

**DWS GNMA Fund**

Total Holdings as of 08/31/26

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
1	21H052694		GNMA II TBA 30 YR 5.5	22.394%	145,000,000.00	09/21/2056	143,928,015.00	99.26	5.50
2	21H060697		GNMA II TBA 30 YR 6	17.821%	113,000,000.00	09/21/2056	114,533,410.00	101.36	6.00
3	21H050698		GNMA II TBA 30 YR 5	17.768%	118,000,000.00	09/21/2056	114,197,568.00	96.78	5.00
4	21H042695		GNMA II TBA 30 YR 4.5	14.418%	99,000,000.00	09/21/2056	92,664,693.00	93.60	4.50
5	21H040699		GNMA II TBA 30 YR 4	8.706%	62,000,000.00	09/21/2056	55,954,442.00	90.25	4.00
6	38385SVX8		GOVERNMENT NATIONAL MORTGAGE A	8.379%	57,572,979.16	05/20/2056	53,852,912.63	93.54	8.18
7	38385TVT5		GOVERNMENT NATIONAL MORTGAGE A	6.460%	43,833,011.22	03/20/2056	41,519,382.16	94.72	8.77
8	38385TVP3		GOVERNMENT NATIONAL MORTGAGE A	4.179%	28,856,829.89	06/20/2056	26,856,079.10	93.07	8.66
9	38385FE31		GOVERNMENT NATIONAL MORTGAGE A	3.141%	22,236,359.04	04/20/2055	20,187,820.01	90.79	5.78
10	38385TWR8		GOVERNMENT NATIONAL MORTGAGE A	2.698%	18,260,303.62	10/20/2055	17,340,963.07	94.97	9.92
11	38385WJP0		GOVERNMENT NATIONAL MORTGAGE A	2.687%	18,221,940.99	07/20/2056	17,271,566.55	94.78	8.49
12	91282CJT9		US TREASURY N/B	2.662%	17,100,000.00	01/15/2027	17,106,679.60	100.04	4.00
13	3137HLF49		FREDDIE MAC	2.609%	16,417,679.66	05/25/2055	16,767,962.68	102.13	10.50
14	3136BVQ92		FANNIE MAE	2.352%	15,104,701.50	08/25/2054	15,119,105.34	100.10	7.89
15	21H030690		GNMA II TBA 30 YR 3	2.298%	17,000,000.00	09/21/2056	14,767,560.00	86.87	3.00
16	3140UB5C3		FNMA POOL DG8042	1.952%	12,601,038.87	05/01/2056	12,547,029.81	99.57	5.50
17	3136G6LT3		FANNIE MAE	1.855%	13,233,368.79	06/25/2056	11,919,869.60	90.07	7.84
18	981DNHI5		CENTRAL CASH MANAGEMENT FD	1.839%	11,821,006.25	12/01/2050	11,821,006.25	100.00	0.00
19	38385NKM5		GOVERNMENT NATIONAL MORTGAGE A	1.491%	10,382,422.87	03/20/2056	9,581,938.79	92.29	4.50
20	38383BA44		GOVERNMENT NATIONAL MORTGAGE A	1.480%	90,420,084.03	10/20/2050	9,515,223.72	10.52	2.33
21	3136BVL97		FANNIE MAE	1.186%	7,582,451.20	05/25/2055	7,622,299.56	100.53	10.05
22	3140Y8KN5		FNMA POOL CC2100	1.105%	7,098,596.41	02/01/2056	7,103,539.23	100.07	5.50
23	3140B42Z2		FNMA POOL DD4391	1.088%	6,877,950.64	05/01/2055	6,990,459.47	101.64	6.00
24	38384B3R0		GOVERNMENT NATIONAL MORTGAGE A	1.086%	7,734,979.45	07/20/2053	6,978,742.65	90.22	5.43
25	36179W5C8		GNMA II POOL MA8043	1.018%	7,518,845.46	05/20/2052	6,543,162.63	87.02	3.00
26	3137HJQD2		FREDDIE MAC	1.009%	6,715,395.81	02/25/2055	6,481,822.86	96.52	7.49
27	38381NH50		GOVERNMENT NATIONAL MORTGAGE A	0.994%	7,528,028.39	06/20/2055	6,387,577.41	84.85	5.44
28	44644NBE8		THE HUNTINGTON NATIONAL BANK	0.931%	6,000,000.00	08/20/2048	5,985,706.20	99.76	8.41
29	38382XRS6		GOVERNMENT NATIONAL MORTGAGE A	0.905%	7,147,105.99	09/20/2051	5,813,917.36	81.35	2.00
30	3140U8DJ6		FNMA POOL DG4604	0.829%	5,354,518.93	04/01/2056	5,329,815.32	99.54	5.50
31	36178NFK0		GNMA POOL AB2870	0.720%	5,146,564.32	09/15/2042	4,627,955.89	89.92	3.00
32	38383BZZ8		GOVERNMENT NATIONAL MORTGAGE A	0.695%	38,439,420.74	01/20/2051	4,466,751.02	11.62	2.53
33	36202FY67		GNMA II POOL 005233	0.653%	4,430,586.44	11/20/2041	4,194,926.29	94.68	4.00
34	38385SG56		GOVERNMENT NATIONAL MORTGAGE A	0.651%	4,504,563.95	05/20/2056	4,184,966.04	92.91	8.29
35	36176XKP3		GNMA POOL 779102	0.639%	4,456,436.32	04/15/2042	4,106,398.76	92.15	3.50
36	3137HFU6		FREDDIE MAC	0.625%	47,281,003.52	08/15/2047	4,014,861.69	8.49	2.25
37	3136BRH75		FANNIE MAE	0.599%	30,573,537.71	10/25/2051	3,848,850.69	12.59	2.50
38	38381INKG2		GOVERNMENT NATIONAL MORTGAGE A	0.586%	42,771,130.17	09/20/2049	3,767,252.49	8.81	2.28
39	3137HKSE5		FREDDIE MAC	0.561%	41,531,668.57	01/15/2050	3,602,883.05	8.68	2.25
40	3136B13G7		FANNIE MAE	0.543%	36,231,350.98	06/25/2048	3,487,302.68	9.63	2.44
41	3137HDFQ8		FREDDIE MAC	0.534%	4,144,092.85	06/25/2054	3,433,912.82	82.86	0.01
42	38384ENB7		GOVERNMENT NATIONAL MORTGAGE A	0.516%	4,165,032.57	09/20/2053	3,316,969.92	79.64	0.01
43	38384AFP3		GOVERNMENT NATIONAL MORTGAGE A	0.490%	3,471,071.22	05/20/2053	3,149,353.07	90.73	5.02
44	3140UDFS3		FNMA POOL DG9176	0.490%	3,162,788.93	04/01/2056	3,148,171.69	99.54	5.50
45	3136BVKW7		FANNIE MAE	0.485%	42,199,575.94	03/25/2049	3,114,854.51	7.38	2.19
46	3136BQQR3		FANNIE MAE	0.480%	38,042,430.56	10/25/2049	3,084,239.08	8.11	2.24
47	3136BGJV4		FANNIE MAE	0.466%	28,693,685.33	10/25/2050	2,992,476.49	10.43	2.50
48	38382WRT6		GOVERNMENT NATIONAL MORTGAGE A	0.461%	28,621,223.28	10/20/2047	2,963,145.51	10.35	2.50
49	38384MU88		GOVERNMENT NATIONAL MORTGAGE A	0.456%	15,260,589.26	03/20/2051	2,927,612.50	19.18	3.56
50	3617YU3Y8		GNMA II POOL CM8915	0.455%	3,657,971.77	03/20/2052	2,921,742.18	79.87	2.00
51	861936AA0		STONEX SBA TRUST	0.449%	54,470,320.25	02/25/2057	2,883,511.68	5.29	1.96

