

# Standard Inventory

Base Currency: USD As of 05/31/2021

# Treasury Gen AGG (214160)

Dated: 06/08/2021

## Agency

| Account                          | Identifier | Security Type,<br>Security Type Category | Description                            | Settle Date | Base Original Units,<br>Base Current Units   | Original Cost           | BS<br>Class | Effective<br>Maturity | Final Maturity    | Book<br>Yield | Base Book Value,<br>Base Market Value        |
|----------------------------------|------------|--|--|-------------|--|-------------------------|-------------|-----------------------|-------------------|---------------|--|
| Art-Treas General-TAS0000        | 3130ALC51  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 02/26/2021  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 08/26/2026            | 08/26/2026        | 0.700         | 25,000,000.00<br>24,658,075.00               |
| Art-Treas General-TAS0000        | 3130AL5A8  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 02/26/2021  | 30,000,000.00<br>30,000,000.00               | 30,000,000.00           | LT          | 02/26/2027            | 02/26/2027        | 0.900         | 30,000,000.00<br>29,654,700.00               |
| Art-Treas General-TAS0000        | 3133EMZ3   | AGCY BOND Agency                         | FEDERAL FARM CREDIT BANKS FUNDING CORP | 05/18/2021  | 24,050,000.00<br>24,050,000.00               | 24,050,000.00           | LT          | 08/18/2021            | 05/18/2027        | 1.330         | 24,050,000.00<br>24,068,903.30               |
| Art-Treas General-TAS0000        | 3134GVZK7  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 05/26/2020  | 75,000,000.00<br>75,000,000.00               | 74,850,000.00           | LT          | 05/26/2027            | 05/26/2027        | 1.030         | 74,871,772.30<br>74,204,625.00               |
| Art-Treas General-TAS0000        | 3134GXJT2  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 01/07/2021  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 06/07/2027            | 06/07/2027        | 0.790         | 25,000,000.00<br>24,472,025.00               |
| Art-Treas General-TAS0000        | 3134GV3W6  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 06/30/2020  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 12/30/2027            | 12/30/2027        | 1.110         | 25,000,000.00<br>24,559,250.00               |
| Art-Treas General-TAS0000        | 3130ALBU7  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 03/03/2021  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 03/03/2028            | 03/03/2028        | 1.050         | 50,000,000.00<br>49,015,200.00               |
| Art-Treas General-TAS0000        | 3135GA6F3  | AGCY BOND Agency                         | FEDERAL NATIONAL MORTGAGE ASSOCIATION  | 12/15/2020  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 06/15/2028            | 06/15/2028        | 1.060         | 25,000,000.00<br>24,378,450.00               |
| Art-Treas General-TAS0000        | 3134GWDR4  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 07/27/2020  | 50,000,000.00<br>50,000,000.00               | 49,975,000.00           | LT          | 07/27/2028            | 07/27/2028        | 1.107         | 49,977,643.74<br>48,669,900.00               |
| Art-Treas General-TAS0000        | 3130ALBZ6  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 02/25/2021  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 08/25/2028            | 08/25/2028        | 1.110         | 50,000,000.00<br>48,657,350.00               |
| Art-Treas General-TAS0000        | 3133EL5U4  | AGCY BOND Agency                         | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/04/2020  | 5,140,000.00<br>5,140,000.00                 | 5,137,430.00            | LT          | 09/01/2028            | 09/01/2028        | 1.127         | 5,137,667.72<br>5,002,695.18                 |
| Art-Treas General-TAS0000        | 3133EL5U4  | AGCY BOND Agency                         | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/04/2020  | 25,000,000.00<br>25,000,000.00               | 24,987,500.00           | LT          | 09/01/2028            | 09/01/2028        | 1.127         | 24,988,656.22<br>24,332,175.00               |
| Art-Treas General-TAS0000        | 3134GWDS2  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 07/29/2020  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 01/29/2029            | 01/29/2029        | 1.150         | 25,000,000.00<br>24,329,275.00               |
| Art-Treas General-TAS0000        | 3134GW2N5  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/27/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 02/26/2029            | 02/26/2029        | 0.000         | 50,000,000.00<br>48,430,450.00               |
| Art-Treas General-TAS0000        | 3134GWFP6  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 07/29/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 03/29/2029            | 03/29/2029        | 1.170         | 50,000,000.00<br>48,630,350.00               |
| Art-Treas General-TAS0000        | 3134GWTW6  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 09/30/2020  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 03/30/2029            | 03/30/2029        | 1.120         | 25,000,000.00<br>24,220,150.00               |
| Art-Treas General-TAS0000        | 3130AMBQ4  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 04/30/2021  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | ST          | 07/30/2021            | 04/30/2029        | 0.999         | 25,000,000.00<br>25,009,400.00               |
| Art-Treas General-TAS0000        | 3134GWKP0  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/24/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 08/24/2029            | 08/24/2029        | 1.180         | 50,000,000.00<br>48,429,400.00               |
| Art-Treas General-TAS0000        | 3133EL6D1  | AGCY BOND Agency                         | FEDERAL FARM CREDIT BANKS FUNDING CORP | 09/10/2020  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | LT          | 09/10/2029            | 09/10/2029        | 1.230         | 25,000,000.00<br>24,195,875.00               |
| Art-Treas General-TAS0000        | 3134GWRQ1  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/24/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 09/24/2029            | 09/24/2029        | 1.200         | 50,000,000.00<br>48,373,900.00               |
| Art-Treas General-TAS0000        | 3134GWGX8  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/03/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 09/26/2029            | 09/26/2029        | 1.200         | 50,000,000.00<br>48,370,600.00               |
| Art-Treas General-TAS0000        | 3134GWGW0  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/03/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 12/26/2029            | 12/26/2029        | 1.220         | 50,000,000.00<br>48,185,700.00               |
| Art-Treas General-TAS0000        | 3134GW2Y1  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/28/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 12/26/2029            | 12/26/2029        | 0.000         | 50,000,000.00<br>48,094,950.00               |
| Art-Treas General-TAS0000        | 3134GWJX5  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/06/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 04/26/2030            | 04/26/2030        | 1.250         | 50,000,000.00<br>48,104,050.00               |
| Art-Treas General-TAS0000        | 3134GWLE4  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 08/24/2020  | 50,000,000.00<br>50,000,000.00               | 50,000,000.00           | LT          | 05/24/2030            | 05/24/2030        | 1.200         | 50,000,000.00<br>47,940,400.00               |
| Art-Treas General-TAS0000        | 3134GWV37  | AGCY BOND Agency                         | FEDERAL HOME LOAN MORTGAGE CORP        | 09/29/2020  | 21,000,000.00<br>21,000,000.00               | 21,000,000.00           | LT          | 09/30/2030            | 09/30/2030        | 1.210         | 21,000,000.00<br>20,050,338.00               |
| Art-Treas General-TAS0000        | 3130AKU38  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 02/12/2021  | 25,000,000.00<br>25,000,000.00               | 25,000,000.00           | ST          | 02/12/2031            | 02/12/2031        | 0.997         | 25,000,000.00<br>24,355,000.00               |
| Art-Treas General-TAS0000        | 3130ALFH2  | AGCY BOND Agency                         | FEDERAL HOME LOAN BANKS                | 02/26/2021  | 25,750,000.00<br>25,750,000.00               | 25,711,375.00           | LT          | 02/26/2031            | 02/26/2031        | 1.616         | 25,712,379.76<br>25,216,537.25               |
| <b>Art-Treas General-TAS0000</b> | <b>---</b> | <b>AGCY BOND Agency</b>                  | <b>---</b>                             | <b>---</b>  | <b>1,030,940,000.00<br/>1,030,940,000.00</b> | <b>1,030,711,305.00</b> | <b>---</b>  | <b>10/09/2028</b>     | <b>02/03/2029</b> | <b>1.019</b>  | <b>1,030,738,119.73<br/>1,003,609,723.73</b> |

# Standard Inventory

Base Currency: USD As of 05/31/2021

# Treasury Gen AGG (214160)

Dated: 06/08/2021

## 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|-----------------|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 3136B7X30  | FNMA CMO Agency CMO                   | FNR 2019-82 MV  | 01/16/2020  | 8,867,191.00<br>7,911,920.53            | 8,160,095.33  | LT       | 10/26/2021         | 05/25/2031     | -1.527     | 8,042,342.19<br>8,046,670.03       |
| Art-Treas General-TAS0000 | 3136B7L41  | FNMA CMO Agency CMO                   | FNR 2019-77 LV  | 01/16/2020  | 12,925,000.00<br>11,533,689.41          | 11,899,073.23 | LT       | 11/03/2021         | 05/25/2031     | -1.476     | 11,732,757.97<br>11,745,151.53     |
| Art-Treas General-TAS0000 | 3137FR3Y5  | FHLMC CMO Agency CMO                  | FHR 4952 MV     | 01/31/2020  | 11,672,240.00<br>10,490,234.16          | 10,798,384.78 | LT       | 10/27/2021         | 05/25/2031     | -1.405     | 10,658,713.33<br>10,646,277.44     |
| Art-Treas General-TAS0000 | 3136B8ZS1  | FNMA CMO Agency CMO                   | FNR 2020-13 GV  | 02/28/2020  | 8,041,438.00<br>7,278,169.71            | 7,524,945.52  | LT       | 12/04/2021         | 07/25/2031     | -1.521     | 7,433,795.32<br>7,419,338.55       |
| Art-Treas General-TAS0000 | 3136B9AR8  | FNMA CMO Agency CMO                   | FNR 2020-10 GV  | 02/28/2020  | 24,135,000.00<br>21,844,209.58          | 22,605,344.85 | LT       | 10/31/2021         | 07/25/2031     | -2.206     | 22,282,695.68<br>22,187,063.19     |
| Art-Treas General-TAS0000 | 3136BCLN8  | FNMA CMO Agency CMO                   | FNR 2020-075 VE | 11/03/2020  | 13,861,000.00<br>13,219,849.74          | 13,588,559.62 | LT       | 02/03/2027         | 07/25/2032     | 1.004      | 13,569,412.72<br>13,290,301.36     |
| Art-Treas General-TAS0000 | 38378KGV5  | GNMA CMO Agency CMO                   | GNR 2013-057 A  | 06/27/2016  | 14,000,000.00<br>2,411,094.00           | 2,384,761.31  | LT       | 01/08/2022         | 06/16/2037     | 1.442      | 2,408,376.27<br>2,416,422.52       |
| Art-Treas General-TAS0000 | 31397YSV4  | FHLMC CMO Agency CMO                  | FHR 3500 AB     | 01/03/2017  | 83,983,373.00<br>551,590.20             | 583,479.00    | LT       | 06/14/2025         | 01/15/2039     | 2.409      | 594,692.31<br>599,608.15           |
| Art-Treas General-TAS0000 | 3137H0VX3  | FHLMC CMO Agency CMO                  | FHR 5115 EA     | 05/28/2021  | 25,704,000.00<br>25,704,000.00          | 26,515,282.50 | LT       | 03/01/2040         | 03/25/2040     | 1.794      | 26,514,808.90<br>26,515,282.50     |
| Art-Treas General-TAS0000 | 3137BTKY6  | FHLMC CMO Agency CMO                  | FHR 4640 DA     | 02/03/2020  | 15,000,000.00<br>1,195,336.05           | 1,220,550.23  | LT       | 07/23/2021         | 11/15/2040     | -3.372     | 1,208,578.56<br>1,202,149.82       |
| Art-Treas General-TAS0000 | 3137BGJD2  | FHLMC CMO Agency CMO                  | FHR 4444 CH     | 12/02/2019  | 7,905,000.00<br>1,267,505.96            | 1,293,400.73  | LT       | 12/26/2021         | 01/15/2041     | 0.385      | 1,286,685.77<br>1,286,067.19       |
| Art-Treas General-TAS0000 | 3137F9BZ3  | FHLMC CMO Agency CMO                  | FHR 5069 GP     | 01/29/2021  | 45,906,995.00<br>45,067,773.36          | 46,018,421.70 | LT       | 07/04/2027         | 02/25/2041     | 1.129      | 46,002,544.18<br>44,904,381.95     |
| Art-Treas General-TAS0000 | 3136A8SG6  | FNMA CMO Agency CMO                   | FNR 2012-102 PA | 08/10/2015  | 28,091,198.00<br>507,464.40             | 535,058.02    | LT       | 11/02/2022         | 03/25/2041     | 2.177      | 523,625.95<br>538,481.29           |
| Art-Treas General-TAS0000 | 3137APUG3  | FHLMC CMO Agency CMO                  | FHR 4045 HD     | 01/31/2018  | 15,558,200.00<br>1,575,427.69           | 1,673,891.92  | LT       | 03/26/2022         | 07/15/2041     | -0.353     | 1,640,281.89<br>1,668,380.76       |
| Art-Treas General-TAS0000 | 3136A3AS0  | FNMA CMO Agency CMO                   | FNR 2011-145 JA | 08/12/2015  | 31,307,000.00<br>771,767.33             | 813,973.35    | LT       | 03/25/2023         | 12/25/2041     | 2.784      | 793,822.40<br>824,661.02           |
| Art-Treas General-TAS0000 | 3137BN2H6  | FHLMC CMO Agency CMO                  | FHR 4550 MA     | 11/12/2019  | 13,457,964.00<br>2,479,679.66           | 2,530,532.44  | LT       | 01/17/2022         | 01/15/2042     | 0.594      | 2,517,625.04<br>2,531,431.32       |
| Art-Treas General-TAS0000 | 3136AVQK8  | FNMA CMO Agency CMO                   | FNR 2017-18 CA  | 01/02/2020  | 25,000,000.00<br>5,574,152.50           | 5,698,973.38  | LT       | 01/27/2022         | 01/25/2043     | 0.410      | 5,665,799.16<br>5,719,500.20       |
| Art-Treas General-TAS0000 | 3136B8NP0  | FNMA CMO Agency CMO                   | FNR 2020-1 CG   | 01/31/2020  | 30,000,000.00<br>542,976.00             | 552,520.49    | LT       | 06/01/2021         | 02/25/2043     | -2.740     | 542,976.00<br>543,671.82           |
| Art-Treas General-TAS0000 | 3136B8NP0  | FNMA CMO Agency CMO                   | FNR 2020-1 CG   | 01/31/2020  | 25,000,000.00<br>452,480.00             | 460,044.92    | LT       | 06/01/2021         | 02/25/2043     | -2.524     | 452,480.00<br>453,059.85           |
| Art-Treas General-TAS0000 | 3136B8NP0  | FNMA CMO Agency CMO                   | FNR 2020-1 CG   | 02/11/2020  | 27,649,000.00<br>500,424.78             | 508,869.45    | LT       | 06/01/2021         | 02/25/2043     | -2.705     | 500,424.78<br>501,066.08           |
| Art-Treas General-TAS0000 | 3137BHGR2  | FHLMC CMO Agency CMO                  | FHR 4463 MG     | 09/29/2016  | 500,000.00<br>45,055.38                 | 46,005.77     | LT       | 11/28/2021         | 07/15/2043     | 0.317      | 45,662.61<br>45,807.22             |
| Art-Treas General-TAS0000 | 3136AULS8  | FNMA CMO Agency CMO                   | FNR 2016-94 AE  | 12/01/2016  | 118,829,360.00<br>280,780.71            | 304,208.35    | LT       | 06/01/2021         | 10/25/2043     | -11.835    | 280,780.71<br>280,605.50           |
| Art-Treas General-TAS0000 | 3137BSDS9  | FHLMC CMO Agency CMO                  | FHR 4622 HA     | 01/02/2020  | 25,000,000.00<br>9,657,320.75           | 9,902,149.29  | LT       | 07/17/2023         | 11/15/2043     | 1.928      | 9,867,632.42<br>10,005,449.78      |
| Art-Treas General-TAS0000 | 3137FFVX2  | FHLMC CMO Agency CMO                  | FHR 5081 NE     | 02/26/2021  | 19,676,725.00<br>19,357,492.57          | 20,007,027.18 | LT       | 07/11/2025         | 04/25/2044     | 1.144      | 19,996,883.62<br>19,833,512.86     |
| Art-Treas General-TAS0000 | 3137FUVF8  | FHLMC CMO Agency CMO                  | FHR 4991 QC     | 06/30/2020  | 35,000,000.00<br>25,375,863.45          | 25,971,601.50 | LT       | 11/22/2023         | 07/25/2044     | 1.068      | 25,931,137.03<br>25,940,306.39     |
| Art-Treas General-TAS0000 | 3137BVMP8  | FHLMC CMO Agency CMO                  | FHR 4657 JA     | 03/01/2017  | 17,232,651.00<br>3,908,912.38           | 4,202,080.81  | LT       | 08/26/2022         | 03/15/2045     | -0.004     | 4,133,643.25<br>4,186,319.69       |
| Art-Treas General-TAS0000 | 3137FJFQ7  | FHLMC CMO Agency CMO                  | FHR 4842 EA     | 07/01/2019  | 25,000,000.00<br>443,002.75             | 452,831.87    | LT       | 06/17/2021         | 03/15/2045     | 1.554      | 443,823.52<br>443,929.82           |
| Art-Treas General-TAS0000 | 3137F3PY4  | FHLMC CMO Agency CMO                  | FHR 4764 BT     | 03/01/2018  | 54,150,069.00<br>8,699,176.64           | 9,155,883.41  | LT       | 12/17/2021         | 06/15/2045     | -0.966     | 8,972,216.95<br>8,928,973.22       |
| Art-Treas General-TAS0000 | 3136AYXF5  | FNMA CMO Agency CMO                   | FNR 2017-94 DA  | 01/13/2020  | 15,000,000.00<br>4,364,621.40           | 4,443,559.51  | LT       | 09/11/2022         | 06/25/2045     | 1.691      | 4,432,144.70<br>4,534,373.75       |
| Art-Treas General-TAS0000 | 3136AVCJ6  | FNMA CMO Agency CMO                   | FNR 2017-5 EY   | 02/01/2017  | 24,562,333.00<br>4,132,545.23           | 4,424,406.23  | LT       | 03/01/2022         | 09/25/2045     | -1.572     | 4,326,644.05<br>4,332,948.46       |
| Art-Treas General-TAS0000 | 3137F3V43  | FHLMC CMO Agency CMO                  | FHR 4764 TJ     | 03/01/2018  | 21,801,333.00<br>3,961,958.86           | 4,146,437.57  | LT       | 02/03/2022         | 10/15/2045     | 0.157      | 4,082,059.37<br>4,091,048.99       |

