



**DWS GNMA Fund**

Total Holdings as of 10/31/25

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
1	21H0606B2		GNMA II TBA 30 YR 6	32.164%	200,000,000.00	11/15/2054	203,562,000.00	101.78	6.00
2	21H0526B9		GNMA II TBA 30 YR 5.5	28.433%	178,500,000.00	11/15/2054	179,952,990.00	100.81	5.50
3	21H0506B3		GNMA II TBA 30 YR 5	16.691%	106,000,000.00	11/15/2054	105,639,706.00	99.66	5.00
4	21H0206B6		GNMA II TBA 30 YR 2	16.480%	125,500,000.00	11/20/2055	104,298,783.00	83.11	2.00
5	36179WLP1		GNMA II POOL MA7534	7.641%	55,819,314.38	08/20/2051	48,360,965.34	86.64	2.50
6	36179WY93		GNMA II POOL MA7936	5.245%	38,324,671.32	03/20/2052	33,197,131.15	86.62	2.50
7	36179XX35		GNMA II POOL MA8798	5.072%	33,611,060.59	04/20/2053	32,101,374.76	95.51	4.00
8	38385FE31		GOVERNMENT NATIONAL MORTGAGE A	4.773%	30,344,718.72	04/20/2055	30,205,842.47	99.54	4.42
9	36179XLG9		GNMA II POOL MA8427	4.267%	27,463,848.96	11/20/2052	27,007,456.64	98.34	4.50
10	3137HLF49		FREDDIE MAC	4.094%	23,852,067.20	05/25/2055	25,911,240.97	108.63	10.50
11	31427AR90		FED HM LN PC POOL QZ3211	3.810%	23,401,313.56	09/01/2055	24,116,028.52	103.05	6.00
12	3136BVQ92		FANNIE MAE	3.700%	22,529,874.75	08/25/2054	23,414,496.76	103.93	8.30
13	36179WNF1		GNMA II POOL MA7590	2.709%	19,035,187.20	09/20/2051	17,146,800.69	90.08	3.00
14	36179WR34		GNMA II POOL MA7706	2.329%	16,363,571.04	11/20/2051	14,737,694.80	90.06	3.00
15	36179WQB7		GNMA II POOL MA7650	2.235%	15,703,551.36	10/20/2051	14,144,467.13	90.07	3.00
16	36179VVY3		GNMA II POOL MA6931	2.111%	15,401,092.88	10/20/2050	13,363,066.11	86.77	2.50
17	3136BVL97		FANNIE MAE	1.814%	10,777,485.40	05/25/2055	11,480,627.73	106.52	10.05
18	981DNHI5		CENTRAL CASH MANAGEMENT FD	1.627%	10,294,282.74	12/01/2050	10,294,282.74	100.00	0.00
19	36179WXM5		GNMA II POOL MA7884	1.626%	10,768,418.70	02/20/2052	10,288,601.01	95.54	4.00
20	38384B3R0		GOVERNMENT NATIONAL MORTGAGE A	1.610%	10,402,361.50	07/20/2053	10,187,545.66	97.93	3.80
21	91282CJT9		US TREASURY N/B	1.427%	9,000,000.00	01/15/2027	9,031,640.58	100.35	4.00
22	3137HJD2		FREDDIE MAC	1.358%	8,339,937.84	02/25/2055	8,592,604.60	103.03	6.31
23	3140QTUS6		FNMA POOL CB7792	1.298%	7,859,943.80	01/01/2054	8,216,175.00	104.53	6.00
24	38381NH50		GOVERNMENT NATIONAL MORTGAGE A	1.283%	8,540,034.41	06/20/2055	8,120,220.41	95.08	3.26
25	36179WXX9		GNMA II POOL MA7882	1.252%	8,798,373.80	02/20/2052	7,922,133.28	90.04	3.00
26	AD12X7YN0	AULZ2	US ULTRA BOND CBT DEC25	1.207%	63.00	12/19/2025	7,640,718.75	121.28	0.00
27	01F0326B5		FNMA TBA 30 YR 3.5	1.165%	8,000,000.00	11/13/2055	7,372,624.00	92.16	3.50
28	36179W5C8		GNMA II POOL MA8043	1.164%	8,186,384.12	05/20/2052	7,366,404.94	89.98	3.00
29	38384JX41		GOVERNMENT NATIONAL MORTGAGE A	1.158%	43,829,251.18	12/20/2051	7,327,676.63	16.72	3.00
30	36179QRX1		GNMA II POOL MA2302	1.152%	7,901,887.13	10/20/2044	7,290,834.04	92.27	3.00
31	3140B42Z2		FNMA POOL DD4391	1.142%	7,015,617.82	05/01/2055	7,230,681.58	103.07	6.00
32	38381NMR6		GOVERNMENT NATIONAL MORTGAGE A	1.061%	6,544,863.65	06/20/2055	6,715,731.39	102.61	5.74
33	38382XR56		GOVERNMENT NATIONAL MORTGAGE A	1.027%	7,798,150.37	09/20/2051	6,498,127.74	83.33	2.00
34	3137HDFQ8		FREDDIE MAC	0.921%	6,597,223.73	06/25/2054	5,830,246.99	88.37	0.01
35	36178NFK0		GNMA POOL AB2870	0.843%	5,800,171.91	09/15/2042	5,334,380.00	91.97	3.00
36	36179V4U1		GNMA II POOL MA7135	0.785%	5,973,583.06	01/20/2051	4,970,536.33	83.21	2.00
37	36179TG58		GNMA II POOL MA4720	0.778%	5,112,871.48	09/20/2047	4,924,396.47	96.31	4.00
38	3136B13G7		FANNIE MAE	0.762%	39,828,000.35	06/25/2048	4,822,409.33	12.11	1.90
39	36202FY67		GNMA II POOL 005233	0.755%	4,908,726.90	11/20/2041	4,777,681.47	97.33	4.00
40	36176XKP3		GNMA POOL 779102	0.752%	5,050,531.10	04/15/2042	4,761,722.34	94.28	3.50
41	38384AFP3		GOVERNMENT NATIONAL MORTGAGE A	0.739%	4,861,851.54	05/20/2053	4,678,815.13	96.24	3.93
42	3136BUBG4		FANNIE MAE	0.701%	5,223,280.86	01/25/2055	4,439,172.38	84.99	0.13
43	3137F7D28		FREDDIE MAC	0.692%	28,375,185.89	12/25/2050	4,379,377.67	15.43	2.50
44	3136BCM72		FANNIE MAE	0.672%	27,765,712.34	12/25/2050	4,251,944.29	15.31	2.50
45	3136BRH75		FANNIE MAE	0.657%	32,815,690.72	10/25/2051	4,158,605.49	12.67	2.50
