-20	05990CCT9	02/07/20	03/27/20	1.734083		1.734083	28	50,000,000.00	50,000,000.00	49,882,263.89	49,882,263.89	0.00
12009	BCIMIA 0 03-27-20	05990CCT9	02/07/20	03/27/20	1.734083		1.734083	28	5,000,000.00	5,000,000.00	4,988,226.39	4,988,226.39	0.00
12010	BCIMIA 0 03-30-20	05990CCW2	02/07/20	03/30/20	1.734334		1.734334	31	50,000,000.00	50,000,000.00	49,875,055.55	49,875,055.55	0.00
12011	BCIMIA 0 03-30-20	05990CCW2	02/07/20	03/30/20	1.734334		1.734333	31	5,000,000.00	5,000,000.00	4,987,505.56	4,987,505.56	0.00
12045	CMSERA CP 03-04-20	2063C0C42	02/10/20	03/04/20	1.651741		1.651743	5	4,000,000.00	4,000,000.00	3,995,783.33	3,995,783.33	0.00
12063	CEDRSP CP 0 03-10-20	15060XCA8	02/14/20	03/10/20	1.661916		1.661916	11	33,200,000.00	33,200,000.00	33,161,727.78	33,161,727.78	0.00
12064	MCFUND 0 03-13-20	62455ACD7	02/14/20	03/13/20	1.652120		1.652120	14	50,000,000.00	50,000,000.00	49,935,833.33	49,935,833.33	0.00
12065	ROMUPP 0 03-06-20	77619EC65	02/14/20	03/06/20	1.932175		1.932175	7	50,000,000.00	50,000,000.00	49,943,708.33	49,943,708.33	0.00
12066	ROMUPP 0 03-06-20	77619EC65	02/14/20	03/06/20	1.932175		1.932175	7	30,000,000.00	30,000,000.00	29,966,225.00	29,966,225.00	0.00
12078	ROMUPP 0 03-20-20	77619ECL2	02/20/20	03/20/20	1.912943		1.912943	21	12,000,000.00	12,000,000.00	11,981,536.67	11,981,536.67	0.00
12079	CEDRSP 0 03-25-20	15060XCR1	02/20/20	03/25/20	1.666070		1.662607	26	50,000,000.00	50,000,000.00	49,921,611.11	49,921,611.11	0.00
12082	CEDRSP CP 03-06-20	15060XC67	02/21/20	03/06/20	1.621021		1.621021	7	18,000,000.00	18,000,000.00	17,988,660.00	17,988,660.00	0.00
12083	ROMUPP 0 03-30-20	77619ECW8	02/21/20	03/30/20	1.943981		1.943981	31	44,000,000.00	44,000,000.00	43,909,897.78	43,909,897.78	0.00



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12103	CMSERA CP 03-12-20	2063C0CC4	02/25/20	03/12/20	1.651211		1.651211	13	15,000,000.00	15,000,000.00	14,989,000.00	14,989,000.00	0.00
12104	CEDRSP CP 03-10-20	15060XCA8	02/25/20	03/10/20	1.621021		1.621021	11	25,000,000.00	25,000,000.00	24,984,250.00	24,984,250.00	0.00
12106	ANGLES CP 0 03-25-20	0347M2CR5	02/25/20	03/25/20	1.632143		1.632143	26	50,000,000.00	50,000,000.00	49,934,347.23	49,934,347.23	0.00
12107	ANGLES CP 0 03-25-20	0347M2CR5	02/25/20	03/25/20	1.632143		1.632142	26	10,000,000.00	10,000,000.00	9,986,869.45	9,986,869.45	0.00
12120	FBUDBI CP 03-10-20	31849HCA8	02/26/20	03/10/20	1.620948		1.620948	11	25,000,000.00	25,000,000.00	24,985,375.00	24,985,375.00	0.00
12121	LEXPAP CP 03-06-20	52952LC67	02/26/20	03/06/20	1.600640		1.600640	7	30,000,000.00	30,000,000.00	29,988,000.00	29,988,000.00	0.00
12123	CMSERA O 03-13-20	2063C0CD2	02/26/20	03/13/20	1.601139		1.601139	14	46,000,000.00	46,000,000.00	45,967,288.89	45,967,288.89	0.00
12124	MATFIN CP 03-20-20	57666ACL4	02/26/20	03/20/20	1.611658		1.611658	21	50,000,000.00	50,000,000.00	49,948,569.44	49,948,569.44	0.00
12125	MATFIN CP 03-20-20	57666ACL4	02/26/20	03/20/20	1.611658		1.611658	21	10,000,000.00	10,000,000.00	9,989,713.89	9,989,713.89	0.00
12126	BCIMIA O 03-30-20	05990CCW2	02/26/20	03/30/20	1.702653		1.702653	31	6,000,000.00	6,000,000.00	5,990,650.00	5,990,650.00	0.00
12132	CEDRSP CP 0 03-27-20	15060XCT7	02/27/20	03/27/20	1.612090		1.612091	28	40,000,000.00	40,000,000.00	39,948,122.22	39,948,122.22	0.00
