

Standard Inventory

Base Currency: USD As of 08/31/2020

Treasury Gen AGG (214160)

Dated: 12/07/2020

Agency

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	3133ELF82	AGCY BOND Agency	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/19/2020	10,224,000.00 10,224,000.00	10,221,444.00	LT	12/04/2020	06/04/2027	1.094 1.090	10,221,522.77 10,236,872.02
Art-Treas General-TAS0000	3133ELF82	AGCY BOND Agency	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/04/2020	25,000,000.00 25,000,000.00	25,000,000.00	LT	12/04/2020	06/04/2027	1.090 1.090	25,000,000.00 25,031,475.00
Art-Treas General-TAS0000	3134GV3W6	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	06/30/2020	25,000,000.00 25,000,000.00	25,000,000.00	LT	12/30/2020	12/30/2027	1.110 1.110	25,000,000.00 25,040,725.00
Art-Treas General-TAS0000	3134GWDS2	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2020	25,000,000.00 25,000,000.00	25,000,000.00	LT	01/29/2021	01/29/2029	1.150 1.150	25,000,000.00 25,023,950.00
Art-Treas General-TAS0000	31422BKL3	AGCY BOND Agency	FEDERAL AGRICULTURAL MORTGAGE CORP	09/03/2019	40,000,000.00 40,000,000.00	40,000,000.00	LT	10/01/2020	10/01/2020	0.216 0.216	40,000,000.00 40,000,960.00
Art-Treas General-TAS0000	3133ELC69	AGCY BOND Agency	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/01/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	09/05/2020	12/01/2027	1.180 1.180	50,000,000.00 50,005,250.00
Art-Treas General-TAS0000	3134GVM62	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	06/15/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	09/15/2020	03/15/2028	1.320 1.320	50,000,000.00 50,014,500.00
Art-Treas General-TAS0000	3134GWDR4	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	07/27/2020	50,000,000.00 50,000,000.00	49,975,000.00	LT	01/27/2021	07/27/2028	1.107 1.100	49,975,293.22 50,045,400.00
Art-Treas General-TAS0000	3134GWFP6	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	03/29/2021	03/29/2029	1.170 1.170	50,000,000.00 50,076,650.00
Art-Treas General-TAS0000	3134GWGW0	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/03/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	03/26/2021	12/26/2029	1.220 1.220	50,000,000.00 50,055,250.00
Art-Treas General-TAS0000	3134GWGX8	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/03/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	03/26/2021	09/26/2029	1.200 1.200	50,000,000.00 50,049,200.00
Art-Treas General-TAS0000	3134GWJX5	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/06/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	04/26/2021	04/26/2030	1.250 1.250	50,000,000.00 50,010,150.00
Art-Treas General-TAS0000	3134GWRQ1	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	03/24/2021	09/24/2029	1.200 1.200	50,000,000.00 50,048,900.00
Art-Treas General-TAS0000	3134GWLE4	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	05/24/2030	05/24/2030	1.200 1.200	50,000,000.00 49,851,450.00
Art-Treas General-TAS0000	3134GWKP0	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/24/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	02/24/2021	08/24/2029	1.180 1.180	50,000,000.00 50,048,650.00
Art-Treas General-TAS0000	3134GW2Y1	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/28/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	12/26/2029	12/26/2029	0.000 1.150	50,000,000.00 49,894,500.00
Art-Treas General-TAS0000	3134GW2N5	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	08/27/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	02/26/2029	02/26/2029	0.000 1.100	50,000,000.00 49,936,200.00
Art-Treas General-TAS0000	3134GVZK7	AGCY BOND Agency	FEDERAL HOME LOAN MORTGAGE CORP	05/26/2020	75,000,000.00 75,000,000.00	74,850,000.00	LT	11/26/2020	05/26/2027	1.030 1.000	74,855,667.81 75,084,150.00
Art-Treas General-TAS0000	---	AGCY BOND Agency	---	---	800,224,000.00 800,224,000.00	800,046,444.00	LT	09/09/2022	08/23/2028	0.978 1.115	800,052,483.80 800,454,232.02

Agency CMO

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	3137BHGR2	FHLMC CMO Agency CMO	FHR 4463 MG	09/29/2016	500,000.00 127,836.09	130,532.64	LT	08/22/2023	07/15/2043	2.366 3.000	130,060.47 130,077.21
Art-Treas General-TAS0000	38378BUJ6	GNMA CMO Agency CMO	GNR 2012-070 A	10/23/2015	3,500,000.00 272,009.18	273,709.24	LT	01/27/2021	05/16/2042	1.609 1.732	271,969.28 272,626.65
Art-Treas General-TAS0000	3137FGD36	FHLMC CMO Agency CMO	FHR 4812 GA	04/05/2019	13,110,911.00 281,062.93	287,826.00	LT	09/01/2020	04/15/2041	-3.201 4.500	281,062.93 280,934.56
Art-Treas General-TAS0000	38378BRT8	GNMA CMO Agency CMO	GNR 2012-044 A	10/23/2015	6,000,000.00 381,723.72	384,944.52	LT	01/02/2021	04/16/2041	1.996 2.170	381,643.65 382,975.77
Art-Treas General-TAS0000	31397YSV4	FHLMC CMO Agency CMO	FHR 3500 AB	01/03/2017	83,983,373.00 661,939.31	700,207.68	LT	04/12/2025	01/15/2039	2.534 4.500	716,530.67 735,576.83
Art-Treas General-TAS0000	3137F5E47	FHLMC CMO Agency CMO	FHR 4784 EA	04/05/2019	4,694,280.00 768,251.83	788,418.44	LT	12/10/2020	11/15/2042	0.388 4.500	777,060.85 772,325.34
Art-Treas General-TAS0000	3137FMY2	FHLMC CMO Agency CMO	FHR 4900 NC	08/01/2019	14,184,410.00 1,197,798.53	1,243,464.60	LT	11/24/2020	07/15/2042	-1.450 5.000	1,216,723.24 1,200,159.33

Standard Inventory

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Treasury Gen AGG (214160)

