



# Inventory with Original Cost

As Of Date: 05/31/2020

Run: 06/25/2020 07:39:59 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>													
3139	MMKT-Treasury Money Mgmt		06/30/17	06/01/20	2.350000		2.350000	1	0.00	0.00	0.00	0.00	0.00
Inv Type: 1050 MMKT-A/360						<b>0%</b>	<b>.000000</b>		<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>	<b>0.00</b>
4490	BAML BlackRock FedFund		01/01/18	06/01/20	.148813		.148813	1	1,167,892,624.30	1,167,892,624.30	1,167,892,624.30	1,167,892,624.30	0.00
12345	BAML Goldman FSQ Treasur		03/27/20	06/01/20	.160090		.160090	1	180,118,740.99	180,118,740.99	180,118,740.99	180,118,740.99	0.00
12348	JP Morgan US Government		03/30/20	06/01/20	.148052		.148052	1	553,892,104.86	553,892,104.86	553,892,104.86	553,892,104.86	0.00
12356	BAML Federated Gov Obl		04/01/20	06/01/20	.156488		.156488	1	554,241,368.49	554,241,368.49	554,241,368.49	554,241,368.49	0.00
12363	GS FSQ Treasury Inv		04/07/20	06/01/20	.169148		.169148	1	553,411,621.42	553,411,621.42	553,411,621.42	553,411,621.42	0.00
Inv Type: 1052 MMKT-A/365-6						<b>52.09%</b>	<b>.154501</b>	<b>1</b>	<b>3,009,556,460.06</b>	<b>3,009,556,460.06</b>	<b>3,009,556,460.06</b>	<b>3,009,556,460.06</b>	<b>0.00</b>
4492	DDA BofA 8756		01/01/18	06/01/20	.275992		.275992	1	9,897,710.36	9,897,710.36	9,897,710.36	9,897,710.36	0.00
4493	DDA Centennial 9655		01/01/18	06/01/20	.367742		.367742	1	41,223,226.25	41,223,226.25	41,223,226.25	41,223,226.25	0.00
4494	DDA Regions 6470		01/01/18	06/01/20	.009810		.009810	1	988,192.54	988,192.54	988,192.54	988,192.54	0.00
4495	DDA 1st Security 0280		01/01/18	06/01/20	.608065		.608065	1	20,122,496.62	20,122,496.62	20,122,496.62	20,122,496.62	0.00
4496	DDA US Bank		01/01/18	06/01/20	.009895		.009895	1	106,190.13	106,190.13	106,190.13	106,190.13	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	06/01/20	.609730		.609730	1	58,099,945.78	58,099,945.78	58,099,945.78	58,099,945.78	0.00
4500	DDA Simmons 4368		01/01/18	06/01/20	.399987		.399987	1	32,043,530.67	32,043,530.67	32,043,530.67	32,043,530.67	0.00
12347	DDA BofA Covid19		03/30/20	06/01/20	.050001		.050001	1	8,032.69	8,032.69	8,032.69	8,032.69	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						<b>2.81%</b>	<b>.482373</b>	<b>1</b>	<b>162,489,325.04</b>	<b>162,489,325.04</b>	<b>162,489,325.04</b>	<b>162,489,325.04</b>	<b>0.00</b>
12360	Centennial Bank ICS		04/03/20	06/01/20	.368814		.368814	1	190,094,045.33	190,094,045.33	190,094,045.33	190,094,045.33	0.00
Inv Type: 1160 ICS Accounts-A/365-6						<b>3.29%</b>	<b>.368814</b>	<b>1</b>	<b>190,094,045.33</b>	<b>190,094,045.33</b>	<b>190,094,045.33</b>	<b>190,094,045.33</b>	<b>0.00</b>
10881	FAMCA Float	31422BKL3	09/03/19	10/01/20	.430130		.430130	123	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>0.69%</b>	<b>.430130</b>	<b>123</b>	<b>40,000,000.00</b>	<b>40,000,000.00</b>	<b>40,000,000.00</b>	<b>40,000,000.00</b>	<b>0.00</b>
12438	FFCB Callable 7-27-20	3133ELXL3	04/27/20	04/27/27	1.460000		1.460000	2522	50,970,000.00	50,970,000.00	50,970,000.00	50,970,000.00	0.00
12460	FFCB Callable 8-5-20	3133ELYP3	05/05/20	11/05/25	.950000		.950000	1984	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
12461	FFCB Callable 8-4-20	3133ELYM0	05/04/20	11/04/27	1.350000		1.350000	2713	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
12521	FFCB Callable 8-18-20	3133ELZU1	05/18/20	02/18/26	.970000		.987986	2089	25,000,000.00	25,000,000.00	24,975,166.51	24,975,000.00	0.00
12522	FFCB Callable 8-26-20	3133ELA61	05/26/20	02/26/27	1.070000		1.077755	2462	23,100,000.00	23,100,000.00	23,088,478.09	23,088,450.00	0.00
