

**DWS GNMA Fund**

Total Holdings as of 01/31/25

|    | Cusip/Sedol | Ticker | Security Name                  | Portfolio Weight(%) | Principal Amount | Final Maturity Date | Market Value  | Market Price | Coupon Rate |
|----|-------------|--------|--------------------------------|---------------------|------------------|---------------------|---------------|--------------|-------------|
| 1  | 21H060622   | TUH25  | GNMA II TBA 30 YR 6            | 9.403%              | 92,500,000.00    | 02/15/2055          | 93,229,825.00 | 100.79       | 6.00        |
| 2  | AD12Q4YT2   |        | US 2YR NOTE (CBT) MAR25        | 7.922%              | 382.00           | 03/31/2025          | 78,548,750.00 | 102.81       | 0.00        |
| 3  | 36179VVX5   |        | GNMA II POOL MA6930            | 7.777%              | 96,169,734.40    | 10/20/2050          | 77,105,402.08 | 80.18        | 2.00        |
| 4  | 21H052629   |        | GNMA II TBA 30 YR 5.5          | 7.404%              | 74,000,000.00    | 02/20/2055          | 73,408,814.00 | 99.20        | 5.50        |
| 5  | 36179WLP1   |        | GNMA II POOL MA7534            | 5.073%              | 60,143,539.36    | 08/20/2051          | 50,297,154.85 | 83.63        | 2.50        |
| 6  | 36179V4U1   |        | GNMA II POOL MA7135            | 3.598%              | 44,523,205.94    | 01/20/2051          | 35,675,697.38 | 80.13        | 2.00        |
| 7  | 01F060626   |        | FNMA TBA 30 YR 6               | 3.554%              | 35,000,000.00    | 02/15/2055          | 35,236,600.00 | 100.68       | 6.00        |
| 8  | 01F070633   |        | FNMA TBA 30 YR 7               | 3.148%              | 30,000,000.00    | 03/15/2055          | 31,217,700.00 | 104.06       | 7.00        |
| 9  | 36179XLG9   |        | GNMA II POOL MA8427            | 2.880%              | 30,078,075.17    | 11/20/2052          | 28,560,191.12 | 94.95        | 4.50        |
| 10 | 17305EGE9   |        | CITIBANK CREDIT CARD ISSUANCE  | 2.550%              | 25,000,000.00    | 05/14/2029          | 25,281,220.00 | 101.12       | 5.19        |
| 11 | 01F052631   |        | FNMA TBA 30 YR 5.5             | 2.486%              | 25,000,000.00    | 03/15/2055          | 24,651,850.00 | 98.61        | 5.50        |
| 12 | 981DNIH15   |        | CENTRAL CASH MANAGEMENT FD     | 2.333%              | 23,131,163.14    | 12/01/2050          | 23,131,163.14 | 100.00       | 0.00        |
| 13 | 21H062628   |        | GNMA II TBA 30 YR 6.5          | 2.158%              | 21,000,000.00    | 02/15/2055          | 21,395,850.00 | 101.89       | 6.50        |
| 14 | 21H070621   |        | GNMA II TBA 30 YR 7            | 2.071%              | 20,000,000.00    | 02/15/2055          | 20,532,000.00 | 102.66       | 7.00        |
| 15 | 36179WNF1   |        | GNMA II POOL MA7590            | 1.807%              | 20,579,631.60    | 09/20/2051          | 17,916,770.92 | 87.06        | 3.00        |
| 16 | 21H030625   |        | GNMA II TBA 30 YR 3            | 1.666%              | 19,000,000.00    | 02/20/2055          | 16,518,220.00 | 86.94        | 3.00        |
| 17 | 01F050635   |        | FNMA TBA 30 YR 5               | 1.654%              | 17,000,000.00    | 03/01/2054          | 16,397,350.00 | 96.46        | 5.00        |
| 18 | 36179WVG36  |        | GNMA II POOL MA7418            | 1.602%              | 18,968,993.13    | 06/20/2051          | 15,884,047.76 | 83.74        | 2.50        |
| 19 | 36179WR34   |        | GNMA II POOL MA7706            | 1.558%              | 17,738,037.84    | 11/20/2051          | 15,451,099.94 | 87.11        | 3.00        |
| 20 | 36179WQB7   |        | GNMA II POOL MA7650            | 1.498%              | 17,050,208.40    | 10/20/2051          | 14,854,586.06 | 87.12        | 3.00        |
| 21 | 36179VVG6   |        | GNMA II POOL MA6819            | 1.469%              | 17,357,299.20    | 08/20/2050          | 14,568,445.18 | 83.93        | 2.50        |
| 22 | 36179WFG8   |        | GNMA II POOL MA7367            | 1.456%              | 17,259,045.41    | 05/20/2051          | 14,438,908.59 | 83.66        | 2.50        |
| 23 | 36179VVY3   |        | GNMA II POOL MA6931            | 1.398%              | 16,545,594.08    | 10/20/2050          | 13,858,980.08 | 83.76        | 2.50        |
| 24 | 36179WT24   |        | GNMA II POOL MA7769            | 1.382%              | 15,245,356.40    | 12/20/2051          | 13,698,722.16 | 89.86        | 3.50        |
| 25 | 21H042620   |        | GNMA II TBA 30 YR 4.5          | 1.239%              | 13,000,000.00    | 02/20/2055          | 12,282,283.00 | 94.48        | 4.50        |
| 26 | 36179WXM5   |        | GNMA II POOL MA7884            | 1.088%              | 11,681,447.25    | 02/20/2052          | 10,787,086.68 | 92.34        | 4.00        |
| 27 | 36179WVG28  |        | GNMA II POOL MA7417            | 0.851%              | 10,524,079.65    | 06/20/2051          | 8,439,179.07  | 80.19        | 2.00        |
| 28 | 3140QTUS6   |        | FNMA POOL CB7792               | 0.841%              | 8,147,320.04     | 01/01/2054          | 8,342,264.96  | 102.39       | 6.00        |
| 29 | 36179WXXK9  |        | GNMA II POOL MA7882            | 0.841%              | 9,579,868.71     | 02/20/2052          | 8,340,310.05  | 87.06        | 3.00        |
| 30 | 36179V7D6   |        | GNMA II POOL MA7192            | 0.839%              | 10,385,155.20    | 02/20/2051          | 8,321,495.98  | 80.13        | 2.00        |
| 31 | 3137HJQD2   |        | FREDDIE MAC                    | 0.833%              | 9,000,000.00     | 02/25/2055          | 8,263,067.40  | 91.81        | 5.94        |
| 32 | 21H022622   |        | GNMA II TBA 30 YR 2.5          | 0.817%              | 9,700,000.00     | 02/20/2055          | 8,103,603.10  | 83.54        | 2.50        |
| 33 | 3136BTD26   |        | FANNIE MAE                     | 0.790%              | 7,766,796.72     | 12/25/2054          | 7,836,963.67  | 100.90       | 6.00        |
| 34 | 36179W5C8   |        | GNMA II POOL MA8043            | 0.778%              | 8,862,747.19     | 05/20/2052          | 7,710,379.83  | 87.00        | 3.00        |