12133	LNGSFL CP 0 03-13-20	54316TCD2	02/27/20	03/13/20	1.611081		1.611081	14	50,000,000.00	50,000,000.00	49,966,458.33	49,966,458.33	0.00
12134	LNGSFL CP 0 03-13-20	54316TCD2	02/27/20	03/13/20	1.611081		1.611080	14	10,000,000.00	10,000,000.00	9,993,291.67	9,993,291.67	0.00
12135	CMSERA CP 0 03-27-20	2063C0CT7	02/27/20	03/27/20	1.612090		1.612091	28	50,000,000.00	50,000,000.00	49,935,152.78	49,935,152.78	0.00
12136	CMSERA CP 0 03-27-20	2063C0CT7	02/27/20	03/27/20	1.612090		1.612091	28	15,000,000.00	15,000,000.00	14,980,545.83	14,980,545.83	0.00
12137	ANGLES CP 03-02-20	0347M2C20	02/28/20	03/02/20	1.580208		1.580206	3	17,000,000.00	17,000,000.00	16,997,761.67	16,997,761.67	0.00
12138	ROMUPP O 04-29-20	77619EDV9	02/28/20	04/29/20	1.896072		1.896072	61	38,000,000.00	38,000,000.00	37,878,305.00	37,878,305.00	0.00
12139	MCFUND CP 03-02-20	62455AC21	02/28/20	03/02/20	1.600213		1.600214	3	50,000,000.00	50,000,000.00	49,993,333.33	49,993,333.33	0.00
12140	MCFUND CP 03-02-20	62455AC21	02/28/20	03/02/20	1.600213		1.600214	3	50,000,000.00	50,000,000.00	49,993,333.33	49,993,333.33	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						30.10%	1.715293	18	1,345,486,000.00	1,345,486,000.00	1,343,569,368.47	1,343,361,165.41	0.00
5095	10th Series Jubilee 2YR	46513XL40	03/01/18	03/01/20	2.730000		2.730000	2	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	322	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	1769	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	3595	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	1769	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						1.57%	2.860714	905	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		2.677414	8976	16,500,000.00	16,295,104.82	17,068,282.98	17,127,487.59	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	2.150000		2.095218	6875	12,073,092.00	11,205,177.46	11,238,805.91	11,280,726.99	0.00
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	2.150000		2.011272	8426	20,000,000.00	16,601,949.20	16,653,233.16	17,125,698.89	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	2.150000		2.077993	8426	20,000,000.00	16,043,593.00	16,092,021.01	16,253,407.04	0.00
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						1.35%	2.230543	8294	68,573,092.00	60,145,824.48	61,052,343.06	61,787,320.51	0.00
11916	FN MA3934	31418DLQ3	01/24/20	02/01/40	3.000000		2.379694	7173	25,000,000.00	24,917,294.25	25,611,880.26	25,612,253.16	0.00
11917	FN MA3831	31418DHH8	01/24/20	11/01/39	3.000000		2.369673	7083	25,000,000.00	24,502,220.75	25,192,868.83	25,191,345.71	0.00



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12030	FN B09262	3140K5JG3	02/12/20	02/01/40	3.000000		2.657051	7173	34,962,488.00	34,962,488.00	36,065,991.53	36,065,991.53	32,048.95
12054	FN FM2428	3140X5VW0	02/14/20	02/01/40	3.000000		2.232021	7173	35,000,000.00	35,000,000.00	36,145,703.13	36,145,703.13	37,916.67
12091	FN MA3831	31418DHH8	02/26/20	11/01/39	3.000000		2.225560	7083	29,715,000.00	29,123,339.58	30,070,985.75	30,070,985.75	60,673.62
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						3.32%	2.378244	7141	149,677,488.00	148,505,342.58	153,087,429.50	153,086,279.28	130,639.24
11914	FR RB5017	3133KYSE0	01/23/20	11/01/39	3.000000		2.703575	7083	25,000,000.00	24,533,497.00	25,191,626.46	25,189,001.38	0.00
