

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Agency

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency	3134GVZK7	FEDERAL HOME LOAN MORTGAGE CORP	05/21/2020	05/26/2020	1.030	1.000	05/26/2027	1.652	AA+ Aa1	75,225,088.03	71,969,416.67
Agency	3134GV3W6	FEDERAL HOME LOAN MORTGAGE CORP	06/25/2020	06/30/2020	1.110	1.110	12/30/2027	2.249	AA+ Aa1	25,070,145.83	23,669,395.83
Agency	3134GWDJR4	FEDERAL HOME LOAN MORTGAGE CORP	07/16/2020	07/27/2020	1.107	1.100	07/27/2028	2.825	AA+ Aa1	50,088,965.32	46,564,227.78
Agency	3134GWF6P6	FEDERAL HOME LOAN MORTGAGE CORP	07/21/2020	07/29/2020	1.170	1.170	03/29/2029	3.496	AA+ Aa1	50,003,250.00	45,561,350.00
Agency	3134GWDS2	FEDERAL HOME LOAN MORTGAGE CORP	07/16/2020	07/29/2020	1.150	1.150	01/29/2029	3.334	AA+ Aa1	25,049,513.89	22,912,038.89
Agency	3134GWWG0	FEDERAL HOME LOAN MORTGAGE CORP	07/23/2020	08/03/2020	1.220	1.220	12/26/2029	4.241	AA+ Aa1	50,008,472.22	44,718,472.22
Agency	3134GWGX8	FEDERAL HOME LOAN MORTGAGE CORP	07/23/2020	08/03/2020	1.200	1.200	09/26/2029	3.992	AA+ Aa1	50,008,333.33	44,999,383.33
Agency	3134GWWX5	FEDERAL HOME LOAN MORTGAGE CORP	07/29/2020	08/06/2020	1.250	1.250	04/26/2030	4.573	AA+ Aa1	50,269,097.22	44,684,097.22
Agency	3134GWKP0	FEDERAL HOME LOAN MORTGAGE CORP	07/30/2020	08/24/2020	1.180	1.180	08/24/2029	3.901	AA+ Aa1	50,011,472.22	45,086,922.22
Agency	3134GWLE4	FEDERAL HOME LOAN MORTGAGE CORP	07/31/2020	08/24/2020	1.200	1.200	05/24/2030	4.649	AA+ Aa1	50,061,666.67	44,285,566.67
Agency	3134GWRQ1	FEDERAL HOME LOAN MORTGAGE CORP	08/13/2020	08/24/2020	1.200	1.200	09/24/2029	3.986	AA+ Aa1	50,011,666.67	45,009,516.67
Agency	3134GW2Y1	FEDERAL HOME LOAN MORTGAGE CORP	08/20/2020	08/28/2020	1.150	1.150	12/26/2029	4.241	AA+ Aa1	50,007,986.11	44,581,936.11
Agency	3134GW2N5	FEDERAL HOME LOAN MORTGAGE CORP	08/19/2020	08/27/2020	1.100	1.100	02/26/2029	3.411	AA+ Aa1	50,053,472.22	45,611,372.22
Agency	3133EL5U4	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2020	09/04/2020	1.127	1.120	09/01/2028	2.923	AA+ Aa1	5,143,858.79	4,771,880.05
Agency	3133EL5U4	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/03/2020	09/04/2020	1.127	1.120	09/01/2028	2.923	AA+ Aa1	25,018,768.41	23,209,533.33
Agency	3133EL6D1	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/28/2020	09/10/2020	1.230	1.230	09/10/2029	3.948	AA+ Aa1	25,017,937.50	22,562,287.50
Agency	3134GWWV37	FEDERAL HOME LOAN MORTGAGE CORP	09/18/2020	09/29/2020	1.210	1.210	09/30/2030	5.003	AA+ Aa1	21,000,705.83	18,395,529.83
Agency	3134GWTW6	FEDERAL HOME LOAN MORTGAGE CORP	09/15/2020	09/30/2020	1.120	1.120	03/30/2029	3.499	AA+ Aa1	25,000,777.78	22,734,752.78
Agency	3135GA6F3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	12/01/2020	12/15/2020	1.060	1.060	06/15/2028	2.710	AA+ Aa1	25,011,777.78	23,292,577.78
Agency	3134GXJT2	FEDERAL HOME LOAN MORTGAGE CORP	12/15/2020	01/07/2021	0.790	0.790	06/07/2027	1.685	AA+ Aa1	25,013,166.67	23,811,541.67
Agency	3130ALC51	FEDERAL HOME LOAN BANKS	02/11/2021	02/26/2021	0.700	0.700	08/26/2026	0.904	AA+ Aa1	25,002,430.56	24,313,530.56
Agency	3130ALBZ6	FEDERAL HOME LOAN BANKS	02/11/2021	02/25/2021	1.110	1.110	08/25/2028	2.904	AA+ Aa1	50,009,250.00	46,404,450.00
Agency	3130AL5A8	FEDERAL HOME LOAN BANKS	02/04/2021	02/26/2021	0.900	0.900	02/26/2027	1.408	AA+ Aa1	30,026,250.00	28,841,280.00
Agency	3130ALFH2	FEDERAL HOME LOAN BANKS	02/19/2021	02/26/2021	1.616	1.600	02/26/2031	5.411	AA+ Aa1	25,769,177.75	22,753,486.81
Agency	3130ALBU7	FEDERAL HOME LOAN BANKS	02/11/2021	03/03/2021	1.050	1.050	03/03/2028	2.425	AA+ Aa1	50,040,833.33	46,947,583.33
Agency	3130AKU38	FEDERAL HOME LOAN BANKS	01/21/2021	02/12/2021	1.929	1.000	02/12/2031	5.373	AA+ Aa1	25,034,027.78	22,430,452.78
Agency	3130AMBQ4	FEDERAL HOME LOAN BANKS	04/26/2021	04/30/2021	2.000	2.000	04/30/2029	3.584	AA+ Aa1	25,209,722.22	23,618,997.22
Agency	3133ENTL4	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2022	04/04/2022	2.724	2.690	04/04/2028	2.512	AA+ Aa1	10,124,443.92	9,901,978.33
Agency	3133ENTL4	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/25/2022	04/04/2022	2.740	2.690	04/04/2028	2.512	AA+ Aa1	25,302,020.83	24,754,945.83
Agency	3133ENVH0	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/20/2022	04/26/2022	3.145	3.125	04/26/2030	4.573	AA+ Aa1	25,316,249.35	24,655,596.53

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Agency	3130AS2U2	FEDERAL HOME LOAN BANKS	06/07/2022	06/08/2022	3.376	3.500	06/11/2032	6.701	AA+ Aa1	25,440,738.09	24,482,686.11
Agency	3133ENXB1	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/10/2022	06/13/2022	3.422	3.050	05/18/2029	3.633	AA+ Aa1	9,993,320.62	9,887,140.56
Agency	3130AS2U2	FEDERAL HOME LOAN BANKS	06/14/2022	06/15/2022	3.787	3.500	06/11/2032	6.701	AA+ Aa1	8,953,027.54	8,813,767.00
Agency	3133ENYV6	FEDERAL FARM CREDIT BANKS FUNDING CORP	06/10/2022	06/15/2022	3.505	3.420	06/15/2032	6.712	AA+ Aa1	25,132,417.40	24,349,475.00
Agency	3133ENC81	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/30/2022	08/31/2022	3.802	3.700	07/26/2034	8.825	AA+ Aa1	9,994,971.11	9,652,615.56
Agency	3133ENUX6	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/01/2022	09/02/2022	4.763	4.450	04/19/2035	9.556	AA+ Aa1	22,505,274.83	22,408,190.53
Agency	3133ENK66	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/31/2022	09/08/2022	4.000	4.000	09/08/2037	11.948	AA+ Aa1	10,025,555.56	9,507,245.56
Agency	3133ENUX6	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/19/2022	09/21/2022	4.888	4.450	04/19/2035	9.556	AA+ Aa1	6,794,771.37	6,824,980.89
Agency	3133ENMU1	FEDERAL FARM CREDIT BANKS FUNDING CORP	09/26/2022	09/27/2022	4.944	2.750	02/02/2037	11.351	AA+ Aa1	9,517,810.67	9,586,117.48
Agency	3133ENS35	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/04/2022	10/13/2022	4.585	4.500	10/13/2037	12.044	AA+ Aa1	25,341,507.35	25,346,025.00
Agency	3133ENS35	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/06/2022	10/13/2022	4.758	4.500	10/13/2037	12.044	AA+ Aa1	9,989,881.01	10,138,410.00
Agency	3133ENSP6	FEDERAL FARM CREDIT BANKS FUNDING CORP	10/20/2022	10/21/2022	5.140	3.300	03/23/2032	6.482	AA+ Aa1	16,329,451.96	17,064,546.00
Agency	3133EPCJ2	FEDERAL FARM CREDIT BANKS FUNDING CORP	02/24/2023	03/03/2023	4.453	4.375	03/03/2033	7.427	AA+ Aa1	9,987,810.15	10,183,957.78
Agency	3133EPDG7	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/10/2023	03/16/2023	5.550	5.720	03/16/2026	0.458	AA+ Aa1	19,058,664.81	19,079,255.33
Agency	3133EPDG7	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/10/2023	03/16/2023	5.550	5.720	03/16/2026	0.458	AA+ Aa1	2,959,108.48	2,962,305.43
Agency	3133EPEP6	FEDERAL FARM CREDIT BANKS FUNDING CORP	03/24/2023	03/30/2023	5.100	5.100	03/30/2026	0.496	AA+ Aa1	25,003,541.67	25,048,416.67
Agency	3133EPFX8	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/20/2023	04/21/2023	4.785	4.700	04/17/2026	0.545	AA+ Aa1	18,998,902.78	19,084,199.85
Agency	3133EPFX8	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/20/2023	04/21/2023	4.768	4.700	04/17/2026	0.545	AA+ Aa1	6,459,266.91	6,484,127.92
Agency	3133EPAY1	FEDERAL FARM CREDIT BANKS FUNDING CORP	04/24/2023	04/25/2023	5.046	4.940	02/17/2038	12.392	AA+ Aa1	12,420,710.14	12,270,081.91
Agency	3133EPNL5	FEDERAL FARM CREDIT BANKS FUNDING CORP	07/03/2023	07/05/2023	5.317	5.180	06/23/2026	0.729	AA+ Aa1	35,424,985.72	35,865,777.11
Agency	3133EPSE6	FEDERAL FARM CREDIT BANKS FUNDING CORP	08/01/2023	08/08/2023	4.541	4.500	08/08/2033	7.860	AA+ Aa1	20,081,153.93	20,559,100.00
Agency	---	---	---	---	2.052	2.026	10/14/2029	4.040	AA+ Aa1	1,399,323,400.32	1,312,652,521.86

Agency CMO

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Agency CMO	3137BVMP8	FHR 4657 JA	01/23/2017	03/01/2017	3.805	4.500	05/01/2031	2.756	AA+ Aa1	858,881.43	844,213.45
Agency CMO	3137BDS9	FHR 4622 HA	12/17/2019	01/02/2020	2.368	3.000	01/01/2029	1.537	AA+ Aa1	2,708,089.32	2,629,788.11
Agency CMO	31397YSV4	FHR 3500 AB	12/23/2016	01/03/2017	2.487	4.500	11/01/2037	3.057	AA+ Aa1	151,231.64	142,364.09
Agency CMO	3137FUVF8	FHR 4991 QC	06/19/2020	06/30/2020	1.589	2.000	11/01/2031	2.777	AA+ Aa1	10,212,387.71	9,504,119.81
Agency CMO	3137FWWB2	FHR 5020 AG	09/04/2020	09/30/2020	1.394	1.500	10/01/2049	10.795	AA+ Aa1	21,009,091.05	16,151,401.89
Agency CMO	3137F6KX4	FHR 5037 DC	10/05/2020	10/30/2020	1.348	1.500	12/01/2049	9.408	AA+ Aa1	22,832,318.22	16,924,424.59
Agency CMO	3137FXNP9	FHR 5038 ML	10/02/2020	10/30/2020	1.613	2.000	06/01/2050	9.841	AA+ Aa1	21,705,265.04	16,950,924.46

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Agency CMO	3137F9BZ3	FHR 5069 GP	01/12/2021	01/29/2021	1.199	1.500	08/01/2040	5.864	AA+ Aa1	31,036,108.23	26,958,880.58
Agency CMO	3137F9WY3	FHR 5070 EP	01/29/2021	02/03/2021	0.986	1.000	01/01/2050	9.748	AA+ Aa1	22,046,089.28	17,506,759.96
Agency CMO	3137FFVX2	FHR 5081 NE	02/17/2021	02/26/2021	1.477	2.000	03/01/2036	4.633	AA+ Aa1	11,714,750.25	10,452,290.18
Agency CMO	3137FFSS7	FHR 5083 TP	02/17/2021	02/26/2021	1.505	1.750	07/01/2050	10.906	AA+ Aa1	27,505,131.09	22,591,427.20
Agency CMO	3137FFW78	FHR 5081 PB	02/01/2021	02/26/2021	1.111	1.250	01/01/2049	9.460	AA+ Aa1	18,163,709.74	14,622,478.96
Agency CMO	3137FXXF0	FHR 5080 Y	02/16/2021	02/26/2021	1.349	1.500	01/01/2051	9.169	AA+ Aa1	26,491,501.34	20,926,955.53
Agency CMO	3137FYCE4	FHR 5092 HE	04/07/2021	04/12/2021	1.680	2.000	05/01/2050	8.438	AA+ Aa1	17,058,201.23	14,568,160.47
Agency CMO	3137H0VX3	FHR 5115 EA	05/07/2021	05/28/2021	1.534	2.000	06/01/2037	5.269	AA+ Aa1	14,353,174.54	12,700,867.29
Agency CMO	3137H25Y6	FHR 5144 EA	08/24/2021	08/30/2021	1.607	2.000	09/01/2039	5.974	AA+ Aa1	19,475,009.20	16,911,637.93
Agency CMO	3137H35J7	FHR 5149 WC	09/23/2021	09/30/2021	1.732	2.000	02/01/2043	7.611	AA+ Aa1	18,675,573.77	16,022,364.57
Agency CMO	3137H3NT5	FHR 5166 GE	10/19/2021	10/29/2021	1.733	2.000	03/01/2040	5.699	AA+ Aa1	20,133,336.12	17,641,241.95
Agency CMO	3137H3VH2	FHR 5160 AN	10/07/2021	10/29/2021	2.105	2.500	10/01/2047	8.622	AA+ Aa1	25,834,358.44	22,187,205.91
Agency CMO	3137H5MU8	FHR 5191 CE	01/12/2022	01/31/2022	1.971	2.000	11/01/2041	7.281	AA+ Aa1	30,955,623.39	26,925,052.74
Agency CMO	3137H5J32	FHR 5197 AD	01/26/2022	01/31/2022	2.338	2.500	02/01/2043	6.738	AA+ Aa1	29,423,323.13	26,088,106.40
Agency CMO	3137H6BL8	FHR 5204 B	02/10/2022	02/28/2022	2.613	3.000	07/01/2038	4.980	AA+ Aa1	20,792,831.83	19,237,299.78
Agency CMO	3137H62D6	FHR 5202 GB	02/08/2022	02/28/2022	2.694	3.000	02/01/2041	6.380	AA+ Aa1	21,298,694.56	19,700,049.98
Agency CMO	3137H6RA5	FHR 5206 CA	03/11/2022	03/31/2022	2.687	3.000	11/01/2040	6.592	AA+ Aa1	17,086,600.99	15,479,169.80
Agency CMO	3137H7AK9	FHR 5220 VG	04/07/2022	04/29/2022	3.204	3.500	06/01/2033	4.027	AA+ Aa1	14,839,362.07	14,161,586.18
Agency CMO	3137H7HW6	FHR 5223 MC	04/19/2022	04/29/2022	3.477	3.500	07/01/2039	5.246	AA+ Aa1	18,904,308.61	18,180,998.41
Agency CMO	3137H7CJ0	FHR 5227 JV	05/02/2022	05/05/2022	3.669	4.000	06/01/2033	4.068	AA+ Aa1	12,523,845.52	12,134,159.11
Agency CMO	3137H7ZN6	FHR 5237 E	06/10/2022	06/30/2022	4.333	4.500	06/01/2037	4.523	AA+ Aa1	25,244,675.40	24,955,331.60
Agency CMO	3137H83N9	FHR 5237 VA	06/06/2022	06/30/2022	3.671	4.000	06/01/2033	4.068	AA+ Aa1	27,026,411.32	26,104,159.45
Agency CMO	3137H9BC2	FHR 5267 JV	10/07/2022	10/13/2022	5.005	5.000	03/01/2033	4.236	AA+ Aa1	24,638,581.39	24,926,778.48
Agency CMO	3137H9K32	FHR 5280 DA	11/03/2022	11/30/2022	5.654	5.500	05/01/2033	3.106	AA+ Aa1	20,022,465.91	20,558,491.52
Agency CMO	3137H9HN2	FHR 5274 AP	02/09/2023	02/14/2023	4.958	5.000	06/01/2034	3.990	AA+ Aa1	25,164,363.28	25,407,423.90
Agency CMO	3137FG6T7	FHMS K-1505 A3	02/10/2023	02/15/2023	4.219	3.750	04/01/2033	7.478	AA+ Aa1	21,575,562.64	21,326,587.65
Agency CMO	3137H9SP5	FHR 5296 TA	02/16/2023	02/28/2023	5.055	5.000	04/01/2036	3.662	AA+ Aa1	18,492,077.64	18,734,847.82
Agency CMO	3137H9R76	FHR 5295 JA	03/01/2023	03/06/2023	5.484	5.500	12/01/2032	2.974	AA+ Aa1	19,551,211.30	19,864,346.63
Agency CMO	3137BUVM7	FHR 4650 VC	04/10/2023	04/13/2023	4.400	3.500	11/01/2026	0.566	AA+ Aa1	4,954,331.72	4,948,452.77
Agency CMO	3137HCN40	FHR 5408 P	04/05/2024	04/30/2024	5.479	5.500	07/01/2039	3.312	AA+ Aa1	26,717,489.49	27,176,280.35
Agency CMO	3137HDNY2	FHR 5433 AX	06/26/2024	07/01/2024	5.427	5.500	06/01/2033	3.023	AA+ Aa1	21,000,147.98	21,257,726.45
Agency CMO	3136B24U3	FNR 2018-63 KH	01/08/2020	01/13/2020	2.755	3.000	12/01/2028	1.540	AA+ Aa1	586,391.07	578,041.69