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
52	3136BUBG4		FANNIE MAE	0.439%	3,634,708.38	01/25/2055	2,820,804.13	77.61	0.13
53	38384BPA3		GOVERNMENT NATIONAL MORTGAGE A	0.432%	30,514,780.48	06/20/2051	2,776,095.89	9.10	2.28
54	38382ET64		GOVERNMENT NATIONAL MORTGAGE A	0.429%	32,109,326.18	07/20/2043	2,758,195.94	8.59	2.67
55	3140UB5B5		FNMA POOL DG8041	0.405%	2,615,332.60	05/01/2056	2,604,136.05	99.57	5.50
56	3140Y8X35		FNMA POOL CC2497	0.403%	2,590,372.48	04/01/2056	2,592,175.33	100.07	5.50
57	38381NMR6		GOVERNMENT NATIONAL MORTGAGE A	0.387%	2,610,935.44	06/20/2055	2,490,263.88	95.38	7.74
58	36202FY59		GNMA II POOL 005232	0.387%	2,685,798.81	11/20/2041	2,486,652.20	92.59	3.50
59	38383MC89		GOVERNMENT NATIONAL MORTGAGE A	0.383%	41,045,512.30	06/20/2050	2,460,183.45	5.99	2.16
60	3137H0QK7		FREDDIE MAC	0.382%	26,969,992.54	06/15/2047	2,457,394.60	9.11	2.25
61	38384GKV1		GOVERNMENT NATIONAL MORTGAGE A	0.357%	16,449,047.39	11/20/2051	2,295,466.04	13.96	3.00
62	3136BHD55		FANNIE MAE	0.345%	13,204,290.00	07/25/2051	2,218,221.03	16.80	2.50
63	3137H1SY3		FREDDIE MAC	0.330%	17,858,054.50	01/25/2051	2,118,383.86	11.86	2.50
64	3142K4ZF6		FED HM LN PC POOL TB3441	0.323%	2,087,351.35	05/01/2056	2,078,397.30	99.57	5.50
65	3136G5A42		FANNIE MAE	0.318%	34,778,955.85	05/25/2056	2,043,613.18	5.88	1.81
66	12562RAJ4		CIFC FUNDING LTD	0.312%	2,000,000.00	01/15/2040	2,004,486.00	100.22	5.05
67	3136BJZC2		FANNIE MAE	0.312%	16,171,571.05	02/25/2048	2,003,084.53	12.39	2.50
68	36180CY52		GNMA POOL AD1621	0.309%	2,152,981.85	01/15/2043	1,983,843.21	92.14	3.50
69	38383YJT0		GOVERNMENT NATIONAL MORTGAGE A	0.305%	26,652,546.68	12/20/2049	1,962,738.85	7.36	2.41
70	38382M4A4		GOVERNMENT NATIONAL MORTGAGE A	0.295%	16,829,147.28	01/20/2051	1,897,533.65	11.28	2.00
71	36178DLK5		GNMA POOL AA5730	0.287%	2,000,342.70	10/15/2042	1,843,213.04	92.14	3.50
72	3140Y7CY2		FNMA POOL CC0986	0.286%	1,835,224.52	09/01/2055	1,836,502.41	100.07	5.50
73	38382LAW1		GOVERNMENT NATIONAL MORTGAGE A	0.280%	14,406,931.46	11/20/2050	1,801,174.02	12.50	2.53
74	3137FXYY44		FREDDIE MAC	0.280%	11,463,043.83	03/25/2051	1,800,652.41	15.71	2.50
75	3137H8BB83		FREDDIE MAC	0.273%	16,361,784.43	02/25/2052	1,754,419.50	10.72	4.00
76	95763PNC1		WESTERN ALLIANCE BANK	0.266%	1,592,881.55	07/25/2059	1,712,272.48	107.50	6.79
77	3136BAC36		FANNIE MAE	0.260%	17,864,370.06	07/25/2050	1,673,270.87	9.37	2.34
78	3140Y9GS7		FNMA POOL CC2908	0.259%	1,666,243.82	06/01/2056	1,667,403.49	100.07	5.50
79	38382EBX4		GOVERNMENT NATIONAL MORTGAGE A	0.254%	9,024,301.09	01/20/2050	1,634,950.50	18.12	3.50
80	38385GS67		GOVERNMENT NATIONAL MORTGAGE A	0.252%	1,628,890.27	04/20/2065	1,619,382.58	99.42	7.80
81	3136BF2R3		FANNIE MAE	0.251%	23,064,218.61	07/25/2047	1,612,971.22	6.99	2.00
82	38385FCQ2		GOVERNMENT NATIONAL MORTGAGE A	0.246%	1,599,855.90	04/20/2055	1,580,757.41	98.81	10.00
83	38383PCG4		GOVERNMENT NATIONAL MORTGAGE A	0.243%	8,452,382.06	03/20/2052	1,561,895.48	18.48	5.00
84	38384N4E2		GOVERNMENT NATIONAL MORTGAGE A	0.239%	29,533,065.25	05/20/2054	1,535,038.36	5.20	2.29
85	36178DPF2		GNMA POOL AA5822	0.229%	1,640,092.68	11/15/2042	1,474,800.93	89.92	3.00
86	3137FVBK7		FREDDIE MAC	0.229%	12,093,589.75	08/25/2050	1,472,469.17	12.18	2.39
87	38383XKB9		GOVERNMENT NATIONAL MORTGAGE A	0.229%	22,612,570.69	04/20/2053	1,470,033.95	6.50	2.51
88	3140AP5U4		FNMA POOL DC2658	0.223%	1,475,102.54	04/01/2055	1,430,092.81	96.95	5.00
89	3140UB5A7		FNMA POOL DG8040	0.216%	1,385,827.09	04/01/2056	1,385,089.30	99.95	5.50
90	3136BYLZ3		FANNIE MAE	0.215%	23,371,270.77	11/25/2055	1,379,011.55	5.90	1.81
91	3137HQQN6		FREDDIE MAC	0.212%	23,082,658.05	03/25/2056	1,360,715.31	5.89	2.01
92	38382AJU0		GOVERNMENT NATIONAL MORTGAGE A	0.204%	13,946,523.62	10/20/2049	1,311,190.51	9.40	2.38
93	05493XAA8		THE BAHAMAS TRUST	0.202%	1,286,000.00	12/10/2041	1,299,534.76	101.05	6.17
94	38383RA72		GOVERNMENT NATIONAL MORTGAGE A	0.202%	1,555,272.59	05/20/2052	1,295,225.31	83.28	4.50
95	38384A4K6		GOVERNMENT NATIONAL MORTGAGE A	0.192%	15,789,512.38	09/20/2043	1,232,276.86	7.80	2.38
96	3140Y6EZ9		FNMA POOL CC0151	0.191%	1,226,008.04	02/01/2055	1,228,082.04	100.17	5.50
97	90355PAC0		U.S. BANK NATIONAL ASSOCIATION	0.189%	1,225,707.93	09/25/2032	1,214,300.63	99.07	4.99
98	38383T4L4		GOVERNMENT NATIONAL MORTGAGE A	0.187%	13,379,072.10	07/20/2052	1,203,736.66	9.00	2.36
99	3617VYCK3		GNMA II POOL CE9074	0.185%	1,242,033.34	12/20/2048	1,187,279.16	95.59	4.50
100	3137F83L5		FREDDIE MAC	0.183%	43,720,602.62	11/15/2048	1,178,823.74	2.70	0.61
101	3137F8UQ4		FREDDIE MAC	0.181%	9,225,905.43	01/25/2051	1,161,966.62	12.59	2.00
102	31325VMJ0		FREDDIEMAC STRIP	0.177%	13,172,162.13	11/15/2044	1,136,889.05	8.63	2.30
103	3136BNRW8		FANNIE MAE	0.175%	16,463,387.84	04/25/2051	1,126,869.01	6.84	2.36
104	3137ATUR1		FREDDIE MAC	0.175%	1,399,632.05	09/15/2042	1,124,291.72	80.33	3.00
105	3620ASEZ8		GNMA POOL 738252	0.173%	1,143,195.68	04/15/2041	1,113,176.02	97.37	4.50
106	38379BFR4		GOVERNMENT NATIONAL MORTGAGE A	0.172%	8,283,800.98	04/16/2044	1,108,524.91	13.38	6.00
107	46651YBB5		JP MORGAN MORTGAGE TRUST	0.164%	1,094,819.33	05/25/2050	1,053,144.16	96.19	4.68
108	3137FV3U4		FREDDIE MAC	0.163%	11,488,448.76	12/25/2049	1,047,364.08	9.12	2.29
109	3140Y9BU7		FNMA POOL CC2750	0.163%	1,046,128.55	05/01/2056	1,046,856.63	100.07	5.50
110	3136BGUN9		FANNIE MAE	0.162%	10,314,081.12	04/25/2051	1,039,775.41	10.08	2.50
111	38383ALC6		GOVERNMENT NATIONAL MORTGAGE A	0.161%	11,903,447.44	09/20/2051	1,036,034.28	8.70	2.50
112	36205UAC4		GNMA II POOL 400603	0.158%	1,017,275.64	07/20/2041	1,013,249.79	99.60	5.00
113	66981PAQ1		CONTINENTAL CREDIT CARD LLC	0.156%	1,000,000.00	12/15/2032	1,002,188.30	100.22	5.78
114	38380UFA6		GOVERNMENT NATIONAL MORTGAGE A	0.155%	1,166,937.61	12/20/2047	997,099.13	85.45	2.50

