



Inventory with Original Cost

As Of Date: 03/31/2020

Run: 06/25/2020 07:36:27 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	04/01/20	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	BAML BlackRock FedFund		01/01/18	04/01/20	.702603		.702603	1	305,675,418.80	305,675,418.80	305,675,418.80	305,675,418.80	0.00
12345	BAML Goldman FSQ Treasur		03/27/20	04/01/20	.526366		.526366	1	305,500,000.00	305,500,000.00	305,500,000.00	305,500,000.00	0.00
12348	JP Morgan US Government		03/30/20	04/01/20	.314712		.314712	1	340,000,000.00	340,000,000.00	340,000,000.00	340,000,000.00	0.00
Inv Type: 1052 MMKT-A/365-6						21.87%	.507346	1	951,175,418.80	951,175,418.80	951,175,418.80	951,175,418.80	0.00
4492	DDA BofA 8756		01/01/18	04/01/20	.304418		.304418	1	13,835,237.20	13,835,237.20	13,835,237.20	13,835,237.20	0.00
4493	DDA Centennial 9655		01/01/18	04/01/20	1.615192		1.615192	1	27,164,207.74	27,164,207.74	27,164,207.74	27,164,207.74	0.00
4494	DDA Regions 6470		01/01/18	04/01/20	.164540		.164540	1	723,469.92	723,469.92	723,469.92	723,469.92	0.00
4495	DDA 1st Security 0280		01/01/18	04/01/20	1.003554		1.003554	1	20,094,706.32	20,094,706.32	20,094,706.32	20,094,706.32	0.00
4496	DDA US Bank		01/01/18	04/01/20	.016233		.016233	1	106,187.80	106,187.80	106,187.80	106,187.80	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	04/01/20	1.518831		1.518831	1	31,063,338.94	31,063,338.94	31,063,338.94	31,063,338.94	0.00
4500	DDA Simmons 4368		01/01/18	04/01/20	1.269867		1.269867	1	10,967,772.09	10,967,772.09	10,967,772.09	10,967,772.09	0.00
12347	DDA BofA Covid19		03/30/20	04/01/20	.049999		.049999	1	200,000,000.00	200,000,000.00	200,000,000.00	200,000,000.00	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						6.99%	.458888	1	303,954,920.01	303,954,920.01	303,954,920.01	303,954,920.01	0.00
10824	FAMCA Float	31422BJX9	08/20/19	05/20/20	.802880		.802880	50	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	1.641130		1.641130	184	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						3.22%	1.042380	88	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	2143	100,000,000.00	100,000,000.00	99,853,354.63	99,850,000.00	5,666.67
12053	FFCB Callable 5-4-20	3133ELLA0	02/14/20	11/04/26	2.130000		2.146234	2409	69,070,000.00	69,070,000.00	69,002,252.32	69,000,930.00	40,866.42
12092	FFCB Callable 5-28-20	3133ELPC2	02/28/20	02/28/28	2.250000		2.256866	2890	75,000,000.00	75,000,000.00	74,962,923.51	74,962,500.00	0.00
12095	FFCB Callable 5-28-20	3133ELPY4	02/28/20	08/28/26	2.000000		2.000000	2341	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						7.31%	2.113279	2423	318,120,000.00	318,120,000.00	317,868,530.46	317,863,430.00	46,533.09
12052	FHLB Callable 5-11-20	3130AHZH9	02/14/20	02/11/27	2.160000		2.173930	2508	30,415,000.00	30,415,000.00	30,388,130.24	30,387,626.50	5,474.70
Inv Type: 1508 FHLB-Fxd-S 30/360						0.70%	2.173930	2508	30,415,000.00	30,415,000.00	30,388,130.24	30,387,626.50	5,474.70
12117	FHLMC STEP UP CALLABLE 0	3134GAPP3	02/27/20	04/28/25	1.750000		1.750172	1854	20,000,000.00	20,000,000.00	19,999,666.13	19,999,660.00	115,694.44
Inv Type: 1576 FHLMC-STEP%-S 30/360						0.46%	1.750172	1854	20,000,000.00	20,000,000.00	19,999,666.13	19,999,660.00	115,694.44