| 35 | 36179QRX1   |        | GNMA II POOL MA2302            | 0.764%              | 8,511,966.42     | 10/20/2044          | 7,577,089.66  | 89.02        | 3.00        |
| 36 | 92919DAA6   |        | VOYA CLO LTD                   | 0.757%              | 7,500,000.00     | 01/20/2035          | 7,510,342.50  | 100.14       | 5.69        |
| 37 | 36179R4E6   |        | GNMA II POOL MA3521            | 0.753%              | 8,189,955.98     | 03/20/2046          | 7,462,084.94  | 91.11        | 3.50        |
| 38 | 91282CFK2   |        | US TREASURY N/B                | 0.733%              | 7,305,000.00     | 09/15/2025          | 7,269,159.84  | 99.51        | 3.50        |
| 39 | 3133CWHZ8   |        | FED HM LN PC POOL QJ5648       | 0.727%              | 7,157,131.07     | 09/01/2054          | 7,212,322.71  | 100.77       | 6.00        |
| 40 | 36179NNA2   |        | GNMA II POOL MA1285            | 0.700%              | 7,579,629.71     | 09/20/2043          | 6,939,850.83  | 91.56        | 3.50        |
| 41 | 38382XRS6   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.672%              | 8,311,416.19     | 09/20/2051          | 6,659,343.19  | 80.12        | 2.00        |
| 42 | 36179SL54   |        | GNMA II POOL MA3937            | 0.644%              | 7,031,886.63     | 09/20/2046          | 6,381,730.49  | 90.75        | 3.50        |
| 43 | 36830QAG7   |        | GCAT                           | 0.624%              | 6,160,089.07     | 08/25/2053          | 6,183,169.69  | 100.37       | 6.00        |
| 44 | 01F022626   |        | FNMA TBA 30 YR 2.5             | 0.591%              | 7,200,000.00     | 02/13/2055          | 5,862,564.00  | 81.42        | 2.50        |
| 45 | 36178NFK0   |        | GNMA POOL AB2870               | 0.573%              | 6,383,859.44     | 09/15/2042          | 5,683,881.19  | 89.04        | 3.00        |
| 46 | 36179MNH9   |        | GNMA II POOL MA0392            | 0.551%              | 5,958,447.21     | 09/20/2042          | 5,460,423.03  | 91.64        | 3.50        |
| 47 | 36179SY50   |        | GNMA II POOL MA4321            | 0.536%              | 5,872,291.92     | 03/20/2047          | 5,311,129.66  | 90.44        | 3.50        |
| 48 | 36179RNW5   |        | GNMA II POOL MA3105            | 0.534%              | 5,814,047.56     | 09/20/2045          | 5,290,406.76  | 90.99        | 3.50        |
| 49 | 36179TG58   |        | GNMA II POOL MA4720            | 0.519%              | 5,515,916.85     | 09/20/2047          | 5,143,124.77  | 93.24        | 4.00        |
| 50 | 36176XKP3   |        | GNMA POOL 779102               | 0.511%              | 5,525,531.90     | 04/15/2042          | 5,063,940.57  | 91.65        | 3.50        |
| 51 | 3142GRFP0   |        | FED HM LN PC POOL RJ1073       | 0.510%              | 4,988,316.58     | 03/01/2054          | 5,061,460.07  | 101.47       | 6.00        |

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| 52  | 36202FY67   |        | GNMA II POOL 005233            | 0.509%              | 5,342,083.50     | 11/20/2041          | 5,047,472.03 | 94.49        | 4.00        |
| 53  | 67102SAN4   |        | OCF CLO LTD                    | 0.506%              | 5,000,000.00     | 04/26/2031          | 5,016,065.00 | 100.32       | 5.96        |
| 54  | 3136BUD80   |        | FANNIE MAE                     | 0.505%              | 5,000,000.00     | 02/25/2055          | 5,006,472.00 | 100.13       | 6.00        |
| 55  | 3136BUBG4   |        | FANNIE MAE                     | 0.475%              | 5,921,406.90     | 01/25/2055          | 4,708,825.93 | 79.52        | 0.13        |
| 56  | 3617YU3Y8   |        | GNMA II POOL CM8915            | 0.464%              | 5,812,752.69     | 03/20/2052          | 4,596,956.17 | 79.08        | 2.00        |
| 57  | 3132DSL67   |        | FED HM LN PC POOL SD4849       | 0.424%              | 4,139,033.04     | 01/01/2054          | 4,199,607.71 | 101.46       | 6.00        |
| 58  | 26245CBQ5   |        | DRYDEN SENIOR LOAN FUND        | 0.405%              | 4,000,000.00     | 04/20/2034          | 4,013,848.00 | 100.35       | 5.36        |
| 59  | 3622AAGA6   |        | GNMA II POOL 784793            | 0.394%              | 4,314,621.30     | 12/20/2047          | 3,908,554.82 | 90.59        | 3.50        |
| 60  | 38374VP52   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.384%              | 3,671,250.65     | 07/16/2039          | 3,810,544.18 | 103.79       | 6.00        |
| 61  | 3622A2RL8   |        | GNMA II POOL 784091            | 0.378%              | 3,733,926.78     | 05/20/2036          | 3,745,917.05 | 100.32       | 5.00        |
| 62  | 31398SYK3   |        | FANNIE MAE                     | 0.352%              | 3,781,585.03     | 12/25/2040          | 3,493,999.46 | 92.40        | 4.50        |
| 63  | 33835NAA9   |        | 522 FUNDING CLO LTD            | 0.313%              | 3,096,694.47     | 10/20/2031          | 3,105,139.16 | 100.27       | 5.59        |
| 64  | 46592EBC9   |        | JP MORGAN MORTGAGE TRUST       | 0.307%              | 3,272,949.16     | 06/25/2051          | 3,041,295.06 | 92.92        | 5.22        |
| 65  | 05608RAE5   |        | BX TRUST                       | 0.302%              | 3,000,000.00     | 10/15/2036          | 2,998,125.00 | 99.94        | 5.72        |
| 66  | 36202FY59   |        | GNMA II POOL 005232            | 0.300%              | 3,243,043.42     | 11/20/2041          | 2,972,589.10 | 91.66        | 3.50        |
| 67  | 30166RAG2   |        | EXETER AUTOMOBILE RECEIVABLES  | 0.297%              | 3,000,000.00     | 02/15/2028          | 2,946,003.00 | 98.20        | 2.21        |
| 68  | 3136BLUE8   |        | FANNIE MAE                     | 0.295%              | 22,681,908.69    | 07/25/2050          | 2,924,323.60 | 12.89        | 3.00        |
| 69  | 36180MYW1   |        | GNMA II POOL AD8825            | 0.271%              | 2,937,757.84     | 03/20/2043          | 2,689,645.39 | 91.55        | 3.50        |
| 70  | 3136BJZC2   |        | FANNIE MAE                     | 0.266%              | 18,523,579.08    | 02/25/2048          | 2,641,481.27 | 14.26        | 2.50        |
| 71  | 016269AE2   |        | ALINEA CLO LTD                 | 0.266%              | 2,640,000.00     | 07/20/2031          | 2,640,939.84 | 100.04       | 1.00        |
