



# Inventory with Original Cost

As Of Date: 06/30/2020

Run: 07/08/2020 06:21:49 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	07/01/20	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	07/01/20	.100553		.100553	1	992,221,403.91	992,221,403.91	992,221,403.91	992,221,403.91	0.00
12345	BAML Goldman FSQ Treasur		03/27/20	07/01/20	.065094		.065094	1	177,773,855.86	177,773,855.86	177,773,855.86	177,773,855.86	0.00
12348	JP Morgan US Government		03/30/20	07/01/20	.098674		.098674	1	5,701.55	5,701.55	5,701.55	5,701.55	0.00
12356	BAML Federated Gov Obl		04/01/20	07/01/20	.119787		.119787	1	412,308,629.79	412,308,629.79	412,308,629.79	412,308,629.79	0.00
12363	GS FSQ Treasury Inv		04/07/20	07/01/20	.095281		.095281	1	277,684,546.62	277,684,546.62	277,684,546.62	277,684,546.62	0.00
Inv Type: 1052 MMKT-A/365-6						<b>33.34%</b>	<b>.100640</b>	<b>1</b>	<b>1,859,994,137.73</b>	<b>1,859,994,137.73</b>	<b>1,859,994,137.73</b>	<b>1,859,994,137.73</b>	<b>0.00</b>
4492	DDA BofA 8756		01/01/18	07/01/20	.216430		.216430	1	17,352,363.81	17,352,363.81	17,352,363.81	17,352,363.81	0.00
4493	DDA Centennial 9655		01/01/18	07/01/20	.214570		.214570	1	36,066.27	36,066.27	36,066.27	36,066.27	0.00
4494	DDA Regions 6470		01/01/18	07/01/20	.009810		.009810	1	1,328,591.70	1,328,591.70	1,328,591.70	1,328,591.70	0.00
4495	DDA 1st Security 0280		01/01/18	07/01/20	.693369		.693369	1	20,132,860.26	20,132,860.26	20,132,860.26	20,132,860.26	0.00
4496	DDA US Bank		01/01/18	07/01/20	.009895		.009895	1	0.00	0.00	0.00	0.00	0.00
4497	DDA Bk of the Ozarks 232		01/01/18	07/01/20	.695269		.695269	1	58,129,950.82	58,129,950.82	58,129,950.82	58,129,950.82	0.00
4500	DDA Simmons 4368		01/01/18	07/01/20	.389430		.389430	1	11,523,630.85	11,523,630.85	11,523,630.85	11,523,630.85	0.00
12347	DDA BofA Covid19		03/30/20	07/01/20	.050829		.050829	1	9,508.42	9,508.42	9,508.42	9,508.42	0.00
Inv Type: 1152 DDA/PASSBKS-A/365-6						<b>1.95%</b>	<b>.577258</b>	<b>1</b>	<b>108,512,972.13</b>	<b>108,512,972.13</b>	<b>108,512,972.13</b>	<b>108,512,972.13</b>	<b>0.00</b>
12360	Centennial Bank ICS		04/03/20	07/01/20	.300832		.300832	1	190,153,423.83	190,153,423.83	190,153,423.83	190,153,423.83	0.00
Inv Type: 1160 ICS Accounts-A/365-6						<b>3.41%</b>	<b>.300832</b>	<b>1</b>	<b>190,153,423.83</b>	<b>190,153,423.83</b>	<b>190,153,423.83</b>	<b>190,153,423.83</b>	<b>0.00</b>
10881	FAMCA Float	31422BKL3	09/03/19	10/01/20	.232630		.232630	93	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>0.72%</b>	<b>.232630</b>	<b>93</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	2492	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	1954	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	2683	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	2059	25,000,000.00	25,000,000.00	24,975,523.31	24,975,000.00	0.00
12522	FFCB Callable 8-26-20	3133ELA61	05/26/20	02/26/27	1.070000		1.077755	2432	23,100,000.00	23,100,000.00	23,088,618.54	23,088,450.00	0.00
12574	FFCB Callable 9-1-20	3133ELC69	06/01/20	12/01/27	1.180000		1.180000	2710	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
12575	FFCB Callable 12-4-20	3133ELF82	06/04/20	06/04/27	1.090000		1.090000	2530	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
12637	FFCB Callable 12-4-20	3133ELF82	06/19/20	09/04/27	1.090000		1.093649	2622	10,224,000.00	10,224,000.00	10,221,455.65	10,221,444.00	4,643.40