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	3136A8SG6	FNMA CMO Agency CMO	FNR 2012-102 PA	08/10/2015	28,091,198.00 1,232,616.77	1,299,640.89	LT	03/06/2023	03/25/2041	2.901 4.500	1,277,068.35 1,295,417.96
Art-Treas General-TAS0000	3136A3AS0	FNMA CMO Agency CMO	FNR 2011-145 JA	08/12/2015	31,307,000.00 1,429,010.21	1,507,159.20	LT	06/23/2023	12/25/2041	3.224 4.500	1,474,399.36 1,521,280.65
Art-Treas General-TAS0000	3137ATDT6	FHLMC CMO Agency CMO	FHR 4091 FT	09/06/2019	7,300,000.00 1,945,992.75	1,940,519.65	LT	04/16/2023	05/15/2041	0.523 0.462	1,942,913.10 1,941,594.62
Art-Treas General-TAS0000	3137BGJD2	FHLMC CMO Agency CMO	FHR 4444 CH	12/02/2019	7,905,000.00 2,757,167.72	2,813,495.83	LT	10/29/2023	01/15/2041	2.346 3.000	2,809,829.12 2,821,603.61
Art-Treas General-TAS0000	3137FHMM2	FHLMC CMO Agency CMO	FHR 4827 CP	07/01/2019	22,333,333.00 3,929,763.67	4,086,954.22	LT	12/08/2020	08/15/2043	-1.580 5.000	4,003,766.80 3,964,038.40
Art-Treas General-TAS0000	3137APUG3	FHLMC CMO Agency CMO	FHR 4045 HD	01/31/2018	15,558,200.00 4,052,959.95	4,306,269.95	LT	09/16/2022	07/15/2041	1.851 4.500	4,265,847.97 4,273,699.27
Art-Treas General-TAS0000	3137F4HL9	FHLMC CMO Agency CMO	FHR 4775 C	04/05/2019	25,604,000.00 4,128,440.42	4,236,811.99	LT	12/09/2020	11/15/2042	0.362 4.500	4,175,499.39 4,153,980.69
Art-Treas General-TAS0000	38378KGV5	GNMA CMO Agency CMO	GNR 2013-057 A	06/27/2016	14,000,000.00 4,313,691.20	4,266,579.35	LT	08/22/2021	06/16/2037	1.468 1.350	4,306,320.78 4,317,012.74
Art-Treas General-TAS0000	3137F4NM0	FHLMC CMO Agency CMO	FHR 4776 GJ	07/02/2019	21,135,305.00 4,426,876.29	4,592,884.15	LT	01/05/2021	07/15/2042	-0.725 5.000	4,518,057.85 4,467,670.35
Art-Treas General-TAS0000	3137FHRP0	FHLMC CMO Agency CMO	FHR 4835 MG	04/05/2019	20,815,333.00 4,832,009.16	5,007,169.50	LT	01/25/2021	11/15/2043	0.309 5.000	4,924,237.45 4,883,723.60
Art-Treas General-TAS0000	3137BN2H6	FHLMC CMO Agency CMO	FHR 4550 MA	11/12/2019	13,457,964.00 5,223,189.92	5,330,306.06	LT	10/06/2023	01/15/2042	2.336 3.000	5,322,674.23 5,340,957.24
Art-Treas General-TAS0000	38381VXM7	GNMA CMO Agency CMO	GNR 2019-056 A	07/01/2019	20,700,000.00 5,426,965.16	5,854,254.82	LT	06/24/2021	04/20/2048	1.682 5.000	5,567,467.46 5,584,839.54
Art-Treas General-TAS0000	3137FGPY5	FHLMC CMO Agency CMO	FHR 4807 LV	02/03/2020	7,660,000.00 5,705,056.62	5,858,380.02	LT	12/17/2020	02/15/2026	0.303 4.000	5,758,711.75 5,730,207.94
Art-Treas General-TAS0000	3137FJFQ7	FHLMC CMO Agency CMO	FHR 4842 EA	07/01/2019	25,000,000.00 6,412,244.75	6,554,516.43	LT	03/01/2021	03/15/2045	1.628 4.500	6,500,828.51 6,489,736.28
Art-Treas General-TAS0000	3137BTKY6	FHLMC CMO Agency CMO	FHR 4640 DA	02/03/2020	15,000,000.00 6,690,662.40	6,831,793.89	LT	04/15/2022	11/15/2040	1.714 3.000	6,824,815.00 6,794,515.40
Art-Treas General-TAS0000	3137FJQ51	FHLMC CMO Agency CMO	FHR BOAML HA	07/01/2019	25,000,000.00 6,809,345.75	6,995,539.14	LT	03/17/2021	06/15/2045	1.120 4.500	6,932,472.07 6,903,890.52
Art-Treas General-TAS0000	3137FHRF2	FHLMC CMO Agency CMO	FHR 4835 CK	08/01/2019	37,333,183.00 7,107,005.67	7,371,297.45	LT	12/16/2020	10/15/2043	-1.325 5.000	7,245,102.68 7,171,146.61
Art-Treas General-TAS0000	3137FEYM6	FHLMC CMO Agency CMO	FHR 4793 LH	03/22/2019	15,974,951.00 7,427,163.84	7,810,126.97	LT	04/22/2022	04/15/2046	2.204 5.000	7,757,998.25 7,728,208.77
Art-Treas General-TAS0000	3136B8ZS1	FNMA CMO Agency CMO	FNR 2020-13 GV	02/28/2020	8,041,438.00 7,739,556.71	8,001,976.44	LT	04/06/2026	07/25/2031	2.352 3.000	7,988,819.96 7,933,879.10
Art-Treas General-TAS0000	3137F4CG5	FHLMC CMO Agency CMO	FHR 4773 EQ	07/02/2019	25,000,000.00 7,800,564.25	8,080,897.03	LT	04/15/2021	10/15/2042	0.860 5.000	8,000,857.35 7,914,406.85
Art-Treas General-TAS0000	3136ATVV3	FNMA CMO Agency CMO	FNR 2016-62 FH	10/30/2019	17,309,000.00 7,892,552.28	7,887,619.44	LT	04/01/2025	09/25/2046	0.584 0.575	7,892,621.26 7,800,216.52
Art-Treas General-TAS0000	3136B24U3	FNMA CMO Agency CMO	FNR 2018-63 KH	01/13/2020	11,376,534.00 8,015,071.05	8,150,325.37	LT	02/19/2023	03/25/2046	2.274 3.000	8,142,508.14 8,272,066.85
Art-Treas General-TAS0000	3137BVMP8	FHLMC CMO Agency CMO	FHR 4657 JA	03/01/2017	17,232,651.00 8,081,768.67	8,687,901.32	LT	11/01/2022	03/15/2045	1.441 4.500	8,608,212.29 8,480,397.30
Art-Treas General-TAS0000	3136AYXF5	FNMA CMO Agency CMO	FNR 2017-94 DA	01/13/2020	15,000,000.00 8,260,879.05	8,410,284.48	LT	03/19/2023	06/25/2045	2.234 3.000	8,404,999.53 8,579,175.59
Art-Treas General-TAS0000	3136B7X30	FNMA CMO Agency CMO	FNR 2019-82 MV	01/16/2020	8,867,191.00 8,422,700.71	8,686,897.24	LT	01/07/2026	05/25/2031	2.392 3.000	8,665,655.37 8,593,323.57
Art-Treas General-TAS0000	3137F3V43	FHLMC CMO Agency CMO	FHR 4764 TJ	03/01/2018	21,801,333.00 9,945,605.26	10,408,697.51	LT	02/28/2022	10/15/2045	1.821 4.500	10,335,567.14 10,311,514.42
Art-Treas General-TAS0000	31396NGM2	FHLMC CMO Agency CMO	FHR 3136 FA	10/02/2019	57,826,714.00 10,950,052.11	11,001,380.48	LT	02/18/2026	04/15/2036	0.634 0.712	10,995,712.73 10,871,375.98
Art-Treas General-TAS0000	3137FR3Y5	FHLMC CMO Agency CMO	FHR 4952 MV	01/31/2020	11,672,240.00 11,160,917.80	11,488,769.76	LT	02/04/2026	05/25/2031	2.423 3.000	11,469,503.61 11,420,696.42
Art-Treas General-TAS0000	3136AVCJ6	FNMA CMO Agency CMO	FNR 2017-5 EY	02/01/2017	24,562,333.00 12,168,050.82	13,027,419.41	LT	09/26/2022	09/25/2045	1.689 4.500	12,845,006.12 12,675,945.38
Art-Treas General-TAS0000	3136AVQK8	FNMA CMO Agency CMO	FNR 2017-18 CA	01/02/2020	25,000,000.00 12,186,974.50	12,459,874.98	LT	11/15/2022	01/25/2043	1.952 3.000	12,444,445.34 12,518,118.73
Art-Treas General-TAS0000	3136B7L41	FNMA CMO Agency CMO	FNR 2019-77 LV	01/16/2020	12,925,000.00 12,277,618.80	12,666,570.08	LT	02/04/2026	05/25/2031	2.386 3.000	12,640,166.34 12,531,297.86

Standard Inventory

Treasury Gen AGG (214160)