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
115	90945FAB1		UNITED AUTO CREDIT SECURITIZAT	0.155%	1,000,000.00	05/10/2029	996,166.80	99.62	4.63
116	3136887M5		FANNIE MAE	0.154%	9,996,639.96	05/25/2050	990,756.29	9.91	2.29
117	38382NPJ5		GOVERNMENT NATIONAL MORTGAGE A	0.152%	9,386,867.85	02/20/2051	976,207.97	10.40	2.50
118	38383WL38		GOVERNMENT NATIONAL MORTGAGE A	0.149%	10,894,065.92	04/20/2048	956,154.74	8.78	2.33
119	3137H3K43		FREDDIE MAC	0.149%	17,432,337.59	03/25/2042	955,774.28	5.48	2.00
120	891946AA3		TOWD POINT MORTGAGE TRUST	0.148%	953,022.30	01/25/2065	953,027.35	100.00	5.80
121	3136ABJ87		FANNIE MAE	0.147%	1,178,349.95	02/25/2043	944,905.17	80.19	3.50
122	38384A3D3		GOVERNMENT NATIONAL MORTGAGE A	0.143%	7,453,555.25	09/20/2050	919,065.62	12.33	2.66
123	12553XAD5		CIM TRUST	0.140%	976,486.38	08/25/2048	901,727.56	92.34	4.00
124	3136A8TN0		FANNIE MAE	0.140%	8,615,482.83	09/25/2042	896,911.14	10.41	2.84
125	36241KZ68		GNMA POOL 782565	0.138%	881,746.91	02/15/2039	884,648.84	100.33	5.00
126	3137BS3L5		FREDDIE MAC	0.137%	9,646,069.84	09/15/2046	881,039.90	9.13	2.25
127	3620A9YU9		GNMA POOL 723523	0.137%	901,120.08	12/15/2039	880,924.30	97.76	4.50
128	90321BAA6		UPG HI ISSUER TRUST	0.135%	875,673.72	02/25/2048	870,028.60	99.36	5.03
129	3136ABK69		FANNIE MAE	0.135%	1,244,000.00	02/25/2043	868,731.83	69.83	2.00
130	3137FMZA3		FREDDIE MAC	0.133%	9,296,487.04	07/25/2049	855,618.92	9.20	2.29
131	36177WUC2		GNMA POOL AA0579	0.132%	921,938.38	06/15/2042	849,510.73	92.14	3.50
132	38376VQP5		GOVERNMENT NATIONAL MORTGAGE A	0.128%	10,185,584.54	02/20/2040	820,894.35	8.06	2.48
133	3136BVHZ4		FANNIE MAE	0.127%	817,279.98	03/25/2055	818,286.79	100.12	7.59
134	38382BXF5		GOVERNMENT NATIONAL MORTGAGE A	0.125%	8,813,520.69	12/20/2049	800,306.63	9.08	2.23
135	38376VHU4		GOVERNMENT NATIONAL MORTGAGE A	0.124%	9,847,758.47	02/20/2040	799,470.67	8.12	2.48
136	3136AUTH4		FANNIE MAE	0.121%	13,114,558.12	12/25/2046	775,492.94	5.91	2.29
137	38376WP82		GOVERNMENT NATIONAL MORTGAGE A	0.120%	4,457,924.47	03/20/2040	770,663.43	17.29	4.50
138	38383P5B3		GOVERNMENT NATIONAL MORTGAGE A	0.119%	10,127,172.31	04/20/2052	765,471.23	7.56	2.50
139	3617VHR81		GNMA II POOL CD6811	0.114%	768,026.69	03/20/2050	734,168.76	95.59	4.50
140	3137FRD73		FREDDIE MAC	0.114%	7,597,649.74	12/25/2048	733,993.06	9.66	2.34
141	3137F1ZU5		FREDDIE MAC	0.111%	3,457,760.53	07/15/2047	714,459.42	20.66	4.00
142	3136B1T38		FANNIE MAE	0.111%	6,966,112.79	06/25/2048	712,816.76	10.23	2.44
143	38380YF91		GOVERNMENT NATIONAL MORTGAGE A	0.111%	7,829,948.49	09/20/2048	711,662.92	9.09	2.43
144	38382RBE7		GOVERNMENT NATIONAL MORTGAGE A	0.111%	6,590,147.12	04/20/2051	711,507.54	10.80	2.53
145	3136B67K3		FANNIE MAE	0.109%	8,123,218.68	11/25/2049	701,994.91	8.64	2.24
146	38380XT72		GOVERNMENT NATIONAL MORTGAGE A	0.108%	8,261,429.18	08/20/2048	694,317.69	8.40	2.43
147	36179S5L7		GNMA II POOL MA4451	0.106%	758,412.28	05/20/2047	684,024.69	90.19	3.50
148	38378FBP4		GOVERNMENT NATIONAL MORTGAGE A	0.106%	4,845,109.83	01/20/2043	681,642.66	14.07	3.50
149	3137FQUB7		FREDDIE MAC	0.103%	7,593,625.45	12/25/2049	664,216.54	8.75	2.19
150	3140FXD58		FNMA POOL BF0123	0.102%	656,350.01	07/01/2044	658,142.94	100.27	5.00
151	3136ASF76		FANNIE MAE	0.101%	7,737,527.31	07/25/2046	651,601.55	8.42	2.09
152	3137F1HT8		FREDDIE MAC	0.100%	719,225.53	07/15/2047	643,928.03	89.53	3.50
153	36180KB42		GNMA POOL AD7259	0.100%	697,837.33	03/15/2043	642,487.11	92.07	3.50
154	38383R3X3		GOVERNMENT NATIONAL MORTGAGE A	0.096%	28,987,539.00	05/20/2052	614,034.63	2.12	0.64
155	38382LLM1		GOVERNMENT NATIONAL MORTGAGE A	0.095%	5,359,839.80	11/20/2050	613,202.82	11.44	2.00
156	3137F9XG1		FREDDIE MAC	0.095%	12,175,687.94	01/25/2044	610,786.32	5.02	1.50
157	749426AB8		WOODWARD CAPITAL MANAGEMENT	0.093%	597,914.87	12/25/2044	597,705.78	99.97	5.68
158	38379NT77		GOVERNMENT NATIONAL MORTGAGE A	0.093%	659,280.66	07/20/2045	595,640.74	90.35	3.50
159	38382TZW7		GOVERNMENT NATIONAL MORTGAGE A	0.092%	4,143,464.03	05/20/2051	593,165.13	14.32	2.50
160	36205UAH3		GNMA II POOL 400608	0.091%	589,054.53	07/20/2041	586,723.36	99.60	5.00
161	38382CRX1		GOVERNMENT NATIONAL MORTGAGE A	0.091%	6,823,462.67	02/20/2050	583,246.59	8.55	2.28
162	3137HD5M8		FREDDIE MAC	0.090%	11,014,293.75	11/25/2046	577,239.97	5.24	2.14
163	3136B3WC0		FANNIE MAE	0.089%	7,340,168.26	01/25/2049	568,942.09	7.75	2.29
164	34461WAC4		FONTAINEBLEAU MIAMI BEACH TRUS	0.088%	563,000.00	12/15/2039	564,407.50	100.25	5.49
165	3136B8K81		FANNIE MAE	0.085%	4,997,935.92	03/25/2050	546,223.17	10.93	2.29
166	38380XL88		GOVERNMENT NATIONAL MORTGAGE A	0.085%	6,814,462.41	07/16/2048	544,737.09	7.99	2.50
167	3137BULW6		FREDDIE MAC	0.084%	6,039,625.63	01/15/2047	542,987.29	8.99	2.25
168	38379BMC9		GOVERNMENT NATIONAL MORTGAGE A	0.084%	7,373,465.57	04/16/2044	541,127.21	7.34	2.35
169	3136B45P9		FANNIE MAE	0.083%	7,165,076.71	07/25/2049	535,182.22	7.47	2.34
170	38376XKB8		GOVERNMENT NATIONAL MORTGAGE A	0.081%	518,964.36	03/20/2040	523,424.02	100.86	5.00
171	38380KXH3		GOVERNMENT NATIONAL MORTGAGE A	0.081%	3,080,400.50	11/16/2047	522,759.06	16.97	4.50
172	38382T4P6		GOVERNMENT NATIONAL MORTGAGE A	0.081%	4,912,124.41	05/20/2051	521,014.25	10.61	2.50
173	38379FF79		GOVERNMENT NATIONAL MORTGAGE A	0.081%	7,011,183.85	08/20/2044	520,383.60	7.42	2.43
174	38379JVE8		GOVERNMENT NATIONAL MORTGAGE A	0.080%	3,864,517.28	02/16/2045	514,632.28	13.32	5.00
175	38382BDZ3		GOVERNMENT NATIONAL MORTGAGE A	0.079%	6,955,473.86	09/16/2043	509,699.49	7.33	2.40
176	3136ATKS2		FANNIE MAE	0.079%	2,911,871.87	08/25/2046	507,880.01	17.44	3.50
177	38378FH94		GOVERNMENT NATIONAL MORTGAGE A	0.078%	2,648,152.06	02/16/2043	502,227.65	18.97	5.00