46	38384ENB7		GOVERNMENT NATIONAL MORTGAGE A	0.638%	4,937,251.99	09/20/2053	4,039,693.89	81.82	0.01
47	38382ET64		GOVERNMENT NATIONAL MORTGAGE A	0.631%	35,896,698.91	07/20/2043	3,995,474.53	11.13	2.29
48	3617YU3Y8		GNMA II POOL CM8915	0.617%	4,760,815.55	03/20/2052	3,906,620.88	82.06	2.00
49	38383MC89		GOVERNMENT NATIONAL MORTGAGE A	0.586%	45,931,401.44	06/20/2050	3,707,536.79	8.07	1.62
50	3140Y6M31		FNMA POOL CC0377	0.565%	3,520,569.42	05/01/2055	3,578,642.76	101.65	5.50
51	3137HNSZ2		FREDDIE MAC	0.558%	65,027,690.00	11/25/2055	3,533,317.25	5.43	1.17

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
52	38384MU88		GOVERNMENT NATIONAL MORTGAGE A	0.554%	16,282,167.63	03/20/2051	3,508,061.73	21.55	3.02
53	38382WRT6		GOVERNMENT NATIONAL MORTGAGE A	0.527%	30,807,594.07	10/20/2047	3,336,060.40	10.83	2.50
54	3622A2RL8		GNMA II POOL 784091	0.523%	3,236,552.62	05/20/2036	3,306,897.63	102.17	5.00
55	38385FCQ2		GOVERNMENT NATIONAL MORTGAGE A	0.487%	2,940,920.64	04/20/2055	3,082,619.52	104.82	10.00
56	38383YJT0		GOVERNMENT NATIONAL MORTGAGE A	0.460%	30,185,123.23	12/20/2049	2,908,715.14	9.64	1.87
57	36202FY59		GNMA II POOL 005232	0.444%	2,967,111.76	11/20/2041	2,806,912.17	94.60	3.50
58	38385GS67		GOVERNMENT NATIONAL MORTGAGE A	0.436%	2,732,470.79	04/20/2065	2,761,134.30	101.05	7.80
59	3137H2E23		FREDDIE MAC	0.434%	24,095,427.62	04/25/2051	2,747,042.36	11.40	2.50
60	3136BXY57		FANNIE MAE	0.434%	41,096,600.00	11/25/2055	2,744,413.28	6.68	1.82
61	3136BLUE8		FANNIE MAE	0.416%	20,349,475.67	07/25/2050	2,634,732.69	12.95	3.00
62	3137H1PE0		FREDDIE MAC	0.403%	16,777,089.79	08/25/2051	2,549,974.37	15.20	2.50
63	38384GKV1		GOVERNMENT NATIONAL MORTGAGE A	0.388%	18,644,711.81	11/20/2051	2,458,117.87	13.18	3.00
64	36179RZT9		GNMA II POOL MA3454	0.387%	2,622,285.00	02/20/2046	2,448,694.66	93.38	3.50
65	3137H1SY3		FREDDIE MAC	0.378%	19,360,412.50	01/25/2051	2,389,272.38	12.34	2.50
66	3136BJZC2		FANNIE MAE	0.377%	17,257,794.75	02/25/2048	2,387,300.95	13.83	2.50
67	3136BHD55		FANNIE MAE	0.374%	13,774,678.83	07/25/2051	2,365,552.32	17.17	2.50
68	36180CYS2		GNMA POOL AD1621	0.359%	2,411,514.56	01/15/2043	2,273,614.90	94.28	3.50
69	36178DLK5		GNMA POOL AA5730	0.357%	2,397,270.84	10/15/2042	2,260,185.69	94.28	3.50
70	3137H8B83		FREDDIE MAC	0.344%	19,235,970.46	02/25/2052	2,176,306.72	11.31	4.00
71	38384NAE2		GOVERNMENT NATIONAL MORTGAGE A	0.335%	35,695,660.86	05/20/2054	2,120,771.66	5.94	1.75
72	3136BF2R3		FANNIE MAE	0.326%	25,411,747.15	07/25/2047	2,064,087.20	8.12	2.00
73	12562RAJ4		CIFC FUNDING LTD	0.317%	2,000,000.00	01/15/2040	2,003,986.00	100.20	5.20
74	05608RAE5		BX TRUST	0.316%	2,000,000.00	10/15/2036	1,996,875.00	99.84	5.44
75	90355PAC0		U.S. BANK NATIONAL ASSOCIATION	0.307%	1,943,895.02	09/25/2032	1,939,885.54	99.79	5.53
76	3137FX Y44		FREDDIE MAC	0.301%	12,208,444.15	03/25/2051	1,902,890.76	15.59	2.50
77	38383XKB9		GOVERNMENT NATIONAL MORTGAGE A	0.293%	28,223,804.84	04/20/2053	1,856,043.69	6.58	1.97
78	38383PCG4		GOVERNMENT NATIONAL MORTGAGE A	0.287%	9,968,207.01	03/20/2052	1,816,639.34	18.22	5.00
79	95763PNC1		WESTERN ALLIANCE BANK	0.280%	1,690,725.65	07/25/2059	1,774,963.69	104.98	7.33
80	38382AJU0		GOVERNMENT NATIONAL MORTGAGE A	0.280%	15,539,120.25	10/20/2049	1,774,924.00	11.42	2.00
81	3137FVBK7		FREDDIE MAC	0.272%	13,017,492.25	08/25/2050	1,720,421.98	13.22	1.85
82	31325VMJ0		FREDDIEMAC STRIP	0.254%	14,529,604.47	11/15/2044	1,609,474.65	11.08	1.70
83	36178DPF2		GNMA POOL AA5822	0.251%	1,736,091.12	11/15/2042	1,591,349.16	91.66	3.00
84	3137HIRQ1		FREDDIE MAC	0.249%	13,971,184.40	08/25/2051	1,574,419.20	11.27	2.50
85	14687GAD7		CARVANA AUTO RECEIVABLES TRUST	0.239%	1,562,424.52	06/12/2028	1,513,750.47	96.88	1.02
86	78489CAA7		SWCH COMMERCIAL MORTGAGE TRUST	0.236%	1,500,000.00	02/15/2042	1,490,625.00	99.38	5.48
87	3620ASEZ8		GNMA POOL 738252	0.221%	1,392,929.45	04/15/2041	1,396,070.69	100.23	4.50
88	38383RA72		GOVERNMENT NATIONAL MORTGAGE A	0.220%	1,498,135.00	05/20/2052	1,395,185.32	93.13	4.50
89	3617VYCK3		GNMA II POOL CE9074	0.218%	1,409,421.09	12/20/2048	1,380,232.13	97.93	4.50
90	05493XAA8		THE BAHA TRUST	0.210%	1,286,000.00	12/10/2041	1,330,146.71	103.43	5.97