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Art-Treas General-TAS0000	3137BDS9	FHLMC CMO Agency CMO	FHR 4622 HA	01/02/2020	25,000,000.00 12,784,917.75	13,109,035.88	LT	10/01/2024	11/15/2043	2.354 3.000	13,094,758.72 13,657,023.02
Art-Treas General-TAS0000	3137F5XH7	FHLMC CMO Agency CMO	FHR 4800 KA	08/01/2018	50,000,000.00 15,037,813.50	16,175,048.15	LT	05/13/2021	11/15/2045	-1.263 5.500	15,772,287.85 15,449,021.46
Art-Treas General-TAS0000	3137F5ED7	FHLMC CMO Agency CMO	FHR 4784 EK	05/01/2018	60,000,000.00 16,084,152.00	17,008,990.74	LT	03/20/2021	06/15/2044	-0.759 5.000	16,608,689.05 16,335,773.76
Art-Treas General-TAS0000	3136A1XY6	FNMA CMO Agency CMO	FNR 2011-107 EF	10/30/2019	174,827,837.00 17,122,428.56	17,149,182.36	LT	02/11/2025	10/25/2041	0.601 0.625	17,146,944.39 17,094,715.91
Art-Treas General-TAS0000	3136B8NP0	FNMA CMO Agency CMO	FNR 2020-1 CG	01/31/2020	25,000,000.00 17,452,948.25	17,744,740.60	LT	08/26/2022	02/25/2043	2.111 3.000	17,727,681.63 17,515,109.89
Art-Treas General-TAS0000	31398NWL4	FNMA CMO Agency CMO	FNR 2010-111 FM	12/11/2019	200,000,000.00 18,671,170.00	18,659,500.52	LT	01/12/2025	10/25/2040	0.576 0.575	18,671,170.00 18,710,310.37
Art-Treas General-TAS0000	3136B8NP0	FNMA CMO Agency CMO	FNR 2020-1 CG	02/11/2020	27,649,000.00 19,302,262.65	19,627,988.33	LT	08/26/2022	02/25/2043	2.077 3.000	19,619,400.21 19,371,010.94
Art-Treas General-TAS0000	3137F5V48	FHLMC CMO Agency CMO	FHR 4800 EF	06/01/2018	63,201,549.00 19,867,922.65	21,376,643.03	LT	06/04/2021	11/15/2045	-1.000 5.500	20,877,606.88 20,453,300.99
Art-Treas General-TAS0000	3136B8NP0	FNMA CMO Agency CMO	FNR 2020-1 CG	01/31/2020	30,000,000.00 20,943,537.90	21,311,685.50	LT	08/26/2022	02/25/2043	2.070 3.000	21,290,473.03 21,018,131.87
Art-Treas General-TAS0000	3136ASHM1	FNMA CMO Agency CMO	FNR 2016-24 FG	10/01/2019	50,340,476.00 22,119,369.56	22,074,440.70	LT	02/05/2026	05/25/2046	0.550 0.525	22,100,345.55 21,987,489.46
Art-Treas General-TAS0000	3136B9AR8	FNMA CMO Agency CMO	FNR 2020-10 GV	02/28/2020	24,135,000.00 23,228,966.31	24,038,351.77	LT	02/15/2026	07/25/2031	2.330 3.000	23,985,299.63 23,781,588.76
Art-Treas General-TAS0000	3137FEDL1	FHLMC CMO Agency CMO	FHR 4769 HG	03/01/2018	57,020,504.00 23,606,521.73	24,757,339.66	LT	01/30/2022	02/15/2046	1.570 4.500	24,571,815.88 24,465,052.68
Art-Treas General-TAS0000	3137F3PY4	FHLMC CMO Agency CMO	FHR 4764 BT	03/01/2018	54,150,069.00 23,721,411.89	24,966,786.01	LT	12/07/2021	06/15/2045	1.077 4.500	24,747,584.36 24,498,935.01
Art-Treas General-TAS0000	3136AVCP2	FNMA CMO Agency CMO	FNR 2017-5 PK	02/01/2017	45,072,333.00 24,159,725.12	25,873,555.62	LT	12/14/2022	11/25/2045	1.890 4.500	25,528,256.22 25,316,432.12
Art-Treas General-TAS0000	3136AULS8	FNMA CMO Agency CMO	FNR 2016-94 AE	12/01/2016	118,829,360.00 25,503,932.01	27,631,916.34	LT	04/05/2022	10/25/2043	0.830 4.500	26,954,459.69 25,843,390.88
Art-Treas General-TAS0000	3137F3XL3	FHLMC CMO Agency CMO	FHR 4769 AH	03/01/2018	63,091,496.00 25,945,284.99	27,266,872.94	LT	01/18/2022	02/15/2046	1.288 4.500	27,087,838.98 26,865,041.71
Art-Treas General-TAS0000	3136AYST1	FNMA CMO Agency CMO	FNR 2017-85 FC	09/24/2019	47,483,748.00 27,852,044.43	27,704,080.45	LT	05/08/2025	11/25/2047	0.571 0.475	27,741,467.74 27,643,103.97
Art-Treas General-TAS0000	3137A9HP4	FHLMC CMO Agency CMO	FHR 3843 F	10/01/2019	200,000,000.00 28,442,210.00	28,424,433.62	LT	08/25/2023	04/15/2041	0.492 0.492	28,442,210.00 28,068,837.73
Art-Treas General-TAS0000	3137FKHF6	FHLMC CMO Agency CMO	FHR 4846 KA	12/03/2018	100,000,000.00 34,002,450.00	35,490,057.19	LT	05/29/2021	06/15/2046	0.835 5.000	35,053,168.10 34,933,182.74
Art-Treas General-TAS0000	3137FUVF8	FHLMC CMO Agency CMO	FHR 4991 QC	06/30/2020	35,000,000.00 34,626,651.50	35,439,566.25	LT	11/26/2026	07/25/2044	1.587 2.000	35,426,614.66 35,264,739.31
Art-Treas General-TAS0000	3136B0FF8	FNMA CMO Agency CMO	FNR 2017-102 PH	11/30/2017	89,846,000.00 44,402,320.87	46,539,182.56	LT	03/02/2023	12/25/2047	2.017 4.000	46,462,980.70 47,709,442.58
Art-Treas General-TAS0000	---	--- Agency CMO	---	---	2,277,410,247.00 707,321,137.51	731,800,814.35	LT	05/08/2023	05/05/2043	1.217 3.330	726,728,189.62 723,042,249.61

Agency MBS

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	3137FGZN8	FHLMC Agency MBS	FHMS K-102 A	08/14/2019	4,560,000.00 206,712.83	206,712.83	LT	11/25/2020	02/25/2023	0.379 0.362	206,715.05 206,572.26
Art-Treas General-TAS0000	3137FGZN8	FHLMC Agency MBS	FHMS K-102 A	08/29/2019	7,710,000.00 349,507.87	349,507.88	LT	11/25/2020	02/25/2023	0.379 0.362	349,511.63 349,270.20
Art-Treas General-TAS0000	3137FGZN8	FHLMC Agency MBS	FHMS K-102 A	08/08/2019	57,080,000.00 2,587,536.86	2,587,536.93	LT	11/25/2020	02/25/2023	0.379 0.362	2,587,564.70 2,585,777.34
Art-Treas General-TAS0000	31397UPG8	FNMA Agency MBS	FNA 2011-M1 FA	10/01/2019	33,925,000.00 9,162,301.50	9,180,912.77	LT	02/10/2021	06/25/2021	0.589 0.622	9,174,772.01 9,162,851.24
Art-Treas General-TAS0000	31397UL56	FNMA Agency MBS	FNA 2011-M3 FA	08/15/2019	80,177,350.00 13,024,715.90	13,053,207.30	LT	02/01/2021	07/25/2021	0.523 0.622	13,043,656.30 13,017,031.32

Standard Inventory

Treasury Gen AGG (214160)