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
178	3617W1H37		GNMA II POOL CF0250	0.078%	521,008.85	08/20/2049	498,975.88	95.77	4.50
179	3137F7PV1		FREDDIE MAC	0.077%	4,427,425.86	12/25/2050	492,687.54	11.13	2.00
180	3136B6UL5		FANNIE MAE	0.076%	6,070,408.69	10/25/2049	489,828.56	8.07	2.29
181	16158RAL0		CHASE MORTGAGE FINANCE CORPORA	0.073%	476,244.76	04/25/2049	472,007.61	99.11	4.73
182	38382MMP1		GOVERNMENT NATIONAL MORTGAGE A	0.073%	2,714,901.20	12/20/2050	471,724.83	17.38	4.50
183	36176A5M7		GNMA POOL 760752	0.073%	500,913.91	01/15/2042	466,224.51	93.07	3.50
184	38381VX54		GOVERNMENT NATIONAL MORTGAGE A	0.071%	8,232,381.71	06/16/2038	454,097.68	5.52	2.35
185	38382L2E0		GOVERNMENT NATIONAL MORTGAGE A	0.070%	3,808,746.46	11/20/2050	452,789.68	11.89	2.53
186	38382GEN8		GOVERNMENT NATIONAL MORTGAGE A	0.070%	4,073,461.12	06/20/2050	447,511.38	10.99	2.38
187	3620AP5G6		GNMA II POOL 736247	0.068%	441,283.00	03/20/2040	439,611.56	99.62	5.00
188	36202EWF2		GNMA II POOL 004246	0.067%	410,486.59	09/20/2038	432,221.39	105.29	6.50
189	3136BGAW1		FANNIE MAE	0.067%	3,351,282.95	03/25/2051	427,441.06	12.75	2.00
190	38377MF50		GOVERNMENT NATIONAL MORTGAGE A	0.065%	4,184,249.32	11/20/2040	414,681.87	9.91	2.88
191	3137BJ2C6		FREDDIE MAC	0.064%	2,552,949.58	11/15/2043	413,138.34	16.18	6.00
192	3136BGWY3		FANNIE MAE	0.064%	2,993,117.80	07/25/2051	408,233.34	13.64	2.50
193	38383DEV6		GOVERNMENT NATIONAL MORTGAGE A	0.063%	3,228,088.55	11/20/2051	407,076.04	12.61	2.00
194	3136BAP40		FANNIE MAE	0.063%	2,609,983.95	10/25/2048	404,884.98	15.51	3.00
195	38378FLC2		GOVERNMENT NATIONAL MORTGAGE A	0.062%	2,381,599.38	01/20/2043	399,847.34	16.79	5.00
196	38376UEN5		GOVERNMENT NATIONAL MORTGAGE A	0.062%	5,269,699.53	02/20/2038	397,101.21	7.54	2.70
197	3624ILYS9		GNMA POOL 783421	0.062%	406,059.71	01/15/2041	396,418.05	97.63	4.55
198	3137F8DK6		FREDDIE MAC	0.060%	3,548,958.84	01/25/2051	385,372.43	10.86	2.00
199	3620C3TJ1		GNMA POOL 747653	0.059%	390,978.95	08/15/2040	380,708.72	97.37	4.50
200	3136A1TG0		FANNIE MAE	0.058%	3,968,847.20	10/25/2041	374,729.70	9.44	2.69
201	38376JAY0		GOVERNMENT NATIONAL MORTGAGE A	0.058%	363,536.14	11/20/2039	369,951.42	101.76	5.50
202	3136APXD9		FANNIE MAE	0.057%	4,507,004.13	08/25/2045	367,961.96	8.16	2.44
203	38378YY94		GOVERNMENT NATIONAL MORTGAGE A	0.057%	2,628,297.43	12/16/2043	365,295.57	13.90	5.00
204	3136AHA59		FANNIE MAE	0.056%	3,754,686.85	01/25/2044	361,660.22	9.63	2.84
205	3137H2Z98		FREDDIE MAC	0.056%	6,259,000.00	08/25/2051	358,887.93	5.73	0.98
206	3620AQYU1		GNMA POOL 737023	0.056%	366,483.46	02/15/2040	356,856.68	97.37	4.50
207	3136BDC30		FANNIE MAE	0.055%	10,613,244.49	12/25/2040	356,458.76	3.36	1.50
208	38382KGF4		GOVERNMENT NATIONAL MORTGAGE A	0.055%	2,295,005.70	10/20/2050	353,511.98	15.40	2.50
209	38382CDX6		GOVERNMENT NATIONAL MORTGAGE A	0.055%	2,130,499.07	01/20/2050	352,291.53	16.54	3.00
210	38377GWS4		GOVERNMENT NATIONAL MORTGAGE A	0.054%	3,769,140.46	06/20/2040	350,059.22	9.29	2.81
211	38378YCD9		GOVERNMENT NATIONAL MORTGAGE A	0.054%	2,067,874.50	09/20/2040	344,774.46	16.67	4.50
212	38381YP57		GOVERNMENT NATIONAL MORTGAGE A	0.054%	3,800,701.27	09/20/2049	344,705.10	9.07	2.23
213	3136BBYB2		FANNIE MAE	0.053%	2,945,536.11	09/25/2050	343,099.70	11.65	2.00
214	38379GQP5		GOVERNMENT NATIONAL MORTGAGE A	0.053%	6,075,795.71	09/16/2044	342,189.12	5.63	1.85
215	3620C02U1		GNMA POOL 745187	0.052%	346,513.28	07/15/2040	337,411.07	97.37	4.50
216	38378YAU3		GOVERNMENT NATIONAL MORTGAGE A	0.052%	6,940,705.56	11/20/2043	335,337.34	4.83	1.78
217	3136B54X0		FANNIE MAE	0.051%	4,699,546.11	05/25/2044	330,789.87	7.04	4.50
218	38379XBX7		GOVERNMENT NATIONAL MORTGAGE A	0.051%	1,989,093.83	05/20/2040	324,890.25	16.33	5.00
219	3137FUHY3		FREDDIE MAC	0.050%	2,491,037.09	07/25/2050	319,070.71	12.81	2.50
220	3137FVL91		FREDDIE MAC	0.049%	3,071,214.80	08/25/2050	314,530.05	10.24	1.85
221	38381RPP8		GOVERNMENT NATIONAL MORTGAGE A	0.049%	351,500.00	02/20/2049	313,097.13	89.07	3.50
222	38378JUK6		GOVERNMENT NATIONAL MORTGAGE A	0.048%	9,044,363.28	03/20/2041	309,209.23	3.42	0.98
223	38382QAU4		GOVERNMENT NATIONAL MORTGAGE A	0.046%	2,513,911.65	02/20/2051	297,132.89	11.82	2.00
224	3137FXC89		FREDDIE MAC	0.046%	2,285,391.08	10/25/2050	295,822.10	12.94	2.00
225	38382CFF3		GOVERNMENT NATIONAL MORTGAGE A	0.046%	1,900,583.10	02/20/2048	295,174.45	15.53	5.00
226	3620AR3L3		GNMA POOL 738003	0.045%	299,853.80	02/15/2041	291,979.81	97.37	4.50
227	38379AR77		GOVERNMENT NATIONAL MORTGAGE A	0.045%	3,530,168.00	03/20/2044	291,723.55	8.26	2.33
228	38379JWC1		GOVERNMENT NATIONAL MORTGAGE A	0.045%	2,253,273.94	02/16/2045	290,879.84	12.91	6.00
229	3136A0ZZ3		FANNIE MAE	0.045%	3,249,809.54	09/25/2041	289,884.57	8.92	2.74
230	36180KB34		GNMA POOL AD7258	0.043%	298,391.85	03/15/2043	274,721.73	92.07	3.50
231	38379AG79		GOVERNMENT NATIONAL MORTGAGE A	0.042%	3,091,253.99	03/16/2044	271,733.65	8.79	3.50
232	38382PJ45		GOVERNMENT NATIONAL MORTGAGE A	0.042%	2,167,629.86	03/20/2051	270,983.41	12.50	2.00
233	3136ACAY7		FANNIE MAE	0.042%	4,084,078.87	02/25/2043	269,813.00	6.61	2.44
234	31423Y4J5		FANNIEMAE STRIP	0.042%	4,417,846.24	07/25/2037	268,166.23	6.07	2.00
235	38382P2H4		GOVERNMENT NATIONAL MORTGAGE A	0.041%	2,521,986.76	01/20/2051	266,559.88	10.57	2.50
236	38378W2U6		GOVERNMENT NATIONAL MORTGAGE A	0.041%	4,827,604.04	09/20/2043	266,504.98	5.52	1.83
237	38376UEH8		GOVERNMENT NATIONAL MORTGAGE A	0.041%	3,159,239.22	02/20/2038	265,698.31	8.41	2.75
238	38385FQE4		GOVERNMENT NATIONAL MORTGAGE A	0.041%	2,177,660.53	10/20/2051	265,153.71	12.18	2.50
239	3137F6CM7		FREDDIE MAC	0.041%	2,482,067.76	11/25/2050	262,789.05	10.59	2.00
240	3136AF2C7		FANNIE MAE	0.041%	4,479,254.43	07/25/2043	262,533.13	5.86	2.39