91	3137F8UQ4		FREDDIE MAC	0.204%	9,688,743.83	01/25/2051	1,292,526.48	13.34	2.00
92	891946AA3		TOWD POINT MORTGAGE TRUST	0.204%	1,275,757.37	01/25/2065	1,288,334.68	100.99	5.80
93	3136AUTH4		FANNIE MAE	0.198%	15,273,850.17	12/25/2046	1,251,932.74	8.20	1.75
94	36205UAC4		GNMA II POOL 400603	0.193%	1,188,809.53	07/20/2041	1,219,040.87	102.54	5.00
95	38382NPU5		GOVERNMENT NATIONAL MORTGAGE A	0.189%	10,733,244.41	02/20/2051	1,196,883.83	11.15	2.50
96	3137BS3L5		FREDDIE MAC	0.187%	10,548,397.27	09/15/2046	1,182,810.03	11.21	1.65
97	46651YBB5		JP MORGAN MORTGAGE TRUST	0.185%	1,222,656.72	05/25/2050	1,172,715.23	95.92	5.01
98	3137ATUR1		FREDDIE MAC	0.183%	1,399,632.05	09/15/2042	1,157,328.20	82.69	3.00
99	3137FMZA3		FREDDIE MAC	0.183%	10,655,698.50	07/25/2049	1,155,494.04	10.84	1.75
100	3618N5EV7		GNMA II POOL MB0147	0.175%	1,099,890.70	01/20/2055	1,110,325.74	100.95	5.50
101	38384A3D3		GOVERNMENT NATIONAL MORTGAGE A	0.174%	8,099,785.10	09/20/2050	1,101,306.56	101.34	2.12
102	38382BXF5		GOVERNMENT NATIONAL MORTGAGE A	0.168%	9,357,567.54	12/20/2049	1,061,775.96	11.35	1.85
103	3620A9YU9		GNMA POOL 723523	0.165%	1,044,127.20	12/15/2039	1,046,652.01	100.24	4.50
104	36241KZ68		GNMA POOL 782565	0.164%	1,018,131.35	02/15/2039	1,040,282.11	102.18	5.00
105	38380UFA6		GOVERNMENT NATIONAL MORTGAGE A	0.162%	1,174,000.00	12/20/2047	1,023,937.50	87.22	2.50
106	12553XAD5		CIM TRUST	0.161%	1,081,058.47	08/25/2048	1,015,903.62	93.97	4.00
107	66981PAQ1		CONTINENTAL CREDIT CARD LLC	0.160%	1,000,000.00	12/15/2032	1,013,412.30	101.34	5.78
108	482606AA8		KNDR TRUST 2021 KIND	0.156%	991,719.90	08/15/2038	986,095.46	99.43	5.10
109	36177WUC2		GNMA POOL AA0579	0.154%	1,030,490.00	06/15/2042	971,562.62	94.28	3.50
110	3137HD5M8		FREDDIE MAC	0.153%	13,393,189.25	11/25/2046	970,843.63	7.25	1.60
111	33835NAA9		522 FUNDING CLO LTD	0.153%	964,491.43	10/20/2031	965,635.32	100.12	5.19
112	3136B67K3		FANNIE MAE	0.153%	8,919,612.16	11/25/2049	965,181.15	10.82	1.70
113	3136ABJ87		FANNIE MAE	0.152%	1,144,526.37	02/25/2043	959,062.66	83.80	3.50
114	38382RBE7		GOVERNMENT NATIONAL MORTGAGE A	0.143%	7,165,616.90	04/20/2051	908,123.35	12.67	2.15

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115	3136ABK69		FANNIE MAE	0.142%	1,244,000.00	02/25/2043	901,694.50	72.48	2.00
116	05592AAG5		BPR TRUST	0.142%	900,000.00	09/15/2038	897,750.00	99.75	5.30
117	3137FQUB7		FREDDIE MAC	0.138%	8,115,878.15	12/25/2049	875,286.50	10.78	1.65
118	3136BXZU1		FANNIE MAE	0.137%	13,667,733.91	09/25/2055	865,806.80	6.33	1.77
119	14687HAD5		CARVANA AUTO RECEIVABLES TRUST	0.135%	880,762.85	09/11/2028	856,393.90	97.23	1.72
120	38378FBP4		GOVERNMENT NATIONAL MORTGAGE A	0.135%	5,388,468.49	01/20/2043	856,391.45	15.89	3.50
121	749426AB8		WOODWARD CAPITAL MANAGEMENT	0.134%	840,331.55	12/25/2044	846,577.99	100.74	5.68
122	38379BMC9		GOVERNMENT NATIONAL MORTGAGE A	0.132%	8,321,561.48	04/16/2044	835,869.06	10.04	1.95
123	38381VX54		GOVERNMENT NATIONAL MORTGAGE A	0.125%	9,684,097.48	06/16/2038	788,901.44	8.15	1.95
124	3140FXD58		FNMA POOL BF0123	0.124%	771,142.69	07/01/2044	787,225.26	102.09	5.00
125	36179S5L7		GNMA II POOL MA4451	0.122%	827,995.70	05/20/2047	774,707.08	93.56	3.50
126	3617VHR81		GNMA II POOL CD6811	0.122%	785,362.75	03/20/2050	769,097.97	97.93	4.50
127	97314JAJ4		WIND RIVER CLO LTD	0.121%	765,849.46	04/15/2031	765,849.46	100.00	4.96
128	3137F9XG1		FREDDIE MAC	0.121%	14,023,538.60	01/25/2044	764,294.49	5.45	1.50
129	38376XKB8		GOVERNMENT NATIONAL MORTGAGE A	0.114%	704,313.66	03/20/2040	719,970.66	102.22	5.00
130	3137F1HT8		FREDDIE MAC	0.112%	764,674.69	07/15/2047	707,078.38	92.47	3.50
131	3136B8K81		FANNIE MAE	0.110%	5,511,794.63	03/25/2050	696,321.28	12.63	1.75
132	36176A5M7		GNMA POOL 760752	0.109%	734,297.42	01/15/2042	692,581.22	94.32	3.50
133	36180KB42		GNMA POOL AD7259	0.109%	731,077.78	03/15/2043	688,987.31	94.24	3.50
134	38382CRX1		GOVERNMENT NATIONAL MORTGAGE A	0.109%	7,316,520.25	02/20/2050	687,152.80	9.39	1.90
135	3136B6UL5		FANNIE MAE	0.107%	6,390,568.50	10/25/2049	675,540.61	10.57	1.75
136	38382T4P6		GOVERNMENT NATIONAL MORTGAGE A	0.106%	5,466,652.28	05/20/2051	671,971.78	12.29	2.50