Base Currency: USD As of 08/31/2020

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	3140J04E7	FNMA Agency MBS	FN BL8020	08/31/2020	15,640,000.00 15,640,000.00	15,806,175.00	LT	01/25/2029	08/01/2030	0.986 1.140	15,806,623.72 15,806,175.00
Art-Treas General-TAS0000	3140X7P86	FNMA Agency MBS	FN FM4046	08/26/2020	17,293,195.00 17,293,195.00	17,936,285.69	LT	11/19/2028	08/01/2040	1.493 2.000	17,938,084.09 17,873,940.78
Art-Treas General-TAS0000	3133KYSE0	FHLMC Agency MBS	FH RB5017	01/23/2020	25,000,000.00 19,985,063.75	20,519,040.67	LT	01/09/2024	11/01/2039	2.114 3.000	20,517,186.54 21,197,380.50
Art-Treas General-TAS0000	3137FNXH8	FHLMC Agency MBS	FHMS K-J25 A2	01/09/2020	20,000,000.00 20,000,000.00	20,485,938.00	LT	06/14/2025	01/25/2026	2.110 2.610	20,427,743.35 21,739,400.00
Art-Treas General-TAS0000	3137FQXK4	FHLMC Agency MBS	FHMS K-737 AM	01/30/2020	20,000,000.00 20,000,000.00	19,999,300.00	LT	10/01/2026	10/25/2026	2.083 2.097	19,998,669.75 21,434,200.00
Art-Treas General-TAS0000	31418DHH8	FNMA Agency MBS	FN MA3831	01/24/2020	25,000,000.00 20,050,523.00	20,614,443.96	LT	01/08/2024	11/01/2039	2.068 3.000	20,613,702.98 21,316,084.94
Art-Treas General-TAS0000	302987AA0	FHLMC Agency MBS	FRESB 2020-SB70 A5H	01/29/2020	22,500,000.00 21,604,951.33	21,708,050.15	LT	10/02/2034	10/25/2039	1.278 2.320	21,660,615.23 22,713,069.28
Art-Treas General-TAS0000	31397UPG8	FNMA Agency MBS	FNA 2011-M1 FA	08/15/2019	80,000,000.00 21,606,016.80	21,660,031.59	LT	02/10/2021	06/25/2021	0.527 0.622	21,641,401.12 21,607,313.16
Art-Treas General-TAS0000	3137FTRB5	FHLMC Agency MBS	FHMS K-J29 A2	06/11/2020	22,000,000.00 22,000,000.00	22,439,164.00	LT	03/23/2027	11/25/2027	1.091 1.409	22,424,607.96 22,732,600.00
Art-Treas General-TAS0000	31418DLQ3	FNMA Agency MBS	FN MA3934	01/24/2020	25,000,000.00 22,654,786.50	23,286,642.09	LT	02/16/2024	01/01/2040	2.111 3.000	23,278,666.24 23,879,373.99
Art-Treas General-TAS0000	31418DHH8	FNMA Agency MBS	FN MA3831	02/26/2020	29,715,000.00 23,832,051.64	24,607,525.15	LT	01/08/2024	11/01/2039	1.931 3.000	24,608,787.81 25,336,298.56
Art-Treas General-TAS0000	3137FNXD7	FHLMC Agency MBS	FHMS K-S12 A	03/13/2020	25,000,000.00 25,000,000.00	25,066,407.50	LT	03/30/2029	08/25/2029	0.811 0.812	25,050,112.93 25,106,250.00
Art-Treas General-TAS0000	3137FQ2T9	FHLMC Agency MBS	FHMS K-S13 A	11/15/2019	25,000,000.00 25,000,000.00	25,000,000.00	LT	05/22/2029	09/25/2029	0.845 0.822	25,000,000.00 24,633,122.50
Art-Treas General-TAS0000	3137FVNG3	FHLMC Agency MBS	FHMS K-114 A2	08/20/2020	25,000,000.00 25,000,000.00	25,749,125.00	LT	06/01/2030	06/25/2030	1.037 1.366	25,746,857.68 25,739,750.00
Art-Treas General-TAS0000	3140J0GP9	FNMA Agency MBS	FN BL7405	07/14/2020	26,875,000.00 26,875,000.00	27,160,546.88	LT	02/28/2030	07/01/2030	1.111 1.250	27,157,258.54 27,305,870.21
Art-Treas General-TAS0000	31397U3P2	FNMA Agency MBS	FNA 2011-M2 FA	08/16/2019	110,559,670.00 28,839,182.56	28,911,280.49	LT	02/13/2021	04/25/2021	0.578 0.622	28,880,433.85 28,789,867.56
Art-Treas General-TAS0000	3137FHPE7	FHLMC Agency MBS	FHMS K-F50 A	09/11/2019	42,330,000.00 30,798,301.39	30,798,301.43	LT	01/28/2028	07/25/2028	0.576 0.562	30,798,498.01 30,798,301.39
Art-Treas General-TAS0000	3140X62D2	FNMA Agency MBS	FN FM3471	06/12/2020	31,939,001.00 31,442,282.14	32,660,670.58	LT	06/08/2025	06/01/2040	1.636 2.500	32,621,265.71 33,346,134.34
Art-Treas General-TAS0000	3140X7MU0	FNMA Agency MBS	FN FM3970	08/31/2020	31,515,458.00 31,515,458.00	32,756,379.16	LT	10/14/2026	08/01/2040	1.297 2.000	32,761,137.00 32,574,760.30
Art-Treas General-TAS0000	3140X5VW0	FNMA Agency MBS	FN FM2428	02/14/2020	35,000,000.00 32,949,256.90	34,027,831.05	LT	01/13/2024	02/01/2040	1.971 3.000	33,982,260.28 34,716,706.44
Art-Treas General-TAS0000	3140K5JG3	FNMA Agency MBS	FN BO9262	02/12/2020	34,962,488.00 33,168,539.32	34,215,421.33	LT	02/01/2024	02/01/2040	2.009 3.000	34,182,825.49 35,088,308.17
Art-Treas General-TAS0000	3140X7EB1	FNMA Agency MBS	FN FM3729	07/28/2020	34,961,518.00 34,842,243.29	36,133,856.13	LT	08/30/2026	07/01/2040	1.330 2.000	36,123,885.82 35,967,387.47
Art-Treas General-TAS0000	3133KYT90	FHLMC Agency MBS	FH RB5076	08/13/2020	35,265,312.00 35,135,777.57	36,258,475.46	LT	08/30/2026	08/01/2040	1.416 2.000	36,253,459.74 36,316,823.17
Art-Treas General-TAS0000	3133D3F42	FHLMC Agency MBS	FH QK0187	02/14/2020	44,732,371.00 38,196,299.27	39,476,471.16	LT	02/15/2024	01/01/2040	1.928 3.000	39,482,359.07 40,260,955.15
Art-Treas General-TAS0000	3140X7MU0	FNMA Agency MBS	FN FM3970	08/31/2020	38,703,605.00 38,703,605.00	40,227,559.45	LT	10/14/2026	08/01/2040	1.297 2.000	40,233,402.47 40,004,516.38
Art-Treas General-TAS0000	3133KYTV1	FHLMC Agency MBS	FH RB5064	06/11/2020	42,336,524.00 41,830,314.65	42,797,640.68	LT	07/17/2026	06/01/2040	1.571 2.000	42,771,369.30 43,182,293.01
Art-Treas General-TAS0000	3140X6Y96	FNMA Agency MBS	FN FM3435	06/11/2020	45,000,000.00 44,655,268.05	46,434,501.38	LT	06/08/2025	06/01/2040	1.612 2.500	46,378,790.67 47,187,470.03
Art-Treas General-TAS0000	3140X6V32	FNMA Agency MBS	FN FM3333	06/17/2020	50,000,000.00 49,095,970.50	50,691,589.54	LT	09/13/2025	06/01/2035	1.316 2.000	50,656,797.40 51,167,101.20
Art-Treas General-TAS0000	3137FPHF5	FHLMC Agency MBS	FHMS K-F68 A	03/13/2020	50,000,000.00 49,667,795.00	49,613,473.41	LT	03/29/2026	07/25/2026	0.683 0.652	49,617,542.65 49,916,630.65
Art-Treas General-TAS0000	3137FNXD7	FHLMC Agency MBS	FHMS K-S12 A	09/27/2019	50,000,000.00 50,000,000.00	50,000,000.00	LT	03/30/2029	08/25/2029	0.835 0.812	50,000,000.00 50,212,500.00
Art-Treas General-TAS0000	3137FRUP4	FHLMC Agency MBS	FHMS K-F76 AL	03/19/2020	50,000,000.00 50,000,000.00	50,000,000.00	LT	08/02/2029	01/25/2030	0.785 0.762	50,000,000.00 50,177,000.00

