

All Accounts

As Of Date : 01/31/2026

As Of Date	Security Description 1	Security Description 2	Asset Category	Shares/Par	Base Market Value
01/31/2026	CANTOR REPO D REV REPO	3.620% 02/02/2026 DD 01/30/26	CASH & CASH EQUIVALENTS	135,000,000	135,027,150
01/31/2026	CASH		CASH & CASH EQUIVALENTS	0	(11)
01/31/2026	FEDERAL HOME LN BK CONS BD	3.882% 10/17/2028 DD 10/17/25	FIXED INCOME SECURITIES	500,000,000	505,607,333
01/31/2026	FEDERAL HOME LN BK CONS BD	3.975% 10/23/2028 DD 10/23/25	FIXED INCOME SECURITIES	500,000,000	505,410,417
01/31/2026	FEDERAL HOME LN MTG CORP	4.200% 10/23/2030 DD 10/23/25	FIXED INCOME SECURITIES	500,000,000	505,716,667
01/31/2026	FEDERAL HOME LN MTG CORP	4.350% 11/12/2030 DD 11/12/25	FIXED INCOME SECURITIES	500,000,000	504,772,917
01/31/2026	FEDERAL HOME LN MTG CORP	4.290% 11/13/2030 DD 11/13/25	FIXED INCOME SECURITIES	500,000,000	504,647,500
01/31/2026	FEDERAL HOME LN MTG CORP	4.380% 11/13/2030 DD 11/14/25	FIXED INCOME SECURITIES	500,000,000	504,684,167
01/31/2026	FEDERAL HOME LN MTG CORP	4.220% 11/12/2030 DD 11/12/25	FIXED INCOME SECURITIES	500,000,000	504,630,278
01/31/2026	FEDERAL HOME LN MTG CORP	4.640% 07/30/2030 DD 07/30/25	FIXED INCOME SECURITIES	500,000,000	500,064,444
01/31/2026	FEDERAL HOME LN MTG CORP	4.590% 08/12/2030 DD 08/12/25	FIXED INCOME SECURITIES	500,000,000	510,773,750
01/31/2026	FEDERAL HOME LN MTG CORP	4.590% 08/09/2030 DD 08/14/25	FIXED INCOME SECURITIES	500,000,000	510,646,250
01/31/2026	FEDERAL HOME LN MTG CORP	4.540% 08/13/2030 DD 08/15/25	FIXED INCOME SECURITIES	500,000,000	510,467,222
01/31/2026	FEDERAL HOME LN MTG CORP	4.330% 08/11/2028 DD 08/15/25	FIXED INCOME SECURITIES	500,000,000	509,983,056
01/31/2026	FEDERAL HOME LN MTG CORP	4.450% 08/20/2030 DD 08/20/25	FIXED INCOME SECURITIES	500,000,000	509,950,694
01/31/2026	FEDERAL HOME LN MTG CORP	4.560% 08/20/2030 DD 08/20/25	FIXED INCOME SECURITIES	500,000,000	510,196,667
01/31/2026	FEDERAL HOME LN MTG CORP	4.480% 08/27/2030 DD 08/29/25	FIXED INCOME SECURITIES	500,000,000	509,457,778
01/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/05/2030 DD 09/05/25	FIXED INCOME SECURITIES	500,000,000	508,719,444
01/31/2026	FEDERAL HOME LN MTG CORP	4.400% 09/05/2030 DD 09/05/25	FIXED INCOME SECURITIES	500,000,000	508,922,222
01/31/2026	FEDERAL HOME LN MTG CORP	4.020% 09/16/2030 DD 09/16/25	FIXED INCOME SECURITIES	500,000,000	507,537,500
01/31/2026	FEDERAL HOME LN MTG CORP	4.130% 09/16/2030 DD 09/16/25	FIXED INCOME SECURITIES	500,000,000	507,743,750
01/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/12/2028 DD 09/12/25	FIXED INCOME SECURITIES	500,000,000	507,799,444
