

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

Agency

| Account Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3130AKU38 | FEDERAL HOME LOAN BANKS --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 02/12/2021 02/12/2031 02/12/2031 | 25,000,000.00 25,000,000.00 | 21,306,475.00 | 1.000 | 1.564 | 96,527.78 | 21,403,002.78 |
| Art-Treas General-TAS0000 TAS0000 | 3130AL5A8 | FEDERAL HOME LOAN BANKS --- | 30,000,000.00 30,000,000.00 | LT | Agency AGCY BOND | 02/26/2021 02/26/2027 02/26/2027 | 30,000,000.00 30,000,000.00 | 27,078,420.00 | 0.900 | 0.900 | 93,750.00 | 27,172,170.00 |
| Art-Treas General-TAS0000 TAS0000 | 3130ALBU7 | FEDERAL HOME LOAN BANKS --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 03/03/2021 03/03/2028 03/03/2028 | 50,000,000.00 50,000,000.00 | 44,007,100.00 | 1.050 | 1.050 | 40,833.33 | 44,047,933.33 |
| Art-Treas General-TAS0000 TAS0000 | 3130ALBZ6 | FEDERAL HOME LOAN BANKS --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 02/25/2021 08/25/2028 08/25/2028 | 50,000,000.00 50,000,000.00 | 43,669,700.00 | 1.110 | 1.110 | 9,250.00 | 43,678,950.00 |
| Art-Treas General-TAS0000 TAS0000 | 3130ALC51 | FEDERAL HOME LOAN BANKS --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 02/26/2021 08/26/2026 08/26/2026 | 25,000,000.00 25,000,000.00 | 22,683,275.00 | 0.700 | 0.700 | 2,430.56 | 22,685,705.56 |
| Art-Treas General-TAS0000 TAS0000 | 3130ALFH2 | FEDERAL HOME LOAN BANKS --- | 25,750,000.00 25,750,000.00 | LT | Agency AGCY BOND | 02/26/2021 02/26/2031 02/26/2031 | 25,716,557.43 25,711,375.00 | 21,833,837.00 | 1.600 | 1.616 | 143,055.56 | 21,976,892.56 |
| Art-Treas General-TAS0000 TAS0000 | 3130AMBQ4 | FEDERAL HOME LOAN BANKS --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 04/30/2021 04/30/2029 04/30/2029 | 25,000,000.00 25,000,000.00 | 22,110,500.00 | 1.000 | 1.720 | 42,361.11 | 22,152,861.11 |
| Art-Treas General-TAS0000 TAS0000 | 3130AS2U2 | FEDERAL HOME LOAN BANKS --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 06/08/2022 06/11/2032 06/11/2032 | 25,257,619.05 25,259,250.00 | 25,136,475.00 | 3.500 | 3.376 | 123,958.33 | 25,260,433.33 |
| Art-Treas General-TAS0000 TAS0000 | 3130AS2U2 | FEDERAL HOME LOAN BANKS --- | 9,000,000.00 9,000,000.00 | LT | Agency AGCY BOND | 06/15/2022 06/11/2032 06/11/2032 | 8,787,187.24 8,786,250.00 | 9,049,131.00 | 3.500 | 3.787 | 44,625.00 | 9,093,756.00 |
| Art-Treas General-TAS0000 TAS0000 | 3133EL5U4 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 5,140,000.00 5,140,000.00 | LT | Agency AGCY BOND | 09/04/2020 09/01/2028 09/01/2028 | 5,138,015.49 5,137,430.00 | 4,487,780.26 | 1.120 | 1.127 | 19,189.33 | 4,506,969.59 |
| Art-Treas General-TAS0000 TAS0000 | 3133EL5U4 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 09/04/2020 09/01/2028 09/01/2028 | 24,990,347.72 24,987,500.00 | 21,827,725.00 | 1.120 | 1.127 | 93,333.33 | 21,921,058.33 |
| Art-Treas General-TAS0000 TAS0000 | 3133EL6D1 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 09/10/2020 09/10/2029 09/10/2029 | 25,000,000.00 25,000,000.00 | 21,256,875.00 | 1.230 | 1.230 | 94,812.50 | 21,351,687.50 |
| Art-Treas General-TAS0000 TAS0000 | 3133ENTL4 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 10,000,000.00 10,000,000.00 | LT | Agency AGCY BOND | 04/04/2022 04/04/2028 04/04/2028 | 9,982,050.73 9,981,300.00 | 9,743,530.00 | 2.690 | 2.724 | 65,008.33 | 9,808,538.33 |
| Art-Treas General-TAS0000 TAS0000 | 3133ENTL4 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 04/04/2022 04/04/2028 04/04/2028 | 24,934,250.00 24,931,500.00 | 24,358,825.00 | 2.690 | 2.740 | 162,520.83 | 24,521,345.83 |
| Art-Treas General-TAS0000 TAS0000 | 3133ENVH0 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 04/26/2022 04/26/2030 04/26/2030 | 24,965,546.20 24,964,750.00 | 24,676,100.00 | 3.125 | 3.145 | 141,059.03 | 24,817,159.03 |
| Art-Treas General-TAS0000 TAS0000 | 3133ENXB1 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 10,000,000.00 10,000,000.00 | LT | Agency AGCY BOND | 06/13/2022 05/18/2029 05/18/2029 | 9,773,621.50 9,772,000.00 | 9,889,250.00 | 3.050 | 3.422 | 36,430.56 | 9,925,680.56 |
| Art-Treas General-TAS0000 TAS0000 | 3133ENYV6 | FEDERAL FARM CREDIT BANKS FUNDING CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 06/15/2022 06/15/2032 06/15/2032 | 24,822,779.63 24,822,000.00 | 24,970,375.00 | 3.420 | 3.505 | 38,000.00 | 25,008,375.00 |
| Art-Treas General-TAS0000 TAS0000 | 3134GV3W6 | FEDERAL HOME LOAN MORTGAGE CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 06/30/2020 12/30/2027 12/30/2027 | 25,000,000.00 25,000,000.00 | 22,350,725.00 | 1.110 | 1.110 | 770.83 | 22,351,495.83 |
| Art-Treas General-TAS0000 TAS0000 | 3134GVZK7 | FEDERAL HOME LOAN MORTGAGE CORP --- | 75,000,000.00 75,000,000.00 | LT | Agency AGCY BOND | 05/26/2020 05/26/2027 05/26/2027 | 74,894,953.05 74,850,000.00 | 67,608,975.00 | 1.000 | 1.030 | 72,916.67 | 67,681,891.67 |
| Art-Treas General-TAS0000 TAS0000 | 3134GW2N5 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/27/2020 02/26/2029 02/26/2029 | 50,000,000.00 50,000,000.00 | 42,662,250.00 | 1.100 | 1.100 | 53,472.22 | 42,715,722.22 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--|------------|---|--|-----------|---------------------------------------|---|--|-----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3134GW2Y1 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/28/2020 12/26/2029 12/26/2029 | 50,000,000.00 50,000,000.00 | 42,046,200.00 | 1.150 | 1.150 | 7,986.11 | 42,054,186.11 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWDR4 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 07/27/2020 07/27/2028 07/27/2028 | 49,981,023.27 49,975,000.00 | 43,723,450.00 | 1.100 | 1.107 | 235,277.78 | 43,958,727.78 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWDS2 | FEDERAL HOME LOAN MORTGAGE CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 07/29/2020 01/29/2029 01/29/2029 | 25,000,000.00 25,000,000.00 | 21,434,825.00 | 1.150 | 1.150 | 121,388.89 | 21,556,213.89 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWFP6 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 07/29/2020 03/29/2029 03/29/2029 | 50,000,000.00 50,000,000.00 | 42,747,900.00 | 1.170 | 1.170 | 149,500.00 | 42,897,400.00 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWGW0 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/03/2020 12/26/2029 12/26/2029 | 50,000,000.00 50,000,000.00 | 42,245,800.00 | 1.220 | 1.220 | 8,472.22 | 42,254,272.22 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWGX8 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/03/2020 09/26/2029 09/26/2029 | 50,000,000.00 50,000,000.00 | 42,398,550.00 | 1.200 | 1.200 | 8,333.33 | 42,406,883.33 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWJX5 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/06/2020 04/26/2030 04/26/2030 | 50,000,000.00 50,000,000.00 | 41,904,200.00 | 1.250 | 1.250 | 112,847.22 | 42,017,047.22 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWKP0 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/24/2020 08/24/2029 08/24/2029 | 50,000,000.00 50,000,000.00 | 42,427,100.00 | 1.180 | 1.180 | 11,472.22 | 42,438,572.22 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWLE4 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/24/2020 05/24/2030 05/24/2030 | 50,000,000.00 50,000,000.00 | 41,782,500.00 | 1.200 | 1.200 | 61,666.67 | 41,844,166.67 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWRQ1 | FEDERAL HOME LOAN MORTGAGE CORP --- | 50,000,000.00 50,000,000.00 | LT | Agency AGCY BOND | 08/24/2020 09/24/2029 09/24/2029 | 50,000,000.00 50,000,000.00 | 42,403,250.00 | 1.200 | 1.200 | 11,666.67 | 42,414,916.67 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWTW6 | FEDERAL HOME LOAN MORTGAGE CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 09/30/2020 03/30/2029 03/30/2029 | 25,000,000.00 25,000,000.00 | 21,313,725.00 | 1.120 | 1.120 | 777.78 | 21,314,502.78 |
| Art-Treas General-TAS0000 TAS0000 | 3134GWV37 | FEDERAL HOME LOAN MORTGAGE CORP --- | 21,000,000.00 21,000,000.00 | LT | Agency AGCY BOND | 09/29/2020 09/30/2030 09/30/2030 | 21,000,000.00 21,000,000.00 | 17,435,985.00 | 1.210 | 1.210 | 705.83 | 17,436,690.83 |
| Art-Treas General-TAS0000 TAS0000 | 3134GXJT2 | FEDERAL HOME LOAN MORTGAGE CORP --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 01/07/2021 06/07/2027 06/07/2027 | 25,000,000.00 25,000,000.00 | 22,305,000.00 | 0.790 | 0.790 | 13,166.67 | 22,318,166.67 |
| Art-Treas General-TAS0000 TAS0000 | 3135GA6F3 | FEDERAL NATIONAL MORTGAGE ASSOCIATION --- | 25,000,000.00 25,000,000.00 | LT | Agency AGCY BOND | 12/15/2020 06/15/2028 06/15/2028 | 25,000,000.00 25,000,000.00 | 21,870,025.00 | 1.060 | 1.060 | 11,777.78 | 21,881,802.78 |
| Art-Treas General-TAS0000 TAS0000 | --- | --- | 1,135,890,000.00 1,135,890,000.00 | LT | Agency AGCY BOND | --- 04/24/2029 04/24/2029 | 1,135,243,951.32 1,135,178,355.00 | 996,745,833.26 | 1.380 | 1.389 | 2,129,344.47 | 998,875,177.73 |