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Inv Type: 1458 FFCB-Fxd-S 30/360						<b>4.65%</b>	<b>1.205969</b>	<b>2481</b>	<b>259,294,000.00</b>	<b>259,294,000.00</b>	<b>259,255,597.50</b>	<b>259,254,894.00</b>	<b>4,643.40</b>
12523	FHLMC Callable 8-26-20	3134GVZK7	05/26/20	05/26/27	1.000000		1.029687	2521	75,000,000.00	75,000,000.00	74,852,112.67	74,850,000.00	0.00
12579	FHLMC Callable 9-15-20	3134GVM62	06/15/20	03/15/28	1.320000		1.320000	2815	50,000,000.00	50,000,000.00	50,000,000.00	50,000,000.00	0.00
12656	FHLMC Callable 12-31-20	3134GV3W6	06/30/20	12/30/27	1.110000		1.110000	2739	25,000,000.00	25,000,000.00	25,000,000.00	25,000,000.00	0.00
Inv Type: 1558 FHLMC-Fxd-S 30/360						<b>2.69%</b>	<b>1.139952</b>	<b>2655</b>	<b>150,000,000.00</b>	<b>150,000,000.00</b>	<b>149,852,112.67</b>	<b>149,850,000.00</b>	<b>0.00</b>
11391	Univ of Arkansas Housing	9140724V2	11/05/19	11/01/29	2.560000		2.560000	3411	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	3350	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	3441	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	3166	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	3411	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	2680	2,000,000.00	2,000,000.00	1,953,593.65	1,952,000.00	0.00
12354	Springdale AR Sales & Us	850269EL1	03/31/20	11/01/28	2.097000		2.097000	3046	1,650,000.00	1,650,000.00	1,650,000.00	1,650,000.00	0.00
12594	Fort Smith SD #100	348764QD6	06/16/20	02/01/21	5.000000		.599572	216	950,000.00	950,000.00	974,332.39	976,030.00	0.00
12595	Fort Smith SD #100	348764QE4	06/16/20	02/01/22	5.000000		.699696	581	675,000.00	675,000.00	720,631.13	721,811.25	0.00
12596	Fort Smith SD #100	348764QF1	06/16/20	02/01/23	5.000000		.799984	946	710,000.00	710,000.00	786,089.92	787,297.70	0.00
12597	Fort Smith SD #100	348764QG9	06/16/20	02/01/24	5.000000		.899910	1311	745,000.00	745,000.00	852,457.62	853,688.05	0.00
12598	Fort Smith SD #100	348764QH7	06/16/20	02/01/25	5.000000		.999950	1677	785,000.00	785,000.00	925,303.35	926,559.05	0.00
12599	Fort Smith SD #100	348764QJ3	06/16/20	02/01/26	2.000000		1.404843	2042	820,000.00	820,000.00	846,105.54	846,297.40	0.00
12600	Fort Smith SD #100	348764QK0	06/16/20	02/01/27	2.000000		1.568172	2407	840,000.00	840,000.00	862,589.57	862,730.40	0.00
12601	Fort Smith SD #100	348764QL8	06/16/20	02/01/28	2.000000		1.689965	2772	855,000.00	855,000.00	873,776.76	873,878.40	0.00
12602	Fort Smith SD #100	348764QM6	06/16/20	02/01/29	2.000000		1.784782	3138	870,000.00	870,000.00	884,823.52	884,894.40	0.00
12603	Fort Smith SD #100	348764QN4	06/16/20	02/01/30	2.000000		1.860920	3503	890,000.00	890,000.00	900,802.83	900,849.10	0.00
Inv Type: 2320 MUNIS-S 30/360						<b>0.45%</b>	<b>2.079385</b>	<b>2808</b>	<b>25,265,000.00</b>	<b>25,265,000.00</b>	<b>25,705,506.28</b>	<b>25,711,035.75</b>	<b>0.00</b>
12555	MCFUND 0 08-04-20	62455AH42	06/01/20	08/04/20	.350218		.350218	35	14,000,000.00	14,000,000.00	13,995,372.22	13,991,288.89	0.00
12556	BUNGPP CP 0 09-01-20	12056TJ13	06/01/20	09/01/20	.902070		.902075	63	25,000,000.00	25,000,000.00	24,961,250.00	24,942,500.00	0.00
12557	CMSERA CP 0 07-10-20	2063COGA4	06/01/20	07/10/20	.230057		.230057	10	50,000,000.00	50,000,000.00	49,997,125.00	49,987,541.67	0.00
12559	GRTBRG CP 0 08-28-20	39021UHU3	06/01/20	08/28/20	.230057		.320250	59	50,000,000.00	50,000,000.00	49,974,222.22	49,960,888.89	0.00
12560	ANGLES 0 07-02-20	0347M2G26	06/01/20	07/02/20	.260058		.260058	2	50,000,000.00	50,000,000.00	49,999,638.89	49,988,805.56	0.00
12561	ANGLES 0 07-02-20	0347M2G26	06/01/20	07/02/20	.260058		.260058	2	50,000,000.00	50,000,000.00	49,999,638.89	49,988,805.56	0.00
12562	GRTBRG CP 08-21-20	39021UHM1	06/02/20	08/21/20	.300200		.300201	52	2,350,000.00	2,350,000.00	2,349,001.25	2,348,433.33	0.00
12564	BUNGPP 0 09-01-20	12056TJ13	06/02/20	09/01/20	.801621		.801621	63	12,500,000.00	12,500,000.00	12,482,777.78	12,474,722.22	0.00
12566	CMSERA CP 0 07-02-20	2063COG22	06/02/20	07/02/20	.230044		.230044	2	50,000,000.00	50,000,000.00	49,999,680.56	49,990,416.67	0.00
12572	GRTBRG CP 0 08-10-20	39021UHA7	06/03/20	08/10/20	.250110		.250118	41	50,000,000.00	50,000,000.00	49,986,111.11	49,976,388.89	0.00