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

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|----------------------------------|------------|---------------------------------------|----------------|-------------|--|-----------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas General-TAS0000        | 3137F5XH7  | FHLMC CMO Agency CMO                  | FHR 4800 KA    | 08/01/2018  | 50,000,000.00<br>3,672,868.00                    | 3,950,628.64          | LT        | 08/31/2021         | 11/15/2045        | -3.071       | 3,760,499.17<br>3,721,028.48                   |
| Art-Treas General-TAS0000        | 3137F5V48  | FHLMC CMO Agency CMO                  | FHR 4800 EF    | 06/01/2018  | 63,201,549.00<br>5,523,116.37                    | 5,942,528.02          | LT        | 09/23/2021         | 11/15/2045        | -2.758       | 5,679,108.05<br>5,633,891.86                   |
| Art-Treas General-TAS0000        | 3136AVCP2  | FNMA CMO Agency CMO                   | FNR 2017-5 PK  | 02/01/2017  | 45,072,333.00<br>9,999,191.16                    | 10,708,508.78         | LT        | 05/25/2022         | 11/25/2045        | -0.367       | 10,483,356.11<br>10,713,177.40                 |
| Art-Treas General-TAS0000        | 3136BAX90  | FNMA CMO Agency CMO                   | FNR 2020-47 KJ | 12/09/2020  | 24,967,292.00<br>19,769,934.96                   | 20,325,964.38         | LT        | 02/04/2025         | 12/25/2045        | 1.211        | 20,310,402.90<br>19,867,835.68                 |
| Art-Treas General-TAS0000        | 3137FEDL1  | FHLMC CMO Agency CMO                  | FHR 4769 HG    | 03/01/2018  | 57,020,504.00<br>9,590,291.11                    | 10,057,817.80         | LT        | 02/01/2022         | 02/15/2046        | 0.049        | 9,886,738.49<br>9,916,060.83                   |
| Art-Treas General-TAS0000        | 3137F3XL3  | FHLMC CMO Agency CMO                  | FHR 4769 AH    | 03/01/2018  | 63,091,496.00<br>10,248,954.22                   | 10,771,010.32         | LT        | 01/23/2022         | 02/15/2046        | -0.483       | 10,592,953.20<br>10,590,285.39                 |
| Art-Treas General-TAS0000        | 3136B24U3  | FNMA CMO Agency CMO                   | FNR 2018-63 KH | 01/13/2020  | 11,376,534.00<br>4,704,999.54                    | 4,784,396.40          | LT        | 01/01/2023         | 03/25/2046        | 2.005        | 4,772,268.76<br>4,863,567.90                   |
| Art-Treas General-TAS0000        | 3137FEYM6  | FHLMC CMO Agency CMO                  | FHR 4793 LH    | 03/22/2019  | 15,974,951.00<br>3,484,104.54                    | 3,663,753.68          | LT        | 04/15/2022         | 04/15/2046        | 0.867        | 3,611,393.32<br>3,652,757.50                   |
| Art-Treas General-TAS0000        | 3137FKHF6  | FHLMC CMO Agency CMO                  | FHR 4846 KA    | 12/03/2018  | 100,000,000.00<br>10,842,249.00                  | 11,316,597.39         | LT        | 10/14/2021         | 06/15/2046        | 0.251        | 11,038,899.70<br>11,024,149.41                 |
| Art-Treas General-TAS0000        | 38381VXM7  | GNMA CMO Agency CMO                   | GNR 2019-056 A | 07/01/2019  | 20,700,000.00<br>1,521,940.59                    | 1,641,769.90          | LT        | 02/19/2022         | 04/20/2048        | 2.241        | 1,553,511.52<br>1,553,192.12                   |
| Art-Treas General-TAS0000        | 3137FWWB2  | FHLMC CMO Agency CMO                  | FHR 5020 AG    | 09/30/2020  | 35,000,000.00<br>31,437,739.20                   | 31,806,150.21         | LT        | 03/13/2028         | 09/25/2050        | 1.307        | 31,797,854.11<br>29,794,988.75                 |
| Art-Treas General-TAS0000        | 3136BDD96  | FNMA CMO Agency CMO                   | FNR 2021-4 T   | 01/29/2021  | 35,000,000.00<br>34,105,076.95                   | 34,587,343.88         | LT        | 06/20/2027         | 09/25/2050        | 1.242        | 34,580,670.36<br>32,685,498.48                 |
| Art-Treas General-TAS0000        | 3137F9WY3  | FHLMC CMO Agency CMO                  | FHR 5070 EP    | 02/03/2021  | 35,000,000.00<br>34,323,401.70                   | 34,355,579.89         | LT        | 01/14/2027         | 09/25/2050        | 0.972        | 34,355,227.81<br>32,562,282.72                 |
| Art-Treas General-TAS0000        | 3136BCC75  | FNMA CMO Agency CMO                   | FNR 2020-71 BC | 09/30/2020  | 28,395,477.00<br>25,277,998.63                   | 25,704,564.85         | LT        | 11/24/2026         | 10/25/2050        | 1.169        | 25,694,971.65<br>24,849,808.04                 |
| Art-Treas General-TAS0000        | 3137F6KX4  | FHLMC CMO Agency CMO                  | FHR 5037 DC    | 10/30/2020  | 35,000,000.00<br>34,037,662.05                   | 34,545,567.79         | LT        | 11/09/2028         | 11/25/2050        | 1.277        | 34,535,628.60<br>32,306,739.38                 |
| Art-Treas General-TAS0000        | 3137FXNP9  | FHLMC CMO Agency CMO                  | FHR 5038 ML    | 10/30/2020  | 45,000,000.00<br>36,818,408.70                   | 38,285,392.17         | LT        | 04/24/2026         | 11/25/2050        | 1.149        | 38,256,433.57<br>35,628,686.26                 |
| Art-Treas General-TAS0000        | 3137FXXF0  | FHLMC CMO Agency CMO                  | FHR 5080 Y     | 02/26/2021  | 35,000,000.00<br>34,755,916.65                   | 35,252,817.65         | LT        | 02/01/2051         | 02/25/2051        | 1.437        | 35,248,499.54<br>31,616,253.08                 |
| Art-Treas General-TAS0000        | 3137FYCE4  | FHLMC CMO Agency CMO                  | FHR 5092 HE    | 04/12/2021  | 25,000,000.00<br>24,803,335.75                   | 25,493,178.53         | LT        | 01/13/2027         | 02/25/2051        | 1.456        | 25,489,955.87<br>25,467,212.41                 |
| Art-Treas General-TAS0000        | 3137FFSS7  | FHLMC CMO Agency CMO                  | FHR 5083 TP    | 02/26/2021  | 35,000,000.00<br>34,702,700.20                   | 35,657,024.46         | LT        | 01/27/2027         | 03/25/2051        | 1.222        | 35,648,669.28<br>34,850,415.71                 |
| Art-Treas General-TAS0000        | 3137FFW78  | FHLMC CMO Agency CMO                  | FHR 5081 PB    | 02/26/2021  | 30,000,000.00<br>29,401,457.40                   | 29,810,321.42         | LT        | 02/15/2026         | 03/25/2051        | 0.931        | 29,806,661.12<br>28,052,311.84                 |
| <b>Art-Treas General-TAS0000</b> | <b>---</b> | <b>---</b><br><b>Agency CMO</b>       | <b>---</b>     | <b>---</b>  | <b>1,614,617,206.00</b><br><b>640,127,821.90</b> | <b>657,083,270.45</b> | <b>LT</b> | <b>06/07/2027</b>  | <b>01/03/2046</b> | <b>0.725</b> | <b>653,988,769.75</b><br><b>635,012,385.50</b> |

## 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|---------------|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 3137FNXH8  | FHLMC Agency MBS                      | FHMS K-J25 A2 | 01/09/2020  | 20,000,000.00<br>20,000,000.00          | 20,485,938.00 | LT       | 05/28/2025         | 01/25/2026     | 2.093      | 20,367,278.21<br>21,376,400.00     |
| Art-Treas General-TAS0000 | 3137FPHF5  | FHLMC Agency MBS                      | FHMS K-F68 A  | 03/13/2020  | 50,000,000.00<br>39,165,111.50          | 39,122,276.68 | LT       | 03/31/2026         | 07/25/2026     | 0.620      | 39,128,971.05<br>39,354,670.64     |
| Art-Treas General-TAS0000 | 3137FQXK4  | FHLMC Agency MBS                      | FHMS K-737 AM | 01/30/2020  | 20,000,000.00<br>20,000,000.00          | 19,999,300.00 | LT       | 10/01/2026         | 10/25/2026     | 2.080      | 19,998,515.20<br>21,087,800.00     |
| Art-Treas General-TAS0000 | 3140J04M9  | FNMA Agency MBS                       | FN BL8027     | 09/25/2020  | 27,350,000.00<br>27,350,000.00          | 27,914,093.75 | LT       | 06/11/2027         | 09/01/2027     | 0.849      | 27,858,620.08<br>27,474,164.35     |
| Art-Treas General-TAS0000 | 3140J2ME3  | FNMA Agency MBS                       | FN BL9356     | 11/30/2020  | 19,045,000.00<br>19,045,000.00          | 19,158,079.69 | LT       | 09/15/2027         | 11/01/2027     | 0.898      | 19,149,890.70<br>18,814,318.01     |
| Art-Treas General-TAS0000 | 3137FTRB5  | FHLMC Agency MBS                      | FHMS K-J29 A2 | 06/11/2020  | 22,000,000.00<br>22,000,000.00          | 22,439,164.00 | LT       | 03/20/2027         | 11/25/2027     | 1.087      | 22,380,096.06<br>22,377,740.00     |
| Art-Treas General-TAS0000 | 3140LBAG8  | FNMA Agency MBS                       | FN BS0906     | 02/12/2021  | 20,570,000.00<br>20,570,000.00          | 20,920,332.81 | LT       | 12/11/2027         | 02/01/2028     | 0.986      | 20,905,462.67<br>20,395,174.75     |
| Art-Treas General-TAS0000 | 3140LBXU2  | FNMA Agency MBS                       | FN BS1590     | 04/30/2021  | 35,322,000.00<br>35,322,000.00          | 35,426,862.19 | LT       | 02/05/2028         | 04/01/2028     | 1.187      | 35,425,534.82<br>35,293,548.13     |