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Agency CMO	3136AVCP2	FNR 2017-5 PK	01/05/2017	02/01/2017	3.557	4.500	05/01/2029	1.701	AA+ Aa1	1,996,276.52	1,967,204.95
Agency CMO	3136A3AS0	FNR 2011-145 JA	08/12/2015	08/12/2015	4.068	4.500	08/01/2030	2.418	AA+ Aa1	117,412.12	116,287.25
Agency CMO	3136AVCJ6	FNR 2017-5 EY	01/13/2017	02/01/2017	3.024	4.500	05/01/2026	0.333	AA+ Aa1	200,423.88	199,100.03
Agency CMO	3136A8SG6	FNR 2012-102 PA	08/10/2015	08/10/2015	3.538	4.500	12/01/2030	2.173	AA+ Aa1	83,527.94	81,945.94
Agency CMO	3136BCCT5	FNR 2020-71 BC	09/15/2020	09/30/2020	1.315	1.500	11/01/2049	8.630	AA+ Aa1	15,615,004.09	12,488,226.77
Agency CMO	3136BCLN8	FNR 2020-075 VE	10/29/2020	11/03/2020	1.001	1.500	06/01/2032	3.425	AA+ Aa1	8,419,839.84	7,631,862.03
Agency CMO	3136BAX90	FNR 2020-47 KJ	12/04/2020	12/09/2020	1.607	2.000	03/01/2037	5.034	AA+ Aa1	10,805,826.71	9,633,655.56
Agency CMO	3136BDD96	FNR 2021-4 T	01/12/2021	01/29/2021	1.341	1.500	06/01/2048	8.309	AA+ Aa1	18,856,149.96	15,365,405.46
Agency CMO	3136BH6R5	FNR 2021-43 KE	06/30/2021	06/30/2021	1.521	1.500	12/01/2049	9.673	AA+ Aa1	14,539,833.72	11,801,727.03
Agency CMO	3136BGVT5	FNR 2021-57 B	08/05/2021	08/30/2021	1.442	1.500	06/01/2048	10.915	AA+ Aa1	24,782,852.77	18,862,021.54
Agency CMO	3136BKLD2	FNR 2021-82 KE	11/22/2021	11/30/2021	1.848	2.000	04/01/2043	6.771	AA+ Aa1	21,906,537.61	18,901,332.32
Agency CMO	3136BKRP9	FNR 2021-88 LA	11/22/2021	11/30/2021	2.116	2.500	10/01/2045	7.657	AA+ Aa1	29,918,825.46	25,686,782.37
Agency CMO	3136BMPX0	FNR 2022-17 LA	03/10/2022	03/31/2022	2.761	3.000	12/01/2038	5.077	AA+ Aa1	19,750,342.14	18,444,625.17
Agency CMO	3136BMZT8	FNR 2022-22 KA	04/21/2022	04/29/2022	3.753	4.000	02/01/2034	3.482	AA+ Aa1	22,830,057.89	22,291,902.48
Agency CMO	3136BNW69	FNR 2022-60 GA	08/17/2022	08/31/2022	4.307	4.500	02/01/2036	4.387	AA+ Aa1	22,218,854.57	21,976,071.22
Agency CMO	3136BN3P9	FNR 2022-057 GA	08/12/2022	08/31/2022	3.966	4.000	10/01/2035	3.794	AA+ Aa1	18,020,476.30	17,686,461.27
Agency CMO	3136BN3Y0	FNR 2022-057 LD	08/02/2022	08/31/2022	3.698	4.000	03/01/2033	3.058	AA+ Aa1	19,535,996.47	18,995,766.61
Agency CMO	3136BPCZ2	FNR 2022-64 KD	01/13/2023	01/19/2023	4.412	4.500	06/01/2029	1.743	AA+ Aa1	12,413,380.10	12,405,185.60
Agency CMO	3136BPK83	FNR 2023-14 AB	03/08/2023	03/31/2023	5.504	5.500	01/01/2036	3.803	AA+ Aa1	20,269,799.12	20,627,345.06
Agency CMO	3136BQR43	FNR 2024-2 BC	01/10/2024	01/31/2024	4.995	5.000	08/01/2039	5.120	AA+ Aa1	22,387,518.80	22,625,215.80
Agency CMO	3136BRHU4	FNR 2024-9 DM	02/16/2024	02/29/2024	5.450	5.500	01/01/2038	3.364	AA+ Aa1	30,125,110.05	30,613,276.90
Agency CMO	3136BUQY9	FNR 2025-8 DA	01/10/2025	01/31/2025	5.702	5.500	10/01/2037	4.223	AA+ Aa1	22,788,761.28	23,471,334.85
Agency CMO	3136BXAT1	FNR 2025-78 K	09/19/2025	09/30/2025	5.008	5.000	05/01/2055	6.760	AA+ Aa1	24,933,282.19	24,915,468.46
Agency CMO	38382WR74	GNR 2021-136 ME	08/06/2021	08/30/2021	1.427	1.500	06/01/2051	7.808	AA+ Aa1	24,832,339.45	21,383,871.29
Agency CMO	38383ATA2	GNR 2021-156 HC	09/15/2021	09/30/2021	1.464	1.500	04/01/2051	11.958	AA+ Aa1	20,465,610.92	16,543,038.91
Agency CMO	38383A7T5	GNR 2021-174 ME	10/20/2021	10/29/2021	1.832	2.000	09/01/2046	9.612	AA+ Aa1	11,533,133.38	9,585,776.50
Agency CMO	38383DDE5	GNR 2021-194 EA	11/10/2021	11/30/2021	1.844	2.000	03/01/2048	10.168	AA+ Aa1	24,812,629.18	21,340,529.19
Agency CMO	38383RAM9	GNR 2022-063 A	04/01/2022	04/29/2022	3.019	3.000	03/01/2031	2.524	AA+ Aa1	13,592,329.78	13,214,654.01
Agency CMO	38383RZE0	GNR 2022-083 JA	05/05/2022	05/31/2022	3.349	3.500	12/01/2031	2.724	AA+ Aa1	14,104,475.37	13,736,173.18
Agency CMO	38383T3J0	GNR 2022-124 L	07/08/2022	07/29/2022	3.576	3.500	08/01/2035	4.416	AA+ Aa1	20,070,813.33	19,576,390.23
Agency CMO	38383UQ37	GNR 2022-176 J	10/07/2022	10/28/2022	4.768	4.500	01/01/2038	5.215	AA+ Aa1	21,680,564.91	21,857,153.06
Agency CMO	38383UW89	GNR 2022-174 AH	10/05/2022	10/28/2022	5.101	5.000	04/01/2045	7.894	AA+ Aa1	26,269,021.53	26,630,558.35

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Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency CMO	38383UV72	GNR 2022-174 A	01/13/2023	01/19/2023	4.494	4.500	09/01/2034	3.609	AA+ Aa1	19,311,531.11	19,275,502.12
Agency CMO	38383VPV4	GNR 2023-003 LC	01/26/2023	01/31/2023	4.953	5.000	05/01/2040	4.718	AA+ Aa1	19,797,663.43	19,894,094.05
Agency CMO	38383VVZ8	GNR 2023-020 D	02/06/2023	02/28/2023	4.690	4.500	07/01/2036	3.782	AA+ Aa1	15,358,928.63	15,445,422.12
Agency CMO	38383XTL8	GNR 2023-058 BA	04/14/2023	04/28/2023	5.076	5.000	03/01/2036	3.739	AA+ Aa1	20,826,782.56	21,012,262.64
Agency CMO	38383XKY9	GNR 2023-057 CA	04/11/2023	04/28/2023	5.021	5.000	12/01/2044	6.168	AA+ Aa1	14,678,969.18	14,777,233.63
Agency CMO	38384A4B6	GNR 2023-093 B	06/07/2023	06/30/2023	5.260	5.500	08/01/2027	0.819	AA+ Aa1	8,005,410.19	8,040,270.98
Agency CMO	38384BAL5	GNR 2023-081 HM	05/26/2023	06/30/2023	5.571	5.500	11/01/2030	2.035	AA+ Aa1	18,783,866.64	18,972,486.83
Agency CMO	38384BXP1	GNR 2023-098 BA	07/06/2023	07/28/2023	5.986	6.000	08/01/2029	1.572	AA+ Aa1	14,953,276.13	15,107,475.11
Agency CMO	38384CNB1	GNR 2023-128 KV	10/17/2023	10/20/2023	6.052	6.000	12/01/2031	3.692	AA+ Aa1	12,517,438.36	12,804,861.76
Agency CMO	38384DF9	GNR 2023-149 HA	09/28/2023	10/30/2023	6.234	6.000	12/01/2028	1.248	AA+ Aa1	11,580,175.32	11,721,061.26
Agency CMO	38384DMP9	GNR 2023-163 LA	11/09/2023	11/14/2023	5.944	6.000	08/01/2031	2.265	AA+ Aa1	14,909,775.41	15,135,872.73
Agency CMO	38384H3V8	GNR 2024-001 A	02/08/2024	02/13/2024	5.349	5.500	06/01/2028	1.091	AA+ Aa1	14,015,460.94	14,076,729.82
Agency CMO	38384HL22	GNR 2024-004 GK	03/12/2024	03/15/2024	5.341	5.000	02/01/2036	3.086	AA+ Aa1	21,453,759.85	21,774,044.85
Agency CMO	38384KHK0	GNR 2024-042 A	02/16/2024	03/28/2024	5.191	5.000	02/01/2045	6.345	AA+ Aa1	15,717,961.07	16,029,619.12
Agency CMO	38384MXG7	GNR 2024-064 GP	07/19/2024	07/24/2024	5.110	5.000	12/01/2042	6.654	AA+ Aa1	22,166,766.50	22,458,030.70
Agency CMO	38385DNQ5	GNR 2025-025 DK	03/13/2025	03/14/2025	5.225	5.000	02/01/2055	10.106	AA+ Aa1	24,219,613.06	24,737,856.43
Agency CMO	38385EFC3	GNR 2025-045 QH	03/12/2025	03/28/2025	5.069	5.000	08/01/2043	6.322	AA+ Aa1	24,144,659.08	24,436,772.06
Agency CMO	38383BDF6	GNR 2025-156 AE	09/09/2025	09/30/2025	5.036	5.000	03/01/2055	16.565	AA+ Aa1	25,078,778.41	25,078,776.05
Agency CMO	---	---	---	---	3.483	3.708	06/01/2040	5.864	AA+ Aa1	1,610,160,330.08	1,505,417,119.28

Agency MBS

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	3137FQXK4	FHMS K-737 AM	01/22/2020	01/30/2020	1.974	2.097	10/01/2026	1.068	AA+ Aa1	20,034,671.79	19,635,582.80
Agency MBS	3137FPFH5	FHMS K-F68 A	03/10/2020	03/13/2020	5.027	4.945	07/25/2026	0.627	AA+ Aa1	9,171,112.09	9,166,998.60
Agency MBS	3137FNXH8	FHMS K-J25 A2	01/06/2020	01/09/2020	1.743	2.610	01/01/2026	0.318	AA+ Aa1	925,118.70	921,485.99
Agency MBS	3137FQ2T9	FHMS K-S13 A	11/07/2019	11/15/2019	5.177	5.115	09/25/2029	3.834	AA+ Aa1	24,752,215.81	24,889,055.91
Agency MBS	3137FQ2Q5	FHMS K-F70 A	10/30/2019	11/07/2019	5.034	4.991	09/25/2029	3.765	AA+ Aa1	7,202,870.52	7,198,940.01
Agency MBS	3137FHPE7	FHMS K-F50 A	09/06/2019	09/11/2019	4.912	4.862	07/25/2028	2.690	AA+ Aa1	7,374,219.93	7,348,801.84
Agency MBS	3137FRUP4	FHMS K-F76 AL	03/10/2020	03/19/2020	5.116	5.055	01/25/2030	3.968	AA+ Aa1	16,559,826.59	16,594,461.52
Agency MBS	3137FNXD7	FHMS K-S12 A	09/19/2019	09/27/2019	5.167	5.105	08/25/2029	3.732	AA+ Aa1	49,491,044.12	49,568,794.71
Agency MBS	3137FNXD7	FHMS K-S12 A	03/10/2020	03/13/2020	5.142	5.105	08/25/2029	3.732	AA+ Aa1	24,766,499.00	24,784,397.36
Agency MBS	3133KYTV1	FH RB5064	06/03/2020	06/11/2020	1.637	2.000	11/01/2039	5.123	AA+ Aa1	19,231,063.14	16,673,704.94