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
241	38381AR65		GOVERNMENT NATIONAL MORTGAGE A	0.040%	4,855,976.70	11/20/2048	259,691.90	5.35	1.31
242	3137F8LL5		FREDDIE MAC	0.040%	2,485,132.91	06/25/2050	255,583.92	10.28	2.00
243	3137F6KW6		FREDDIE MAC	0.040%	2,702,581.79	11/25/2050	254,591.23	9.42	1.50
244	38378T3B4		GOVERNMENT NATIONAL MORTGAGE A	0.039%	3,050,866.71	07/16/2043	248,573.18	8.15	2.35
245	36202EZJ1		GNMA II POOL 004345	0.038%	233,403.31	01/20/2039	245,761.75	105.29	6.50
246	36241KFJ2		GNMA POOL 781969	0.038%	242,718.34	08/15/2035	243,530.43	100.33	5.00
247	3136BBEL2		FANNIE MAE	0.038%	1,501,804.44	08/25/2050	241,899.74	16.11	2.50
248	38382CMZ1		GOVERNMENT NATIONAL MORTGAGE A	0.037%	1,082,850.70	06/20/2049	237,228.68	21.91	4.50
249	36296XZY3		GNMA POOL 704659	0.036%	238,201.16	08/15/2039	233,065.50	97.84	4.50
250	36178WN88		GNMA POOL AB9415	0.036%	247,757.96	10/15/2042	228,294.05	92.14	3.50
251	3136AFG24		FANNIE MAE	0.035%	2,889,386.40	07/25/2043	226,664.27	7.84	2.39
252	31398G5J4		FANNIE MAE	0.035%	1,123,442.00	02/25/2040	226,208.23	20.14	6.50
253	3136AFB45		FANNIE MAE	0.035%	3,281,248.15	01/25/2043	222,352.60	6.78	2.44
254	31366BRB1		FANNIE MAE	0.034%	2,530,367.08	10/25/2049	220,317.59	8.71	2.29
255	36178FDF0		GNMA II POOL AA7302	0.034%	237,618.05	07/20/2043	218,687.77	92.03	3.50
256	38382UAZ4		GOVERNMENT NATIONAL MORTGAGE A	0.033%	7,621,176.00	10/20/2048	212,303.86	2.79	0.38
257	38378EB85		GOVERNMENT NATIONAL MORTGAGE A	0.033%	1,494,913.83	05/16/2042	209,724.87	14.03	5.50
258	3136ABGH0		FANNIE MAE	0.033%	1,932,583.95	11/25/2042	209,499.06	10.84	3.00
259	38379VVS0		GOVERNMENT NATIONAL MORTGAGE A	0.032%	2,379,639.50	07/20/2044	207,176.55	8.71	2.48
260	38377KEP1		GOVERNMENT NATIONAL MORTGAGE A	0.032%	3,746,297.37	09/20/2040	204,343.81	5.45	1.63
261	3136A1NW1		FANNIE MAE	0.031%	2,560,883.12	10/25/2041	202,363.14	7.90	2.24
262	38375GMQ1		GOVERNMENT NATIONAL MORTGAGE A	0.031%	2,326,085.64	07/16/2042	200,325.47	8.61	2.35
263	3142G9UJ1		FREDDIEMAC STRIP	0.031%	2,928,715.87	01/25/2042	199,734.67	6.82	1.50
264	38382HRK8		GOVERNMENT NATIONAL MORTGAGE A	0.031%	377,038.77	08/20/2050	198,340.96	52.60	3.00
265	36295ACS2		GNMA POOL 664381	0.030%	185,899.59	10/15/2037	194,531.66	104.64	6.50
266	36290UDT0		GNMA POOL 617614	0.030%	183,911.22	07/15/2037	192,983.17	104.93	6.50
267	3136AVLR8		FANNIE MAE	0.029%	1,517,053.69	03/25/2047	187,097.81	12.33	3.00
268	38382DWQ8		GOVERNMENT NATIONAL MORTGAGE A	0.029%	964,361.79	08/20/2049	186,589.55	19.35	4.00
269	38379DLJ1		GOVERNMENT NATIONAL MORTGAGE A	0.029%	3,078,601.01	10/16/2043	186,446.70	6.06	4.50
270	38379CSL6		GOVERNMENT NATIONAL MORTGAGE A	0.029%	2,833,750.92	07/20/2044	185,283.78	6.54	1.83
271	3137B35P9		FREDDIE MAC	0.029%	2,066,818.40	06/15/2043	184,627.71	8.93	2.40
272	38380ANZ1		GOVERNMENT NATIONAL MORTGAGE A	0.028%	1,330,833.28	08/20/2046	183,054.65	13.75	3.50
273	36176NB42		GNMA POOL 770759	0.028%	187,551.74	06/15/2041	182,943.73	97.54	4.49
274	3620AP6X8		GNMA II POOL 736286	0.028%	180,665.62	03/20/2029	180,629.24	99.98	5.00
275	3620AC4V3		GNMA POOL 726336	0.028%	183,862.88	09/15/2039	179,676.10	97.72	4.50
276	3136B6R88		FANNIE MAE	0.028%	1,810,902.53	05/25/2048	178,148.01	9.84	3.50
277	3136BDEF1		FANNIE MAE	0.027%	1,405,790.45	01/25/2051	174,221.47	12.39	2.00
278	38382NMU8		GOVERNMENT NATIONAL MORTGAGE A	0.027%	1,051,356.09	02/20/2051	173,689.87	16.52	3.00
279	38383AAK0		GOVERNMENT NATIONAL MORTGAGE A	0.027%	1,602,109.30	09/20/2051	170,977.17	10.67	2.50
280	38375CWH9		GOVERNMENT NATIONAL MORTGAGE A	0.027%	1,819,356.72	04/16/2042	170,915.94	9.39	2.85
281	36176D6A6		GNMA POOL 763465	0.026%	172,338.17	05/15/2041	168,807.61	97.95	4.63
282	3137F6Y27		FREDDIE MAC	0.026%	1,847,244.50	03/25/2049	168,043.17	9.10	2.00
283	36294XAF3		GNMA POOL 662506	0.026%	159,677.73	07/15/2037	167,179.74	104.70	6.50
284	38377DKF2		GOVERNMENT NATIONAL MORTGAGE A	0.026%	1,762,612.86	08/16/2040	166,699.85	9.46	2.90
285	3617W1H60		GNMA II POOL CF0253	0.026%	173,086.00	05/20/2049	165,455.62	95.59	4.50
286	38378DPS8		GOVERNMENT NATIONAL MORTGAGE A	0.026%	1,668,592.94	03/20/2042	164,243.91	9.84	2.86
287	3136A2HP1		FANNIE MAE	0.025%	167,097.87	11/25/2041	159,113.57	95.22	4.00
288	3136BQZ28		FANNIE MAE	0.025%	1,287,743.85	11/25/2049	158,518.05	12.31	3.50
289	3136BNJ72		FANNIE MAE	0.024%	3,442,968.63	07/25/2052	156,491.19	4.55	1.36
290	38382LXR7		GOVERNMENT NATIONAL MORTGAGE A	0.024%	1,403,428.15	12/20/2050	155,947.11	11.11	2.00
291	38377VG91		GOVERNMENT NATIONAL MORTGAGE A	0.024%	2,847,643.00	05/20/2041	153,739.18	5.40	1.63
292	3136BBME9		FANNIE MAE	0.024%	189,294.00	08/25/2050	151,825.87	80.21	2.00
293	38381YMW1		GOVERNMENT NATIONAL MORTGAGE A	0.024%	3,080,157.53	09/20/2036	151,121.12	4.91	2.33
294	31398SBJ1		FANNIE MAE	0.023%	1,894,033.80	10/25/2040	148,125.38	7.82	5.50
295	38384QTA6		GOVERNMENT NATIONAL MORTGAGE A	0.023%	149,585.32	07/20/2054	147,069.33	98.32	5.00
296	36290SYJ4		GNMA POOL 616413	0.022%	142,493.85	05/15/2034	142,932.94	100.31	5.00
297	36202E3J6		GNMA II POOL 004401	0.021%	131,044.29	03/20/2039	137,982.94	105.29	6.50
298	38374CF63		GOVERNMENT NATIONAL MORTGAGE A	0.021%	138,434.55	10/20/2033	137,085.20	99.03	4.50
299	36290VKX1		GNMA POOL 618710	0.021%	130,340.73	11/15/2036	135,866.32	104.24	6.50
300	3132J0KW6		FREDDIEMAC STRIP	0.020%	143,514.26	10/15/2046	128,729.56	89.70	3.00
301	38376WS30		GOVERNMENT NATIONAL MORTGAGE A	0.019%	2,042,991.82	03/20/2040	124,647.04	6.10	1.91
302	38374MCS6		GOVERNMENT NATIONAL MORTGAGE A	0.019%	118,994.52	03/20/2036	121,299.59	101.94	5.50
303	3620AQ6G3		GNMA POOL 737171	0.018%	118,664.14	04/15/2040	118,209.24	99.62	5.00