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12582	CEDRSP CP 07-17-20	15060XGH9	06/04/20	07/17/20	.200048		.200048	17	50,000,000.00	50,000,000.00	49,995,555.56	49,988,055.56	0.00
12584	MCFUND CP 0 08-14-20	62455AHE0	06/04/20	08/14/20	.250123		.250123	45	50,000,000.00	50,000,000.00	49,984,722.22	49,975,347.22	0.00
12585	CMSERA CP 0 07-24-20	2063C0GQ9	06/05/20	07/24/20	.200054		.200055	24	21,000,000.00	21,000,000.00	20,997,316.67	20,994,283.33	0.00
12586	ANGLES CP 0 07-01-20	0347M2G18	06/05/20	07/01/20	.230038		.230038	1	50,000,000.00	50,000,000.00	50,000,000.00	49,991,694.44	0.00
12587	SRCPP 0 07-24-20	82124LGQ9	06/05/20	07/24/20	.200054		.200054	24	50,000,000.00	50,000,000.00	49,993,611.11	49,986,388.89	0.00
12590	CEDRSP 0 09-03-20	15060XJ37	06/05/20	09/03/20	.300225		.300225	65	50,000,000.00	50,000,000.00	49,973,333.33	49,962,500.00	0.00
12591	CEDRSP 0 09-03-20	15060XJ37	06/05/20	09/03/20	.300225		.300225	65	25,000,000.00	25,000,000.00	24,986,666.67	24,981,250.00	0.00
12605	LEXP 0 08-12-20	52952LHC9	06/08/20	08/12/20	.240104		.240104	43	25,000,000.00	25,000,000.00	24,993,000.00	24,989,166.67	0.00
12608	MCFUND 0 07-28-20	62455AGU5	06/08/20	07/28/20	.220067		.220067	28	50,000,000.00	50,000,000.00	49,991,750.00	49,984,722.22	0.00
12609	CEDRSP 0 09-10-20	15060XJA1	06/08/20	09/10/20	.300235		.300235	72	50,000,000.00	50,000,000.00	49,970,416.66	49,960,833.33	0.00
12611	ANGLES CP 0 08-10-20	0347M2HA7	06/09/20	08/10/20	.260116		.260116	41	50,000,000.00	50,000,000.00	49,985,555.55	49,977,611.11	0.00
12619	SRCPP 0 08-07-20	82124LH70	06/11/20	08/07/20	.220077		.220077	38	20,000,000.00	20,000,000.00	19,995,477.78	19,993,033.33	0.00
12641	MCFUND CP 08-12-20	62455AHC4	06/23/20	08/12/20	.260094		.260094	43	5,500,000.00	5,500,000.00	5,498,331.67	5,498,013.89	0.00
12650	SRCPP CP 0 09-11-20	82124LJB9	06/25/20	09/11/20	.260140		.260146	73	25,000,000.00	25,000,000.00	24,987,000.00	24,985,916.67	0.00
12651	MCFUND CP 0 09-25-20	62455AJR9	06/25/20	09/25/20	.300230		.300230	87	25,000,000.00	25,000,000.00	24,982,083.33	24,980,833.33	0.00
Inv Type: 3000 CP-ZERO CPN-Mat						<b>16.14%</b>	<b>.279084</b>	<b>35</b>	<b>900,350,000.00</b>	<b>900,350,000.00</b>	<b>900,079,638.47</b>	<b>899,899,441.67</b>	<b>0.00</b>
8592	11th Series Jubilee 2 YR	46514AB57	01/15/19	01/15/21	3.110000		3.110000	199	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	1646	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	3472	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	1646	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	1766	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	1035	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>1.17%</b>	<b>2.652615</b>	<b>1197</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	16	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	15	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>15</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		1.196145	8853	16,500,000.00	16,133,076.47	16,874,199.49	16,966,410.68	0.00
10979	SBA 510218	83164MK73	09/18/19	12/25/38	.650000		.596453	6752	12,073,092.00	11,030,229.90	11,061,518.77	11,111,817.01	0.00
11142	SBA 510165	83164MJJ9	10/01/19	03/25/43	.650000		.604327	8303	20,000,000.00	15,167,331.00	15,210,890.08	15,266,633.01	0.00
11143	SBA 510143	83164MHU6	10/01/19	03/25/43	.650000		.604686	8303	20,000,000.00	14,712,850.40	14,754,897.70	14,808,978.47	0.00
Inv Type: 5825 SBA-LOANS-Var-M 30/360-55						<b>1.02%</b>	<b>.775387</b>	<b>8167</b>	<b>68,573,092.00</b>	<b>57,043,487.77</b>	<b>57,901,506.04</b>	<b>58,153,839.17</b>	<b>0.00</b>
11916	FN MA3934	31418DLQ3	01/24/20	02/01/40	3.000000		2.379694	7051	25,000,000.00	24,129,160.50	24,794,145.04	24,802,137.87	0.00