Inv Type: 1458 FFCB-Fxd-S 30/360						<b>3.01%</b>	<b>1.236686</b>	<b>2429</b>	<b>174,070,000.00</b>	<b>174,070,000.00</b>	<b>174,033,644.60</b>	<b>174,033,450.00</b>	<b>0.00</b>
12523	FHLMC Callable 8-26-20	3134GVZK7	05/26/20	05/26/27	1.000000		1.029687	2551	75,000,000.00	75,000,000.00	74,850,352.11	74,850,000.00	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
Inv Type: 1558 FHLMC-Fxd-S 30/360						<b>1.30%</b>	<b>1.029687</b>	<b>2551</b>	<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>74,850,352.11</b>	<b>74,850,000.00</b>	<b>0.00</b>
11391	Univ of Arkansas Housing	9140724V2	11/05/19	11/01/29	2.560000		2.560000	3441	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	3380	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	3471	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	3196	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	3441	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	2710	2,000,000.00	2,000,000.00	1,953,073.98	1,952,000.00	0.00
12354	Springdale AR Sales & Us	850269EL1	03/31/20	11/01/28	2.097000		2.097000	3076	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						<b>0.30%</b>	<b>2.504220</b>	<b>3307</b>	<b>17,125,000.00</b>	<b>17,125,000.00</b>	<b>17,078,073.98</b>	<b>17,077,000.00</b>	<b>0.00</b>
12464	BUNGPP 0 06-04-20	12056TF41	05/04/20	06/04/20	.950778		.950778	4	20,000,000.00	20,000,000.00	19,998,416.67	19,983,638.89	0.00
12467	MCFUND 0 06-02-20	62455AF28	05/04/20	06/02/20	.290068		.290068	2	50,000,000.00	50,000,000.00	49,999,597.22	49,988,319.44	0.00
12474	BUNGPP 0 06-05-20	12056TF58	05/05/20	06/05/20	.950778		.950777	5	17,000,000.00	17,000,000.00	16,998,205.56	16,986,093.06	0.00
12475	BUNGPP 0 06-05-20	12056TF58	05/06/20	06/05/20	.900676		.900676	5	50,000,000.00	50,000,000.00	49,995,000.00	49,962,500.00	0.00
12480	CMSERA CP 06-11-20	2063C0FB3	05/12/20	06/11/20	.250052		.250052	11	20,000,000.00	20,000,000.00	19,998,611.11	19,995,833.33	0.00
12541	CMSERA CP 0 06-25-20	2063C0FR8	05/28/20	06/25/20	.230040		.230041	25	50,000,000.00	50,000,000.00	49,992,333.34	49,991,055.56	0.00
12550	BUNGPP 0 06-01-20	12056TF17	05/29/20	06/01/20	.400013		.400007	1	12,500,000.00	12,500,000.00	12,500,000.00	12,499,583.34	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						<b>3.80%</b>	<b>.529470</b>	<b>9</b>	<b>219,500,000.00</b>	<b>219,500,000.00</b>	<b>219,482,163.90</b>	<b>219,407,023.62</b>	<b>0.00</b>
8592	11th Series Jubilee 2 YR	46514AB57	01/15/19	01/15/21	3.110000		3.110000	229	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	1676	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	3502	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	1676	5,000,000.00	5,000,000.00	5,000,000.00	5,000,000.00	0.00
12486	8th Series Jubilee 5-Yr	46513JRH6	05/15/20	05/01/25	2.030000		2.030000	1796	7,000,000.00	7,000,000.00	7,000,000.00	7,000,000.00	0.00
12487	11th Series Jubilee 3-Yr	46513JCJ8	05/15/20	05/01/23	1.570000		1.570000	1065	8,000,000.00	8,000,000.00	8,000,000.00	8,000,000.00	0.00
Inv Type: 3800 ISRAEL-JUBILEE BDS-S A/365						<b>1.12%</b>	<b>2.652615</b>	<b>1227</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>0.00</b>
12401	Bodcaw Bank		04/16/20	07/16/20	.250000		.250000	46	500,000.00	500,000.00	500,000.00	500,000.00	0.00
12403	First Services Bank		04/16/20	07/15/20	.250000		.250000	45	2,000,000.00	2,000,000.00	2,000,000.00	2,000,000.00	0.00
Inv Type: 5000 BK CDS-Mat A/365						<b>0.04%</b>	<b>.250000</b>	<b>45</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>2,500,000.00</b>	<b>0.00</b>
10867	SBA 510495	83164MUU1	08/27/19	09/25/44	1.750000		1.194633	8883	16,500,000.00	16,177,745.60	16,925,569.35	17,013,189.25	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	.650000		.596079	6782	12,073,092.00	11,077,200.75	11,108,966.03	11,158,909.08	0.00