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11391	Univ of Arkansas Housing	9140724V2	11/05/19	11/01/29	2.560000		2.560000	3502	6,320,000.00	6,320,000.00	6,320,000.00	6,320,000.00	0.00
11392	Univ of Arkansas Housing	9140725P4	11/05/19	09/01/29	2.658000		2.658000	3441	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	3532	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	3257	825,000.00	825,000.00	825,000.00	825,000.00	0.00
12352	Springdale AR Sales & Us	850269EM9	03/31/20	11/01/29	2.200000		2.200000	3502	1,720,000.00	1,720,000.00	1,720,000.00	1,720,000.00	0.00
12353	Springdale AR Sales & Us	850269EK3	03/31/20	11/01/27	1.997000		2.344006	2771	2,000,000.00	2,000,000.00	1,952,017.32	1,952,000.00	0.00
12354	Springdale AR Sales & Us	850269EL1	03/31/20	11/01/28	2.097000		2.097000	3137	1,650,000.00	1,650,000.00	1,650,000.00	1,650,000.00	0.00
Inv Type: 2320 MUNIS-S 30/360						0.39%	2.504230	3369	17,125,000.00	17,125,000.00	17,077,017.32	17,077,000.00	0.00
11939	BCIMIA CP 0 04-06-20	05990CD68	01/23/20	04/06/20	1.806685		1.806685	6	4,000,000.00	4,000,000.00	3,999,000.00	3,985,200.00	0.00
12138	ROMUPP 0 04-29-20	77619EDV9	02/28/20	04/29/20	1.896072		1.896072	29	38,000,000.00	38,000,000.00	37,944,140.00	37,878,305.00	0.00
12261	WALTPP CP 04-03-20	2546R2D37	03/13/20	04/03/20	1.501314		1.501314	3	50,000,000.00	50,000,000.00	49,995,833.33	49,956,250.00	0.00
12262	WALTPP CP 04-03-20	2546R2D37	03/13/20	04/03/20	1.501314		1.501314	3	44,500,000.00	44,500,000.00	44,496,291.67	44,461,062.50	0.00
12265	LEXPAP CP 04-08-20	52952LD82	03/13/20	04/08/20	1.501627		1.501627	8	15,000,000.00	15,000,000.00	14,995,625.00	14,983,750.00	0.00
12268	GOTFUN CP 0 04-03-20	38346LD37	03/13/20	04/03/20	1.331033		1.331033	3	45,000,000.00	45,000,000.00	44,996,675.00	44,965,087.50	0.00
12271	GDPP CP 04-06-20	36955DD64	03/13/20	04/06/20	1.501502		1.501502	6	50,000,000.00	50,000,000.00	49,989,583.33	49,950,000.00	0.00
12272	GDPP CP 04-06-20	36955DD64	03/13/20	04/06/20	1.501502		1.501502	6	50,000,000.00	50,000,000.00	49,989,583.33	49,950,000.00	0.00
12276	GRTBRG CP 04-02-20	39021UD29	03/16/20	04/02/20	1.501063		1.501064	2	19,808,000.00	19,808,000.00	19,807,174.67	19,793,969.33	0.00
12289	GULFCP CP 04-07-20	40248CD73	03/18/20	04/07/20	3.175593		3.175592	7	20,000,000.00	20,000,000.00	19,989,433.33	19,964,777.78	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						7.73%	1.626311	7	336,308,000.00	336,308,000.00	336,203,339.66	335,888,402.11	0.00
8592	11th Series Jubilee 2 YR	46514AB57	01/15/19	01/15/21	3.110000		3.110000	290	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	1737	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	3563	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	1737	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						1.15%	2.913000	1234	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	3.250000		2.668160	8944	16,500,000.00	16,258,776.44	17,019,726.76	17,089,491.16	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	2.150000		2.094317	6843	12,073,092.00	11,164,698.07	11,197,413.53	11,240,193.64	0.00
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	2.150000		2.102398	8394	20,000,000.00	16,555,396.20	16,604,276.73	16,653,830.29	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	2.150000		1.963714	8394	20,000,000.00	15,397,650.60	15,442,887.26	16,093,729.21	0.00
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						1.37%	2.225140	8261	68,573,092.00	59,376,521.31	60,264,304.28	61,077,244.30	0.00
11916	FN MA3934	31418DLQ3	01/24/20	02/01/40	3.000000		2.379694	7140	25,000,000.00	24,826,371.50	25,513,929.28	25,518,794.52	0.00
11917	FN MA3831	31418DHH8	01/24/20	11/01/39	3.000000		2.369673	7050	25,000,000.00	24,280,195.75	24,958,165.26	24,963,076.26	0.00
12030	FN B09262	3140K5JG3	02/12/20	02/01/40	3.000000		2.657051	7140	34,962,488.00	34,859,190.63	35,950,509.40	35,959,433.84	0.00