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## State of Arkansas

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11917	FN MA3831	31418DHH8	01/24/20	11/01/39	3.000000		2.369673	6961	25,000,000.00	21,945,795.50	22,555,465.94	22,563,021.00	0.00
12030	FN B09262	3140K5JG3	02/12/20	02/01/40	3.000000		2.657051	7051	34,962,488.00	34,545,504.39	35,614,548.44	35,635,846.87	0.00
12054	FN FM2428	3140X5VW0	02/14/20	02/01/40	3.000000		2.232021	7051	35,000,000.00	33,966,855.65	35,061,019.52	35,078,739.45	0.00
12091	FN MA3831	31418DHH8	02/26/20	11/01/39	3.000000		2.225560	6961	29,715,000.00	26,084,772.53	26,925,729.13	26,933,546.58	0.00
12577	FN FM3435	3140X6Y96	06/11/20	06/01/40	2.500000		2.077296	7171	45,000,000.00	44,962,935.30	46,745,956.56	46,754,427.25	31,224.26
12578	FN FM3471	3140X62D2	06/12/20	06/01/40	2.500000		1.379658	7171	31,939,001.00	31,939,001.00	33,158,665.91	33,176,637.29	24,397.85
12593	FN FM3333	3140X6V32	06/17/20	06/01/35	2.000000		1.550964	5371	50,000,000.00	49,848,916.00	51,461,295.11	51,469,005.77	44,310.15
Inv Type: 6000 FN PLS-Fxd-PSA-M 30/360-25						<b>4.79%</b>	<b>2.055359</b>	<b>6757</b>	<b>276,616,489.00</b>	<b>267,422,940.87</b>	<b>276,316,825.65</b>	<b>276,413,362.08</b>	<b>99,932.26</b>
11914	FR RB5017	3133KYSE0	01/23/20	11/01/39	3.000000		2.703575	6961	25,000,000.00	22,160,555.50	22,740,088.59	22,752,657.84	0.00
12055	FR QK0187	3133D3F42	02/14/20	01/01/40	3.000000		2.213116	7021	44,732,371.00	42,412,970.72	43,811,711.81	43,834,467.94	0.00
12592	FR RB5064	3133KYTV1	06/11/20	06/01/40	2.000000		1.618313	7171	42,336,524.00	42,197,905.33	43,165,673.89	43,173,731.89	23,443.28
Inv Type: 6025 FR PLS-Fxd-PSA-M 30/360-25						<b>1.91%</b>	<b>2.080758</b>	<b>7068</b>	<b>112,068,895.00</b>	<b>106,771,431.55</b>	<b>109,717,474.29</b>	<b>109,760,857.67</b>	<b>23,443.28</b>
12029	FNR 2020-1 CG	3136B8NP0	02/11/20	02/25/43	3.000000		1.520363	8275	27,649,000.00	23,381,221.46	23,743,598.40	23,775,779.57	0.00
Inv Type: 6400 FNR-Fxd-PSA-M 30/360						<b>0.42%</b>	<b>1.520363</b>	<b>8275</b>	<b>27,649,000.00</b>	<b>23,381,221.46</b>	<b>23,743,598.40</b>	<b>23,775,779.57</b>	<b>0.00</b>
6048	FNR 2012-102 PA	3136A8SG6	04/30/18	06/25/26	4.500000		-.432629	2186	28,091,198.00	1,337,089.90	1,384,718.35	1,396,443.13	0.00
6054	FNR 2011-145 JA	3136A3AS0	04/30/18	03/25/27	4.500000		2.224488	2459	31,307,000.00	1,514,273.26	1,562,752.92	1,582,146.09	0.00
6072	FNR 2016-94 AE	3136AULS8	04/30/18	08/25/28	4.500000		-4.289475	2978	118,829,360.00	33,485,132.12	35,308,481.85	36,010,555.50	0.00
6075	FNR 2017-5 PK	3136AVCP2	04/30/18	10/25/32	4.500000		-.444283	4500	45,072,333.00	28,193,076.93	29,716,848.42	30,019,025.44	0.00
6076	FNR 2017-5 EY	3136AVCJ6	04/30/18	09/25/32	4.500000		-.408189	4470	24,562,333.00	13,943,945.56	14,706,797.74	14,834,094.17	0.00
6077	FNR 2017-102 PH	3136B0FF8	04/30/18	09/25/47	4.000000		.146892	9948	89,846,000.00	54,462,296.63	56,784,367.24	57,020,705.86	0.00
11795	FNR 2017-18 CA	3136AVQK8	01/02/20	01/25/43	3.000000		1.705126	8244	25,000,000.00	13,533,629.00	13,818,384.77	13,836,549.68	0.00
11848	FNR 2018-63 KH	3136B24U3	01/13/20	03/25/46	3.000000		2.112616	9399	11,376,534.00	8,851,645.16	8,990,464.18	9,001,016.67	0.00
11849	FNR 2017-94 DA	3136AYXF5	01/13/20	06/25/45	3.000000		1.374276	9126	15,000,000.00	8,823,519.75	8,974,652.25	8,983,101.38	0.00
11859	FNR 2019-82 MV	3136B7X30	01/16/20	05/25/31	3.000000		1.864164	3981	8,867,191.00	8,534,657.06	8,785,137.81	8,802,365.24	0.00
11860	FNR 2019-77 LV	3136B7L41	01/16/20	05/25/31	3.000000		2.122335	3981	12,925,000.00	12,440,678.54	12,814,285.92	12,834,795.34	0.00
11960	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.509419	8275	30,000,000.00	25,369,331.40	25,765,778.52	25,815,276.68	0.00
11961	FNR 2020-1 CG	3136B8NP0	01/31/20	02/25/43	3.000000		1.576121	8275	25,000,000.00	21,141,109.50	21,454,940.03	21,494,562.42	0.00
12110	FNR 2020-10 GV	3136B9AR8	02/28/20	07/25/31	3.000000		1.874565	4042	24,135,000.00	23,532,487.10	24,311,708.78	24,352,447.21	0.00
12111	FNR 2020-13 GV	3136B8ZS1	02/28/20	07/25/31	3.000000		2.311667	4042	8,041,438.00	7,840,686.72	8,097,300.97	8,106,535.01	0.00
Inv Type: 6405 FNR-Fxd-CPR-M 30/360						<b>4.71%</b>	<b>.278993</b>	<b>6476</b>	<b>498,053,387.00</b>	<b>263,003,558.63</b>	<b>272,476,619.75</b>	<b>274,089,619.82</b>	<b>0.00</b>
6081	FHR 4463 MG	3137BHGR2	04/30/18	10/15/33	3.000000		1.380268	4855	500,000.00	157,023.42	159,619.88	160,177.25	0.00
6092	FHR 4657 JA	3137BVMP8	04/30/18	06/15/38	4.500000		-.469709	6559	17,232,651.00	9,712,720.69	10,302,213.71	10,353,107.96	0.00