Standard Inventory

Treasury Gen AGG (214160)

Base Currency: USD As of 08/31/2020

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	3137FQ2W2	FHLMC Agency MBS	FHMS K-F71 A	11/15/2019	60,000,000.00 60,000,000.00	60,000,000.00	LT	04/11/2029	09/25/2029	0.744 0.722	60,000,000.00 60,102,600.00
Art-Treas General-TAS0000	3137FQ2Q5	FHLMC Agency MBS	FHMS K-F70 A	11/07/2019	65,000,000.00 65,000,000.00	65,000,000.00	LT	04/03/2029	09/25/2029	0.704 0.682	65,000,000.00 65,110,500.00
Art-Treas General-TAS0000	3137FNXA3	FHLMC Agency MBS	FHMS K-F67 A	09/24/2019	70,000,000.00 70,000,000.00	70,000,000.00	LT	01/08/2029	08/25/2029	0.695 0.682	70,000,000.00 70,117,600.00
Art-Treas General-TAS0000	---	--- Agency MBS	---	---	1,509,781,492.00 1,167,712,656.61	1,187,420,004.64	LT	11/25/2026	08/27/2033	1.215 1.614	1,186,976,565.09 1,198,779,786.55

CP

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	82124LLK6	CP CP	Sheffield Receivables Company LLC	08/19/2020	2,100,000.00 2,100,000.00	2,098,926.67	CE	11/19/2020	11/19/2020	0.200 0.000	2,099,078.34 2,098,868.10
Art-Treas General-TAS0000	12056TJ13	CP CP	Bunge Asset Funding Corp.	08/31/2020	10,000,000.00 10,000,000.00	9,999,944.45	CE	09/01/2020	09/01/2020	0.200 0.000	10,000,000.00 9,999,770.00
Art-Treas General-TAS0000	62455AL62	CP CP	Mountcliff Funding LLC	07/14/2020	10,000,000.00 10,000,000.00	9,989,777.78	ST	11/06/2020	11/06/2020	0.320 0.000	9,994,133.33 9,993,600.00
Art-Treas General-TAS0000	2063C0JE3	CP CP	Concord Minutemen Capital Company L.L.C.	08/20/2020	10,000,000.00 10,000,000.00	9,998,819.44	CE	09/14/2020	09/14/2020	0.170 0.000	9,999,386.11 9,999,210.00
Art-Treas General-TAS0000	12056TJ13	CP CP	Bunge Asset Funding Corp.	06/02/2020	12,500,000.00 12,500,000.00	12,474,722.22	CE	09/01/2020	09/01/2020	0.802 0.000	12,500,000.00 12,499,712.50
Art-Treas General-TAS0000	62455AJR9	CP CP	Mountcliff Funding LLC	07/20/2020	15,000,000.00 15,000,000.00	14,993,858.33	CE	09/25/2020	09/25/2020	0.220 0.000	14,997,800.00 14,996,745.00
Art-Treas General-TAS0000	0347M2JV9	CP CP	Anglesea Funding Plc	07/27/2020	15,000,000.00 15,000,000.00	14,994,933.33	CE	09/29/2020	09/29/2020	0.190 0.000	14,997,783.33 14,997,600.00
Art-Treas General-TAS0000	39021UMJ2	CP CP	Great Bridge Capital Company, LLC	08/17/2020	15,000,000.00 15,000,000.00	14,987,187.50	ST	12/18/2020	12/18/2020	0.250 0.000	14,988,750.00 14,986,680.00
Art-Treas General-TAS0000	05990CJR6	CP CP	Banco de Credito e Inversiones, S.A., Miami Branch	08/25/2020	15,000,000.00 15,000,000.00	14,997,545.83	CE	09/25/2020	09/25/2020	0.190 0.000	14,998,100.00 14,997,540.00
Art-Treas General-TAS0000	39021ULL8	CP CP	Great Bridge Capital Company, LLC	07/31/2020	16,000,000.00 16,000,000.00	15,986,062.22	ST	11/20/2020	11/20/2020	0.280 0.000	15,990,044.44 15,990,304.00
Art-Treas General-TAS0000	62455AJA6	CP CP	Mountcliff Funding LLC	07/22/2020	18,000,000.00 18,000,000.00	17,993,750.00	CE	09/10/2020	09/10/2020	0.250 0.000	17,998,875.00 17,998,488.00
Art-Treas General-TAS0000	0347M2J15	CP CP	Anglesea Funding Plc	07/22/2020	20,000,000.00 20,000,000.00	19,994,305.56	CE	09/01/2020	09/01/2020	0.250 0.000	20,000,000.00 19,999,900.00
Art-Treas General-TAS0000	39021ULQ7	CP CP	Great Bridge Capital Company, LLC	08/26/2020	20,000,000.00 20,000,000.00	19,989,500.00	CE	11/24/2020	11/24/2020	0.210 0.000	19,990,200.00 19,987,120.00
Art-Treas General-TAS0000	12056TJ13	CP CP	Bunge Asset Funding Corp.	06/01/2020	25,000,000.00 25,000,000.00	24,942,500.00	CE	09/01/2020	09/01/2020	0.903 0.000	25,000,000.00 24,999,425.00
Art-Treas General-TAS0000	15060XJ37	CP CP	Cedar Springs Capital Company LLC	06/05/2020	25,000,000.00 25,000,000.00	24,981,250.00	CE	09/03/2020	09/03/2020	0.300 0.000	24,999,583.33 24,999,475.00
Art-Treas General-TAS0000	62455AJR9	CP CP	Mountcliff Funding LLC	06/25/2020	25,000,000.00 25,000,000.00	24,980,833.33	CE	09/25/2020	09/25/2020	0.300 0.000	24,995,000.00 24,994,575.00
Art-Treas General-TAS0000	82124LJB9	CP CP	Sheffield Receivables Company LLC	06/25/2020	25,000,000.00 25,000,000.00	24,985,916.67	CE	09/11/2020	09/11/2020	0.260 0.000	24,998,194.44 24,998,500.00
Art-Treas General-TAS0000	82124LJB9	CP CP	Sheffield Receivables Company LLC	07/09/2020	25,000,000.00 25,000,000.00	24,991,111.11	CE	09/11/2020	09/11/2020	0.200 0.000	24,998,611.11 24,998,500.00
Art-Treas General-TAS0000	52952LLL4	CP CP	Lexington Parker Capital Co. LLC	07/28/2020	25,000,000.00 25,000,000.00	24,976,840.28	ST	11/20/2020	11/20/2020	0.290 0.000	24,983,888.89 24,984,775.00
Art-Treas General-TAS0000	52952LKV3	CP CP	Lexington Parker Capital Co. LLC	07/28/2020	25,000,000.00 25,000,000.00	24,982,562.50	ST	10/29/2020	10/29/2020	0.270 0.000	24,989,125.00 24,989,800.00
Art-Treas General-TAS0000	62455AK71	CP CP	Mountcliff Funding LLC	08/14/2020	28,500,000.00 28,500,000.00	28,491,877.50	CE	10/07/2020	10/07/2020	0.190 0.000	28,494,585.00 28,492,675.50
Art-Treas General-TAS0000	0347M2K13	CP CP	Anglesea Funding Plc	07/30/2020	30,000,000.00 30,000,000.00	29,987,925.00	CE	10/01/2020	10/01/2020	0.230 0.000	29,994,250.00 29,994,840.00
Art-Treas General-TAS0000	05990CJB1	CP CP	Banco de Credito e Inversiones, S.A., Miami Branch	08/03/2020	30,000,000.00 30,000,000.00	29,991,550.00	CE	09/11/2020	09/11/2020	0.260 0.000	29,997,833.33 29,997,960.00

Standard Inventory

Treasury Gen AGG (214160)