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12054	FN FM2428	3140X5VW0	02/14/20	02/01/40	3.000000		2.232021	7140	35,000,000.00	34,872,182.80	36,000,606.37	36,013,701.91	0.00
12091	FN MA3831	31418DHH8	02/26/20	11/01/39	3.000000		2.225560	7050	29,715,000.00	28,859,440.67	29,794,250.30	29,798,499.81	0.00
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						3.40%	2.378462	7108	149,677,488.00	147,697,381.35	152,217,460.61	152,253,506.34	0.00
11914	FR RB5017	3133KYSE0	01/23/20	11/01/39	3.000000		2.703575	7050	25,000,000.00	24,290,674.50	24,933,469.03	24,939,690.96	0.00
12055	FR QK0187	3133D3F42	02/14/20	01/01/40	3.000000		2.213116	7110	44,732,371.00	44,575,053.96	46,051,829.67	46,069,014.75	0.00
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						1.58%	2.385389	7089	69,732,371.00	68,865,728.46	70,985,298.70	71,008,705.71	0.00
12029	FNR 2020-1 CG	3136B8NP0	02/11/20	02/25/43	3.000000		1.730148	8366	27,649,000.00	26,774,291.81	27,205,589.78	27,226,107.98	0.00
Inv Type: 6400 FNR-Fxd-PSA-M 30/360						0.62%	1.730148	8366	27,649,000.00	26,774,291.81	27,205,589.78	27,226,107.98	0.00
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		1.506147	2277	28,091,198.00	1,749,347.33	1,813,888.73	1,827,000.62	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		2.800277	2550	31,307,000.00	1,709,215.06	1,768,012.27	1,785,825.59	0.00
6062	FNR 2013-116 YB	3136AG3J9	04/30/18	08/25/39	3.000000		2.459469	7086	35,832,000.00	3,654,192.87	3,697,024.79	3,702,534.59	0.00
6070	FNR 2016-93 NA	3136AUVL2	04/30/18	01/25/38	3.000000		2.211196	6509	200,000,000.00	137,362,282.00	140,255,272.98	140,695,828.64	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-1.863287	3069	118,829,360.00	43,015,054.29	45,586,114.68	46,259,217.20	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		2.706241	4591	45,072,333.00	32,595,557.62	34,420,129.40	34,706,636.52	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		1.461707	4561	24,562,333.00	16,490,046.79	17,401,649.99	17,542,732.50	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		1.652219	10039	89,846,000.00	67,929,204.85	70,835,857.03	71,120,232.70	0.00
11795	FNR 2017-18 CA	3136AVQK8	01/02/20	01/25/43	3.000000		2.244932	8335	25,000,000.00	14,808,888.25	15,128,858.64	15,140,352.82	0.00
11848	FNR 2018-63 KH	3136B24U3	01/13/20	03/25/46	3.000000		2.234589	9490	11,376,534.00	9,691,786.83	9,848,875.36	9,855,335.74	0.00
11849	FNR 2017-94 DA	3136AYXF5	01/13/20	06/25/45	3.000000		2.138344	9217	15,000,000.00	10,035,132.45	10,211,099.22	10,216,627.23	0.00
11859	FNR 2019-82 MV	3136B7X30	01/16/20	05/25/31	3.000000		2.389811	4072	8,867,191.00	8,701,546.73	8,969,086.79	8,974,489.77	0.00
11860	FNR 2019-77 LV	3136B7L41	01/16/20	05/25/31	3.000000		2.384104	4072	12,925,000.00	12,683,746.22	13,077,758.08	13,085,563.33	0.00
11960	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.720803	8366	30,000,000.00	29,050,915.20	29,522,705.07	29,561,575.82	0.00
11961	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.777742	8366	25,000,000.00	24,209,096.00	24,582,863.25	24,613,841.82	0.00
12110	FNR 2020-10 GV	3136B9AR8	02/28/20	07/25/31	3.000000		2.326463	4133	24,135,000.00	23,984,935.33	24,812,223.21	24,820,660.42	0.00
12111	FNR 2020-13 GV	3136B8ZS1	02/28/20	07/25/31	3.000000		2.359235	4133	8,041,438.00	7,991,438.03	8,259,770.11	8,262,397.73	0.00
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						10.25%	1.694350	6582	733,885,387.00	445,662,385.85	460,191,189.60	462,170,853.04	0.00
6059	FHR 4403 CA	3137BEK45	04/30/18	01/15/31	3.000000		2.432330	3942	51,850,313.00	15,907,470.70	16,197,149.62	16,205,911.81	0.00
6061	FHR 4413 HP	3137BFB67	04/30/18	03/15/27	3.500000		2.027527	2540	39,675,000.00	9,959,468.85	10,186,326.35	10,261,023.15	0.00
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		2.351370	1690	15,000,000.00	110,557.35	112,939.48	113,241.90	0.00
6079	FHR 4596 HA	3137BQNY9	04/30/18	03/15/27	3.000000		2.336392	2540	123,184,000.00	48,449,836.56	49,371,786.22	49,480,957.62	0.00
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		2.163464	4946	500,000.00	184,451.47	187,542.28	188,156.22	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		1.703537	6650	17,232,651.00	11,416,633.01	12,129,783.91	12,169,364.06	0.00



