



All Accounts

As Of Date : 07/31/2026

As Of Date	Security Description 1	Security Description 2	Base Market Value	Shares/Par	Asset Category	
07/31/2026	CASH		(53)	0	CASH & CASH EQUIVALENTS	
07/31/2026	FEDERAL HOME LN BK CONS BD	3.882% 10/17/2028 DD 10/17/25	505,607,333	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN BK CONS BD	3.975% 10/23/2028 DD 10/23/25	505,410,417	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.200% 10/23/2030 DD 10/23/25	505,716,667	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.290% 11/13/2030 DD 11/13/25	504,647,500	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.220% 11/12/2030 DD 11/12/25	504,630,278	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.450% 08/20/2030 DD 08/20/25	509,950,694	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/05/2030 DD 09/05/25	508,719,444	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.020% 09/16/2030 DD 09/16/25	507,537,500	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.130% 09/16/2030 DD 09/16/25	507,743,750	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/12/2028 DD 09/12/25	507,799,444	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.250% 09/17/2030 DD 09/17/25	507,909,722	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.060% 09/17/2030 DD 09/17/25	507,556,111	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.150% 09/17/2030 DD 09/17/25	507,723,611	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/18/2030 DD 09/18/25	507,462,778	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.050% 09/18/2028 DD 09/18/25	507,481,250	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.085% 09/18/2030 DD 09/22/25	507,545,903	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/26/2030 DD 09/26/25	643,465,972	634,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.060% 10/10/2028 DD 10/10/25	506,259,167	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/17/2028 DD 10/17/25	505,777,778	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.130% 10/17/2030 DD 10/17/25	505,965,556	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/20/2028 DD 10/20/25	505,611,111	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.235% 10/17/2030 DD 10/17/25	506,117,222	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.350% 11/20/2030 DD 11/20/25	504,289,583	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.330% 12/18/2030 DD 12/18/25	502,585,972	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.270% 12/17/2030 DD 12/17/25	477,478,972	475,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/18/2028 DD 12/18/25	502,359,028	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.000% 03/19/2029 DD 12/19/25	507,333,333	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/26/2028 DD 01/08/26	170,596,217	170,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.875% 01/09/2029 DD 01/13/26	150,355,208	150,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.920% 01/16/2029 DD 01/16/26	701,077,712	700,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.250% 01/15/2031 DD 01/15/26	500,944,444	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.910% 01/16/2029 DD 01/16/26	500,814,583	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.120% 01/16/2031 DD 01/16/26	500,858,333	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.800% 01/22/2029 DD 01/22/26	175,166,250	175,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.260% 01/22/2031 DD 01/22/26	500,532,500	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.930% 02/05/2029 DD 02/05/26	509,606,667	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.230% 02/04/2031 DD 02/03/26	510,457,500	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.000% 08/03/2029 DD 02/03/26	509,888,889	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/06/2031 DD 02/06/26	510,208,333	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/11/2031 DD 02/11/26	510,034,722	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/12/2031 DD 02/12/26	509,975,694	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/12/2031 DD 02/12/26	509,858,333	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.210% 02/12/2031 DD 02/12/26	509,881,806	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.150% 02/12/2031 DD 02/12/26	509,740,972	500,000,000	FIXED INCOME SECURITIES	



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07/31/2026	FEDERAL HOME LN MTG CORP	4.160% 02/19/2031 DD 02/19/26	509,360,000	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.125% 02/20/2031 DD 02/20/26	509,223,958	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.060% 02/20/2031 DD 02/20/26	509,078,611	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	3.900% 02/20/2029 DD 02/20/26	508,720,833	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.140% 03/03/2031 DD 03/02/26	508,567,500	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.250% 03/05/2031 DD 03/05/26	508,618,056	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.280% 03/10/2031 DD 03/10/26	508,381,667	500,000,000	FIXED INCOME SECURITIES	
07/31/2026	FEDERAL HOME LN MTG CORP	4.150% 03/12/2029 DD 03/12/26	101,602,361	100,000,000	FIXED INCOME SECURITIES	
07/31/2026	PB COLLATERAL REV REPO	3.665% 08/03/2026 DD 07/31/26	375,038,177	375,000,000	CASH & CASH EQUIVALENTS	
07/31/2026	PREPAID EXPENSES		207,040	0	CASH & CASH EQUIVALENTS	
07/31/2026	SOUTH STREET REV REPO	3.680% 08/03/2026 DD 07/31/26	1,500,153,333	1,500,000,000	CASH & CASH EQUIVALENTS	
07/31/2026	SOUTH STREET REV REPO	3.680% 08/03/2026 DD 07/31/26	600,061,333	600,000,000	CASH & CASH EQUIVALENTS	
07/31/2026	U S TREASURY NOTE	2.500% 03/31/2027 DD 03/31/22	250,008,840	250,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	2.750% 04/30/2027 DD 04/30/22	249,986,037	250,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	2.750% 07/31/2027 DD 07/31/22	1,726,368,349	1,750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.375% 08/15/2026 DD 08/15/23	765,274,596	750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.625% 11/15/2026 DD 11/15/23	1,012,514,993	1,000,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.375% 12/15/2026 DD 12/15/23	1,008,913,848	1,000,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.125% 02/15/2027 DD 02/15/24	766,539,583	750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	3.750% 08/31/2026 DD 08/31/24	1,015,556,858	1,000,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	1,770,129,564	1,750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	1,770,060,089	1,750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	756,943,831	750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.250% 12/31/2026 DD 12/31/24	755,026,080	750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.125% 01/31/2027 DD 01/31/25	1,754,988,701	1,750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	4.125% 02/28/2027 DD 02/28/25	1,020,543,416	1,000,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	3.875% 03/31/2027 DD 03/31/25	1,520,195,061	1,500,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	3.750% 04/30/2027 DD 04/30/25	1,514,953,743	1,500,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	3.875% 05/31/2027 DD 05/31/25	1,760,819,305	1,750,000,000	FIXED INCOME SECURITIES	
07/31/2026	U S TREASURY NOTE	3.750% 06/30/2027 DD 06/30/25	1,750,289,010	1,750,000,000	FIXED INCOME SECURITIES	