137	38379NT77		GOVERNMENT NATIONAL MORTGAGE A	0.105%	706,261.22	07/20/2045	662,686.40	93.83	3.50
138	38382TZW7		GOVERNMENT NATIONAL MORTGAGE A	0.103%	4,520,917.45	05/20/2051	653,809.20	14.46	2.50
139	38382LLM1		GOVERNMENT NATIONAL MORTGAGE A	0.102%	5,231,293.03	11/20/2050	646,275.46	12.35	2.00
140	36205UAH3		GNMA II POOL 400608	0.099%	613,892.37	07/20/2041	629,503.61	102.54	5.00
141	3617W1H37		GNMA II POOL CF0250	0.099%	635,311.89	08/20/2049	625,558.62	98.46	4.50
142	38376UEN5		GOVERNMENT NATIONAL MORTGAGE A	0.094%	5,884,759.40	02/20/2038	595,304.26	10.12	2.32
143	38377MF50		GOVERNMENT NATIONAL MORTGAGE A	0.093%	4,638,728.30	11/20/2040	589,892.84	12.72	2.50
144	3137F7PV1		FREDDIE MAC	0.092%	4,765,693.42	12/25/2050	580,973.68	12.19	2.00
145	38382L2E0		GOVERNMENT NATIONAL MORTGAGE A	0.091%	4,105,910.83	11/20/2050	578,599.45	14.09	2.15
146	34461WAC4		FONTAINEBLEAU MIAMI BEACH TRUS	0.089%	563,000.00	12/15/2039	564,055.63	100.19	5.88
147	38383RBN6		GOVERNMENT NATIONAL MORTGAGE A	0.089%	5,881,470.54	11/20/2046	560,674.71	9.53	1.42
148	38379GQP5		GOVERNMENT NATIONAL MORTGAGE A	0.087%	6,771,100.40	09/16/2044	549,415.96	8.11	1.45
149	3136ATKS2		FANNIE MAE	0.086%	2,924,111.00	08/25/2046	546,679.48	18.70	3.50
150	38382GEN8		GOVERNMENT NATIONAL MORTGAGE A	0.086%	4,345,538.07	06/20/2050	541,221.69	12.45	2.00
151	38382MMP1		GOVERNMENT NATIONAL MORTGAGE A	0.085%	2,968,817.52	12/20/2050	537,976.78	18.12	4.50
152	3136BGAW1		FANNIE MAE	0.079%	3,564,721.63	03/25/2051	502,374.40	14.09	2.00
153	3136B54X0		FANNIE MAE	0.079%	6,275,013.82	05/25/2044	500,636.98	7.98	4.50
154	38377GWS4		GOVERNMENT NATIONAL MORTGAGE A	0.079%	4,171,807.59	06/20/2040	500,619.50	12.00	2.43
155	3137H2Z98		FREDDIE MAC	0.079%	6,259,000.00	08/25/2051	498,719.87	7.97	0.29
156	38378JUK6		GOVERNMENT NATIONAL MORTGAGE A	0.079%	9,978,451.12	03/20/2041	497,647.01	4.99	0.60
157	36202EWF2		GNMA II POOL 004246	0.078%	456,884.59	09/20/2038	493,113.29	107.93	6.50
158	46646GAA5		JP MORGAN CHASE COMMERCIAL MOR	0.078%	500,000.00	09/06/2038	491,951.25	98.39	2.85
159	3136BGWY3		FANNIE MAE	0.077%	3,192,393.80	07/25/2051	490,256.17	15.36	2.50
160	3137BJ2C6		FREDDIE MAC	0.076%	2,993,048.42	11/15/2043	483,097.17	16.14	6.00
161	3620AP5G6		GNMA II POOL 736247	0.076%	469,340.89	03/20/2040	481,293.09	102.55	5.00
162	16158RAL0		CHASE MORTGAGE FINANCE CORPORA	0.075%	490,318.09	04/25/2049	471,773.77	96.22	5.06
163	3136BDC30		FANNIE MAE	0.074%	12,122,368.47	12/25/2040	470,787.57	3.88	1.50
164	38381YP57		GOVERNMENT NATIONAL MORTGAGE A	0.073%	4,092,726.55	09/20/2049	463,196.29	11.32	1.85
165	38383DEV6		GOVERNMENT NATIONAL MORTGAGE A	0.071%	3,340,714.64	11/20/2051	450,927.66	13.50	2.00
166	3136BAP40		FANNIE MAE	0.071%	2,820,500.45	10/25/2048	448,988.70	15.92	3.00
167	3137F8DK6		FREDDIE MAC	0.070%	3,786,861.59	01/25/2051	443,011.49	11.70	2.00
168	38379AG79		GOVERNMENT NATIONAL MORTGAGE A	0.069%	3,551,827.62	03/16/2044	439,382.42	12.37	3.10
169	38379AR77		GOVERNMENT NATIONAL MORTGAGE A	0.069%	3,914,208.38	03/20/2044	437,869.03	11.19	1.95
170	36241LYS9		GNMA POOL 783421	0.068%	428,785.21	01/15/2041	429,912.44	100.26	4.55
171	3136ACAY7		FANNIE MAE	0.066%	4,839,974.19	02/25/2043	419,313.15	8.66	1.90
172	38379XBX7		GOVERNMENT NATIONAL MORTGAGE A	0.065%	2,212,102.53	05/20/2040	411,973.02	18.62	5.00
173	3620C3TJ1		GNMA POOL 747653	0.065%	410,636.02	08/15/2040	411,573.99	100.23	4.50
174	3620AQYU1		GNMA POOL 737023	0.065%	408,260.65	02/15/2040	409,193.19	100.23	4.50
175	38378W2U6		GOVERNMENT NATIONAL MORTGAGE A	0.063%	5,513,736.04	09/20/2043	401,593.35	7.28	1.45
176	3136AF2C7		FANNIE MAE	0.062%	4,848,754.69	07/25/2043	391,821.56	8.08	1.85
177	38382KGF4		GOVERNMENT NATIONAL MORTGAGE A	0.062%	2,425,897.54	10/20/2050	389,817.60	16.07	2.50

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
178	3620C02U1		GNMA POOL 745187	0.061%	384,347.28	07/15/2040	385,225.20	100.23	4.50
179	38382CDX6		GOVERNMENT NATIONAL MORTGAGE A	0.060%	2,279,750.21	01/20/2050	381,197.37	16.72	3.00
180	3137FUHY3		FREDDIE MAC	0.060%	2,772,099.16	07/25/2050	380,920.96	13.74	2.50
181	38376UEH8		GOVERNMENT NATIONAL MORTGAGE A	0.059%	3,491,176.82	02/20/2038	375,762.55	10.76	2.37