Agency CMO

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3136A3AS0 | FNR 2011-145 JA --- | 220,700.89 31,307,000.00 | LT | Agency CMO FNMA CMO | 08/12/2015 12/25/2041 11/14/2023 | 224,991.72 232,770.47 | 223,484.94 | 4.500 | 2.900 | 827.63 | 224,312.57 |
| Art-Treas General-TAS0000 TAS0000 | 3136A8SG6 | FNR 2012-102 PA --- | 188,504.86 28,091,198.00 | LT | Agency CMO FNMA CMO | 08/10/2015 03/25/2041 02/18/2025 | 193,548.76 198,754.90 | 192,090.46 | 4.500 | 3.349 | 706.89 | 192,797.36 |
| Art-Treas General-TAS0000 TAS0000 | 3136AVCJ6 | FNR 2017-5 EY --- | 1,160,962.99 24,562,333.00 | LT | Agency CMO FNMA CMO | 02/01/2017 09/25/2045 01/02/2023 | 1,182,729.77 1,242,956.00 | 1,184,081.43 | 4.500 | 0.591 | 4,353.61 | 1,188,435.04 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3136AVCP2 | FNR 2017-5 PK --- | 4,245,892.19 45,072,333.00 | LT | Agency CMO FNMA CMO | 02/01/2017 11/25/2045 07/12/2023 | 4,367,688.43 4,547,085.17 | 4,381,982.04 | 4.500 | 1.554 | 15,922.10 | 4,397,904.14 |
| Art-Treas General-TAS0000 TAS0000 | 3136AVQK8 | FNR 2017-18 CA --- | 1,668,116.25 25,000,000.00 | LT | Agency CMO FNMA CMO | 01/02/2020 01/25/2043 12/16/2022 | 1,677,318.29 1,705,470.04 | 1,649,113.84 | 3.000 | 1.514 | 4,170.29 | 1,653,284.13 |
| Art-Treas General-TAS0000 TAS0000 | 3136AYXF5 | FNR 2017-94 DA --- | 1,631,870.70 15,000,000.00 | LT | Agency CMO FNMA CMO | 01/13/2020 06/25/2045 03/01/2023 | 1,646,762.38 1,661,384.55 | 1,610,307.23 | 3.000 | 1.437 | 4,079.68 | 1,614,386.90 |
| Art-Treas General-TAS0000 TAS0000 | 3136B24U3 | FNR 2018-63 KH --- | 1,954,692.64 11,376,534.00 | LT | Agency CMO FNMA CMO | 01/13/2020 03/25/2046 06/03/2023 | 1,973,204.83 1,987,678.07 | 1,907,299.71 | 3.000 | 1.820 | 4,886.73 | 1,912,186.44 |
| Art-Treas General-TAS0000 TAS0000 | 3136BAX90 | FNR 2020-47 KJ --- | 14,911,422.53 24,967,292.00 | LT | Agency CMO FNMA CMO | 12/09/2020 12/25/2045 11/14/2025 | 15,256,921.49 15,330,806.29 | 13,736,864.84 | 2.000 | 1.267 | 24,852.37 | 13,761,717.21 |
| Art-Treas General-TAS0000 TAS0000 | 3136BCCT5 | FNR 2020-71 BC --- | 20,487,570.35 28,395,477.00 | LT | Agency CMO FNMA CMO | 09/30/2020 10/25/2050 12/11/2029 | 20,812,880.05 20,833,298.10 | 17,824,234.97 | 1.500 | 1.260 | 25,609.46 | 17,849,844.43 |
| Art-Treas General-TAS0000 TAS0000 | 3136BCLN8 | FNR 2020-075 VE --- | 12,014,164.66 13,861,000.00 | LT | Agency CMO FNMA CMO | 11/03/2020 07/25/2032 08/13/2027 | 12,299,492.21 12,349,247.22 | 10,879,348.11 | 1.500 | 1.005 | 15,017.71 | 10,894,365.82 |
| Art-Treas General-TAS0000 TAS0000 | 3136BDD96 | FNR 2021-4 T --- | 25,336,787.70 35,000,000.00 | LT | Agency CMO FNMA CMO | 01/29/2021 09/25/2050 10/02/2026 | 25,672,235.01 25,695,065.59 | 21,421,855.20 | 1.500 | 1.159 | 31,670.98 | 21,453,526.18 |
| Art-Treas General-TAS0000 TAS0000 | 3136BGVT5 | FNR 2021-57 B --- | 28,699,886.70 30,000,000.00 | LT | Agency CMO FNMA CMO | 08/30/2021 04/25/2050 05/17/2033 | 28,869,855.68 28,879,260.99 | 23,367,318.89 | 1.500 | 1.433 | 35,874.86 | 23,403,193.75 |
| Art-Treas General-TAS0000 TAS0000 | 3136BH6R5 | FNR 2021-43 KE --- | 19,792,043.75 25,000,000.00 | LT | Agency CMO FNMA CMO | 06/30/2021 07/25/2051 01/19/2026 | 19,737,567.40 19,735,605.50 | 16,817,895.71 | 1.500 | 1.556 | 24,740.05 | 16,842,635.77 |
| Art-Treas General-TAS0000 TAS0000 | 3136BKLD2 | FNR 2021-82 KE --- | 28,700,685.00 30,000,000.00 | LT | Agency CMO FNMA CMO | 11/30/2021 05/25/2049 06/22/2027 | 28,993,810.80 29,005,629.78 | 25,515,175.88 | 2.000 | 1.761 | 47,834.47 | 25,563,010.36 |
| Art-Treas General-TAS0000 TAS0000 | 3136BKRP9 | FNR 2021-88 LA --- | 38,231,386.00 40,000,000.00 | LT | Agency CMO FNMA CMO | 11/30/2021 03/25/2050 06/19/2027 | 39,361,938.62 39,417,156.33 | 35,074,937.01 | 2.500 | 1.838 | 79,648.72 | 35,154,585.73 |
| Art-Treas General-TAS0000 TAS0000 | 3136BMPX0 | FNR 2022-17 LA --- | 28,716,720.60 30,000,000.00 | LT | Agency CMO FNMA CMO | 03/31/2022 09/25/2048 12/14/2025 | 29,081,464.75 29,090,262.32 | 27,484,383.89 | 3.000 | 2.566 | 71,791.80 | 27,556,175.69 |
| Art-Treas General-TAS0000 TAS0000 | 3136BMZT8 | FNR 2022-22 KA --- | 34,599,650.05 35,000,000.00 | LT | Agency CMO FNMA CMO | 04/29/2022 06/25/2047 07/09/2024 | 34,932,817.58 34,940,240.36 | 34,958,252.24 | 4.000 | 3.399 | 115,332.17 | 35,073,584.41 |
| Art-Treas General-TAS0000 TAS0000 | 3137APUG3 | FHR 4045 HD --- | 161,896.61 15,558,200.00 | LT | Agency CMO FHLMC CMO | 01/31/2018 07/15/2041 08/31/2022 | 164,668.53 172,015.14 | 163,036.99 | 4.500 | -4.344 | 607.11 | 163,644.10 |
| Art-Treas General-TAS0000 TAS0000 | 3137BGJD2 | FHR 4444 CH --- | 281,080.06 7,905,000.00 | LT | Agency CMO FHLMC CMO | 12/02/2019 01/15/2041 10/07/2022 | 282,061.59 286,822.44 | 279,875.39 | 3.000 | 1.516 | 702.70 | 280,578.09 |
| Art-Treas General-TAS0000 TAS0000 | 3137BN2H6 | FHR 4550 MA --- | 581,528.05 13,457,964.00 | LT | Agency CMO FHLMC CMO | 11/12/2019 01/15/2042 10/20/2022 | 583,878.64 593,453.91 | 578,044.02 | 3.000 | 1.510 | 1,453.82 | 579,497.84 |
| Art-Treas General-TAS0000 TAS0000 | 3137BSDS9 | FHR 4622 HA --- | 6,314,941.00 25,000,000.00 | LT | Agency CMO FHLMC CMO | 01/02/2020 11/15/2043 10/22/2024 | 6,426,442.25 6,475,034.86 | 6,201,603.91 | 3.000 | 2.185 | 15,787.35 | 6,217,391.26 |
| Art-Treas General-TAS0000 TAS0000 | 3137BVMP8 | FHR 4657 JA --- | 1,645,268.05 17,232,651.00 | LT | Agency CMO FHLMC CMO | 03/01/2017 03/15/2045 07/25/2023 | 1,707,058.84 1,768,663.16 | 1,689,305.22 | 4.500 | 0.980 | 6,169.76 | 1,695,474.97 |
| Art-Treas General-TAS0000 TAS0000 | 3137F3V43 | FHR 4764 TJ --- | 357,127.42 21,801,333.00 | LT | Agency CMO FHLMC CMO | 03/01/2018 10/15/2045 08/09/2022 | 358,536.47 373,756.16 | 358,534.30 | 4.500 | 0.767 | 1,339.23 | 359,873.53 |
| Art-Treas General-TAS0000 TAS0000 | 3137F3XL3 | FHR 4769 AH --- | 1,489,939.75 63,091,496.00 | LT | Agency CMO FHLMC CMO | 03/01/2018 02/15/2046 09/04/2022 | 1,501,129.64 1,565,833.55 | 1,497,699.13 | 4.500 | 0.342 | 5,587.27 | 1,503,286.40 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3137F6KX4 | FHR 5037 DC --- | 29,493,449.30 35,000,000.00 | LT | Agency CMO FHLMC CMO | 10/30/2020 11/25/2050 02/25/2031 | 29,908,785.46 29,933,546.87 | 24,287,575.61 | 1.500 | 1.313 | 36,866.81 | 24,324,442.42 |
| Art-Treas General-TAS0000 TAS0000 | 3137F9BZ3 | FHR 5069 GP --- | 41,169,260.90 45,906,995.00 | LT | Agency CMO FHLMC CMO | 01/29/2021 02/25/2041 02/29/2028 | 41,975,707.74 42,037,675.01 | 36,505,652.31 | 1.500 | 1.124 | 51,461.58 | 36,557,113.89 |
| Art-Treas General-TAS0000 TAS0000 | 3137F9WY3 | FHR 5070 EP --- | 28,246,929.55 35,000,000.00 | LT | Agency CMO FHLMC CMO | 02/03/2021 09/25/2050 04/26/2028 | 28,272,144.93 28,273,411.05 | 22,991,005.86 | 1.000 | 0.974 | 23,539.11 | 23,014,544.96 |
| Art-Treas General-TAS0000 TAS0000 | 3137FEDL1 | FHR 4769 HG --- | 1,619,374.90 57,020,504.00 | LT | Agency CMO FHLMC CMO | 03/01/2018 02/15/2046 09/18/2022 | 1,631,765.18 1,698,319.43 | 1,628,481.63 | 4.500 | 0.894 | 6,072.66 | 1,634,554.29 |
| Art-Treas General-TAS0000 TAS0000 | 3137FEYM6 | FHR 4793 LH --- | 878,676.46 15,974,951.00 | LT | Agency CMO FHLMC CMO | 03/22/2019 04/15/2046 11/02/2022 | 891,766.00 923,983.21 | 885,910.23 | 5.000 | 0.611 | 3,661.15 | 889,571.39 |
| Art-Treas General-TAS0000 TAS0000 | 3137FFSS7 | FHR 5083 TP --- | 32,272,906.40 35,000,000.00 | LT | Agency CMO FHLMC CMO | 02/26/2021 03/25/2051 07/03/2029 | 33,120,314.45 33,160,411.33 | 27,729,809.02 | 1.750 | 1.332 | 47,064.66 | 27,776,873.68 |
| Art-Treas General-TAS0000 TAS0000 | 3137FFVX2 | FHR 5081 NE --- | 16,137,977.18 19,676,725.00 | LT | Agency CMO FHLMC CMO | 02/26/2021 04/25/2044 07/13/2026 | 16,610,991.65 16,679,481.96 | 14,720,254.11 | 2.000 | 1.225 | 26,896.63 | 14,747,150.74 |
| Art-Treas General-TAS0000 TAS0000 | 3137FFW78 | FHR 5081 PB --- | 23,885,498.10 30,000,000.00 | LT | Agency CMO FHLMC CMO | 02/26/2021 03/25/2051 08/30/2028 | 24,202,019.63 24,217,655.81 | 20,316,924.43 | 1.250 | 1.013 | 24,880.73 | 20,341,805.16 |
| Art-Treas General-TAS0000 TAS0000 | 3137FUVF8 | FHR 4991 QC --- | 17,031,432.25 35,000,000.00 | LT | Agency CMO FHLMC CMO | 06/30/2020 07/25/2044 07/12/2024 | 17,303,484.70 17,431,271.73 | 15,711,058.71 | 2.000 | 1.159 | 28,385.72 | 15,739,444.43 |
| Art-Treas General-TAS0000 TAS0000 | 3137FWWB2 | FHR 5020 AG --- | 25,816,412.65 35,000,000.00 | LT | Agency CMO FHLMC CMO | 09/30/2020 09/25/2050 09/04/2029 | 26,101,011.57 26,118,948.74 | 20,668,020.25 | 1.500 | 1.323 | 32,270.52 | 20,700,290.77 |
| Art-Treas General-TAS0000 TAS0000 | 3137FXNP9 | FHR 5038 ML --- | 28,336,420.35 45,000,000.00 | LT | Agency CMO FHLMC CMO | 10/30/2020 11/25/2050 12/13/2028 | 29,402,041.94 29,465,449.60 | 24,432,123.51 | 2.000 | 1.357 | 47,227.37 | 24,479,350.88 |
| Art-Treas General-TAS0000 TAS0000 | 3137FXXF0 | FHR 5080 Y --- | 32,680,091.15 35,000,000.00 | LT | Agency CMO FHLMC CMO | 02/26/2021 02/25/2051 02/15/2031 | 33,126,338.35 33,147,314.33 | 26,438,398.32 | 1.500 | 1.319 | 40,850.11 | 26,479,248.43 |
| Art-Treas General-TAS0000 TAS0000 | 3137FYCE4 | FHR 5092 HE --- | 22,228,336.50 25,000,000.00 | LT | Agency CMO FHLMC CMO | 04/12/2021 02/25/2051 08/08/2028 | 22,820,883.00 22,846,562.11 | 19,849,681.32 | 2.000 | 1.514 | 37,047.23 | 19,886,728.55 |
| Art-Treas General-TAS0000 TAS0000 | 3137H0VX3 | FHR 5115 EA --- | 19,631,959.76 25,704,000.00 | LT | Agency CMO FHLMC CMO | 05/28/2021 03/25/2040 07/01/2026 | 20,193,169.97 20,251,593.49 | 17,999,466.50 | 2.000 | 1.238 | 32,719.93 | 18,032,186.43 |
| Art-Treas General-TAS0000 TAS0000 | 3137H25Y6 | FHR 5144 EA --- | 25,927,767.30 30,000,000.00 | LT | Agency CMO FHLMC CMO | 08/30/2021 04/25/2047 10/30/2026 | 26,611,514.11 26,673,190.61 | 23,209,126.82 | 2.000 | 1.344 | 43,212.95 | 23,252,339.76 |
| Art-Treas General-TAS0000 TAS0000 | 3137H35J7 | FHR 5149 WC --- | 23,630,728.50 25,000,000.00 | LT | Agency CMO FHLMC CMO | 09/30/2021 10/25/2047 08/19/2027 | 24,136,845.95 24,164,266.05 | 21,199,569.14 | 2.000 | 1.539 | 39,384.55 | 21,238,953.69 |
| Art-Treas General-TAS0000 TAS0000 | 3137H3NT5 | FHR 5166 GE --- | 27,253,898.40 30,000,000.00 | LT | Agency CMO FHLMC CMO | 10/29/2021 02/25/2048 08/11/2028 | 27,693,846.33 27,713,807.94 | 24,530,507.63 | 2.000 | 1.699 | 45,423.16 | 24,575,930.80 |
| Art-Treas General-TAS0000 TAS0000 | 3137H3VH2 | FHR 5160 AN --- | 33,162,536.05 35,000,000.00 | LT | Agency CMO FHLMC CMO | 10/29/2021 10/25/2050 09/11/2028 | 34,269,692.24 34,305,089.05 | 30,709,132.50 | 2.500 | 1.890 | 69,088.62 | 30,778,221.12 |
| Art-Treas General-TAS0000 TAS0000 | 3137H5J32 | FHR 5197 AD --- | 38,681,555.60 40,000,000.00 | LT | Agency CMO FHLMC CMO | 01/31/2022 06/25/2049 10/29/2026 | 39,091,322.25 39,104,635.11 | 35,830,504.08 | 2.500 | 2.209 | 80,586.57 | 35,911,090.65 |
| Art-Treas General-TAS0000 TAS0000 | 3137H5MU8 | FHR 5191 CE --- | 38,710,592.00 40,000,000.00 | LT | Agency CMO FHLMC CMO | 01/31/2022 02/25/2042 12/09/2029 | 38,763,895.86 38,765,028.77 | 34,940,142.79 | 2.000 | 1.968 | 64,517.65 | 35,004,660.44 |
| Art-Treas General-TAS0000 TAS0000 | 3137H62D6 | FHR 5202 GB --- | 28,938,637.50 30,000,000.00 | LT | Agency CMO FHLMC CMO | 02/28/2022 05/25/2048 08/04/2025 | 29,556,849.93 29,581,843.94 | 27,615,738.65 | 3.000 | 2.228 | 72,346.59 | 27,688,085.24 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--|------------|---|--|-----------|---------------------------------------|---|--|-------------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3137H6BL8 | FHR 5204 B --- | 29,039,869.50 30,000,000.00 | LT | Agency CMO FHLMC CMO | 02/28/2022 07/25/2048 12/06/2025 | 29,653,509.44 29,675,116.65 | 27,767,474.55 | 3.000 | 2.306 | 72,599.67 | 27,840,074.22 |
| Art-Treas General-TAS0000 TAS0000 | 3137H6RA5 | FHR 5206 CA --- | 23,599,317.79 24,714,000.00 | LT | Agency CMO FHLMC CMO | 03/31/2022 02/25/2047 01/16/2028 | 24,093,805.39 24,100,803.29 | 22,646,570.38 | 3.000 | 2.555 | 58,998.29 | 22,705,568.67 |
| Art-Treas General-TAS0000 TAS0000 | 3137H7AK9 | FHR 5220 VG --- | 19,753,901.80 20,000,000.00 | LT | Agency CMO FHLMC CMO | 04/29/2022 07/25/2033 04/25/2027 | 20,024,854.16 20,030,919.41 | 19,580,170.58 | 3.500 | 3.158 | 57,615.55 | 19,637,786.13 |
| Art-Treas General-TAS0000 TAS0000 | 3137H7CJ0 | FHR 5227 JV --- | 16,535,410.62 16,735,744.00 | LT | Agency CMO FHLMC CMO | 05/05/2022 06/25/2033 05/05/2027 | 16,797,167.75 16,802,173.30 | 16,724,998.86 | 4.000 | 3.606 | 55,118.04 | 16,780,116.89 |
| Art-Treas General-TAS0000 TAS0000 | 3137H7HW6 | FHR 5223 MC --- | 29,298,202.20 30,000,000.00 | LT | Agency CMO FHLMC CMO | 04/29/2022 07/25/2050 08/06/2025 | 29,293,673.34 29,293,624.36 | 29,100,169.79 | 3.500 | 3.449 | 17,090.62 | 29,117,260.41 |
| Art-Treas General-TAS0000 TAS0000 | 3137H7ZN6 | FHR 5237 E --- | 35,000,000.00 35,000,000.00 | LT | Agency CMO FHLMC CMO | 06/30/2022 02/25/2049 02/01/2049 | 35,257,004.79 35,257,031.25 | 35,257,031.25 | 4.500 | 4.434 | 131,250.00 | 35,388,281.25 |
| Art-Treas General-TAS0000 TAS0000 | 3137H83N9 | FHR 5237 VA --- | 35,686,841.00 35,686,841.00 | LT | Agency CMO FHLMC CMO | 06/30/2022 07/25/2033 07/01/2033 | 36,244,309.15 36,244,447.89 | 36,244,447.89 | 4.000 | 3.797 | 118,956.14 | 36,363,404.03 |
| Art-Treas General-TAS0000 TAS0000 | 31397YSV4 | FHR 3500 AB --- | 227,138.07 83,983,373.00 | LT | Agency CMO FHLMC CMO | 01/03/2017 01/15/2039 12/05/2026 | 243,717.94 240,269.49 | 230,405.10 | 4.500 | 2.683 | 851.77 | 231,256.86 |
| Art-Treas General-TAS0000 TAS0000 | 38381VXM7 | GNR 2019-056 A --- | 283,276.60 20,700,000.00 | LT | Agency CMO GNMA CMO | 07/01/2019 04/20/2048 01/16/2023 | 287,008.36 305,580.26 | 285,776.57 | 5.000 | 2.350 | 1,180.32 | 286,956.89 |
| Art-Treas General-TAS0000 TAS0000 | 38382WR74 | GNR 2021-136 ME --- | 33,375,462.05 35,000,000.00 | LT | Agency CMO GNMA CMO | 08/30/2021 08/20/2051 12/29/2028 | 33,557,932.89 33,563,199.02 | 29,134,992.11 | 1.500 | 1.401 | 41,719.33 | 29,176,711.44 |
| Art-Treas General-TAS0000 TAS0000 | 38383A7T5 | GNR 2021-174 ME --- | 16,845,780.47 19,852,000.00 | LT | Agency CMO GNMA CMO | 10/29/2021 04/20/2048 02/28/2029 | 17,117,358.63 17,128,736.94 | 15,484,894.77 | 2.000 | 1.724 | 28,076.30 | 15,512,971.07 |
| Art-Treas General-TAS0000 TAS0000 | 38383ATA2 | GNR 2021-156 HC --- | 27,068,679.00 30,000,000.00 | LT | Agency CMO GNMA CMO | 09/30/2021 09/20/2051 08/13/2030 | 27,176,898.66 27,179,702.88 | 23,735,383.67 | 1.500 | 1.439 | 33,835.85 | 23,769,219.52 |
| Art-Treas General-TAS0000 TAS0000 | 38383DDE5 | GNR 2021-194 EA --- | 33,273,389.45 35,000,000.00 | LT | Agency CMO GNMA CMO | 11/30/2021 05/20/2050 05/17/2028 | 33,792,608.38 33,806,283.58 | 30,519,598.56 | 2.000 | 1.699 | 55,455.65 | 30,575,054.21 |
| Art-Treas General-TAS0000 TAS0000 | 38383RAM9 | GNR 2022-063 A --- | 30,141,072.24 32,762,420.00 | LT | Agency CMO GNMA CMO | 04/29/2022 05/20/2040 06/25/2024 | 30,062,638.53 30,061,010.01 | 29,639,669.17 | 3.000 | 3.072 | 75,352.68 | 29,715,021.85 |
| Art-Treas General-TAS0000 TAS0000 | 38383RZE0 | GNR 2022-083 JA --- | 34,209,583.10 35,000,000.00 | LT | Agency CMO GNMA CMO | 05/31/2022 12/20/2044 01/04/2024 | 34,365,066.40 34,365,931.59 | 34,104,745.78 | 3.500 | 3.100 | 99,777.95 | 34,204,523.73 |
| Art-Treas General-TAS0000 TAS0000 | --- | --- | 1,173,465,203.48 1,825,397,364.00 | LT | Agency CMO --- | --- 02/16/2047 07/15/2028 | 1,190,960,948.72 1,192,636,566.95 | 1,071,652,137.80 | 2.419 | 1.973 | 2,240,349.21 | 1,073,892,487.00 |