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Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	3137FTRB5	FHMS K-J29 A2	06/02/2020	06/11/2020	0.879	1.409	11/01/2027	1.242	AA+ Aa1	15,571,671.30	15,017,406.53
Agency MBS	3133KYT90	FH RB5076	07/13/2020	08/13/2020	1.501	2.000	01/01/2040	5.165	AA+ Aa1	17,246,500.25	14,853,091.73
Agency MBS	3137FVNG3	FHMS K-114 A2	08/11/2020	08/20/2020	1.036	1.366	06/01/2030	4.705	AA+ Aa1	25,386,190.55	22,201,956.83
Agency MBS	3132XGJL1	FH WN2066	09/09/2020	09/14/2020	1.109	1.260	07/01/2030	4.532	AA+ Aa1	23,588,003.45	20,459,229.66
Agency MBS	3137FWG79	FHMS K-115 A2	09/09/2020	09/18/2020	1.049	1.383	06/01/2030	4.690	AA+ Aa1	28,436,248.28	24,886,855.56
Agency MBS	3133G9MW6	FH QN3073	08/26/2020	09/17/2020	1.300	2.000	02/01/2035	3.793	AA+ Aa1	13,672,007.33	12,399,029.14
Agency MBS	3133KYT90	FH RB5076	09/18/2020	09/23/2020	1.484	2.000	01/01/2040	5.165	AA+ Aa1	15,173,071.73	13,056,621.86
Agency MBS	3137FWJ50	FHMS 2020-KS14 AFX	09/24/2020	09/30/2020	1.104	1.118	06/01/2030	4.488	AA+ Aa1	24,957,838.03	21,483,621.64
Agency MBS	3133G9UM9	FH QN3288	09/18/2020	10/19/2020	1.284	2.000	09/01/2034	3.656	AA+ Aa1	12,749,313.69	11,565,635.14
Agency MBS	3137F72V6	FHMS K-J32 A2	11/18/2020	11/30/2020	0.946	1.394	03/01/2033	2.962	AA+ Aa1	17,569,013.13	15,935,792.19
Agency MBS	3133D3TC9	FH QK0547	11/19/2020	12/14/2020	1.388	2.000	03/01/2040	5.230	AA+ Aa1	32,897,834.59	28,165,651.66
Agency MBS	3133D3TC9	FH QK0547	11/19/2020	12/14/2020	1.388	2.000	03/01/2040	5.230	AA+ Aa1	3,277,061.21	2,805,672.95
Agency MBS	3133KTNW6	FH RB0405	01/06/2021	01/29/2021	1.351	2.000	06/01/2040	5.268	AA+ Aa1	26,075,839.61	21,826,764.08
Agency MBS	3133KTMX5	FH RB0374	01/06/2021	01/29/2021	1.351	2.000	06/01/2040	5.268	AA+ Aa1	27,238,587.54	22,800,251.04
Agency MBS	3133KYU56	FH RB5104	02/04/2021	02/11/2021	1.230	1.500	08/01/2040	5.831	AA+ Aa1	17,072,314.19	14,084,925.02
Agency MBS	3133KKYK9	FH RA4314	02/08/2021	02/11/2021	1.610	2.000	01/01/2050	8.799	AA+ Aa1	34,811,092.98	27,819,205.60
Agency MBS	3132XFF37	FH WN1085	02/17/2021	02/22/2021	1.462	1.550	01/01/2031	5.213	AA+ Aa1	40,072,920.98	34,725,176.33
Agency MBS	3133KYU64	FH RB5105	02/11/2021	02/24/2021	1.419	2.000	08/01/2040	5.527	AA+ Aa1	26,627,627.86	22,326,283.82
Agency MBS	30315EAD8	FRESB 2020-SB76 A1F	07/15/2020	07/24/2020	1.063	1.130	05/01/2030	4.150	NA NA	9,436,666.07	8,313,028.25
Agency MBS	3133L7X51	FH RC1600	02/23/2021	03/16/2021	1.301	2.000	12/01/2034	3.736	AA+ Aa1	19,025,034.08	17,265,353.07
Agency MBS	3137FFYP6	FHMS K-126 A1	03/09/2021	03/18/2021	1.273	1.319	10/01/2028	1.790	AA+ Aa1	11,366,655.68	10,783,637.00
Agency MBS	3137FXZ27	FHMS K-127 A1	03/16/2021	03/25/2021	1.322	1.353	03/01/2030	2.603	AA+ Aa1	27,431,746.74	25,334,954.90
Agency MBS	3133KTP95	FH RB0448	06/03/2021	06/14/2021	1.595	2.000	06/01/2040	5.268	AA+ Aa1	19,812,796.34	17,154,420.29
Agency MBS	3133KYVG1	FH RB5115	05/19/2021	06/14/2021	1.869	2.500	01/01/2041	5.239	AA+ Aa1	26,726,584.67	23,467,227.93
Agency MBS	3133KYVL0	FH RB5119	06/16/2021	07/14/2021	1.855	2.500	02/01/2041	5.257	AA+ Aa1	27,021,811.05	23,708,965.76
Agency MBS	3133KYVN6	FH RB5121	07/21/2021	08/12/2021	1.585	2.000	02/01/2041	5.658	AA+ Aa1	28,705,356.82	24,265,757.87
Agency MBS	3133KYVS5	FH RB5125	08/06/2021	08/12/2021	1.599	2.000	04/01/2041	5.701	AA+ Aa1	21,551,104.61	18,228,093.45
Agency MBS	3132D9F33	FH SC0186	10/21/2021	10/26/2021	1.803	2.500	03/01/2041	5.275	AA+ Aa1	17,661,799.58	15,543,530.57
Agency MBS	3132A5F42	FH ZS4687	11/01/2021	11/10/2021	1.946	2.500	07/01/2045	6.263	AA+ Aa1	12,998,388.91	11,083,850.32
Agency MBS	3137H4BY5	FHMS K-746 A2	11/10/2021	11/18/2021	1.539	2.031	09/01/2028	2.936	AA+ Aa1	35,509,997.69	33,216,649.55
Agency MBS	3132D9EY6	FH SC0151	02/10/2022	02/14/2022	2.219	2.500	01/01/2041	5.239	AA+ Aa1	22,393,132.59	19,604,180.90
Agency MBS	3133KMM77	FH RA5782	02/04/2022	02/14/2022	2.516	2.500	12/01/2050	8.602	AA+ Aa1	24,778,953.04	21,362,442.04

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Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	3137FBU79	FHMS K-069 A2	03/16/2022	03/21/2022	2.534	3.187	09/01/2027	1.926	AAA Aa1	34,617,287.62	33,779,966.53
Agency MBS	3133KPF52	FH RA7388	05/05/2022	05/12/2022	3.999	4.000	10/01/2051	7.946	AA+ Aa1	27,077,362.05	25,840,885.22
Agency MBS	3137FKZZ2	FHMS K-088 A2	06/09/2022	06/14/2022	3.487	3.690	01/01/2029	3.232	AA+ Aaa	30,227,221.79	29,875,183.20
Agency MBS	3137FJXV6	FHMS K-083 A2	07/07/2022	07/12/2022	3.474	4.050	09/01/2028	2.964	AA+ Aa1	39,379,511.32	38,960,789.24
Agency MBS	3137FCLD4	FHMS K-071 A2	07/08/2022	07/13/2022	3.465	3.286	11/01/2027	2.107	AA+ Aa1	42,806,633.54	42,481,720.05
Agency MBS	3132DNVM2	FH SD1520	08/24/2022	09/14/2022	4.114	4.000	11/01/2051	7.960	AA+ Aa1	22,948,239.79	22,078,583.75
Agency MBS	3133KXYL8	FH RB5183	09/14/2022	09/14/2022	4.424	4.500	01/01/2042	5.571	AA+ Aa1	16,684,163.92	16,705,614.47
Agency MBS	3132D9KQ6	FH SC0303	09/22/2022	09/30/2022	5.005	5.000	01/01/2042	4.647	AA+ Aa1	12,566,513.22	12,843,401.38
Agency MBS	3133BMG58	FH QF0220	10/20/2022	11/14/2022	5.724	5.000	03/01/2052	7.042	AA+ Aa1	28,468,200.59	29,594,607.96
Agency MBS	3132XFJW9	FH WN1176	02/03/2023	02/08/2023	4.041	3.900	09/01/2032	6.825	AA+ Aa1	19,442,821.43	19,128,245.96
Agency MBS	3133KQN69	FH RA8513	02/09/2023	02/28/2023	5.011	5.000	10/01/2052	7.379	AA+ Aa1	20,292,659.52	20,251,880.17
Agency MBS	3132DPQX9	FH SD2270	02/24/2023	03/13/2023	5.248	5.000	12/01/2051	7.046	AA+ Aa1	16,548,938.28	16,896,934.63
Agency MBS	3132DPW53	FH SD2468	02/24/2023	03/13/2023	5.284	5.000	11/01/2051	7.019	AA+ Aa1	17,121,394.39	17,393,313.62
Agency MBS	3132CW4J0	FH SB0825	03/07/2023	03/16/2023	5.050	5.000	01/01/2037	3.811	AA+ Aa1	12,169,746.15	12,399,342.59
Agency MBS	3132XFLN6	FH WN1232	04/27/2023	05/02/2023	4.500	4.300	12/01/2029	4.176	AA+ Aa1	20,888,881.14	21,117,214.51
Agency MBS	3132DP6T0	FH SD2682	04/19/2023	05/11/2023	5.037	5.000	02/01/2052	7.337	AA+ Aa1	19,294,080.75	19,454,425.29
Agency MBS	3132XFJ90	FH WN1187	05/18/2023	05/23/2023	4.524	4.500	11/01/2029	4.097	AA+ Aa1	15,134,795.30	15,359,791.59
Agency MBS	3132XFKL1	FH WN1198	06/07/2023	06/12/2023	4.359	4.350	01/01/2028	2.302	AA+ Aa1	19,200,688.34	19,372,521.79
Agency MBS	3137FJY78	FHMS K-1508 A3	06/29/2023	07/05/2023	4.485	3.900	10/01/2033	7.794	AA+ Aa1	13,847,162.21	13,836,384.51
Agency MBS	3137FJY78	FHMS K-1508 A3	07/05/2023	07/10/2023	4.512	3.900	10/01/2033	7.794	AA+ Aa1	987,370.78	988,313.18
Agency MBS	3137HACX2	FHMS K-505 A2	07/13/2023	07/20/2023	4.510	4.819	06/01/2028	2.626	AA+ Aa1	25,237,183.12	25,580,325.33
Agency MBS	3132DQ2A3	FH SD3469	08/08/2023	08/14/2023	5.492	5.500	12/01/2052	6.415	AA+ Aa1	22,997,014.71	23,477,412.19
Agency MBS	3132DQVS2	FH SD3325	08/22/2023	09/14/2023	6.088	6.000	05/01/2052	4.135	AA+ Aa1	18,835,425.73	19,495,865.70
Agency MBS	3132DQ6G6	FH SD3571	08/21/2023	09/14/2023	6.163	6.000	10/01/2052	4.149	AA+ Aa1	24,431,663.18	25,380,833.28
Agency MBS	3137HACX2	FHMS K-505 A2	10/17/2023	10/20/2023	5.440	4.819	06/01/2028	2.626	AA+ Aa1	19,199,799.08	19,901,493.11
Agency MBS	3137H9UD9	FHMS K-154 A2	05/19/2023	05/24/2023	4.404	4.350	01/01/2033	7.202	AA+ Aa1	28,990,694.12	29,165,431.16
Agency MBS	3132E0ND0	FH SD3988	09/12/2024	09/16/2024	4.526	4.500	12/01/2051	7.759	AA+ Aa1	21,539,269.58	21,151,717.97
Agency MBS	3132DVBA2	FH SD7233	12/17/2024	01/14/2025	5.485	5.500	11/01/2053	5.994	AA+ Aa1	23,635,542.80	24,074,377.07
Agency MBS	3137HJZS9	FHMS K-759 A2	02/11/2025	02/20/2025	4.806	4.800	01/01/2032	6.157	AA+ Aa1	25,075,675.94	25,875,525.00
Agency MBS	31427MKB6	FH SL0289	04/09/2025	04/14/2025	5.254	5.000	03/01/2053	7.491	AA+ Aa1	23,794,054.25	24,130,840.98
Agency MBS	31427MVN8	FH SL0620	05/12/2025	06/12/2025	5.576	5.500	10/01/2054	6.330	AA+ Aa1	23,858,288.58	24,326,902.48
Agency MBS	3132DU4R5	FH SD7132	05/14/2025	06/12/2025	5.589	5.500	05/01/2054	6.142	AA+ Aa1	22,627,038.15	23,059,354.62

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Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	31427PG73	FH SL2021	09/25/2025	09/30/2025	5.005	5.000	04/01/2054	8.000	AA+ Aa1	31,226,535.52	31,396,454.02
Agency MBS	31418DLQ3	FN MA3934	01/23/2020	01/24/2020	2.454	3.000	06/01/2039	4.392	AA+ Aa1	5,117,541.03	4,719,634.88
Agency MBS	3140K5JG3	FN BO9262	02/06/2020	02/12/2020	2.391	3.000	08/01/2039	4.321	AA+ Aa1	10,467,744.06	9,490,077.33
Agency MBS	3140X5VVW0	FN FM2428	02/11/2020	02/14/2020	2.382	3.000	06/01/2039	4.293	AA+ Aa1	8,424,309.47	7,635,825.37
Agency MBS	3140X62D2	FN FM3471	06/05/2020	06/12/2020	1.856	2.500	09/01/2039	4.717	AA+ Aa1	13,917,593.13	12,380,973.23
Agency MBS	3140X6Y96	FN FM3435	05/28/2020	06/11/2020	1.841	2.500	09/01/2039	4.737	AA+ Aa1	18,579,433.46	16,516,328.08
Agency MBS	3140X6V32	FN FM3333	05/21/2020	06/17/2020	1.406	2.000	12/01/2034	3.736	AA+ Aa1	19,331,211.49	17,605,029.30
Agency MBS	3140J0GP9	FN BL7405	06/12/2020	07/14/2020	1.109	1.250	07/01/2030	4.727	AA+ Aa1	27,039,059.17	23,534,856.93
Agency MBS	3140X7EB1	FN FM3729	07/23/2020	07/28/2020	1.430	2.000	02/01/2040	5.186	AA+ Aa1	20,390,341.19	17,499,081.75
Agency MBS	3140X7P86	FN FM4046	08/21/2020	08/26/2020	1.427	2.000	04/01/2040	5.227	AA+ Aa1	12,034,944.51	10,322,724.54
Agency MBS	3140J04E7	FN BL8020	07/30/2020	08/31/2020	0.991	1.140	08/01/2030	4.450	AA+ Aa1	15,706,685.85	13,678,448.64
Agency MBS	3140X7MU0	FN FM3970	07/31/2020	08/31/2020	1.390	2.000	12/01/2039	5.180	AA+ Aa1	21,077,557.25	18,053,276.40
Agency MBS	3140X7MU0	FN FM3970	08/07/2020	08/31/2020	1.390	2.000	12/01/2039	5.180	AA+ Aa1	17,162,971.52	14,700,368.97
Agency MBS	3140X7SK6	FN FM4121	08/26/2020	09/17/2020	1.283	2.000	12/01/2034	3.742	AA+ Aa1	14,686,604.81	13,313,133.78
Agency MBS	3140KMRM4	FN BQ2291	08/20/2020	09/17/2020	1.277	2.000	02/01/2035	3.789	AA+ Aa1	14,915,670.53	13,515,645.30
Agency MBS	3140J05P1	FN BL8053	08/27/2020	09/22/2020	1.072	1.170	10/01/2030	4.632	AA+ Aa1	18,092,054.50	15,726,064.41
Agency MBS	3140J04M9	FN BL8027	07/31/2020	09/25/2020	0.839	1.190	09/01/2027	1.917	AA+ Aa1	26,945,425.83	25,323,766.63
Agency MBS	3140J0YM6	FN BL7915	08/18/2020	09/29/2020	0.986	1.190	09/01/2030	4.555	AA+ Aa1	27,289,898.25	23,743,832.75
Agency MBS	3140J1A99	FN BL8131	07/30/2020	09/30/2020	1.155	1.310	09/01/2030	4.890	AA+ Aa1	27,919,250.25	23,947,766.34
Agency MBS	3140X8AV9	FN FM4519	10/08/2020	10/16/2020	1.423	2.000	03/01/2040	5.206	AA+ Aa1	23,119,587.44	19,831,149.83
Agency MBS	3140J1EK0	FN BL8237	08/20/2020	10/30/2020	1.057	1.170	10/01/2030	4.969	AA+ Aa1	41,750,608.55	35,934,870.30
Agency MBS	3140J16Q6	FN BL8978	10/05/2020	11/06/2020	1.194	1.190	11/01/2030	5.051	AA+ Aa1	27,480,738.19	23,751,511.21
Agency MBS	3140X8FA0	FN FM4660	10/21/2020	11/17/2020	1.281	2.000	02/01/2035	3.789	AA+ Aa1	12,078,837.98	10,946,616.74
Agency MBS	3140X8K22	FN FM4812	11/09/2020	11/16/2020	1.468	2.000	04/01/2040	5.227	AA+ Aa1	22,667,580.39	19,485,023.01
Agency MBS	3136BCB90	FNA 2020-M52 A2	11/09/2020	11/30/2020	-200.000	1.363	10/01/2025	0.068	AA+ Aa1	35,401,735.16	30,824,965.84
Agency MBS	3140J27A8	FN BL9888	12/22/2020	12/22/2020	1.353	1.420	12/01/2030	5.131	AA+ Aa1	47,633,415.06	41,010,850.83
Agency MBS	3140LAAC9	FN BS0002	11/12/2020	12/30/2020	1.245	1.310	12/01/2030	5.131	AA+ Aa1	32,327,714.09	27,955,157.85
Agency MBS	3140LAJB2	FN BS0257	12/04/2020	12/30/2020	1.387	1.640	01/01/2031	5.090	AA+ Aa1	45,534,308.48	39,314,478.90
Agency MBS	31418DW40	FN MA4266	01/08/2021	01/14/2021	1.286	1.500	08/01/2040	5.871	AA+ Aa1	26,646,255.14	22,049,632.18
Agency MBS	3140LAEL5	FN BS0138	11/30/2020	01/22/2021	1.190	1.280	01/01/2031	5.213	AA+ Aa1	37,651,485.63	32,378,005.75
Agency MBS	3140KRVA4	FN BQ6008	01/29/2021	02/11/2021	1.584	2.000	02/01/2050	8.755	AA+ Aa1	13,091,119.46	10,491,310.87
Agency MBS	31418DXQ0	FN MA4286	02/04/2021	02/11/2021	1.228	1.500	09/01/2040	5.892	AA+ Aa1	17,062,309.40	14,073,082.21