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6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		.527493	6864	15,558,200.00	5,344,587.87	5,635,222.28	5,674,705.29	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		1.530568	5523	54,150,069.00	33,638,032.61	35,153,537.54	35,272,938.06	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		2.064819	4612	21,801,333.00	13,764,700.42	14,318,817.36	14,361,228.14	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		1.641233	5434	63,091,496.00	38,765,263.09	40,487,187.00	40,656,445.93	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		1.826588	4093	57,020,504.00	33,943,468.40	35,355,806.57	35,527,193.56	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		-.038241	6619	83,983,373.00	671,064.10	730,164.57	709,311.94	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-.534835	4367	60,000,000.00	27,268,312.80	28,389,469.08	28,836,240.79	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-.222657	5158	63,201,549.00	32,342,297.42	34,276,845.61	34,798,290.61	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		.088700	6012	50,000,000.00	25,179,268.50	26,628,494.92	27,028,371.03	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		1.478578	6742	100,000,000.00	51,548,650.00	53,356,357.01	53,803,903.44	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		2.610641	3850	15,974,951.00	9,763,385.40	10,207,410.26	10,266,809.97	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		.917839	1324	20,815,333.00	9,275,839.85	9,504,489.67	9,612,089.05	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		1.209048	1506	13,110,911.00	3,718,504.78	3,762,633.17	3,807,981.29	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		1.163568	1110	4,694,280.00	1,768,103.43	1,797,164.26	1,814,516.12	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		1.149040	1110	25,604,000.00	9,577,002.09	9,734,001.72	9,828,398.40	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		.896952	1110	22,333,333.00	10,346,246.60	10,634,414.88	10,760,096.47	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		2.317930	1445	25,000,000.00	11,536,370.50	11,729,146.01	11,792,333.72	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		2.054213	1079	25,000,000.00	12,372,072.50	12,637,373.79	12,710,371.36	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		1.962854	1629	25,000,000.00	13,741,253.25	14,143,312.11	14,235,079.54	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		1.198598	1537	21,135,305.00	10,791,173.36	11,106,220.06	11,195,842.36	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		.928945	8598	37,333,183.00	17,277,268.08	17,760,964.61	17,919,766.49	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		.491313	8141	14,184,410.00	7,857,302.00	8,037,553.44	8,156,861.64	0.00
11349	FHR 4821 BC	3137FHD34	11/01/19	12/15/44	3.000000		2.251267	9025	29,989,949.00	18,298,819.93	18,462,905.92	18,490,385.70	0.00
11414	FHR 4550 MA	3137BN2H6	11/12/19	01/15/42	3.000000		2.211020	7960	13,457,964.00	6,356,785.99	6,479,760.57	6,487,149.76	0.00
11590	FHR 4444 CH	3137BGJD2	12/02/19	01/15/41	3.000000		2.220163	7595	7,905,000.00	3,350,289.91	3,415,082.46	3,418,735.28	0.00
11796	FHR 4622 HA	3137BSDS9	01/02/20	11/15/43	3.000000		2.320469	8629	25,000,000.00	14,239,327.50	14,591,339.61	14,600,316.70	0.00
11965	FHR 4952 MV	3137FR3Y5	01/31/20	05/25/31	3.000000		2.425401	4072	11,672,240.00	11,527,058.69	11,862,517.49	11,865,666.04	0.00
11975	FHR 4640 DA	3137BTKY6	02/03/20	11/15/40	3.000000		2.064853	7534	15,000,000.00	9,009,969.45	9,194,695.52	9,200,023.49	0.00
11976	FHR 4807 LV	3137FGPY5	02/03/20	02/15/26	4.000000		1.744212	2147	7,660,000.00	6,094,259.00	6,239,334.34	6,258,042.21	0.00
12071	FRESB 2020-SB71 A10F	30313KAD6	02/21/20	12/25/29	2.210000		2.121930	3556	28,000,000.00	27,977,611.58	28,113,827.45	28,116,128.73	0.00
Inv Type: 6425 FHR-Fxd-CPR-M 30/360						12.95%	1.487375	4739	1,205,119,347.00	563,372,707.04	581,931,577.14	585,623,877.87	0.00
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7686	6,000,000.00	544,032.66	544,032.66	546,016.39	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	05/16/42	1.732000		1.732000	8081	3,500,000.00	509,122.15	509,122.22	509,947.16	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.459072	169	14,000,000.00	6,151,845.70	6,140,305.06	6,115,557.23	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		-12.801143	9212	20,700,000.00	8,460,408.57	8,786,074.64	8,788,249.59	0.00