12055	FR QK0187	3133D3F42	02/14/20	01/01/40	3.000000		2.213116	7143	44,732,371.00	44,732,371.00	46,231,604.37	46,231,604.37	48,460.07
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						1.55%	2.386105	7122	69,732,371.00	69,265,868.00	71,423,230.83	71,420,605.75	48,460.07
12029	FNR 2020-1 CG	3136B8NP0	02/11/20	02/25/43	3.000000		2.806798	8398	27,649,000.00	27,329,381.43	27,790,564.74	27,790,564.74	22,774.48
Inv Type: 6400 FNR-Fxd-PSA-M 30/360						0.61%	2.806798	8398	27,649,000.00	27,329,381.43	27,790,564.74	27,790,564.74	22,774.48
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		2.899564	2309	28,091,198.00	1,865,300.21	1,936,435.50	1,948,100.64	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		1.262692	2582	31,307,000.00	1,723,783.14	1,789,440.08	1,801,046.65	0.00
6062	FNR 2013-116 YB	3136AG3J9	04/30/18	08/25/39	3.000000		2.473823	7118	35,832,000.00	3,738,219.26	3,784,150.66	3,787,672.59	0.00
6070	FNR 2016-93 NA	3136AUVL2	04/30/18	01/25/38	3.000000		2.322721	6541	200,000,000.00	140,793,162.00	143,844,516.50	144,209,970.21	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-1.448081	3101	118,829,360.00	46,077,141.92	49,112,708.29	49,552,245.18	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		2.542399	4623	45,072,333.00	33,001,465.98	34,920,317.43	35,138,833.88	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		1.443622	4593	24,562,333.00	16,874,471.86	17,868,449.73	17,951,698.36	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		2.230022	10071	89,846,000.00	70,937,497.81	74,071,680.25	74,269,842.58	0.00
11795	FNR 2017-18 CA	3136AVQK8	01/02/20	01/25/43	3.000000		2.227144	8367	25,000,000.00	15,038,241.75	15,375,973.88	15,374,839.89	0.00
11848	FNR 2018-63 KH	3136B24U3	01/13/20	03/25/46	3.000000		2.193759	9522	11,376,534.00	9,984,740.32	10,154,106.01	10,153,232.82	0.00
11849	FNR 2017-94 DA	3136AYXF5	01/13/20	06/25/45	3.000000		2.045858	9249	15,000,000.00	10,259,207.55	10,449,886.39	10,444,754.94	0.00
11859	FNR 2019-82 MV	3136B7X30	01/16/20	05/25/31	3.000000		2.389264	4104	8,867,191.00	8,756,899.37	9,032,232.13	9,031,578.67	0.00
11860	FNR 2019-77 LV	3136B7L41	01/16/20	05/25/31	3.000000		2.397269	4104	12,925,000.00	12,764,365.00	13,169,694.09	13,168,736.09	0.00
11960	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.941412	8398	30,000,000.00	29,653,204.20	30,180,547.95	30,174,451.93	0.00
11961	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.988689	8398	25,000,000.00	24,711,003.50	25,128,972.25	25,124,140.59	0.00
12110	FNR 2020-10 GV	3136B9AR8	02/28/20	07/25/31	3.000000		2.019464	4165	24,135,000.00	24,135,000.00	24,975,953.91	24,975,953.91	54,303.75
12111	FNR 2020-13 GV	3136B8ZS1	02/28/20	07/25/31	3.000000		2.049156	4165	8,041,438.00	8,041,438.00	8,314,093.01	8,314,093.01	18,093.24
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						10.26%	1.828857	6612	733,885,387.00	458,355,141.87	474,109,158.06	475,421,191.94	72,396.99
6056	FHR 4470 MC	3137BJDB6	04/30/18	10/15/39	2.000000		1.976175	7169	21,650,000.00	8,078,964.23	8,079,573.15	8,079,477.49	0.00
6058	FHR 4478 PC	3137BJ6P3	04/30/18	11/15/36	2.000000		1.727243	6105	14,000,000.00	2,903,750.22	2,914,000.64	2,914,056.25	0.00
6059	FHR 4403 CA	3137BEK45	04/30/18	01/15/31	3.000000		2.339517	3974	51,850,313.00	16,258,625.91	16,563,583.03	16,563,655.07	0.00