| 72  | 36179RZT9   |        | GNMA II POOL MA3454            | 0.260%              | 2,837,592.75     | 02/20/2046          | 2,582,025.64 | 90.99        | 3.50        |
| 73  | 36178DLK5   |        | GNMA POOL AA5730               | 0.260%              | 2,815,434.63     | 10/15/2042          | 2,580,214.16 | 91.65        | 3.50        |
| 74  | 36179NDR6   |        | GNMA II POOL MA1012            | 0.252%              | 2,724,375.64     | 05/20/2043          | 2,494,417.44 | 91.56        | 3.50        |
| 75  | 36180CYS2   |        | GNMA POOL AD1621               | 0.249%              | 2,693,862.75     | 01/15/2043          | 2,468,774.11 | 91.64        | 3.50        |
| 76  | 36179SQW0   |        | GNMA II POOL MA4069            | 0.249%              | 2,723,495.62     | 11/20/2046          | 2,467,349.96 | 90.59        | 3.50        |
| 77  | 36179FW0W   |        | GNMA II POOL AC6285            | 0.247%              | 2,672,375.04     | 02/20/2043          | 2,446,806.09 | 91.56        | 3.50        |
| 78  | 97314JAJ4   |        | WIND RIVER CLO LTD             | 0.241%              | 2,379,768.02     | 04/15/2031          | 2,387,794.98 | 100.34       | 5.36        |
| 79  | 3132E0MH2   |        | FED HM LN PC POOL SD3960       | 0.233%              | 2,271,103.92     | 10/01/2053          | 2,305,576.03 | 101.52       | 6.00        |
| 80  | 14687GAD7   |        | CARVANA AUTO RECEIVABLES TRUST | 0.232%              | 2,397,361.08     | 06/12/2028          | 2,296,690.61 | 95.80        | 1.02        |
| 81  | 38383XKB9   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.226%              | 35,184,625.12    | 04/20/2053          | 2,238,372.31 | 6.36         | 1.78        |
| 82  | 3136BF2R3   |        | FANNIE MAE                     | 0.225%              | 27,327,572.67    | 07/25/2047          | 2,230,618.58 | 8.16         | 2.00        |
| 83  | 12562RAJ4   |        | CIFC FUNDING LTD               | 0.203%              | 2,000,000.00     | 01/15/2040          | 2,016,746.00 | 100.84       | 5.73        |
| 84  | 36179SNV5   |        | GNMA II POOL MA4004            | 0.188%              | 2,054,983.17     | 10/20/2046          | 1,861,711.32 | 90.59        | 3.50        |
| 85  | 46653PAM9   |        | JP MORGAN MORTGAGE TRUST       | 0.184%              | 1,984,965.87     | 10/25/2051          | 1,825,798.01 | 91.98        | 2.50        |
| 86  | 3136BSHP3   |        | FANNIE MAE                     | 0.184%              | 1,882,378.82     | 07/25/2054          | 1,819,638.48 | 96.67        | 5.50        |
| 87  | 05608WAG9   |        | BX TRUST                       | 0.177%              | 1,753,475.61     | 06/15/2038          | 1,751,831.73 | 99.91        | 5.29        |
| 88  | 36178DPF2   |        | GNMA POOL AA5822               | 0.169%              | 1,884,994.88     | 11/15/2042          | 1,678,351.05 | 89.04        | 3.00        |
| 89  | 55389PAA7   |        | MVW OWNER TRUST                | 0.169%              | 1,684,980.62     | 11/20/2036          | 1,672,674.87 | 99.27        | 2.89        |
| 90  | 617939AA1   |        | MORGAN STANLEY RESIDENTIAL MOR | 0.166%              | 1,614,049.09     | 02/25/2054          | 1,643,808.93 | 101.84       | 6.50        |
| 91  | 33844XAE8   |        | FLAGSHIP CREDIT AUTO TRUST     | 0.158%              | 1,570,768.18     | 12/15/2026          | 1,569,627.80 | 99.93        | 4.03        |
| 92  | 67590GBJ7   |        | OCTAGON INVESTMENT PARTNERS XV | 0.154%              | 1,525,000.00     | 01/25/2031          | 1,528,858.25 | 100.25       | 5.66        |
| 93  | 3620ASEZ8   |        | GNMA POOL 738252               | 0.150%              | 1,527,588.70     | 04/15/2041          | 1,485,839.72 | 97.27        | 4.50        |
| 94  | 3617VYCK3   |        | GNMA II POOL CE9074            | 0.146%              | 1,526,140.67     | 12/20/2048          | 1,448,391.92 | 94.91        | 4.50        |
| 95  | 38381T3Y9   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.143%              | 9,434,650.20     | 10/20/2050          | 1,419,107.63 | 15.04        | 2.50        |
| 96  | 05493XAA8   |        | THE BAHA TRUST                 | 0.132%              | 1,286,000.00     | 12/10/2041          | 1,308,110.20 | 101.72       | 6.17        |
| 97  | 36205UAC4   |        | GNMA II POOL 400603            | 0.130%              | 1,292,716.88     | 07/20/2041          | 1,290,367.50 | 99.82        | 5.00        |
| 98  | 46651YBB5   |        | JP MORGAN MORTGAGE TRUST       | 0.128%              | 1,326,573.35     | 05/25/2050          | 1,273,963.04 | 96.03        | 5.33        |
| 99  | 14687HAD5   |        | CARVANA AUTO RECEIVABLES TRUST | 0.128%              | 1,317,869.39     | 09/11/2028          | 1,268,806.04 | 96.28        | 1.72        |
| 100 | 05377RDW1   |        | AVIS BUDGET RENTAL CAR FUNDING | 0.120%              | 1,205,000.00     | 08/20/2026          | 1,194,650.13 | 99.14        | 3.02        |
| 101 | 36241KZ68   |        | GNMA POOL 782565               | 0.118%              | 1,164,263.06     | 02/15/2039          | 1,166,737.41 | 100.21       | 5.00        |
| 102 | 3620A9YU9   |        | GNMA POOL 723523               | 0.116%              | 1,180,827.96     | 12/15/2039          | 1,153,621.14 | 97.70        | 4.50        |
| 103 | 29247BAA5   |        | EMPOWER CLO LTD.               | 0.113%              | 1,110,000.00     | 07/15/2036          | 1,119,226.32 | 100.83       | 6.50        |
| 104 | 12553XAD5   |        | CIM TRUST                      | 0.111%              | 1,194,146.65     | 08/25/2048          | 1,097,165.10 | 91.88        | 4.00        |
| 105 | 3137ATUR1   |        | FREDDIE MAC                    | 0.106%              | 1,399,632.05     | 09/15/2042          | 1,053,258.44 | 75.25        | 3.00        |
| 106 | 36177WUC2   |        | GNMA POOL AA0579               | 0.105%              | 1,136,109.61     | 06/15/2042          | 1,041,180.73 | 91.64        | 3.50        |
| 107 | 66981PAQ1   |        | CONTINENTAL FINANCE CREDIT CRE | 0.101%              | 1,000,000.00     | 12/15/2032          | 1,002,745.30 | 100.27       | 5.78        |