Agency MBS

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 30315EAD8 | FRESB 2020-SB76 A1F --- | 10,968,299.90 13,000,000.00 | LT | Agency MBS FHLMC | 07/24/2020 05/25/2030 08/18/2029 | 11,006,924.54 11,016,483.64 | 9,689,067.08 | 1.130 | 1.070 | 10,328.48 | 9,699,395.57 |
| Art-Treas General-TAS0000 TAS0000 | 3132A5F42 | FH ZS4687 --- | 16,237,864.44 43,500,000.00 | LT | Agency MBS FHLMC | 11/10/2021 11/01/2046 06/14/2030 | 16,815,764.69 16,831,561.35 | 14,853,961.27 | 2.500 | 1.984 | 33,828.88 | 14,887,790.15 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|---------------------------|--------------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas TAS0000 TAS0000 | General- 3132D9EY6 | FH SC0151 --- | 31,495,417.45 35,000,000.00 | LT | Agency MBS FHLMC | 02/14/2022 06/01/2041 10/22/2028 | 31,968,233.33 31,977,691.03 | 28,397,288.19 | 2.500 | 2.217 | 65,615.45 | 28,462,903.65 |
| Art-Treas TAS0000 TAS0000 | General- 3132D9F33 | FH SC0186 --- | 23,737,506.50 25,000,000.00 | LT | Agency MBS FHLMC | 10/26/2021 09/01/2041 12/02/2028 | 24,690,021.30 24,724,096.61 | 23,091,869.35 | 2.500 | 1.800 | 49,453.14 | 23,141,322.49 |
| Art-Treas TAS0000 TAS0000 | General- 3132XFF37 | FH WN1085 --- | 39,920,000.00 39,920,000.00 | LT | Agency MBS FHLMC | 02/22/2021 01/01/2031 09/25/2030 | 40,084,138.08 40,110,243.75 | 40,110,243.75 | 1.550 | 1.466 | 51,563.33 | 40,161,807.08 |
| Art-Treas TAS0000 TAS0000 | General- 3132XGJL1 | FH WN2066 --- | 23,440,000.00 23,440,000.00 | LT | Agency MBS FHLMC | 09/14/2020 07/01/2030 07/05/2028 | 23,647,929.54 23,693,628.13 | 23,693,628.13 | 1.260 | 1.079 | 24,612.00 | 23,718,240.13 |
| Art-Treas TAS0000 TAS0000 | General- 3133D3TC9 | FH QK0547 --- | 41,687,144.50 50,000,000.00 | LT | Agency MBS FHLMC | 12/14/2020 12/01/2040 12/16/2028 | 43,188,562.76 43,315,548.58 | 37,002,484.10 | 2.000 | 1.389 | 69,478.57 | 37,071,962.68 |
| Art-Treas TAS0000 TAS0000 | General- 3133D3TC9 | FH QK0547 --- | 4,152,593.20 4,980,664.00 | LT | Agency MBS FHLMC | 12/14/2020 12/01/2040 12/16/2028 | 4,302,154.40 4,314,803.87 | 3,685,938.81 | 2.000 | 1.389 | 6,920.99 | 3,692,859.80 |
| Art-Treas TAS0000 TAS0000 | General- 3133G9MW6 | FH QN3073 --- | 19,987,205.70 35,000,000.00 | LT | Agency MBS FHLMC | 09/17/2020 08/01/2035 07/03/2027 | 20,652,293.96 20,744,533.42 | 18,694,715.45 | 2.000 | 1.285 | 33,312.01 | 18,728,027.46 |
| Art-Treas TAS0000 TAS0000 | General- 3133G9UM9 | FH QN3288 --- | 20,721,039.60 29,852,124.00 | LT | Agency MBS FHLMC | 10/19/2020 08/01/2035 04/21/2027 | 21,412,803.16 21,507,791.57 | 19,380,348.55 | 2.000 | 1.255 | 34,535.07 | 19,414,883.62 |
| Art-Treas TAS0000 TAS0000 | General- 3133KKYK9 | FH RA4314 --- | 43,398,126.50 50,000,000.00 | LT | Agency MBS FHLMC | 02/11/2021 01/01/2051 03/28/2031 | 44,878,027.45 44,950,965.71 | 38,026,695.25 | 2.000 | 1.556 | 72,330.21 | 38,099,025.46 |
| Art-Treas TAS0000 TAS0000 | General- 3133KMM77 | FH RA5782 --- | 32,824,040.55 35,000,000.00 | LT | Agency MBS FHLMC | 02/14/2022 09/01/2051 09/17/2031 | 32,753,162.66 32,752,237.96 | 29,616,053.19 | 2.500 | 2.519 | 68,383.42 | 29,684,436.61 |
| Art-Treas TAS0000 TAS0000 | General- 3133KPF52 | FH RA7388 --- | 34,914,026.35 35,000,000.00 | LT | Agency MBS FHLMC | 05/12/2022 05/01/2052 09/14/2030 | 34,892,305.03 34,892,205.08 | 34,704,740.85 | 4.000 | 4.001 | 116,380.09 | 34,821,120.94 |
| Art-Treas TAS0000 TAS0000 | General- 3133KTMX5 | FH RB0374 --- | 34,485,759.20 40,000,000.00 | LT | Agency MBS FHLMC | 01/29/2021 11/01/2040 12/25/2028 | 35,813,375.20 35,916,379.37 | 30,013,672.85 | 2.000 | 1.351 | 57,476.27 | 30,071,149.11 |
| Art-Treas TAS0000 TAS0000 | General- 3133KTNW6 | FH RB0405 --- | 33,378,046.80 40,000,000.00 | LT | Agency MBS FHLMC | 01/29/2021 12/01/2040 12/29/2028 | 34,663,337.99 34,762,714.21 | 29,061,190.58 | 2.000 | 1.352 | 55,630.08 | 29,116,820.65 |
| Art-Treas TAS0000 TAS0000 | General- 3133KTP95 | FH RB0448 --- | 26,105,725.50 30,000,000.00 | LT | Agency MBS FHLMC | 06/14/2021 01/01/2041 12/30/2028 | 26,715,393.00 26,750,210.60 | 22,816,705.35 | 2.000 | 1.597 | 43,509.54 | 22,860,214.89 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYT90 | FH RB5076 --- | 22,589,628.66 35,265,312.00 | LT | Agency MBS FHLMC | 08/13/2020 08/01/2040 10/26/2028 | 23,238,667.45 23,311,437.89 | 20,050,618.10 | 2.000 | 1.497 | 37,649.38 | 20,088,267.48 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYT90 | FH RB5076 --- | 19,857,430.68 31,000,000.00 | LT | Agency MBS FHLMC | 09/23/2020 08/01/2040 10/26/2028 | 20,448,593.28 20,505,899.90 | 17,625,511.47 | 2.000 | 1.480 | 33,095.72 | 17,658,607.19 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYTV1 | FH RB5064 --- | 25,218,527.40 42,336,524.00 | LT | Agency MBS FHLMC | 06/11/2020 06/01/2040 10/06/2028 | 25,732,172.76 25,801,705.84 | 22,384,771.91 | 2.000 | 1.634 | 42,030.88 | 22,426,802.79 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYU56 | FH RB5104 --- | 21,815,834.25 25,000,000.00 | LT | Agency MBS FHLMC | 02/11/2021 03/01/2041 12/24/2028 | 22,193,319.31 22,221,472.42 | 18,435,778.12 | 1.500 | 1.205 | 27,269.79 | 18,463,047.91 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYU64 | FH RB5105 --- | 34,013,513.20 40,000,000.00 | LT | Agency MBS FHLMC | 02/24/2021 03/01/2041 01/30/2029 | 35,232,101.13 35,320,907.61 | 30,219,623.15 | 2.000 | 1.402 | 56,689.19 | 30,276,312.34 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYVG1 | FH RB5115 --- | 34,792,317.60 40,000,000.00 | LT | Agency MBS FHLMC | 06/14/2021 06/01/2041 10/19/2028 | 36,043,551.39 36,113,338.41 | 31,366,382.45 | 2.500 | 1.858 | 72,483.99 | 31,438,866.45 |
| Art-Treas TAS0000 TAS0000 | General- 3133KYVL0 | FH RB5119 --- | 35,199,434.00 40,000,000.00 | LT | Agency MBS FHLMC | 07/14/2021 07/01/2041 11/14/2028 | 36,497,052.37 36,563,412.07 | 31,734,640.37 | 2.500 | 1.849 | 73,332.15 | 31,807,972.52 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3133KYVN6 | FH RB5121 --- | 36,947,072.40 40,000,000.00 | LT | Agency MBS FHLMC | 08/12/2021 08/01/2041 04/11/2029 | 37,890,077.78 37,934,251.99 | 32,863,398.94 | 2.000 | 1.578 | 61,578.45 | 32,924,977.40 |
| Art-Treas General-TAS0000 TAS0000 | 3133KYVS5 | FH RB5125 --- | 27,967,290.90 30,000,000.00 | LT | Agency MBS FHLMC | 08/12/2021 08/01/2041 04/27/2029 | 28,660,419.51 28,692,692.51 | 24,877,215.41 | 2.000 | 1.592 | 46,612.15 | 24,923,827.56 |
| Art-Treas General-TAS0000 TAS0000 | 3133L7X51 | FH RC1600 --- | 29,622,004.80 40,000,000.00 | LT | Agency MBS FHLMC | 03/16/2021 10/01/2035 06/21/2027 | 30,596,362.07 30,695,802.47 | 27,852,306.25 | 2.000 | 1.288 | 49,370.01 | 27,901,676.26 |
| Art-Treas General-TAS0000 TAS0000 | 3136BCB90 | FNA 2020-M52 A2 --- | 36,000,000.00 36,000,000.00 | LT | Agency MBS FNMA | 11/30/2020 10/25/2030 06/07/2029 | 36,019,801.03 36,023,616.00 | 30,528,720.00 | 1.363 | 1.395 | 40,890.00 | 30,569,610.00 |
| Art-Treas General-TAS0000 TAS0000 | 3136BHMW6 | FNA 2021-M13 A1 --- | 26,018,761.30 26,400,000.00 | LT | Agency MBS FNMA | 05/28/2021 04/25/2031 08/28/2024 | 26,018,559.49 26,018,501.11 | 23,235,014.02 | 1.337 | 1.408 | 28,989.24 | 23,264,003.26 |
| Art-Treas General-TAS0000 TAS0000 | 3137F72V6 | FHMS K-J32 A2 --- | 35,000,000.00 35,000,000.00 | LT | Agency MBS FHLMC | 11/30/2020 03/25/2033 12/05/2027 | 35,610,090.63 35,699,965.00 | 31,692,850.00 | 1.394 | 1.046 | 40,658.33 | 31,733,508.33 |
| Art-Treas General-TAS0000 TAS0000 | 3137FBU79 | FHMS K-069 A2 --- | 35,000,000.00 35,000,000.00 | LT | Agency MBS FHLMC | 03/21/2022 09/25/2027 08/08/2027 | 35,980,615.58 36,033,593.75 | 34,497,050.00 | 3.187 | 2.569 | 92,954.17 | 34,590,004.17 |
| Art-Treas General-TAS0000 TAS0000 | 3137FFYP6 | FHMS K-126 A1 --- | 12,745,699.40 20,000,000.00 | LT | Agency MBS FHLMC | 03/18/2021 10/25/2030 01/25/2027 | 12,745,463.35 12,745,418.99 | 11,607,126.07 | 1.319 | 1.303 | 14,009.65 | 11,621,135.72 |
| Art-Treas General-TAS0000 TAS0000 | 3137FHPE7 | FHMS K-F50 A --- | 11,667,988.93 42,330,000.00 | LT | Agency MBS FHLMC | 09/11/2019 07/25/2028 01/16/2028 | 11,667,666.83 11,667,988.95 | 11,699,025.78 | 2.033 | 2.059 | 3,952.94 | 11,702,978.72 |
| Art-Treas General-TAS0000 TAS0000 | 3137FKZZ2 | FHMS K-088 A2 --- | 30,000,000.00 30,000,000.00 | LT | Agency MBS FHLMC | 06/14/2022 01/25/2029 12/16/2028 | 30,269,943.59 30,271,875.00 | 30,277,800.00 | 3.690 | 3.517 | 92,250.00 | 30,370,050.00 |
| Art-Treas General-TAS0000 TAS0000 | 3137FNXA3 | FHMS K-F67 A --- | 50,197,690.90 70,000,000.00 | LT | Agency MBS FHLMC | 09/24/2019 08/25/2029 03/14/2029 | 50,197,690.90 50,197,690.90 | 50,070,188.77 | 1.640 | 2.153 | 13,719.53 | 50,083,908.30 |
| Art-Treas General-TAS0000 TAS0000 | 3137FNXD7 | FHMS K-S12 A --- | 50,000,000.00 50,000,000.00 | LT | Agency MBS FHLMC | 09/27/2019 08/25/2029 09/30/2028 | 50,000,000.00 50,000,000.00 | 49,968,000.00 | 2.274 | 2.284 | 16,667.86 | 49,984,667.86 |
| Art-Treas General-TAS0000 TAS0000 | 3137FNXD7 | FHMS K-S12 A --- | 25,000,000.00 25,000,000.00 | LT | Agency MBS FHLMC | 03/13/2020 08/25/2029 09/30/2028 | 25,038,906.14 25,066,407.50 | 24,984,000.00 | 2.274 | 2.258 | 8,333.93 | 24,992,333.93 |
| Art-Treas General-TAS0000 TAS0000 | 3137FNXH8 | FHMS K-J25 A2 --- | 16,309,121.60 20,000,000.00 | LT | Agency MBS FHLMC | 01/09/2020 01/25/2026 05/03/2025 | 16,537,992.67 16,705,382.70 | 15,963,857.50 | 2.610 | 2.046 | 35,472.34 | 15,999,329.84 |
| Art-Treas General-TAS0000 TAS0000 | 3137FPHF5 | FHMS K-F68 A --- | 23,068,008.50 50,000,000.00 | LT | Agency MBS FHLMC | 03/13/2020 07/25/2026 04/04/2026 | 23,051,194.43 23,042,779.06 | 22,949,900.30 | 1.552 | 2.164 | 5,965.81 | 22,955,866.11 |
| Art-Treas General-TAS0000 TAS0000 | 3137FQ2Q5 | FHMS K-F70 A --- | 28,912,830.70 65,000,000.00 | LT | Agency MBS FHLMC | 11/07/2019 09/25/2029 05/20/2029 | 28,912,830.70 28,912,830.70 | 29,025,301.61 | 1.323 | 2.153 | 6,376.68 | 29,031,678.29 |
| Art-Treas General-TAS0000 TAS0000 | 3137FQ2T9 | FHMS K-S13 A --- | 25,000,000.00 25,000,000.00 | LT | Agency MBS FHLMC | 11/15/2019 09/25/2029 03/06/2029 | 25,000,000.00 25,000,000.00 | 24,633,122.50 | 2.284 | 2.294 | 9,514.88 | 24,642,637.38 |
| Art-Treas General-TAS0000 TAS0000 | 3137FQ2W2 | FHMS K-F71 A --- | 49,372,837.20 60,000,000.00 | LT | Agency MBS FHLMC | 11/15/2019 09/25/2029 04/28/2029 | 49,372,837.20 49,372,837.20 | 49,243,974.09 | 2.184 | 2.219 | 17,968.17 | 49,261,942.27 |
| Art-Treas General-TAS0000 TAS0000 | 3137FQXK4 | FHMS K-737 AM --- | 20,000,000.00 20,000,000.00 | LT | Agency MBS FHLMC | 01/30/2020 10/25/2026 10/01/2026 | 19,998,816.28 19,999,300.00 | 18,961,200.00 | 2.097 | 2.074 | 34,950.00 | 18,996,150.00 |
| Art-Treas General-TAS0000 TAS0000 | 3137FRUP4 | FHMS K-F76 AL --- | 33,820,164.00 50,000,000.00 | LT | Agency MBS FHLMC | 03/19/2020 01/25/2030 09/01/2029 | 33,820,164.00 33,820,164.00 | 33,820,164.00 | 1.720 | 2.263 | 9,099.52 | 33,829,263.52 |
| Art-Treas General-TAS0000 TAS0000 | 3137FTRB5 | FHMS K-J29 A2 --- | 22,000,000.00 22,000,000.00 | LT | Agency MBS FHLMC | 06/11/2020 11/25/2027 02/07/2027 | 22,316,044.04 22,439,164.00 | 20,188,080.00 | 1.409 | 1.070 | 25,831.67 | 20,213,911.67 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued | |
|-------------------|-----------------|---|---|--------------------------------|---------------------------------------|---|--|--------------------------------|---------------|------------|----------------------|-----------------------------|---------------|
| Art-Treas TAS0000 | General-TAS0000 | 3137FVNG3 | FHMS K-114 A2 --- | 25,000,000.00 25,000,000.00 | LT | Agency MBS FHLMC | 08/20/2020 06/25/2030 06/01/2030 | 25,607,137.07 25,749,125.00 | 21,213,500.00 | 1.366 | 1.038 | 28,458.33 | 21,241,958.33 |
| Art-Treas TAS0000 | General-TAS0000 | 3137FWG79 | FHMS K-115 A2 --- | 28,000,000.00 28,000,000.00 | LT | Agency MBS FHLMC | 09/18/2020 06/25/2030 06/01/2030 | 28,685,625.12 28,839,692.00 | 23,798,880.00 | 1.383 | 1.051 | 32,270.00 | 23,831,150.00 |
| Art-Treas TAS0000 | General-TAS0000 | 3137FWJ50 | FHMS 2020-KS14 AFX --- | 25,000,000.00 25,000,000.00 | LT | Agency MBS FHLMC | 09/30/2020 06/25/2030 01/23/2030 | 24,999,631.32 24,999,550.00 | 24,999,550.00 | 1.118 | 1.110 | 23,291.67 | 25,022,841.67 |
| Art-Treas TAS0000 | General-TAS0000 | 3137FXZ27 | FHMS K-127 A1 --- | 29,710,222.20 30,000,000.00 | LT | Agency MBS FHLMC | 03/25/2021 11/25/2030 01/11/2028 | 29,709,786.88 29,709,717.13 | 26,493,496.44 | 1.353 | 1.340 | 33,498.28 | 26,526,994.72 |
| Art-Treas TAS0000 | General-TAS0000 | 3137H4BY5 | FHMS K-746 A2 --- | 35,000,000.00 35,000,000.00 | LT | Agency MBS FHLMC | 11/18/2021 09/25/2028 09/01/2028 | 35,953,108.31 36,048,250.00 | 32,170,600.00 | 2.031 | 1.551 | 59,237.50 | 32,229,837.50 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J04E7 | FN BL8020 --- | 15,640,000.00 15,640,000.00 | LT | Agency MBS FNMA | 08/31/2020 08/01/2030 12/27/2029 | 15,775,970.77 15,806,175.00 | 13,320,846.06 | 1.140 | 0.996 | 14,858.00 | 13,335,704.06 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J04M9 | FN BL8027 --- | 27,350,000.00 27,350,000.00 | LT | Agency MBS FNMA | 09/25/2020 09/01/2027 06/30/2027 | 27,770,619.67 27,914,093.75 | 24,696,003.86 | 1.190 | 0.848 | 27,122.08 | 24,723,125.95 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J05P1 | FN BL8053 --- | 18,019,000.00 18,019,000.00 | LT | Agency MBS FNMA | 09/22/2020 10/01/2030 03/02/2030 | 18,110,585.28 18,130,211.02 | 15,310,669.70 | 1.170 | 1.077 | 17,568.53 | 15,328,238.23 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J0GP9 | FN BL7405 --- | 26,875,000.00 26,875,000.00 | LT | Agency MBS FNMA | 07/14/2020 07/01/2030 04/03/2030 | 27,104,284.96 27,160,546.88 | 22,612,857.74 | 1.250 | 1.110 | 27,994.79 | 22,640,852.53 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J0YM6 | FN BL7915 --- | 29,223,497.63 30,308,000.00 | LT | Agency MBS FNMA | 09/29/2020 09/01/2030 08/22/2029 | 29,599,475.98 29,680,114.78 | 24,885,298.04 | 1.190 | 0.979 | 28,979.97 | 24,914,278.01 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J16Q6 | FN BL8978 --- | 27,500,000.00 27,500,000.00 | LT | Agency MBS FNMA | 11/06/2020 11/01/2030 07/29/2030 | 27,423,698.49 27,408,691.41 | 22,841,239.57 | 1.190 | 1.201 | 27,270.83 | 22,868,510.41 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J1A99 | FN BL8131 --- | 27,706,000.00 27,706,000.00 | LT | Agency MBS FNMA | 09/30/2020 09/01/2030 06/01/2030 | 28,010,056.52 28,075,052.58 | 23,250,307.78 | 1.310 | 1.156 | 30,245.72 | 23,280,553.50 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J1EK0 | FN BL8237 --- | 41,540,000.00 41,540,000.00 | LT | Agency MBS FNMA | 10/30/2020 10/01/2030 06/29/2030 | 41,820,779.10 41,877,512.50 | 34,506,298.49 | 1.170 | 1.058 | 40,501.50 | 34,546,799.99 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J27A8 | FN BL9888 --- | 47,500,000.00 47,500,000.00 | LT | Agency MBS FNMA | 12/22/2020 12/01/2030 08/26/2030 | 47,625,813.82 47,648,437.50 | 40,001,964.92 | 1.420 | 1.357 | 56,208.33 | 40,058,173.26 |
| Art-Treas TAS0000 | General-TAS0000 | 3140J2ME3 | FN BL9356 --- | 19,045,000.00 19,045,000.00 | LT | Agency MBS FNMA | 11/30/2020 11/01/2027 10/06/2027 | 19,132,215.00 19,158,079.69 | 16,855,453.87 | 1.010 | 0.896 | 16,029.54 | 16,871,483.41 |
| Art-Treas TAS0000 | General-TAS0000 | 3140K5JG3 | FN BO9262 --- | 14,226,316.78 34,962,488.00 | LT | Agency MBS FNMA | 02/12/2020 02/01/2040 02/17/2028 | 14,629,926.31 14,675,334.90 | 13,370,667.99 | 3.000 | 2.418 | 35,565.79 | 13,406,233.78 |
| Art-Treas TAS0000 | General-TAS0000 | 3140KMRM4 | FN BQ2291 --- | 23,257,484.60 35,000,000.00 | LT | Agency MBS FNMA | 09/17/2020 08/01/2035 06/22/2027 | 24,058,790.56 24,169,614.07 | 21,750,834.75 | 2.000 | 1.256 | 38,762.47 | 21,789,597.22 |
| Art-Treas TAS0000 | General-TAS0000 | 3140KRVA4 | FN BQ6008 --- | 16,964,392.42 20,065,069.00 | LT | Agency MBS FNMA | 02/11/2021 12/01/2050 04/04/2031 | 17,580,796.45 17,611,159.88 | 14,908,468.71 | 2.000 | 1.529 | 28,273.99 | 14,936,742.70 |
| Art-Treas TAS0000 | General-TAS0000 | 3140L0JV0 | FN BR2075 --- | 27,198,744.60 30,000,000.00 | LT | Agency MBS FNMA | 07/19/2021 06/01/2036 11/30/2027 | 27,962,178.15 28,014,706.94 | 25,435,535.12 | 2.000 | 1.433 | 45,331.24 | 25,480,866.36 |
| Art-Treas TAS0000 | General-TAS0000 | 3140LAAC9 | FN BS0002 --- | 32,240,000.00 32,240,000.00 | LT | Agency MBS FNMA | 12/30/2020 12/01/2030 08/26/2030 | 32,325,583.03 32,340,750.00 | 26,993,452.62 | 1.310 | 1.249 | 35,195.33 | 27,028,647.95 |
