



All Accounts

As Of Date : 08/31/2026

As Of Date	Security Description 1	Security Description 2	Base Market Value	Shares/Par	Asset Category	
08/31/2026	CASH		(20)	0	CASH & CASH EQUIVALENTS	
08/31/2026	FEDERAL HOME LN BK CONS BD	3.882% 10/17/2028 DD 10/17/25	507,224,833	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN BK CONS BD	3.975% 10/23/2028 DD 10/23/25	507,066,667	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.200% 10/23/2030 DD 10/23/25	507,466,667	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.290% 11/13/2030 DD 11/13/25	506,435,000	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.220% 11/12/2030 DD 11/12/25	506,388,611	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.450% 08/20/2030 DD 08/20/25	500,679,861	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/05/2030 DD 09/05/25	510,511,111	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.020% 09/16/2030 DD 09/16/25	509,212,500	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.130% 09/16/2030 DD 09/16/25	509,464,583	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/12/2028 DD 09/12/25	509,482,778	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.250% 09/17/2030 DD 09/17/25	509,680,556	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.060% 09/17/2030 DD 09/17/25	509,247,778	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.150% 09/17/2030 DD 09/17/25	509,452,778	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/18/2030 DD 09/18/25	509,146,111	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.050% 09/18/2028 DD 09/18/25	509,168,750	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.085% 09/18/2030 DD 09/22/25	509,247,986	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/26/2030 DD 09/26/25	645,737,806	634,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.060% 10/10/2028 DD 10/10/25	507,950,833	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/17/2028 DD 10/17/25	507,444,444	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.130% 10/17/2030 DD 10/17/25	507,686,389	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/20/2028 DD 10/20/25	507,277,778	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.235% 10/17/2030 DD 10/17/25	507,881,806	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.350% 11/20/2030 DD 11/20/25	506,102,083	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.330% 12/18/2030 DD 12/18/25	504,390,139	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.270% 12/17/2030 DD 12/17/25	479,169,181	475,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/18/2028 DD 12/18/25	504,004,861	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.000% 03/19/2029 DD 12/19/25	509,000,000	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/26/2028 DD 01/08/26	171,157,717	170,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.875% 01/09/2029 DD 01/13/26	150,839,583	150,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.920% 01/16/2029 DD 01/16/26	703,366,540	700,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.250% 01/15/2031 DD 01/15/26	502,715,278	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.910% 01/16/2029 DD 01/16/26	502,443,750	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.120% 01/16/2031 DD 01/16/26	502,575,000	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.800% 01/22/2029 DD 01/22/26	175,720,417	175,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.260% 01/22/2031 DD 01/22/26	502,307,500	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.930% 02/05/2029 DD 02/05/26	501,419,167	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.230% 02/04/2031 DD 02/03/26	501,586,250	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.000% 08/03/2029 DD 02/03/26	501,555,556	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/06/2031 DD 02/06/26	501,458,333	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/11/2031 DD 02/11/26	501,180,556	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.250% 02/12/2031 DD 02/12/26	501,121,528	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.200% 02/12/2031 DD 02/12/26	501,108,333	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.210% 02/12/2031 DD 02/12/26	501,110,972	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.150% 02/12/2031 DD 02/12/26	501,095,139	500,000,000	FIXED INCOME SECURITIES	



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08/31/2026	FEDERAL HOME LN MTG CORP	4.160% 02/19/2031 DD 02/19/26	500,693,333	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.125% 02/20/2031 DD 02/20/26	500,630,208	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.060% 02/20/2031 DD 02/20/26	500,620,278	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	3.900% 02/20/2029 DD 02/20/26	500,595,833	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.140% 03/03/2031 DD 03/02/26	510,292,500	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.250% 03/05/2031 DD 03/05/26	510,388,889	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.280% 03/10/2031 DD 03/10/26	510,165,000	500,000,000	FIXED INCOME SECURITIES	
08/31/2026	FEDERAL HOME LN MTG CORP	4.150% 03/12/2029 DD 03/12/26	101,948,194	100,000,000	FIXED INCOME SECURITIES	
08/31/2026	PB COLLATERAL REV REPO	3.700% 09/01/2026 DD 08/31/26	700,071,944	700,000,000	CASH & CASH EQUIVALENTS	
08/31/2026	PREPAID EXPENSES		205,540	0	CASH & CASH EQUIVALENTS	
08/31/2026	RECEIVABLE FOR INVESTMENTS SOLD		507,205,463	0	CASH & CASH EQUIVALENTS	
08/31/2026	SOUTH STREET REV REPO	3.655% 09/01/2026 DD 08/31/26	255,025,890	255,000,000	CASH & CASH EQUIVALENTS	
08/31/2026	U S TREASURY NOTE	2.500% 03/31/2027 DD 03/31/22	250,802,364	250,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	2.750% 04/30/2027 DD 04/30/22	250,762,334	250,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	2.750% 07/31/2027 DD 07/31/22	1,732,425,207	1,750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.125% 09/30/2027 DD 09/30/22	254,370,355	250,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.625% 11/15/2026 DD 11/15/23	1,015,617,924	1,000,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.375% 12/15/2026 DD 12/15/23	1,011,868,232	1,000,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.125% 02/15/2027 DD 02/15/24	753,344,442	750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	1,268,268,138	1,250,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	1,775,522,106	1,750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	759,247,995	750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.250% 12/31/2026 DD 12/31/24	757,251,437	750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.125% 01/31/2027 DD 01/31/25	1,760,257,862	1,750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	4.125% 02/28/2027 DD 02/28/25	1,002,920,071	1,000,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	3.875% 03/31/2027 DD 03/31/25	1,525,034,706	1,500,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	3.750% 04/30/2027 DD 04/30/25	1,519,609,067	1,500,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	3.875% 05/31/2027 DD 05/31/25	1,766,613,120	1,750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	3.750% 06/30/2027 DD 06/30/25	1,756,315,929	1,750,000,000	FIXED INCOME SECURITIES	
08/31/2026	U S TREASURY NOTE	3.625% 08/31/2027 DD 08/31/25	1,743,071,256	1,750,000,000	FIXED INCOME SECURITIES	