| 108 | 60510MBE7   |        | MISSION LANE CREDIT CARD MASTE | 0.101%              | 1,000,000.00     | 01/15/2030          | 1,000,770.90 | 100.08       | 5.88        |
| 109 | 14041NCG4   |        | CAPITAL ONE MULTI ASSET EXECUT | 0.101%              | 1,000,000.00     | 05/15/2028          | 1,000,527.00 | 100.05       | 5.11        |
| 110 | 749426AB8   |        | WOODWARD CAPITAL MANAGEMENT    | 0.100%              | 989,574.22       | 12/25/2044          | 991,931.68   | 100.24       | 5.68        |
| 111 | 482606AA8   |        | KNDR TRUST 2021 KIND           | 0.099%              | 991,719.90       | 08/15/2038          | 980,145.34   | 98.83        | 5.37        |
| 112 | 38380UFA6   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.098%              | 1,174,000.00     | 12/20/2047          | 968,390.35   | 82.49        | 2.50        |
| 113 | 38378FBP4   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.096%              | 5,685,740.42     | 01/20/2043          | 950,265.30   | 16.71        | 3.50        |
| 114 | 3137F8UQ4   |        | FREDDIE MAC                    | 0.096%              | 7,303,684.17     | 01/25/2051          | 948,766.03   | 12.99        | 2.00        |

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| 115 | 38376XKB8   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.094%              | 924,547.66       | 03/20/2040          | 932,317.27   | 100.84       | 5.00        |
| 116 | 3140FXD58   |        | FNMA POOL BF0123               | 0.091%              | 897,559.09       | 07/01/2044          | 899,294.40   | 100.19       | 5.00        |
| 117 | 05592AAG5   |        | BPR TRUST                      | 0.090%              | 900,000.00       | 09/15/2038          | 894,383.82   | 99.38        | 5.57        |
| 118 | 3136ABJ87   |        | FANNIE MAE                     | 0.088%              | 1,114,916.04     | 02/25/2043          | 868,302.70   | 77.88        | 3.50        |
| 119 | 3136ABK69   |        | FANNIE MAE                     | 0.084%              | 1,244,000.00     | 02/25/2043          | 836,828.35   | 67.27        | 2.00        |
| 120 | 36176A5M7   |        | GNMA POOL 760752               | 0.082%              | 885,769.31       | 01/15/2042          | 812,164.18   | 91.69        | 3.50        |
| 121 | 36179S5L7   |        | GNMA II POOL MA4451            | 0.082%              | 893,272.45       | 05/20/2047          | 808,878.53   | 90.55        | 3.50        |
| 122 | 3617VHR81   |        | GNMA II POOL CD6811            | 0.077%              | 801,425.78       | 03/20/2050          | 762,519.88   | 95.15        | 4.50        |
| 123 | 3137F1HT8   |        | FREDDIE MAC                    | 0.073%              | 807,969.26       | 07/15/2047          | 719,380.24   | 89.04        | 3.50        |
| 124 | 46591TBB9   |        | JP MORGAN MORTGAGE TRUST       | 0.071%              | 730,993.14       | 07/25/2050          | 702,821.98   | 96.15        | 5.23        |
| 125 | 36180KB42   |        | GNMA POOL AD7259               | 0.070%              | 759,751.74       | 03/15/2043          | 694,875.81   | 91.46        | 3.50        |
| 126 | 38379NT77   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.069%              | 762,361.92       | 07/20/2045          | 685,567.41   | 89.93        | 3.50        |
| 127 | 36205UAH3   |        | GNMA II POOL 400608            | 0.065%              | 649,798.78       | 07/20/2041          | 648,617.84   | 99.82        | 5.00        |
| 128 | 3137BJ2C6   |        | FREDDIE MAC                    | 0.065%              | 3,447,807.39     | 11/15/2043          | 639,843.16   | 18.56        | 6.00        |
| 129 | 03067BAC3   |        | AMERICREDIT AUTOMOBILE RECEIVA | 0.064%              | 631,411.36       | 10/19/2026          | 631,554.63   | 100.02       | 5.10        |
| 130 | 38382TZW7   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.064%              | 4,864,641.03     | 05/20/2051          | 629,920.47   | 12.95        | 2.50        |
| 131 | 3617WH37    |        | GNMA II POOL CF0250            | 0.062%              | 647,196.47       | 08/20/2049          | 615,777.76   | 95.15        | 4.50        |
| 132 | 34461WAC4   |        | FONTAINEBLEAU MIAMI BEACH TRUS | 0.057%              | 563,000.00       | 12/15/2039          | 567,222.50   | 100.75       | 6.16        |
| 133 | 36202EWF2   |        | GNMA II POOL 004246            | 0.054%              | 505,545.89       | 09/20/2038          | 535,938.52   | 106.01       | 6.50        |
| 134 | 3136BGWY3   |        | FANNIE MAE                     | 0.052%              | 3,343,212.60     | 07/25/2051          | 515,338.94   | 15.41        | 2.50        |
| 135 | 38376UEN5   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.052%              | 6,514,958.60     | 02/20/2038          | 511,960.95   | 7.86         | 2.06        |
| 136 | 16158RAL0   |        | CHASE MORTGAGE FINANCE CORPORA | 0.051%              | 520,184.47       | 04/25/2049          | 501,423.86   | 96.39        | 5.38        |
| 137 | 3620AP5G6   |        | GNMA II POOL 736247            | 0.050%              | 494,362.46       | 03/20/2040          | 493,552.13   | 99.84        | 5.00        |
| 138 | 38383DEV6   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.049%              | 3,441,222.32     | 11/20/2051          | 487,145.90   | 14.16        | 2.00        |
| 139 | 46646GAA5   |        | JP MORGAN CHASE COMMERCIAL MOR | 0.049%              | 500,000.00       | 09/06/2038          | 482,627.95   | 96.53        | 2.85        |
| 140 | 3137H4AC4   |        | FREDDIE MAC                    | 0.046%              | 3,366,106.92     | 03/25/2051          | 457,798.38   | 13.60        | 2.00        |
| 141 | 3137F8DK6   |        | FREDDIE MAC                    | 0.046%              | 4,006,409.09     | 01/25/2051          | 451,743.62   | 11.28        | 2.00        |
| 142 | 36241LYS9   |        | GNMA POOL 783421               | 0.044%              | 448,390.98       | 01/15/2041          | 436,921.88   | 97.44        | 4.55        |
| 143 | 3620AQYU1   |        | GNMA POOL 737023               | 0.043%              | 441,678.16       | 02/15/2040          | 429,756.50   | 97.30        | 4.50        |