182	38381AR65		GOVERNMENT NATIONAL MORTGAGE A	0.059%	5,359,461.30	11/20/2048	375,295.47	7.00	0.93
183	3136BBYB2		FANNIE MAE	0.058%	3,142,095.51	09/25/2050	364,913.48	11.61	2.00
184	38376JAY0		GOVERNMENT NATIONAL MORTGAGE A	0.057%	347,286.53	11/20/2039	360,420.81	103.78	5.50
185	38382CF3		GOVERNMENT NATIONAL MORTGAGE A	0.056%	2,159,828.39	02/20/2048	354,031.49	16.39	5.00
186	3136AFB45		FANNIE MAE	0.056%	3,786,287.20	01/25/2043	351,942.82	9.30	1.90
187	3137FVL91		FREDDIE MAC	0.056%	3,215,520.01	08/25/2050	351,300.22	10.93	1.85
188	38378T3B4		GOVERNMENT NATIONAL MORTGAGE A	0.054%	3,384,411.82	07/16/2043	344,763.87	10.19	1.95
189	38382P2H4		GOVERNMENT NATIONAL MORTGAGE A	0.053%	2,788,542.16	01/20/2051	335,540.57	12.03	2.50
190	3136AFG24		FANNIE MAE	0.053%	3,168,386.70	07/25/2043	335,068.62	10.58	1.85
191	31423Y4J5		FANNIEMAE STRIP	0.052%	5,014,439.29	07/25/2037	332,122.91	6.62	2.00
192	3620AR3L3		GNMA POOL 738003	0.052%	330,297.16	02/15/2041	331,042.02	100.23	4.50
193	38379DLJ1		GOVERNMENT NATIONAL MORTGAGE A	0.051%	3,962,360.40	10/16/2043	325,686.45	8.22	4.50
194	38381RPP8		GOVERNMENT NATIONAL MORTGAGE A	0.051%	351,500.00	02/20/2049	323,398.40	92.01	3.50
195	38382QAU4		GOVERNMENT NATIONAL MORTGAGE A	0.051%	2,754,634.73	02/20/2051	322,470.68	11.71	2.00
196	38382UAZ4		GOVERNMENT NATIONAL MORTGAGE A	0.050%	7,621,176.00	10/20/2048	317,502.08	4.17	0.00
197	3137FXC89		FREDDIE MAC	0.050%	2,408,261.43	10/25/2050	313,993.24	13.04	2.00
198	38385FQE4		GOVERNMENT NATIONAL MORTGAGE A	0.050%	2,378,246.48	10/20/2051	313,601.53	13.19	2.50
199	38375GMQ1		GOVERNMENT NATIONAL MORTGAGE A	0.048%	2,620,968.91	07/16/2042	306,185.86	11.68	1.95
200	36180KB34		GNMA POOL AD7258	0.048%	323,657.82	03/15/2043	305,023.81	94.24	3.50
201	3136A1NW1		FANNIE MAE	0.048%	2,987,136.09	10/25/2041	301,439.16	10.09	1.70
202	38382PJ45		GOVERNMENT NATIONAL MORTGAGE A	0.047%	2,310,528.62	03/20/2051	296,768.52	12.84	2.00
203	38379VVS0		GOVERNMENT NATIONAL MORTGAGE A	0.047%	2,555,729.18	07/20/2044	295,705.46	11.57	2.10
204	36290UDT0		GNMA POOL 617614	0.047%	272,902.15	07/15/2037	294,974.12	108.09	6.50
205	36241KFJ2		GNMA POOL 781969	0.046%	287,661.89	08/15/2035	293,726.09	102.11	5.00
206	3136B6RB1		FANNIE MAE	0.046%	2,577,306.50	10/25/2049	289,553.14	11.23	1.75
207	36296XZY3		GNMA POOL 704659	0.045%	284,197.08	08/15/2039	285,150.97	100.34	4.50
208	36202EZJ1		GNMA II POOL 004345	0.045%	263,721.07	01/20/2039	284,632.86	107.93	6.50
209	38379F2J7		GOVERNMENT NATIONAL MORTGAGE A	0.044%	2,416,165.49	02/16/2033	277,980.37	11.51	5.50
210	3137FU6X7		FREDDIE MAC	0.043%	1,971,286.50	07/25/2050	275,026.40	13.95	1.75
211	31398G5J4		FANNIE MAE	0.043%	1,306,721.23	02/25/2040	273,790.26	20.95	6.50
212	3137F6KW6		FREDDIE MAC	0.043%	2,856,234.08	11/25/2050	270,052.33	9.45	1.50
213	36178FDF0		GNMA II POOL AA7302	0.042%	283,107.20	07/20/2043	266,690.62	94.20	3.50
214	38382CMZ1		GOVERNMENT NATIONAL MORTGAGE A	0.041%	1,185,279.83	06/20/2049	259,903.48	21.93	4.50
215	3136BBEL2		FANNIE MAE	0.040%	1,554,790.59	08/25/2050	255,694.36	16.45	2.50
216	3620AP6X8		GNMA II POOL 736286	0.040%	252,277.89	03/20/2029	254,385.72	100.84	5.00
217	38381YMW1		GOVERNMENT NATIONAL MORTGAGE A	0.040%	3,636,441.82	09/20/2036	253,098.28	6.96	1.95
218	38378EB85		GOVERNMENT NATIONAL MORTGAGE A	0.039%	1,776,874.08	05/16/2042	249,663.67	14.05	5.50
219	36178WN88		GNMA POOL AB9415	0.039%	262,400.88	10/15/2042	247,395.79	94.28	3.50
220	3136ABGH0		FANNIE MAE	0.038%	2,085,353.26	11/25/2042	241,121.06	11.56	3.00
221	38377VG91		GOVERNMENT NATIONAL MORTGAGE A	0.037%	3,101,752.71	05/20/2041	235,380.82	7.59	1.25
222	3142G9UZ1		FREDDIEMAC STRIP	0.036%	3,177,501.50	01/25/2042	224,817.83	7.08	1.50
223	31398SBJ1		FANNIE MAE	0.035%	2,414,493.32	10/25/2040	222,602.79	9.22	5.50
224	3620AC4V3		GNMA POOL 726336	0.035%	219,320.52	09/15/2039	219,802.38	100.22	4.50
225	3136AVLR8		FANNIE MAE	0.035%	1,678,809.91	03/25/2047	219,250.27	13.06	3.00
226	38384QTA6		GOVERNMENT NATIONAL MORTGAGE A	0.034%	215,452.77	07/20/2054	215,631.02	100.08	5.00
227	38382HRK8		GOVERNMENT NATIONAL MORTGAGE A	0.034%	367,741.12	08/20/2050	212,954.37	57.91	3.00
228	36295ACS2		GNMA POOL 664381	0.034%	197,227.03	10/15/2037	212,175.64	107.58	6.50