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Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	3140X9EG6	FN FM5534	02/03/2021	02/11/2021	1.397	2.000	07/01/2040	5.505	AA+ Aa1	17,381,083.29	14,557,768.16
Agency MBS	3140LBAG8	FN BS0906	01/07/2021	02/12/2021	0.978	1.270	02/01/2028	2.383	AA+ Aa1	20,709,236.94	19,211,748.36
Agency MBS	3140X9DQ5	FN FM5510	02/16/2021	03/11/2021	1.740	2.000	06/01/2050	8.992	AA+ Aa1	21,464,191.11	17,122,201.36
Agency MBS	3140X9NQ4	FN FM5798	03/04/2021	03/16/2021	1.303	2.000	12/01/2034	3.736	AA+ Aa1	19,988,458.46	18,140,639.09
Agency MBS	3140QHPT6	FN CA9433	03/12/2021	03/16/2021	1.381	2.000	08/01/2035	4.058	AA+ Aa1	19,921,043.85	17,966,820.20
Agency MBS	3140LBQK2	FN BS1357	02/10/2021	03/30/2021	1.356	1.460	03/01/2031	5.370	AA+ Aa1	21,831,082.23	18,852,672.94
Agency MBS	3140LBXU2	FN BS1590	03/02/2021	04/30/2021	1.170	1.260	04/01/2028	2.545	AA+ Aa1	35,396,959.61	32,987,511.09
Agency MBS	31418DY89	FN MA4334	04/29/2021	05/18/2021	1.839	2.500	11/01/2040	5.202	AA+ Aa1	29,216,728.14	25,621,216.54
Agency MBS	3136BHMW6	FNA 2021-M13 A1	05/12/2021	05/28/2021	1.449	1.337	09/01/2027	1.036	AA+ Aa1	18,704,155.14	17,407,877.72
Agency MBS	3140QKZZ4	FN CB0759	06/03/2021	06/17/2021	1.385	2.000	02/01/2036	4.219	AA+ Aa1	19,734,530.95	17,882,065.41
Agency MBS	3140XBQU7	FN FM7666	06/16/2021	06/21/2021	1.743	2.000	12/01/2040	5.649	AA+ Aa1	23,386,083.12	19,934,503.28
Agency MBS	31418D2W1	FN MA4388	06/16/2021	07/14/2021	1.885	2.500	02/01/2041	5.257	AA+ Aa1	16,348,819.25	14,365,535.67
Agency MBS	3140L0JV0	FN BR2075	06/18/2021	07/19/2021	1.439	2.000	11/01/2035	4.139	AA+ Aa1	18,478,457.51	16,696,800.82
Agency MBS	3140QLA71	FN CB0929	06/15/2021	07/19/2021	1.358	2.000	12/01/2035	4.166	AA+ Aa1	25,397,914.78	22,872,175.37
Agency MBS	3140LC5M9	FN BS2651	06/30/2021	08/12/2021	1.276	1.330	08/01/2028	2.763	AA+ Aa1	17,286,005.84	16,048,600.15
Agency MBS	3140LC5L1	FN BS2650	07/30/2021	08/12/2021	1.276	1.330	08/01/2028	2.763	AA+ Aa1	16,532,310.80	15,348,857.79
Agency MBS	3140LWUL9	FN BT7786	08/09/2021	08/12/2021	1.588	2.000	03/01/2041	5.679	AA+ Aa1	14,045,939.59	11,874,626.75
Agency MBS	3140LDQW2	FN BS3168	08/25/2021	09/30/2021	1.197	1.275	09/01/2028	2.957	AA+ Aa1	20,210,030.49	18,637,751.77
Agency MBS	3140LDNC9	FN BS3086	09/15/2021	10/15/2021	1.234	1.330	10/01/2028	3.038	AA+ Aa1	42,096,404.21	38,606,969.35
Agency MBS	3140XDAH9	FN FM9007	10/08/2021	10/14/2021	1.867	2.000	06/01/2046	7.924	AA+ Aa1	24,403,298.01	19,686,689.03
Agency MBS	3140QMBM5	FN CB1843	10/07/2021	10/14/2021	1.751	2.500	06/01/2041	5.330	AA+ Aa1	26,488,651.04	23,133,056.59
Agency MBS	3140X54P5	FN FM2629	10/04/2021	10/14/2021	2.038	2.500	03/01/2049	7.898	AA+ Aa1	7,772,685.88	6,467,466.92
Agency MBS	3140M2FU1	FN BU1078	10/06/2021	10/19/2021	1.347	2.000	01/01/2036	4.193	AA+ Aa1	11,945,742.34	10,862,600.73
Agency MBS	3140XCSY5	FN FM8634	09/27/2021	10/19/2021	1.342	2.000	12/01/2035	4.166	AA+ Aa1	23,919,862.91	21,525,600.36
Agency MBS	3140XDC61	FN FM9092	10/15/2021	11/10/2021	2.064	2.500	05/01/2046	7.509	AA+ Aa1	20,196,517.19	16,653,792.12
Agency MBS	3140QD2A1	FN CA6168	10/21/2021	11/10/2021	2.095	2.500	10/01/2049	8.020	AA+ Aa1	18,680,276.88	15,331,261.20
Agency MBS	3140XCZQ4	FN FM8850	10/15/2021	11/10/2021	1.866	2.500	03/01/2041	5.275	AA+ Aa1	21,658,422.72	19,009,745.19
Agency MBS	3140XDRF5	FN FM9485	11/10/2021	11/16/2021	1.794	2.500	12/01/2039	4.770	AA+ Aa1	17,114,847.00	14,570,417.87
Agency MBS	3140XDRF5	FN FM9485	11/15/2021	11/18/2021	1.807	2.500	12/01/2039	4.770	AA+ Aa1	1,792,466.84	1,526,880.71
Agency MBS	3140QM6K5	FN CB2673	01/26/2022	02/14/2022	2.720	3.000	10/01/2051	7.862	AA+ Aa1	693,198.07	603,549.10
Agency MBS	3140QM6K5	FN CB2673	01/26/2022	02/14/2022	2.720	3.000	10/01/2051	7.862	AA+ Aa1	36,367,198.05	31,663,951.08
Agency MBS	3140XFHY0	FN FS0246	02/10/2022	02/14/2022	2.825	3.000	07/01/2051	7.821	AA+ Aa1	26,436,775.39	23,374,517.58

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	3140XFXV8	FN FS0691	02/04/2022	02/17/2022	2.300	2.500	09/01/2041	5.780	AA+ Aa1	18,685,611.95	16,590,304.51
Agency MBS	3140XFMV0	FN FS0371	01/12/2022	02/14/2022	2.381	2.500	03/01/2051	8.662	AA+ Aa1	16,041,989.72	13,698,706.44
Agency MBS	3140X5SG9	FN FM2318	03/25/2022	04/13/2022	3.437	3.500	08/01/2048	6.700	AA+ Aa1	7,528,455.44	6,996,619.26
Agency MBS	3140X5SG9	FN FM2318	03/25/2022	04/13/2022	3.437	3.500	08/01/2048	6.700	AA+ Aa1	14,533,697.77	13,506,986.98
Agency MBS	3140XGH69	FN FS1152	03/25/2022	04/13/2022	3.540	3.500	04/01/2051	6.818	AA+ Aa1	31,038,757.24	28,689,440.87
Agency MBS	3140XFZW4	FN FS0756	03/16/2022	04/13/2022	3.220	3.500	04/01/2051	6.810	AA+ Aa1	21,337,792.90	19,473,072.35
Agency MBS	3140XGFJ3	FN FS1068	03/14/2022	04/13/2022	3.056	3.000	08/01/2051	8.686	AA+ Aa1	27,802,919.55	24,943,883.29
Agency MBS	3140QNZ47	FN CB3462	04/12/2022	04/18/2022	3.203	3.500	12/01/2036	4.264	AA+ Aa1	14,734,661.43	14,170,103.21
Agency MBS	3140XGMV8	FN FS1271	04/14/2022	04/20/2022	2.978	3.000	06/01/2032	2.658	AA+ Aa1	10,590,466.95	10,292,668.12
Agency MBS	3140XG2F5	FN FS1673	05/02/2022	05/12/2022	4.016	4.000	09/01/2051	7.939	AA+ Aa1	22,159,690.74	21,171,663.56
Agency MBS	3140LF6S8	FN BS5380	04/05/2022	05/13/2022	2.754	2.790	05/01/2027	1.474	AA+ Aa1	19,586,377.44	19,232,616.24
Agency MBS	3140XHEZ6	FN FS1951	05/04/2022	05/17/2022	3.809	3.500	01/01/2042	5.522	AA+ Aa1	21,142,437.55	20,414,143.38
Agency MBS	3140X7A58	FN FM3627	05/03/2022	05/17/2022	2.958	3.000	02/01/2030	1.683	AA+ Aa1	7,926,050.06	7,666,608.28
Agency MBS	3140LGCR1	FN BS5479	04/11/2022	05/31/2022	3.252	3.130	05/01/2032	5.901	AA+ Aa1	22,242,744.08	20,965,703.93
Agency MBS	3140LGGSS	FN BS5608	06/03/2022	06/08/2022	3.298	3.560	05/01/2029	2.792	AA+ Aa1	42,445,634.66	41,366,934.93
Agency MBS	3140QPDY0	FN CB3718	06/16/2022	06/16/2022	3.370	3.500	01/01/2037	4.301	AA+ Aa1	26,662,844.20	25,804,985.33
Agency MBS	3140LGMS8	FN BS5768	05/06/2022	06/28/2022	3.732	3.750	06/01/2032	4.922	AA+ Aa1	20,012,134.58	19,193,705.60
Agency MBS	3140LGR8C	FN BS5882	05/06/2022	06/29/2022	3.541	3.760	06/01/2032	5.981	AA+ Aa1	15,172,948.28	14,580,442.10
Agency MBS	3140XHB22	FN FS1856	06/10/2022	07/14/2022	4.111	4.000	12/01/2051	7.974	AA+ Aa1	26,361,842.40	25,334,201.51
Agency MBS	3140XJAZ6	FN FS2723	08/19/2022	09/14/2022	4.103	4.000	09/01/2051	7.967	AA+ Aa1	18,445,089.11	17,716,569.86
Agency MBS	31418EHF0	FN MA4729	08/11/2022	09/14/2022	3.890	4.000	01/01/2042	6.225	AA+ Aa1	17,935,334.09	17,523,291.06
Agency MBS	3140XJEU3	FN FS2846	09/13/2022	09/19/2022	4.309	4.500	12/01/2036	4.310	AA+ Aa1	14,852,596.05	14,764,516.24
Agency MBS	31418EJW1	FN MA4776	08/24/2022	09/19/2022	3.939	4.000	02/01/2037	4.703	AA+ Aa1	15,146,522.63	14,996,361.99
Agency MBS	3140HRG80	FN BL0222	09/19/2022	09/22/2022	3.973	3.760	06/01/2029	3.680	AA+ Aa1	24,814,092.35	24,804,306.58
Agency MBS	3140LHMG2	FN BS6658	08/17/2022	09/30/2022	3.342	3.380	09/01/2027	1.798	AA+ Aa1	30,091,963.86	29,742,559.99
Agency MBS	3140LHKN9	FN BS6600	09/09/2022	09/29/2022	3.949	3.890	09/01/2032	6.212	AA+ Aa1	22,841,381.03	22,328,654.47
Agency MBS	3140HRG80	FN BL0222	10/06/2022	10/12/2022	4.359	3.760	06/01/2029	3.680	AA+ Aa1	14,273,535.04	14,456,942.05
Agency MBS	3140LHBS8	FN BS6348	10/11/2022	10/14/2022	4.724	3.765	10/01/2032	6.285	AA+ Aa1	23,324,335.22	23,755,685.72
Agency MBS	3140QPJJ7	FN CB3864	10/13/2022	10/13/2022	4.620	4.500	09/01/2051	7.720	AA+ Aa1	25,200,749.59	24,915,275.79
Agency MBS	3140XJSP9	FN FS3225	11/03/2022	11/15/2022	5.437	5.000	03/01/2042	4.655	AA+ Aa1	13,930,515.47	14,185,549.81
Agency MBS	3140LHDN7	FN BS6408	02/03/2023	02/08/2023	4.382	4.010	10/01/2032	6.176	AA+ Aa1	19,084,682.83	19,194,009.19
Agency MBS	3140QKQG9	FN CB4794	01/20/2023	02/13/2023	4.662	4.500	04/01/2052	7.845	AA+ Aa1	20,821,153.44	20,442,059.19