# Inventory with Original Cost

As Of Date: 06/30/2020

Run: 07/08/2020 06:21:49 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
6093	FHR 4045 HD	3137APUG3	04/30/18	01/15/39	4.500000		-2.913547	6773	15,558,200.00	4,465,501.81	4,701,291.57	4,741,320.99	0.00
6094	FHR 4764 BT	3137F3PY4	04/30/18	05/15/35	4.500000		-.478364	5432	54,150,069.00	27,843,549.07	29,052,799.44	29,196,825.89	0.00
6095	FHR 4764 TJ	3137F3V43	04/30/18	11/15/32	4.500000		.421591	4521	21,801,333.00	11,545,689.24	11,996,669.51	12,046,050.57	0.00
6096	FHR 4769 AH	3137F3XL3	04/30/18	02/15/35	4.500000		-.804720	5343	63,091,496.00	31,356,265.31	32,714,145.09	32,885,996.46	0.00
6097	FHR 4769 HG	3137FEDL1	04/30/18	06/15/31	4.500000		-.227176	4002	57,020,504.00	27,760,270.43	28,890,046.01	29,055,501.61	0.00
6098	FHR 3500 AB	31397YSV4	04/30/18	05/15/38	4.500000		3.417339	6528	83,983,373.00	665,634.58	721,493.26	703,572.96	0.00
6099	FHR 4784 EK	3137F5ED7	05/01/18	03/15/32	5.000000		-2.422541	4276	60,000,000.00	20,339,590.20	21,099,444.67	21,509,116.64	0.00
6295	FHR 4800 EF	3137F5V48	06/01/18	05/15/34	5.500000		-4.575689	5067	63,201,549.00	24,253,856.72	25,600,834.16	26,095,633.94	0.00
6937	FHR 4800 KA	3137F5XH7	08/01/18	09/15/36	5.500000		-4.087696	5921	50,000,000.00	18,972,603.50	19,998,831.63	20,365,904.07	0.00
7985	FHR 4846 KA	3137FKHF6	12/03/18	09/15/38	5.000000		.065743	6651	100,000,000.00	40,687,862.00	42,027,187.43	42,467,955.96	0.00
8980	FHR 4793 LH	3137FEYM6	03/22/19	10/15/30	5.000000		1.207224	3759	15,974,951.00	8,470,357.05	8,845,564.89	8,907,109.84	0.00
9189	FHR 4835 MG	3137FHRP0	04/05/19	11/15/23	5.000000		-.559737	1233	20,815,333.00	6,522,833.25	6,664,146.83	6,759,285.97	0.00
9190	FHR 4812 GA	3137FGD36	04/05/19	05/15/24	4.500000		-1.414046	1415	13,110,911.00	1,653,391.16	1,669,369.92	1,693,175.87	0.00
9191	FHR 4784 EA	3137F5E47	04/05/19	04/15/23	4.500000		-.134453	1019	4,694,280.00	1,148,683.27	1,164,632.45	1,178,836.19	0.00
9193	FHR 4775 C	3137F4HL9	04/05/19	04/15/23	4.500000		-.161508	1019	25,604,000.00	6,201,552.52	6,287,330.65	6,364,343.26	0.00
10271	FHR 4827 CP	3137FHMM2	07/01/19	04/15/23	5.000000		-4.438594	1019	22,333,333.00	6,219,463.40	6,376,703.84	6,468,241.94	0.00
10272	FHR 4842 EA	3137FJFQ7	07/01/19	03/15/24	4.500000		1.283949	1354	25,000,000.00	8,540,503.25	8,669,035.32	8,729,995.66	0.00