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	.650000		.604041	8333	20,000,000.00	15,219,073.40	15,263,187.54	15,318,508.81	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	.650000		.571597	8333	20,000,000.00	14,762,844.60	14,805,426.03	14,998,471.19	0.00



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Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						<b>0.99%</b>	<b>.766292</b>	<b>8197</b>	<b>68,573,092.00</b>	<b>57,236,864.35</b>	<b>58,103,148.95</b>	<b>58,489,078.33</b>	<b>0.00</b>
11916	FN MA3934	31418DLQ3	01/24/20	02/01/40	3.000000		2.379694	7080	25,000,000.00	24,446,285.50	25,121,119.11	25,128,107.69	0.00
11917	FN MA3831	31418DHH8	01/24/20	11/01/39	3.000000		2.369673	6990	25,000,000.00	22,720,615.50	23,352,893.23	23,359,632.81	0.00
12030	FN B09262	3140K5JG3	02/12/20	02/01/40	3.000000		2.657051	7080	34,962,488.00	34,654,578.61	35,731,166.01	35,748,363.75	0.00
12054	FN FM2428	3140X5VW0	02/14/20	02/01/40	3.000000		2.232021	7080	35,000,000.00	34,400,585.45	35,510,407.93	35,526,667.12	0.00
12091	FN MA3831	31418DHH8	02/26/20	11/01/39	3.000000		2.225560	6990	29,715,000.00	27,005,723.58	27,877,752.51	27,884,464.51	0.00
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						<b>2.48%</b>	<b>2.380612</b>	<b>7049</b>	<b>149,677,488.00</b>	<b>143,227,788.64</b>	<b>147,593,338.79</b>	<b>147,647,235.88</b>	<b>0.00</b>
11914	FR RB5017	3133KYSE0	01/23/20	11/01/39	3.000000		2.703575	6990	25,000,000.00	22,842,819.00	23,442,564.71	23,453,150.57	0.00
12055	FR QK0187	3133D3F42	02/14/20	01/01/40	3.000000		2.213116	7050	44,732,371.00	43,002,157.78	44,422,508.59	44,443,401.97	0.00
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						<b>1.14%</b>	<b>2.382535</b>	<b>7029</b>	<b>69,732,371.00</b>	<b>65,844,976.78</b>	<b>67,865,073.30</b>	<b>67,896,552.54</b>	<b>0.00</b>
12029	FNR 2020-1 CG	3136B8NP0	02/11/20	02/25/43	3.000000		1.791606	8305	27,649,000.00	24,521,310.01	24,912,021.69	24,935,107.10	0.00
Inv Type: 6400 FNR-Fxd-PSA-M 30/360						<b>0.42%</b>	<b>1.791606</b>	<b>8305</b>	<b>27,649,000.00</b>	<b>24,521,310.01</b>	<b>24,912,021.69</b>	<b>24,935,107.10</b>	<b>0.00</b>
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		-1.296507	2216	28,091,198.00	1,448,240.59	1,501,384.34	1,512,527.79	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		.740278	2489	31,307,000.00	1,519,419.19	1,570,675.29	1,587,522.67	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-3.494006	3008	118,829,360.00	36,959,668.14	39,035,702.73	39,747,138.41	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		-.464178	4530	45,072,333.00	29,922,143.12	31,562,684.12	31,860,076.07	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		.101019	4500	24,562,333.00	14,858,600.42	15,678,764.52	15,807,138.44	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		-1.347708	9978	89,846,000.00	58,347,097.51	60,843,736.75	61,087,998.32	0.00
11795	FNR 2017-18 CA	3136AVQK8	01/02/20	01/25/43	3.000000		1.983312	8274	25,000,000.00	14,039,293.50	14,338,228.12	14,353,532.37	0.00
11848	FNR 2018-63 KH	3136B24U3	01/13/20	03/25/46	3.000000		2.147189	9429	11,376,534.00	9,158,872.55	9,303,981.78	9,313,428.53	0.00
11849	FNR 2017-94 DA	3136AYXF5	01/13/20	06/25/45	3.000000		2.171062	9156	15,000,000.00	9,510,525.15	9,673,424.93	9,682,531.91	0.00
11859	FNR 2019-82 MV	3136B7X30	01/16/20	05/25/31	3.000000		2.174059	4011	8,867,191.00	8,590,425.84	8,848,583.86	8,859,883.33	0.00
11860	FNR 2019-77 LV	3136B7L41	01/16/20	05/25/31	3.000000		2.324073	4011	12,925,000.00	12,521,903.37	12,903,934.04	12,918,593.36	0.00