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Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	3140LHRX0	FN BS6801	02/09/2023	02/14/2023	4.185	4.060	11/01/2029	3.767	AA+ Aa1	24,461,765.55	24,553,336.09
Agency MBS	3140LJR24	FN BS7704	03/01/2023	03/06/2023	4.483	4.310	02/01/2028	2.188	AA+ Aa1	28,917,690.96	29,279,443.03
Agency MBS	3140XK2H2	FN FS4375	04/14/2023	04/19/2023	4.653	4.500	06/01/2042	5.660	AA+ Aa1	11,944,963.01	12,135,407.37
Agency MBS	3140XLES3	FN FS4644	05/05/2023	05/12/2023	5.009	5.000	06/01/2052	7.382	AA+ Aa1	24,615,497.56	24,561,967.42
Agency MBS	3140XLPY8	FN FS4938	07/12/2023	07/13/2023	5.267	5.000	10/01/2052	7.381	AA+ Aa1	20,665,676.88	21,007,073.10
Agency MBS	3140QPZG5	FN CB4342	07/12/2023	07/13/2023	4.923	4.500	03/01/2052	7.797	AA+ Aa1	17,910,048.51	18,023,300.94
Agency MBS	3140XLN95	FN FS4915	07/13/2023	07/13/2023	5.054	5.000	06/01/2042	4.768	AA+ Aa1	19,298,665.79	19,463,574.08
Agency MBS	3140XLXZ6	FN FS5195	07/20/2023	08/14/2023	5.181	5.000	10/01/2052	7.419	AA+ Aa1	24,423,028.80	24,756,470.39
Agency MBS	3140LKLN1	FN BS8432	07/20/2023	08/22/2023	4.516	4.540	08/01/2028	2.874	AA+ Aa1	30,024,850.19	30,520,162.30
Agency MBS	3136BQDE6	FNA 2023-M6 A2	08/21/2023	08/24/2023	5.070	4.190	07/01/2028	2.462	AA+ Aa1	23,445,204.67	23,985,777.10
Agency MBS	3140XMT22	FN FS5968	10/25/2023	11/13/2023	6.733	6.000	09/01/2052	4.158	AA+ Aa1	23,479,082.69	24,902,787.33
Agency MBS	3140LLY47	FN BS9730	11/09/2023	11/14/2023	5.111	4.850	10/01/2028	3.037	AA+ Aa1	22,884,754.64	23,624,751.68
Agency MBS	3140LGRFR8	FN BS5575	02/02/2024	02/07/2024	4.956	3.080	06/01/2029	2.870	AA+ Aa1	23,757,896.85	24,097,891.92
Agency MBS	3140XNVH4	FN FS6915	01/22/2024	02/13/2024	5.144	5.000	06/01/2052	7.337	AA+ Aa1	22,989,893.62	23,260,620.12
Agency MBS	3140QUBU9	FN CB8150	04/03/2024	04/11/2024	5.503	5.500	05/01/2053	5.849	AA+ Aa1	23,414,047.94	24,006,348.62
Agency MBS	3140NUYR4	FN BZ0719	04/10/2024	04/15/2024	4.828	4.720	04/01/2029	3.523	AA+ Aa1	29,900,624.95	30,762,647.50
Agency MBS	3140XPPC7	FN FS7618	04/25/2024	05/13/2024	5.999	6.000	03/01/2053	4.251	AA+ Aa1	24,807,213.60	25,631,969.36
Agency MBS	3140QUG91	FN CB8323	04/18/2024	05/13/2024	5.883	5.500	05/01/2053	5.905	AA+ Aa1	21,958,183.69	22,773,071.47
Agency MBS	31418EUY4	FN MA5098	05/08/2024	05/13/2024	5.509	5.500	11/01/2042	5.339	AA+ Aa1	15,734,266.45	16,036,403.40
Agency MBS	3140NWMF9	FN BZ2157	10/03/2024	11/27/2024	4.109	4.260	11/01/2031	6.012	AA+ Aa1	23,333,804.35	23,273,421.18
Agency MBS	3140NWYR0	FN BZ2519	11/06/2024	12/19/2024	4.730	4.530	12/01/2031	6.090	AA+ Aa1	17,290,310.58	17,819,953.49
Agency MBS	3140W0BB0	FN FA0033	04/09/2025	04/14/2025	5.477	5.000	01/01/2054	7.665	AA+ Aa1	22,753,951.26	23,508,159.28
Agency MBS	3140W1W74	FN FA1569	05/22/2025	05/28/2025	4.978	5.000	12/01/2039	4.183	AA+ Aa1	26,077,715.36	26,523,122.36
Agency MBS	3140Y6T83	FN CC0574	06/06/2025	06/12/2025	5.629	5.500	12/01/2054	6.572	AA+ Aa1	24,564,676.32	25,006,963.87
Agency MBS	3140NYS69	FN BZ4140	05/14/2025	07/31/2025	4.823	4.740	07/01/2030	4.731	AA+ Aa1	25,909,671.83	26,658,469.76
Agency MBS	3140Y7DB1	FN CC0997	09/18/2025	09/23/2025	5.025	5.000	06/01/2055	8.652	AA+ Aa1	25,061,953.23	24,989,260.92
Agency MBS	38381EW87	GNR 2022-059 AB	03/08/2022	03/30/2022	1.985	2.000	10/01/2028	1.352	AA+ Aa1	26,211,665.09	24,128,213.09
Agency MBS	38381HNY3	GNR 2022-150 AE	08/05/2022	08/31/2022	3.675	2.500	03/01/2031	2.217	AA+ Aa1	22,974,555.74	21,218,142.57
Agency MBS	38383YX80	GNR 2022-187 A	10/07/2022	10/28/2022	4.823	3.000	07/01/2031	2.324	AA+ Aa1	22,738,179.29	21,635,644.53
Agency MBS	3622AB6C1	G2 786367	10/20/2022	11/21/2022	5.620	4.500	04/01/2052	6.482	AA+ Aa1	12,071,720.31	12,407,730.34
Agency MBS	38381HF71	GNR 2022-221 AB	12/16/2022	12/30/2022	4.753	3.150	02/01/2030	1.870	AA+ Aa1	21,101,689.83	20,339,397.27
Agency MBS	3622AB4W9	G2 786337	04/10/2023	04/20/2023	4.721	4.500	05/01/2052	6.490	AA+ Aa1	23,056,895.33	22,671,684.84

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Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Agency MBS	38381H4R9	GNR 2023-052 AB	05/01/2023	05/05/2023	4.809	3.500	02/01/2031	2.187	AA+ Aa1	20,928,230.66	20,254,077.04
Agency MBS	38381H7N5	GNR 2023-073 GA	05/05/2023	05/30/2023	4.593	3.250	05/01/2031	2.282	AA+ Aa1	31,936,183.12	31,511,020.82
Agency MBS	38381JLH8	GNR 2023-104 AB	08/02/2023	08/07/2023	5.316	4.000	04/01/2032	2.556	AA+ Aa1	23,400,278.45	23,417,997.68
Agency MBS	3622ACNY2	G2 786807	08/10/2023	08/21/2023	5.552	5.500	03/01/2052	3.896	AA+ Aa1	17,328,226.23	17,651,533.72
Agency MBS	38384CJN0	GNR 2023-111 MJ	08/11/2023	08/30/2023	5.501	5.500	03/01/2028	1.073	AA+ Aa1	24,059,106.54	24,170,959.52
Agency MBS	38381JWW3	GNR 2023-162 A	10/12/2023	10/30/2023	5.742	4.000	09/01/2029	1.721	AA+ Aa1	28,194,661.51	28,526,012.23
Agency MBS	3622ACWY2	G2 787063	11/07/2023	11/20/2023	5.959	6.000	10/01/2052	2.975	AA+ Aa1	17,554,697.10	18,079,629.68
Agency MBS	38381J6N2	GNR 2024-036 A	02/12/2024	02/29/2024	5.154	4.500	09/01/2031	2.376	AA+ Aa1	27,799,949.80	28,057,139.60
Agency MBS	38384NNQ4	GNR 2024-093 A	05/29/2024	06/03/2024	5.697	4.500	09/01/2030	2.067	AA+ Aa1	17,193,610.78	17,411,080.12
Agency MBS	38384YMU2	GNR 2024-160 D	10/08/2024	10/30/2024	5.039	5.000	01/01/2049	6.730	AA+ Aa1	22,371,422.54	22,608,033.84
Agency MBS	38381LE99	GNR 2024-193 AB	01/10/2025	01/15/2025	5.632	4.500	08/01/2033	2.942	AA+ Aa1	24,029,603.19	24,490,981.89
Agency MBS	38381L7H9	GNR 2025-035 AE	03/12/2025	03/17/2025	5.065	5.000	04/01/2032	2.555	AA+ Aa1	23,169,289.80	23,119,663.39
Agency MBS	3622ADT81	G2 787875	04/21/2025	04/22/2025	5.539	5.000	09/01/2054	6.640	AA+ Aa1	23,855,633.84	24,436,180.66
Agency MBS	38381HKD2	GNR 2022-118 AG	06/03/2022	06/30/2022	3.644	2.500	07/01/2032	2.634	AA+ Aa1	18,308,375.75	16,572,684.37
Agency MBS	38381HKS9	GNR 2022-131 AE	07/13/2022	07/29/2022	3.852	2.500	04/01/2031	2.258	AA+ Aa1	22,029,708.47	20,339,857.50
Agency MBS	38381HJK8	GNR 2022-109 AE	08/02/2022	08/05/2022	3.503	2.250	04/01/2030	1.919	AA+ Aa1	38,663,437.33	35,692,359.46
Agency MBS	---	---	---	---	1.687	3.301	03/21/2038	4.790	AA+ Aa1	4,740,018,599.72	4,459,023,449.50

Asset Backed

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Asset Backed	831641FX8	SBIC 2024-10 A A	03/13/2024	03/20/2024	4.998	5.035	03/01/2034	4.217	AA+ Aa1	19,538,224.02	19,826,197.99
Asset Backed	831641FY6	SBIC 2410B 10B	09/20/2024	09/25/2024	4.349	4.380	09/01/2034	4.367	AA+ Aa1	17,907,612.90	17,787,883.84
Asset Backed	831641FY6	SBIC 2410B 10B	11/05/2024	11/08/2024	4.894	4.380	09/01/2034	4.367	AA+ Aa1	6,822,187.22	6,917,510.38
Asset Backed	---	---	---	---	4.720	4.672	06/11/2034	4.300	AA+ Aa1	44,268,024.14	44,531,592.22

CD

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
CD	ART2841CD	First Service Bank	07/09/2025	07/11/2025	4.360	4.360	10/09/2025	0.025	NA NA	6,731,967.13	6,731,967.13
CD	ART2840CD	Commercial B&T Monticello	07/09/2025	07/11/2025	4.360	4.360	10/09/2025	0.025	NA NA	3,365,983.56	3,365,983.56
CD	ART2865CD	First Service Bank	08/12/2025	08/14/2025	4.230	4.230	11/12/2025	0.118	NA NA	3,327,229.65	3,327,229.65
CD	ART2864CD	Malvern National Bank	08/12/2025	08/14/2025	4.230	4.230	11/12/2025	0.118	NA NA	3,327,229.65	3,327,229.65

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Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
CD	ART2866CD	Central Bank	08/12/2025	08/14/2025	4.230	4.230	11/12/2025	0.118	NA NA	887,261.24	887,261.24
CD	ART2888CD	First Service Bank	09/10/2025	09/12/2025	4.040	4.040	12/11/2025	0.197	NA NA	7,515,772.60	7,515,772.60
CD	---	---	---	---	4.225	4.225	11/07/2025	0.104	NA NA	25,155,443.84	25,155,443.84

CP

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
CP	03843LX37	Aquitaine Funding Company, LLC	09/16/2025	09/16/2025	4.238	0.000	10/03/2025	0.008	A-1 P-1	49,988,250.00	49,982,350.00
CP	37790AXW8	Glencore Funding LLC	09/16/2025	09/16/2025	4.343	0.000	10/30/2025	0.082	A-2 P-2	49,826,000.00	49,817,650.00
CP	46221TXH0	Ionic Funding LLC	09/16/2025	09/16/2025	4.266	0.000	10/17/2025	0.047	A-1 NA	34,933,888.89	34,928,390.00
CP	41068KXA1	Hannover Funding Co. LLC	09/17/2025	09/17/2025	4.332	0.000	10/10/2025	0.027	NA P-1	39,956,800.00	39,952,400.00
CP	44890MX23	Hyundai Capital America	09/17/2025	09/17/2025	4.308	0.000	10/02/2025	0.005	A-2 P-2	10,998,686.11	10,997,360.00
CP	44333AX32	HQLA Funding LLC	09/17/2025	09/18/2025	4.187	0.000	10/03/2025	0.008	A-1 NA	49,988,388.89	49,982,350.00
CP	52953EXH5	Lexington Parker Capital Co. LLC	09/18/2025	09/18/2025	4.214	0.000	10/17/2025	0.047	A-1 P-1	49,906,666.66	49,898,900.00
CP	10902EX36	Brigantine Funding Company, LLC	09/18/2025	09/18/2025	4.147	0.000	10/03/2025	0.008	A-1 P-1	49,988,500.00	49,982,350.00
CP	37790AXW8	Glencore Funding LLC	09/18/2025	09/19/2025	4.321	0.000	10/30/2025	0.082	A-2 P-2	24,913,402.77	24,908,825.00
CP	44333AXE8	HQLA Funding LLC	09/19/2025	09/19/2025	4.212	0.000	10/14/2025	0.038	A-1 NA	29,954,500.00	29,950,650.00
CP	37790AX32	Glencore Funding LLC	09/22/2025	09/24/2025	4.265	0.000	10/03/2025	0.008	A-2 P-2	24,994,083.33	24,990,850.00
CP	44890MXQ0	Hyundai Capital America	09/22/2025	09/22/2025	4.266	0.000	10/24/2025	0.066	A-2 P-2	34,904,965.28	34,899,760.00
CP	92544WXX2	Verto Capital I	09/23/2025	09/23/2025	4.269	0.000	10/31/2025	0.085	NA P-1	49,822,916.66	49,813,850.00
CP	44890MXA5	Hyundai Capital America	09/23/2025	09/23/2025	4.228	0.000	10/10/2025	0.027	A-2 P-2	24,973,625.00	24,970,100.00
CP	53262QX33	Lime Funding LLC	09/23/2025	09/23/2025	4.155	0.000	10/03/2025	0.008	A-1 P-1	24,994,236.11	24,991,275.00
CP	44890MXG2	Hyundai Capital America	09/24/2025	09/24/2025	4.241	0.000	10/16/2025	0.044	A-2 P-2	29,947,125.00	29,942,640.00
CP	92544WXX2	Verto Capital I	09/24/2025	09/24/2025	4.269	0.000	10/31/2025	0.085	NA P-1	49,822,916.66	49,813,850.00
CP	53262QX33	Lime Funding LLC	09/24/2025	09/24/2025	4.154	0.000	10/03/2025	0.008	A-1 P-1	24,994,236.11	24,991,275.00
CP	12057AY73	Bunge Limited Finance Corp.	09/25/2025	09/25/2025	4.332	0.000	11/07/2025	0.104	A-2 P-2	24,889,256.94	24,884,600.00
CP	12057AXW9	Bunge Limited Finance Corp.	09/25/2025	09/25/2025	4.338	0.000	10/30/2025	0.082	A-2 P-2	34,878,200.00	34,872,355.00
CP	12057AXH2	Bunge Limited Finance Corp.	09/25/2025	09/25/2025	4.311	0.000	10/17/2025	0.047	A-2 P-2	24,952,222.23	24,948,250.00
CP	12057AXQ2	Bunge Limited Finance Corp.	09/25/2025	09/25/2025	4.335	0.000	10/24/2025	0.066	A-2 P-2	34,903,400.00	34,897,835.00
CP	44890MXA5	Hyundai Capital America	09/26/2025	09/26/2025	4.227	0.000	10/10/2025	0.027	A-2 P-2	19,978,900.00	19,976,080.00
CP	12057AX66	Bunge Limited Finance Corp.	09/29/2025	09/29/2025	4.274	0.000	10/06/2025	0.016	A-2 P-2	19,988,138.89	19,985,380.00
CP	92543VX15	Verto Capital I	09/30/2025	09/30/2025	4.120	0.000	10/01/2025	0.003	A-1 P-1	30,000,000.00	29,996,460.00
CP	23385TX16	Dairy Farmers of America, Inc.	09/30/2025	09/30/2025	4.250	0.000	10/01/2025	0.003	A-2 P-2	36,250,000.00	36,245,577.50