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|---------------------|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 3137FHPE7  | FHLMC Agency MBS                      | FHMS K-F50 A        | 09/11/2019  | 42,330,000.00<br>29,241,307.06          | 29,241,307.09 | LT       | 01/26/2028         | 07/25/2028     | 0.511      | 29,240,355.96<br>29,319,381.35     |
| Art-Treas General-TAS0000 | 3137FNXD7  | FHLMC Agency MBS                      | FHMS K-S12 A        | 09/27/2019  | 50,000,000.00<br>50,000,000.00          | 50,000,000.00 | LT       | 12/21/2028         | 08/25/2029     | 0.761      | 50,000,000.00<br>50,273,500.00     |
| Art-Treas General-TAS0000 | 3137FNXD7  | FHLMC Agency MBS                      | FHMS K-S12 A        | 03/13/2020  | 25,000,000.00<br>25,000,000.00          | 25,066,407.50 | LT       | 12/21/2028         | 08/25/2029     | 0.737      | 25,044,789.73<br>25,136,750.00     |
| Art-Treas General-TAS0000 | 3137FNXA3  | FHLMC Agency MBS                      | FHMS K-F67 A        | 09/24/2019  | 70,000,000.00<br>66,455,590.60          | 66,455,590.60 | LT       | 01/22/2029         | 08/25/2029     | 0.631      | 66,455,590.60<br>66,969,292.32     |
| Art-Treas General-TAS0000 | 3137FQ2W2  | FHLMC Agency MBS                      | FHMS K-F71 A        | 11/15/2019  | 60,000,000.00<br>51,715,408.20          | 51,715,408.20 | LT       | 04/23/2029         | 09/25/2029     | 0.671      | 51,715,408.20<br>51,797,118.55     |
| Art-Treas General-TAS0000 | 3137FQ2T9  | FHLMC Agency MBS                      | FHMS K-S13 A        | 11/15/2019  | 25,000,000.00<br>25,000,000.00          | 25,000,000.00 | LT       | 05/04/2029         | 09/25/2029     | 0.771      | 25,000,000.00<br>24,633,122.50     |
| Art-Treas General-TAS0000 | 3137FQ2Q5  | FHLMC Agency MBS                      | FHMS K-F70 A        | 11/07/2019  | 65,000,000.00<br>51,123,024.55          | 51,123,024.55 | LT       | 04/06/2029         | 09/25/2029     | 0.631      | 51,123,024.55<br>51,363,302.77     |
| Art-Treas General-TAS0000 | 30313KAD6  | FHLMC Agency MBS                      | FRESB 2020-SB71 A1F | 02/21/2020  | 28,000,000.00<br>27,687,176.73          | 27,824,255.94 | LT       | 01/28/2029         | 12/25/2029     | 2.139      | 27,803,642.74<br>28,376,310.56     |
| Art-Treas General-TAS0000 | 3137FRUP4  | FHLMC Agency MBS                      | FHMS K-F76 AL       | 03/19/2020  | 50,000,000.00<br>49,579,589.50          | 49,579,589.50 | LT       | 07/22/2029         | 01/25/2030     | 0.711      | 49,579,589.50<br>49,985,150.54     |
| Art-Treas General-TAS0000 | 30291SAG8  | FHLMC Agency MBS                      | FRESB 2020-SB74 10F | 05/29/2020  | 25,000,000.00<br>23,933,060.63          | 24,049,016.31 | LT       | 04/13/2029         | 04/25/2030     | 1.313      | 24,036,421.20<br>23,407,490.62     |
| Art-Treas General-TAS0000 | 30315EAD8  | FHLMC Agency MBS                      | FRESB 2020-SB76 A1F | 07/24/2020  | 13,000,000.00<br>12,618,403.10          | 12,673,835.75 | LT       | 06/13/2029         | 05/25/2030     | 1.070      | 12,668,973.47<br>12,147,989.03     |
| Art-Treas General-TAS0000 | 3137FVNG3  | FHLMC Agency MBS                      | FHMS K-114 A2       | 08/20/2020  | 25,000,000.00<br>25,000,000.00          | 25,749,125.00 | LT       | 06/01/2030         | 06/25/2030     | 1.038      | 25,690,062.09<br>24,514,000.00     |
| Art-Treas General-TAS0000 | 3137FWG79  | FHLMC Agency MBS                      | FHMS K-115 A2       | 09/18/2020  | 28,000,000.00<br>28,000,000.00          | 28,839,692.00 | LT       | 06/01/2030         | 06/25/2030     | 1.051      | 28,779,270.32<br>27,499,360.00     |
| Art-Treas General-TAS0000 | 3137FWJ50  | FHLMC Agency MBS                      | FHMS 2020-KS14 AFX  | 09/30/2020  | 25,000,000.00<br>25,000,000.00          | 24,999,550.00 | LT       | 04/08/2030         | 06/25/2030     | 1.112      | 24,999,580.96<br>24,999,550.00     |
| Art-Treas General-TAS0000 | 3140J0GP9  | FNMA Agency MBS                       | FN BL7405           | 07/14/2020  | 26,875,000.00<br>26,875,000.00          | 27,160,546.88 | LT       | 03/11/2030         | 07/01/2030     | 1.111      | 27,135,280.02<br>26,168,577.99     |
| Art-Treas General-TAS0000 | 3132XGJL1  | FHLMC Agency MBS                      | FH WN2066           | 09/14/2020  | 23,440,000.00<br>23,440,000.00          | 23,693,628.13 | LT       | 06/15/2028         | 07/01/2030     | 1.085      | 23,676,037.74<br>23,693,628.13     |
| Art-Treas General-TAS0000 | 3140J04E7  | FNMA Agency MBS                       | FN BL8020           | 08/31/2020  | 15,640,000.00<br>15,640,000.00          | 15,806,175.00 | LT       | 12/05/2029         | 08/01/2030     | 0.997      | 15,794,158.52<br>15,282,447.86     |
| Art-Treas General-TAS0000 | 3140J0YM6  | FNMA Agency MBS                       | FN BL7915           | 09/29/2020  | 30,308,000.00<br>29,899,124.17          | 30,366,297.98 | LT       | 05/29/2029         | 09/01/2030     | 0.977      | 30,334,714.76<br>29,254,049.07     |
| Art-Treas General-TAS0000 | 3140J1A99  | FNMA Agency MBS                       | FN BL8131           | 09/30/2020  | 27,706,000.00<br>27,706,000.00          | 28,075,052.58 | LT       | 05/07/2030         | 09/01/2030     | 1.156      | 28,050,305.29<br>26,795,173.84     |
| Art-Treas General-TAS0000 | 3140J05P1  | FNMA Agency MBS                       | FN BL8053           | 09/22/2020  | 18,019,000.00<br>18,019,000.00          | 18,130,211.02 | LT       | 02/06/2030         | 10/01/2030     | 1.078      | 18,122,588.00<br>17,597,142.60     |
| Art-Treas General-TAS0000 | 3140J1EK0  | FNMA Agency MBS                       | FN BL8237           | 10/30/2020  | 41,540,000.00<br>41,540,000.00          | 41,877,512.50 | LT       | 06/04/2030         | 10/01/2030     | 1.059      | 41,857,576.63<br>40,019,332.34     |
| Art-Treas General-TAS0000 | 3140J13R7  | FNMA Agency MBS                       | FN BL8907           | 10/30/2020  | 26,610,000.00<br>26,335,271.44          | 26,438,143.59 | LT       | 05/24/2029         | 10/01/2030     | 1.294      | 26,432,123.70<br>25,861,072.75     |
| Art-Treas General-TAS0000 | 3136BCB90  | FNMA Agency MBS                       | FNA 2020-M52 A2     | 11/30/2020  | 36,000,000.00<br>36,000,000.00          | 36,023,616.00 | LT       | 08/23/2029         | 10/25/2030     | 1.380      | 36,022,422.14<br>36,023,616.00     |
| Art-Treas General-TAS0000 | 3137FFYP6  | FHLMC Agency MBS                      | FHMS K-126 A1       | 03/18/2021  | 20,000,000.00<br>19,974,150.20          | 19,973,710.77 | LT       | 07/14/2027         | 10/25/2030     | 1.308      | 19,973,720.23<br>20,100,187.09     |
| Art-Treas General-TAS0000 | 3140J16Q6  | FNMA Agency MBS                       | FN BL8978           | 11/06/2020  | 27,500,000.00<br>27,500,000.00          | 27,408,691.41 | LT       | 07/02/2030         | 11/01/2030     | 1.203      | 27,413,800.60<br>26,474,973.52     |
| Art-Treas General-TAS0000 | 3137FXZ27  | FHLMC Agency MBS                      | FHMS K-127 A1       | 03/25/2021  | 30,000,000.00<br>29,965,697.40          | 29,965,187.98 | LT       | 10/28/2027         | 11/25/2030     | 1.342      | 29,965,197.86<br>30,172,161.06     |
| Art-Treas General-TAS0000 | 3140J27A8  | FNMA Agency MBS                       | FN BL9888           | 12/22/2020  | 47,500,000.00<br>47,500,000.00          | 47,648,437.50 | LT       | 07/29/2030         | 12/01/2030     | 1.358      | 47,641,975.27<br>46,204,203.80     |
| Art-Treas General-TAS0000 | 3140LAAC9  | FNMA Agency MBS                       | FN BS0002           | 12/30/2020  | 32,240,000.00<br>32,240,000.00          | 32,340,750.00 | LT       | 07/29/2030         | 12/01/2030     | 1.250      | 32,336,576.63<br>31,331,614.46     |
| Art-Treas General-TAS0000 | 3140LAJB2  | FNMA Agency MBS                       | FN BS0257           | 12/30/2020  | 45,000,000.00<br>45,000,000.00          | 45,900,000.00 | LT       | 07/15/2030         | 01/01/2031     | 1.386      | 45,863,035.70<br>45,134,591.40     |
| Art-Treas General-TAS0000 | 3140LAEL5  | FNMA Agency MBS                       | FN BS0138           | 01/22/2021  | 37,500,000.00<br>37,500,000.00          | 37,710,937.50 | LT       | 08/27/2030         | 01/01/2031     | 1.194      | 37,703,499.07<br>36,345,766.50     |
| Art-Treas General-TAS0000 | 3132XFF37  | FHLMC Agency MBS                      | FH WN1085           | 02/22/2021  | 39,920,000.00<br>39,920,000.00          | 40,110,243.75 | LT       | 08/27/2030         | 01/01/2031     | 1.467      | 40,105,012.05<br>40,110,243.75     |
| Art-Treas General-TAS0000 | 3140LBQK2  | FNMA Agency MBS                       | FN BS1357           | 03/30/2021  | 21,725,000.00<br>21,725,000.00          | 21,870,964.84 | LT       | 10/19/2030         | 03/01/2031     | 1.358      | 21,868,426.67<br>21,330,879.61     |