Base Currency: USD As of 08/31/2020

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	62455ALQ8	CP CP	Mountcliff Funding LLC	08/14/2020	30,000,000.00 30,000,000.00	29,979,600.00	ST	11/24/2020	11/24/2020	0.240 0.000	29,983,200.00 29,974,710.00
Art-Treas General-TAS0000	31428FJB2	CP CP	Fédération des caisses Desjardins du Québec	08/17/2020	30,000,000.00 30,000,000.00	29,996,666.67	CE	09/11/2020	09/11/2020	0.160 0.000	29,998,666.67 29,998,770.00
Art-Treas General-TAS0000	52952LJG8	CP CP	Lexington Parker Capital Co. LLC	08/27/2020	30,000,000.00 30,000,000.00	29,997,166.67	CE	09/16/2020	09/16/2020	0.170 0.000	29,997,875.00 29,997,240.00
Art-Treas General-TAS0000	82124LLQ3	CP CP	Sheffield Receivables Company LLC	08/19/2020	30,000,000.00 30,000,000.00	29,983,833.33	ST	11/24/2020	11/24/2020	0.200 0.000	29,986,000.00 29,982,570.00
Art-Treas General-TAS0000	0347M2KV7	CP CP	Anglesea Funding Plc	08/26/2020	30,000,000.00 30,000,000.00	29,990,933.33	CE	10/29/2020	10/29/2020	0.170 0.000	29,991,783.33 29,989,140.00
Art-Treas General-TAS0000	39021UL61	CP CP	Great Bridge Capital Company, LLC	08/10/2020	35,000,000.00 35,000,000.00	34,980,322.22	CE	11/06/2020	11/06/2020	0.230 0.000	34,985,241.67 34,983,235.00
Art-Treas General-TAS0000	06945LJ41	CP CP	Barton Capital S.A.	08/28/2020	40,000,000.00 40,000,000.00	39,998,988.89	CE	09/04/2020	09/04/2020	0.130 0.000	39,999,566.67 39,999,000.00
Art-Treas General-TAS0000	39021UKV7	CP CP	Great Bridge Capital Company, LLC	07/10/2020	40,000,000.00 40,000,000.00	39,963,000.00	ST	10/29/2020	10/29/2020	0.300 0.000	39,980,666.67 39,983,560.00
Art-Treas General-TAS0000	79490AVJ1	CP CP	Salisbury Receivables Co. L.L.C.	07/16/2020	40,000,000.00 40,000,000.00	39,980,000.00	CE	09/29/2020	09/29/2020	0.240 0.000	39,992,533.33 39,990,920.00
Art-Treas General-TAS0000	2063C0JV5	CP CP	Concord Minutemen Capital Company L.L.C.	07/17/2020	40,000,000.00 40,000,000.00	39,981,911.11	CE	09/29/2020	09/29/2020	0.220 0.000	39,993,155.56 39,993,160.00
Art-Treas General-TAS0000	2063C0JG8	CP CP	Concord Minutemen Capital Company L.L.C.	08/20/2020	40,000,000.00 40,000,000.00	39,994,900.00	CE	09/16/2020	09/16/2020	0.170 0.000	39,997,166.67 39,996,360.00
Art-Treas General-TAS0000	52952LKU5	CP CP	Lexington Parker Capital Co. LLC	07/30/2020	44,118,000.00 44,118,000.00	44,089,323.30	CE	10/28/2020	10/28/2020	0.260 0.000	44,099,838.09 44,100,396.92
Art-Treas General-TAS0000	2063C0K92	CP CP	Concord Minutemen Capital Company L.L.C.	07/09/2020	45,000,000.00 45,000,000.00	44,967,800.00	CE	10/09/2020	10/09/2020	0.280 0.000	44,986,700.00 44,989,290.00
Art-Treas General-TAS0000	12056TJ13	CP CP	Bunge Asset Funding Corp.	08/31/2020	50,000,000.00 50,000,000.00	49,999,722.23	CE	09/01/2020	09/01/2020	0.200 0.000	50,000,000.00 49,998,850.00
Art-Treas General-TAS0000	15060XJ37	CP CP	Cedar Springs Capital Company LLC	06/05/2020	50,000,000.00 50,000,000.00	49,962,500.00	CE	09/03/2020	09/03/2020	0.300 0.000	49,999,166.67 49,998,950.00
Art-Treas General-TAS0000	15060XJA1	CP CP	Cedar Springs Capital Company LLC	06/08/2020	50,000,000.00 50,000,000.00	49,960,833.33	ST	09/10/2020	09/10/2020	0.300 0.000	49,996,250.00 49,996,300.00
Art-Treas General-TAS0000	39021UKV7	CP CP	Great Bridge Capital Company, LLC	07/09/2020	50,000,000.00 50,000,000.00	49,953,333.33	ST	10/29/2020	10/29/2020	0.300 0.000	49,975,833.33 49,979,450.00
Art-Treas General-TAS0000	52952LKP6	CP CP	Lexington Parker Capital Co. LLC	07/20/2020	50,000,000.00 50,000,000.00	49,961,736.11	ST	10/23/2020	10/23/2020	0.290 0.000	49,979,055.55 49,982,100.00
Art-Treas General-TAS0000	0347M2K21	CP CP	Anglesea Funding LLC	08/03/2020	50,000,000.00 50,000,000.00	49,980,833.33	CE	10/02/2020	10/02/2020	0.230 0.000	49,990,097.22 49,991,100.00
Art-Treas General-TAS0000	82124LJV5	CP CP	Sheffield Receivables Company LLC	07/28/2020	50,000,000.00 50,000,000.00	49,984,250.00	CE	09/29/2020	09/29/2020	0.180 0.000	49,993,000.00 49,991,600.00
Art-Treas General-TAS0000	52952LLL4	CP CP	Lexington Parker Capital Co. LLC	07/30/2020	50,000,000.00 50,000,000.00	49,954,486.11	ST	11/20/2020	11/20/2020	0.290 0.000	49,967,777.78 49,969,550.00
Art-Treas General-TAS0000	62455AK97	CP CP	Mountcliff Funding LLC	08/10/2020	50,000,000.00 50,000,000.00	49,983,333.33	CE	10/09/2020	10/09/2020	0.200 0.000	49,989,444.44 49,986,450.00
Art-Treas General-TAS0000	0347M2JR8	CP CP	Anglesea Funding LLC	08/17/2020	50,000,000.00 50,000,000.00	49,990,791.67	CE	09/25/2020	09/25/2020	0.170 0.000	49,994,333.34 49,993,200.00
Art-Treas General-TAS0000	---	CP CP	---	---	1,416,218,000.00 1,416,218,000.00	1,415,447,964.68	---	10/06/2020	10/06/2020	0.252 0.000	1,415,882,573.63 1,415,861,965.02

MM Fund

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas-BAML-COVID-19 DDA	487004180277	MMFUND MM Fund	Art-BAML-COVID-19 DDA	---	9,509.21 9,509.21	9,509.21	CE	08/31/2020	08/31/2020	0.050 0.050	9,509.21 9,509.21
Art-Treas-Centennial DDA	69655	MMFUND MM Fund	Art-Treas-Centennial DDA	---	10,476.71 10,476.71	10,476.71	CE	08/31/2020	08/31/2020	0.130 0.130	10,476.71 10,476.71
Art-Treas-JP Morgan MMKT	4812C0670	MMFUND MM Fund	JPMORGAN:US GVT MM CAP	---	10,694.76 10,694.76	10,694.76	CE	08/31/2020	08/31/2020	0.030 0.030	10,694.76 10,694.76

Standard Inventory

Base Currency: USD As of 08/31/2020

Treasury Gen AGG (214160)