| 144 | 3620C3TJ1   |        | GNMA POOL 747653               | 0.042%              | 427,162.28       | 08/15/2040          | 415,632.43   | 97.30        | 4.50        |
| 145 | 3620C02U1   |        | GNMA POOL 745187               | 0.042%              | 423,257.12       | 07/15/2040          | 411,832.68   | 97.30        | 4.50        |
| 146 | 36296XZY3   |        | GNMA POOL 704659               | 0.037%              | 378,446.03       | 08/15/2039          | 370,337.28   | 97.86        | 4.50        |
| 147 | 3620AR3L3   |        | GNMA POOL 738003               | 0.036%              | 371,667.87       | 02/15/2041          | 361,510.19   | 97.27        | 4.50        |
| 148 | 38378W2U6   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.036%              | 6,046,806.90     | 09/20/2043          | 355,413.71   | 5.88         | 1.19        |
| 149 | 38376JAY0   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.034%              | 333,283.83       | 11/20/2039          | 340,553.35   | 102.18       | 5.50        |
| 150 | 31398SBJ1   |        | FANNIE MAE                     | 0.034%              | 2,925,172.19     | 10/25/2040          | 339,396.85   | 11.60        | 5.50        |
| 151 | 3620AP6X8   |        | GNMA II POOL 736286            | 0.034%              | 336,340.45       | 03/20/2029          | 337,172.59   | 100.25       | 5.00        |
| 152 | 38378EB85   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.034%              | 2,082,175.51     | 05/16/2042          | 333,808.34   | 16.03        | 5.50        |
| 153 | 36202EZJ1   |        | GNMA II POOL 004345            | 0.033%              | 308,786.18       | 01/20/2039          | 327,349.92   | 106.01       | 6.50        |
| 154 | 38376UEH8   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.033%              | 3,866,958.29     | 02/20/2038          | 323,389.93   | 8.36         | 2.11        |
| 155 | 36241KFJ2   |        | GNMA POOL 781969               | 0.033%              | 321,796.33       | 08/15/2035          | 322,525.46   | 100.23       | 5.00        |
| 156 | 31398G5J4   |        | FANNIE MAE                     | 0.032%              | 1,462,211.01     | 02/25/2040          | 320,358.18   | 21.91        | 6.50        |
| 157 | 36290UDT0   |        | GNMA POOL 617614               | 0.032%              | 295,486.00       | 07/15/2037          | 313,425.34   | 106.07       | 6.50        |
| 158 | 36180KB34   |        | GNMA POOL AD7258               | 0.031%              | 341,395.47       | 03/15/2043          | 312,240.20   | 91.46        | 3.50        |
| 159 | 36178WVN88  |        | GNMA POOL AB9415               | 0.031%              | 337,502.00       | 10/15/2042          | 309,301.65   | 91.64        | 3.50        |
| 160 | 38381RPP8   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.031%              | 351,500.00       | 02/20/2049          | 305,848.20   | 87.01        | 3.50        |
| 161 | 3136AFG24   |        | FANNIE MAE                     | 0.030%              | 3,362,009.10     | 07/25/2043          | 301,639.79   | 8.97         | 1.68        |
| 162 | 36178FDF0   |        | GNMA II POOL AA7302            | 0.029%              | 319,405.83       | 07/20/2043          | 292,429.96   | 91.55        | 3.50        |
| 163 | 38384QTA6   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.028%              | 284,399.32       | 07/20/2054          | 279,118.59   | 98.14        | 5.00        |
| 164 | 36290VKX1   |        | GNMA POOL 618710               | 0.025%              | 234,761.19       | 11/15/2036          | 247,922.07   | 105.61       | 6.50        |
| 165 | 3142G9UZ1   |        | FREDDIEMAC STRIP               | 0.024%              | 3,377,870.89     | 01/25/2042          | 240,748.02   | 7.13         | 1.50        |
| 166 | 3620AC4V3   |        | GNMA POOL 726336               | 0.023%              | 230,361.35       | 09/15/2039          | 224,823.18   | 97.60        | 4.50        |
| 167 | 3136BQZ28   |        | FANNIE MAE                     | 0.022%              | 1,674,540.54     | 11/25/2049          | 220,721.69   | 13.18        | 3.50        |
| 168 | 36295ACS2   |        | GNMA POOL 664381               | 0.022%              | 207,057.53       | 10/15/2037          | 218,623.99   | 105.59       | 6.50        |
| 169 | 3136BDEF1   |        | FANNIE MAE                     | 0.021%              | 1,555,805.73     | 01/25/2051          | 211,115.96   | 13.57        | 2.00        |
| 170 | 90945DAA8   |        | UNITED AUTO CREDIT SECURITIZAT | 0.020%              | 202,785.45       | 08/10/2026          | 203,059.37   | 100.14       | 6.17        |
| 171 | 38374CF63   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.020%              | 202,436.45       | 10/20/2033          | 199,376.91   | 98.49        | 4.50        |
| 172 | 36176NB42   |        | GNMA POOL 770759               | 0.020%              | 202,970.87       | 06/15/2041          | 197,476.01   | 97.29        | 4.49        |
| 173 | 36290SYJ4   |        | GNMA POOL 616413               | 0.020%              | 193,637.56       | 05/15/2034          | 194,090.55   | 100.23       | 5.00        |
| 174 | 36294XAF3   |        | GNMA POOL 662506               | 0.019%              | 179,457.04       | 07/15/2037          | 189,656.56   | 105.68       | 6.50        |
| 175 | 38382HRK8   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.019%              | 359,569.44       | 08/20/2050          | 187,526.88   | 52.15        | 3.00        |
| 176 | 36178FZ33   |        | GNMA POOL AA7962               | 0.019%              | 204,272.02       | 08/15/2042          | 187,203.85   | 91.64        | 3.50        |
| 177 | 36202E3J6   |        | GNMA II POOL 004401            | 0.019%              | 173,331.07       | 03/20/2039          | 183,751.46   | 106.01       | 6.50        |

|     | Cusip/Sedol | Ticker | Security Name                  | Portfolio Weight(%) | Principal Amount | Final Maturity Date | Market Value | Market Price | Coupon Rate |
|-----|-------------|--------|--------------------------------|---------------------|------------------|---------------------|--------------|--------------|-------------|
| 178 | 36176D6A6   |        | GNMA POOL 763465               | 0.018%              | 185,314.54       | 05/15/2041          | 181,151.33   | 97.75        | 4.63        |