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| Account                   | Identifier | Security Type, Security Category | Description         | Settle Date | Base Original Units, Base Current Units | Original Cost | BS Class | Effective Maturity | Final Maturity | Book Yield | Base Book Value, Base Market Value |
|---------------------------|------------|----------------------------------|---------------------|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 3136BHMW6  | FNMA Agency MBS                  | FNA 2021-M13 A1     | 05/28/2021  | 26,400,000.00<br>26,400,000.00          | 26,399,736.00 | LT       | 01/08/2028         | 04/25/2031     | 1.327      | 26,399,736.30<br>26,399,736.00     |
| Art-Treas General-TAS0000 | 3137F72V6  | FHLMC Agency MBS                 | FHMS K-J32 A2       | 11/30/2020  | 35,000,000.00<br>35,000,000.00          | 35,699,965.00 | LT       | 12/27/2027         | 03/25/2033     | 1.078      | 35,671,945.30<br>35,198,450.00     |
| Art-Treas General-TAS0000 | 3140X6V32  | FNMA Agency MBS                  | FN FM3333           | 06/17/2020  | 50,000,000.00<br>38,737,691.00          | 39,996,665.96 | LT       | 08/25/2025         | 06/01/2035     | 1.238      | 39,900,721.33<br>40,028,039.61     |
| Art-Treas General-TAS0000 | 3140KMRM4  | FNMA Agency MBS                  | FN BQ2291           | 09/17/2020  | 35,000,000.00<br>29,313,866.75          | 30,463,519.96 | LT       | 09/13/2025         | 08/01/2035     | 1.074      | 30,409,562.81<br>30,302,802.58     |
| Art-Treas General-TAS0000 | 3140X7SK6  | FNMA Agency MBS                  | FN FM4121           | 09/17/2020  | 35,000,000.00<br>29,313,866.75          | 31,621,998.99 | LT       | 09/16/2025         | 08/01/2035     | 1.090      | 31,565,769.92<br>31,473,610.67     |
| Art-Treas General-TAS0000 | 3133G9MW6  | FHLMC Agency MBS                 | FH QN3073           | 09/17/2020  | 35,000,000.00<br>26,270,369.30          | 27,265,770.01 | LT       | 09/15/2025         | 08/01/2035     | 1.105      | 27,218,432.07<br>27,148,132.48     |
| Art-Treas General-TAS0000 | 3133G9UM9  | FHLMC Agency MBS                 | FH QN3288           | 10/19/2020  | 29,852,124.00<br>25,318,015.34          | 26,279,308.74 | LT       | 08/29/2025         | 08/01/2035     | 1.090      | 26,237,989.27<br>26,171,656.79     |
| Art-Treas General-TAS0000 | 3140X8FA0  | FNMA Agency MBS                  | FN FM4660           | 11/17/2020  | 22,341,120.00<br>20,380,396.51          | 21,163,768.00 | LT       | 10/29/2025         | 10/01/2035     | 1.106      | 21,135,589.35<br>21,080,587.04     |
| Art-Treas General-TAS0000 | 3133L7X51  | FHLMC Agency MBS                 | FH RC1600           | 03/16/2021  | 40,000,000.00<br>36,845,068.40          | 38,180,702.13 | LT       | 10/01/2025         | 10/01/2035     | 1.122      | 38,160,650.70<br>38,185,055.01     |
| Art-Treas General-TAS0000 | 3140X9NQ4  | FNMA Agency MBS                  | FN FM5798           | 03/16/2021  | 40,000,000.00<br>37,743,662.40          | 39,105,972.71 | LT       | 09/26/2025         | 01/01/2036     | 1.123      | 39,085,639.72<br>39,243,816.72     |
| Art-Treas General-TAS0000 | 3140QHPT6  | FNMA Agency MBS                  | FN CA9433           | 03/16/2021  | 35,000,000.00<br>34,571,514.25          | 35,738,302.86 | LT       | 04/09/2026         | 03/01/2036     | 1.261      | 35,721,772.46<br>35,797,092.06     |
| Art-Treas General-TAS0000 | 302987AA0  | FHLMC Agency MBS                 | FRESB 2020-SB70 A5H | 01/29/2020  | 22,500,000.00<br>20,121,319.89          | 20,217,338.83 | LT       | 08/29/2034         | 10/25/2039     | 1.188      | 20,154,425.04<br>20,898,002.84     |
| Art-Treas General-TAS0000 | 31418DLQ3  | FNMA Agency MBS                  | FN MA3934           | 01/24/2020  | 25,000,000.00<br>12,876,901.75          | 13,236,046.27 | LT       | 04/19/2024         | 02/01/2040     | 1.956      | 13,229,010.17<br>13,462,089.85     |
| Art-Treas General-TAS0000 | 3140X5VW0  | FNMA Agency MBS                  | FN FM2428           | 02/14/2020  | 35,000,000.00<br>21,987,189.70          | 22,706,927.16 | LT       | 03/16/2024         | 02/01/2040     | 1.807      | 22,659,425.29<br>22,963,418.50     |
| Art-Treas General-TAS0000 | 3140K5JG3  | FNMA Agency MBS                  | FN BO9262           | 02/12/2020  | 34,962,488.00<br>23,717,495.99          | 24,466,079.46 | LT       | 03/30/2024         | 02/01/2040     | 1.837      | 24,432,217.31<br>24,770,557.08     |
| Art-Treas General-TAS0000 | 3140X6Y96  | FNMA Agency MBS                  | FN FM3435           | 06/11/2020  | 45,000,000.00<br>36,613,774.80          | 38,072,604.89 | LT       | 11/16/2024         | 06/01/2040     | 1.359      | 37,961,199.68<br>38,217,924.60     |
| Art-Treas General-TAS0000 | 3133KYTV1  | FHLMC Agency MBS                 | FH RB5064           | 06/11/2020  | 42,336,524.00<br>32,624,213.37          | 33,378,648.31 | LT       | 04/20/2026         | 06/01/2040     | 1.509      | 33,329,429.38<br>33,612,722.80     |
| Art-Treas General-TAS0000 | 3140X62D2  | FNMA Agency MBS                  | FN FM3471           | 06/12/2020  | 31,939,001.00<br>24,621,218.22          | 25,575,290.42 | LT       | 11/16/2024         | 06/01/2040     | 1.390      | 25,501,339.91<br>25,696,221.23     |
| Art-Treas General-TAS0000 | 3140X7EB1  | FNMA Agency MBS                  | FN FM3729           | 07/28/2020  | 34,961,518.00<br>29,924,475.05          | 31,033,784.70 | LT       | 05/11/2026         | 07/01/2040     | 1.232      | 30,977,720.61<br>30,836,879.78     |
| Art-Treas General-TAS0000 | 3133KYT90  | FHLMC Agency MBS                 | FH RB5076           | 08/13/2020  | 35,265,312.00<br>29,308,489.81          | 30,244,987.64 | LT       | 05/21/2026         | 08/01/2040     | 1.333      | 30,201,711.74<br>29,928,142.50     |
| Art-Treas General-TAS0000 | 3133KYT90  | FHLMC Agency MBS                 | FH RB5076           | 09/23/2020  | 31,000,000.00<br>25,763,650.81          | 26,604,995.03 | LT       | 05/21/2026         | 08/01/2040     | 1.310      | 26,577,222.21<br>26,308,356.99     |
| Art-Treas General-TAS0000 | 3140X7P86  | FNMA Agency MBS                  | FN FM4046           | 08/26/2020  | 17,293,195.00<br>16,282,683.92          | 16,888,196.23 | LT       | 05/29/2026         | 08/01/2040     | 1.230      | 16,862,848.67<br>16,630,874.95     |
| Art-Treas General-TAS0000 | 3140X7MU0  | FNMA Agency MBS                  | FN FM3970           | 08/31/2020  | 38,703,605.00<br>33,397,876.41          | 34,712,917.80 | LT       | 05/26/2026         | 08/01/2040     | 1.184      | 34,662,414.17<br>34,106,897.63     |
| Art-Treas General-TAS0000 | 3140X7MU0  | FNMA Agency MBS                  | FN FM3970           | 08/31/2020  | 31,515,458.00<br>27,195,124.88          | 28,265,932.93 | LT       | 05/26/2026         | 08/01/2040     | 1.184      | 28,224,808.98<br>27,772,464.60     |
| Art-Treas General-TAS0000 | 3140X8AV9  | FNMA Agency MBS                  | FN FM4519           | 10/16/2020  | 35,055,772.00<br>33,829,658.86          | 35,077,127.53 | LT       | 06/23/2026         | 10/01/2040     | 1.238      | 35,038,225.27<br>34,555,467.09     |
| Art-Treas General-TAS0000 | 3140X8K22  | FNMA Agency MBS                  | FN FM4812           | 11/16/2020  | 35,269,736.00<br>33,583,005.32          | 34,716,431.75 | LT       | 07/15/2026         | 11/01/2040     | 1.303      | 34,686,114.60<br>34,228,929.76     |
| Art-Treas General-TAS0000 | 3133KTMX5  | FHLMC Agency MBS                 | FH RB0374           | 01/29/2021  | 40,000,000.00<br>39,160,862.80          | 40,785,426.72 | LT       | 07/09/2026         | 11/01/2040     | 1.143      | 40,758,063.21<br>39,916,461.47     |
| Art-Treas General-TAS0000 | 3133D3TC9  | FHLMC Agency MBS                 | FH QK0547           | 12/14/2020  | 50,000,000.00<br>48,236,894.00          | 50,121,147.67 | LT       | 07/25/2026         | 12/01/2040     | 1.201      | 50,077,881.57<br>49,181,815.20     |
| Art-Treas General-TAS0000 | 3133D3TC9  | FHLMC Agency MBS                 | FH QK0547           | 12/14/2020  | 4,980,664.00<br>4,805,035.23            | 4,992,731.92  | LT       | 07/25/2026         | 12/01/2040     | 1.201      | 4,988,422.04<br>4,899,161.93       |
| Art-Treas General-TAS0000 | 3133KTNW6  | FHLMC Agency MBS                 | FH RB0405           | 01/29/2021  | 40,000,000.00<br>38,972,848.00          | 40,589,612.24 | LT       | 07/28/2026         | 12/01/2040     | 1.151      | 40,562,497.12<br>39,735,729.03     |
| Art-Treas General-TAS0000 | 3140X9EG6  | FNMA Agency MBS                  | FN FM5534           | 02/11/2021  | 26,256,251.00<br>25,624,184.01          | 26,649,151.37 | LT       | 12/14/2026         | 01/01/2041     | 1.231      | 26,633,563.59<br>26,164,323.10     |
| Art-Treas General-TAS0000 | 31418DW40  | FNMA Agency MBS                  | FN MA4266           | 01/14/2021  | 40,000,000.00<br>39,275,831.60          | 39,852,695.38 | LT       | 10/04/2026         | 02/01/2041     | 1.201      | 39,841,981.75<br>39,142,839.71     |

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| 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   | Base Book Value, Base Market Value                 |
|----------------------------------|------------|---------------------------------------|-------------|-------------|--|-------------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas General-TAS0000        | 31418DXQ0  | FNMA Agency MBS                       | FN MA4286   | 02/11/2021  | 25,000,000.00<br>24,673,828.50                     | 25,140,318.07           | LT        | 10/23/2026         | 03/01/2041        | 1.123        | 25,133,381.03<br>24,574,782.82                     |
| Art-Treas General-TAS0000        | 3133KYU56  | FHLMC Agency MBS                      | FH RB5104   | 02/11/2021  | 25,000,000.00<br>24,664,022.00                     | 25,122,618.66           | LT        | 10/12/2026         | 03/01/2041        | 1.126        | 25,115,811.49<br>24,565,019.14                     |
| Art-Treas General-TAS0000        | 3133KYU64  | FHLMC Agency MBS                      | FH RB5105   | 02/24/2021  | 40,000,000.00<br>39,465,639.20                     | 40,982,599.71           | LT        | 12/25/2026         | 03/01/2041        | 1.262        | 40,962,514.06<br>40,289,592.95                     |
| Art-Treas General-TAS0000        | 31418DY89  | FNMA Agency MBS                       | FN MA4334   | 05/18/2021  | 42,500,000.00<br>42,352,110.63                     | 44,039,577.53           | LT        | 06/08/2025         | 04/01/2041        | 1.430        | 44,036,308.60<br>44,271,536.65                     |
| Art-Treas General-TAS0000        | 3140KRVA4  | FNMA Agency MBS                       | FN BQ6008   | 02/11/2021  | 20,065,069.00<br>19,496,443.00                     | 20,239,744.90           | LT        | 09/30/2029         | 12/01/2050        | 1.489        | 20,232,216.87<br>19,818,525.61                     |
| Art-Treas General-TAS0000        | 3133KKYK9  | FHLMC Agency MBS                      | FH RA4314   | 02/11/2021  | 50,000,000.00<br>49,059,454.00                     | 50,814,862.59           | LT        | 09/24/2029         | 01/01/2051        | 1.518        | 50,797,084.13<br>49,718,461.80                     |
| Art-Treas General-TAS0000        | 3140X9DQ5  | FNMA Agency MBS                       | FN FM5510   | 03/11/2021  | 30,000,000.00<br>29,380,559.40                     | 30,078,347.69           | LT        | 08/23/2029         | 01/01/2051        | 1.670        | 30,073,062.88<br>29,724,677.15                     |
| <b>Art-Treas General-TAS0000</b> | <b>---</b> | <b>---</b><br><b>Agency MBS</b>       | <b>---</b>  | <b>---</b>  | <b>2,606,337,837.00</b><br><b>2,408,627,227.68</b> | <b>2,454,804,810.72</b> | <b>LT</b> | <b>12/14/2027</b>  | <b>10/31/2034</b> | <b>1.177</b> | <b>2,452,866,239.59</b><br><b>2,431,516,651.57</b> |