10273	FHR 4841 HA	3137FJQ51	07/01/19	03/15/23	4.500000		.139420	988	25,000,000.00	8,950,162.50	9,125,966.38	9,194,893.51	0.00
10277	FHR 4773 EQ	3137F4CG5	07/02/19	09/15/24	5.000000		-.691739	1538	25,000,000.00	10,222,018.00	10,496,942.64	10,589,371.77	0.00
10278	FHR 4776 GJ	3137F4NM0	07/02/19	06/15/24	5.000000		-3.197401	1446	21,135,305.00	6,990,563.63	7,171,439.26	7,252,709.77	0.00
10780	FHR 4835 CK	3137FHRF2	08/01/19	10/15/43	5.000000		-3.676179	8507	37,333,183.00	10,719,355.88	10,988,559.56	11,117,981.93	0.00
10781	FHR 4900 NC	3137FMY2	08/01/19	07/15/42	5.000000		-5.824402	8050	14,184,410.00	3,762,683.83	3,842,496.30	3,906,136.15	0.00
11414	FHR 4550 MA	3137BN2H6	11/12/19	01/15/42	3.000000		1.740630	7869	13,457,964.00	5,766,569.35	5,874,392.81	5,884,829.07	0.00
11590	FHR 4444 CH	3137BGJD2	12/02/19	01/15/41	3.000000		1.795346	7504	7,905,000.00	3,056,688.64	3,114,056.06	3,119,135.84	0.00
11796	FHR 4622 HA	3137BDS59	01/02/20	11/15/43	3.000000		2.193808	8538	25,000,000.00	13,550,390.75	13,878,524.26	13,893,914.32	0.00
11965	FHR 4952 MV	3137FR3Y5	01/31/20	05/25/31	3.000000		2.168604	3981	11,672,240.00	11,307,923.01	11,625,940.31	11,640,093.24	0.00
11975	FHR 4640 DA	3137BTKY6	02/03/20	11/15/40	3.000000		1.070249	7443	15,000,000.00	7,839,123.90	7,993,214.07	8,004,480.42	0.00
11976	FHR 4807 LV	3137FGPY5	02/03/20	02/15/26	4.000000		-.780064	2056	7,660,000.00	5,861,515.11	5,950,955.35	6,019,043.32	0.00
12071	FRESB 2020-SB71 A10F	30313KAD6	02/21/20	12/25/29	2.210000		2.122929	3465	28,000,000.00	27,918,791.07	28,049,638.91	28,057,017.00	0.00
12657	FHR 4991 QC	3137FUVF8	06/30/20	07/25/44	2.000000		1.103199	8791	35,000,000.00	35,000,000.00	35,820,832.98	35,821,679.69	56,388.89
Inv Type: 6425 FHR-Fxd-CPR-M 30/360					<b>7.30%</b>	<b>-.560313</b>	<b>5163</b>	<b>980,420,085.00</b>	<b>407,463,136.54</b>	<b>420,874,319.15</b>	<b>424,183,439.06</b>	<b>56,388.89</b>	
3322	GNR 2012-44 A	38378BRT8	10/01/17	04/16/41	2.170000		2.170000	7595	6,000,000.00	395,803.14	395,803.14	397,246.37	0.00
3323	GNR 2012-70 A	38378BUJ6	10/01/17	05/16/42	1.732000		1.732000	7990	3,500,000.00	281,140.30	281,140.37	281,595.83	0.00
3324	GNR 2013 57 A	38378KGV5	10/01/17	09/16/20	1.350000		1.467077	78	14,000,000.00	4,917,692.36	4,909,014.84	4,888,683.90	0.00
10276	GNR 2019-56 A	38381VXM7	07/01/19	06/20/45	5.000000		2.038953	9121	20,700,000.00	6,941,471.97	7,123,422.44	7,210,454.19	0.00