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Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
CP	92543VX15	Verto Capital I	09/30/2025	09/30/2025	4.120	0.000	10/01/2025	0.003	A-1 P-1	50,000,000.00	49,994,100.00
CP	44331PX15	HQLA Funding LLC	09/30/2025	09/30/2025	4.130	0.000	10/01/2025	0.003	A-1 NA	50,000,000.00	49,994,150.00
CP	44331PX15	HQLA Funding LLC	09/30/2025	09/30/2025	4.130	0.000	10/01/2025	0.003	A-1 NA	50,000,000.00	49,994,150.00
CP	---	---	---	---	4.234	0.000	10/13/2025	0.036	A A1	1,030,749,305.55	1,030,603,762.50

Corporate

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Corporate	037833DB3	APPLE INC	01/18/2022	01/20/2022	2.048	2.900	09/12/2027	1.951	AA+ Aaa	11,293,464.73	10,973,572.68
Corporate	037833DP2	APPLE INC	01/18/2022	01/20/2022	2.230	2.200	09/11/2029	3.951	AA+ Aaa	5,000,664.12	4,697,156.11
Corporate	037833DP2	APPLE INC	01/26/2022	01/28/2022	2.309	2.200	09/11/2029	3.951	AA+ Aaa	9,972,922.22	9,394,312.22
Corporate	037833DP2	APPLE INC	02/04/2022	02/08/2022	2.390	2.200	09/11/2029	3.951	AA+ Aaa	9,943,967.06	9,394,312.22
Corporate	037833DP2	APPLE INC	03/22/2022	03/24/2022	2.890	2.200	09/11/2029	3.951	AA+ Aaa	4,884,513.53	4,697,156.11
Corporate	29366MAD0	ENTERGY ARKANSAS LLC	02/21/2023	02/23/2023	5.188	5.150	10/15/2032	7.047	A A2	14,706,286.89	15,202,992.06
Corporate	911312BZ8	UNITED PARCEL SERVICE INC	03/03/2023	03/07/2023	5.020	4.875	12/03/2032	7.181	A A2	19,907,841.55	20,645,113.33
Corporate	29366MAD0	ENTERGY ARKANSAS LLC	04/04/2023	04/06/2023	4.642	5.150	10/15/2032	7.047	A A2	4,157,854.06	4,170,916.89
Corporate	931142FC2	WALMART INC	04/12/2023	04/18/2023	4.032	4.000	02/15/2030	4.381	AA Aa2	25,429,807.18	25,613,361.11
Corporate	931142FD0	WALMART INC	04/12/2023	04/18/2023	4.100	4.100	04/15/2033	7.545	AA Aa2	25,472,638.89	25,267,613.89
Corporate	571676AV7	MARS INC	04/27/2023	05/01/2023	4.650	4.750	01/20/2033	7.312	A A2	10,270,793.06	10,252,900.56
Corporate	29366MAD0	ENTERGY ARKANSAS LLC	05/17/2023	05/19/2023	4.980	5.150	10/15/2032	7.047	A A2	4,823,002.75	4,928,981.03
Corporate	29366MAD0	ENTERGY ARKANSAS LLC	06/08/2023	06/12/2023	5.041	5.150	10/15/2032	7.047	A A2	1,721,647.58	1,765,340.57
Corporate	571676AV7	MARS INC	07/06/2023	07/10/2023	5.070	4.750	01/20/2033	7.312	A A2	12,529,019.62	12,816,125.69
Corporate	59156RCE6	METLIFE INC	07/10/2023	07/12/2023	5.454	5.375	04/15/2033	7.545	A- A3	20,132,974.20	21,299,724.44
Corporate	59156RCE6	METLIFE INC	07/18/2023	07/20/2023	5.135	5.375	04/15/2033	7.545	A- A3	5,127,321.89	5,324,931.11
Corporate	571676AV7	MARS INC	07/18/2023	07/20/2023	4.746	4.750	01/20/2033	7.312	A A2	2,553,703.17	2,563,225.14
Corporate	911312BZ8	UNITED PARCEL SERVICE INC	07/27/2023	07/31/2023	4.775	4.875	12/03/2032	7.181	A A2	5,047,591.79	5,161,278.33
Corporate	438516CK0	HONEYWELL INTERNATIONAL INC	07/28/2023	08/01/2023	4.775	5.000	11/15/2032	7.132	A A2	10,192,302.27	10,325,138.89
Corporate	30037DAB1	EVERGY METRO INC	08/01/2023	08/03/2023	5.200	4.950	01/15/2033	7.299	A A2	7,056,702.62	7,269,234.00
Corporate	30037DAB1	EVERGY METRO INC	08/18/2023	08/22/2023	5.450	4.950	01/15/2033	7.299	A A2	3,974,992.78	4,153,848.00
Corporate	141781CB8	CARGILL INC	07/19/2023	07/21/2023	4.810	4.750	01/24/2033	7.323	A A2	10,170,739.31	10,342,972.78
Corporate	438516CK0	HONEYWELL INTERNATIONAL INC	10/19/2023	10/23/2023	5.810	5.000	11/15/2032	7.132	A A2	4,803,512.56	5,162,569.44
Corporate	75513ECV1	RTX CORP	11/06/2023	11/08/2023	6.013	6.000	01/15/2031	5.296	BBB+ Baa1	2,004,339.32	2,160,891.33
Corporate	75513ECV1	RTX CORP	11/09/2023	11/13/2023	5.953	6.000	01/15/2031	5.296	BBB+ Baa1	5,023,804.48	5,402,228.33

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Corporate	75513ECV1	RTX CORP	11/09/2023	11/13/2023	5.956	6.000	01/15/2031	5.296	BBB+ Baa1	10,046,281.63	10,804,456.67
Corporate	75513ECV1	RTX CORP	12/06/2023	12/08/2023	5.212	6.000	01/15/2031	5.296	BBB+ Baa1	10,371,820.89	10,804,456.67
Corporate	902494AD5	TYSON FOODS INC	01/03/2024	01/05/2024	5.400	7.000	01/15/2028	2.293	BBB Baa2	9,425,571.58	9,451,825.00
Corporate	141781BW3	CARGILL INC	02/05/2024	02/07/2024	5.000	4.000	06/22/2032	6.732	A A2	11,478,565.86	11,812,152.00
Corporate	009158BK1	AIR PRODUCTS AND CHEMICALS INC	02/06/2024	02/08/2024	4.885	4.850	11/08/2033	8.112	A A2	20,097,021.38	20,399,025.56
Corporate	30037DAB1	EVERGY METRO INC	02/06/2024	02/08/2024	5.110	4.950	01/15/2033	7.299	A A2	2,026,463.87	2,076,924.00
Corporate	882508CH5	TEXAS INSTRUMENTS INC	02/05/2024	02/08/2024	4.856	4.850	11/08/2033	8.112	A+ Aa3	10,067,476.03	10,325,452.78
Corporate	009158BK1	AIR PRODUCTS AND CHEMICALS INC	02/13/2024	02/15/2024	5.042	4.850	11/08/2033	8.112	A A2	9,946,468.33	10,199,512.78
Corporate	231021AW6	CUMMINS INC	02/14/2024	02/20/2024	5.193	5.150	11/20/2033	8.145	A A2	7,021,564.10	7,283,445.94
Corporate	17275RBT8	CISCO SYSTEMS INC	02/21/2024	02/26/2024	5.063	5.050	11/26/2033	8.162	AA- A1	7,028,426.39	7,269,176.06
Corporate	14913UAJ9	CATERPILLAR FINANCIAL SERVICES CORP	02/22/2024	02/27/2024	4.881	4.850	02/27/2029	3.414	A A2	40,146,151.61	41,247,182.22
Corporate	571676AV7	MARS INC	02/26/2024	02/28/2024	5.085	4.750	01/20/2033	7.312	A A2	7,008,083.86	7,177,030.39
Corporate	231021AW6	CUMMINS INC	02/26/2024	02/28/2024	5.133	5.150	11/20/2033	8.145	A A2	10,069,526.97	10,404,922.78
Corporate	231021AW6	CUMMINS INC	02/26/2024	02/28/2024	5.144	5.150	11/20/2033	8.145	A A2	10,063,002.45	10,404,922.78
Corporate	30037DAB1	EVERGY METRO INC	02/28/2024	03/01/2024	5.256	4.950	01/15/2033	7.299	A A2	6,027,838.00	6,230,772.00
Corporate	231021AW6	CUMMINS INC	02/27/2024	02/29/2024	5.155	5.150	11/20/2033	8.145	A A2	3,016,561.61	3,121,476.83
Corporate	29366MAD0	ENTERGY ARKANSAS LLC	03/04/2024	03/06/2024	5.087	5.150	10/15/2032	7.047	A A2	1,724,500.31	1,772,639.68
Corporate	29366MAD0	ENTERGY ARKANSAS LLC	03/04/2024	03/06/2024	5.087	5.150	10/15/2032	7.047	A A2	710,088.36	729,910.46
Corporate	902494BL6	TYSON FOODS INC	03/14/2024	03/18/2024	5.344	5.400	02/15/2029	3.381	BBB Baa2	5,020,208.55	5,180,515.00
Corporate	670346AY1	NUCOR CORP	03/15/2024	03/19/2024	5.050	4.300	04/23/2027	1.562	A- A3	10,040,163.29	10,191,098.89
Corporate	902494BM4	TYSON FOODS INC	04/01/2024	04/03/2024	5.556	5.700	12/15/2033	8.214	BBB Baa2	10,115,674.74	10,556,463.33
Corporate	902494BM4	TYSON FOODS INC	04/01/2024	04/03/2024	5.600	5.700	12/15/2033	8.214	BBB Baa2	10,087,929.44	10,556,463.33
Corporate	24422EXN4	JOHN DEERE CAPITAL CORP	03/04/2024	03/07/2024	4.924	4.900	03/07/2031	5.436	A A1	50,108,637.91	51,649,383.33
Corporate	24422EXE4	JOHN DEERE CAPITAL CORP	04/03/2024	04/05/2024	5.001	5.150	09/08/2033	7.945	A A1	10,125,943.59	10,462,012.78
Corporate	902494BM4	TYSON FOODS INC	04/03/2024	04/05/2024	5.646	5.700	12/15/2033	8.214	BBB Baa2	5,029,509.45	5,278,231.67
Corporate	902494BM4	TYSON FOODS INC	04/08/2024	04/10/2024	5.699	5.700	12/15/2033	8.214	BBB Baa2	15,038,000.00	15,834,695.00
Corporate	24422EXP9	JOHN DEERE CAPITAL CORP	04/08/2024	04/11/2024	5.072	5.100	04/11/2034	8.534	A A1	5,129,710.92	5,278,131.67
Corporate	24422EXP9	JOHN DEERE CAPITAL CORP	04/08/2024	04/11/2024	5.072	5.100	04/11/2034	8.534	A A1	10,259,421.83	10,556,263.33
Corporate	141781BW3	CARGILL INC	04/15/2024	04/17/2024	5.447	4.000	06/22/2032	6.732	A A2	2,799,827.95	2,953,038.00
Corporate	75513ECW9	RTX CORP	04/26/2024	04/30/2024	5.606	6.100	12/15/2033	8.214	BBB+ Baa1	10,336,954.54	10,962,311.11
Corporate	231021AW6	CUMMINS INC	04/26/2024	04/30/2024	5.374	5.150	11/20/2033	8.145	A A2	9,913,448.42	10,404,922.78
Corporate	75513ECW9	RTX CORP	05/01/2024	05/03/2024	5.585	6.100	12/15/2033	8.214	BBB+ Baa1	10,350,442.45	10,962,311.11

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Corporate	906548BY7	UNION ELECTRIC CO	05/03/2024	05/07/2024	5.500	5.500	03/15/2034	8.460	A A2	6,014,254.95	6,211,856.67
Corporate	191216DR8	COCA-COLA CO	05/06/2024	05/13/2024	5.039	5.000	02/13/2034	8.378	A+ A1	7,115,895.40	7,405,493.67
Corporate	15189TBG1	CENTERPOINT ENERGY INC	05/08/2024	05/10/2024	5.447	5.400	05/01/2029	3.586	BBB Baa2	22,450,958.62	23,268,279.02
Corporate	907818CU0	UNION PACIFIC CORP	05/10/2024	05/14/2024	5.400	6.250	05/01/2034	8.589	A- A3	9,736,719.29	10,075,749.00
Corporate	30037DAB1	EVERGY METRO INC	05/28/2024	05/29/2024	5.510	4.950	01/15/2033	7.299	A A2	989,743.16	1,038,462.00
Corporate	29366MAF5	ENTERGY ARKANSAS LLC	06/10/2024	06/11/2024	5.460	5.450	03/01/2034	8.422	A A2	5,087,092.17	5,334,558.33
Corporate	29366MAF5	ENTERGY ARKANSAS LLC	06/10/2024	06/11/2024	5.449	5.450	03/01/2034	8.422	A A2	5,090,833.33	5,334,558.33
Corporate	29366MAF5	ENTERGY ARKANSAS LLC	06/10/2024	06/11/2024	5.449	5.450	03/01/2034	8.422	A A2	5,090,833.33	5,334,558.33
Corporate	15189TBG1	CENTERPOINT ENERGY INC	07/09/2024	07/10/2024	5.126	5.400	05/01/2029	3.586	BBB Baa2	16,424,580.23	16,855,728.00
Corporate	494553AE0	KINDER MORGAN INC	07/19/2024	07/22/2024	5.400	5.400	11/01/2033	8.093	BBB Baa2	10,090,000.00	10,399,890.00
Corporate	494553AE0	KINDER MORGAN INC	07/22/2024	07/23/2024	5.400	5.400	11/01/2033	8.093	BBB Baa2	5,045,000.00	5,199,945.00
Corporate	494553AE0	KINDER MORGAN INC	07/24/2024	07/25/2024	5.400	5.400	11/01/2033	8.093	BBB Baa2	5,045,000.00	5,199,945.00
Corporate	494553AE0	KINDER MORGAN INC	07/24/2024	07/25/2024	5.400	5.400	11/01/2033	8.093	BBB Baa2	10,090,000.00	10,399,890.00
Corporate	191216DY3	COCA-COLA CO	08/07/2024	08/14/2024	4.654	4.650	05/14/2034	8.625	A+ A1	20,115,740.43	20,423,336.67
Corporate	191216DY3	COCA-COLA CO	08/08/2024	08/14/2024	4.650	4.650	05/14/2034	8.625	A+ A1	2,012,141.67	2,042,333.67
Corporate	904764BV8	UNILEVER CAPITAL CORP	08/07/2024	08/12/2024	4.749	4.625	05/12/2034	8.619	A+ A1	14,964,397.54	15,155,897.08
Corporate	494553AE0	KINDER MORGAN INC	08/28/2024	08/29/2024	5.077	5.400	11/01/2033	8.093	BBB Baa2	10,296,736.44	10,399,890.00
Corporate	30037EAB9	EVERGY MISSOURI WEST INC	09/27/2024	09/30/2024	4.810	5.650	03/01/2034	8.422	A Baa1	12,901,541.73	12,601,240.00
Corporate	89236TMT9	TOYOTA MOTOR CREDIT CORP	10/07/2024	10/10/2024	4.634	4.600	10/10/2031	6.030	A+ A1	20,402,399.06	20,708,060.00
Corporate	89236TMT9	TOYOTA MOTOR CREDIT CORP	10/17/2024	10/18/2024	4.641	4.600	10/10/2031	6.030	A+ A1	15,296,148.74	15,531,045.00
Corporate	191098AP7	COCA-COLA CONSOLIDATED INC	10/21/2024	10/22/2024	5.056	5.450	03/01/2034	8.422	BBB+ Baa1	17,753,424.58	18,039,340.33
Corporate	94106LCD9	WASTE MANAGEMENT INC	11/06/2024	11/07/2024	4.986	4.800	01/15/2032	6.296	A- A3	4,961,156.50	5,119,756.67
Corporate	94106LCD9	WASTE MANAGEMENT INC	11/06/2024	11/07/2024	4.986	4.800	01/15/2032	6.296	A- A3	14,883,469.50	15,359,270.00
Corporate	539830CD9	LOCKHEED MARTIN CORP	11/20/2024	11/21/2024	5.022	4.800	05/15/2034	8.627	A- A2	9,906,261.86	10,153,083.33
Corporate	539830CD9	LOCKHEED MARTIN CORP	11/21/2024	11/22/2024	5.036	4.800	05/15/2034	8.627	A- A2	4,948,367.20	5,076,541.67
Corporate	539830CD9	LOCKHEED MARTIN CORP	11/21/2024	11/22/2024	5.036	4.800	05/15/2034	8.627	A- A2	9,896,643.21	10,153,083.33
Corporate	571676AV7	MARS INC	12/13/2024	12/16/2024	5.054	4.750	01/20/2033	7.312	A A2	18,047,396.12	18,455,221.00
Corporate	91913YBF6	VALERO ENERGY CORP	02/04/2025	02/07/2025	5.190	5.150	01/15/2030	4.296	BBB Baa2	20,100,940.66	20,704,991.11
Corporate	670346AZ8	NUCOR CORP	03/03/2025	03/05/2025	4.696	4.650	05/01/2030	4.586	A- A3	66,596,444.49	67,673,666.67
Corporate	445658CG0	J B HUNT TRANSPORT SERVICES INC	03/11/2025	03/13/2025	4.948	4.900	02/15/2030	4.381	BBB+ Baa1	25,007,523.49	25,562,569.44
Corporate	24703TAN6	DELL INTERNATIONAL LLC	03/26/2025	04/01/2025	5.316	5.300	02/01/2032	6.342	BBB Baa2	20,512,731.17	21,156,120.00
Corporate	907818GG7	UNION PACIFIC CORP	03/26/2025	03/27/2025	5.040	5.100	11/20/2034	9.145	A- A3	15,151,025.00	15,460,955.00