## 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|--|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | CP0430001  | CP CP                                 | Bennington Stark Capital Company, LLC              | 04/28/2021  | 9,377,000.00<br>9,377,000.00            | 9,375,937.27  | CE       | 06/01/2021         | 06/01/2021     | 0.120      | 9,377,000.00<br>9,376,962.49       |
| Art-Treas General-TAS0000 | 62455AT15  | CP CP                                 | Mountcliff Funding LLC                             | 04/29/2021  | 1,300,000.00<br>1,300,000.00            | 1,299,868.92  | CE       | 06/01/2021         | 06/01/2021     | 0.110      | 1,300,000.00<br>1,299,996.10       |
| Art-Treas General-TAS0000 | 12056TT12  | CP CP                                 | Bunge Asset Funding Corp.                          | 05/28/2021  | 25,000,000.00<br>25,000,000.00          | 24,999,555.56 | CE       | 06/01/2021         | 06/01/2021     | 0.160      | 25,000,000.00<br>24,999,850.00     |
| Art-Treas General-TAS0000 | 12056TT12  | CP CP                                 | Bunge Asset Funding Corp.                          | 05/28/2021  | 50,000,000.00<br>50,000,000.00          | 49,999,111.11 | CE       | 06/01/2021         | 06/01/2021     | 0.160      | 50,000,000.00<br>49,999,700.00     |
| Art-Treas General-TAS0000 | 12056TT12  | CP CP                                 | Bunge Asset Funding Corp.                          | 05/28/2021  | 50,000,000.00<br>50,000,000.00          | 49,999,111.11 | CE       | 06/01/2021         | 06/01/2021     | 0.160      | 50,000,000.00<br>49,999,700.00     |
| Art-Treas General-TAS0000 | 12056TT12  | CP CP                                 | Bunge Asset Funding Corp.                          | 05/28/2021  | 50,000,000.00<br>50,000,000.00          | 49,999,111.11 | CE       | 06/01/2021         | 06/01/2021     | 0.160      | 50,000,000.00<br>49,999,700.00     |
| Art-Treas General-TAS0000 | 62455AT23  | CP CP                                 | Mountcliff Funding LLC                             | 04/13/2021  | 4,900,000.00<br>4,900,000.00            | 4,898,775.00  | CE       | 06/02/2021         | 06/02/2021     | 0.180      | 4,899,975.50<br>4,899,985.30       |
| Art-Treas General-TAS0000 | 6117P4T34  | CP CP                                 | Mont Blanc Capital Corp                            | 04/26/2021  | 20,000,000.00<br>20,000,000.00          | 19,997,255.56 | CE       | 06/03/2021         | 06/03/2021     | 0.130      | 19,999,855.56<br>19,999,880.00     |
| Art-Treas General-TAS0000 | 62455AT49  | CP CP                                 | Mountcliff Funding LLC                             | 04/23/2021  | 50,000,000.00<br>50,000,000.00          | 49,993,000.00 | CE       | 06/04/2021         | 06/04/2021     | 0.120      | 49,999,500.00<br>49,999,500.00     |
| Art-Treas General-TAS0000 | 6385E0T45  | CP CP                                 | Nationwide Building Society                        | 04/26/2021  | 40,000,000.00<br>40,000,000.00          | 39,995,450.00 | CE       | 06/04/2021         | 06/04/2021     | 0.105      | 39,999,650.00<br>39,999,840.00     |
| Art-Treas General-TAS0000 | 6385E0T45  | CP CP                                 | Nationwide Building Society                        | 04/27/2021  | 10,000,000.00<br>10,000,000.00          | 9,998,891.67  | CE       | 06/04/2021         | 06/04/2021     | 0.105      | 9,999,912.50<br>9,999,960.00       |
| Art-Treas General-TAS0000 | 0347M2T48  | CP CP                                 | Anglesea Funding Plc                               | 04/29/2021  | 30,000,000.00<br>30,000,000.00          | 29,996,700.00 | CE       | 06/04/2021         | 06/04/2021     | 0.110      | 29,999,725.00<br>29,999,730.00     |
| Art-Treas General-TAS0000 | 22533TT48  | CP CP                                 | Credit Agricole Corporate And Investment Bank, New | 05/21/2021  | 40,000,000.00<br>40,000,000.00          | 39,999,222.22 | CE       | 06/04/2021         | 06/04/2021     | 0.050      | 39,999,833.33<br>39,999,760.00     |
| Art-Treas General-TAS0000 | 63873JT75  | CP CP                                 | Natixis, New York Branch                           | 04/21/2021  | 2,875,000.00<br>2,875,000.00            | 2,874,512.05  | CE       | 06/07/2021         | 06/07/2021     | 0.130      | 2,874,937.71<br>2,874,982.75       |
| Art-Treas General-TAS0000 | 6117P4TA8  | CP CP                                 | Mont Blanc Capital Corp                            | 04/23/2021  | 5,000,000.00<br>5,000,000.00            | 4,999,066.67  | CE       | 06/10/2021         | 06/10/2021     | 0.140      | 4,999,825.00<br>4,999,850.00       |
| Art-Treas General-TAS0000 | 31428FTA3  | CP CP                                 | Fédération des caisses Desjardins du Québec        | 04/23/2021  | 25,000,000.00<br>25,000,000.00          | 24,997,000.00 | CE       | 06/10/2021         | 06/10/2021     | 0.090      | 24,999,437.50<br>24,999,575.00     |
| Art-Treas General-TAS0000 | 31849HTA0  | CP CP                                 | First Abu Dhabi Bank P.J.S.C.                      | 04/23/2021  | 25,000,000.00<br>25,000,000.00          | 24,997,000.00 | CE       | 06/10/2021         | 06/10/2021     | 0.090      | 24,999,437.50<br>24,999,425.00     |
| Art-Treas General-TAS0000 | 86564YTB8  | CP CP                                 | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 05/20/2021  | 50,000,000.00<br>50,000,000.00          | 49,997,861.11 | CE       | 06/11/2021         | 06/11/2021     | 0.070      | 49,999,027.78<br>49,998,850.00     |
| Art-Treas General-TAS0000 | 77619ETE0  | CP CP                                 | Romulus Funding Corp.                              | 05/21/2021  | 22,000,000.00<br>22,000,000.00          | 21,995,600.00 | CE       | 06/14/2021         | 06/14/2021     | 0.300      | 21,997,616.67<br>21,997,228.00     |
| Art-Treas General-TAS0000 | 31849HTE2  | CP CP                                 | First Abu Dhabi Bank P.J.S.C.                      | 05/26/2021  | 50,000,000.00<br>50,000,000.00          | 49,998,680.56 | CE       | 06/14/2021         | 06/14/2021     | 0.050      | 49,999,097.23<br>49,998,250.00     |
| Art-Treas General-TAS0000 | 62455ATF4  | CP CP                                 | Mountcliff Funding LLC                             | 05/10/2021  | 13,000,000.00<br>13,000,000.00          | 12,998,440.00 | CE       | 06/15/2021         | 06/15/2021     | 0.120      | 12,999,393.33<br>12,999,324.00     |

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|--|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 62455ATF4  | CP<br>CP                              | Mountcliff Funding LLC                             | 05/11/2021  | 12,600,000.00<br>12,600,000.00          | 12,598,530.00 | CE       | 06/15/2021         | 06/15/2021     | 0.120      | 12,599,412.00<br>12,599,344.80     |
| Art-Treas General-TAS0000 | 05531MTG3  | CP<br>CP                              | B.A.T. International Finance p.l.c.                | 05/14/2021  | 8,000,000.00<br>8,000,000.00            | 7,998,166.67  | CE       | 06/16/2021         | 06/16/2021     | 0.250      | 7,999,166.67<br>7,999,136.00       |
| Art-Treas General-TAS0000 | 05531MTH1  | CP<br>CP                              | B.A.T. International Finance p.l.c.                | 04/29/2021  | 20,000,000.00<br>20,000,000.00          | 19,992,105.56 | CE       | 06/17/2021         | 06/17/2021     | 0.290      | 19,997,422.22<br>19,997,680.00     |
| Art-Treas General-TAS0000 | 03846XTJ8  | CP<br>CP                              | Arabella Finance Ltd                               | 03/31/2021  | 17,000,000.00<br>17,000,000.00          | 16,986,570.00 | CE       | 06/18/2021         | 06/18/2021     | 0.360      | 16,997,110.00<br>16,997,739.00     |
| Art-Treas General-TAS0000 | 05531MTJ7  | CP<br>CP                              | B.A.T. International Finance p.l.c.                | 04/21/2021  | 8,000,000.00<br>8,000,000.00            | 7,996,391.11  | CE       | 06/18/2021         | 06/18/2021     | 0.280      | 7,998,942.22<br>7,999,008.00       |
| Art-Treas General-TAS0000 | 05531MTJ7  | CP<br>CP                              | B.A.T. International Finance p.l.c.                | 05/12/2021  | 20,000,000.00<br>20,000,000.00          | 19,994,450.00 | CE       | 06/18/2021         | 06/18/2021     | 0.270      | 19,997,450.00<br>19,997,520.00     |
| Art-Treas General-TAS0000 | 37790ATJ2  | CP<br>CP                              | Glencore Funding LLC                               | 05/12/2021  | 30,000,000.00<br>30,000,000.00          | 29,991,675.00 | CE       | 06/18/2021         | 06/18/2021     | 0.270      | 29,996,175.00<br>29,996,430.00     |
| Art-Treas General-TAS0000 | 0347M2TJ5  | CP<br>CP                              | Anglesea Funding Plc                               | 05/13/2021  | 30,000,000.00<br>30,000,000.00          | 29,997,000.00 | CE       | 06/18/2021         | 06/18/2021     | 0.100      | 29,998,583.33<br>29,998,440.00     |
| Art-Treas General-TAS0000 | 77619ETM2  | CP<br>CP                              | Romulus Funding Corp.                              | 05/24/2021  | 25,000,000.00<br>25,000,000.00          | 24,993,777.78 | CE       | 06/21/2021         | 06/21/2021     | 0.320      | 24,995,555.56<br>24,995,125.00     |
| Art-Treas General-TAS0000 | 86564YTN2  | CP<br>CP                              | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 05/20/2021  | 13,018,000.00<br>13,018,000.00          | 13,016,926.02 | CE       | 06/22/2021         | 06/22/2021     | 0.090      | 13,017,316.56<br>13,017,310.05     |
| Art-Treas General-TAS0000 | 05531MTP3  | CP<br>CP                              | B.A.T. International Finance p.l.c.                | 04/23/2021  | 30,000,000.00<br>30,000,000.00          | 29,984,750.00 | CE       | 06/23/2021         | 06/23/2021     | 0.300      | 29,994,500.00<br>29,995,080.00     |
| Art-Treas General-TAS0000 | 05531MTP3  | CP<br>CP                              | B.A.T. International Finance p.l.c.                | 04/27/2021  | 12,000,000.00<br>12,000,000.00          | 11,994,300.00 | CE       | 06/23/2021         | 06/23/2021     | 0.300      | 11,997,800.00<br>11,998,032.00     |
| Art-Treas General-TAS0000 | 37790ATP8  | CP<br>CP                              | Glencore Funding LLC                               | 04/28/2021  | 35,000,000.00<br>35,000,000.00          | 34,983,122.22 | CE       | 06/23/2021         | 06/23/2021     | 0.310      | 34,993,369.44<br>34,994,575.00     |
| Art-Treas General-TAS0000 | 37790ATP8  | CP<br>CP                              | Glencore Funding LLC                               | 05/07/2021  | 28,000,000.00<br>28,000,000.00          | 27,989,764.44 | CE       | 06/23/2021         | 06/23/2021     | 0.280      | 27,995,208.89<br>27,995,660.00     |
| Art-Treas General-TAS0000 | 62455ATP2  | CP<br>CP                              | Mountcliff Funding LLC                             | 05/05/2021  | 30,000,000.00<br>30,000,000.00          | 29,995,508.33 | CE       | 06/23/2021         | 06/23/2021     | 0.110      | 29,997,983.33<br>29,997,480.00     |
| Art-Treas General-TAS0000 | 77619ETP5  | CP<br>CP                              | Romulus Funding Corp.                              | 05/07/2021  | 10,000,000.00<br>10,000,000.00          | 9,995,561.11  | CE       | 06/23/2021         | 06/23/2021     | 0.340      | 9,997,922.22<br>9,997,860.00       |
| Art-Treas General-TAS0000 | 77619ETP5  | CP<br>CP                              | Romulus Funding Corp.                              | 05/10/2021  | 6,500,000.00<br>6,500,000.00            | 6,497,298.89  | CE       | 06/23/2021         | 06/23/2021     | 0.340      | 6,498,649.45<br>6,498,609.00       |
| Art-Treas General-TAS0000 | 15060XTP7  | CP<br>CP                              | Cedar Springs Capital Company LLC                  | 05/12/2021  | 40,000,000.00<br>40,000,000.00          | 39,994,400.00 | CE       | 06/23/2021         | 06/23/2021     | 0.120      | 39,997,066.67<br>39,995,120.00     |
| Art-Treas General-TAS0000 | 06945LTP3  | CP<br>CP                              | Barton Capital S.A.                                | 05/20/2021  | 50,000,000.00<br>50,000,000.00          | 49,995,750.00 | CE       | 06/23/2021         | 06/23/2021     | 0.090      | 49,997,250.00<br>49,995,750.00     |
| Art-Treas General-TAS0000 | 62455ATR8  | CP<br>CP                              | Mountcliff Funding LLC                             | 05/17/2021  | 25,000,000.00<br>25,000,000.00          | 24,997,020.83 | CE       | 06/25/2021         | 06/25/2021     | 0.110      | 24,998,166.66<br>24,997,700.00     |
| Art-Treas General-TAS0000 | 63975UTU6  | CP<br>CP                              | Nederlandse Waterschapsbank N.V.                   | 05/27/2021  | 45,000,000.00<br>45,000,000.00          | 44,998,000.00 | CE       | 06/28/2021         | 06/28/2021     | 0.050      | 44,998,312.50<br>44,997,930.00     |
| Art-Treas General-TAS0000 | 62455ATW7  | CP<br>CP                              | Mountcliff Funding LLC                             | 05/24/2021  | 50,000,000.00<br>50,000,000.00          | 49,995,888.89 | CE       | 06/30/2021         | 06/30/2021     | 0.080      | 49,996,777.78<br>49,994,300.00     |
| Art-Treas General-TAS0000 | 0347M2U20  | CP<br>CP                              | Anglesea Funding Plc                               | 05/17/2021  | 50,000,000.00<br>50,000,000.00          | 49,992,972.22 | CE       | 07/02/2021         | 07/02/2021     | 0.110      | 49,995,263.89<br>49,995,000.00     |
| Art-Treas General-TAS0000 | 0347M2U20  | CP<br>CP                              | Anglesea Funding Plc                               | 05/18/2021  | 50,000,000.00<br>50,000,000.00          | 49,992,500.00 | CE       | 07/02/2021         | 07/02/2021     | 0.120      | 49,994,833.33<br>49,995,000.00     |
| Art-Treas General-TAS0000 | 0347M2U20  | CP<br>CP                              | Anglesea Funding Plc                               | 05/18/2021  | 25,000,000.00<br>25,000,000.00          | 24,996,250.00 | CE       | 07/02/2021         | 07/02/2021     | 0.120      | 24,997,416.67<br>24,997,500.00     |
| Art-Treas General-TAS0000 | 6117P4U24  | CP<br>CP                              | Mont Blanc Capital Corp                            | 05/17/2021  | 20,000,000.00<br>20,000,000.00          | 19,997,188.89 | CE       | 07/02/2021         | 07/02/2021     | 0.110      | 19,998,105.56<br>19,997,680.00     |
| Art-Treas General-TAS0000 | 6117P4U24  | CP<br>CP                              | Mont Blanc Capital Corp                            | 05/27/2021  | 8,600,000.00<br>8,600,000.00            | 8,599,226.00  | CE       | 07/02/2021         | 07/02/2021     | 0.090      | 8,599,333.50<br>8,599,002.40       |
| Art-Treas General-TAS0000 | 62455AU21  | CP<br>CP                              | Mountcliff Funding LLC                             | 05/25/2021  | 50,000,000.00<br>50,000,000.00          | 49,995,777.78 | CE       | 07/02/2021         | 07/02/2021     | 0.080      | 49,996,555.56<br>49,993,850.00     |
| Art-Treas General-TAS0000 | 52953AU78  | CP<br>CP                              | Lexington Parker Capital Co. LLC                   | 05/11/2021  | 5,000,000.00<br>5,000,000.00            | 4,998,812.50  | CE       | 07/07/2021         | 07/07/2021     | 0.150      | 4,999,250.00<br>4,999,255.00       |
| Art-Treas General-TAS0000 | 03846XU98  | CP<br>CP                              | Arabella Finance Ltd                               | 05/18/2021  | 2,900,000.00<br>2,900,000.00            | 2,898,869.00  | CE       | 07/09/2021         | 07/09/2021     | 0.270      | 2,899,173.50<br>2,899,121.30       |
| Art-Treas General-TAS0000 | 03846XU98  | CP<br>CP                              | Arabella Finance Ltd                               | 05/25/2021  | 11,450,000.00<br>11,450,000.00          | 11,445,992.50 | CE       | 07/09/2021         | 07/09/2021     | 0.280      | 11,446,615.89<br>11,446,530.65     |
| Art-Treas General-TAS0000 | 03846XU98  | CP<br>CP                              | Arabella Finance Ltd                               | 05/25/2021  | 20,000,000.00<br>20,000,000.00          | 19,994,250.00 | CE       | 07/09/2021         | 07/09/2021     | 0.230      | 19,995,144.44<br>19,993,940.00     |