229	38382DWQ8		GOVERNMENT NATIONAL MORTGAGE A	0.033%	1,048,422.72	08/20/2049	209,142.44	19.95	4.00
230	38383AAK0		GOVERNMENT NATIONAL MORTGAGE A	0.032%	1,746,858.94	09/20/2051	205,061.60	11.74	2.50
231	38382NMU8		GOVERNMENT NATIONAL MORTGAGE A	0.032%	1,157,133.54	02/20/2051	202,959.64	17.54	3.00
232	CASHUSD		Us Dollar	0.032%	--	--	202,797.57	--	--
233	3136BDEF1		FANNIE MAE	0.032%	1,486,911.01	01/25/2051	201,597.63	13.56	2.00
234	3137F6Y27		FREDDIE MAC	0.031%	1,952,091.50	03/25/2049	199,347.43	10.21	2.00
235	36290VKX1		GNMA POOL 618710	0.031%	186,034.18	11/15/2036	199,246.85	107.10	6.50
236	36176NB42		GNMA POOL 770759	0.031%	195,964.49	06/15/2041	196,128.26	100.08	4.49
237	3136B6R88		FANNIE MAE	0.030%	2,129,068.75	05/25/2048	192,672.40	9.05	3.50
238	3136BQZ28		FANNIE MAE	0.030%	1,491,358.78	11/25/2049	191,091.23	12.81	3.50
239	36178FZ33		GNMA POOL AA7962	0.029%	196,969.92	08/15/2042	185,706.42	94.28	3.50
240	3137B35P9		FREDDIE MAC	0.029%	1,698,453.12	06/15/2043	185,541.04	10.92	1.80

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
241	38382LXR7		GOVERNMENT NATIONAL MORTGAGE A	0.029%	1,515,361.84	12/20/2050	185,206.54	12.22	2.00
242	36294XAF3		GNMA POOL 662506	0.029%	170,359.73	07/15/2037	183,618.16	107.78	6.50
243	3136A2HP1		FANNIE MAE	0.029%	185,639.34	11/25/2041	182,750.59	98.44	4.00
244	36176D6A6		GNMA POOL 763465	0.028%	179,452.45	05/15/2041	180,285.61	100.46	4.63
245	36290SYJ4		GNMA POOL 616413	0.028%	175,438.34	05/15/2034	178,918.23	101.98	5.00
246	38376WS30		GOVERNMENT NATIONAL MORTGAGE A	0.028%	2,258,072.78	03/20/2040	178,497.67	7.90	1.53
247	3617W1H60		GNMA II POOL CF0253	0.027%	177,656.28	05/20/2049	173,977.04	97.93	4.50
248	38374CF63		GOVERNMENT NATIONAL MORTGAGE A	0.027%	170,109.18	10/20/2033	171,419.79	100.77	4.50
249	3136BBME9		FANNIE MAE	0.026%	200,000.00	08/25/2050	163,159.35	81.58	2.00
250	36202E3J6		GNMA II POOL 004401	0.025%	146,685.19	03/20/2039	158,316.61	107.93	6.50
251	3136A8MG2		FANNIE MAE	0.025%	2,324,775.60	09/25/2042	155,845.42	6.70	0.59
252	3132J0KW6		FREDDIEMAC STRIP	0.023%	158,278.13	10/15/2046	145,517.42	91.94	3.00
253	3137FV4H2		FREDDIE MAC	0.023%	2,757,605.82	01/25/2042	142,468.70	5.17	2.25
254	38374MCS6		GOVERNMENT NATIONAL MORTGAGE A	0.022%	137,140.60	03/20/2036	140,628.24	102.54	5.50
255	3136AE7M3		FANNIE MAE	0.021%	1,634,659.36	07/25/2043	133,879.26	8.19	1.85
256	36294WPH5		GNMA POOL 662024	0.020%	119,572.85	11/15/2036	127,029.86	106.24	6.50
257	3136AXZV0		FANNIE MAE	0.020%	6,436,523.00	09/25/2047	126,710.04	1.97	0.00
258	3620AQ6G3		GNMA POOL 737171	0.020%	123,512.31	04/15/2040	126,656.78	102.55	5.00
259	38378PZQ4		GOVERNMENT NATIONAL MORTGAGE A	0.020%	1,223,188.29	01/16/2044	125,646.95	10.27	1.90
260	38374DPK9		GOVERNMENT NATIONAL MORTGAGE A	0.019%	1,254,251.61	01/16/2038	119,227.00	9.51	2.35
261	3136B3QB9		FANNIE MAE	0.018%	121,301.73	12/25/2048	116,083.55	95.70	3.50
262	3137GADH7		FREDDIE MAC	0.018%	2,459,951.10	09/15/2040	114,793.22	4.67	0.15
263	3620A94V0		GNMA POOL 723636	0.018%	112,711.31	02/15/2040	114,358.22	101.46	5.00
264	36290TJ8		GNMA POOL 617153	0.017%	100,047.75	07/15/2036	107,888.90	107.84	6.50
265	38376WKH7		GOVERNMENT NATIONAL MORTGAGE A	0.017%	2,129,816.87	02/16/2040	105,888.94	4.97	1.80
266	36292DVV9		GNMA POOL 646029	0.017%	98,829.30	09/15/2037	104,702.10	105.94	6.50
267	36202E2D0		GNMA II POOL 004372	0.016%	95,675.60	02/20/2039	103,262.21	107.93	6.50
268	3136A2QE6		FANNIE MAE	0.016%	1,365,835.36	10/25/2041	98,765.60	7.23	2.25
269	36176SV23		GNMA POOL 774933	0.015%	97,979.45	09/15/2041	96,917.25	98.92	4.25
270	36291FVF2		GNMA POOL 627114	0.015%	94,795.69	03/15/2034	96,844.99	102.16	5.00
271	38376XA52		GOVERNMENT NATIONAL MORTGAGE A	0.014%	1,586,939.18	11/16/2034	90,999.06	5.73	1.95
272	36294R5J4		GNMA POOL 657949	0.014%	86,300.42	09/15/2036	90,672.32	105.07	6.50
273	36202EXP9		GNMA II POOL 004286	0.013%	79,301.29	11/20/2038	85,007.91	107.20	6.50
274	36296JGD1		GNMA POOL 692396	0.013%	78,836.19	02/15/2039	84,549.70	107.25	6.50
275	3136BCJE1		FANNIE MAE	0.013%	508,112.32	11/25/2050	81,441.71	16.03	2.50
276	36290WJ86		GNMA POOL 619587	0.013%	79,272.39	07/15/2033	80,626.36	101.71	5.00
