



All Accounts

As Of Date : 05/31/2026

As Of Date	Security Description 1	Security Description 2	Base Market Value	Shares/Par	Asset Category	
05/31/2026	CASH		(39)	0	CASH & CASH EQUIVALENTS	
05/31/2026	FEDERAL HOME LN BK CONS BD	3.882% 10/17/2028 DD 10/17/25	502,372,333	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN BK CONS BD	3.975% 10/23/2028 DD 10/23/25	502,097,917	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.200% 10/23/2030 DD 10/23/25	502,216,667	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.290% 11/13/2030 DD 11/13/25	501,072,500	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.220% 11/12/2030 DD 11/12/25	501,113,611	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.450% 08/20/2030 DD 08/20/25	506,242,361	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/05/2030 DD 09/05/25	505,136,111	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.020% 09/16/2030 DD 09/16/25	504,187,500	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.130% 09/16/2030 DD 09/16/25	504,302,083	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/12/2028 DD 09/12/25	504,432,778	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.250% 09/17/2030 DD 09/17/25	504,368,056	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.060% 09/17/2030 DD 09/17/25	504,172,778	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.150% 09/17/2030 DD 09/17/25	504,265,278	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/18/2030 DD 09/18/25	504,096,111	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.050% 09/18/2028 DD 09/18/25	504,106,250	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.085% 09/18/2030 DD 09/22/25	504,141,736	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/26/2030 DD 09/26/25	638,922,306	634,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.060% 10/10/2028 DD 10/10/25	502,875,833	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/17/2028 DD 10/17/25	502,444,444	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.130% 10/17/2030 DD 10/17/25	502,523,889	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/20/2028 DD 10/20/25	502,277,778	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.235% 10/17/2030 DD 10/17/25	502,588,056	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.350% 11/20/2030 DD 11/20/25	500,664,583	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.330% 12/18/2030 DD 12/18/25	509,802,639	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.270% 12/17/2030 DD 12/17/25	484,239,806	475,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/18/2028 DD 12/18/25	508,942,361	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.000% 03/19/2029 DD 12/19/25	504,000,000	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/26/2028 DD 01/08/26	172,607,080	170,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.875% 01/09/2029 DD 01/13/26	152,228,125	150,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.920% 01/16/2029 DD 01/16/26	710,219,872	700,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.250% 01/15/2031 DD 01/15/26	508,027,778	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.910% 01/16/2029 DD 01/16/26	507,331,250	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.120% 01/16/2031 DD 01/16/26	507,725,000	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.800% 01/22/2029 DD 01/22/26	177,382,917	175,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.260% 01/22/2031 DD 01/22/26	507,632,500	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.930% 02/05/2029 DD 02/05/26	506,331,667	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.230% 02/04/2031 DD 02/03/26	506,932,500	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.000% 08/03/2029 DD 02/03/26	506,555,556	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/06/2031 DD 02/06/26	506,708,333	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/11/2031 DD 02/11/26	506,493,056	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/12/2031 DD 02/12/26	506,434,028	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/12/2031 DD 02/12/26	506,358,333	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.210% 02/12/2031 DD 02/12/26	506,373,472	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.150% 02/12/2031 DD 02/12/26	506,282,639	500,000,000	FIXED INCOME SECURITIES	



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05/31/2026	FEDERAL HOME LN MTG CORP	4.160% 02/19/2031 DD 02/19/26	505,893,333	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.125% 02/20/2031 DD 02/20/26	505,786,458	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.060% 02/20/2031 DD 02/20/26	505,695,278	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	3.900% 02/20/2029 DD 02/20/26	505,470,833	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.140% 03/03/2031 DD 03/02/26	505,117,500	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.250% 03/05/2031 DD 03/05/26	505,076,389	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.280% 03/10/2031 DD 03/10/26	504,815,000	500,000,000	FIXED INCOME SECURITIES	
05/31/2026	FEDERAL HOME LN MTG CORP	4.150% 03/12/2029 DD 03/12/26	100,910,694	100,000,000	FIXED INCOME SECURITIES	
05/31/2026	SOUTH STREET REV REPO	3.690% 06/01/2026 DD 05/29/26	400,123,000	400,000,000	CASH & CASH EQUIVALENTS	
05/31/2026	SOUTH STREET REV REPO	3.620% 06/01/2026 DD 05/29/26	225,067,875	225,000,000	CASH & CASH EQUIVALENTS	
05/31/2026	U S TREASURY BILL	0.000% 07/23/2026 DD 01/22/26	248,700,181	250,000,000	CASH & CASH EQUIVALENTS	
05/31/2026	U S TREASURY BILL	0.000% 06/16/2026 DD 02/17/26	499,247,811	500,000,000	CASH & CASH EQUIVALENTS	
05/31/2026	U S TREASURY NOTE	2.500% 03/31/2027 DD 03/31/22	248,447,390	250,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	2.750% 04/30/2027 DD 04/30/22	248,458,487	250,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.375% 08/15/2026 DD 08/15/23	760,343,852	750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.625% 11/15/2026 DD 11/15/23	1,006,409,226	1,000,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.375% 12/15/2026 DD 12/15/23	1,024,959,926	1,000,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.125% 02/15/2027 DD 02/15/24	762,010,781	750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.875% 05/31/2026 DD 05/31/24	1,536,562,500	1,500,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.625% 06/30/2026 DD 06/30/24	1,784,697,553	1,750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.375% 07/31/2026 DD 07/31/24	1,776,421,663	1,750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	3.750% 08/31/2026 DD 08/31/24	1,009,064,123	1,000,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	1,759,459,217	1,750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	1,759,312,250	1,750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	768,347,331	750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.250% 12/31/2026 DD 12/31/24	766,535,082	750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.125% 01/31/2027 DD 01/31/25	1,780,491,703	1,750,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	4.125% 02/28/2027 DD 02/28/25	1,014,640,050	1,000,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	3.875% 03/31/2027 DD 03/31/25	1,510,671,889	1,500,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	3.750% 04/30/2027 DD 04/30/25	1,505,793,265	1,500,000,000	FIXED INCOME SECURITIES	
05/31/2026	U S TREASURY NOTE	3.875% 05/31/2027 DD 05/31/25	1,019,333,791	1,000,000,000	FIXED INCOME SECURITIES	
05/31/2026	WELLS FARGO & CO REV REPO	3.620% 06/01/2026 DD 05/29/26	400,120,667	400,000,000	CASH & CASH EQUIVALENTS	