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
304	36294WPH5		GNMA POOL 662024	0.018%	112,934.39	11/15/2036	117,486.47	104.03	6.50
305	36178FZ33		GNMA POOL AA7962	0.017%	119,505.91	08/15/2042	110,117.50	92.14	3.50
306	3620A94V0		GNMA POOL 723636	0.017%	108,252.74	02/15/2040	107,996.70	99.76	5.00
307	38378FVJ6		GOVERNMENT NATIONAL MORTGAGE A	0.017%	1,955,268.82	04/20/2038	107,085.62	5.48	2.43
308	3137H4TG7		FREDDIE MAC	0.016%	792,183.08	03/25/2049	104,233.49	13.16	2.50
309	3136B3QB9		FANNIE MAE	0.016%	106,565.70	12/25/2048	101,857.05	95.58	3.50
310	36292D VW9		GNMA POOL 646029	0.015%	94,050.50	09/15/2037	97,381.95	103.54	6.50
311	3136B4HM3		FANNIE MAE	0.015%	763,574.13	05/25/2048	96,578.60	12.65	4.50
312	38374DPK9		GOVERNMENT NATIONAL MORTGAGE A	0.014%	1,067,975.51	01/16/2038	91,197.74	8.54	2.75
313	38378PZQ4		GOVERNMENT NATIONAL MORTGAGE A	0.014%	1,107,682.22	01/16/2044	91,194.07	8.23	2.30
314	36290TTJ8		GNMA POOL 617153	0.014%	86,145.57	07/15/2036	90,818.50	105.42	6.50
315	36176SV23		GNMA POOL 774933	0.014%	93,691.98	09/15/2041	90,474.52	96.57	4.25
316	3136AE7M3		FANNIE MAE	0.014%	1,532,339.37	07/25/2043	89,888.56	5.87	2.39
317	36202E2D0		GNMA II POOL 004372	0.014%	84,041.93	02/20/2039	88,491.86	105.29	6.50
318	36291FVF2		GNMA POOL 627114	0.013%	86,263.64	03/15/2034	86,498.18	100.27	5.00
319	3136A8MG2		FANNIE MAE	0.013%	2,009,989.80	09/25/2042	85,412.75	4.25	1.13
320	36294R5J4		GNMA POOL 657949	0.013%	79,962.41	09/15/2036	82,579.77	103.27	6.50
321	38375DL89		GOVERNMENT NATIONAL MORTGAGE A	0.012%	86,158.65	07/20/2039	80,166.93	93.05	4.50
322	36296JGD1		GNMA POOL 692396	0.012%	75,321.85	02/15/2039	78,788.75	104.60	6.50
323	36202EXP9		GNMA II POOL 004286	0.012%	74,389.01	11/20/2038	77,879.24	104.69	6.50
324	3136AUDF5		FANNIE MAE	0.012%	107,242.29	11/25/2046	77,627.55	72.39	2.50
325	3136AJ5M4		FANNIE MAE	0.012%	1,079,669.22	05/25/2044	77,244.61	7.15	2.24
326	3136AH3Z1		FANNIE MAE	0.012%	993,082.46	02/25/2044	77,138.87	7.77	2.29
327	3136BCJE1		FANNIE MAE	0.011%	477,676.06	11/25/2050	72,796.33	15.24	2.50
328	36202FJP2		GNMA II POOL 004770	0.011%	72,556.44	08/20/2040	68,779.84	94.79	4.00
329	3137GADH7		FREDDIE MAC	0.010%	2,296,203.18	09/15/2040	65,235.98	2.84	0.75
330	36206C6P9		GNMA POOL 407778	0.010%	63,335.80	07/15/2041	62,432.99	98.57	4.49
331	38383DFA1		GOVERNMENT NATIONAL MORTGAGE A	0.010%	567,018.85	11/20/2051	61,997.65	10.93	2.00
332	3137FV4H2		FREDDIE MAC	0.009%	1,846,125.37	01/25/2042	59,151.83	3.20	2.79
333	38375LMY3		GOVERNMENT NATIONAL MORTGAGE A	0.009%	706,582.76	10/20/2037	57,308.50	8.11	2.78
334	38382DRR2		GOVERNMENT NATIONAL MORTGAGE A	0.009%	345,588.41	03/20/2050	57,120.08	16.53	3.00
335	3136A2QE6		FANNIE MAE	0.009%	1,118,379.19	10/25/2041	55,624.38	4.97	2.79
336	3136AXZV0		FANNIE MAE	0.009%	5,922,430.00	09/25/2047	54,809.13	0.93	0.00
337	31398MNY8		FANNIE MAE	0.008%	58,084.19	03/25/2040	54,523.93	93.87	4.50
338	38376WKH7		GOVERNMENT NATIONAL MORTGAGE A	0.008%	1,643,745.55	02/16/2040	53,193.35	3.24	2.20
339	36290WJ86		GNMA POOL 619587	0.008%	49,617.55	07/15/2033	49,713.72	100.19	5.00
340	38374MEP0		GOVERNMENT NATIONAL MORTGAGE A	0.008%	771,795.49	11/16/2035	48,328.50	6.26	2.50
341	38376XA52		GOVERNMENT NATIONAL MORTGAGE A	0.007%	1,291,647.94	11/16/2034	47,962.56	3.71	2.35
342	3137FWXY1		FREDDIE MAC	0.007%	394,297.08	10/25/2050	47,444.69	12.03	2.00
343	3137H6CP8		FREDDIE MAC	0.006%	337,813.50	05/25/2049	40,633.88	12.03	2.50
344	36202DEVQ9		GNMA II POOL 004223	0.006%	38,439.68	08/20/2038	40,475.02	105.29	6.50
345	36200H2G8		GNMA POOL 602075	0.006%	37,624.02	05/15/2033	37,672.18	100.13	5.00
346	36202EGF0		GNMA II POOL 003798	0.006%	35,692.70	12/20/2035	37,382.99	104.74	6.50
347	36200TTG3		GNMA POOL 572151	0.006%	36,855.10	01/15/2035	36,931.35	100.21	5.00
348	38378HSA5		GOVERNMENT NATIONAL MORTGAGE A	0.005%	862,909.82	10/20/2041	33,894.86	3.93	2.43
349	3137ARRY4		FREDDIE MAC	0.005%	1,035,979.35	03/15/2041	32,381.44	3.13	2.95
350	36213FML4		GNMA POOL 553063	0.005%	30,602.40	02/15/2033	30,690.65	100.29	5.00
351	36291QYC2		GNMA POOL 635307	0.005%	29,107.25	06/15/2036	30,221.06	103.83	6.50
352	36296KP63		GNMA POOL 693545	0.005%	27,759.96	07/15/2038	29,055.83	104.67	6.50
353	36202DXE6		GNMA II POOL 003377	0.005%	28,178.49	04/20/2033	29,051.68	103.10	6.50
354	38376PSZ4		GOVERNMENT NATIONAL MORTGAGE A	0.005%	163,880.26	12/16/2039	28,990.49	17.69	6.50
355	36294TZ24		GNMA POOL 659661	0.004%	27,734.16	09/15/2036	28,419.77	102.47	6.50
356	36294RPC7		GNMA POOL 657519	0.004%	26,472.28	09/15/2036	27,086.64	102.32	6.50
357	36296YTP7		GNMA POOL 705358	0.004%	23,893.18	12/15/2038	25,173.04	105.36	6.50
358	36290RYU1		GNMA POOL 615523	0.004%	23,317.20	09/15/2033	23,381.93	100.28	5.00
359	36176LR64		GNMA II POOL 769409	0.004%	23,381.19	02/20/2036	23,338.82	99.82	5.00
360	36200HZF4		GNMA POOL 602042	0.003%	22,337.38	04/15/2033	22,355.12	100.08	5.00
361	36201EBW9		GNMA POOL 580653	0.003%	22,186.29	04/15/2034	22,253.66	100.30	5.00
362	38374UTZ7		GOVERNMENT NATIONAL MORTGAGE A	0.003%	126,671.12	08/16/2035	21,207.07	16.74	6.00
363	36295WZF7		GNMA POOL 683042	0.003%	18,876.61	01/15/2039	19,407.51	102.81	6.50
364	36297A2G7		GNMA POOL 706475	0.003%	16,928.57	01/15/2039	17,377.64	102.65	6.50
365	36202ECR8		GNMA II POOL 003680	0.003%	16,279.53	02/20/2035	16,937.52	104.04	6.50
366	36200KT49		GNMA POOL 603671	0.002%	15,374.49	05/15/2033	15,417.17	100.28	5.00