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas-Regions DDA	8000016470	MMFUND MM Fund	Art-Treas-Regions DDA	---	609,813.66 609,813.66	609,813.66	CE	08/31/2020	08/31/2020	0.000 0.000	609,813.66 609,813.66
Art-Treas-Goldman Sachs MMKT	38141W273	MMFUND MM Fund	GOLDMAN:FS GOVT INST	---	819,005.73 819,005.73	819,005.73	CE	08/31/2020	08/31/2020	0.030 0.030	819,005.73 819,005.73
Art-Treas-BAML DDA	73828756	MMFUND MM Fund	Art-Treas-BAML DDA	---	6,789,918.58 6,789,918.58	6,789,918.58	CE	08/31/2020	08/31/2020	0.180 0.200	6,789,918.58 6,789,918.58
Art-Treas-Simmons DDA	904368	MMFUND MM Fund	Art-Treas-Simmons DDA	---	11,108,808.61 11,108,808.61	11,108,808.61	CE	08/31/2020	08/31/2020	0.400 0.400	11,108,808.61 11,108,808.61
Art-Treas-First Security DDA	21020280	MMFUND MM Fund	Art-Treas-First Security DDA	---	20,166,488.74 20,166,488.74	20,166,488.74	CE	08/31/2020	08/31/2020	0.650 0.650	20,166,488.74 20,166,488.74
Art-Treas-Centennial ICS	69655ICS	MMFUND MM Fund	Art-Treas-Centennial DDA ICS	---	50,210,996.44 50,210,996.44	50,210,996.44	CE	08/31/2020	08/31/2020	0.650 0.130	50,210,996.44 50,210,996.44
Art-Treas-Bank OZK DDA	2035022322	MMFUND MM Fund	Art-Treas-OZK DDA	---	58,181,601.47 58,181,601.47	58,181,601.47	CE	08/31/2020	08/31/2020	0.170 0.375	58,181,601.47 58,181,601.47
Art-Treas-BAML MMKT	38141W273	MMFUND MM Fund	GOLDMAN:FS GOVT INST	---	177,805,124.00 177,805,124.00	177,805,124.00	CE	08/31/2020	08/31/2020	0.030 0.030	177,805,124.00 177,805,124.00
Art-Treas-BAML MMKT	608919718	MMFUND MM Fund	FEDERATED HRMS GV O PRMR	---	305,364,132.59 305,364,132.59	305,364,132.59	CE	08/31/2020	08/31/2020	0.060 0.060	305,364,132.59 305,364,132.59
---	---	MMFUND MM Fund	---	---	631,086,570.50 631,086,570.50	631,086,570.50	CE	08/31/2020	08/31/2020	0.135 0.112	631,086,570.50 631,086,570.50

Mortgage Backed

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	83164MK73	Other MTGE Mortgage Backed	SBA 510218	09/18/2019	12,073,092.00 10,936,211.91	11,002,533.64	LT	05/12/2028	12/25/2038	0.600 0.650	10,966,886.26 10,976,888.49
Art-Treas General-TAS0000	30315EAD8	Other MTGE Mortgage Backed	FRESB 2020-SB76 A1F	07/24/2020	13,000,000.00 12,990,116.94	13,047,182.52	LT	08/10/2029	05/25/2030	1.072 1.130	13,046,564.08 13,028,827.49
Art-Treas General-TAS0000	83164MHU6	Other MTGE Mortgage Backed	SBA 510143	10/01/2019	20,000,000.00 14,251,691.40	14,338,228.72	LT	09/16/2029	04/25/2043	0.607 0.650	14,292,078.33 14,310,544.61
Art-Treas General-TAS0000	83164MJJ9	Other MTGE Mortgage Backed	SBA 510165	10/01/2019	20,000,000.00 15,063,762.40	15,155,452.06	LT	10/11/2029	03/25/2043	0.607 0.650	15,106,663.99 15,125,866.68
Art-Treas General-TAS0000	83164MUU1	Other MTGE Mortgage Backed	SBA 510495	08/27/2019	16,500,000.00 16,043,542.68	17,613,147.49	LT	10/03/2030	09/25/2044	1.232 1.750	16,775,586.55 16,620,686.35
Art-Treas General-TAS0000	30291SAG8	Other MTGE Mortgage Backed	FRESB 2020-SB74 10F	05/29/2020	25,000,000.00 24,951,169.38	25,072,057.80	LT	08/05/2029	04/25/2030	1.317 1.380	25,068,210.52 25,402,037.01
Art-Treas General-TAS0000	30313KAD6	Other MTGE Mortgage Backed	FRESB 2020-SB71 A1F	02/21/2020	28,000,000.00 27,878,631.73	28,016,658.84	LT	01/20/2029	12/25/2029	2.140 2.210	28,006,447.54 29,783,857.42
Art-Treas General-TAS0000	---	Other MTGE Mortgage Backed	---	---	134,573,092.00 122,115,126.44	124,245,261.08	LT	07/23/2029	01/27/2036	1.234 1.353	123,262,437.27 125,248,708.05

Muni

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	667325EJ9	MUNI Muni	NORTHWEST ARK CMNTY COLLEGE DIST	07/28/2020	225,000.00 225,000.00	225,000.00	LT	11/15/2025	05/15/2026	1.670 1.670	225,000.00 229,356.00
Art-Treas General-TAS0000	667325EK6	MUNI Muni	NORTHWEST ARK CMNTY COLLEGE DIST	07/28/2020	280,000.00 280,000.00	280,000.00	LT	11/15/2025	05/15/2027	1.780 1.780	280,000.00 285,037.20
Art-Treas General-TAS0000	667325EM2	MUNI Muni	NORTHWEST ARK CMNTY COLLEGE DIST	07/28/2020	300,000.00 300,000.00	300,000.00	LT	11/15/2025	05/15/2029	2.070 2.070	300,000.00 306,057.00
Art-Treas General-TAS0000	667325EN0	MUNI Muni	NORTHWEST ARK CMNTY COLLEGE DIST	07/28/2020	300,000.00 300,000.00	300,000.00	LT	11/15/2025	05/15/2030	2.170 2.170	300,000.00 306,267.00
Art-Treas General-TAS0000	46923PBE0	MUNI Muni	JACKSONVILLE ARK WASTEWATER REV	08/27/2020	310,000.00 310,000.00	310,000.00	LT	12/01/2027	12/01/2028	1.750 1.750	310,000.00 315,022.00
Art-Treas General-TAS0000	348764QE4	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	675,000.00 675,000.00	721,811.25	LT	02/01/2022	02/01/2022	0.698 5.000	715,802.14 720,245.25

Standard Inventory

Treasury Gen AGG (214160)