6061	FHR 4413 HP	3137BFB67	04/30/18	03/15/27	3.500000		1.880087	2572	39,675,000.00	10,453,164.71	10,705,555.40	10,769,667.21	0.00
6063	FHR 4298 PG	3137B7QN2	04/30/18	04/15/27	3.000000		2.058006	2603	15,000,000.00	3,215,797.50	3,258,343.11	3,268,898.63	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
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		-.585990	1722	15,000,000.00	114,727.95	117,790.74	117,513.77	0.00
6071	FHR 4550 TA	3137BN3B8	04/30/18	11/15/44	2.000000		1.955341	9027	126,824,000.00	54,042,448.33	54,097,083.14	54,098,766.11	0.00
6079	FHR 4596 HA	3137BQNY9	04/30/18	03/15/27	3.000000		1.864818	2572	123,184,000.00	49,119,829.41	50,111,653.85	50,165,209.42	0.00
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		2.303895	4978	500,000.00	189,589.62	192,906.83	193,397.58	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		2.128920	6682	17,232,651.00	11,825,759.58	12,586,483.88	12,605,465.50	0.00
6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		.377540	6896	15,558,200.00	5,363,126.87	5,689,640.32	5,694,389.38	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		1.488885	5555	54,150,069.00	34,913,203.38	36,595,429.13	36,610,085.81	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		1.967909	4644	21,801,333.00	14,272,178.77	14,882,343.60	14,890,699.34	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		1.742105	5466	63,091,496.00	40,303,850.17	42,205,514.22	42,270,093.75	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		1.740929	4125	57,020,504.00	35,225,828.74	36,790,248.70	36,869,385.92	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		-6.789151	6651	83,983,373.00	672,933.57	741,291.33	711,287.97	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-.314009	4399	60,000,000.00	29,123,057.40	30,499,868.12	30,797,633.20	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-.481585	5190	63,201,549.00	33,943,938.43	36,203,216.31	36,521,556.23	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		-.200831	6044	50,000,000.00	26,562,463.00	28,251,590.51	28,513,143.88	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		1.162800	6774	100,000,000.00	54,157,967.00	56,285,651.10	56,527,378.06	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		2.429449	3882	15,974,951.00	10,079,233.51	10,562,305.46	10,598,943.98	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		1.083451	1356	20,815,333.00	10,012,790.06	10,305,211.20	10,375,753.71	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		.979884	1538	13,110,911.00	4,354,302.67	4,421,292.57	4,459,078.08	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		1.297926	1142	4,694,280.00	1,933,915.53	1,972,977.61	1,984,680.80	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		1.284166	1142	25,604,000.00	10,480,573.65	10,692,001.20	10,755,688.71	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		-.076561	1142	22,333,333.00	10,840,219.50	11,209,404.83	11,273,828.28	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		2.234758	1477	25,000,000.00	12,381,151.25	12,617,424.22	12,655,858.04	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		1.943497	1111	25,000,000.00	13,136,018.50	13,453,510.55	13,495,206.51	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		2.021081	1661	25,000,000.00	14,442,393.50	14,913,576.17	14,961,417.02	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		1.305907	1569	21,135,305.00	11,570,012.94	11,954,095.09	12,003,888.43	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		.964883	8630	37,333,183.00	18,685,651.96	19,289,889.40	19,380,524.64	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		.376047	8173	14,184,410.00	8,662,330.39	8,905,320.10	8,992,581.74	0.00