| 179 | 3617W1H60   |        | GNMA II POOL CF0253            | 0.017%              | 180,974.78       | 05/20/2049          | 171,755.08   | 94.91        | 4.50        |
| 180 | 36294WPH5   |        | GNMA POOL 662024               | 0.017%              | 157,033.80       | 11/15/2036          | 165,310.86   | 105.27       | 6.50        |
| 181 | 38374MC56   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.016%              | 158,510.34       | 03/20/2036          | 161,308.56   | 101.77       | 5.50        |
| 182 | 3132J0KW6   |        | FREDDIEMAC STRIP               | 0.015%              | 169,349.75       | 10/15/2046          | 149,890.72   | 88.51        | 3.00        |
| 183 | 3620AQ6G3   |        | GNMA POOL 737171               | 0.013%              | 127,690.12       | 04/15/2040          | 127,542.63   | 99.88        | 5.00        |
| 184 | 36290TTJ8   |        | GNMA POOL 617153               | 0.012%              | 110,280.14       | 07/15/2036          | 117,094.63   | 106.18       | 6.50        |
| 185 | 3620A94V0   |        | GNMA POOL 723636               | 0.012%              | 116,553.37       | 02/15/2040          | 115,931.96   | 99.47        | 5.00        |
| 186 | 36202E2D0   |        | GNMA II POOL 004372            | 0.012%              | 107,707.65       | 02/20/2039          | 114,182.86   | 106.01       | 6.50        |
| 187 | 36292D VW9  |        | GNMA POOL 646029               | 0.011%              | 102,898.87       | 09/15/2037          | 107,416.76   | 104.39       | 6.50        |
| 188 | 36291FVF2   |        | GNMA POOL 627114               | 0.010%              | 102,186.82       | 03/15/2034          | 102,404.89   | 100.21       | 5.00        |
| 189 | 36176SV23   |        | GNMA POOL 774933               | 0.010%              | 101,695.98       | 09/15/2041          | 97,870.70    | 96.24        | 4.25        |
| 190 | 36294R5J4   |        | GNMA POOL 657949               | 0.010%              | 91,880.04        | 09/15/2036          | 95,599.41    | 104.05       | 6.50        |
| 191 | 36202EXP9   |        | GNMA II POOL 004286            | 0.009%              | 83,241.22        | 11/20/2038          | 88,002.19    | 105.72       | 6.50        |
| 192 | 36296JGD1   |        | GNMA POOL 692396               | 0.009%              | 81,775.24        | 02/15/2039          | 86,143.83    | 105.34       | 6.50        |
| 193 | 36290WJ86   |        | GNMA POOL 619587               | 0.009%              | 85,635.66        | 07/15/2033          | 85,780.69    | 100.17       | 5.00        |
| 194 | 36202FJP2   |        | GNMA II POOL 004770            | 0.008%              | 88,234.72        | 08/20/2040          | 83,439.09    | 94.56        | 4.00        |
| 195 | 3136AUDF5   |        | FANNIE MAE                     | 0.008%              | 107,249.06       | 11/25/2046          | 76,317.59    | 71.16        | 2.50        |
| 196 | 38383DFA1   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.008%              | 660,660.80       | 11/20/2051          | 76,259.98    | 11.54        | 2.00        |
| 197 | 38375DL89   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.008%              | 80,244.22        | 07/20/2039          | 74,759.70    | 93.17        | 4.50        |
| 198 | 36200TTG3   |        | GNMA POOL 572151               | 0.007%              | 72,955.81        | 01/15/2035          | 73,070.50    | 100.16       | 5.00        |
| 199 | 36178DJY8   |        | GNMA II POOL AA5679            | 0.007%              | 76,682.88        | 09/20/2042          | 68,536.02    | 89.38        | 3.00        |
| 200 | 36291YKJ9   |        | GNMA POOL 642119               | 0.007%              | 66,459.04        | 08/15/2036          | 67,560.79    | 101.66       | 6.50        |
| 201 | 36206C6P9   |        | GNMA POOL 407778               | 0.007%              | 67,947.75        | 07/15/2041          | 65,894.08    | 96.98        | 4.49        |
| 202 | 31398MNY8   |        | FANNIE MAE                     | 0.005%              | 54,096.90        | 03/25/2040          | 50,887.81    | 94.07        | 4.50        |
| 203 | 36202EVQ9   |        | GNMA II POOL 004223            | 0.005%              | 47,954.59        | 08/20/2038          | 50,837.54    | 106.01       | 6.50        |
| 204 | 36202EGF0   |        | GNMA II POOL 003798            | 0.005%              | 47,062.66        | 12/20/2035          | 49,806.84    | 105.83       | 6.50        |
| 205 | 36200H2G8   |        | GNMA POOL 602075               | 0.005%              | 49,167.07        | 05/15/2033          | 49,231.73    | 100.13       | 5.00        |
| 206 | 36213FML4   |        | GNMA POOL 553063               | 0.004%              | 42,413.68        | 02/15/2033          | 42,521.01    | 100.25       | 5.00        |
| 207 | 38376PSZ4   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.004%              | 194,247.12       | 12/16/2039          | 42,387.77    | 21.82        | 6.50        |
| 208 | 36202DXE6   |        | GNMA II POOL 003377            | 0.004%              | 36,620.04        | 04/20/2033          | 37,961.87    | 103.66       | 6.50        |
| 209 | 36291QYC2   |        | GNMA POOL 635307               | 0.003%              | 32,548.31        | 06/15/2036          | 34,036.88    | 104.57       | 6.50        |
| 210 | 36290RYU1   |        | GNMA POOL 615523               | 0.003%              | 33,651.65        | 09/15/2033          | 33,726.89    | 100.22       | 5.00        |
| 211 | 38374UT27   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.003%              | 162,904.84       | 08/16/2035          | 32,236.97    | 19.79        | 6.00        |
| 212 | 36296KP63   |        | GNMA POOL 693545               | 0.003%              | 30,172.56        | 07/15/2038          | 31,756.94    | 105.25       | 6.50        |
| 213 | 36294TZ24   |        | GNMA POOL 659661               | 0.003%              | 30,836.88        | 09/15/2036          | 31,739.70    | 102.93       | 6.50        |
| 214 | 36176LR64   |        | GNMA II POOL 769409            | 0.003%              | 31,343.15        | 02/20/2036          | 31,445.27    | 100.33       | 5.00        |
