



All Accounts

As Of Date : 06/30/2026

As Of Date	Security Description 1	Security Description 2	Base Market Value	Shares/Par	Asset Category	
06/30/2026	FEDERAL HOME LN BK CONS BD	3.882% 10/17/2028 DD 10/17/25	503,989,833	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN BK CONS BD	3.975% 10/23/2028 DD 10/23/25	503,754,167	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.200% 10/23/2030 DD 10/23/25	503,966,667	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.290% 11/13/2030 DD 11/13/25	502,860,000	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.220% 11/12/2030 DD 11/12/25	502,871,944	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.450% 08/20/2030 DD 08/20/25	508,096,528	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.300% 09/05/2030 DD 09/05/25	506,927,778	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.020% 09/16/2030 DD 09/16/25	505,862,500	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.130% 09/16/2030 DD 09/16/25	506,022,917	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.040% 09/12/2028 DD 09/12/25	506,116,111	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.250% 09/17/2030 DD 09/17/25	506,138,889	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.060% 09/17/2030 DD 09/17/25	505,864,444	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.150% 09/17/2030 DD 09/17/25	505,994,444	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.040% 09/18/2030 DD 09/18/25	505,779,444	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.050% 09/18/2028 DD 09/18/25	505,793,750	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.085% 09/18/2030 DD 09/22/25	505,843,819	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.300% 09/26/2030 DD 09/26/25	641,194,139	634,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.060% 10/10/2028 DD 10/10/25	504,567,500	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.000% 10/17/2028 DD 10/17/25	504,111,111	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.130% 10/17/2030 DD 10/17/25	504,244,722	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.000% 10/20/2028 DD 10/20/25	503,944,444	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.235% 10/17/2030 DD 10/17/25	504,352,639	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.350% 11/20/2030 DD 11/20/25	502,477,083	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.330% 12/18/2030 DD 12/18/25	500,781,806	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.270% 12/17/2030 DD 12/17/25	475,788,764	475,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.950% 12/18/2028 DD 12/18/25	500,713,194	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.000% 03/19/2029 DD 12/19/25	505,666,667	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.950% 12/26/2028 DD 01/08/26	170,034,716	170,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.875% 01/09/2029 DD 01/13/26	152,712,500	150,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.920% 01/16/2029 DD 01/16/26	712,508,800	700,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.250% 01/15/2031 DD 01/15/26	509,798,611	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.910% 01/16/2029 DD 01/16/26	508,960,417	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.120% 01/16/2031 DD 01/16/26	509,441,667	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.800% 01/22/2029 DD 01/22/26	177,937,083	175,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.260% 01/22/2031 DD 01/22/26	509,407,500	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.930% 02/05/2029 DD 02/05/26	507,969,167	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.230% 02/04/2031 DD 02/03/26	508,695,000	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.000% 08/03/2029 DD 02/03/26	508,222,222	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.200% 02/06/2031 DD 02/06/26	508,458,333	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.250% 02/11/2031 DD 02/11/26	508,263,889	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.250% 02/12/2031 DD 02/12/26	508,204,861	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.200% 02/12/2031 DD 02/12/26	508,108,333	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.210% 02/12/2031 DD 02/12/26	508,127,639	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.150% 02/12/2031 DD 02/12/26	508,011,806	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.160% 02/19/2031 DD 02/19/26	507,626,667	500,000,000	FIXED INCOME SECURITIES	



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As Of Date	Security Description 1	Security Description 2	Base Market Value	Shares/Par	Asset Category	
06/30/2026	FEDERAL HOME LN MTG CORP	4.125% 02/20/2031 DD 02/20/26	507,505,208	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.060% 02/20/2031 DD 02/20/26	507,386,944	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	3.900% 02/20/2029 DD 02/20/26	507,095,833	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.140% 03/03/2031 DD 03/02/26	506,842,500	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.250% 03/05/2031 DD 03/05/26	506,847,222	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.280% 03/10/2031 DD 03/10/26	506,598,333	500,000,000	FIXED INCOME SECURITIES	
06/30/2026	FEDERAL HOME LN MTG CORP	4.150% 03/12/2029 DD 03/12/26	101,256,528	100,000,000	FIXED INCOME SECURITIES	
06/30/2026	SOUTH STREET REV REPO	3.720% 07/01/2026 DD 06/30/26	600,062,000	600,000,000	CASH & CASH EQUIVALENTS	
06/30/2026	SOUTH STREET REV REPO	3.700% 07/01/2026 DD 06/30/26	210,021,583	210,000,000	CASH & CASH EQUIVALENTS	
06/30/2026	U S TREASURY BILL	0.000% 07/23/2026 DD 01/22/26	249,450,078	250,000,000	CASH & CASH EQUIVALENTS	
06/30/2026	U S TREASURY NOTE	2.500% 03/31/2027 DD 03/31/22	249,215,316	250,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	2.750% 04/30/2027 DD 04/30/22	249,209,741	250,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.375% 08/15/2026 DD 08/15/23	762,768,808	750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.625% 11/15/2026 DD 11/15/23	1,009,412,062	1,000,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.375% 12/15/2026 DD 12/15/23	1,005,959,464	1,000,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.125% 02/15/2027 DD 02/15/24	764,238,061	750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.375% 07/31/2026 DD 07/31/24	1,782,351,456	1,750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	3.750% 08/31/2026 DD 08/31/24	1,012,257,272	1,000,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	1,764,706,929	1,750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	1,764,598,072	1,750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	754,639,667	750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.250% 12/31/2026 DD 12/31/24	752,800,724	750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.125% 01/31/2027 DD 01/31/25	1,785,702,091	1,750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	4.125% 02/28/2027 DD 02/28/25	1,017,543,344	1,000,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	3.875% 03/31/2027 DD 03/31/25	1,515,355,416	1,500,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	3.750% 04/30/2027 DD 04/30/25	1,510,298,418	1,500,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	3.875% 05/31/2027 DD 05/31/25	1,755,025,491	1,750,000,000	FIXED INCOME SECURITIES	
06/30/2026	U S TREASURY NOTE	3.750% 06/30/2027 DD 06/30/25	1,744,262,090	1,750,000,000	FIXED INCOME SECURITIES	
06/30/2026	WELLS FARGO & CO REV REPO	3.700% 07/01/2026 DD 06/30/26	1,500,154,167	1,500,000,000	CASH & CASH EQUIVALENTS	