Inventory with Original Cost

As Of Date: 03/31/2020

Run: 06/25/2020 07:36:27 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
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						0.36%	-6.348764	5649	44,200,000.00	15,665,409.08	15,979,534.58	15,959,770.37	0.00
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	1.396630		1.895122	451	80,177,350.00	23,759,508.95	23,793,859.97	23,811,482.69	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	1.396630		1.846093	451	80,000,000.00	30,267,300.00	30,321,276.76	30,342,968.15	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	1.396630		1.857440	390	110,559,670.00	45,854,647.46	45,927,628.14	45,969,283.93	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	1.246630		1.433305	10100	47,483,748.00	30,721,834.91	30,573,752.52	30,558,625.15	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	1.296630		1.448254	9551	50,340,476.00	23,747,126.34	23,706,229.29	23,698,889.99	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	1.396630		1.895088	451	33,925,000.00	12,835,226.91	12,853,004.52	12,861,298.38	0.00
11274	FNR 2016-62 FH	3136ATV3	10/30/19	09/25/46	1.346630		1.482513	9674	17,309,000.00	8,579,103.03	8,576,121.19	8,573,741.09	0.00
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	1.396630		1.366719	7878	174,827,837.00	18,048,054.55	18,074,404.60	18,076,254.63	0.00
11413	FNR 2016-50 FM	3136ATBU7	11/12/19	08/25/46	1.346630		1.484823	9643	89,009,930.00	43,664,666.76	43,647,726.97	43,637,376.34	0.00
11641	FNR 2010-111 AF	31398NWJ9	12/09/19	10/25/40	1.346630		1.490816	7513	150,000,000.00	15,158,443.50	15,149,157.97	15,144,232.46	0.00
11642	FNR 2010-111 FM	31398NWL4	12/11/19	10/25/40	1.346630		1.483093	7513	200,000,000.00	20,211,258.00	20,204,995.96	20,198,625.96	0.00
11819	FNR 2010-95 F	31398NEP5	01/09/20	09/25/40	1.346630		1.510222	7483	100,000,000.00	12,858,185.00	12,827,871.16	12,826,039.54	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						6.57%	1.620960	5570	1,133,633,011.00	285,705,355.41	285,656,029.05	285,698,818.31	0.00
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	1.004630		1.453917	7715	7,300,000.00	2,174,296.39	2,169,590.73	2,168,181.18	0.00
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	1.034630		1.411461	7685	200,000,000.00	31,398,210.00	31,392,124.25	31,378,586.12	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	1.254630		1.189448	5859	57,826,714.00	11,571,608.90	11,621,208.46	11,625,850.82	0.00