| 215 | 36202ECR8   |        | GNMA II POOL 003680            | 0.003%              | 29,847.83        | 02/20/2035          | 31,440.43    | 105.34       | 6.50        |
| 216 | 36294RPC7   |        | GNMA POOL 657519               | 0.003%              | 29,504.20        | 09/15/2036          | 30,376.49    | 102.96       | 6.50        |
| 217 | 36202DXV8   |        | GNMA II POOL 003392            | 0.003%              | 28,206.46        | 05/20/2033          | 29,416.03    | 104.29       | 6.50        |
| 218 | 36296YTP7   |        | GNMA POOL 705358               | 0.003%              | 26,956.84        | 12/15/2038          | 28,709.44    | 106.50       | 6.50        |
| 219 | 36200HZF4   |        | GNMA POOL 602042               | 0.003%              | 28,585.82        | 04/15/2033          | 28,608.11    | 100.08       | 5.00        |
| 220 | 36201EBW9   |        | GNMA POOL 580653               | 0.003%              | 27,038.94        | 04/15/2034          | 27,100.89    | 100.23       | 5.00        |
| 221 | 38379PAB3   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.003%              | 1,130,742.21     | 10/16/2039          | 26,604.92    | 2.35         | 3.00        |
| 222 | 36295WZF7   |        | GNMA POOL 683042               | 0.002%              | 20,894.92        | 01/15/2039          | 21,638.88    | 103.56       | 6.50        |
| 223 | 36200KT49   |        | GNMA POOL 603671               | 0.002%              | 21,119.10        | 05/15/2033          | 21,166.32    | 100.22       | 5.00        |
| 224 | 36297A2G7   |        | GNMA POOL 706475               | 0.002%              | 20,158.14        | 01/15/2039          | 20,856.83    | 103.47       | 6.50        |
| 225 | 36296MTA6   |        | GNMA POOL 695445               | 0.002%              | 19,433.06        | 09/15/2038          | 20,322.70    | 104.58       | 6.50        |
| 226 | 36202DMC2   |        | GNMA II POOL 003055            | 0.002%              | 17,647.83        | 03/20/2031          | 18,689.94    | 105.91       | 7.50        |
| 227 | 36295HTA8   |        | GNMA POOL 671145               | 0.002%              | 17,505.71        | 10/15/2037          | 17,733.29    | 101.30       | 6.50        |
| 228 | 38379DHY9   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.002%              | 694,573.25       | 12/20/2042          | 17,081.82    | 2.46         | 4.50        |
| 229 | 36290QU52   |        | GNMA POOL 614504               | 0.001%              | 14,500.35        | 06/15/2033          | 14,520.33    | 100.14       | 5.00        |
| 230 | 36297A3G6   |        | GNMA POOL 706499               | 0.001%              | 14,095.67        | 12/15/2038          | 14,307.60    | 101.50       | 6.50        |
| 231 | 36202DU90   |        | GNMA II POOL 003308            | 0.001%              | 12,541.88        | 11/20/2032          | 13,001.44    | 103.66       | 6.50        |
| 232 | 36290R5P4   |        | GNMA POOL 615654               | 0.001%              | 12,817.41        | 10/15/2033          | 12,845.89    | 100.22       | 5.00        |
| 233 | 36290NK84   |        | GNMA POOL 613319               | 0.001%              | 12,529.76        | 06/15/2033          | 12,533.78    | 100.03       | 5.00        |
| 234 | 36296LF39   |        | GNMA POOL 694186               | 0.001%              | 11,919.79        | 11/15/2038          | 12,411.63    | 104.13       | 6.50        |
| 235 | 36202D6G1   |        | GNMA II POOL 003571            | 0.001%              | 11,561.64        | 06/20/2034          | 12,178.54    | 105.34       | 6.50        |
| 236 | 31396XVS0   |        | FANNIEMAE WHOLE LOAN           | 0.001%              | 86,318.47        | 09/25/2037          | 11,345.54    | 13.14        | 6.00        |
| 237 | 36201LEY6   |        | GNMA POOL 586151               | 0.001%              | 9,922.96         | 07/15/2034          | 9,938.39     | 100.16       | 5.00        |
| 238 | 36202EFB0   |        | GNMA II POOL 003762            | 0.001%              | 7,548.04         | 09/20/2035          | 7,988.16     | 105.83       | 6.50        |
| 239 | 36296RWF0   |        | GNMA POOL 699146               | 0.001%              | 7,538.64         | 09/15/2038          | 7,837.24     | 103.96       | 6.50        |
| 240 | 36200NJ69   |        | GNMA POOL 605185               | 0.001%              | 7,147.53         | 04/15/2034          | 7,164.24     | 100.23       | 5.00        |

|     | Cusip/Sedol | Ticker | Security Name                  | Portfolio Weight(%) | Principal Amount | Final Maturity Date | Market Value   | Market Price | Coupon Rate |
|-----|-------------|--------|--------------------------------|---------------------|------------------|---------------------|----------------|--------------|-------------|
| 241 | 36297AZ63   |        | GNMA POOL 706465               | 0.001%              | 6,332.00         | 12/15/2038          | 6,596.77       | 104.18       | 6.50        |
| 242 | 36290XLT5   |        | GNMA POOL 620538               | 0.001%              | 6,243.02         | 08/15/2033          | 6,239.22       | 99.94        | 5.00        |
| 243 | 36296XFG4   |        | GNMA POOL 704067               | 0.001%              | 5,845.48         | 12/15/2038          | 6,143.86       | 105.10       | 6.50        |
| 244 | 36296R2C0   |        | GNMA POOL 699271               | 0.001%              | 4,929.90         | 09/15/2038          | 5,179.86       | 105.07       | 6.50        |
| 245 | 36202D2X8   |        | GNMA II POOL 003490            | 0.000%              | 3,871.41         | 12/20/2033          | 4,037.43       | 104.29       | 6.50        |
| 246 | 36291J7H7   |        | GNMA POOL 630096               | 0.000%              | 3,579.79         | 06/15/2034          | 3,581.89       | 100.06       | 5.00        |
| 247 | 36295NNM5   |        | GNMA POOL 675496               | 0.000%              | 3,180.75         | 06/15/2038          | 3,344.70       | 105.15       | 6.50        |
| 248 | 36200AGG8   |        | GNMA POOL 595199               | 0.000%              | 3,250.49         | 11/15/2032          | 3,256.78       | 100.19       | 5.00        |
| 249 | 36296SAT2   |        | GNMA POOL 699418               | 0.000%              | 3,122.43         | 10/15/2038          | 3,208.98       | 102.77       | 6.50        |