# Standard Inventory

Base Currency: USD As of 05/31/2021

# Treasury Gen AGG (214160)

Dated: 06/08/2021

| 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   | Base Book Value, Base Market Value           |
|----------------------------------|------------|---------------------------------------|--|-------------|--|-------------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas General-TAS0000        | 2063C0U91  | CP<br>CP                              | Concord Minutemen Capital Company L.L.C. | 05/28/2021  | 35,000,000.00<br>35,000,000.00               | 34,997,141.67           | CE        | 07/09/2021         | 07/09/2021        | 0.070        | 34,997,413.89<br>34,994,820.00               |
| Art-Treas General-TAS0000        | 62455AUD7  | CP<br>CP                              | Mountcliff Funding LLC                   | 05/18/2021  | 25,000,000.00<br>25,000,000.00               | 24,994,555.56           | CE        | 07/13/2021         | 07/13/2021        | 0.140        | 24,995,916.67<br>24,995,625.00               |
| Art-Treas General-TAS0000        | 62455AUD7  | CP<br>CP                              | Mountcliff Funding LLC                   | 05/24/2021  | 8,600,000.00<br>8,600,000.00                 | 8,598,686.11            | CE        | 07/13/2021         | 07/13/2021        | 0.110        | 8,598,896.33<br>8,598,495.00                 |
| Art-Treas General-TAS0000        | 0347M2UG9  | CP<br>CP                              | Anglesea Funding Plc                     | 05/25/2021  | 30,000,000.00<br>30,000,000.00               | 29,996,966.67           | CE        | 07/16/2021         | 07/16/2021        | 0.070        | 29,997,375.00<br>29,995,380.00               |
| Art-Treas General-TAS0000        | 31849HUG5  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/26/2021  | 50,000,000.00<br>50,000,000.00               | 49,994,333.33           | CE        | 07/16/2021         | 07/16/2021        | 0.080        | 49,995,000.00<br>49,992,850.00               |
| Art-Treas General-TAS0000        | 06945LUL0  | CP<br>CP                              | Barton Capital S.A.                      | 04/27/2021  | 9,740,000.00<br>9,740,000.00                 | 9,736,363.73            | CE        | 07/20/2021         | 07/20/2021        | 0.160        | 9,737,878.84<br>9,736,815.02                 |
| Art-Treas General-TAS0000        | 83369BUP9  | CP<br>CP                              | Société Générale Société anonyme         | 05/27/2021  | 48,000,000.00<br>48,000,000.00               | 47,994,680.00           | CE        | 07/23/2021         | 07/23/2021        | 0.070        | 47,995,146.67<br>47,993,520.00               |
| Art-Treas General-TAS0000        | 31849HUT7  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/27/2021  | 32,000,000.00<br>32,000,000.00               | 31,995,662.22           | CE        | 07/27/2021         | 07/27/2021        | 0.080        | 31,996,017.78<br>31,993,984.00               |
| Art-Treas General-TAS0000        | 62455AUV7  | CP<br>CP                              | Mountcliff Funding LLC                   | 05/18/2021  | 25,000,000.00<br>25,000,000.00               | 24,994,000.00           | CE        | 07/29/2021         | 07/29/2021        | 0.120        | 24,995,166.67<br>24,993,550.00               |
| Art-Treas General-TAS0000        | 0347M2UV6  | CP<br>CP                              | Anglesea Funding Plc                     | 05/19/2021  | 30,000,000.00<br>30,000,000.00               | 29,993,491.67           | CE        | 07/29/2021         | 07/29/2021        | 0.110        | 29,994,683.34<br>29,993,730.00               |
| Art-Treas General-TAS0000        | 31849HUV2  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/25/2021  | 50,000,000.00<br>50,000,000.00               | 49,990,972.23           | CE        | 07/29/2021         | 07/29/2021        | 0.100        | 49,991,944.45<br>49,990,200.00               |
| Art-Treas General-TAS0000        | 31849HUV2  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/25/2021  | 30,000,000.00<br>30,000,000.00               | 29,994,583.34           | CE        | 07/29/2021         | 07/29/2021        | 0.100        | 29,995,166.67<br>29,994,120.00               |
| Art-Treas General-TAS0000        | 31849HUW0  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/24/2021  | 50,000,000.00<br>50,000,000.00               | 49,990,694.44           | CE        | 07/30/2021         | 07/30/2021        | 0.100        | 49,991,805.55<br>49,990,000.00               |
| Art-Treas General-TAS0000        | 31849HUW0  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/24/2021  | 30,000,000.00<br>30,000,000.00               | 29,994,416.67           | CE        | 07/30/2021         | 07/30/2021        | 0.100        | 29,995,083.34<br>29,994,000.00               |
| Art-Treas General-TAS0000        | 03846XV63  | CP<br>CP                              | Arabella Finance Ltd                     | 05/14/2021  | 2,000,000.00<br>2,000,000.00                 | 1,998,600.00            | CE        | 08/06/2021         | 08/06/2021        | 0.300        | 1,998,900.00<br>1,998,918.00                 |
| Art-Treas General-TAS0000        | 31849HVK5  | CP<br>CP                              | First Abu Dhabi Bank P.J.S.C.            | 05/24/2021  | 8,200,000.00<br>8,200,000.00                 | 8,197,027.50            | CE        | 08/19/2021         | 08/19/2021        | 0.150        | 8,197,300.83<br>8,197,597.40                 |
| <b>Art-Treas General-TAS0000</b> | <b>---</b> | <b>CP<br/>CP</b>                      | <b>---</b>                               | <b>---</b>  | <b>1,825,060,000.00<br/>1,825,060,000.00</b> | <b>1,824,771,120.80</b> | <b>CE</b> | <b>06/27/2021</b>  | <b>06/27/2021</b> | <b>0.135</b> | <b>1,824,899,753.46<br/>1,824,868,361.26</b> |

## 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   | Base Book Value, Base Market Value       |
|------------------------------|--------------|---------------------------------------|------------------------------|-------------|--|-----------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas-BAML DDA           | 73828756     | MMFUND<br>MM Fund                     | Art-Treas-BAML DDA           | ---         | 4,021,198.47<br>4,021,198.47             | 4,021,198.47          | CE        | 05/31/2021         | 05/31/2021        | 0.180        | 4,021,198.47<br>4,021,198.47             |
| Art-Treas-BAML MMKT          | 38141W273    | MMFUND<br>MM Fund                     | GOLDMAN:FS GOVT INST         | ---         | 11,356.74<br>11,356.74                   | 11,356.74             | CE        | 05/31/2021         | 05/31/2021        | 0.030        | 11,356.74<br>11,356.74                   |
| Art-Treas-BAML MMKT          | 09248U700    | MMFUND<br>MM Fund                     | BLKRRK LQ:FEDFUND INSTL      | 05/21/2021  | 54,126,103.79<br>54,126,103.79           | 54,126,103.79         | CE        | 05/31/2021         | 05/31/2021        | 0.030        | 54,126,103.79<br>54,126,103.79           |
| Art-Treas-BAML MMKT          | 608919718    | MMFUND<br>MM Fund                     | FEDERATED HRMS GV O PRMR     | ---         | 102,036.65<br>102,036.65                 | 102,036.65            | CE        | 05/31/2021         | 05/31/2021        | 0.030        | 102,036.65<br>102,036.65                 |
| Art-Treas-Bank OZK DDA       | 2035022322   | MMFUND<br>MM Fund                     | Art-Treas-OZK DDA            | ---         | 58,243,782.41<br>58,243,782.41           | 58,243,782.41         | CE        | 05/31/2021         | 05/31/2021        | 0.120        | 58,243,782.41<br>58,243,782.41           |
| Art-Treas-First Security DDA | 21020280     | MMFUND<br>MM Fund                     | Art-Treas-First Security DDA | ---         | 20,228,625.70<br>20,228,625.70           | 20,228,625.70         | CE        | 05/31/2021         | 05/31/2021        | 0.650        | 20,228,625.70<br>20,228,625.70           |
| Art-Treas-Simmons DDA        | 904368       | MMFUND<br>MM Fund                     | Art-Treas-Simmons DDA        | ---         | 28,021,938.81<br>28,021,938.81           | 28,021,938.81         | CE        | 05/31/2021         | 05/31/2021        | 0.400        | 28,021,938.81<br>28,021,938.81           |
| Art-Treas-Centennial DDA     | 69655        | MMFUND<br>MM Fund                     | Art-Treas-Centennial DDA     | ---         | 10,486.89<br>10,486.89                   | 10,486.89             | CE        | 05/31/2021         | 05/31/2021        | 0.130        | 10,486.89<br>10,486.89                   |
| Art-Treas-BAML-COVID-19 DDA  | 487004180277 | MMFUND<br>MM Fund                     | Art-BAML-COVID-19 DDA        | ---         | 9,512.74<br>9,512.74                     | 9,512.74              | CE        | 05/31/2021         | 05/31/2021        | 0.050        | 9,512.74<br>9,512.74                     |
| Art-Treas-Centennial ICS     | 69655ICS     | MMFUND<br>MM Fund                     | Art-Treas-Centennial DDA ICS | ---         | 50,259,831.84<br>50,259,831.84           | 50,259,831.84         | CE        | 05/31/2021         | 05/31/2021        | 0.650        | 50,259,831.84<br>50,259,831.84           |
| <b>---</b>                   | <b>---</b>   | <b>MMFUND<br/>MM Fund</b>             | <b>---</b>                   | <b>---</b>  | <b>215,034,874.04<br/>215,034,874.04</b> | <b>215,034,874.04</b> | <b>CE</b> | <b>05/31/2021</b>  | <b>05/31/2021</b> | <b>0.309</b> | <b>215,034,874.04<br/>215,034,874.04</b> |



# Standard Inventory

Base Currency: USD As of 05/31/2021

# Treasury Gen AGG (214160)

Dated: 06/08/2021

## 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   | Base Book Value, Base Market Value     |
|----------------------------------|------------|---------------------------------------|-------------|-------------|---|----------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas General-TAS0000        | 83164MK73  | Other MTGE Mortgage Backed            | SBA 510218  | 09/18/2019  | 12,073,092.00<br>10,344,454.49          | 10,407,187.57        | LT        | 01/21/2029         | 12/25/2038        | 0.602        | 10,372,146.00<br>10,382,083.27         |
| Art-Treas General-TAS0000        | 83164MJJ9  | Other MTGE Mortgage Backed            | SBA 510165  | 10/01/2019  | 20,000,000.00<br>13,079,065.20          | 13,158,674.46        | LT        | 06/16/2030         | 03/25/2043        | 0.608        | 13,115,265.66<br>13,132,200.08         |
| Art-Treas General-TAS0000        | 83164MHU6  | Other MTGE Mortgage Backed            | SBA 510143  | 10/01/2019  | 20,000,000.00<br>13,672,783.80          | 13,755,805.95        | LT        | 08/09/2030         | 04/25/2043        | 0.609        | 13,710,096.98<br>13,728,428.34         |
| Art-Treas General-TAS0000        | 83164MUU1  | Other MTGE Mortgage Backed            | SBA 510495  | 08/27/2019  | 16,500,000.00<br>15,222,770.31          | 16,712,075.64        | LT        | 08/26/2031         | 09/25/2044        | 1.256        | 15,894,362.30<br>15,767,897.71         |
| <b>Art-Treas General-TAS0000</b> | <b>---</b> | <b>Other MTGE Mortgage Backed</b>     | <b>---</b>  | <b>---</b>  | <b>68,573,092.00<br/>52,319,073.80</b>  | <b>54,033,743.62</b> | <b>LT</b> | <b>07/31/2030</b>  | <b>11/15/2042</b> | <b>0.801</b> | <b>53,091,870.94<br/>53,010,609.41</b> |