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
367	3136A2UT8		FANNIE MAE	0.002%	554,960.96	08/25/2041	14,817.62	2.67	2.89
368	36202DXV8		GNMA II POOL 003392	0.002%	14,036.53	05/20/2033	14,539.02	103.58	6.50
369	36295HTA8		GNMA POOL 671145	0.002%	14,113.72	10/15/2037	14,227.94	100.81	6.50
370	36202DMC2		GNMA II POOL 003055	0.002%	12,559.08	03/20/2031	13,077.59	104.13	7.50
371	36296LF39		GNMA POOL 694186	0.002%	11,057.88	11/15/2038	11,425.22	103.32	6.50
372	3137AKVS7		FREDDIE MAC	0.002%	507,245.53	05/15/2041	10,302.24	2.03	2.80
373	36297A3G6		GNMA POOL 706499	0.002%	10,148.95	12/15/2038	10,222.51	100.72	6.50
374	36290R5P4		GNMA POOL 615654	0.002%	9,652.20	10/15/2033	9,679.04	100.28	5.00
375	36202DU90		GNMA II POOL 003308	0.001%	8,724.56	11/20/2032	8,994.38	103.09	6.50
376	36201LEY6		GNMA POOL 586151	0.001%	8,492.85	07/15/2034	8,510.36	100.21	5.00
377	36202D6G1		GNMA II POOL 003571	0.001%	8,000.08	06/20/2034	8,323.43	104.04	6.50
378	36296MTA6		GNMA POOL 695445	0.001%	7,461.01	09/15/2038	7,656.92	102.63	6.50
379	36296RWF0		GNMA POOL 699146	0.001%	6,979.03	09/15/2038	7,222.48	103.49	6.50
380	31396XVS0		FANNIEMAE WHOLE LOAN	0.001%	74,385.58	09/25/2037	6,820.27	9.17	6.00
381	36202EFB0		GNMA II POOL 003762	0.001%	6,272.93	09/20/2035	6,570.00	104.74	6.50
382	36297AZ63		GNMA POOL 706465	0.001%	5,881.23	12/15/2038	6,097.17	103.67	6.50
383	36290QU52		GNMA POOL 614504	0.001%	6,025.22	06/15/2033	6,030.23	100.08	5.00
384	36200NJ69		GNMA POOL 605185	0.001%	5,481.44	04/15/2034	5,498.17	100.31	5.00
385	36296XFG4		GNMA POOL 704067	0.001%	3,883.86	12/15/2038	4,040.24	104.03	6.50
386	36202D2X8		GNMA II POOL 003490	0.000%	3,068.84	12/20/2033	3,178.70	103.58	6.50
387	36295NNM5		GNMA POOL 675496	0.000%	2,927.79	06/15/2038	3,060.90	104.55	6.50
388	36296SAT2		GNMA POOL 699418	0.000%	2,671.52	10/15/2038	2,730.40	102.20	6.50
389	36296RC0		GNMA POOL 699271	0.000%	2,605.41	09/15/2038	2,704.63	103.81	6.50
390	36200AGG8		GNMA POOL 595199	0.000%	2,543.81	11/15/2032	2,548.96	100.20	5.00
391	36291J7H7		GNMA POOL 630096	0.000%	2,363.79	06/15/2034	2,365.29	100.06	5.00
392	36202D4C2		GNMA II POOL 003519	0.000%	1,520.42	02/20/2034	1,574.85	103.58	6.50
393	36202DPF2		GNMA II POOL 003122	0.000%	1,312.66	08/20/2031	1,370.37	104.40	7.50
394	36202DTF8		GNMA II POOL 003250	0.000%	1,090.80	06/20/2032	1,124.53	103.09	6.50
395	38379PAB3		GOVERNMENT NATIONAL MORTGAGE A	0.000%	279,534.41	10/16/2039	1,114.88	0.40	3.00
396	36290NK84		GNMA POOL 613319	0.000%	1,029.90	06/15/2033	1,029.31	99.94	5.00
397	36202DMT5		GNMA II POOL 003070	0.000%	710.96	04/20/2031	740.31	104.13	7.50
398	36202DFY2		GNMA II POOL 002883	0.000%	381.39	02/20/2030	392.50	102.91	7.50
399	36202DNN7		GNMA II POOL 003097	0.000%	319.17	06/20/2031	332.33	104.12	7.50
400	36291AWE5		GNMA POOL 622645	0.000%	317.22	11/15/2033	317.56	100.11	5.00
401	36202DHW4		GNMA II POOL 002945	0.000%	264.00	07/20/2030	268.76	101.80	7.50
402	36202DBL4		GNMA II POOL 002743	0.000%	257.44	04/20/2029	259.26	100.71	7.50
403	36202DBZ3		GNMA II POOL 002756	0.000%	179.35	05/20/2029	180.18	100.47	7.50
404	36202CX32		GNMA II POOL 002498	0.000%	76.21	10/20/2027	76.77	100.73	7.50
405	38379CS80		GOVERNMENT NATIONAL MORTGAGE A	0.000%	3,935.12	07/16/2029	49.90	1.27	3.50
406	36202CXA6		GNMA II POOL 002473	0.000%	31.42	08/20/2027	31.61	100.60	7.50
407	36202CTR4		GNMA II POOL 002360	0.000%	2.17	01/20/2027	2.16	100.00	7.50
408	CASHUSD		Us Dollar	-0.239%	--	--	-1,534,356.69	--	--
409	21H032696		GNMA II TBA 30 YR 3.5	-1.631%	-12,000,000.00	09/21/2056	-10,484,364.00	87.37	3.50
410	01F060691		FNMA TBA 30 YR 6	-1.730%	-11,000,000.00	09/14/2056	-11,119,900.00	101.09	6.00
411	01F050692		FNMA TBA 30 YR 5	-4.953%	-33,000,000.00	09/14/2056	-31,830,942.00	96.46	5.00
412	ADI3BN6J7	FVZ26	US 5YR NOTE (CBT) DEC26	-4.967%	-302.00	12/31/2026	-31,922,343.75	105.70	0.00
413	01F040693		FNMA TBA 30 YR 4	-5.643%	-39,750,000.00	09/14/2056	-36,267,780.75	91.24	4.00
414	01F052698		FNMA TBA 30 YR 5.5	-6.113%	-39,700,000.00	09/14/2056	-39,286,008.40	98.96	5.50
415	01F042699		FNMA TBA 30 YR 4.5	-7.300%	-50,000,000.00	09/14/2056	-46,917,650.00	93.84	4.50
416	ADI39KYC0	USZ26	US LONG BOND(CBT) DEC26	-9.059%	-536.00	12/21/2026	-58,223,000.00	108.63	0.00
417	ADI3BJQ39	AULZ2	US ULTRA BOND CBT DEC26	-9.176%	-536.00	12/21/2026	-58,976,750.00	110.03	0.00
418	ADI39DKR8	TYZ26	US 10YR NOTE (CBT)DEC26	-27.136%	-1,620.00	12/21/2026	-174,403,125.00	107.66	0.00