277	3136AUDF5		FANNIE MAE	0.013%	107,245.89	11/25/2046	79,911.66	74.51	2.50
278	36202FJP2		GNMA II POOL 004770	0.012%	79,438.70	08/20/2040	77,309.03	97.32	4.00
279	38375DL89		GOVERNMENT NATIONAL MORTGAGE A	0.012%	82,993.45	07/20/2039	76,054.01	91.64	4.50
280	38383DFA1		GOVERNMENT NATIONAL MORTGAGE A	0.012%	610,791.68	11/20/2051	75,555.41	12.37	2.00
281	38374MEP0		GOVERNMENT NATIONAL MORTGAGE A	0.011%	887,760.02	11/16/2035	70,597.46	7.95	2.10
282	36200TTG3		GNMA POOL 572151	0.011%	67,958.24	01/15/2035	69,148.48	101.75	5.00
283	38375CWH9		GOVERNMENT NATIONAL MORTGAGE A	0.010%	494,091.08	04/16/2042	66,396.99	13.44	2.45
284	36206CP9		GNMA POOL 407778	0.010%	65,822.65	07/15/2041	65,760.81	99.91	4.49
285	3137ARRY4		FREDDIE MAC	0.010%	1,415,131.40	03/15/2041	65,289.03	4.61	2.35
286	38378HSA5		GOVERNMENT NATIONAL MORTGAGE A	0.010%	1,162,347.56	10/20/2041	62,809.28	5.40	2.05
287	38382DRR2		GOVERNMENT NATIONAL MORTGAGE A	0.010%	361,477.87	03/20/2050	60,861.70	16.84	3.00
288	016269AE2		ALINEA CLO LTD	0.009%	54,759.34	07/20/2031	54,778.01	100.03	4.78
289	31398MNY8		FANNIE MAE	0.008%	55,950.30	03/25/2040	52,265.77	93.41	4.50
290	3137F6U47		FREDDIE MAC	0.008%	331,348.60	11/25/2050	51,316.33	15.49	2.50
291	3137H6CP8		FREDDIE MAC	0.008%	369,022.74	05/25/2049	50,483.58	13.68	2.50
292	36202EVQ9		GNMA II POOL 004223	0.007%	43,857.04	08/20/2038	47,334.69	107.93	6.50
293	36202EGF0		GNMA II POOL 003798	0.007%	43,321.77	12/20/2035	46,749.91	107.91	6.50
294	3136A2UT8		FANNIE MAE	0.007%	971,119.95	08/25/2041	45,561.35	4.69	2.35
295	36200H2G8		GNMA POOL 602075	0.007%	43,955.83	05/15/2033	44,385.58	100.98	5.00
296	36213FML4		GNMA POOL 553063	0.006%	38,771.68	02/15/2033	39,534.97	101.97	5.00
297	38376PSZ4		GOVERNMENT NATIONAL MORTGAGE A	0.006%	177,506.64	12/16/2039	36,085.92	20.33	6.50
298	36202DXE6		GNMA II POOL 003377	0.005%	32,516.15	04/20/2033	34,119.77	104.93	6.50
299	36291QYC2		GNMA POOL 635307	0.005%	30,957.04	06/15/2036	32,779.95	105.89	6.50
300	36296KP63		GNMA POOL 693545	0.005%	29,064.60	07/15/2038	31,134.84	107.12	6.50
301	36294TZ24		GNMA POOL 659661	0.005%	29,409.84	09/15/2036	30,487.41	103.66	6.50
302	36294RPC7		GNMA POOL 657519	0.005%	28,109.72	09/15/2036	29,147.16	103.69	6.50
303	36296YTP7		GNMA POOL 705358	0.004%	25,943.11	12/15/2038	28,279.74	109.01	6.50

Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
304	36176LR64	GNMA II POOL 769409	0.004%	27,364.11	02/20/2036	27,989.88	102.29	5.00
305	36290RYU1	GNMA POOL 615523	0.004%	27,285.51	09/15/2033	27,829.90	102.00	5.00
306	38374UTZ7	GOVERNMENT NATIONAL MORTGAGE A	0.004%	145,387.04	08/16/2035	26,104.52	17.96	6.00
307	36200HZF4	GNMA POOL 602042	0.004%	25,706.04	04/15/2033	25,880.41	100.68	5.00
308	36201EBW9	GNMA POOL 580653	0.004%	24,833.53	04/15/2034	25,324.94	101.98	5.00
309	36202ECR8	GNMA II POOL 003680	0.004%	21,537.36	02/20/2035	23,016.96	106.87	6.50
310	3137AKVS7	FREDDIE MAC	0.003%	650,920.74	05/15/2041	21,042.65	3.23	2.20
311	36295WZF7	GNMA POOL 683042	0.003%	19,966.65	01/15/2039	20,893.44	104.64	6.50
312	36296MTA6	GNMA POOL 695445	0.003%	18,681.88	09/15/2038	19,833.08	106.16	6.50
313	36297A2G7	GNMA POOL 706475	0.003%	18,611.90	01/15/2039	19,422.70	104.36	6.50
314	36200KT49	GNMA POOL 603671	0.003%	18,437.96	05/15/2033	18,792.51	101.92	5.00
315	36202DXV8	GNMA II POOL 003392	0.003%	15,722.11	05/20/2033	16,670.97	106.04	6.50
316	36202DMC2	GNMA II POOL 003055	0.003%	15,461.56	03/20/2031	16,467.84	106.51	7.50
317	36295HTA8	GNMA POOL 671145	0.003%	15,980.18	10/15/2037	16,221.63	101.51	6.50
318	36290QU52	GNMA POOL 614504	0.002%	13,283.63	06/15/2033	13,445.42	101.22	5.00
319	36297A3G6	GNMA POOL 706499	0.002%	13,015.74	12/15/2038	13,246.83	101.78	6.50
320	36296LFF39	GNMA POOL 694186	0.002%	11,523.38	11/15/2038	12,163.93	105.56	6.50
321	38379PAB3	GOVERNMENT NATIONAL MORTGAGE A	0.002%	735,667.34	10/16/2039	11,496.99	1.56	3.00
322	36290R5P4	GNMA POOL 615654	0.002%	11,107.16	10/15/2033	11,335.39	102.05	5.00
323	36202DU90	GNMA II POOL 003308	0.002%	10,749.42	11/20/2032	11,279.55	104.93	6.50
324	36202D6G1	GNMA II POOL 003571	0.002%	9,783.66	06/20/2034	10,455.79	106.87	6.50
325	3136BQJD2	FANNIE MAE	0.002%	75,939.58	12/25/2050	10,218.15	13.46	2.50