# Inventory with Original Cost

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Run: 07/08/2020 06:21:49 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						<b>0.22%</b>	<b>1.815356</b>	<b>5556</b>	<b>44,200,000.00</b>	<b>12,536,107.77</b>	<b>12,709,380.79</b>	<b>12,777,980.29</b>	<b>0.00</b>
10821	FNA 2011-M3 FA	31397UL56	08/15/19	06/25/21	.618200		.108962	360	80,177,350.00	15,600,879.10	15,621,830.61	15,635,005.90	0.00
10822	FNA 2011-M1 FA	31397UPG8	08/15/19	06/25/21	.618200		.336139	360	80,000,000.00	23,713,320.80	23,751,585.70	23,772,604.02	0.00
10823	FNA 2011-M2 FA	31397U3P2	08/16/19	04/25/21	.618200		.331534	299	110,559,670.00	31,271,396.91	31,313,959.76	31,349,575.31	0.00
11026	FNR 2017-85 FC	3136AYST1	09/24/19	11/25/47	.484500		.680887	10009	47,483,748.00	29,116,134.93	29,001,610.54	28,961,455.46	0.00
11145	FNR 2016-24 FG	3136ASHM1	10/01/19	05/25/46	.534500		.666468	9460	50,340,476.00	22,937,080.62	22,917,306.45	22,890,489.68	0.00
11146	FNA 2011-M1 FA	31397UPG8	10/01/19	06/25/21	.618200		.396429	360	33,925,000.00	10,055,930.10	10,068,654.52	10,076,356.14	0.00
11274	FNR 2016-62 FH	3136ATV3	10/30/19	09/25/46	.568250		.568250	9583	17,309,000.00	8,245,076.38	8,245,076.38	8,239,923.20	0.00
11275	FNR 2011-107 EF	3136A1XY6	10/30/19	10/25/41	.634500		.599560	7787	174,827,837.00	17,498,474.50	17,523,685.97	17,525,815.87	0.00
11413	FNR 2016-50 FM	3136ATBU7	11/12/19	08/25/46	.568250		.568250	9552	89,009,930.00	42,071,169.15	42,071,169.15	42,044,874.66	0.00
11641	FNR 2010-111 AF	31398NWJ9	12/09/19	10/25/40	.568250		.568250	7422	150,000,000.00	14,535,079.50	14,535,079.50	14,521,452.86	0.00
11642	FNR 2010-111 FM	31398NWL4	12/11/19	10/25/40	.568250		.568250	7422	200,000,000.00	19,380,106.00	19,380,106.00	19,367,993.43	0.00
11819	FNR 2010-95 F	31398NEP5	01/09/20	09/25/40	.584500		.725965	7392	100,000,000.00	12,481,764.00	12,463,222.78	12,450,559.60	0.00
Inv Type: 6600 FNMA-Var-CPR-M 30/360						<b>4.43%</b>	<b>.512361</b>	<b>6057</b>	<b>1,133,633,011.00</b>	<b>246,906,411.99</b>	<b>246,893,287.36</b>	<b>246,836,106.13</b>	<b>0.00</b>
10935	FHR 4091 FT	3137ATDT6	09/06/19	05/15/41	.484750		.605478	7624	7,300,000.00	2,032,460.16	2,029,258.16	2,026,743.87	0.00
11144	FHR 3843 F	3137A9HP4	10/01/19	04/15/41	.514750		.514750	7594	200,000,000.00	29,761,290.00	29,761,290.00	29,742,689.19	0.00
11149	FHR 3136 FA	31396NGM2	10/02/19	04/15/36	.734750		.653315	5768	57,826,714.00	11,181,203.99	11,228,233.15	11,233,615.89	0.00
11591	FHR 3242 FA	31397CS42	12/02/19	11/15/36	.584750		.657277	5982	225,000,000.00	8,563,205.25	8,555,748.61	8,547,149.24	0.00