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Corporate	24703DBN0	DELL INTERNATIONAL LLC	04/10/2025	04/11/2025	5.739	5.400	01/15/2034	8.299	BBB Baa2	10,025,311.21	10,569,030.00
Corporate	24703DBN0	DELL INTERNATIONAL LLC	04/10/2025	04/11/2025	5.739	5.400	01/15/2034	8.299	BBB Baa2	10,025,311.21	10,569,030.00
Corporate	24703DBN0	DELL INTERNATIONAL LLC	04/10/2025	04/11/2025	5.810	5.400	01/15/2034	8.299	BBB Baa2	9,979,360.74	10,569,030.00
Corporate	907818GG7	UNION PACIFIC CORP	04/10/2025	04/11/2025	5.148	5.100	11/20/2034	9.145	A-A3	5,011,192.21	5,153,651.67
Corporate	911312CD6	UNITED PARCEL SERVICE INC	04/10/2025	04/11/2025	5.130	5.150	02/22/2034	8.403	A A2	5,098,802.29	5,266,705.83
Corporate	91913YBF6	VALERO ENERGY CORP	04/11/2025	04/14/2025	5.468	5.150	01/15/2030	4.296	BBB Baa2	4,972,119.12	5,176,247.78
Corporate	907818GG7	UNION PACIFIC CORP	04/11/2025	04/14/2025	5.350	5.100	11/20/2034	9.145	A-A3	4,938,338.47	5,153,651.67
Corporate	445658CG0	J B HUNT TRANSPORT SERVICES INC	04/14/2025	04/15/2025	4.917	4.900	02/15/2030	4.381	BBB+ Baa1	10,014,621.57	10,225,027.78
Corporate	445658CG0	J B HUNT TRANSPORT SERVICES INC	04/15/2025	04/16/2025	4.869	4.900	02/15/2030	4.381	BBB+ Baa1	2,983,025.57	3,039,900.76
Corporate	166756BF2	CHEVRON USA INC	04/15/2025	04/16/2025	5.123	4.980	01/15/2035	9.299	AA-Aa2	25,475,233.33	26,369,241.67
Corporate	60856BAF1	MOLEX ELECTRONIC TECHNOLOGIES LLC	04/17/2025	04/22/2025	5.210	5.250	03/01/2032	6.422	A-Baa1	10,253,481.11	10,409,665.00
Corporate	60856BAF1	MOLEX ELECTRONIC TECHNOLOGIES LLC	04/25/2025	04/28/2025	5.112	5.250	03/01/2032	6.422	A-Baa1	7,394,514.41	7,468,934.64
Corporate	29366MAF5	ENTERGY ARKANSAS LLC	05/05/2025	05/08/2025	5.337	5.450	03/01/2034	8.422	A A2	15,385,338.96	16,003,675.00
Corporate	60856BAF1	MOLEX ELECTRONIC TECHNOLOGIES LLC	05/09/2025	05/12/2025	5.210	5.250	03/01/2032	6.422	A-Baa1	10,253,183.57	10,409,665.00
Corporate	502117AA2	L'OREAL SA	05/13/2025	05/20/2025	5.112	5.000	02/20/2035	9.397	AA Aa1	15,147,493.99	15,712,401.67
Corporate	911312CJ3	UNITED PARCEL SERVICE INC	05/14/2025	05/15/2025	5.281	5.250	02/14/2035	9.381	A A2	10,176,801.58	10,522,751.67
Corporate	502117AA2	L'OREAL SA	05/22/2025	05/23/2025	5.101	5.000	02/20/2035	9.397	AA Aa1	10,106,359.02	10,474,934.44
Corporate	37331NAT8	GEORGIA-PACIFIC LLC	05/28/2025	06/02/2025	5.025	4.950	04/30/2032	6.586	A+ A3	25,302,543.35	26,030,862.50
Corporate	962166BR4	WEYERHAEUSER CO	07/08/2025	07/09/2025	5.120	7.375	03/15/2032	6.460	BBB Baa2	12,614,688.47	12,877,248.60
Corporate	02344AAG3	AMCOR FLEXIBLES NORTH AMERICA INC	04/16/2025	04/17/2025	5.016	5.100	02/17/2030	4.386	BBB Baa2	25,131,077.39	25,560,458.33
Corporate	120568BR0	BUNGE FINANCE LTD CORP	08/26/2025	08/27/2025	5.095	5.150	05/04/2035	9.597	A-Baa1	10,122,928.04	10,152,291.67
Corporate	502117AA2	L'OREAL SA	09/23/2025	09/24/2025	4.592	5.000	02/20/2035	9.397	AA Aa1	8,885,043.17	8,872,269.47
Corporate	120568BR0	BUNGE FINANCE LTD CORP	09/23/2025	09/24/2025	4.943	5.150	05/04/2035	9.597	A-Baa1	6,428,395.66	6,374,623.94
Corporate	120568BR0	BUNGE FINANCE LTD CORP	09/25/2025	09/26/2025	5.016	5.150	05/04/2035	9.597	A-Baa1	1,731,007.60	1,725,889.58
Corporate	828730AC5	SIMMONS FIRST NATIONAL CORP	09/29/2025	10/01/2025	6.042	6.250	10/01/2030	5.005	NA Baa2	8,096,388.89	8,026,900.89
Corporate	---	---	---	---	4.980	5.010	06/10/2032	6.699	A-A3	1,274,411,654.76	1,305,876,426.07

MM Fund

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
MM Fund		Art-Treas-BAML DDA	---	---	4.040	3.210	09/30/2025	0.000	NA NA	7,086,589.88	7,086,589.88
MM Fund		FEDERATED HRMS GV O PRMR	---	---	4.060	4.040	09/30/2025	0.000	AAA AAA	64,336,623.01	64,336,623.01
MM Fund		Art-Treas-OZK DDA	---	---	4.300	4.050	09/30/2025	0.000	NA NA	9,260,417.36	9,260,417.36

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
MM Fund		Art-Treas-Simmons DDA	---	---	4.300	4.050	09/30/2025	0.000	NA NA	41,135,642.47	41,135,642.47
MM Fund		Art-Treas-Centennial DDA	---	---	4.300	4.050	09/30/2025	0.000	NA NA	57,671,084.60	57,671,084.60
MM Fund		Art-Treas-Centennial DDA ICS	---	---	4.300	4.050	09/30/2025	0.000	NA NA	77,992,456.37	77,992,456.37
MM Fund		FEDERATED HRMS GV O PRMR	---	---	4.060	4.040	09/30/2025	0.000	AAAm Aaa	681,474.59	681,474.59
MM Fund		Art-CSLFRF-SimmonsICS	---	---	4.160	3.900	09/30/2025	0.000	NA NA	114,478,510.85	114,478,510.85
MM Fund		FEDERATED HRMS GV O PRMR	---	---	4.060	4.040	09/30/2025	0.000	AAAm Aaa	576,750.45	576,750.45
MM Fund		ART- Centennial Bank DDA- CSLFRF	---	---	4.300	4.300	09/30/2025	0.000	NA NA	33,474,288.49	33,474,288.49
MM Fund		Art-Treas-OZK DDA	---	---	4.300	4.050	09/30/2025	0.000	NA NA	225,713,590.93	225,713,590.93
MM Fund		ART-Relyance Bank DDA - CSLFRF	---	---	4.350	4.050	09/30/2025	0.000	NA NA	29,386,172.09	29,386,172.09
MM Fund		WA INST GOVT RSV I	---	---	4.030	4.020	09/30/2025	0.000	AAAm WR	27,016,694.29	27,016,694.29
MM Fund	---	---	---	---	4.243	4.026	09/30/2025	0.000	AAA Aaa	688,810,295.38	688,810,295.38

Mortgage Backed

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Mortgage Backed	83164MHU6	SBA 510143	09/24/2019	10/01/2019	4.536	4.900	01/01/2043	7.069	AA+ Aa1	4,818,893.51	4,828,424.99
Mortgage Backed	83164MUU1	SBA 510495	08/20/2019	08/27/2019	5.074	6.000	08/01/2044	7.903	AA+ Aa1	5,088,963.66	4,493,949.35
Mortgage Backed	83164MK73	SBA 510218	09/04/2019	09/18/2019	4.521	4.900	06/01/2038	6.235	AA+ Aa1	5,557,744.39	5,624,570.34
Mortgage Backed	30313KAD6	FRESB 2020-SB71 A1F	02/12/2020	02/21/2020	2.124	2.210	12/01/2029	3.866	NA NA	16,503,893.23	15,206,796.28
Mortgage Backed	83164MJJ9	SBA 510165	09/24/2019	10/01/2019	4.484	4.900	11/01/2040	5.181	AA+ Aa1	2,938,577.40	2,948,638.63
Mortgage Backed	30291SAG8	FRESB 2020-SB74 10F	05/21/2020	05/29/2020	1.306	1.380	03/01/2030	4.113	NA NA	18,515,052.82	16,327,863.36
Mortgage Backed	302987AA0	FRESB 2020-SB70 A5H	01/15/2020	01/29/2020	5.158	5.160	10/01/2039	10.845	NA NA	11,241,021.67	11,146,213.02
Mortgage Backed	---	---	---	---	3.142	3.405	03/31/2035	6.056	AA+ Aa1	64,664,146.68	60,576,455.98

Muni

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Muni	850269EM9	SPRINGDALE ARK SALES & USE TAX REV	02/26/2020	03/31/2020	2.200	2.200	11/01/2025	0.088	AA NA	1,735,766.67	1,732,457.72
Muni	850269EL1	SPRINGDALE ARK SALES & USE TAX REV	02/26/2020	03/31/2020	2.097	2.097	11/01/2025	0.088	AA NA	1,664,416.88	1,661,088.65
Muni	850269EK3	SPRINGDALE ARK SALES & USE TAX REV	03/17/2020	03/31/2020	2.463	1.997	11/01/2025	0.088	AA NA	2,003,459.42	2,012,426.33
Muni	348764QL8	FORT SMITH ARK SCH DIST NO 100	05/19/2020	06/16/2020	1.570	2.000	02/01/2028	2.340	NA Aa2	857,850.00	838,426.90
Muni	348764QJ3	FORT SMITH ARK SCH DIST NO 100	05/19/2020	06/16/2020	1.380	2.000	02/01/2026	0.340	NA Aa2	822,733.33	820,052.13
Muni	348764QM6	FORT SMITH ARK SCH DIST NO 100	05/19/2020	06/16/2020	1.665	2.000	02/01/2029	3.342	NA Aa2	872,900.00	843,925.08

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Muni	348764QN4	FORT SMITH ARK SCH DIST NO 100	05/19/2020	06/16/2020	1.761	2.000	02/01/2030	4.342	NA Aa2	892,966.67	853,182.10
Muni	348764QK0	FORT SMITH ARK SCH DIST NO 100	05/19/2020	06/16/2020	1.475	2.000	02/01/2027	1.340	NA Aa2	842,800.00	832,611.64
Muni	667325EM2	NORTHWEST ARK CMNTY COLLEGE DIST	06/23/2020	07/28/2020	2.070	2.070	05/15/2029	3.625	AA-NA	302,346.00	283,070.15
Muni	667325EN0	NORTHWEST ARK CMNTY COLLEGE DIST	06/23/2020	07/28/2020	2.170	2.170	05/15/2030	4.625	AA-NA	302,459.33	277,709.88
Muni	667325EJ9	NORTHWEST ARK CMNTY COLLEGE DIST	06/23/2020	07/28/2020	1.670	1.670	05/15/2026	0.622	AA-NA	226,419.50	222,973.69
Muni	667325EK6	NORTHWEST ARK CMNTY COLLEGE DIST	06/23/2020	07/28/2020	1.780	1.780	05/15/2027	1.622	AA-NA	281,882.84	273,258.28
Muni	0834192D2	BENTONVILLE ARK SCH DIST NO 006	07/09/2020	07/30/2020	1.120	2.000	06/01/2028	2.671	NA Aa2	1,008,088.44	976,386.74
Muni	0834192E0	BENTONVILLE ARK SCH DIST NO 006	07/09/2020	07/30/2020	1.220	2.000	06/01/2029	3.671	NA Aa2	1,007,923.27	961,363.58
Muni	0834192F7	BENTONVILLE ARK SCH DIST NO 006	07/09/2020	07/30/2020	1.310	2.000	06/01/2030	4.671	NA Aa2	1,007,775.30	942,811.84
Muni	0834192C4	BENTONVILLE ARK SCH DIST NO 006	07/09/2020	07/30/2020	1.000	2.000	06/01/2027	1.668	NA Aa2	1,008,288.02	988,574.38
Muni	837477LZ9	SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY	07/30/2020	09/03/2020	1.250	1.250	06/01/2029	3.671	NA Aa2	1,305,416.67	1,232,819.55
Muni	837477LY2	SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY	07/30/2020	09/03/2020	1.100	1.250	06/01/2028	2.671	NA Aa2	1,230,401.12	1,180,779.05
Muni	837477MA3	SOUTH CONWAY CNTY SCH DIST NO 17 ARK CONWAY CNTY	07/30/2020	09/03/2020	1.300	1.250	06/01/2030	4.671	NA Aa2	1,467,897.77	1,359,166.24
Muni	041042M33	ARKANSAS ST	09/11/2020	09/30/2020	1.050	1.050	07/01/2028	2.753	AA+ Aa1	1,158,031.88	1,074,598.41
Muni	041042L91	ARKANSAS ST	09/11/2020	09/30/2020	0.850	2.000	07/01/2026	0.751	AA+ Aa1	1,129,912.68	1,103,746.19
Muni	041042M58	ARKANSAS ST	09/11/2020	09/30/2020	1.250	1.250	07/01/2030	4.753	AA+ Aa1	1,183,687.50	1,042,350.90
Muni	041042M25	ARKANSAS ST	09/11/2020	09/30/2020	0.950	2.000	07/01/2027	1.751	AA+ Aa1	1,155,687.16	1,104,471.79
Muni	041042M41	ARKANSAS ST	09/11/2020	09/30/2020	1.150	1.150	07/01/2029	3.753	AA+ Aa1	1,093,133.75	989,781.04
Muni	586305MU5	MENA ARK SCH DIST NO 23	10/07/2020	11/05/2020	1.500	1.500	02/01/2030	4.342	NA Aa2	2,015,025.00	1,818,478.76
Muni	823619VL2	SHERIDAN ARK SCH DIST NO 37	09/23/2020	11/05/2020	1.050	1.050	02/01/2030	4.342	NA Aa2	991,732.50	928,747.41
Muni	823619VK4	SHERIDAN ARK SCH DIST NO 37	09/23/2020	11/05/2020	1.030	1.000	02/01/2029	3.342	NA Aa2	970,685.65	918,398.72
Muni	823619VJ7	SHERIDAN ARK SCH DIST NO 37	09/23/2020	11/05/2020	1.000	1.000	02/01/2028	2.340	NA Aa2	966,608.33	926,452.48
Muni	480265UU9	JONESBORO ARK SCH DIST NO 1	10/22/2020	11/24/2020	1.150	1.150	02/01/2028	2.340	NA Aa2	856,638.75	825,546.07
Muni	480265UV7	JONESBORO ARK SCH DIST NO 1	10/22/2020	11/24/2020	1.300	1.300	02/01/2029	3.342	NA Aa2	871,885.00	831,904.04
Muni	480265UT2	JONESBORO ARK SCH DIST NO 1	10/22/2020	11/24/2020	1.000	1.000	02/01/2027	1.340	NA Aa2	846,408.33	824,581.37
Muni	348764SU6	FORT SMITH ARK SCH DIST NO 100	07/28/2021	08/24/2021	1.200	1.200	02/01/2028	2.340	NA Aa2	1,487,970.00	1,401,815.60
Muni	348764SV4	FORT SMITH ARK SCH DIST NO 100	07/28/2021	08/24/2021	1.350	1.350	02/01/2029	3.342	NA Aa2	1,503,375.00	1,384,516.05
Muni	348764SW2	FORT SMITH ARK SCH DIST NO 100	07/28/2021	08/24/2021	1.500	1.500	02/01/2030	4.342	NA Aa2	3,052,612.50	2,751,469.36
Muni	227615LY5	CROSSETT ARK SCH DIST NO 052	09/01/2021	09/30/2021	1.170	2.000	12/01/2029	4.173	NA Aa2	995,712.14	954,297.18
Muni	227615LZ2	CROSSETT ARK SCH DIST NO 052	09/01/2021	09/30/2021	1.280	2.000	12/01/2030	5.173	NA Aa2	796,590.31	756,386.58
Muni	041042WY4	ARKANSAS ST	01/05/2023	01/09/2023	4.747	4.111	07/01/2034	8.756	AA+ NA	3,096,763.16	3,153,826.18