| Art-Treas TAS0000 | General-TAS0000 | 3140LAEL5 | FN BS0138 --- | 37,500,000.00 37,500,000.00 | LT | Agency MBS FNMA | 01/22/2021 01/01/2031 09/25/2030 | 37,680,539.30 37,710,937.50 | 31,255,555.13 | 1.280 | 1.193 | 40,000.00 | 31,295,555.13 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3140LAJB2 | FN BS0257 --- | 45,000,000.00 45,000,000.00 | LT | Agency MBS FNMA | 12/30/2020 01/01/2031 08/13/2030 | 45,765,663.78 45,900,000.00 | 39,297,649.50 | 1.640 | 1.387 | 61,500.00 | 39,359,149.50 |
| Art-Treas General-TAS0000 TAS0000 | 3140LBAG8 | FN BS0906 --- | 20,570,000.00 20,570,000.00 | LT | Agency MBS FNMA | 02/12/2021 02/01/2028 01/02/2028 | 20,851,067.04 20,920,332.81 | 18,255,112.47 | 1.270 | 0.986 | 21,769.92 | 18,276,882.39 |
| Art-Treas General-TAS0000 TAS0000 | 3140LBQK2 | FN BS1357 --- | 21,725,000.00 21,725,000.00 | LT | Agency MBS FNMA | 03/30/2021 03/01/2031 11/19/2030 | 21,852,512.76 21,870,964.84 | 18,326,544.56 | 1.460 | 1.358 | 26,432.08 | 18,352,976.65 |
| Art-Treas General-TAS0000 TAS0000 | 3140LBXU2 | FN BS1590 --- | 35,322,000.00 35,322,000.00 | LT | Agency MBS FNMA | 04/30/2021 04/01/2028 02/28/2028 | 35,409,150.10 35,426,862.19 | 31,351,471.99 | 1.260 | 1.185 | 37,088.10 | 31,388,560.09 |
| Art-Treas General-TAS0000 TAS0000 | 3140LC5L1 | FN BS2650 --- | 16,539,000.00 16,539,000.00 | LT | Agency MBS FNMA | 08/12/2021 08/01/2028 05/15/2028 | 16,545,769.11 16,546,752.66 | 14,779,981.42 | 1.330 | 1.291 | 18,330.72 | 14,798,312.15 |
| Art-Treas General-TAS0000 TAS0000 | 3140LC5M9 | FN BS2651 --- | 17,293,000.00 17,293,000.00 | LT | Agency MBS FNMA | 08/12/2021 08/01/2028 05/15/2028 | 17,300,077.71 17,301,106.09 | 15,453,789.15 | 1.330 | 1.291 | 19,166.41 | 15,472,955.56 |
| Art-Treas General-TAS0000 TAS0000 | 3140LDNC9 | FN BS3086 --- | 41,963,000.00 41,963,000.00 | LT | Agency MBS FNMA | 10/15/2021 10/01/2028 08/21/2028 | 42,144,084.56 42,164,619.10 | 42,164,619.10 | 1.330 | 1.245 | 46,508.99 | 42,211,128.09 |
| Art-Treas General-TAS0000 TAS0000 | 3140LDQW2 | FN BS3168 --- | 20,169,000.00 20,169,000.00 | LT | Agency MBS FNMA | 09/30/2021 09/01/2028 07/24/2028 | 20,210,445.10 20,215,483.24 | 17,738,202.67 | 1.275 | 1.210 | 21,429.56 | 17,759,632.24 |
| Art-Treas General-TAS0000 TAS0000 | 3140LF6S8 | FN BS5380 --- | 19,572,000.00 19,572,000.00 | LT | Agency MBS FNMA | 05/13/2022 05/01/2027 04/17/2027 | 19,476,783.41 19,474,140.00 | 19,091,787.87 | 2.790 | 2.834 | 45,504.90 | 19,137,292.77 |
| Art-Treas General-TAS0000 TAS0000 | 3140LGCR1 | FN BS5479 --- | 22,405,565.00 22,405,565.00 | LT | Agency MBS FNMA | 05/31/2022 05/01/2032 12/27/2031 | 22,074,960.39 22,072,107.18 | 21,493,646.18 | 3.130 | 3.261 | 58,441.18 | 21,552,087.36 |
| Art-Treas General-TAS0000 TAS0000 | 3140LGG55 | FN BS5608 --- | 42,153,000.00 42,153,000.00 | LT | Agency MBS FNMA | 06/08/2022 05/01/2029 03/14/2029 | 42,472,787.15 42,475,733.91 | 42,309,291.94 | 3.560 | 3.368 | 125,053.90 | 42,434,345.84 |
| Art-Treas General-TAS0000 TAS0000 | 3140LGMS8 | FN BS5768 --- | 20,000,000.00 20,000,000.00 | LT | Agency MBS FNMA | 06/28/2022 06/01/2032 03/22/2031 | 19,925,062.05 19,925,000.00 | 19,925,000.00 | 3.750 | 3.741 | 62,500.00 | 19,987,500.00 |
| Art-Treas General-TAS0000 TAS0000 | 3140LGRC8 | FN BS5882 --- | 15,000,000.00 15,000,000.00 | LT | Agency MBS FNMA | 06/29/2022 06/01/2032 01/24/2032 | 15,187,396.55 15,187,500.00 | 15,187,500.00 | 3.760 | 3.548 | 47,000.00 | 15,234,500.00 |
| Art-Treas General-TAS0000 TAS0000 | 3140LWUL9 | FN BT7786 --- | 17,722,105.02 18,725,360.00 | LT | Agency MBS FNMA | 08/12/2021 08/01/2041 04/29/2029 | 18,171,839.65 18,192,848.44 | 15,761,116.53 | 2.000 | 1.583 | 29,536.84 | 15,790,653.37 |
| Art-Treas General-TAS0000 TAS0000 | 3140M2FU1 | FN BU1078 --- | 20,299,894.21 21,673,151.00 | LT | Agency MBS FNMA | 10/19/2021 10/01/2036 01/18/2028 | 20,976,652.79 21,010,390.51 | 18,987,513.76 | 2.000 | 1.348 | 33,833.16 | 19,021,346.92 |
| Art-Treas General-TAS0000 TAS0000 | 3140QD2A1 | FN CA6168 --- | 22,159,124.00 25,000,000.00 | LT | Agency MBS FNMA | 11/10/2021 06/01/2050 01/04/2031 | 22,856,251.84 22,872,370.80 | 20,087,222.86 | 2.500 | 2.065 | 46,164.84 | 20,133,387.70 |
| Art-Treas General-TAS0000 TAS0000 | 3140QHPT6 | FN CA9433 --- | 29,818,639.90 35,000,000.00 | LT | Agency MBS FNMA | 03/16/2021 03/01/2036 09/23/2027 | 30,737,014.42 30,825,019.00 | 28,065,922.61 | 2.000 | 1.361 | 49,697.73 | 28,115,620.34 |
| Art-Treas General-TAS0000 TAS0000 | 3140QKZZ4 | FN CB0759 --- | 29,541,485.05 35,000,000.00 | LT | Agency MBS FNMA | 06/17/2021 06/01/2036 11/22/2027 | 30,470,900.95 30,540,818.10 | 27,631,367.19 | 2.000 | 1.366 | 49,235.81 | 27,680,603.00 |
| Art-Treas General-TAS0000 TAS0000 | 3140QLA71 | FN CB0929 --- | 35,986,032.00 40,000,000.00 | LT | Agency MBS FNMA | 07/19/2021 06/01/2036 11/18/2027 | 37,158,976.88 37,239,920.31 | 33,653,221.28 | 2.000 | 1.344 | 59,976.72 | 33,713,198.00 |
| Art-Treas General-TAS0000 TAS0000 | 3140QM6K5 | FN CB2673 --- | 906,375.86 953,054.00 | LT | Agency MBS FNMA | 02/14/2022 01/01/2052 09/25/2030 | 924,484.63 924,715.81 | 846,488.60 | 3.000 | 2.699 | 2,265.94 | 848,754.54 |
| Art-Treas General-TAS0000 TAS0000 | 3140QM6K5 | FN CB2673 --- | 47,551,128.50 50,000,000.00 | LT | Agency MBS FNMA | 02/14/2022 01/01/2052 09/25/2030 | 48,501,167.55 48,513,295.86 | 44,409,267.57 | 3.000 | 2.699 | 118,877.82 | 44,528,145.39 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 3140QMBM5 | FN CB1843 --- | 34,646,463.66 36,072,084.00 | LT | Agency MBS FNMA | 10/14/2021 10/01/2041 12/21/2028 | 36,160,032.91 36,216,381.54 | 32,964,413.19 | 2.500 | 1.747 | 72,180.13 | 33,036,593.32 |
| Art-Treas General-TAS0000 TAS0000 | 3140QNZ47 | FN CB3462 --- | 22,420,164.08 22,639,795.00 | LT | Agency MBS FNMA | 04/18/2022 04/01/2037 01/28/2028 | 22,710,419.24 22,714,428.74 | 22,328,079.76 | 3.500 | 3.211 | 65,392.15 | 22,393,471.91 |
| Art-Treas General-TAS0000 TAS0000 | 3140QPDY0 | FN CB3718 --- | 38,596,293.27 38,901,284.00 | LT | Agency MBS FNMA | 06/16/2022 06/01/2037 02/26/2028 | 38,776,713.89 38,777,213.39 | 38,437,775.59 | 3.500 | 3.382 | 112,572.52 | 38,550,348.11 |
| Art-Treas General-TAS0000 TAS0000 | 3140X54P5 | FN FM2629 --- | 10,108,815.18 17,190,682.00 | LT | Agency MBS FNMA | 10/14/2021 03/01/2050 12/07/2030 | 10,470,489.47 10,479,998.24 | 9,123,175.47 | 2.500 | 2.005 | 21,060.03 | 9,144,235.50 |
| Art-Treas General-TAS0000 TAS0000 | 3140X5SG9 | FN FM2318 --- | 10,472,839.05 25,900,000.00 | LT | Agency MBS FNMA | 04/13/2022 09/01/2049 03/02/2030 | 10,503,678.62 10,503,930.28 | 10,204,226.02 | 3.500 | 3.440 | 30,545.78 | 10,234,771.80 |
| Art-Treas General-TAS0000 TAS0000 | 3140X5SG9 | FN FM2318 --- | 20,217,836.00 50,000,000.00 | LT | Agency MBS FNMA | 04/13/2022 09/01/2049 03/02/2030 | 20,277,371.87 20,277,857.70 | 19,699,278.02 | 3.500 | 3.440 | 58,968.69 | 19,758,246.71 |
| Art-Treas General-TAS0000 TAS0000 | 3140X5VW0 | FN FM2428 --- | 12,361,143.20 35,000,000.00 | LT | Agency MBS FNMA | 02/14/2020 02/01/2040 01/31/2028 | 12,716,714.30 12,765,777.81 | 11,618,986.34 | 3.000 | 2.407 | 30,902.86 | 11,649,889.20 |
| Art-Treas General-TAS0000 TAS0000 | 3140X62D2 | FN FM3471 --- | 19,138,830.88 31,939,001.00 | LT | Agency MBS FNMA | 06/12/2020 06/01/2040 09/11/2028 | 19,783,526.54 19,880,460.58 | 17,412,937.05 | 2.500 | 1.888 | 39,872.56 | 17,452,809.61 |
| Art-Treas General-TAS0000 TAS0000 | 3140X6V32 | FN FM3333 --- | 30,324,281.00 50,000,000.00 | LT | Agency MBS FNMA | 06/17/2020 06/01/2035 06/10/2027 | 31,162,776.40 31,309,820.13 | 28,364,780.55 | 2.000 | 1.393 | 50,540.47 | 28,415,321.01 |
| Art-Treas General-TAS0000 TAS0000 | 3140X6Y96 | FN FM3435 --- | 26,320,331.70 45,000,000.00 | LT | Agency MBS FNMA | 06/11/2020 06/01/2040 09/10/2028 | 27,233,151.35 27,369,032.41 | 23,943,439.67 | 2.500 | 1.871 | 54,834.02 | 23,998,273.69 |
| Art-Treas General-TAS0000 TAS0000 | 3140X7A58 | FN FM3627 --- | 19,080,654.45 40,421,051.00 | LT | Agency MBS FNMA | 05/17/2022 06/01/2033 08/13/2025 | 19,045,475.83 19,044,878.23 | 18,744,627.91 | 3.000 | 3.012 | 47,701.64 | 18,792,329.55 |
| Art-Treas General-TAS0000 TAS0000 | 3140X7EB1 | FN FM3729 --- | 24,295,819.24 34,961,518.00 | LT | Agency MBS FNMA | 07/28/2020 07/01/2040 11/13/2028 | 25,101,947.00 25,196,472.85 | 21,562,670.29 | 2.000 | 1.428 | 40,493.03 | 21,603,163.32 |
| Art-Treas General-TAS0000 TAS0000 | 3140X7MU0 | FN FM3970 --- | 27,398,556.00 38,703,605.00 | LT | Agency MBS FNMA | 08/31/2020 08/01/2040 11/07/2028 | 28,376,590.41 28,477,374.15 | 24,323,290.02 | 2.000 | 1.385 | 45,664.26 | 24,368,954.28 |
| Art-Treas General-TAS0000 TAS0000 | 3140X7MU0 | FN FM3970 --- | 22,310,015.85 31,515,458.00 | LT | Agency MBS FNMA | 08/31/2020 08/01/2040 11/07/2028 | 23,106,406.84 23,188,472.72 | 19,805,897.28 | 2.000 | 1.385 | 37,183.36 | 19,843,080.64 |
| Art-Treas General-TAS0000 TAS0000 | 3140X7P86 | FN FM4046 --- | 14,310,873.02 17,293,195.00 | LT | Agency MBS FNMA | 08/26/2020 08/01/2040 11/28/2028 | 14,791,805.14 14,843,058.61 | 12,702,827.91 | 2.000 | 1.424 | 23,851.46 | 12,726,679.36 |
| Art-Treas General-TAS0000 TAS0000 | 3140X7SK6 | FN FM4121 --- | 22,709,318.80 35,000,000.00 | LT | Agency MBS FNMA | 09/17/2020 08/01/2035 06/16/2027 | 23,478,434.93 23,585,756.57 | 21,248,237.79 | 2.000 | 1.266 | 37,848.86 | 21,286,086.66 |
| Art-Treas General-TAS0000 TAS0000 | 3140X8AV9 | FN FM4519 --- | 29,961,779.56 35,055,772.00 | LT | Agency MBS FNMA | 10/16/2020 10/01/2040 11/26/2028 | 30,971,562.80 31,066,620.18 | 26,591,840.09 | 2.000 | 1.422 | 49,936.30 | 26,641,776.39 |
| Art-Treas General-TAS0000 TAS0000 | 3140X8FA0 | FN FM4660 --- | 17,266,798.62 22,341,120.00 | LT | Agency MBS FNMA | 11/17/2020 10/01/2035 07/19/2027 | 17,857,135.34 17,930,491.19 | 16,150,017.48 | 2.000 | 1.272 | 28,778.00 | 16,178,795.48 |
| Art-Treas General-TAS0000 TAS0000 | 3140X8K22 | FN FM4812 --- | 29,149,195.31 35,269,736.00 | LT | Agency MBS FNMA | 11/16/2020 11/01/2040 12/13/2028 | 30,052,732.78 30,132,980.65 | 25,872,813.81 | 2.000 | 1.469 | 48,581.99 | 25,921,395.80 |
| Art-Treas General-TAS0000 TAS0000 | 3140X9DQ5 | FN FM5510 --- | 26,391,892.50 30,000,000.00 | LT | Agency MBS FNMA | 03/11/2021 01/01/2051 06/21/2031 | 26,991,013.48 27,018,699.95 | 22,933,767.84 | 2.000 | 1.706 | 43,986.49 | 22,977,754.33 |
| Art-Treas General-TAS0000 TAS0000 | 3140X9EG6 | FN FM5534 --- | 22,535,930.85 26,256,251.00 | LT | Agency MBS FNMA | 02/11/2021 01/01/2041 01/18/2029 | 23,374,183.44 23,437,368.09 | 20,020,104.04 | 2.000 | 1.378 | 37,559.88 | 20,057,663.93 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|---------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 | 3140X9NQ4 | FN FM5798 --- | 30,873,147.20 40,000,000.00 | LT | Agency MBS FNMA | 03/16/2021 01/01/2036 06/16/2027 | 31,885,439.45 31,987,474.85 | 29,030,347.26 | 2.000 | 1.288 | 51,455.25 | 29,081,802.50 |
| Art-Treas General-TAS0000 | 3140XBQU7 | FN FM7666 --- | 31,787,690.55 35,000,000.00 | LT | Agency MBS FNMA | 06/21/2021 06/01/2041 04/04/2029 | 32,272,754.82 32,299,273.70 | 28,240,087.33 | 2.000 | 1.739 | 52,979.48 | 28,293,066.82 |
| Art-Treas General-TAS0000 | 3140XCSY5 | FN FM8634 --- | 35,741,094.00 40,000,000.00 | LT | Agency MBS FNMA | 10/19/2021 09/01/2036 12/09/2027 | 36,937,084.21 36,997,616.83 | 33,436,609.41 | 2.000 | 1.334 | 59,568.49 | 33,496,177.90 |
| Art-Treas General-TAS0000 | 3140XCZQ4 | FN FM8850 --- | 27,902,770.50 30,000,000.00 | LT | Agency MBS FNMA | 11/10/2021 09/01/2041 12/01/2028 | 28,914,993.01 28,949,124.39 | 25,375,532.03 | 2.500 | 1.863 | 58,130.77 | 25,433,662.80 |
| Art-Treas General-TAS0000 | 3140XDAH9 | FN FM9007 --- | 28,887,865.20 30,000,000.00 | LT | Agency MBS FNMA | 10/14/2021 10/01/2046 11/18/2030 | 29,177,227.98 29,185,771.31 | 25,099,246.81 | 2.000 | 1.855 | 48,146.44 | 25,147,393.25 |
| Art-Treas General-TAS0000 | 3140XDC61 | FN FM9092 --- | 24,113,320.42 25,186,192.00 | LT | Agency MBS FNMA | 11/10/2021 10/01/2046 10/20/2030 | 24,902,403.48 24,923,377.28 | 21,767,083.25 | 2.500 | 2.040 | 50,236.08 | 21,817,319.33 |
| Art-Treas General-TAS0000 | 3140XDRF5 | FN FM9485 --- | 22,622,984.75 25,000,000.00 | LT | Agency MBS FNMA | 11/16/2021 11/01/2040 09/23/2028 | 23,470,032.90 23,499,625.41 | 21,077,871.99 | 2.500 | 1.827 | 47,131.22 | 21,125,003.21 |
| Art-Treas General-TAS0000 | 3140XDRF5 | FN FM9485 --- | 2,370,734.97 2,619,830.00 | LT | Agency MBS FNMA | 11/18/2021 11/01/2040 09/23/2028 | 2,457,736.05 2,460,748.81 | 2,208,817.66 | 2.500 | 1.840 | 4,939.03 | 2,213,756.69 |
| Art-Treas General-TAS0000 | 3140XFHY0 | FN FS0246 --- | 34,258,514.50 35,000,000.00 | LT | Agency MBS FNMA | 02/14/2022 01/01/2052 09/07/2030 | 34,670,735.96 34,676,040.14 | 32,064,935.65 | 3.000 | 2.812 | 85,646.29 | 32,150,581.94 |
| Art-Treas General-TAS0000 | 3140XFMV0 | FN FS0371 --- | 20,854,254.86 21,271,372.00 | LT | Agency MBS FNMA | 02/14/2022 01/01/2052 12/24/2031 | 21,044,074.86 21,046,505.02 | 18,818,661.45 | 2.500 | 2.377 | 43,446.36 | 18,862,107.81 |
| Art-Treas General-TAS0000 | 3140XFXV8 | FN FS0691 --- | 24,523,664.00 25,000,000.00 | LT | Agency MBS FNMA | 02/17/2022 02/01/2042 04/18/2029 | 24,801,983.77 24,807,218.86 | 22,352,296.36 | 2.500 | 2.297 | 51,090.97 | 22,403,387.33 |
| Art-Treas General-TAS0000 | 3140XFZW4 | FN FS0756 --- | 28,075,653.35 28,430,617.00 | LT | Agency MBS FNMA | 04/13/2022 01/01/2052 12/19/2029 | 28,550,297.31 28,553,816.82 | 27,134,881.17 | 3.500 | 3.212 | 81,887.32 | 27,216,768.49 |
| Art-Treas General-TAS0000 | 3140XG2F5 | FN FS1673 --- | 30,533,724.43 30,620,662.00 | LT | Agency MBS FNMA | 05/12/2022 05/01/2052 08/24/2030 | 30,476,737.35 30,476,473.69 | 30,350,694.29 | 4.000 | 4.020 | 101,779.08 | 30,452,473.37 |
| Art-Treas General-TAS0000 | 3140XGFJ3 | FN FS1068 --- | 36,628,302.67 36,973,991.00 | LT | Agency MBS FNMA | 04/13/2022 04/01/2052 01/13/2031 | 36,435,123.19 36,433,714.81 | 34,316,566.32 | 3.000 | 3.065 | 91,570.76 | 34,408,137.08 |
| Art-Treas General-TAS0000 | 3140XGH69 | FN FS1152 --- | 38,698,861.33 38,887,607.00 | LT | Agency MBS FNMA | 04/13/2022 03/01/2052 11/05/2029 | 38,560,813.91 38,559,787.30 | 37,667,133.44 | 3.500 | 3.546 | 112,871.68 | 37,780,005.12 |
| Art-Treas General-TAS0000 | 3140XGMV8 | FN FS1271 --- | 23,373,831.00 25,000,000.00 | LT | Agency MBS FNMA | 04/20/2022 04/01/2037 03/23/2026 | 23,338,061.85 23,337,309.39 | 22,918,570.48 | 3.000 | 3.004 | 58,434.58 | 22,977,005.06 |
| Art-Treas General-TAS0000 | 3140XHEZ6 | FN FS1951 --- | 29,111,990.18 29,409,614.00 | LT | Agency MBS FNMA | 05/17/2022 05/01/2042 03/21/2029 | 28,565,003.65 28,561,591.62 | 28,224,763.27 | 3.500 | 3.822 | 84,909.97 | 28,309,673.24 |
| Art-Treas General-TAS0000 | 31418D2W1 | FN MA4388 --- | 22,314,371.00 25,000,000.00 | LT | Agency MBS FNMA | 07/14/2021 07/01/2041 11/07/2028 | 23,097,158.04 23,137,213.43 | 20,116,025.22 | 2.500 | 1.877 | 46,488.27 | 20,162,513.49 |
| Art-Treas General-TAS0000 | 31418DLQ3 | FN MA3934 --- | 7,220,689.00 25,000,000.00 | LT | Agency MBS FNMA | 01/24/2020 02/01/2040 03/05/2028 | 7,406,448.31 7,422,078.35 | 6,799,696.33 | 3.000 | 2.474 | 18,051.72 | 6,817,748.05 |
| Art-Treas General-TAS0000 | 31418DW40 | FN MA4266 --- | 34,223,985.20 40,000,000.00 | LT | Agency MBS FNMA | 01/14/2021 02/01/2041 01/05/2029 | 34,689,893.49 34,726,649.98 | 28,922,229.58 | 1.500 | 1.266 | 42,779.98 | 28,965,009.56 |
| Art-Treas General-TAS0000 | 31418DXQ0 | FN MA4286 --- | 21,784,794.00 25,000,000.00 | LT | Agency MBS FNMA | 02/11/2021 03/01/2041 01/16/2029 | 22,168,081.57 22,196,662.76 | 18,409,079.83 | 1.500 | 1.203 | 27,230.99 | 18,436,310.83 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|----------------------------------|------------|---|--|-----------|---------------------------------------|--|--|-------------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 | 31418DY89 | FN MA4334 | 37,556,584.45 42,500,000.00 | LT | Agency MBS FNMA | 05/18/2021 05/01/2041 09/25/2028 | 38,968,069.53 39,052,979.61 | 33,855,232.83 | 2.500 | 1.824 | 78,242.88 | 33,933,475.71 |
| Art-Treas General-TAS0000 | 38381EW87 | GNR 2022-059 AB | 29,739,151.50 30,000,000.00 | LT | Agency MBS GNMA | 03/30/2022 07/16/2043 12/21/2023 | 29,695,153.49 29,691,522.39 | 28,844,300.43 | 2.000 | 2.052 | 49,565.25 | 28,893,865.68 |
| Art-Treas General-TAS0000 | --- | --- | 3,474,996,771.64 4,138,698,748.00 | LT | Agency MBS --- | --- 04/11/2037 01/26/2029 | 3,532,582,482.27 3,537,966,915.01 | 3,200,166,270.11 | 2.154 | 1.849 | 5,783,089.86 | 3,205,949,359.97 |