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, 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.

Closed-end funds, unlike open-end funds, are not continuously offered. There is a one-time public offering and once issued, shares of closed-end funds are sold in the open market through a stock exchange. Shares of closed-end funds frequently trade at a discount to net asset value. The price of the fund's shares is determined by a number of factors, several of which are beyond the control of the fund. Therefore, the fund cannot predict whether its shares will trade at, below or above net asset value. Information on the investment objective, investment policies and principal risks for each DWS closed-end fund appears in the fund's most recent annual report. For further information on DWS closed-end funds, call (800) 349-4281.

War, terrorism, sanctions, economic uncertainty, trade disputes, public health crises and related geopolitical events have led and, in the future, may lead to significant disruptions in U.S. and world economies and markets, which may lead to increased market volatility and may have significant adverse effects on the fund and its investments.

Fund risk: Stocks may decline in value. Any fund that concentrates in a particular segment of the market will generally be more volatile than a fund that invests more broadly. Investing in foreign securities presents certain risks, such as currency fluctuations, political and economic changes, and market risks. Small company stocks tend to be more volatile than medium-sized or large company stocks. This fund is non-diversified and can take larger positions in fewer issues, increasing its potential risk. The fund may lend securities to approved institutions. Please read the prospectus for details. **Consider the investment objective, risks, charges and expenses carefully before investing. For a summary prospectus, or prospectus that contains this and other information, download one from www.dws.com or talk to your financial representative. Read the prospectus carefully before investing.**

The brand DWS represents DWS Group GmbH & Co. KGaA and any of its subsidiaries such as DWS Distributors, Inc., which offers investment products, or DWS Investment Management Americas, Inc. and RREEF America L.L.C., which offer advisory services.

Investment products: No bank guarantee | Not FDIC insured | May lose value

DWS Distributors, Inc.

222 South Riverside Plaza Chicago, IL 60606-5808
fundsus.dws.com e-mail service@dws.com
Tel (800) 621-1148 TDD (800) 972-3006

**NOT FDIC INSURED MAY LOSE VALUE
NO BANK GUARANTEE NOT A DEPOSIT
NOT INSURED BY ANY FEDERAL GOVERNMENT AGENCY**

R-005024-12 (6/24)