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Muni	---	---	---	---	1.651	1.817	12/18/2028	3.218	AA Aa2	43,014,250.86	41,084,452.06

Non-US Gov

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
Non-US Gov	A46514TQN1	ISRAEL, STATE OF (GOVERNMENT)	10/15/2021	10/15/2021	1.920	1.920	10/01/2026	1.003	NA NA	5,040,241.10	4,943,926.10
Non-US Gov	A46514TZZ4	ISRAEL, STATE OF (GOVERNMENT)	10/15/2021	10/15/2021	2.070	2.070	10/01/2026	1.003	NA NA	5,043,384.93	4,918,834.93
Non-US Gov	A46513JHA2	ISRAEL, STATE OF (GOVERNMENT)	01/15/2020	01/15/2020	2.828	2.830	01/01/2030	4.258	NA NA	10,118,627.40	9,637,797.40
Non-US Gov	A46514TZG6	ISRAEL, STATE OF (GOVERNMENT)	02/01/2021	02/01/2021	1.340	1.350	02/01/2026	0.340	NA NA	5,028,294.52	4,982,689.52
Non-US Gov	46514AM22	ISRAELI MINISTRY OF FINANCE	11/01/2023	11/01/2023	5.400	5.400	11/01/2026	1.088	NA NA	10,224,510.87	10,261,410.87
Non-US Gov	46514X2P3	ISRAEL, STATE OF (GOVERNMENT)	05/01/2025	05/01/2025	4.660	4.660	05/01/2028	2.586	NA NA	10,195,336.99	10,194,436.99
Non-US Gov	46514X3P2	ISRAEL, STATE OF (GOVERNMENT)	05/01/2025	05/01/2025	5.170	5.170	11/05/2025	0.099	NA NA	10,216,715.07	10,219,115.07
Non-US Gov	---	---	---	---	3.777	3.797	05/26/2027	1.653	NA NA	55,867,110.87	55,158,210.87

US Gov

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
US Gov	91282CBL4	UNITED STATES TREASURY	03/12/2021	03/15/2021	1.630	1.125	02/15/2031	5.381	AA+ Aa1	8,788,414.78	7,877,384.47
US Gov	91282CCF6	UNITED STATES TREASURY	06/17/2021	06/18/2021	0.901	0.750	05/31/2026	0.666	AA+ Aa1	10,015,427.63	9,824,033.02
US Gov	9128286T2	UNITED STATES TREASURY	09/24/2021	09/27/2021	1.298	2.375	05/15/2029	3.625	AA+ Aa1	10,459,919.47	9,652,989.08
US Gov	9128282A7	UNITED STATES TREASURY	09/28/2021	09/29/2021	1.001	1.500	08/15/2026	0.874	AA+ Aa1	10,061,424.07	9,826,188.81
US Gov	9128286T2	UNITED STATES TREASURY	09/27/2021	09/28/2021	1.329	2.375	05/15/2029	3.625	AA+ Aa1	10,448,560.18	9,652,989.08
US Gov	91282CCE9	UNITED STATES TREASURY	10/07/2021	10/08/2021	1.300	1.250	05/31/2028	2.668	AA+ Aa1	10,029,323.27	9,441,617.60
US Gov	91282CCE9	UNITED STATES TREASURY	10/20/2021	10/21/2021	1.418	1.250	05/31/2028	2.668	AA+ Aa1	9,999,497.39	9,441,617.60
US Gov	91282CCE9	UNITED STATES TREASURY	10/21/2021	10/22/2021	1.456	1.250	05/31/2028	2.668	AA+ Aa1	4,994,935.75	4,720,808.80
US Gov	9128286T2	UNITED STATES TREASURY	10/21/2021	10/22/2021	1.539	2.375	05/15/2029	3.625	AA+ Aa1	5,187,136.77	4,826,494.54
US Gov	91282CBL4	UNITED STATES TREASURY	10/21/2021	10/22/2021	1.636	1.125	02/15/2031	5.381	AA+ Aa1	976,064.70	875,264.94
US Gov	9128282A7	UNITED STATES TREASURY	10/21/2021	10/22/2021	1.170	1.500	08/15/2026	0.874	AA+ Aa1	5,023,498.65	4,913,094.40
US Gov	9128282A7	UNITED STATES TREASURY	01/06/2022	01/07/2022	1.423	1.500	08/15/2026	0.874	AA+ Aa1	10,025,586.54	9,826,188.81
US Gov	91282CDL2	UNITED STATES TREASURY	01/06/2022	01/07/2022	1.652	1.500	11/30/2028	3.170	AA+ Aa1	10,005,235.66	9,412,909.84
US Gov	91282CDP3	UNITED STATES TREASURY	01/07/2022	01/10/2022	1.702	1.375	12/31/2028	3.255	AA+ Aa1	9,934,987.28	9,344,123.64
US Gov	912828Z78	UNITED STATES TREASURY	01/06/2022	01/07/2022	1.461	1.500	01/31/2027	1.337	AA+ Aa1	10,030,310.38	9,742,459.24
US Gov	912828YU8	UNITED STATES TREASURY	01/07/2022	01/10/2022	1.503	1.625	11/30/2026	1.167	AA+ Aa1	10,068,189.52	9,819,063.76

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
US Gov	912828M56	UNITED STATES TREASURY	01/18/2022	01/19/2022	1.508	2.250	11/15/2025	0.126	AA+ Aa1	10,093,825.84	10,062,720.81
US Gov	912828M56	UNITED STATES TREASURY	03/14/2022	03/15/2022	2.100	2.250	11/15/2025	0.126	AA+ Aa1	10,086,756.02	10,062,720.81
US Gov	9128286B1	UNITED STATES TREASURY	03/14/2022	03/15/2022	2.147	2.625	02/15/2029	3.381	AA+ Aa1	10,182,645.87	9,708,525.82
US Gov	91282CDY4	UNITED STATES TREASURY	04/18/2022	04/19/2022	2.856	1.875	02/15/2032	6.381	AA+ Aa1	9,482,224.04	8,895,822.01
US Gov	9128286T2	UNITED STATES TREASURY	04/19/2022	04/20/2022	2.928	2.375	05/15/2029	3.625	AA+ Aa1	9,909,905.71	9,652,989.08
US Gov	9128284V9	UNITED STATES TREASURY	05/04/2022	05/05/2022	3.072	2.875	08/15/2028	2.877	AA+ Aa1	9,985,453.39	9,833,984.35
US Gov	91282CEP2	UNITED STATES TREASURY	05/06/2022	05/16/2022	3.073	2.875	05/15/2032	6.627	AA+ Aa1	9,996,478.33	9,509,765.65
US Gov	91282CET4	UNITED STATES TREASURY	06/10/2022	06/13/2022	3.252	2.625	05/31/2027	1.666	AA+ Aa1	9,992,614.92	9,922,201.61
US Gov	91282CEN7	UNITED STATES TREASURY	06/14/2022	06/15/2022	3.555	2.750	04/30/2027	1.581	AA+ Aa1	9,999,295.00	9,976,409.62
US Gov	91282CEN7	UNITED STATES TREASURY	07/07/2022	07/08/2022	3.052	2.750	04/30/2027	1.581	AA+ Aa1	10,071,029.16	9,976,409.62
US Gov	9128284V9	UNITED STATES TREASURY	07/07/2022	07/08/2022	3.105	2.875	08/15/2028	2.877	AA+ Aa1	9,976,815.79	9,833,984.35
US Gov	91282CEP2	UNITED STATES TREASURY	08/24/2022	08/25/2022	3.091	2.875	05/15/2032	6.627	AA+ Aa1	9,985,706.27	9,509,765.65
US Gov	91282CEP2	UNITED STATES TREASURY	09/01/2022	09/02/2022	3.263	2.875	05/15/2032	6.627	AA+ Aa1	9,889,989.28	9,509,765.65
US Gov	91282CFF3	UNITED STATES TREASURY	09/22/2022	09/23/2022	3.700	2.750	08/15/2032	6.879	AA+ Aa1	9,492,256.22	9,331,215.98
US Gov	912810FP8	UNITED STATES TREASURY	09/20/2022	09/21/2022	3.610	5.375	02/15/2031	5.381	AA+ Aa1	10,880,168.54	10,815,132.50
US Gov	912810FP8	UNITED STATES TREASURY	09/22/2022	09/23/2022	3.750	5.375	02/15/2031	5.381	AA+ Aa1	10,811,449.79	10,815,132.50
US Gov	91282CEP2	UNITED STATES TREASURY	10/07/2022	10/11/2022	3.908	2.875	05/15/2032	6.627	AA+ Aa1	9,542,521.94	9,509,765.65
US Gov	912810FP8	UNITED STATES TREASURY	10/12/2022	10/13/2022	4.030	5.375	02/15/2031	5.381	AA+ Aa1	10,676,649.82	10,815,132.50
US Gov	91282CFP1	UNITED STATES TREASURY	12/16/2022	12/19/2022	4.009	4.250	10/15/2025	0.041	AA+ Aa1	25,492,756.17	25,485,725.17
US Gov	91282CFP1	UNITED STATES TREASURY	02/03/2023	02/06/2023	4.000	4.250	10/15/2025	0.041	AA+ Aa1	25,492,835.52	25,485,725.17
US Gov	91282CFV8	UNITED STATES TREASURY	07/06/2023	07/07/2023	4.103	4.125	11/15/2032	7.132	AA+ Aa1	25,421,478.85	25,677,607.06
US Gov	91282CFV8	UNITED STATES TREASURY	07/07/2023	07/10/2023	4.072	4.125	11/15/2032	7.132	AA+ Aa1	10,186,455.34	10,271,042.82
US Gov	91282CGR6	UNITED STATES TREASURY	02/22/2024	02/23/2024	4.636	4.625	03/15/2026	0.455	AA+ Aa1	15,029,890.58	15,079,881.73
US Gov	91282CHH7	UNITED STATES TREASURY	02/22/2024	02/23/2024	4.577	4.125	06/15/2026	0.707	AA+ Aa1	15,137,566.95	15,215,980.37
US Gov	91282CHY0	UNITED STATES TREASURY	10/21/2024	10/22/2024	4.016	4.625	09/15/2026	0.959	AA+ Aa1	25,189,301.95	25,259,112.72
US Gov	91282CHY0	UNITED STATES TREASURY	10/22/2024	10/23/2024	4.037	4.625	09/15/2026	0.959	AA+ Aa1	25,184,576.51	25,259,112.72
US Gov	91282CFT3	UNITED STATES TREASURY	10/22/2024	10/23/2024	4.019	4.000	10/31/2029	4.088	AA+ Aa1	25,401,011.96	25,699,728.26
US Gov	912810UB2	UNITED STATES TREASURY	11/06/2024	11/07/2024	4.721	4.625	05/15/2044	18.636	AA+ Aa1	25,146,066.68	25,250,212.23
US Gov	91282CKV2	UNITED STATES TREASURY	01/23/2025	01/24/2025	4.317	4.625	06/15/2027	1.707	AA+ Aa1	20,371,029.95	20,590,919.62
US Gov	91282CJA0	UNITED STATES TREASURY	01/23/2025	01/24/2025	4.407	4.625	09/30/2028	3.003	AA+ Aa1	20,120,843.95	20,563,478.61
US Gov	912810UJ5	UNITED STATES TREASURY	04/10/2025	04/11/2025	4.902	4.750	02/15/2045	19.392	AA+ Aa1	9,872,682.95	10,123,165.76
US Gov	91282CHZ7	UNITED STATES TREASURY	05/12/2025	05/13/2025	4.148	4.625	09/30/2030	5.003	AA+ Aa1	10,212,672.05	10,395,411.20

STANDARD INVENTORY

Treasury Gen AGG (214160)

Base Currency: USD As of 09/30/2025

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
US Gov	91282CMG3	UNITED STATES TREASURY	05/12/2025	05/13/2025	4.091	4.250	01/31/2030	4.340	AA+ Aa1	10,133,295.73	10,284,103.26
US Gov	91282CFU0	UNITED STATES TREASURY	05/19/2025	05/20/2025	4.017	4.125	10/31/2027	2.085	AA+ Aa1	10,193,543.01	10,273,403.48
US Gov	912810UB2	UNITED STATES TREASURY	05/21/2025	05/22/2025	5.101	4.625	05/15/2044	18.636	AA+ Aa1	14,417,112.47	15,150,127.34
US Gov	91282CLX7	UNITED STATES TREASURY	05/21/2025	05/22/2025	4.016	4.125	11/15/2027	2.126	AA+ Aa1	10,177,503.84	10,258,152.12
US Gov	---	UNITED STATES TREASURY	---	---	3.325	3.460	12/05/2029	4.182	AA+ Aa1	640,284,922.45	633,261,561.45

Summary

Security Type Category	Identifier	Description	Trade Date	Settle Date	Book Yield	Coupon Rate	Effective Maturity	WAL	S&P Rating, Moody's Rating	Book Value + Accrued	Base Market Value + Accrued
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* Grouped by: Security Type Category. * Groups Sorted by: Security Type Category. * Filtered By: Security Type Category ≠ Currency. * Weighted by: Base Market Value + Accrued, except Book Yield by Base Book Value + Accrued. * Holdings Displayed by: Lot.