CD

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------|------------|---|--|------------|---------------------------------------|--|--|----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-CD-TAS0000 | ART1889CD | Encore Bank 50990 | 7,500,000.00 7,500,000.00 | CE | CD CD | 05/12/2022 08/08/2022 08/08/2022 | 7,500,000.00 7,500,000.00 | 7,500,000.00 | 0.880 | 0.880 | 9,041.10 | 7,509,041.10 |
| Art-CD-TAS0000 | ART1900CD | Encore Bank 51015 | 7,500,000.00 7,500,000.00 | ST | CD CD | 06/21/2022 09/19/2022 09/19/2022 | 7,500,000.00 7,500,000.00 | 7,500,000.00 | 1.670 | 1.670 | 3,431.51 | 7,503,431.51 |
| Art-CD-TAS0000 | ART1901CD | Smackover State Bk 113975 | 3,000,000.00 3,000,000.00 | ST | CD CD | 06/21/2022 09/19/2022 09/19/2022 | 3,000,000.00 3,000,000.00 | 3,000,000.00 | 1.670 | 1.670 | 1,372.60 | 3,001,372.60 |
| Art-CD-TAS0000 | --- | --- | 18,000,000.00 18,000,000.00 | --- | CD CD | --- 09/01/2022 09/01/2022 | 18,000,000.00 18,000,000.00 | 18,000,000.00 | 1.341 | 1.341 | 13,845.21 | 18,013,845.21 |

CP

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|---------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 | 0347M3G16 | Anglesea Funding Plc | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/16/2022 07/01/2022 07/01/2022 | 50,000,000.00 49,966,041.67 | 49,997,700.00 | 0.000 | 1.637 | 0.00 | 49,997,700.00 |
| Art-Treas General-TAS0000 | 0347M3G16 | Anglesea Funding Plc | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/16/2022 07/01/2022 07/01/2022 | 50,000,000.00 49,966,041.67 | 49,997,700.00 | 0.000 | 1.637 | 0.00 | 49,997,700.00 |
| Art-Treas General-TAS0000 | 0347M3G16 | Anglesea Funding Plc | 15,000,000.00 15,000,000.00 | CE | CP CP | 06/16/2022 07/01/2022 07/01/2022 | 15,000,000.00 14,989,812.50 | 14,999,310.00 | 0.000 | 1.637 | 0.00 | 14,999,310.00 |
| Art-Treas General-TAS0000 | 0347M3G57 | Anglesea Funding Plc | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/17/2022 07/05/2022 07/05/2022 | 49,991,055.56 49,959,750.00 | 49,988,200.00 | 0.000 | 1.617 | 0.00 | 49,988,200.00 |
| Art-Treas General-TAS0000 | 0347M3G81 | Anglesea Funding Plc | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/21/2022 07/08/2022 07/08/2022 | 49,984,444.44 49,962,222.22 | 49,980,850.00 | 0.000 | 1.607 | 0.00 | 49,980,850.00 |
| Art-Treas General-TAS0000 | 0527M1GF6 | Autobahn Funding Company, LLC | 40,000,000.00 40,000,000.00 | CE | CP CP | 06/17/2022 07/15/2022 07/15/2022 | 39,974,022.22 39,948,044.44 | 39,971,200.00 | 0.000 | 3.370 | 0.00 | 39,971,200.00 |
| Art-Treas General-TAS0000 | 0527M1GR0 | Autobahn Funding Company, LLC | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/21/2022 07/25/2022 07/25/2022 | 49,944,000.00 49,920,666.67 | 49,939,650.00 | 0.000 | 2.396 | 0.00 | 49,939,650.00 |
| Art-Treas General-TAS0000 | 06744RGV4 | Barclays Bank UK PLC | 25,000,000.00 25,000,000.00 | CE | CP CP | 06/23/2022 07/29/2022 07/29/2022 | 24,967,722.22 24,958,500.00 | 24,966,225.00 | 0.000 | 1.668 | 0.00 | 24,966,225.00 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 14918FG85 | Catholic Health Initiatives --- | 45,000,000.00 45,000,000.00 | CE | CP CP | 06/16/2022 07/08/2022 07/08/2022 | 44,982,325.00 44,944,450.00 | 44,979,705.00 | 0.000 | 2.031 | 0.00 | 44,979,705.00 |
| Art-Treas General-TAS0000 TAS0000 | 14918FGT9 | Catholic Health Initiatives --- | 45,887,000.00 45,887,000.00 | CE | CP CP | 06/28/2022 07/27/2022 07/27/2022 | 45,815,747.69 45,807,526.27 | 45,812,617.17 | 0.000 | 2.163 | 0.00 | 45,812,617.17 |
| Art-Treas General-TAS0000 TAS0000 | 2063C1G53 | Concord Minutemen Capital Company L.L.C. --- | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/28/2022 07/05/2022 07/05/2022 | 49,991,111.11 49,984,444.44 | 49,988,500.00 | 0.000 | 1.607 | 0.00 | 49,988,500.00 |
| Art-Treas General-TAS0000 TAS0000 | 2063C1GJ3 | Concord Minutemen Capital Company L.L.C. --- | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/21/2022 07/18/2022 07/18/2022 | 49,960,805.56 49,937,750.00 | 49,957,050.00 | 0.000 | 1.668 | 0.00 | 49,957,050.00 |
| Art-Treas General-TAS0000 TAS0000 | 23385UG79 | Dairy Farmers of America, Inc. --- | 15,000,000.00 15,000,000.00 | CE | CP CP | 06/09/2022 07/07/2022 07/07/2022 | 14,996,500.00 14,983,666.67 | 14,994,870.00 | 0.000 | 1.406 | 0.00 | 14,994,870.00 |
| Art-Treas General-TAS0000 TAS0000 | 31849MGU9 | National Bank of Abu Dhabi P.J.S.C. --- | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/16/2022 07/28/2022 07/28/2022 | 49,938,125.00 49,903,750.00 | 49,934,500.00 | 0.000 | 1.658 | 0.00 | 49,934,500.00 |
| Art-Treas General-TAS0000 TAS0000 | 31849MGU9 | National Bank of Abu Dhabi P.J.S.C. --- | 25,000,000.00 25,000,000.00 | CE | CP CP | 06/16/2022 07/28/2022 07/28/2022 | 24,969,062.50 24,951,875.00 | 24,967,250.00 | 0.000 | 1.658 | 0.00 | 24,967,250.00 |
| Art-Treas General-TAS0000 TAS0000 | 38150UHS3 | Goldman Sachs International --- | 35,000,000.00 35,000,000.00 | CE | CP CP | 06/21/2022 08/26/2022 08/26/2022 | 34,887,300.00 34,867,175.00 | 34,882,890.00 | 0.000 | 2.085 | 0.00 | 34,882,890.00 |
| Art-Treas General-TAS0000 TAS0000 | 38150UHS3 | Goldman Sachs International --- | 40,000,000.00 40,000,000.00 | CE | CP CP | 06/21/2022 08/26/2022 08/26/2022 | 39,871,200.00 39,848,200.00 | 39,866,160.00 | 0.000 | 2.085 | 0.00 | 39,866,160.00 |
| Art-Treas General-TAS0000 TAS0000 | 39014JG87 | Great Bear Funding Designated Activity Company --- | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/16/2022 07/08/2022 07/08/2022 | 49,984,347.22 49,950,805.56 | 49,981,400.00 | 0.000 | 1.617 | 0.00 | 49,981,400.00 |
| Art-Treas General-TAS0000 TAS0000 | 46575BG80 | ITT Inc. --- | 30,000,000.00 30,000,000.00 | CE | CP CP | 06/13/2022 07/08/2022 07/08/2022 | 29,990,666.67 29,966,666.67 | 29,986,290.00 | 0.000 | 1.607 | 0.00 | 29,986,290.00 |
| Art-Treas General-TAS0000 TAS0000 | 46575BGE7 | ITT Inc. --- | 11,500,000.00 11,500,000.00 | CE | CP CP | 06/23/2022 07/14/2022 07/14/2022 | 11,491,196.11 11,485,778.33 | 11,490,662.00 | 0.000 | 2.133 | 0.00 | 11,490,662.00 |
| Art-Treas General-TAS0000 TAS0000 | 46575BGF4 | ITT Inc. --- | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/16/2022 07/15/2022 07/15/2022 | 49,960,138.89 49,917,430.56 | 49,956,400.00 | 0.000 | 2.062 | 0.00 | 49,956,400.00 |
| Art-Treas General-TAS0000 TAS0000 | 46575BGN7 | ITT Inc. --- | 15,000,000.00 15,000,000.00 | CE | CP CP | 06/22/2022 07/22/2022 07/22/2022 | 14,980,312.50 14,971,875.00 | 14,980,485.00 | 0.000 | 2.265 | 0.00 | 14,980,485.00 |
| Art-Treas General-TAS0000 TAS0000 | 53262RGE6 | Lime Funding LLC --- | 25,000,000.00 25,000,000.00 | CE | CP CP | 06/21/2022 07/14/2022 07/14/2022 | 24,985,375.00 24,974,125.00 | 24,983,175.00 | 0.000 | 1.627 | 0.00 | 24,983,175.00 |
| Art-Treas General-TAS0000 TAS0000 | 53262RGE6 | Lime Funding LLC --- | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/21/2022 07/14/2022 07/14/2022 | 49,970,750.00 49,948,250.00 | 49,966,350.00 | 0.000 | 1.627 | 0.00 | 49,966,350.00 |
| Art-Treas General-TAS0000 TAS0000 | 53262RGF3 | Lime Funding LLC --- | 35,000,000.00 35,000,000.00 | CE | CP CP | 06/21/2022 07/15/2022 07/15/2022 | 34,977,269.44 34,961,033.33 | 34,974,695.00 | 0.000 | 1.678 | 0.00 | 34,974,695.00 |
| Art-Treas General-TAS0000 TAS0000 | 62455BG17 | Mountcliff Funding LLC --- | 40,000,000.00 40,000,000.00 | CE | CP CP | 06/30/2022 07/01/2022 07/01/2022 | 40,000,000.00 39,998,255.56 | 39,998,160.00 | 0.000 | 1.576 | 0.00 | 39,998,160.00 |
| Art-Treas General-TAS0000 TAS0000 | 62455BGM1 | Mountcliff Funding LLC --- | 30,000,000.00 30,000,000.00 | CE | CP CP | 06/23/2022 07/21/2022 07/21/2022 | 29,971,500.00 29,960,100.00 | 29,968,530.00 | 0.000 | 1.718 | 0.00 | 29,968,530.00 |
| Art-Treas General-TAS0000 TAS0000 | 62455BGN9 | Mountcliff Funding LLC --- | 40,000,000.00 40,000,000.00 | CE | CP CP | 06/16/2022 07/22/2022 07/22/2022 | 39,960,333.33 39,932,000.00 | 39,955,920.00 | 0.000 | 1.709 | 0.00 | 39,955,920.00 |
| Art-Treas General-TAS0000 TAS0000 | 67705BGT3 | Oglethorpe Power Corporation --- | 46,092,000.00 46,092,000.00 | CE | CP CP | 06/28/2022 07/27/2022 07/27/2022 | 46,020,429.37 46,012,171.22 | 46,019,036.36 | 0.000 | 2.163 | 0.00 | 46,019,036.36 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|----------------------------------|--------------|--|--|-----------|---------------------------------------|--|--|-------------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 | 67705BGV8 | Oglethorpe Power Corporation | 40,593,000.00 40,593,000.00 | CE | CP CP | 06/22/2022 07/29/2022 07/29/2022 | 40,522,593.70 40,499,963.10 | 40,518,349.47 | 0.000 | 2.245 | 0.00 | 40,518,349.47 |
| Art-Treas General-TAS0000 | 67984XJD9 | Old Line Funding, LLC | 25,000,000.00 25,000,000.00 | CE | CP CP | 05/09/2022 08/08/2022 08/08/2022 | 24,964,111.11 24,914,055.56 | 24,947,175.00 | 0.000 | 3.289 | 0.00 | 24,947,175.00 |
| Art-Treas General-TAS0000 | 76582KGC9 | Ridgefield Funding Company, LLC Series A1 | 25,000,000.00 25,000,000.00 | CE | CP CP | 06/21/2022 07/12/2022 07/12/2022 | 24,987,395.83 24,975,937.50 | 24,986,050.00 | 0.000 | 3.176 | 0.00 | 24,986,050.00 |
| Art-Treas General-TAS0000 | 86564XGU2 | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/16/2022 07/28/2022 07/28/2022 | 49,938,125.00 49,903,750.00 | 49,933,000.00 | 0.000 | 1.658 | 0.00 | 49,933,000.00 |
| Art-Treas General-TAS0000 | 86564XGU2 | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 30,000,000.00 30,000,000.00 | CE | CP CP | 06/16/2022 07/28/2022 07/28/2022 | 29,962,650.00 29,941,900.00 | 29,959,800.00 | 0.000 | 1.669 | 0.00 | 29,959,800.00 |
| Art-Treas General-TAS0000 | 86564XGU2 | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 25,000,000.00 25,000,000.00 | CE | CP CP | 06/16/2022 07/28/2022 07/28/2022 | 24,969,062.50 24,951,875.00 | 24,966,500.00 | 0.000 | 1.658 | 0.00 | 24,966,500.00 |
| Art-Treas General-TAS0000 | 86564XGU2 | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/17/2022 07/28/2022 07/28/2022 | 49,937,750.00 49,905,472.22 | 49,933,000.00 | 0.000 | 1.668 | 0.00 | 49,933,000.00 |
| Art-Treas General-TAS0000 | 86564XGU2 | Sumitomo Mitsui Trust Bank Ltd. (Singapore Branch) | 35,000,000.00 35,000,000.00 | CE | CP CP | 06/17/2022 07/28/2022 07/28/2022 | 34,956,425.00 34,933,830.56 | 34,953,100.00 | 0.000 | 1.668 | 0.00 | 34,953,100.00 |
| Art-Treas General-TAS0000 | US23385UG128 | Dairy Farmers of America, Inc. | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/30/2022 07/01/2022 07/01/2022 | 50,000,000.00 49,997,361.11 | 49,997,300.00 | 0.000 | 1.909 | 0.00 | 49,997,300.00 |
| Art-Treas General-TAS0000 | US23385UG128 | Dairy Farmers of America, Inc. | 50,000,000.00 50,000,000.00 | CE | CP CP | 06/30/2022 07/01/2022 07/01/2022 | 50,000,000.00 49,997,361.11 | 49,997,300.00 | 0.000 | 1.909 | 0.00 | 49,997,300.00 |
| Art-Treas General-TAS0000 | US23385UG128 | Dairy Farmers of America, Inc. | 35,000,000.00 35,000,000.00 | CE | CP CP | 06/30/2022 07/01/2022 07/01/2022 | 35,000,000.00 34,998,152.78 | 34,998,110.00 | 0.000 | 1.909 | 0.00 | 34,998,110.00 |
| Art-Treas General-TAS0000 | --- | --- | 1,524,072,000.00 1,524,072,000.00 | CE | CP CP | --- 07/18/2022 07/18/2022 | 1,522,803,852.98 1,521,998,066.72 | 1,522,675,165.01 | 0.000 | 1.892 | 0.00 | 1,522,675,165.01 |

