



All Accounts

As Of Date : 03/31/2026

As Of Date	Security Description 1	Security Description 2	Base Market Value	Shares/Par	Asset Category
03/31/2026	CASH		(116)	0	CASH & CASH EQUIVALENTS
03/31/2026	FEDERAL HOME LN BK CONS BD	3.882% 10/17/2028 DD 10/17/25	508,842,333	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN BK CONS BD	3.975% 10/23/2028 DD 10/23/25	508,722,917	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.200% 10/23/2030 DD 10/23/25	509,216,667	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.290% 11/13/2030 DD 11/13/25	508,222,500	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.220% 11/12/2030 DD 11/12/25	508,146,944	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.640% 07/30/2030 DD 07/30/25	503,931,111	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.450% 08/20/2030 DD 08/20/25	502,534,028	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/05/2030 DD 09/05/25	501,552,778	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.020% 09/16/2030 DD 09/16/25	500,837,500	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.130% 09/16/2030 DD 09/16/25	500,860,417	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/12/2028 DD 09/12/25	501,066,111	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.250% 09/17/2030 DD 09/17/25	500,826,389	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.060% 09/17/2030 DD 09/17/25	500,789,444	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.150% 09/17/2030 DD 09/17/25	500,806,944	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/18/2030 DD 09/18/25	500,729,444	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.050% 09/18/2028 DD 09/18/25	500,731,250	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.085% 09/18/2030 DD 09/22/25	500,737,569	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/26/2030 DD 09/26/25	634,378,639	634,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.060% 10/10/2028 DD 10/10/25	509,642,500	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/17/2028 DD 10/17/25	509,111,111	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.130% 10/17/2030 DD 10/17/25	509,407,222	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/20/2028 DD 10/20/25	508,944,444	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.235% 10/17/2030 DD 10/17/25	509,646,389	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.685% 07/17/2030 DD 07/17/25	504,815,139	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.350% 11/20/2030 DD 11/20/25	507,914,583	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.330% 12/18/2030 DD 12/18/25	506,194,306	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.270% 12/17/2030 DD 12/17/25	480,859,389	475,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/18/2028 DD 12/18/25	505,650,694	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.000% 03/19/2029 DD 12/19/25	500,666,667	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/26/2028 DD 01/08/26	171,484,470	170,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.875% 01/09/2029 DD 01/13/26	151,259,375	150,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.920% 01/16/2029 DD 01/16/26	705,641,942	700,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.250% 01/15/2031 DD 01/15/26	504,486,111	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.910% 01/16/2029 DD 01/16/26	504,072,917	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.120% 01/16/2031 DD 01/16/26	504,291,667	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.800% 01/22/2029 DD 01/22/26	176,274,583	175,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.260% 01/22/2031 DD 01/22/26	504,082,500	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.930% 02/05/2029 DD 02/05/26	503,056,667	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.230% 02/04/2031 DD 02/03/26	503,407,500	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.000% 08/03/2029 DD 02/03/26	503,222,222	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/06/2031 DD 02/06/26	503,208,333	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/11/2031 DD 02/11/26	502,951,389	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/12/2031 DD 02/12/26	502,892,361	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/12/2031 DD 02/12/26	502,858,333	500,000,000	FIXED INCOME SECURITIES



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03/31/2026	FEDERAL HOME LN MTG CORP	4.210% 02/12/2031 DD 02/12/26	502,865,139	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.150% 02/12/2031 DD 02/12/26	502,824,306	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.160% 02/19/2031 DD 02/19/26	502,426,667	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.125% 02/20/2031 DD 02/20/26	502,348,958	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.060% 02/20/2031 DD 02/20/26	502,311,944	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	3.900% 02/20/2029 DD 02/20/26	502,220,833	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.140% 03/03/2031 DD 03/02/26	501,667,500	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.250% 03/05/2031 DD 03/05/26	501,534,722	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.280% 03/10/2031 DD 03/10/26	501,248,333	500,000,000	FIXED INCOME SECURITIES
03/31/2026	FEDERAL HOME LN MTG CORP	4.150% 03/12/2029 DD 03/12/26	100,219,028	100,000,000	FIXED INCOME SECURITIES
03/31/2026	SOUTH STREET REV REPO	3.730% 04/01/2026 DD 03/31/26	1,400,145,056	1,400,000,000	CASH & CASH EQUIVALENTS
03/31/2026	SOUTH STREET REV REPO	3.710% 04/01/2026 DD 03/31/26	200,020,611	200,000,000	CASH & CASH EQUIVALENTS
03/31/2026	U S TREASURY BILL	0.000% 04/02/2026 DD 10/02/25	499,949,513	500,000,000	CASH & CASH EQUIVALENTS
03/31/2026	U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	250,789,283	250,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	2.500% 03/31/2027 DD 03/31/22	246,885,939	250,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.375% 08/15/2026 DD 08/15/23	755,413,108	750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.625% 11/15/2026 DD 11/15/23	1,023,315,278	1,000,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.375% 12/15/2026 DD 12/15/23	1,019,079,117	1,000,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.125% 02/15/2027 DD 02/15/24	757,481,979	750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.875% 04/30/2026 DD 04/30/24	1,787,035,783	1,750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.875% 05/31/2026 DD 05/31/24	1,526,303,113	1,500,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.625% 06/30/2026 DD 06/30/24	1,772,558,099	1,750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.375% 07/31/2026 DD 07/31/24	1,764,364,417	1,750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	3.750% 08/31/2026 DD 08/31/24	1,002,571,389	1,000,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	1,748,788,870	1,750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	1,784,549,947	1,750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	763,769,419	750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.250% 12/31/2026 DD 12/31/24	762,051,885	750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.125% 01/31/2027 DD 01/31/25	1,769,897,249	1,750,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	4.125% 02/28/2027 DD 02/28/25	1,008,736,684	1,000,000,000	FIXED INCOME SECURITIES
03/31/2026	U S TREASURY NOTE	3.875% 03/31/2027 DD 03/31/25	1,501,148,717	1,500,000,000	FIXED INCOME SECURITIES
03/31/2026	WELLS FARGO & CO REV REPO	3.700% 04/01/2026 DD 03/31/26	520,053,444	520,000,000	CASH & CASH EQUIVALENTS