01/31/2026	FEDERAL HOME LN MTG CORP	4.250% 09/17/2030 DD 09/17/25	FIXED INCOME SECURITIES	500,000,000	507,909,722
01/31/2026	FEDERAL HOME LN MTG CORP	4.060% 09/17/2030 DD 09/17/25	FIXED INCOME SECURITIES	500,000,000	507,556,111
01/31/2026	FEDERAL HOME LN MTG CORP	4.150% 09/17/2030 DD 09/17/25	FIXED INCOME SECURITIES	500,000,000	507,723,611
01/31/2026	FEDERAL HOME LN MTG CORP	4.040% 09/18/2030 DD 09/18/25	FIXED INCOME SECURITIES	500,000,000	507,462,778
01/31/2026	FEDERAL HOME LN MTG CORP	4.050% 09/18/2028 DD 09/18/25	FIXED INCOME SECURITIES	500,000,000	507,481,250
01/31/2026	FEDERAL HOME LN MTG CORP	4.085% 09/18/2030 DD 09/22/25	FIXED INCOME SECURITIES	500,000,000	507,318,958
01/31/2026	FEDERAL HOME LN MTG CORP	4.300% 09/26/2030 DD 09/26/25	FIXED INCOME SECURITIES	634,000,000	643,465,972
01/31/2026	FEDERAL HOME LN MTG CORP	4.850% 05/20/2030 DD 05/20/25	FIXED INCOME SECURITIES	500,000,000	504,782,639
01/31/2026	FEDERAL HOME LN MTG CORP	4.060% 10/10/2028 DD 10/10/25	FIXED INCOME SECURITIES	500,000,000	506,259,167
01/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/17/2028 DD 10/17/25	FIXED INCOME SECURITIES	500,000,000	505,777,778
01/31/2026	FEDERAL HOME LN MTG CORP	4.130% 10/17/2030 DD 10/17/25	FIXED INCOME SECURITIES	500,000,000	505,965,556
01/31/2026	FEDERAL HOME LN MTG CORP	4.000% 10/20/2028 DD 10/20/25	FIXED INCOME SECURITIES	500,000,000	505,611,111
01/31/2026	FEDERAL HOME LN MTG CORP	4.235% 10/17/2030 DD 10/17/25	FIXED INCOME SECURITIES	500,000,000	506,117,222
01/31/2026	FEDERAL HOME LN MTG CORP	4.685% 07/17/2030 DD 07/17/25	FIXED INCOME SECURITIES	500,000,000	500,910,972
01/31/2026	FEDERAL HOME LN MTG CORP	4.420% 11/18/2030 DD 11/18/25	FIXED INCOME SECURITIES	500,000,000	504,481,389
01/31/2026	FEDERAL HOME LN MTG CORP	4.350% 11/20/2030 DD 11/20/25	FIXED INCOME SECURITIES	500,000,000	504,289,583
01/31/2026	FEDERAL HOME LN MTG CORP	4.200% 11/20/2028 DD 11/20/25	FIXED INCOME SECURITIES	500,000,000	504,141,667
01/31/2026	FEDERAL HOME LN MTG CORP	4.180% 11/20/2028 DD 11/21/25	FIXED INCOME SECURITIES	500,000,000	504,063,889
01/31/2026	FEDERAL HOME LN MTG CORP	4.440% 11/25/2030 DD 11/25/25	FIXED INCOME SECURITIES	500,000,000	504,070,000
01/31/2026	FEDERAL HOME LN MTG CORP	4.330% 12/18/2030 DD 12/18/25	FIXED INCOME SECURITIES	500,000,000	502,585,972
01/31/2026	FEDERAL HOME LN MTG CORP	4.270% 12/17/2030 DD 12/17/25	FIXED INCOME SECURITIES	475,000,000	477,478,972
01/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/18/2028 DD 12/18/25	FIXED INCOME SECURITIES	500,000,000	502,359,028
01/31/2026	FEDERAL HOME LN MTG CORP	4.000% 03/19/2029 DD 12/19/25	FIXED INCOME SECURITIES	500,000,000	502,333,333