11349	FHR 4821 BC	3137FHD34	11/01/19	12/15/44	3.000000		2.247017	9057	29,989,949.00	19,200,835.42	19,387,708.54	19,401,844.17	0.00
11414	FHR 4550 MA	3137BN2H6	11/12/19	01/15/42	3.000000		2.223826	7992	13,457,964.00	6,474,418.15	6,605,283.57	6,607,194.30	0.00
11590	FHR 4444 CH	3137BGJD2	12/02/19	01/15/41	3.000000		2.191109	7627	7,905,000.00	3,410,659.13	3,479,678.26	3,480,337.83	0.00
11796	FHR 4622 HA	3137BDS59	01/02/20	11/15/43	3.000000		2.269031	8661	25,000,000.00	14,444,522.00	14,812,006.45	14,810,713.20	0.00
11965	FHR 4952 MV	3137FR3Y5	01/31/20	05/25/31	3.000000		2.654480	4104	11,672,240.00	11,599,739.98	11,942,612.03	11,940,482.34	0.00
11975	FHR 4640 DA	3137BTKY6	02/03/20	11/15/40	3.000000		2.530555	7566	15,000,000.00	9,216,020.85	9,410,421.29	9,410,421.29	1,565.37
11976	FHR 4807 LV	3137FGPY5	02/03/20	02/15/26	4.000000		1.957750	2179	7,660,000.00	6,171,325.34	6,337,179.71	6,337,179.71	1,388.47
12071	FRESB 2020-SB71 A10F	30313KAD6	02/21/20	12/25/29	2.210000		2.121981	3588	28,000,000.00	28,000,000.00	28,138,628.00	28,138,628.00	34,377.78



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Inv Type: 6425 FHR-Fxd-CPR-M 30/360						14.67%	1.432371	5134	1,382,593,347.00	655,837,319.12	677,182,293.36	679,246,011.35	37,331.62
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7718	6,000,000.00	551,218.02	551,218.02	553,227.95	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	05/16/42	1.732000		1.732000	8113	3,500,000.00	514,042.59	514,042.66	514,875.58	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.464087	201	14,000,000.00	6,188,167.02	6,175,509.03	6,151,664.30	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		-4.217599	9244	20,700,000.00	11,847,235.14	12,396,202.13	12,306,315.69	0.00
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						0.43%	-2.095754	6328	44,200,000.00	19,100,662.77	19,636,971.84	19,526,083.52	0.00
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	2.076750		1.900941	483	80,177,350.00	23,806,915.41	23,845,491.38	23,858,992.85	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	2.076750		1.829957	483	80,000,000.00	31,087,456.00	31,148,424.36	31,165,174.54	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	2.076750		1.936103	422	110,559,670.00	46,557,717.40	46,640,025.38	46,674,111.55	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	1.926750		2.164807	10132	47,483,748.00	30,992,259.13	30,838,400.37	30,827,612.74	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	1.976750		2.118328	9583	50,340,476.00	23,937,887.54	23,893,490.07	23,889,263.71	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	2.076750		1.882055	483	33,925,000.00	13,183,024.31	13,203,137.14	13,209,802.24	0.00
11274	FNR 2016-62 FH	3136ATVV3	10/30/19	09/25/46	2.026750		2.136937	9706	17,309,000.00	8,704,341.09	8,700,233.05	8,698,900.88	0.00
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	2.076750		2.043842	7910	174,827,837.00	18,249,470.20	18,276,330.35	18,277,985.00	0.00