Base Currency: USD As of 08/31/2020

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General-TAS0000	348764QF1	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	710,000.00 710,000.00	787,297.70	LT	02/01/2023	02/01/2023	0.799 5.000	781,177.76 788,540.20
Art-Treas General-TAS0000	348764QG9	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	745,000.00 745,000.00	853,688.05	LT	02/01/2024	02/01/2024	0.900 5.000	847,484.71 857,681.25
Art-Treas General-TAS0000	348764QH7	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	785,000.00 785,000.00	926,559.05	LT	02/01/2025	02/01/2025	1.000 5.000	920,260.89 933,867.40
Art-Treas General-TAS0000	46923PBD2	MUNI Muni	JACKSONVILLE ARK WASTEWATER REV	08/27/2020	795,000.00 795,000.00	795,000.00	LT	12/01/2027	12/01/2027	1.600 1.600	795,000.00 805,255.50
Art-Treas General-TAS0000	348764QJ3	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	820,000.00 820,000.00	846,297.40	LT	08/01/2025	02/01/2026	1.350 2.000	845,270.31 863,706.00
Art-Treas General-TAS0000	0411867N1	MUNI Muni	ARKANSAS ST UNIV REV	12/18/2019	825,000.00 825,000.00	825,000.00	LT	09/01/2027	03/01/2029	2.757 2.757	825,000.00 891,132.00
Art-Treas General-TAS0000	348764QK0	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	840,000.00 840,000.00	862,730.40	LT	08/01/2025	02/01/2027	1.449 2.000	861,869.10 879,228.00
Art-Treas General-TAS0000	348764QL8	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	855,000.00 855,000.00	873,878.40	LT	08/01/2025	02/01/2028	1.549 2.000	873,180.02 887,789.25
Art-Treas General-TAS0000	348764QM6	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	870,000.00 870,000.00	884,894.40	LT	08/01/2025	02/01/2029	1.649 2.000	884,354.45 895,786.80
Art-Treas General-TAS0000	348764QN4	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	890,000.00 890,000.00	900,849.10	LT	08/01/2025	02/01/2030	1.749 2.000	900,463.03 909,811.40
Art-Treas General-TAS0000	348764QD6	MUNI Muni	FORT SMITH ARK SCH DIST NO 100	06/16/2020	950,000.00 950,000.00	976,030.00	ST	02/01/2021	02/01/2021	0.593 5.000	967,315.61 969,513.00
Art-Treas General-TAS0000	441178CW8	MUNI Muni	HOT SPRINGS ARK WASTEWATER REV	07/20/2020	1,000,000.00 1,000,000.00	1,000,000.00	LT	12/01/2029	12/01/2029	2.280 2.280	1,000,000.00 1,063,540.00
Art-Treas General-TAS0000	441178CU2	MUNI Muni	HOT SPRINGS ARK WASTEWATER REV	07/20/2020	1,000,000.00 1,000,000.00	1,000,000.00	LT	12/01/2027	12/01/2027	2.080 2.080	1,000,000.00 1,050,300.00
Art-Treas General-TAS0000	0834192D2	MUNI Muni	BENTONVILLE ARK SCH DIST NO 006	07/30/2020	1,000,000.00 1,000,000.00	1,045,450.00	LT	12/01/2025	06/01/2028	1.120 2.000	1,044,709.19 1,051,040.00
Art-Treas General-TAS0000	0834192E0	MUNI Muni	BENTONVILLE ARK SCH DIST NO 006	07/30/2020	1,000,000.00 1,000,000.00	1,040,170.00	LT	12/01/2025	06/01/2029	1.220 2.000	1,039,516.89 1,043,880.00
Art-Treas General-TAS0000	0834192C4	MUNI Muni	BENTONVILLE ARK SCH DIST NO 006	07/30/2020	1,000,000.00 1,000,000.00	1,051,830.00	LT	12/01/2025	06/01/2027	1.000 2.000	1,050,982.66 1,059,840.00
Art-Treas General-TAS0000	0834192F7	MUNI Muni	BENTONVILLE ARK SCH DIST NO 006	07/30/2020	1,000,000.00 1,000,000.00	1,035,440.00	LT	12/01/2025	06/01/2030	1.310 2.000	1,034,865.09 1,037,810.00
Art-Treas General-TAS0000	914115V80	MUNI Muni	UNIVERSITY CENT ARK REV	07/30/2020	1,200,000.00 1,200,000.00	1,200,000.00	LT	09/01/2026	09/01/2026	1.533 1.533	1,200,000.00 1,222,080.00
Art-Treas General-TAS0000	914115W22	MUNI Muni	UNIVERSITY CENT ARK REV	07/30/2020	1,250,000.00 1,250,000.00	1,250,000.00	LT	09/01/2027	09/01/2028	1.918 1.918	1,250,000.00 1,274,550.00
Art-Treas General-TAS0000	914115W30	MUNI Muni	UNIVERSITY CENT ARK REV	07/30/2020	1,265,000.00 1,265,000.00	1,265,000.00	LT	09/01/2027	09/01/2029	2.128 2.128	1,265,000.00 1,294,854.00
Art-Treas General-TAS0000	850269EL1	MUNI Muni	SPRINGDALE ARK SALES & USE TAX REV	03/31/2020	1,650,000.00 1,650,000.00	1,650,000.00	LT	11/01/2025	11/01/2028	2.097 2.097	1,650,000.00 1,702,173.00
Art-Treas General-TAS0000	850269EM9	MUNI Muni	SPRINGDALE ARK SALES & USE TAX REV	03/31/2020	1,720,000.00 1,720,000.00	1,720,000.00	LT	11/01/2025	11/01/2029	2.200 2.200	1,720,000.00 1,773,612.40
Art-Treas General-TAS0000	850269EK3	MUNI Muni	SPRINGDALE ARK SALES & USE TAX REV	03/31/2020	2,000,000.00 2,000,000.00	1,952,000.00	LT	11/01/2025	11/01/2027	2.343 1.997	1,954,597.81 2,070,700.00
Art-Treas General-TAS0000	9140725P4	MUNI Muni	UNIVERSITY ARK UNIV REV	11/05/2019	2,050,000.00 2,050,000.00	2,050,000.00	LT	09/01/2029	09/01/2029	2.658 2.658	2,050,000.00 2,250,018.50
Art-Treas General-TAS0000	0411867V3	MUNI Muni	ARKANSAS ST UNIV REV	12/18/2019	2,560,000.00 2,560,000.00	2,560,000.00	LT	12/01/2027	12/01/2029	2.751 2.751	2,560,000.00 2,760,652.80
Art-Treas General-TAS0000	9140724V2	MUNI Muni	UNIVERSITY ARK UNIV REV	11/05/2019	6,320,000.00 6,320,000.00	6,320,000.00	LT	11/01/2029	11/01/2029	2.560 2.560	6,320,000.00 6,879,067.20
Art-Treas General-TAS0000	---	MUNI Muni	---	---	37,190,000.00 37,190,000.00	37,808,925.75	---	12/10/2026	05/02/2028	1.934 2.530	37,771,849.65 39,378,413.15

Non-US Gov

Standard Inventory

Base Currency: USD As of 08/31/2020

Treasury Gen AGG (214160)

Dated: 12/07/2020

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
Art-Treas General Israel Bonds	A46513JEA5	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	01/15/2020	5,000,000.00 5,000,000.00	5,000,000.00	LT	01/01/2025	01/01/2025	2.330 2.330	5,000,000.00 5,004,605.00
Art-Treas General Israel Bonds	A46513JQZ7	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	01/15/2020	5,000,000.00 5,000,000.00	5,000,000.00	LT	01/01/2025	01/01/2025	2.480 2.480	5,000,000.00 4,999,850.00
Art-Treas General Israel Bonds	A46513JRH6	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	05/15/2020	7,000,000.00 7,000,000.00	7,000,000.00	LT	05/01/2025	05/01/2025	2.030 2.030	7,000,000.00 7,000,000.00
Art-Treas General Israel Bonds	A46513JCJ8	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	05/15/2020	8,000,000.00 8,000,000.00	8,000,000.00	LT	05/01/2023	05/01/2023	1.570 1.570	8,000,000.00 8,000,000.00
Art-Treas General Israel Bonds	A46513JHA2	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	01/15/2020	10,000,000.00 10,000,000.00	10,000,000.00	LT	01/01/2030	01/01/2030	2.830 2.830	10,000,000.00 10,011,330.00
Art-Treas General Israel Bonds	A46514AB57	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	01/15/2019	30,000,000.00 30,000,000.00	30,000,000.00	LT	01/01/2021	01/01/2021	3.110 3.110	30,000,000.00 30,055,920.00
Art-Treas General Israel Bonds	---	SOVEREIGN GOV Non-US Gov	ISRAEL, STATE OF (GOVERNMENT)	---	65,000,000.00 65,000,000.00	65,000,000.00	LT	10/03/2023	10/03/2023	2.654 2.653	65,000,000.00 65,071,705.00

Summary

Account	Identifier	Security Type, Security Type Category	Description	Settle Date	Base Original Units, Base Current Units	Original Cost	BS Class	Effective Maturity	Final Maturity	Book Yield, Coupon Rate	Base Book Value, Base Market Value
---	---	---	---	---	6,871,483,401.50 4,946,867,491.06	4,992,855,985.00	---	03/15/2023	11/06/2028	0.792 1.150	4,986,760,669.56 4,998,923,629.90

* Grouped by: Security Type Category. * Groups Sorted by: Security Type Category. * Filtered By: Security Type ≠ "CASH". * Weighted by: Base Book Value, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.