11960	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.782681	8305	30,000,000.00	26,606,361.90	27,033,783.92	27,074,051.86	0.00
11961	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.837069	8305	25,000,000.00	22,171,968.25	22,510,439.54	22,542,655.84	0.00
12110	FNR 2020-10 GV	3136B9AR8	02/28/20	07/25/31	3.000000		2.156573	4072	24,135,000.00	23,683,679.84	24,483,721.98	24,508,908.07	0.00
12111	FNR 2020-13 GV	3136B8ZS1	02/28/20	07/25/31	3.000000		2.312720	4072	8,041,438.00	7,891,062.71	8,151,672.43	8,158,619.06	0.00
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						<b>4.80%</b>	<b>.165604</b>	<b>6512</b>	<b>498,053,387.00</b>	<b>277,229,262.08</b>	<b>287,440,718.35</b>	<b>289,014,606.03</b>	<b>0.00</b>
6069	FHR 2836 L	31395FAX2	04/30/18	11/15/24	4.500000		-13.245002	1629	15,000,000.00	60,973.80	62,235.98	62,454.36	0.00
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		1.834741	4885	500,000.00	169,294.48	172,099.66	172,694.79	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		.106652	6589	17,232,651.00	10,297,694.92	10,927,659.02	10,976,651.21	0.00



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6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		2.276591	6803	15,558,200.00	5,000,110.65	5,264,129.11	5,308,950.86	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		.242493	5462	54,150,069.00	29,874,020.70	31,199,312.15	31,325,984.31	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		1.058400	4551	21,801,333.00	12,329,274.50	12,819,322.64	12,863,594.45	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		.090613	5373	63,091,496.00	33,838,701.80	35,336,199.30	35,489,539.86	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		.758736	4032	57,020,504.00	30,136,616.47	31,375,983.09	31,542,722.56	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		3.413596	6558	83,983,373.00	667,454.50	723,753.40	705,496.61	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-1.192524	4306	60,000,000.00	22,962,624.00	23,850,079.59	24,282,974.88	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-3.332894	5097	63,201,549.00	26,511,135.43	28,067,693.40	28,524,324.77	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		-2.635453	5951	50,000,000.00	20,988,306.50	22,170,146.76	22,529,635.26	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		.722726	6681	100,000,000.00	44,238,571.00	45,745,117.52	46,174,008.48	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		1.716623	3789	15,974,951.00	8,921,229.28	9,322,804.93	9,381,230.16	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		.396655	1263	20,815,333.00	7,565,049.69	7,736,664.35	7,839,282.75	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		-.356223	1445	13,110,911.00	2,480,993.68	2,505,149.43	2,540,692.59	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		.706575	1049	4,694,280.00	1,383,179.60	1,403,567.33	1,419,488.04	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		.691710	1049	25,604,000.00	7,479,409.50	7,589,292.91	7,675,743.99	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		-2.391277	1049	22,333,333.00	7,444,010.77	7,650,935.75	7,741,771.20	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		1.708630	1384	25,000,000.00	9,601,475.50	9,752,734.64	9,814,508.24	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		.819365	1018	25,000,000.00	10,058,729.50	10,267,032.43	10,333,772.89	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		.480291	1568	25,000,000.00	11,475,415.25	11,799,010.64	11,887,812.99	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		-1.720252	1476	21,135,305.00	8,217,623.43	8,446,863.58	8,525,784.31	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		-2.521182	8537	37,333,183.00	12,828,648.61	13,176,420.22	13,305,713.98	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		-2.957888	8080	14,184,410.00	5,199,538.89	5,313,846.84	5,397,771.31	0.00