Corporate

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|----------------------------------|------------|---|--|-----------|---------------------------------------|--|--|----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 | 037833DB3 | APPLE INC | 11,125,000.00 11,125,000.00 | LT | Corporate CORP | 01/20/2022 09/12/2027 09/12/2027 | 11,567,079.48 11,606,712.50 | 10,736,136.75 | 2.900 | 2.048 | 97,683.68 | 10,833,820.43 |
| Art-Treas General-TAS0000 | 037833DP2 | APPLE INC | 5,000,000.00 5,000,000.00 | LT | Corporate CORP | 01/20/2022 09/11/2029 09/11/2029 | 4,990,062.36 4,989,450.00 | 4,516,415.00 | 2.200 | 2.230 | 33,611.11 | 4,550,026.11 |
| Art-Treas General-TAS0000 | 037833DP2 | APPLE INC | 10,000,000.00 10,000,000.00 | LT | Corporate CORP | 01/28/2022 09/11/2029 09/11/2029 | 9,928,300.00 9,924,100.00 | 9,032,830.00 | 2.200 | 2.309 | 67,222.22 | 9,100,052.22 |
| Art-Treas General-TAS0000 | 037833DP2 | APPLE INC | 10,000,000.00 10,000,000.00 | LT | Corporate CORP | 02/08/2022 09/11/2029 09/11/2029 | 9,875,473.41 9,868,700.00 | 9,032,830.00 | 2.200 | 2.390 | 67,222.22 | 9,100,052.22 |
| Art-Treas General-TAS0000 | 037833DP2 | APPLE INC | 5,000,000.00 5,000,000.00 | LT | Corporate CORP | 03/24/2022 09/11/2029 09/11/2029 | 4,778,154.03 4,769,800.00 | 4,516,415.00 | 2.200 | 2.890 | 33,611.11 | 4,550,026.11 |
| Art-Treas General-TAS0000 | --- | APPLE INC | 41,125,000.00 41,125,000.00 | LT | Corporate CORP | --- 02/16/2029 02/16/2029 | 41,139,069.28 41,158,762.50 | 37,834,626.75 | 2.399 | 2.313 | 299,350.35 | 38,133,977.10 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

Currency

| Account Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--------------------------------------|---------------|---|--|----------|---------------------------------------|---|--|---------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas-BAML DDA TAS0000 | CCYUSD | Receivable --- | 654.44 654.44 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 654.44 654.44 | 654.44 | 0.000 | 0.000 | 0.00 | 654.44 |
| Art-Treas-BAML MMKT TAS0000 | CCYUSD | Receivable --- | 27,375.96 27,375.96 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 27,375.96 27,375.96 | 27,375.96 | 0.000 | 0.000 | 0.00 | 27,375.96 |
| Art-Treas-First Security DDA TAS0000 | CCYUSD | Cash --- | 0.80 0.80 | Cash | Currency CASH | --- 06/30/2022 06/30/2022 | 0.80 0.80 | 0.80 | 0.000 | 0.000 | 0.00 | 0.80 |
| Art-Treas-First Security DDA TAS0000 | CCYUSD | Receivable --- | 0.80 0.80 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 0.80 0.80 | 0.80 | 0.000 | 0.000 | 0.00 | 0.80 |
| Art-Treas-Simmons DDA TAS0000 | CCYUSD | Receivable --- | 4,627.27 4,627.27 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 4,627.27 4,627.27 | 4,627.27 | 0.000 | 0.000 | 0.00 | 4,627.27 |
| Art-Treas-Centennial DDA TAS0000 | CCYUSD | Receivable --- | 18,623.98 18,623.98 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 18,623.98 18,623.98 | 18,623.98 | 0.000 | 0.000 | 0.00 | 18,623.98 |
| Art-Treas General-TAS0000 TAS0000 | CCYUSD | Cash --- | -761,434.64 -761,434.64 | Cash | Currency CASH | --- 06/30/2022 06/30/2022 | -761,434.64 -761,434.64 | -761,434.64 | 0.000 | 0.000 | 0.00 | -761,434.64 |
| Art-Treas General-TAS0000 TAS0000 | CCYUSD | Receivable --- | 899,068.81 899,068.81 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 899,068.81 899,068.81 | 899,068.81 | 0.000 | 0.000 | 0.00 | 899,068.81 |
| Art-Treas-Goldman Sachs MMKT TAS0000 | CCYUSD | Receivable --- | 0.12 0.12 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 0.12 0.12 | 0.12 | 0.000 | 0.000 | 0.00 | 0.12 |
| Art-Treas-JP Morgan MMKT TAS0000 | CCYUSD | Receivable --- | 0.22 0.22 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 0.22 0.22 | 0.22 | 0.000 | 0.000 | 0.00 | 0.22 |
| Art-Treas General Israel Bonds --- | CCYUSD | Cash --- | 761,434.65 761,434.65 | Cash | Currency CASH | --- 06/30/2022 06/30/2022 | 761,434.65 761,434.65 | 761,434.65 | 0.000 | 0.000 | 0.00 | 761,434.65 |
| Art-American Rescue Plan CSLFR --- | CCYUSD | Receivable --- | 930,878.92 930,878.92 | RCV | Currency CASH | --- 06/30/2022 06/30/2022 | 930,878.92 930,878.92 | 930,878.92 | 0.000 | 0.000 | 0.00 | 930,878.92 |
| --- | CCYUSD | --- | 1,881,231.33 1,881,231.33 | --- | Currency CASH | --- | 1,881,231.33 1,881,231.33 | 1,881,231.33 | 0.000 | 0.000 | 0.00 | 1,881,231.33 |

MM Fund

| Account Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--------------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas-Bank OZK DDA TAS0000 | 2035022322 | Art-Treas-OZK DDA --- | 58,349,102.42 58,349,102.42 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 58,349,102.42 58,349,102.42 | 58,349,102.42 | 0.550 | 0.550 | 25,376.76 | 58,374,479.18 |
| Art-Treas-First Security DDA TAS0000 | 21020280 | Art-Treas-First Security DDA --- | 6,511.21 6,511.21 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 6,511.21 6,511.21 | 6,511.21 | 0.150 | 0.150 | 0.00 | 6,511.21 |
| Art-Treas General-TAS0000 TAS0000 | 262006208 | DREYFUS GVT CSH MGT INST --- | 352.75 352.75 | CE | MM Fund MMFUND | 06/30/2022 06/30/2022 06/30/2022 | 352.75 352.75 | 352.75 | 1.370 | 1.360 | 0.00 | 352.75 |
| Art-American Rescue Plan CSLFR --- | 262006208 | DREYFUS GVT CSH MGT INST --- | 195,907.84 195,907.84 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 195,907.84 195,907.84 | 195,907.84 | 1.370 | 1.340 | 0.00 | 195,907.84 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|---------------------------------------|------------|---|---|-----------|---------------------------------------|---|--------------------------------------|-------------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas-BAML MMKT TAS0000 | 38141W273 | GOLDMAN:FS GOVT INST --- | 11,369.21 11,369.21 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 11,369.21 11,369.21 | 11,369.21 | 1.370 | 1.370 | 0.00 | 11,369.21 |
| Art-Treas-BAML MMKT TAS0000 | 608919718 | FEDERATED HRMS GV O PRMR --- | 186,301,201.45 186,301,201.45 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 186,301,201.45 186,301,201.45 | 186,301,201.45 | 1.420 | 1.430 | 0.00 | 186,301,201.45 |
| Art-American Rescue Plan CSLFR --- | 608919718 | FEDERATED HRMS GV O PRMR --- | 1,056,102,784.81 1,056,102,784.81 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 1,056,102,784.81 1,056,102,784.81 | 1,056,102,784.81 | 1.420 | 1.430 | 0.00 | 1,056,102,784.81 |
| Art-Treas-Centennial DDA TAS0000 | 69655 | Art-Treas-Centennial DDA --- | 50,354,806.71 50,354,806.71 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 50,354,806.71 50,354,806.71 | 50,354,806.71 | 0.450 | 0.450 | 0.00 | 50,354,806.71 |
| Art-Treas-Simmons DDA TAS0000 | 904368 | Art-Treas-Simmons DDA --- | 10,362,242.98 10,362,242.98 | CE | MM Fund MMFUND | --- 06/30/2022 06/30/2022 | 10,362,242.98 10,362,242.98 | 10,362,242.98 | 0.550 | 0.550 | 0.00 | 10,362,242.98 |
| --- | --- | --- | 1,361,684,279.38 | CE | MM Fund | --- | 1,361,684,279.38 | 1,361,684,279.38 | 1.340 | 1.349 | 25,376.76 | 1,361,709,656.14 |
| --- | --- | --- | 1,361,684,279.38 | | MMFUND | 06/30/2022 | 1,361,684,279.38 | | | | | |

Mortgage Backed

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|--|-----------|---|--|--|-----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 30291SAG8 | FRESB 2020-SB74 10F --- | 23,487,279.24 25,000,000.00 | LT | Mortgage Backed Other MTGE | 05/29/2020 04/25/2030 08/02/2029 | 23,576,294.59 23,601,075.11 | 20,758,762.01 | 1.380 | 1.314 | 27,010.37 | 20,785,772.39 |
| Art-Treas General-TAS0000 TAS0000 | 302987AA0 | FRESB 2020-SB70 A5H --- | 16,493,342.27 22,500,000.00 | LT | Mortgage Backed Other MTGE | 01/29/2020 10/25/2039 03/14/2036 | 16,518,877.61 16,572,048.49 | 16,003,325.07 | 2.320 | 2.307 | 31,887.13 | 16,035,212.20 |
| Art-Treas General-TAS0000 TAS0000 | 30313KAD6 | FRESB 2020-SB71 A1F --- | 23,226,179.99 28,000,000.00 | LT | Mortgage Backed Other MTGE | 02/21/2020 12/25/2029 04/22/2029 | 23,311,451.90 23,341,172.81 | 21,491,648.87 | 2.210 | 2.138 | 42,774.88 | 21,534,423.75 |
| Art-Treas General-TAS0000 TAS0000 | 38381HKD2 | GNR 2022-118 AG --- | 20,000,000.00 20,000,000.00 | LT | Mortgage Backed Other MTGE | 06/30/2022 11/16/2059 06/15/2025 | 19,062,857.83 19,062,500.00 | 19,062,500.00 | 2.500 | 4.215 | 41,666.67 | 19,104,166.67 |
| Art-Treas General-TAS0000 TAS0000 | 83164MHU6 | SBA 510143 --- | 10,456,616.80 20,000,000.00 | LT | Mortgage Backed Other MTGE | 10/01/2019 04/25/2043 10/15/2030 | 10,483,710.76 10,520,110.15 | 10,475,391.03 | 0.900 | 0.852 | 7,842.46 | 10,483,233.49 |
| Art-Treas General-TAS0000 TAS0000 | 83164MJJ9 | SBA 510165 --- | 9,512,250.00 20,000,000.00 | LT | Mortgage Backed Other MTGE | 10/01/2019 03/25/2043 07/05/2030 | 9,537,247.50 9,570,148.88 | 9,529,261.80 | 0.900 | 0.850 | 7,134.19 | 9,536,395.99 |
| Art-Treas General-TAS0000 TAS0000 | 83164MK73 | SBA 510218 --- | 9,045,224.76 12,073,092.00 | LT | Mortgage Backed Other MTGE | 09/18/2019 12/25/2038 07/06/2029 | 9,067,880.65 9,100,078.76 | 9,057,576.55 | 0.900 | 0.845 | 6,783.92 | 9,064,360.47 |
| Art-Treas General-TAS0000 TAS0000 | 83164MUU1 | SBA 510495 --- | 10,851,887.14 16,500,000.00 | LT | Mortgage Backed Other MTGE | 08/27/2019 09/25/2044 08/11/2031 | 11,308,034.12 11,913,571.25 | 10,499,743.41 | 2.000 | 1.464 | 18,086.48 | 10,517,829.89 |
| Art-Treas General-TAS0000 TAS0000 | --- | --- | 123,072,780.20 164,073,092.00 | LT | Mortgage Backed Other MTGE | --- 07/24/2040 02/15/2030 | 122,866,354.97 123,680,705.46 | 116,878,208.74 | 1.781 | 1.958 | 183,186.10 | 117,061,394.84 |