| 250 | 36202DPF2   |        | GNMA II POOL 003122            | 0.000%              | 1,965.68         | 08/20/2031          | 2,081.27       | 105.88       | 7.50        |
| 251 | 36202D4C2   |        | GNMA II POOL 003519            | 0.000%              | 1,892.50         | 02/20/2034          | 1,973.66       | 104.29       | 6.50        |
| 252 | 38379CS80   |        | GOVERNMENT NATIONAL MORTGAGE A | 0.000%              | 121,813.97       | 07/16/2029          | 1,960.89       | 1.61         | 3.50        |
| 253 | 36202DTF8   |        | GNMA II POOL 003250            | 0.000%              | 1,560.84         | 06/20/2032          | 1,618.03       | 103.66       | 6.50        |
| 254 | 36202DMT5   |        | GNMA II POOL 003070            | 0.000%              | 1,175.98         | 04/20/2031          | 1,248.50       | 106.17       | 7.50        |
| 255 | 36202DFY2   |        | GNMA II POOL 002883            | 0.000%              | 634.25           | 02/20/2030          | 663.49         | 104.61       | 7.50        |
| 256 | 36202DBZ3   |        | GNMA II POOL 002756            | 0.000%              | 574.62           | 05/20/2029          | 584.66         | 101.75       | 7.50        |
| 257 | 36202DBL4   |        | GNMA II POOL 002743            | 0.000%              | 490.95           | 04/20/2029          | 500.97         | 102.04       | 7.50        |
| 258 | 36202DNN7   |        | GNMA II POOL 003097            | 0.000%              | 460.38           | 06/20/2031          | 486.99         | 105.78       | 7.50        |
| 259 | 36202DST9   |        | GNMA II POOL 003230            | 0.000%              | 445.11           | 04/20/2032          | 463.03         | 104.03       | 7.50        |
| 260 | 36202DHW4   |        | GNMA II POOL 002945            | 0.000%              | 392.40           | 07/20/2030          | 405.19         | 103.26       | 7.50        |
| 261 | 36291AWE5   |        | GNMA POOL 622645               | 0.000%              | 373.99           | 11/15/2033          | 374.34         | 100.09       | 5.00        |
| 262 | 36202CX32   |        | GNMA II POOL 002498            | 0.000%              | 316.17           | 10/20/2027          | 323.93         | 102.45       | 7.50        |
| 263 | 36202CXA6   |        | GNMA II POOL 002473            | 0.000%              | 180.56           | 08/20/2027          | 184.11         | 101.97       | 7.50        |
| 264 | 36202CP98   |        | GNMA II POOL 002248            | 0.000%              | 101.64           | 07/20/2026          | 102.63         | 100.97       | 7.50        |
| 265 | 36202CTR4   |        | GNMA II POOL 002360            | 0.000%              | 59.43            | 01/20/2027          | 60.23          | 101.35       | 7.50        |
| 266 | 36202CQV8   |        | GNMA II POOL 002268            | 0.000%              | 62.90            | 08/20/2026          | 63.38          | 100.76       | 7.50        |
| 267 | 36202CH97   |        | GNMA II POOL 002056            | 0.000%              | 30.52            | 08/20/2025          | 30.52          | 100.01       | 7.50        |
| 268 | CASHUSD     |        | Us Dollar                      | -0.088%             | --               | --                  | -870,960.70    | --           | --          |
| 269 | ADI2QB0N6   | 1AULH  | US ULTRA BOND CBT MAR25        | -0.824%             | -69.00           | 03/20/2025          | -8,174,343.75  | 118.47       | 0.00        |
| 270 | ADI2Q9TB6   | USH25  | US LONG BOND(CBT) MAR25        | -0.919%             | -80.00           | 03/20/2025          | -9,112,500.00  | 113.91       | 0.00        |
| 271 | ADI2Q9W14   | TYH25  | US 10YR NOTE (CBT)MAR25        | -1.043%             | -95.00           | 03/20/2025          | -10,340,156.25 | 108.84       | 0.00        |
| 272 | ADI2QB0M8   | TNH25  | US 10YR ULTRA FUT MAR25        | -1.685%             | -150.00          | 03/20/2025          | -16,706,250.00 | 111.38       | 0.00        |
| 273 | 01F060634   |        | FNMA TBA 30 YR 6               | -2.028%             | -20,000,000.00   | 03/15/2055          | -20,106,800.00 | 100.53       | 6.00        |
| 274 | 21H070639   |        | GNMA II TBA 30 YR 7            | -2.070%             | -20,000,000.00   | 03/15/2055          | -20,528,200.00 | 102.64       | 7.00        |
| 275 | 01F070641   |        | FNMA TBA 30 YR 7               | -3.145%             | -30,000,000.00   | 04/15/2055          | -31,186,200.00 | 103.95       | 7.00        |
| 276 | 21H040624   |        | GNMA II TBA 30 YR 4            | -3.247%             | -35,000,000.00   | 02/15/2055          | -32,191,845.00 | 91.98        | 4.00        |

The portfolio holdings information above reflects the portfolio of the fund as of the stated date. The holdings are presented for informational purposes only and should not be considered a replacement for portfolio holdings reported and/or filed for regulatory purposes. The holdings information is unaudited and holdings are subject to change. Portfolio Weight (%) refers to all securities in the portfolio.

Because different calculation methods are used, the portfolio holdings information above may be different for the same period contained in the fund's annual and semiannual shareholder reports or first and third quarter reports filed with the Securities and Exchange Commission on Form N-PORT. Additionally, this data may differ from any holdings information found on firms' marketing materials.

Before investing, carefully consider the fund's investment objective, risks, charges and expenses. There is no assurance that the fund will achieve its investment objective. The fund is subject to numerous risks, including investment risks.

For DWS open-end funds, please obtain a prospectus. To obtain an open-end fund summary prospectus, if available, or prospectus, download one from [fundsus.dws.com](https://fundsus.dws.com), talk to your financial representative or call (800) 728-3337. The summary prospectus and prospectus contain important information about the fund, including information regarding the fund's objective, risks, charges and expenses. Please read the prospectus carefully before you invest.

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