11413	FNR 2016-50 FM	3136ATBU7	11/12/19	08/25/46	2.026750		2.141202	9675	89,009,930.00	44,238,770.12	44,215,986.88	44,211,120.89	0.00
11641	FNR 2010-111 AF	31398NWJ9	12/09/19	10/25/40	2.026750		2.147434	7545	150,000,000.00	15,367,951.50	15,356,551.04	15,353,544.05	0.00
11642	FNR 2010-111 FM	31398NWL4	12/11/19	10/25/40	2.026750		2.140055	7545	200,000,000.00	20,490,602.00	20,481,665.43	20,477,795.37	0.00
11819	FNR 2010-95 F	31398NEP5	01/09/20	09/25/40	2.026750		2.093984	7515	100,000,000.00	12,956,513.00	12,924,350.43	12,924,121.72	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						6.48%	2.035565	5590	1,133,633,011.00	289,572,907.70	289,524,085.88	289,568,425.54	0.00
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	1.958500		2.108968	7747	7,300,000.00	2,211,776.78	2,206,120.61	2,205,556.16	0.00
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	1.988500		2.061947	7717	200,000,000.00	31,869,570.00	31,852,612.18	31,849,651.52	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	2.208500		2.108962	5891	57,826,714.00	11,671,362.88	11,722,010.09	11,726,072.39	0.00
11591	FHR 3242 FA	31397CS42	12/02/19	11/15/36	2.058500		2.167822	6105	225,000,000.00	9,105,885.00	9,089,765.57	9,088,811.47	0.00
11958	FRESB 2020-SB70 A5	302987AA0	01/29/20	10/25/39	2.320000		2.166874	7179	22,500,000.00	22,487,455.85	22,594,799.49	22,594,765.98	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						1.73%	2.113428	7095	512,626,714.00	77,346,050.51	77,465,307.94	77,464,857.52	0.00
11820	FHMS KJ25 A2	3137FNXH8	01/09/20	01/25/26	2.610000		2.111629	2158	20,000,000.00	20,000,000.00	20,480,612.43	20,485,937.50	0.00
11915	FHMS K737 AM	3137FQXX4	01/30/20	10/25/26	2.097000		2.097576	2431	20,000,000.00	20,000,000.00	19,999,300.58	19,999,300.00	0.00
Inv Type: 6900 FH MFmly-Fxd-M 30/360						0.89%	2.104686	2293	40,000,000.00	40,000,000.00	40,479,913.01	40,485,237.50	0.00
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	1.861880		1.897130	363	57,080,000.00	18,221,218.59	18,221,218.59	18,221,218.63	0.00
10810	FHMS K102 A	3137FGZN8	08/14/19	02/25/21	1.861880		1.897130	363	4,560,000.00	1,455,654.46	1,455,654.46	1,455,654.47	0.00
10877	FHMS K102 A	3137FGZN8	08/29/19	02/25/21	1.861880		1.897130	363	7,710,000.00	2,461,205.24	2,461,205.24	2,461,205.26	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
10943	FHMS KF50 A	3137FHPE7	09/11/19	07/25/28	2.061880		2.097130	3070	42,330,000.00	35,307,161.35	35,307,161.35	35,307,161.52	0.00
11025	FHMS KF67 A	3137FNXA3	09/24/19	08/25/29	2.181880		2.217130	3466	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	2.311880		2.454750	3466	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	2.181880		2.333900	3497	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	2.321880		2.444880	3497	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
11523	FHMS KF71 A	3137FQ2W2	11/15/19	09/25/29	2.221880		2.342500	3497	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						7.33%	2.282380	3228	381,680,000.00	327,445,239.64	327,445,239.64	327,445,239.88	0.00
Subtotal						100%	1.830018	3014	6,840,811,887.31	4,469,465,215.41	4,513,557,100.14	4,517,394,176.75	487,568.52
Grand Total		Count 179					1.830018	3014	6,840,811,887.31	4,469,465,215.41	4,513,557,100.14	4,517,394,176.75	487,568.52