326	36201LEY6	GNMA POOL 586151	0.001%	9,261.01	07/15/2034	9,389.42	101.39	5.00
327	31396XV50	FANNIEMAE WHOLE LOAN	0.001%	78,392.90	09/25/2037	8,539.78	10.89	6.00
328	36290NK84	GNMA POOL 613319	0.001%	7,939.60	06/15/2033	7,946.39	100.09	5.00
329	36296RWF0	GNMA POOL 699146	0.001%	7,281.26	09/15/2038	7,670.08	105.34	6.50
330	36202EFB0	GNMA II POOL 003762	0.001%	7,086.81	09/20/2035	7,647.60	107.91	6.50
331	36200NJ69	GNMA POOL 605185	0.001%	6,616.37	04/15/2034	6,746.13	101.96	5.00
332	36297AZ63	GNMA POOL 706465	0.001%	6,124.68	12/15/2038	6,468.00	105.61	6.50
333	36296XFG4	GNMA POOL 704067	0.001%	5,585.53	12/15/2038	5,884.31	105.35	6.50
334	36296R2C0	GNMA POOL 699271	0.001%	4,717.50	09/15/2038	5,040.25	106.84	6.50
335	36202D2X8	GNMA II POOL 003490	0.001%	3,455.80	12/20/2033	3,664.36	106.04	6.50
336	36295NNM5	GNMA POOL 675496	0.001%	3,064.49	06/15/2038	3,279.25	107.01	6.50
337	36291J7H7	GNMA POOL 630096	0.000%	3,016.95	06/15/2034	3,024.85	100.26	5.00
338	36296SAT2	GNMA POOL 699418	0.000%	2,912.94	10/15/2038	3,016.68	103.56	6.50
339	36200AGG8	GNMA POOL 595199	0.000%	2,941.82	11/15/2032	2,982.18	101.37	5.00
340	36290XLT5	GNMA POOL 620538	0.000%	2,374.36	08/15/2033	2,373.63	99.97	5.00
341	36202D4C2	GNMA II POOL 003519	0.000%	1,723.06	02/20/2034	1,827.05	106.04	6.50
342	36202DPF2	GNMA II POOL 003122	0.000%	1,587.94	08/20/2031	1,695.57	106.78	7.50
343	38379DHW9	GOVERNMENT NATIONAL MORTGAGE A	0.000%	203,328.96	12/20/2042	1,482.94	0.73	4.50
344	36202DTF8	GNMA II POOL 003250	0.000%	1,347.27	06/20/2032	1,413.71	104.93	6.50
345	36202DMT5	GNMA II POOL 003070	0.000%	1,038.55	04/20/2031	1,106.38	106.53	7.50
346	36202DFY2	GNMA II POOL 002883	0.000%	489.42	02/20/2030	513.47	104.91	7.50
347	36202DNN7	GNMA II POOL 003097	0.000%	400.04	06/20/2031	425.22	106.30	7.50
348	36202DBZ3	GNMA II POOL 002756	0.000%	389.19	05/20/2029	394.21	101.29	7.50
349	36202DBL4	GNMA II POOL 002743	0.000%	388.25	04/20/2029	394.94	101.72	7.50
350	36202DST9	GNMA II POOL 003230	0.000%	371.66	04/20/2032	389.81	104.88	7.50
351	36291AWE5	GNMA POOL 622645	0.000%	347.71	11/15/2033	350.89	100.91	5.00
352	36202DHW4	GNMA II POOL 002945	0.000%	333.88	07/20/2030	344.52	103.19	7.50
353	38379CS80	GOVERNMENT NATIONAL MORTGAGE A	0.000%	29,575.98	07/16/2029	306.06	1.03	3.50
354	36202CX32	GNMA II POOL 002498	0.000%	176.16	10/20/2027	179.73	102.02	7.50
355	36202CXA6	GNMA II POOL 002473	0.000%	97.41	08/20/2027	99.01	101.64	7.50
356	36202CP98	GNMA II POOL 002248	0.000%	32.62	07/20/2026	32.68	100.18	7.50
357	36202CTR4	GNMA II POOL 002360	0.000%	23.76	01/20/2027	23.92	100.68	7.50
358	36202CQV8	GNMA II POOL 002268	0.000%	21.31	08/20/2026	21.33	100.08	7.50
359	AD12XGZN9	US LONG BOND(CBT) DEC25	-0.352%	-19.00	12/19/2025	-2,228,937.50	117.31	0.00
360	AD12ZR977	US 3YR NOTE (CBT) DEC25	-1.983%	-59.00	12/31/2025	-12,553,171.93	106.38	0.00
361	AD12X6264	US 10YR ULTRA FUT DEC25	-3.595%	-197.00	12/19/2025	-22,750,421.88	115.48	0.00
362	01F0606B6	FNMA TBA 30 YR 6	-5.332%	-33,000,000.00	11/15/2054	-33,743,490.00	102.25	6.00
363	AD12WQ4K8	US 10YR NOTE (CBT)DEC25	-5.626%	-316.00	12/19/2025	-35,604,312.50	112.67	0.00
364	01F0206B0	FNMA TBA 30 YR 2	-7.050%	-55,000,000.00	11/13/2055	-44,619,630.00	81.13	2.00
365	01F0406B8	FNMA TBA 30 YR 4	-7.345%	-49,000,000.00	11/13/2055	-46,486,104.00	94.87	4.00
366	01F0426B4	FNMA TBA 30 YR 4.5	-7.700%	-50,000,000.00	11/13/2055	-48,736,100.00	97.47	4.50

Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
367 01F0506B7		FNMA TBA 30 YR 5	-10.690%	-68,000,000.00	11/13/2055	-67,658,640.00	99.50	5.00
368 ADI2Y3070	FVZ25	US 5YR NOTE (CBT) DEC25	-19.948%	-1,156.00	12/31/2025	-126,247,844.33	109.21	0.00
369 ADI2XSWM8	TUZ25	US 2YR NOTE (CBT) DEC25	-34.548%	-1,050.00	12/31/2025	-218,654,297.40	104.12	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.

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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.

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**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](http://www.dws.com) or talk to your financial representative. Read the prospectus carefully before investing.**

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R-005024-12 (6/24)