## 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|---|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 348764QE4  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100          | 06/16/2020  | 675,000.00<br>675,000.00                | 721,811.25    | LT       | 02/01/2022         | 02/01/2022     | 0.698      | 694,275.22<br>696,735.00           |
| Art-Treas General-TAS0000 | 348764QF1  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100          | 06/16/2020  | 710,000.00<br>710,000.00                | 787,297.70    | LT       | 02/01/2023         | 02/01/2023     | 0.799      | 759,116.24<br>765,678.20           |
| Art-Treas General-TAS0000 | 348764QG9  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100          | 06/16/2020  | 745,000.00<br>745,000.00                | 853,688.05    | LT       | 02/01/2024         | 02/01/2024     | 0.900      | 824,978.00<br>834,236.10           |
| Art-Treas General-TAS0000 | 818182AX5  | MUNI Muni                             | SEVIER CNTY ARK SALES & USE TAX         | 10/22/2020  | 345,000.00<br>345,000.00                | 345,000.00    | LT       | 08/01/2024         | 08/01/2024     | 1.011      | 345,000.00<br>348,850.20           |
| Art-Treas General-TAS0000 | 348764QH7  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100          | 06/16/2020  | 785,000.00<br>785,000.00                | 926,559.05    | LT       | 02/01/2025         | 02/01/2025     | 1.000      | 897,259.42<br>908,119.40           |
| Art-Treas General-TAS0000 | 818182AY3  | MUNI Muni                             | SEVIER CNTY ARK SALES & USE TAX         | 10/22/2020  | 345,000.00<br>345,000.00                | 345,000.00    | LT       | 08/01/2025         | 08/01/2025     | 1.111      | 345,000.00<br>347,697.90           |
| Art-Treas General-TAS0000 | 348764QJ3  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100          | 06/16/2020  | 820,000.00<br>820,000.00                | 846,297.40    | LT       | 08/01/2025         | 02/01/2026     | 1.350      | 841,396.14<br>857,260.80           |
| Art-Treas General-TAS0000 | 667325EJ9  | MUNI Muni                             | NORTHWEST ARK CMNTY COLLEGE DIST        | 07/28/2020  | 225,000.00<br>225,000.00                | 225,000.00    | LT       | 11/15/2025         | 05/15/2026     | 1.670      | 225,000.00<br>227,155.50           |
| Art-Treas General-TAS0000 | 041042L91  | MUNI Muni                             | ARKANSAS ST                             | 09/30/2020  | 1,115,000.00<br>1,115,000.00            | 1,186,828.30  | LT       | 07/01/2026         | 07/01/2026     | 0.850      | 1,178,482.54<br>1,159,678.05       |
| Art-Treas General-TAS0000 | 782816CH3  | MUNI Muni                             | RUSSELLVILLE ARK WTR & SWR REV          | 11/19/2020  | 500,000.00<br>500,000.00                | 500,000.00    | LT       | 07/01/2026         | 07/01/2026     | 1.229      | 500,000.00<br>496,015.00           |
| Art-Treas General-TAS0000 | 53746QAX8  | MUNI Muni                             | LITTLE ROCK ARK WTR RECLAMATION SYS REV | 12/03/2020  | 1,005,000.00<br>1,005,000.00            | 1,005,000.00  | LT       | 08/01/2026         | 08/01/2026     | 1.263      | 1,005,000.00<br>1,005,994.95       |
| Art-Treas General-TAS0000 | 914115V80  | MUNI Muni                             | UNIVERSITY CENT ARK REV                 | 07/30/2020  | 1,200,000.00<br>1,200,000.00            | 1,200,000.00  | LT       | 09/01/2026         | 09/01/2026     | 1.533      | 1,200,000.00<br>1,202,532.00       |
| Art-Treas General-TAS0000 | 9140727G2  | MUNI Muni                             | UNIVERSITY ARK UNIV REV                 | 10/20/2020  | 720,000.00<br>720,000.00                | 720,000.00    | LT       | 12/01/2026         | 12/01/2026     | 1.197      | 720,000.00<br>719,121.60           |
| Art-Treas General-TAS0000 | 348764QK0  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100          | 06/16/2020  | 840,000.00<br>840,000.00                | 862,730.40    | LT       | 08/01/2025         | 02/01/2027     | 1.449      | 858,514.45<br>872,390.40           |
| Art-Treas General-TAS0000 | 480265UT2  | MUNI Muni                             | JONESBORO ARK SCH DIST NO 1             | 11/24/2020  | 845,000.00<br>845,000.00                | 845,000.00    | LT       | 02/01/2027         | 02/01/2027     | 1.000      | 845,000.00<br>843,698.70           |
| Art-Treas General-TAS0000 | 667325EK6  | MUNI Muni                             | NORTHWEST ARK CMNTY COLLEGE DIST        | 07/28/2020  | 280,000.00<br>280,000.00                | 280,000.00    | LT       | 11/15/2025         | 05/15/2027     | 1.780      | 280,000.00<br>281,699.60           |
| Art-Treas General-TAS0000 | 0834192C4  | MUNI Muni                             | BENTONVILLE ARK SCH DIST NO 006         | 07/30/2020  | 1,000,000.00<br>1,000,000.00            | 1,051,830.00  | LT       | 12/01/2025         | 06/01/2027     | 1.000      | 1,043,696.68<br>1,049,460.00       |
| Art-Treas General-TAS0000 | 041042M25  | MUNI Muni                             | ARKANSAS ST                             | 09/30/2020  | 1,130,000.00<br>1,130,000.00            | 1,207,416.30  | LT       | 07/01/2027         | 07/01/2027     | 0.950      | 1,199,753.19<br>1,172,804.40       |
| Art-Treas General-TAS0000 | 782816CJ9  | MUNI Muni                             | RUSSELLVILLE ARK WTR & SWR REV          | 11/19/2020  | 500,000.00<br>500,000.00                | 500,000.00    | LT       | 07/01/2027         | 07/01/2027     | 1.419      | 500,000.00<br>494,030.00           |
| Art-Treas General-TAS0000 | 53746QAY6  | MUNI Muni                             | LITTLE ROCK ARK WTR RECLAMATION SYS REV | 12/03/2020  | 1,080,000.00<br>1,080,000.00            | 1,080,000.00  | LT       | 08/01/2027         | 08/01/2027     | 1.453      | 1,080,000.00<br>1,079,362.80       |
| Art-Treas General-TAS0000 | 850269EK3  | MUNI Muni                             | SPRINGDALE ARK SALES & USE TAX REV      | 03/31/2020  | 2,000,000.00<br>2,000,000.00            | 1,952,000.00  | LT       | 11/01/2025         | 11/01/2027     | 2.343      | 1,959,396.61<br>2,056,560.00       |
| Art-Treas General-TAS0000 | 441178CU2  | MUNI Muni                             | HOT SPRINGS ARK WASTEWATER REV          | 07/20/2020  | 1,000,000.00<br>1,000,000.00            | 1,000,000.00  | LT       | 12/01/2027         | 12/01/2027     | 2.080      | 1,000,000.00<br>1,024,590.00       |
| Art-Treas General-TAS0000 | 46923PBD2  | MUNI Muni                             | JACKSONVILLE ARK WASTEWATER REV         | 08/27/2020  | 795,000.00<br>795,000.00                | 795,000.00    | LT       | 12/01/2027         | 12/01/2027     | 1.600      | 795,000.00<br>795,977.85           |

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| 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 | Base Book Value, Base Market Value |
|---------------------------|------------|---------------------------------------|--|-------------|---|---------------|----------|--------------------|----------------|------------|------------------------------------|
| Art-Treas General-TAS0000 | 040849FJ5  | MUNI Muni                             | ARKANSAS DEV FIN AUTH ST AGY FACS REV            | 09/30/2020  | 345,000.00<br>345,000.00                | 364,878.90    | LT       | 12/01/2027         | 12/01/2027     | 1.160      | 363,026.17<br>363,574.80           |
| Art-Treas General-TAS0000 | 348764QL8  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100                   | 06/16/2020  | 855,000.00<br>855,000.00                | 873,878.40    | LT       | 08/01/2025         | 02/01/2028     | 1.549      | 870,389.46<br>881,316.90           |
| Art-Treas General-TAS0000 | 823619VJ7  | MUNI Muni                             | SHERIDAN ARK SCH DIST NO 37                      | 11/05/2020  | 965,000.00<br>965,000.00                | 965,000.00    | LT       | 02/01/2028         | 02/01/2028     | 1.000      | 965,000.00<br>959,982.00           |
| Art-Treas General-TAS0000 | 480265UU9  | MUNI Muni                             | JONESBORO ARK SCH DIST NO 1                      | 11/24/2020  | 855,000.00<br>855,000.00                | 855,000.00    | LT       | 02/01/2026         | 02/01/2028     | 1.150      | 855,000.00<br>861,019.20           |
| Art-Treas General-TAS0000 | 0834192D2  | MUNI Muni                             | BENTONVILLE ARK SCH DIST NO 006                  | 07/30/2020  | 1,000,000.00<br>1,000,000.00            | 1,045,450.00  | LT       | 12/01/2025         | 06/01/2028     | 1.120      | 1,038,317.85<br>1,041,850.00       |
| Art-Treas General-TAS0000 | 837477LY2  | MUNI Muni                             | SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY | 09/03/2020  | 1,225,000.00<br>1,225,000.00            | 1,234,322.25  | LT       | 12/01/2025         | 06/01/2028     | 1.100      | 1,233,003.02<br>1,225,318.50       |
| Art-Treas General-TAS0000 | 041042M33  | MUNI Muni                             | ARKANSAS ST                                      | 09/30/2020  | 1,155,000.00<br>1,155,000.00            | 1,155,000.00  | LT       | 07/01/2028         | 07/01/2028     | 1.050      | 1,155,000.00<br>1,119,518.40       |
| Art-Treas General-TAS0000 | 782816CK6  | MUNI Muni                             | RUSSELLVILLE ARK WTR & SWR REV                   | 11/19/2020  | 500,000.00<br>500,000.00                | 500,000.00    | LT       | 07/01/2028         | 07/01/2028     | 1.625      | 500,000.00<br>491,060.00           |
| Art-Treas General-TAS0000 | 53746QAZ3  | MUNI Muni                             | LITTLE ROCK ARK WTR RECLAMATION SYS REV          | 12/03/2020  | 500,000.00<br>500,000.00                | 500,000.00    | LT       | 08/01/2028         | 08/01/2028     | 1.677      | 500,000.00<br>498,820.00           |
| Art-Treas General-TAS0000 | 914115W22  | MUNI Muni                             | UNIVERSITY CENT ARK REV                          | 07/30/2020  | 1,250,000.00<br>1,250,000.00            | 1,250,000.00  | LT       | 09/01/2028         | 09/01/2028     | 1.918      | 1,250,000.00<br>1,245,200.00       |
| Art-Treas General-TAS0000 | 850269EL1  | MUNI Muni                             | SPRINGDALE ARK SALES & USE TAX REV               | 03/31/2020  | 1,650,000.00<br>1,650,000.00            | 1,650,000.00  | LT       | 11/01/2025         | 11/01/2028     | 2.097      | 1,650,000.00<br>1,690,408.50       |
| Art-Treas General-TAS0000 | 46923PBE0  | MUNI Muni                             | JACKSONVILLE ARK WASTEWATER REV                  | 08/27/2020  | 310,000.00<br>310,000.00                | 310,000.00    | LT       | 12/01/2027         | 12/01/2028     | 1.750      | 310,000.00<br>310,378.20           |
| Art-Treas General-TAS0000 | 040849FK2  | MUNI Muni                             | ARKANSAS DEV FIN AUTH ST AGY FACS REV            | 09/30/2020  | 355,000.00<br>355,000.00                | 369,970.35    | LT       | 12/01/2027         | 12/01/2028     | 1.380      | 368,575.10<br>368,926.65           |
| Art-Treas General-TAS0000 | 9140727J6  | MUNI Muni                             | UNIVERSITY ARK UNIV REV                          | 10/20/2020  | 740,000.00<br>740,000.00                | 740,000.00    | LT       | 12/01/2028         | 12/01/2028     | 1.634      | 740,000.00<br>725,392.40           |
| Art-Treas General-TAS0000 | 348764QM6  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100                   | 06/16/2020  | 870,000.00<br>870,000.00                | 884,894.40    | LT       | 08/01/2025         | 02/01/2029     | 1.649      | 882,149.38<br>889,722.90           |
| Art-Treas General-TAS0000 | 823619VK4  | MUNI Muni                             | SHERIDAN ARK SCH DIST NO 37                      | 11/05/2020  | 970,000.00<br>970,000.00                | 967,701.10    | LT       | 02/01/2029         | 02/01/2029     | 1.030      | 967,859.96<br>962,036.30           |
| Art-Treas General-TAS0000 | 480265UV7  | MUNI Muni                             | JONESBORO ARK SCH DIST NO 1                      | 11/24/2020  | 870,000.00<br>870,000.00                | 870,000.00    | LT       | 02/01/2026         | 02/01/2029     | 1.300      | 870,000.00<br>876,655.50           |
| Art-Treas General-TAS0000 | 0411867N1  | MUNI Muni                             | ARKANSAS ST UNIV REV                             | 12/18/2019  | 825,000.00<br>825,000.00                | 825,000.00    | LT       | 09/01/2027         | 03/01/2029     | 2.757      | 825,000.00<br>873,345.00           |
| Art-Treas General-TAS0000 | 667325EM2  | MUNI Muni                             | NORTHWEST ARK CMNTY COLLEGE DIST                 | 07/28/2020  | 300,000.00<br>300,000.00                | 300,000.00    | LT       | 11/15/2025         | 05/15/2029     | 2.070      | 300,000.00<br>301,335.00           |
| Art-Treas General-TAS0000 | 0834192E0  | MUNI Muni                             | BENTONVILLE ARK SCH DIST NO 006                  | 07/30/2020  | 1,000,000.00<br>1,000,000.00            | 1,040,170.00  | LT       | 12/01/2025         | 06/01/2029     | 1.220      | 1,033,866.40<br>1,034,390.00       |
| Art-Treas General-TAS0000 | 837477LZ9  | MUNI Muni                             | SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY | 09/03/2020  | 1,300,000.00<br>1,300,000.00            | 1,300,000.00  | LT       | 06/01/2029         | 06/01/2029     | 1.250      | 1,300,000.00<br>1,279,564.00       |
| Art-Treas General-TAS0000 | 041042M41  | MUNI Muni                             | ARKANSAS ST                                      | 09/30/2020  | 1,090,000.00<br>1,090,000.00            | 1,090,000.00  | LT       | 07/01/2029         | 07/01/2029     | 1.150      | 1,090,000.00<br>1,053,201.60       |
| Art-Treas General-TAS0000 | 782816CL4  | MUNI Muni                             | RUSSELLVILLE ARK WTR & SWR REV                   | 11/19/2020  | 500,000.00<br>500,000.00                | 500,000.00    | LT       | 07/01/2029         | 07/01/2029     | 1.725      | 500,000.00<br>489,160.00           |
| Art-Treas General-TAS0000 | 818182BC0  | MUNI Muni                             | SEVIER CNTY ARK SALES & USE TAX                  | 10/22/2020  | 730,000.00<br>730,000.00                | 730,000.00    | LT       | 08/01/2029         | 08/01/2029     | 1.979      | 730,000.00<br>737,986.20           |
| Art-Treas General-TAS0000 | 53746QBA7  | MUNI Muni                             | LITTLE ROCK ARK WTR RECLAMATION SYS REV          | 12/03/2020  | 500,000.00<br>500,000.00                | 500,000.00    | LT       | 08/01/2029         | 08/01/2029     | 1.827      | 500,000.00<br>499,655.00           |
| Art-Treas General-TAS0000 | 9140725P4  | MUNI Muni                             | UNIVERSITY ARK UNIV REV                          | 11/05/2019  | 2,050,000.00<br>2,050,000.00            | 2,050,000.00  | LT       | 09/01/2029         | 09/01/2029     | 2.658      | 2,050,000.00<br>2,194,955.50       |
| Art-Treas General-TAS0000 | 914115W30  | MUNI Muni                             | UNIVERSITY CENT ARK REV                          | 07/30/2020  | 1,265,000.00<br>1,265,000.00            | 1,265,000.00  | LT       | 09/01/2029         | 09/01/2029     | 2.128      | 1,265,000.00<br>1,260,230.95       |
| Art-Treas General-TAS0000 | 850269EM9  | MUNI Muni                             | SPRINGDALE ARK SALES & USE TAX REV               | 03/31/2020  | 1,720,000.00<br>1,720,000.00            | 1,720,000.00  | LT       | 11/01/2025         | 11/01/2029     | 2.200      | 1,720,000.00<br>1,763,051.60       |
| Art-Treas General-TAS0000 | 9140724V2  | MUNI Muni                             | UNIVERSITY ARK UNIV REV                          | 11/05/2019  | 6,320,000.00<br>6,320,000.00            | 6,320,000.00  | LT       | 11/01/2029         | 11/01/2029     | 2.560      | 6,320,000.00<br>6,775,166.40       |
| Art-Treas General-TAS0000 | 0411867V3  | MUNI Muni                             | ARKANSAS ST UNIV REV                             | 12/18/2019  | 2,560,000.00<br>2,560,000.00            | 2,560,000.00  | LT       | 12/01/2027         | 12/01/2029     | 2.751      | 2,560,000.00<br>2,702,848.00       |
| Art-Treas General-TAS0000 | 441178CW8  | MUNI Muni                             | HOT SPRINGS ARK WASTEWATER REV                   | 07/20/2020  | 1,000,000.00<br>1,000,000.00            | 1,000,000.00  | LT       | 12/01/2029         | 12/01/2029     | 2.280      | 1,000,000.00<br>1,024,300.00       |
| Art-Treas General-TAS0000 | 040849FL0  | MUNI Muni                             | ARKANSAS DEV FIN AUTH ST AGY FACS REV            | 09/30/2020  | 360,000.00<br>360,000.00                | 371,196.00    | LT       | 12/01/2027         | 12/01/2029     | 1.540      | 370,152.52<br>370,605.60           |