Muni

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 040849FJ5 | ARKANSAS DEV FIN AUTH ST AGY FACS REV --- | 345,000.00 345,000.00 | LT | Muni MUNI | 09/30/2020 12/01/2027 12/01/2027 | 360,026.87 364,878.90 | 327,201.45 | 2.000 | 1.160 | 575.00 | 327,776.45 |
| Art-Treas General-TAS0000 TAS0000 | 040849FK2 | ARKANSAS DEV FIN AUTH ST AGY FACS REV --- | 355,000.00 355,000.00 | LT | Muni MUNI | 09/30/2020 12/01/2028 12/01/2028 | 366,316.40 369,970.35 | 325,850.95 | 2.000 | 1.380 | 591.67 | 326,442.62 |
| Art-Treas General-TAS0000 TAS0000 | 040849FL0 | ARKANSAS DEV FIN AUTH ST AGY FACS REV --- | 360,000.00 360,000.00 | LT | Muni MUNI | 09/30/2020 12/01/2029 12/01/2029 | 368,463.29 371,196.00 | 322,275.60 | 2.000 | 1.540 | 600.00 | 322,875.60 |
| Art-Treas General-TAS0000 TAS0000 | 040849GE5 | ARKANSAS DEV FIN AUTH ST AGY FACS REV --- | 1,935,000.00 1,935,000.00 | LT | Muni MUNI | 10/27/2020 04/01/2030 04/01/2030 | 1,935,000.00 1,935,000.00 | 1,620,156.15 | 1.600 | 1.600 | 7,740.00 | 1,627,896.15 |
| Art-Treas General-TAS0000 TAS0000 | 041042L91 | ARKANSAS ST --- | 1,115,000.00 1,115,000.00 | LT | Muni MUNI | 09/30/2020 07/01/2026 07/01/2026 | 1,164,971.97 1,186,828.30 | 1,060,431.90 | 2.000 | 0.850 | 11,150.00 | 1,071,581.90 |
| Art-Treas General-TAS0000 TAS0000 | 041042M25 | ARKANSAS ST --- | 1,130,000.00 1,130,000.00 | LT | Muni MUNI | 09/30/2020 07/01/2027 07/01/2027 | 1,187,347.73 1,207,416.30 | 1,057,567.00 | 2.000 | 0.950 | 11,300.00 | 1,068,867.00 |
| Art-Treas General-TAS0000 TAS0000 | 041042M33 | ARKANSAS ST --- | 1,155,000.00 1,155,000.00 | LT | Muni MUNI | 09/30/2020 07/01/2028 07/01/2028 | 1,155,000.00 1,155,000.00 | 998,162.55 | 1.050 | 1.050 | 6,063.75 | 1,004,226.30 |
| Art-Treas General-TAS0000 TAS0000 | 041042M41 | ARKANSAS ST --- | 1,090,000.00 1,090,000.00 | LT | Muni MUNI | 09/30/2020 07/01/2029 07/01/2029 | 1,090,000.00 1,090,000.00 | 917,899.90 | 1.150 | 1.150 | 6,267.50 | 924,167.40 |
| Art-Treas General-TAS0000 TAS0000 | 041042M58 | ARKANSAS ST --- | 1,180,000.00 1,180,000.00 | LT | Muni MUNI | 09/30/2020 07/01/2030 07/01/2030 | 1,180,000.00 1,180,000.00 | 968,414.20 | 1.250 | 1.250 | 7,375.00 | 975,789.20 |
| Art-Treas General-TAS0000 TAS0000 | 041049EG8 | ARKANSAS ST CMNTY WTR SYS PUB WTR AUTH REV --- | 545,000.00 545,000.00 | LT | Muni MUNI | 06/22/2021 10/01/2025 10/01/2025 | 545,000.00 545,000.00 | 504,784.45 | 1.110 | 1.110 | 1,512.38 | 506,296.83 |
| Art-Treas General-TAS0000 TAS0000 | 041049EH6 | ARKANSAS ST CMNTY WTR SYS PUB WTR AUTH REV --- | 555,000.00 555,000.00 | LT | Muni MUNI | 06/22/2021 10/01/2026 10/01/2026 | 555,000.00 555,000.00 | 505,960.20 | 1.260 | 1.260 | 1,748.25 | 507,708.45 |
| Art-Treas General-TAS0000 TAS0000 | 041049EK9 | ARKANSAS ST CMNTY WTR SYS PUB WTR AUTH REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 06/22/2021 10/01/2028 10/01/2028 | 500,000.00 500,000.00 | 442,585.00 | 1.670 | 1.670 | 2,087.50 | 444,672.50 |
| Art-Treas General-TAS0000 TAS0000 | 0411867N1 | ARKANSAS ST UNIV REV --- | 825,000.00 825,000.00 | LT | Muni MUNI | 12/18/2019 03/01/2029 03/01/2029 | 825,000.00 825,000.00 | 767,769.75 | 2.757 | 2.757 | 7,581.75 | 775,351.50 |
| Art-Treas General-TAS0000 TAS0000 | 0411867V3 | ARKANSAS ST UNIV REV --- | 2,560,000.00 2,560,000.00 | LT | Muni MUNI | 12/18/2019 12/01/2029 12/01/2029 | 2,560,000.00 2,560,000.00 | 2,352,409.60 | 2.751 | 2.751 | 5,868.80 | 2,358,278.40 |
| Art-Treas General-TAS0000 TAS0000 | 0834192C4 | BENTONVILLE ARK SCH DIST NO 006 --- | 1,000,000.00 1,000,000.00 | LT | Muni MUNI | 07/30/2020 06/01/2027 06/01/2027 | 1,033,197.78 1,051,830.00 | 964,990.00 | 2.000 | 1.000 | 1,666.67 | 966,656.67 |
| Art-Treas General-TAS0000 TAS0000 | 0834192D2 | BENTONVILLE ARK SCH DIST NO 006 --- | 1,000,000.00 1,000,000.00 | LT | Muni MUNI | 07/30/2020 06/01/2028 06/01/2028 | 1,029,111.31 1,045,450.00 | 942,180.00 | 2.000 | 1.120 | 1,666.67 | 943,846.67 |
| Art-Treas General-TAS0000 TAS0000 | 0834192E0 | BENTONVILLE ARK SCH DIST NO 006 --- | 1,000,000.00 1,000,000.00 | LT | Muni MUNI | 07/30/2020 06/01/2029 06/01/2029 | 1,025,729.40 1,040,170.00 | 943,370.00 | 2.000 | 1.220 | 1,666.67 | 945,036.67 |
| Art-Treas General-TAS0000 TAS0000 | 0834192F7 | BENTONVILLE ARK SCH DIST NO 006 --- | 1,000,000.00 1,000,000.00 | LT | Muni MUNI | 07/30/2020 06/01/2030 06/01/2030 | 1,022,699.77 1,035,440.00 | 904,620.00 | 2.000 | 1.310 | 1,666.67 | 906,286.67 |
| Art-Treas General-TAS0000 TAS0000 | 227615LY5 | CROSSETT ARK SCH DIST NO 052 --- | 980,000.00 980,000.00 | LT | Muni MUNI | 09/30/2021 12/01/2029 12/01/2029 | 1,014,776.06 1,020,679.80 | 892,162.60 | 2.000 | 1.170 | 1,633.33 | 893,795.93 |
| Art-Treas General-TAS0000 TAS0000 | 227615LZ2 | CROSSETT ARK SCH DIST NO 052 --- | 785,000.00 785,000.00 | LT | Muni MUNI | 09/30/2021 12/01/2030 12/01/2030 | 809,084.89 813,173.65 | 700,950.05 | 2.000 | 1.280 | 1,308.33 | 702,258.38 |
| Art-Treas General-TAS0000 TAS0000 | 348764QF1 | FORT SMITH ARK SCH DIST NO 100 --- | 710,000.00 710,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2023 02/01/2023 | 727,311.46 787,297.70 | 721,260.60 | 5.000 | 0.799 | 14,791.67 | 736,052.27 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 348764QG9 | FORT SMITH ARK SCH DIST NO 100 --- | 745,000.00 745,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2024 02/01/2024 | 792,576.66 853,688.05 | 777,124.40 | 5.000 | 0.900 | 15,520.83 | 792,645.23 |
| Art-Treas General-TAS0000 TAS0000 | 348764QH7 | FORT SMITH ARK SCH DIST NO 100 --- | 785,000.00 785,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2025 02/01/2025 | 864,192.70 926,559.05 | 833,583.65 | 5.000 | 1.000 | 16,354.17 | 849,937.82 |
| Art-Treas General-TAS0000 TAS0000 | 348764QJ3 | FORT SMITH ARK SCH DIST NO 100 --- | 820,000.00 820,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2026 02/01/2026 | 835,843.27 846,297.40 | 794,252.00 | 2.000 | 1.350 | 6,833.33 | 801,085.33 |
| Art-Treas General-TAS0000 TAS0000 | 348764QK0 | FORT SMITH ARK SCH DIST NO 100 --- | 840,000.00 840,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2027 02/01/2027 | 853,709.45 862,730.40 | 805,047.60 | 2.000 | 1.449 | 7,000.00 | 812,047.60 |
| Art-Treas General-TAS0000 TAS0000 | 348764QL8 | FORT SMITH ARK SCH DIST NO 100 --- | 855,000.00 855,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2028 02/01/2028 | 866,395.48 873,878.40 | 800,707.50 | 2.000 | 1.549 | 7,125.00 | 807,832.50 |
| Art-Treas General-TAS0000 TAS0000 | 348764QM6 | FORT SMITH ARK SCH DIST NO 100 --- | 870,000.00 870,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2029 02/01/2029 | 878,996.29 884,894.40 | 794,492.70 | 2.000 | 1.649 | 7,250.00 | 801,742.70 |
| Art-Treas General-TAS0000 TAS0000 | 348764QN4 | FORT SMITH ARK SCH DIST NO 100 --- | 890,000.00 890,000.00 | LT | Muni MUNI | 06/16/2020 02/01/2030 02/01/2030 | 896,556.16 900,849.10 | 793,212.50 | 2.000 | 1.749 | 7,416.67 | 800,629.17 |
| Art-Treas General-TAS0000 TAS0000 | 348764SU6 | FORT SMITH ARK SCH DIST NO 100 --- | 1,485,000.00 1,485,000.00 | LT | Muni MUNI | 08/24/2021 02/01/2028 02/01/2028 | 1,485,000.00 1,485,000.00 | 1,301,246.10 | 1.200 | 1.200 | 7,425.00 | 1,308,671.10 |
| Art-Treas General-TAS0000 TAS0000 | 348764SV4 | FORT SMITH ARK SCH DIST NO 100 --- | 1,500,000.00 1,500,000.00 | LT | Muni MUNI | 08/24/2021 02/01/2029 02/01/2029 | 1,500,000.00 1,500,000.00 | 1,285,245.00 | 1.350 | 1.350 | 8,437.50 | 1,293,682.50 |
| Art-Treas General-TAS0000 TAS0000 | 348764SW2 | FORT SMITH ARK SCH DIST NO 100 --- | 3,045,000.00 3,045,000.00 | LT | Muni MUNI | 08/24/2021 02/01/2030 02/01/2030 | 3,045,000.00 3,045,000.00 | 2,556,338.40 | 1.500 | 1.500 | 19,031.25 | 2,575,369.65 |
| Art-Treas General-TAS0000 TAS0000 | 441178CU2 | HOT SPRINGS ARK WASTEWATER REV --- | 1,000,000.00 1,000,000.00 | LT | Muni MUNI | 07/20/2020 12/01/2027 12/01/2027 | 1,000,000.00 1,000,000.00 | 902,250.00 | 2.080 | 2.080 | 1,733.33 | 903,983.33 |
| Art-Treas General-TAS0000 TAS0000 | 441178CW8 | HOT SPRINGS ARK WASTEWATER REV --- | 1,000,000.00 1,000,000.00 | LT | Muni MUNI | 07/20/2020 12/01/2029 12/01/2029 | 1,000,000.00 1,000,000.00 | 857,470.00 | 2.280 | 2.280 | 1,900.00 | 859,370.00 |
| Art-Treas General-TAS0000 TAS0000 | 46923PBD2 | JACKSONVILLE ARK WASTEWATER REV --- | 795,000.00 795,000.00 | LT | Muni MUNI | 08/27/2020 12/01/2027 12/01/2027 | 795,000.00 795,000.00 | 709,958.85 | 1.600 | 1.600 | 1,060.00 | 711,018.85 |
| Art-Treas General-TAS0000 TAS0000 | 46923PBE0 | JACKSONVILLE ARK WASTEWATER REV --- | 310,000.00 310,000.00 | LT | Muni MUNI | 08/27/2020 12/01/2028 12/01/2028 | 310,000.00 310,000.00 | 272,167.60 | 1.750 | 1.750 | 452.08 | 272,619.68 |
| Art-Treas General-TAS0000 TAS0000 | 480265UT2 | JONESBORO ARK SCH DIST NO 1 --- | 845,000.00 845,000.00 | LT | Muni MUNI | 11/24/2020 02/01/2027 02/01/2027 | 845,000.00 845,000.00 | 771,349.80 | 1.000 | 1.000 | 3,520.83 | 774,870.63 |
| Art-Treas General-TAS0000 TAS0000 | 480265UU9 | JONESBORO ARK SCH DIST NO 1 --- | 855,000.00 855,000.00 | LT | Muni MUNI | 11/24/2020 02/01/2028 02/01/2028 | 855,000.00 855,000.00 | 773,971.65 | 1.150 | 1.150 | 4,096.88 | 778,068.53 |
| Art-Treas General-TAS0000 TAS0000 | 480265UV7 | JONESBORO ARK SCH DIST NO 1 --- | 870,000.00 870,000.00 | LT | Muni MUNI | 11/24/2020 02/01/2029 02/01/2029 | 870,000.00 870,000.00 | 773,534.40 | 1.300 | 1.300 | 4,712.50 | 778,246.90 |
| Art-Treas General-TAS0000 TAS0000 | 53746QAX8 | LITTLE ROCK ARK WTR RECLAMATION SYS REV --- | 1,005,000.00 1,005,000.00 | LT | Muni MUNI | 12/03/2020 08/01/2026 08/01/2026 | 1,005,000.00 1,005,000.00 | 916,298.70 | 1.263 | 1.263 | 5,288.81 | 921,587.51 |
| Art-Treas General-TAS0000 TAS0000 | 53746QAY6 | LITTLE ROCK ARK WTR RECLAMATION SYS REV --- | 1,080,000.00 1,080,000.00 | LT | Muni MUNI | 12/03/2020 08/01/2027 08/01/2027 | 1,080,000.00 1,080,000.00 | 968,511.60 | 1.453 | 1.453 | 6,538.50 | 975,050.10 |
| Art-Treas General-TAS0000 TAS0000 | 53746QAZ3 | LITTLE ROCK ARK WTR RECLAMATION SYS REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 12/03/2020 08/01/2028 08/01/2028 | 500,000.00 500,000.00 | 440,660.00 | 1.677 | 1.677 | 3,493.75 | 444,153.75 |
| Art-Treas General-TAS0000 TAS0000 | 53746QBA7 | LITTLE ROCK ARK WTR RECLAMATION SYS REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 12/03/2020 08/01/2029 08/01/2029 | 500,000.00 500,000.00 | 433,275.00 | 1.827 | 1.827 | 3,806.25 | 437,081.25 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|-----------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 53746QBB5 | LITTLE ROCK ARK WTR RECLAMATION SYS REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 12/03/2020 08/01/2030 08/01/2030 | 500,000.00 500,000.00 | 425,405.00 | 1.927 | 1.927 | 4,014.58 | 429,419.58 |
| Art-Treas General-TAS0000 TAS0000 | 53746QBM1 | LITTLE ROCK ARK WTR RECLAMATION SYS REV --- | 6,000,000.00 6,000,000.00 | LT | Muni MUNI | 09/08/2021 10/01/2028 10/01/2028 | 6,253,417.77 6,286,260.00 | 5,420,280.00 | 2.000 | 1.291 | 30,000.00 | 5,450,280.00 |
| Art-Treas General-TAS0000 TAS0000 | 586305MU5 | MENA ARK SCH DIST NO 23 --- | 2,010,000.00 2,010,000.00 | LT | Muni MUNI | 11/05/2020 02/01/2030 02/01/2030 | 2,010,000.00 2,010,000.00 | 1,697,625.90 | 1.500 | 1.500 | 12,562.50 | 1,710,188.40 |
| Art-Treas General-TAS0000 TAS0000 | 667325EJ9 | NORTHWEST ARK CMNTY COLLEGE DIST --- | 225,000.00 225,000.00 | LT | Muni MUNI | 07/28/2020 05/15/2026 05/15/2026 | 225,000.00 225,000.00 | 207,438.75 | 1.670 | 1.670 | 480.13 | 207,918.88 |
| Art-Treas General-TAS0000 TAS0000 | 667325EK6 | NORTHWEST ARK CMNTY COLLEGE DIST --- | 280,000.00 280,000.00 | LT | Muni MUNI | 07/28/2020 05/15/2027 05/15/2027 | 280,000.00 280,000.00 | 253,859.20 | 1.780 | 1.780 | 636.84 | 254,496.04 |
| Art-Treas General-TAS0000 TAS0000 | 667325EM2 | NORTHWEST ARK CMNTY COLLEGE DIST --- | 300,000.00 300,000.00 | LT | Muni MUNI | 07/28/2020 05/15/2029 05/15/2029 | 300,000.00 300,000.00 | 263,049.00 | 2.070 | 2.070 | 793.50 | 263,842.50 |
| Art-Treas General-TAS0000 TAS0000 | 667325EN0 | NORTHWEST ARK CMNTY COLLEGE DIST --- | 300,000.00 300,000.00 | LT | Muni MUNI | 07/28/2020 05/15/2030 05/15/2030 | 300,000.00 300,000.00 | 258,243.00 | 2.170 | 2.170 | 831.83 | 259,074.83 |
| Art-Treas General-TAS0000 TAS0000 | 782816CH3 | RUSSELLVILLE ARK WTR & SWR REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 11/19/2020 07/01/2026 07/01/2026 | 500,000.00 500,000.00 | 457,485.00 | 1.229 | 1.229 | 3,072.50 | 460,557.50 |
| Art-Treas General-TAS0000 TAS0000 | 782816CJ9 | RUSSELLVILLE ARK WTR & SWR REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 11/19/2020 07/01/2027 07/01/2027 | 500,000.00 500,000.00 | 449,730.00 | 1.419 | 1.419 | 3,547.50 | 453,277.50 |
| Art-Treas General-TAS0000 TAS0000 | 782816CK6 | RUSSELLVILLE ARK WTR & SWR REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 11/19/2020 07/01/2028 07/01/2028 | 500,000.00 500,000.00 | 441,990.00 | 1.625 | 1.625 | 4,062.50 | 446,052.50 |
| Art-Treas General-TAS0000 TAS0000 | 782816CL4 | RUSSELLVILLE ARK WTR & SWR REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 11/19/2020 07/01/2029 07/01/2029 | 500,000.00 500,000.00 | 431,795.00 | 1.725 | 1.725 | 4,312.50 | 436,107.50 |
| Art-Treas General-TAS0000 TAS0000 | 782816CM2 | RUSSELLVILLE ARK WTR & SWR REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 11/19/2020 07/01/2030 07/01/2030 | 500,000.00 500,000.00 | 422,555.00 | 1.825 | 1.825 | 4,562.50 | 427,117.50 |
| Art-Treas General-TAS0000 TAS0000 | 818182AX5 | SEVIER CNTY ARK SALES & USE TAX --- | 345,000.00 345,000.00 | LT | Muni MUNI | 10/22/2020 08/01/2024 08/01/2024 | 345,000.00 345,000.00 | 328,329.60 | 1.011 | 1.011 | 1,453.31 | 329,782.91 |
| Art-Treas General-TAS0000 TAS0000 | 818182AY3 | SEVIER CNTY ARK SALES & USE TAX --- | 345,000.00 345,000.00 | LT | Muni MUNI | 10/22/2020 08/01/2025 08/01/2025 | 345,000.00 345,000.00 | 321,322.65 | 1.111 | 1.111 | 1,597.06 | 322,919.71 |
| Art-Treas General-TAS0000 TAS0000 | 818182BC0 | SEVIER CNTY ARK SALES & USE TAX --- | 730,000.00 730,000.00 | LT | Muni MUNI | 10/22/2020 08/01/2029 08/01/2029 | 730,000.00 730,000.00 | 639,348.60 | 1.979 | 1.979 | 6,019.46 | 645,368.06 |
| Art-Treas General-TAS0000 TAS0000 | 818182BD8 | SEVIER CNTY ARK SALES & USE TAX --- | 250,000.00 250,000.00 | LT | Muni MUNI | 10/22/2020 08/01/2030 08/01/2030 | 250,000.00 250,000.00 | 214,435.00 | 2.049 | 2.049 | 2,134.38 | 216,569.38 |
| Art-Treas General-TAS0000 TAS0000 | 823619VJ7 | SHERIDAN ARK SCH DIST NO 37 --- | 965,000.00 965,000.00 | LT | Muni MUNI | 11/05/2020 02/01/2028 02/01/2028 | 965,000.00 965,000.00 | 862,198.55 | 1.000 | 1.000 | 4,020.83 | 866,219.38 |
| Art-Treas General-TAS0000 TAS0000 | 823619VK4 | SHERIDAN ARK SCH DIST NO 37 --- | 970,000.00 970,000.00 | LT | Muni MUNI | 11/05/2020 02/01/2029 02/01/2029 | 968,161.64 967,701.10 | 846,315.30 | 1.000 | 1.030 | 4,041.67 | 850,356.97 |
| Art-Treas General-TAS0000 TAS0000 | 823619VL2 | SHERIDAN ARK SCH DIST NO 37 --- | 990,000.00 990,000.00 | LT | Muni MUNI | 11/05/2020 02/01/2030 02/01/2030 | 990,000.00 990,000.00 | 850,350.60 | 1.050 | 1.050 | 4,331.25 | 854,681.85 |
| Art-Treas General-TAS0000 TAS0000 | 837477LY2 | SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY --- | 1,225,000.00 1,225,000.00 | LT | Muni MUNI | 09/03/2020 06/01/2028 06/01/2028 | 1,231,080.15 1,234,322.25 | 1,100,883.00 | 1.250 | 1.100 | 1,276.04 | 1,102,159.04 |
| Art-Treas General-TAS0000 TAS0000 | 837477LZ9 | SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY --- | 1,300,000.00 1,300,000.00 | LT | Muni MUNI | 09/03/2020 06/01/2029 06/01/2029 | 1,300,000.00 1,300,000.00 | 1,133,145.00 | 1.250 | 1.250 | 1,354.17 | 1,134,499.17 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|----------------------------------|------------|---|--|-----------|---------------------------------------|--|--|----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 | 837477MA3 | SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY --- | 1,465,000.00 1,465,000.00 | LT | Muni MUNI | 09/03/2020 06/01/2030 06/01/2030 | 1,459,558.16 1,458,304.95 | 1,231,039.50 | 1.250 | 1.300 | 1,526.04 | 1,232,565.54 |
| Art-Treas General-TAS0000 | 850269EK3 | SPRINGDALE ARK SALES & USE TAX REV --- | 2,000,000.00 2,000,000.00 | LT | Muni MUNI | 03/31/2020 11/01/2027 11/01/2027 | 1,966,238.90 1,952,000.00 | 1,849,980.00 | 1.997 | 2.343 | 6,656.67 | 1,856,636.67 |
| Art-Treas General-TAS0000 | 850269EL1 | SPRINGDALE ARK SALES & USE TAX REV --- | 1,650,000.00 1,650,000.00 | LT | Muni MUNI | 03/31/2020 11/01/2028 11/01/2028 | 1,650,000.00 1,650,000.00 | 1,501,978.50 | 2.097 | 2.097 | 5,766.75 | 1,507,745.25 |
| Art-Treas General-TAS0000 | 850269EM9 | SPRINGDALE ARK SALES & USE TAX REV --- | 1,720,000.00 1,720,000.00 | LT | Muni MUNI | 03/31/2020 11/01/2029 11/01/2029 | 1,720,000.00 1,720,000.00 | 1,548,258.00 | 2.200 | 2.200 | 6,306.67 | 1,554,564.67 |
| Art-Treas General-TAS0000 | 9140724V2 | UNIVERSITY ARK UNIV REV --- | 6,320,000.00 6,320,000.00 | LT | Muni MUNI | 11/05/2019 11/01/2029 11/01/2029 | 6,320,000.00 6,320,000.00 | 5,739,192.00 | 2.560 | 2.560 | 26,965.33 | 5,766,157.33 |
| Art-Treas General-TAS0000 | 9140725P4 | UNIVERSITY ARK UNIV REV --- | 2,050,000.00 2,050,000.00 | LT | Muni MUNI | 11/05/2019 09/01/2029 09/01/2029 | 2,050,000.00 2,050,000.00 | 1,891,576.00 | 2.658 | 2.658 | 18,163.00 | 1,909,739.00 |
| Art-Treas General-TAS0000 | 9140727G2 | UNIVERSITY ARK UNIV REV --- | 720,000.00 720,000.00 | LT | Muni MUNI | 10/20/2020 12/01/2026 12/01/2026 | 720,000.00 720,000.00 | 651,571.20 | 1.197 | 1.197 | 718.20 | 652,289.40 |
| Art-Treas General-TAS0000 | 9140727J6 | UNIVERSITY ARK UNIV REV --- | 740,000.00 740,000.00 | LT | Muni MUNI | 10/20/2020 12/01/2028 12/01/2028 | 740,000.00 740,000.00 | 638,139.00 | 1.634 | 1.634 | 1,007.63 | 639,146.63 |
| Art-Treas General-TAS0000 | 9140727K3 | UNIVERSITY ARK UNIV REV --- | 500,000.00 500,000.00 | LT | Muni MUNI | 10/20/2020 12/01/2029 12/01/2029 | 500,000.00 500,000.00 | 421,300.00 | 1.794 | 1.794 | 747.50 | 422,047.50 |
| Art-Treas General-TAS0000 | 914115V80 | UNIVERSITY CENT ARK REV --- | 1,200,000.00 1,200,000.00 | LT | Muni MUNI | 07/30/2020 09/01/2026 09/01/2026 | 1,200,000.00 1,200,000.00 | 1,094,148.00 | 1.533 | 1.533 | 6,132.00 | 1,100,280.00 |
| Art-Treas General-TAS0000 | 914115W22 | UNIVERSITY CENT ARK REV --- | 1,250,000.00 1,250,000.00 | LT | Muni MUNI | 07/30/2020 09/01/2028 09/01/2028 | 1,250,000.00 1,250,000.00 | 1,099,525.00 | 1.918 | 1.918 | 7,991.67 | 1,107,516.67 |
| Art-Treas General-TAS0000 | 914115W30 | UNIVERSITY CENT ARK REV --- | 1,265,000.00 1,265,000.00 | LT | Muni MUNI | 07/30/2020 09/01/2029 09/01/2029 | 1,265,000.00 1,265,000.00 | 1,093,719.00 | 2.128 | 2.128 | 8,973.07 | 1,102,692.07 |
| Art-Treas General-TAS0000 | --- | --- | 80,835,000.00 80,835,000.00 | LT | Muni MUNI | --- 09/28/2028 09/28/2028 | 81,565,763.55 81,931,816.10 | 72,587,909.75 | 1.928 | 1.620 | 419,917.86 | 73,007,827.61 |