11591	FHR 3242 FA	31397CS42	12/02/19	11/15/36	1.104630		1.513687	6073	225,000,000.00	8,889,531.75	8,876,851.69	8,872,863.88	0.00
11958	FRESB 2020-SB70 A5	302987AA0	01/29/20	10/25/39	2.320000		2.166874	7147	22,500,000.00	22,472,886.89	22,574,876.19	22,580,127.50	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						1.76%	1.613365	7064	512,626,714.00	76,506,533.93	76,634,651.32	76,625,609.50	0.00
11820	FHMS KJ25 A2	3137FNXH8	01/09/20	01/25/26	2.610000		2.109626	2126	20,000,000.00	20,000,000.00	20,465,644.22	20,485,937.50	0.00
11915	FHMS K737 AM	3137FQXK4	01/30/20	10/25/26	2.097000		2.097609	2399	20,000,000.00	20,000,000.00	19,999,317.89	19,999,300.00	0.00
Inv Type: 6900 FH MFmly-Fxd-M 30/360						0.92%	2.103687	2261	40,000,000.00	40,000,000.00	40,464,962.11	40,485,237.50	0.00
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	1.715250		1.897130	331	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	1.715250		1.897130	331	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	1.715250		1.897130	331	7,710,000.00	2,461,205.24	2,461,205.24	2,461,205.26	0.00
10943	FHMS KF50 A	3137FHPE7	09/11/19	07/25/28	1.915250		2.097130	3038	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	2.035250		2.217130	3434	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	2.165250		2.454750	3434	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	2.035250		2.333900	3465	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	2.175250		2.444880	3465	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	2.075250		2.342500	3465	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00	0.00



Inventory with Original Cost

As Of Date: 03/31/2020

Run: 06/25/2020 07:36:27 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
12279	FHMS KS12 A	3137FNXD7	03/13/20	08/25/29	2.165250		1.284371	3434	25,000,000.00	25,000,000.00	25,060,421.60	25,066,406.25	0.00
12280	FHMS KF68 A	3137FPHF5	03/13/20	07/25/26	2.005250		2.018158	2307	50,000,000.00	49,993,143.50	49,938,910.35	49,938,463.95	0.00
12281	FHMS KF76 AL	3137FRUP4	03/19/20	01/25/30	2.115250		2.115250	3587	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
Inv Type: 6950 FH MFmly-Var-M A/360						10.40%	2.179468	3154	506,680,000.00	452,438,383.14	452,444,571.59	452,450,110.08	0.00
Subtotal						100%	1.409871	2928	6,658,874,748.81	4,349,163,036.19	4,390,642,191.38	4,396,926,298.42	167,702.23
Grand Total		Count 141					1.409871	2928	6,658,874,748.81	4,349,163,036.19	4,390,642,191.38	4,396,926,298.42	167,702.23