11414	FHR 4550 MA	3137BN2H6	11/12/19	01/15/42	3.000000		1.946725	7899	13,457,964.00	5,976,956.22	6,090,666.61	6,099,530.51	0.00
11590	FHR 4444 CH	3137BGJD2	12/02/19	01/15/41	3.000000		2.047678	7534	7,905,000.00	3,177,732.29	3,238,077.97	3,242,652.38	0.00
11796	FHR 4622 HA	3137BDS59	01/02/20	11/15/43	3.000000		2.207716	8568	25,000,000.00	13,760,046.25	14,096,667.87	14,108,884.92	0.00
11965	FHR 4952 MV	3137FR3Y5	01/31/20	05/25/31	3.000000		2.362797	4011	11,672,240.00	11,381,150.68	11,706,414.64	11,715,471.97	0.00
11975	FHR 4640 DA	3137BTKY6	02/03/20	11/15/40	3.000000		1.462826	7473	15,000,000.00	8,264,691.90	8,431,239.83	8,439,025.24	0.00
11976	FHR 4807 LV	3137FGPY5	02/03/20	02/15/26	4.000000		.233557	2086	7,660,000.00	5,939,354.73	6,052,217.02	6,098,974.88	0.00
12071	FRESB 2020-SB71 A10F	30313KAD6	02/21/20	12/25/29	2.210000		2.122930	3495	28,000,000.00	27,937,886.80	28,070,525.75	28,076,207.28	0.00
Inv Type: 6425 FHR-Fxd-CPR-M 30/360						<b>7.03%</b>	<b>.094931</b>	<b>4835</b>	<b>960,420,085.00</b>	<b>406,167,901.32</b>	<b>420,363,864.36</b>	<b>423,603,352.03</b>	<b>0.00</b>
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7625	6,000,000.00	402,812.64	402,812.64	404,281.43	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	05/16/42	1.732000		1.732000	8020	3,500,000.00	340,650.94	340,651.01	341,202.91	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.809815	108	14,000,000.00	4,951,576.42	4,942,430.29	4,922,368.09	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		-2.420210	9151	20,700,000.00	7,495,323.44	7,694,064.58	7,785,767.41	0.00
Inv Type: 6465 GNR-Fxd-CPR-M 30/360						<b>0.23%</b>	<b>-.613773</b>	<b>5736</b>	<b>44,200,000.00</b>	<b>13,190,363.44</b>	<b>13,379,958.52</b>	<b>13,453,619.84</b>	<b>0.00</b>



# Inventory with Original Cost

As Of Date: 05/31/2020

Run: 06/25/2020 07:39:59 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
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	.618250		.467031	390	80,177,350.00	20,363,191.60	20,390,761.58	20,407,735.92	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	.618250		.363131	390	80,000,000.00	27,367,705.60	27,411,533.32	27,436,124.78	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	.618250		.110344	329	110,559,670.00	35,843,483.71	35,893,504.77	35,933,092.31	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	.468250		1.033352	10039	47,483,748.00	29,579,252.47	29,460,028.58	29,422,112.69	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	.518250		.999742	9490	50,340,476.00	23,235,286.02	23,213,000.64	23,188,089.35	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	.618250		.431693	390	33,925,000.00	11,605,617.66	11,620,196.18	11,629,191.49	0.00
11274	FNR 2016-62 FH	3136ATV3	10/30/19	09/25/46	.568250		.568250	9613	17,309,000.00	8,340,144.15	8,340,144.15	8,334,931.56	0.00
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	.618250		.593613	7817	174,827,837.00	17,772,894.76	17,798,603.09	17,800,664.91	0.00
11413	FNR 2016-50 FM	3136ATBU7	11/12/19	08/25/46	.568250		.568250	9582	89,009,930.00	42,647,134.61	42,647,134.61	42,620,480.14	0.00
11641	FNR 2010-111 AF	31398NWJ9	12/09/19	10/25/40	.568250		.568250	7452	150,000,000.00	14,739,810.00	14,739,810.00	14,725,991.43	0.00
11642	FNR 2010-111 FM	31398NWL4	12/11/19	10/25/40	.568250		.568250	7452	200,000,000.00	19,653,080.00	19,653,080.00	19,640,796.82	0.00