All Accounts

As Of Date : 01/31/2026

As Of Date	Security Description 1	Security Description 2	Asset Category	Shares/Par	Base Market Value
01/31/2026	FEDERAL HOME LN MTG CORP	3.950% 12/26/2028 DD 01/08/26	FIXED INCOME SECURITIES	170,000,000	170,361,973
01/31/2026	FEDERAL HOME LN MTG CORP	3.920% 01/16/2029 DD 01/16/26	FIXED INCOME SECURITIES	700,000,000	701,064,162
01/31/2026	FEDERAL HOME LN MTG CORP	4.250% 01/15/2031 DD 01/15/26	FIXED INCOME SECURITIES	500,000,000	500,944,444
01/31/2026	FEDERAL HOME LN MTG CORP	3.910% 01/16/2029 DD 01/16/26	FIXED INCOME SECURITIES	500,000,000	500,814,583
01/31/2026	FEDERAL HOME LN MTG CORP	4.120% 01/16/2031 DD 01/16/26	FIXED INCOME SECURITIES	500,000,000	500,858,333
01/31/2026	FEDERAL HOME LN MTG CORP	4.260% 01/22/2031 DD 01/22/26	FIXED INCOME SECURITIES	500,000,000	500,532,500
01/31/2026	FEDERAL HOME LN MTG CORP	3.930% 02/05/2029 DD 02/05/26	FIXED INCOME SECURITIES	500,000,000	500,000,000
01/31/2026	PAYABLE FOR INVESTMENTS PURCHASED		CASH & CASH EQUIVALENTS	0	(999,850,021)
01/31/2026	SOUTH STREET REV REPO	3.730% 02/02/2026 DD 01/30/26	CASH & CASH EQUIVALENTS	700,000,000	700,145,056
01/31/2026	U S TREASURY BILL	0.000% 02/19/2026 DD 02/20/25	CASH & CASH EQUIVALENTS	250,000,000	249,529,437
01/31/2026	U S TREASURY BILL	0.000% 02/05/2026 DD 08/07/25	CASH & CASH EQUIVALENTS	500,000,000	499,850,021
01/31/2026	U S TREASURY BILL	0.000% 02/24/2026 DD 10/28/25	CASH & CASH EQUIVALENTS	250,000,000	249,420,688
01/31/2026	U S TREASURY NOTE	2.625% 01/31/2026 DD 01/31/19	FIXED INCOME SECURITIES	250,000,000	253,281,250
01/31/2026	U S TREASURY NOTE	2.250% 03/31/2026 DD 03/31/19	FIXED INCOME SECURITIES	500,000,000	502,386,725
01/31/2026	U S TREASURY NOTE	1.625% 05/15/2026 DD 05/15/16	FIXED INCOME SECURITIES	250,000,000	249,123,912
01/31/2026	U S TREASURY NOTE	4.375% 08/15/2026 DD 08/15/23	FIXED INCOME SECURITIES	750,000,000	767,067,400
01/31/2026	U S TREASURY NOTE	4.625% 11/15/2026 DD 11/15/23	FIXED INCOME SECURITIES	1,000,000,000	1,017,257,935
01/31/2026	U S TREASURY NOTE	4.375% 12/15/2026 DD 12/15/23	FIXED INCOME SECURITIES	1,000,000,000	1,013,391,121
01/31/2026	U S TREASURY NOTE	4.250% 01/31/2026 DD 01/31/24	FIXED INCOME SECURITIES	1,500,000,000	1,531,875,000
01/31/2026	U S TREASURY NOTE	4.625% 02/28/2026 DD 02/29/24	FIXED INCOME SECURITIES	1,750,000,000	1,784,897,108
01/31/2026	U S TREASURY NOTE	4.500% 03/31/2026 DD 03/31/24	FIXED INCOME SECURITIES	1,250,000,000	1,270,011,327
01/31/2026	U S TREASURY NOTE	4.875% 04/30/2026 DD 04/30/24	FIXED INCOME SECURITIES	1,750,000,000	1,775,600,982
01/31/2026	U S TREASURY NOTE	4.875% 05/31/2026 DD 05/31/24	FIXED INCOME SECURITIES	1,500,000,000	1,516,214,699
01/31/2026	U S TREASURY NOTE	4.625% 06/30/2026 DD 06/30/24	FIXED INCOME SECURITIES	1,750,000,000	1,760,816,659
01/31/2026	U S TREASURY NOTE	4.375% 07/31/2026 DD 07/31/24	FIXED INCOME SECURITIES	1,750,000,000	1,790,983,741
01/31/2026	U S TREASURY NOTE	3.750% 08/31/2026 DD 08/31/24	FIXED INCOME SECURITIES	1,000,000,000	1,014,998,263
01/31/2026	U S TREASURY NOTE	3.500% 09/30/2026 DD 09/30/24	FIXED INCOME SECURITIES	1,750,000,000	1,769,044,580
01/31/2026	U S TREASURY NOTE	4.125% 10/31/2026 DD 10/31/24	FIXED INCOME SECURITIES	1,750,000,000	1,773,934,338
01/31/2026	U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	FIXED INCOME SECURITIES	750,000,000	759,340,895
01/31/2026	U S TREASURY NOTE	4.250% 12/31/2026 DD 12/31/24	FIXED INCOME SECURITIES	750,000,000	757,715,678
01/31/2026	U S TREASURY NOTE	4.125% 01/31/2027 DD 01/31/25	FIXED INCOME SECURITIES	1,750,000,000	1,795,743,903
01/31/2026	WELLS FARGO & CO REV REPO	3.680% 02/02/2026 DD 01/30/26	CASH & CASH EQUIVALENTS	600,000,000	600,122,667
01/31/2026	WELLS FARGO & CO REV REPO	3.625% 02/02/2026 DD 01/30/26	CASH & CASH EQUIVALENTS	900,000,000	900,181,250