Non-US Gov

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General Israel Bonds | A46513JCJ8 | ISRAEL, STATE OF (GOVERNMENT) --- | 8,000,000.00 8,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 05/15/2020 05/01/2023 05/01/2023 | 8,000,000.00 8,000,000.00 | 7,906,680.00 | 1.570 | 1.570 | 20,990.68 | 7,927,670.68 |
| Art-Treas General Israel Bonds | A46513JEA5 | ISRAEL, STATE OF (GOVERNMENT) --- | 5,000,000.00 5,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 01/15/2020 01/01/2025 01/01/2025 | 5,000,000.00 5,000,000.00 | 4,872,015.00 | 2.330 | 2.330 | 19,469.86 | 4,891,484.86 |
| Art-Treas General Israel Bonds | A46513JHA2 | ISRAEL, STATE OF (GOVERNMENT) --- | 10,000,000.00 10,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 01/15/2020 01/01/2030 01/01/2030 | 10,000,000.00 10,000,000.00 | 9,377,640.00 | 2.830 | 2.830 | 47,295.89 | 9,424,935.89 |
| Art-Treas General Israel Bonds | A46513JQZ7 | ISRAEL, STATE OF (GOVERNMENT) --- | 5,000,000.00 5,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 01/15/2020 01/01/2025 01/01/2025 | 5,000,000.00 5,000,000.00 | 4,889,740.00 | 2.480 | 2.480 | 20,723.29 | 4,910,463.29 |
| Art-Treas General Israel Bonds | A46513JRH6 | ISRAEL, STATE OF (GOVERNMENT) --- | 7,000,000.00 7,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 05/15/2020 05/01/2025 05/01/2025 | 7,000,000.00 7,000,000.00 | 6,724,886.00 | 2.030 | 2.030 | 23,748.22 | 6,748,634.22 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--------------------------------------|------------|---|--|-----------|---------------------------------------|--|--|----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General Bonds --- | A46514TMV7 | ISRAEL, STATE OF (GOVERNMENT) --- | 5,000,000.00 5,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 02/01/2021 02/01/2024 02/01/2024 | 5,000,000.00 5,000,000.00 | 4,814,400.00 | 0.730 | 0.730 | 6,100.00 | 4,820,500.00 |
| Art-Treas General-TAS0000 TAS0000 | A46514TQN1 | ISRAEL, STATE OF (GOVERNMENT) --- | 5,000,000.00 5,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 10/15/2021 10/01/2026 10/01/2026 | 5,000,000.00 5,000,000.00 | 5,000,000.00 | 1.920 | 1.920 | 15,913.04 | 5,015,913.04 |
| Art-Treas General Bonds --- | A46514TZG6 | ISRAEL, STATE OF (GOVERNMENT) --- | 5,000,000.00 5,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 02/01/2021 02/01/2026 02/01/2026 | 5,000,000.00 5,000,000.00 | 4,631,370.00 | 1.350 | 1.350 | 11,280.82 | 4,642,650.82 |
| Art-Treas General-TAS0000 TAS0000 | A46514TZZ4 | ISRAEL, STATE OF (GOVERNMENT) --- | 5,000,000.00 5,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | 10/15/2021 10/01/2026 10/01/2026 | 5,000,000.00 5,000,000.00 | 5,000,000.00 | 2.070 | 2.070 | 17,156.25 | 5,017,156.25 |
| --- | --- | ISRAEL, STATE OF (GOVERNMENT) --- | 55,000,000.00 55,000,000.00 | LT | Non-US Gov SOVEREIGN GOV | --- 01/07/2026 01/07/2026 | 55,000,000.00 55,000,000.00 | 53,216,731.00 | 1.989 | 1.991 | 182,678.06 | 53,399,409.06 |

US Gov

| Account, Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--------------------------------------|------------|---|---|----------|---------------------------------------|---|-------------------------------------|-------------------|-------------|------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 9128282A7 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 09/29/2021 08/15/2026 08/15/2026 | 10,200,167.57 10,236,718.75 | 9,403,125.00 | 1.500 | 1.001 | 56,353.59 | 9,459,478.59 |
| Art-Treas General-TAS0000 TAS0000 | 9128282A7 | UNITED STATES TREASURY --- | 5,000,000.00 5,000,000.00 | LT | US Gov US GOV | 10/22/2021 08/15/2026 08/15/2026 | 5,065,922.31 5,076,953.13 | 4,701,562.50 | 1.500 | 1.170 | 28,176.80 | 4,729,739.30 |
| Art-Treas General-TAS0000 TAS0000 | 9128282A7 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/07/2022 08/15/2026 08/15/2026 | 10,030,446.45 10,033,984.38 | 9,403,125.00 | 1.500 | 1.423 | 56,353.59 | 9,459,478.59 |
| Art-Treas General-TAS0000 TAS0000 | 9128283J7 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 03/15/2022 11/30/2024 11/30/2024 | 10,025,756.02 10,028,906.25 | 9,800,000.00 | 2.125 | 2.014 | 17,998.63 | 9,817,998.63 |
| Art-Treas General-TAS0000 TAS0000 | 9128284V9 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 05/05/2022 08/15/2028 08/15/2028 | 9,890,676.26 9,887,890.63 | 9,895,312.50 | 2.875 | 3.072 | 108,011.05 | 10,003,323.55 |
| Art-Treas General-TAS0000 TAS0000 | 9128286B1 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 03/15/2022 02/15/2029 02/15/2029 | 10,292,797.77 10,305,859.38 | 9,753,125.00 | 2.625 | 2.147 | 98,618.78 | 9,851,743.78 |
| Art-Treas General-TAS0000 TAS0000 | 9128286T2 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 09/27/2021 05/15/2029 05/15/2029 | 10,702,897.94 10,780,468.75 | 9,596,875.00 | 2.375 | 1.298 | 30,332.88 | 9,627,207.88 |
| Art-Treas General-TAS0000 TAS0000 | 9128286T2 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 09/28/2021 05/15/2029 05/15/2029 | 10,681,330.76 10,756,250.00 | 9,596,875.00 | 2.375 | 1.329 | 30,332.88 | 9,627,207.88 |
| Art-Treas General-TAS0000 TAS0000 | 9128286T2 | UNITED STATES TREASURY --- | 5,000,000.00 5,000,000.00 | LT | US Gov US GOV | 10/22/2021 05/15/2029 05/15/2029 | 5,270,143.64 5,297,265.63 | 4,798,437.50 | 2.375 | 1.539 | 15,166.44 | 4,813,603.94 |
| Art-Treas General-TAS0000 TAS0000 | 9128286T2 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 04/20/2022 05/15/2029 05/15/2029 | 9,658,620.68 9,648,828.13 | 9,596,875.00 | 2.375 | 2.928 | 30,332.88 | 9,627,207.88 |
| Art-Treas General-TAS0000 TAS0000 | 912828D56 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/13/2022 08/15/2024 08/15/2024 | 9,866,380.67 9,863,281.25 | 9,875,000.00 | 2.375 | 3.029 | 89,226.52 | 9,964,226.52 |
| Art-Treas General-TAS0000 TAS0000 | 912828M56 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/19/2022 11/15/2025 11/15/2025 | 10,242,200.37 10,274,218.75 | 9,750,000.00 | 2.250 | 1.508 | 28,736.41 | 9,778,736.41 |
| Art-Treas General-TAS0000 TAS0000 | 912828M56 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 03/15/2022 11/15/2025 11/15/2025 | 10,048,487.32 10,052,734.38 | 9,750,000.00 | 2.250 | 2.100 | 28,736.41 | 9,778,736.41 |

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| Account Fund ID | Identifier | Description, Bank Certificate of Deposit Number | Base Current Units, Base Original Units | BS Class | Security Type Category, Security Type | Settle Date, Final Maturity, Effective Maturity | Base Book Value, Base Original Cost | Base Market Value | Coupon Rate | Book Yield | Base Accrued Balance | Base Market Value + Accrued |
|--|------------|---|--|-----------|---------------------------------------|---|--|-----------------------|--------------|--------------|----------------------|-----------------------------|
| Art-Treas General-TAS0000 TAS0000 | 912828YU8 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/10/2022 11/30/2026 11/30/2026 | 10,051,535.80 10,057,031.25 | 9,421,875.00 | 1.625 | 1.503 | 13,763.66 | 9,435,638.66 |
| Art-Treas General-TAS0000 TAS0000 | 912828Z52 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/07/2022 01/31/2025 01/31/2025 | 10,059,655.77 10,070,703.13 | 9,598,437.50 | 1.375 | 1.140 | 57,354.97 | 9,655,792.47 |
| Art-Treas General-TAS0000 TAS0000 | 912828Z78 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/07/2022 01/31/2027 01/31/2027 | 10,017,330.03 10,019,140.63 | 9,350,000.00 | 1.500 | 1.461 | 62,569.06 | 9,412,569.06 |
| Art-Treas General-TAS0000 TAS0000 | 91282CBL4 | UNITED STATES TREASURY --- | 9,000,000.00 9,000,000.00 | LT | US Gov US GOV | 03/15/2021 02/15/2031 02/15/2031 | 8,639,606.82 8,585,507.81 | 7,754,062.50 | 1.125 | 1.630 | 38,038.67 | 7,792,101.17 |
| Art-Treas General-TAS0000 TAS0000 | 91282CBL4 | UNITED STATES TREASURY --- | 1,000,000.00 1,000,000.00 | LT | US Gov US GOV | 10/22/2021 02/15/2031 02/15/2031 | 959,272.77 956,015.63 | 861,562.50 | 1.125 | 1.636 | 4,226.52 | 865,789.02 |
| Art-Treas General-TAS0000 TAS0000 | 91282CCE9 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 10/08/2021 05/31/2028 05/31/2028 | 9,971,827.20 9,968,359.38 | 9,023,437.50 | 1.250 | 1.300 | 10,587.43 | 9,034,024.93 |
| Art-Treas General-TAS0000 TAS0000 | 91282CCE9 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 10/21/2021 05/31/2028 05/31/2028 | 9,905,584.93 9,894,531.25 | 9,023,437.50 | 1.250 | 1.418 | 10,587.43 | 9,034,024.93 |
| Art-Treas General-TAS0000 TAS0000 | 91282CCE9 | UNITED STATES TREASURY --- | 5,000,000.00 5,000,000.00 | LT | US Gov US GOV | 10/22/2021 05/31/2028 05/31/2028 | 4,942,103.08 4,935,351.56 | 4,511,718.75 | 1.250 | 1.456 | 5,293.72 | 4,517,012.47 |
| Art-Treas General-TAS0000 TAS0000 | 91282CCF6 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/18/2021 05/31/2026 05/31/2026 | 9,942,225.10 9,926,953.13 | 9,160,937.50 | 0.750 | 0.901 | 6,352.46 | 9,167,289.96 |
| Art-Treas General-TAS0000 TAS0000 | 91282CDL2 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/07/2022 11/30/2028 11/30/2028 | 9,908,401.15 9,901,562.50 | 9,096,875.00 | 1.500 | 1.652 | 12,704.92 | 9,109,579.92 |
| Art-Treas General-TAS0000 TAS0000 | 91282CDP3 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 01/10/2022 12/31/2028 12/31/2028 | 9,800,393.23 9,785,937.50 | 9,031,250.00 | 1.375 | 1.702 | 373.64 | 9,031,623.64 |
| Art-Treas General-TAS0000 TAS0000 | 91282CDY4 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 04/19/2022 02/15/2032 02/15/2032 | 9,181,830.77 9,164,843.75 | 9,084,375.00 | 1.875 | 2.856 | 70,441.99 | 9,154,816.99 |
| Art-Treas General-TAS0000 TAS0000 | 91282CEN7 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/15/2022 04/30/2027 04/30/2027 | 9,645,403.79 9,642,187.50 | 9,881,250.00 | 2.750 | 3.555 | 46,331.52 | 9,927,581.52 |
| Art-Treas General-TAS0000 TAS0000 | 91282CEP2 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 05/16/2022 05/15/2032 05/15/2032 | 9,832,800.58 9,830,667.70 | 9,915,625.00 | 2.875 | 3.073 | 36,718.75 | 9,952,343.75 |
| Art-Treas General-TAS0000 TAS0000 | 91282CET4 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/13/2022 05/31/2027 05/31/2027 | 9,717,288.12 9,714,453.13 | 9,825,000.00 | 2.625 | 3.252 | 22,233.61 | 9,847,233.61 |
| Art-Treas General-TAS0000 TAS0000 | 91282CEU1 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/15/2022 06/15/2025 06/15/2025 | 9,923,015.51 9,921,875.00 | 9,970,312.50 | 2.875 | 3.150 | 12,568.31 | 9,982,880.81 |
| Art-Treas General-TAS0000 TAS0000 | 91282CEU1 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/15/2022 06/15/2025 06/15/2025 | 9,962,662.53 9,962,109.38 | 9,970,312.50 | 2.875 | 3.008 | 12,568.31 | 9,982,880.81 |
| Art-Treas General-TAS0000 TAS0000 | 91282CEU1 | UNITED STATES TREASURY --- | 10,000,000.00 10,000,000.00 | LT | US Gov US GOV | 06/15/2022 06/15/2025 06/15/2025 | 9,813,312.62 9,810,546.88 | 9,970,312.50 | 2.875 | 3.546 | 12,568.31 | 9,982,880.81 |
| Art-Treas General-TAS0000 TAS0000 | --- | UNITED STATES TREASURY --- | 285,000,000.00 285,000,000.00 | LT | US Gov US GOV | --- 09/02/2027 09/02/2027 | 284,250,077.56 284,391,136.52 | 271,371,093.75 | 2.046 | 2.060 | 1,053,660.14 | 272,424,753.89 |

Summary

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 06/30/2022

Dated: 07/11/2022

| <i>Account, Fund ID</i> | <i>Identifier</i> | <i>Description, Bank Certificate of Deposit Number</i> | <i>Base Current Units, Base Original Units</i> | <i>BS Class</i> | <i>Security Type Category, Security Type</i> | <i>Settle Date, Final Maturity, Effective Maturity</i> | <i>Base Book Value, Base Original Cost</i> | <i>Base Market Value</i> | <i>Coupon Rate</i> | <i>Book Yield</i> | <i>Base Accrued Balance</i> | <i>Base Market Value + Accrued</i> |
|-------------------------|-------------------|--|--|-----------------|--|--|--|--------------------------|--------------------|-------------------|-----------------------------|------------------------------------|
| --- | --- | --- | 9,275,022,266.03 | --- | --- | --- | 9,347,978,011.37 | 8,724,693,486.88 | 1.583 | 1.751 | 12,330,798.01 | 8,737,024,284.89 |
| --- | --- | --- | 10,631,656,714.71 | --- | --- | 03/29/2032 10/21/2026 | 9,355,507,834.98 | | | | | |

* Grouped by: Security Type Category. * Groups Sorted by: Security Type Category. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.