11958	FRESB 2020-SB70 A5	302987AA0	01/29/20	10/25/39	2.320000		2.165872	7056	22,500,000.00	21,631,517.35	21,724,581.62	21,734,742.93	0.00
Inv Type: 6620 FHLMC-Var-CPR-M 30/360						<b>1.31%</b>	<b>1.044488</b>	<b>6968</b>	<b>512,626,714.00</b>	<b>73,169,676.75</b>	<b>73,299,111.54</b>	<b>73,284,941.12</b>	<b>0.00</b>
11820	FHMS KJ25 A2	3137FNXH8	01/09/20	01/25/26	2.610000		2.109623	2035	20,000,000.00	20,000,000.00	20,443,041.59	20,485,937.50	0.00
11915	FHMS K737 AM	3137FQXK4	01/30/20	10/25/26	2.097000		2.097589	2308	20,000,000.00	20,000,000.00	19,999,344.15	19,999,300.00	0.00
12524	FRESB 2020-SB74 A10F	30291SAG8	05/29/20	04/25/30	1.380000		1.299960	3586	25,000,000.00	24,984,196.33	25,103,683.62	25,105,244.75	0.00
12576	FHMS KJ29 A2	3137FTRB5	06/11/20	11/25/27	1.409000		1.088916	2704	22,000,000.00	22,000,000.00	22,435,517.54	22,439,164.00	8,610.56
Inv Type: 6900 FH MFmly-Fxd-M 30/360						<b>1.56%</b>	<b>1.615585</b>	<b>2710</b>	<b>87,000,000.00</b>	<b>86,984,196.33</b>	<b>87,981,586.90</b>	<b>88,029,646.25</b>	<b>8,610.56</b>
10805	FHMS K102 A	3137FGZN8	08/08/19	02/25/21	.529630		.529630	240	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	240	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	240	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	2947	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	3343	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	3343	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	3374	65,000,000.00	65,000,000.00	65,000,000.00	65,000,000.00	0.00



# Inventory with Original Cost

As Of Date: 06/30/2020

Run: 07/08/2020 06:21:49 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
11520	FHMS KS13 A	3137FQ2T9	11/15/19	09/25/29	.989630		.989630	3374	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	3374	60,000,000.00	60,000,000.00	60,000,000.00	60,000,000.00	0.00
12279	FHMS KS12 A	3137FNXD7	03/13/20	08/25/29	.829500		.659457	3343	25,000,000.00	25,000,000.00	25,050,634.04	25,066,406.25	0.00
12280	FHMS KF68 A	3137FPHF5	03/13/20	07/25/26	.672500		.692361	2216	50,000,000.00	49,988,349.50	49,936,351.40	49,933,675.19	0.00
12281	FHMS KF76 AL	3137FRUP4	03/19/20	01/25/30	.929630		.929630	3496	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>7.75%</b>	<b>.846542</b>	<b>3187</b>	<b>506,680,000.00</b>	<b>432,395,784.80</b>	<b>432,394,420.74</b>	<b>432,407,516.98</b>	<b>0.00</b>
<b>Subtotal</b>						<b>100%</b>	<b>.486032</b>	<b>2167</b>	<b>7,848,590,206.69</b>	<b>5,578,147,488.15</b>	<b>5,615,361,519.22</b>	<b>5,620,588,993.25</b>	<b>193,018.39</b>
Grand Total		Count 177					<b>.486032</b>	<b>2167</b>	<b>7,848,590,206.69</b>	<b>5,578,147,488.15</b>	<b>5,615,361,519.22</b>	<b>5,620,588,993.25</b>	<b>193,018.39</b>