11819	FNR 2010-95 F	31398NEP5	01/09/20	09/25/40	.568250		1.053154	7422	100,000,000.00	12,598,209.00	12,578,207.74	12,566,713.48	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						<b>4.56%</b>	<b>.585538</b>	<b>5796</b>	<b>1,133,633,011.00</b>	<b>263,745,809.58</b>	<b>263,746,004.66</b>	<b>263,705,924.88</b>	<b>0.00</b>
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	.483630		.715211	7654	7,300,000.00	2,076,682.10	2,073,277.21	2,070,841.44	0.00
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	.513630		.513630	7624	200,000,000.00	30,298,684.00	30,298,684.00	30,279,747.32	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	.733630		.642600	5798	57,826,714.00	11,265,314.10	11,313,075.76	11,318,120.26	0.00
11591	FHR 3242 FA	31397CS42	12/02/19	11/15/36	.583630		.781597	6012	225,000,000.00	8,633,094.75	8,625,124.44	8,616,907.70	0.00
11958	FRESB 2020-SB70 A5	302987AA0	01/29/20	10/25/39	2.320000		2.164871	7086	22,500,000.00	21,644,241.58	21,739,911.52	21,747,527.89	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						<b>1.28%</b>	<b>1.054967</b>	<b>7000</b>	<b>512,626,714.00</b>	<b>73,918,016.53</b>	<b>74,050,072.93</b>	<b>74,033,144.61</b>	<b>0.00</b>
11820	FHMS KJ25 A2	3137FNXH8	01/09/20	01/25/26	2.610000		2.109625	2065	20,000,000.00	20,000,000.00	20,450,589.06	20,485,937.50	0.00
11915	FHMS K737 AM	3137FQXK4	01/30/20	10/25/26	2.097000		2.097607	2338	20,000,000.00	20,000,000.00	19,999,335.49	19,999,300.00	0.00
12524	FRESB 2020-SB74 A10F	30291SAG8	05/29/20	04/25/30	1.380000		1.300002	3616	25,000,000.00	25,000,000.00	25,121,022.64	25,121,125.00	26,833.33
Inv Type: 6900 FH MFmly-Fxd-M 30/360						<b>1.12%</b>	<b>1.795783</b>	<b>2742</b>	<b>65,000,000.00</b>	<b>65,000,000.00</b>	<b>65,570,947.19</b>	<b>65,606,362.50</b>	<b>26,833.33</b>
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	.529630		.529630	270	57,080,000.00	2,587,536.86	2,587,536.86	2,587,536.91	0.00
10810	FHMS K102 A	3137FGZN8	08/14/19	02/25/21	.529630		.529630	270	4,560,000.00	206,712.83	206,712.83	206,712.83	0.00
10877	FHMS K102 A	3137FGZN8	08/29/19	02/25/21	.529630		.529630	270	7,710,000.00	349,507.87	349,507.87	349,507.88	0.00
10943	FHMS KF50 A	3137FHPE7	09/11/19	07/25/28	.729630		.729630	2977	42,330,000.00	34,263,677.74	34,263,677.74	34,263,677.92	0.00
11025	FHMS KF67 A	3137FNXA3	09/24/19	08/25/29	.849630		.849630	3373	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	.979630		.979630	3373	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	.849630		.849630	3404	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	.989630		.989630	3404	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	.889630		.889630	3404	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: 05/31/2020

Run: 06/25/2020 07:39:59 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	.979630		.540176	3373	25,000,000.00	25,000,000.00	25,054,148.39	25,066,406.25	0.00
12280	FHMS KF68 A	3137FPHF5	03/13/20	07/25/26	.819630		.838029	2246	50,000,000.00	49,990,112.50	49,937,317.16	49,935,436.26	0.00
12281	FHMS KF76 AL	3137FRUP4	03/19/20	01/25/30	.929630		.929630	3526	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						<b>7.48%</b>	<b>.856452</b>	<b>3217</b>	<b>506,680,000.00</b>	<b>432,397,547.80</b>	<b>432,398,900.85</b>	<b>432,409,278.05</b>	<b>0.00</b>
<b>Subtotal</b>						<b>100%</b>	<b>.457297</b>	<b>1817</b>	<b>7,991,579,978.43</b>	<b>5,777,814,670.96</b>	<b>5,810,508,114.61</b>	<b>5,815,801,565.84</b>	<b>26,833.33</b>
Grand Total		Count 139					<b>.457297</b>	<b>1817</b>	<b>7,991,579,978.43</b>	<b>5,777,814,670.96</b>	<b>5,810,508,114.61</b>	<b>5,815,801,565.84</b>	<b>26,833.33</b>