# Standard Inventory

Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| 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   | Base Book Value, Base Market Value     |
|----------------------------------|------------|---------------------------------------|--|-------------|---|----------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas General-TAS0000        | 9140727K3  | MUNI Muni                             | UNIVERSITY ARK UNIV REV                          | 10/20/2020  | 500,000.00<br>500,000.00                | 500,000.00           | LT        | 12/01/2029         | 12/01/2029        | 1.794        | 500,000.00<br>486,585.00               |
| Art-Treas General-TAS0000        | 348764QN4  | MUNI Muni                             | FORT SMITH ARK SCH DIST NO 100                   | 06/16/2020  | 890,000.00<br>890,000.00                | 900,849.10           | LT        | 08/01/2025         | 02/01/2030        | 1.749        | 898,854.02<br>904,275.60               |
| Art-Treas General-TAS0000        | 823619VL2  | MUNI Muni                             | SHERIDAN ARK SCH DIST NO 37                      | 11/05/2020  | 990,000.00<br>990,000.00                | 990,000.00           | LT        | 02/01/2030         | 02/01/2030        | 1.050        | 990,000.00<br>984,861.90               |
| Art-Treas General-TAS0000        | 586305MU5  | MUNI Muni                             | MENA ARK SCH DIST NO 23                          | 11/05/2020  | 2,010,000.00<br>2,010,000.00            | 2,010,000.00         | LT        | 02/01/2030         | 02/01/2030        | 1.500        | 2,010,000.00<br>1,971,026.10           |
| Art-Treas General-TAS0000        | 040849GE5  | MUNI Muni                             | ARKANSAS DEV FIN AUTH ST AGY FACS REV            | 10/27/2020  | 1,935,000.00<br>1,935,000.00            | 1,935,000.00         | LT        | 04/01/2030         | 04/01/2030        | 1.600        | 1,935,000.00<br>1,887,379.65           |
| Art-Treas General-TAS0000        | 667325EN0  | MUNI Muni                             | NORTHWEST ARK CMNTY COLLEGE DIST                 | 07/28/2020  | 300,000.00<br>300,000.00                | 300,000.00           | LT        | 11/15/2025         | 05/15/2030        | 2.170        | 300,000.00<br>300,786.00               |
| Art-Treas General-TAS0000        | 0834192F7  | MUNI Muni                             | BENTONVILLE ARK SCH DIST NO 006                  | 07/30/2020  | 1,000,000.00<br>1,000,000.00            | 1,035,440.00         | LT        | 12/01/2025         | 06/01/2030        | 1.310        | 1,029,878.65<br>1,029,510.00           |
| Art-Treas General-TAS0000        | 837477MA3  | MUNI Muni                             | SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY | 09/03/2020  | 1,465,000.00<br>1,465,000.00            | 1,458,304.95         | LT        | 06/01/2030         | 06/01/2030        | 1.300        | 1,458,814.89<br>1,430,528.55           |
| Art-Treas General-TAS0000        | 041042M58  | MUNI Muni                             | ARKANSAS ST                                      | 09/30/2020  | 1,180,000.00<br>1,180,000.00            | 1,180,000.00         | LT        | 07/01/2030         | 07/01/2030        | 1.250        | 1,180,000.00<br>1,130,558.00           |
| Art-Treas General-TAS0000        | 782816CM2  | MUNI Muni                             | RUSSELLVILLE ARK WTR & SWR REV                   | 11/19/2020  | 500,000.00<br>500,000.00                | 500,000.00           | LT        | 07/01/2030         | 07/01/2030        | 1.825        | 500,000.00<br>484,560.00               |
| Art-Treas General-TAS0000        | 818182BD8  | MUNI Muni                             | SEVIER CNTY ARK SALES & USE TAX                  | 10/22/2020  | 250,000.00<br>250,000.00                | 250,000.00           | LT        | 08/01/2030         | 08/01/2030        | 2.049        | 250,000.00<br>250,412.50               |
| Art-Treas General-TAS0000        | 53746QBB5  | MUNI Muni                             | LITTLE ROCK ARK WTR RECLAMATION SYS REV          | 12/03/2020  | 500,000.00<br>500,000.00                | 500,000.00           | LT        | 08/01/2030         | 08/01/2030        | 1.927        | 500,000.00<br>496,580.00               |
| <b>Art-Treas General-TAS0000</b> | <b>---</b> | <b>MUNI Muni</b>                      | <b>---</b>                                       | <b>---</b>  | <b>66,115,000.00<br/>66,115,000.00</b>  | <b>66,903,513.90</b> | <b>LT</b> | <b>10/19/2027</b>  | <b>08/27/2028</b> | <b>1.678</b> | <b>66,731,755.88<br/>67,467,686.85</b> |

## Non-US Gov

| 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   | Base Book Value, Base Market Value     |
|---------------------------------------|------------|---------------------------------------|--------------------------------------|-------------|---|----------------------|-----------|--------------------|-------------------|--------------|--|
| Art-Treas General Israel Bonds        | A46513JCJ8 | SOVEREIGN GOV Non-US Gov              | ISRAEL, STATE OF (GOVERNMENT)        | 05/15/2020  | 8,000,000.00<br>8,000,000.00            | 8,000,000.00         | LT        | 05/01/2023         | 05/01/2023        | 1.570        | 8,000,000.00<br>8,000,000.00           |
| Art-Treas General Israel Bonds        | A46514TMV7 | SOVEREIGN GOV Non-US Gov              | ISRAEL, STATE OF (GOVERNMENT)        | 02/01/2021  | 5,000,000.00<br>5,000,000.00            | 5,000,000.00         | LT        | 02/01/2024         | 02/01/2024        | 0.730        | 5,000,000.00<br>4,969,310.00           |
| Art-Treas General Israel Bonds        | A46513JEA5 | SOVEREIGN GOV Non-US Gov              | ISRAEL, STATE OF (GOVERNMENT)        | 01/15/2020  | 5,000,000.00<br>5,000,000.00            | 5,000,000.00         | LT        | 01/01/2025         | 01/01/2025        | 2.330        | 5,000,000.00<br>5,006,110.00           |
| Art-Treas General Israel Bonds        | A46513JQZ7 | SOVEREIGN GOV Non-US Gov              | ISRAEL, STATE OF (GOVERNMENT)        | 01/15/2020  | 5,000,000.00<br>5,000,000.00            | 5,000,000.00         | LT        | 01/01/2025         | 01/01/2025        | 2.480        | 5,000,000.00<br>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<br>7,000,000.00            | 7,000,000.00         | LT        | 05/01/2025         | 05/01/2025        | 2.030        | 7,000,000.00<br>7,000,000.00           |
| Art-Treas General Israel Bonds        | A46514TZG6 | SOVEREIGN GOV Non-US Gov              | ISRAEL, STATE OF (GOVERNMENT)        | 02/01/2021  | 5,000,000.00<br>5,000,000.00            | 5,000,000.00         | LT        | 02/01/2026         | 02/01/2026        | 1.350        | 5,000,000.00<br>5,000,000.00           |
| Art-Treas General Israel Bonds        | A46513JHA2 | SOVEREIGN GOV Non-US Gov              | ISRAEL, STATE OF (GOVERNMENT)        | 01/15/2020  | 10,000,000.00<br>10,000,000.00          | 10,000,000.00        | LT        | 06/30/2021         | 01/01/2030        | 2.830        | 10,000,000.00<br>10,013,820.00         |
| <b>Art-Treas General Israel Bonds</b> | <b>---</b> | <b>SOVEREIGN GOV Non-US Gov</b>       | <b>ISRAEL, STATE OF (GOVERNMENT)</b> | <b>---</b>  | <b>45,000,000.00<br/>45,000,000.00</b>  | <b>45,000,000.00</b> | <b>LT</b> | <b>12/30/2023</b>  | <b>11/20/2025</b> | <b>1.990</b> | <b>45,000,000.00<br/>44,989,090.00</b> |

## US Gov

| 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   | Base Book Value, Base Market Value   |
|----------------------------------|------------------|---------------------------------------|-------------------------------|-------------------|---|---------------------|-----------|--------------------|-------------------|--------------|--------------------------------------|
| Art-Treas General-TAS0000        | 91282CBL4        | US GOV US Gov                         | UNITED STATES TREASURY        | 03/15/2021        | 9,000,000.00<br>9,000,000.00            | 8,585,507.81        | LT        | 02/15/2031         | 02/15/2031        | 1.630        | 8,594,429.00<br>8,617,500.00         |
| <b>Art-Treas General-TAS0000</b> | <b>91282CBL4</b> | <b>US GOV US Gov</b>                  | <b>UNITED STATES TREASURY</b> | <b>03/15/2021</b> | <b>9,000,000.00<br/>9,000,000.00</b>    | <b>8,585,507.81</b> | <b>LT</b> | <b>02/15/2031</b>  | <b>02/15/2031</b> | <b>1.630</b> | <b>8,594,429.00<br/>8,617,500.00</b> |

## Summary

# Standard Inventory

# Treasury Gen AGG (214160)

Base Currency: USD As of 05/31/2021

Dated: 06/08/2021

| <i>Account</i> | <i>Identifier</i> | <i>Security Type,<br/>Security Type Category</i> | <i>Description</i> | <i>Settle Date</i> | <i>Base Original Units,<br/>Base Current Units</i> | <i>Original Cost</i> | <i>BS<br/>Class</i> | <i>Effective<br/>Maturity</i> | <i>Final Maturity</i> | <i>Book<br/>Yield</i> | <i>Base Book Value,<br/>Base Market Value</i> |
|----------------|-------------------|--|--------------------|--------------------|--|----------------------|---------------------|-------------------------------|-----------------------|-----------------------|---|
| ---            | ---               | ---  | ---                | ---                | 7,480,678,009.04<br>6,292,223,997.43               | 6,356,928,146.34     | ---                 | 12/12/2025                    | 09/11/2030            | 0.785                 | 6,350,945,812.38<br>6,284,126,882.35          |

\* 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.