



DWS GNMA Fund

Total Holdings as of 12/31/25

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
1	21H050615		GNMA II TBA 30 YR 5	27.924%	156,000,000.00	01/15/2055	155,568,504.00	99.72	5.00
2	21H020618		GNMA II TBA 30 YR 2	23.110%	155,500,000.00	01/15/2055	128,750,268.00	82.80	2.00
3	21H052611		GNMA II TBA 30 YR 5.5	16.397%	90,500,000.00	01/15/2055	91,350,700.00	100.94	5.50
4	01F052615		FNMA TBA 30 YR 5.5	10.010%	55,000,000.00	01/15/2055	55,764,500.00	101.39	5.50
5	3618N53Y3		GNMA II POOL MB0814	9.082%	50,000,000.00	12/20/2055	50,598,493.50	101.20	5.50
6	21H022614		GNMA II TBA 30 YR 2.5	8.208%	53,000,000.00	01/15/2055	45,728,400.00	86.28	2.50
7	01F032617		FNMA TBA 30 YR 3.5	7.135%	43,000,000.00	01/14/2056	39,747,351.00	92.44	3.50
8	36179WY93		GNMA II POOL MA7936	5.850%	37,751,331.28	03/20/2052	32,590,204.08	86.33	2.50
9	36179XX35		GNMA II POOL MA8798	5.668%	33,099,789.38	04/20/2053	31,576,462.27	95.40	4.00
10	38385FE31		GOVERNMENT NATIONAL MORTGAGE A	4.961%	27,831,362.59	04/20/2055	27,636,017.04	99.30	5.08
11	36179XLG9		GNMA II POOL MA8427	4.757%	26,997,859.84	11/20/2052	26,504,183.45	98.17	4.50
12	01F022618		FNMA TBA 30 YR 2.5	4.289%	28,250,000.00	01/15/2055	23,895,375.50	84.59	2.50
13	31427AR90		FED HM LN PC POOL QZ3211	4.280%	23,069,619.37	09/01/2055	23,843,232.06	103.35	6.00
14	3137HLF49		FREDDIE MAC	4.220%	21,684,219.57	05/25/2055	23,508,272.27	108.41	10.50
15	3136BVQ92		FANNIE MAE	3.763%	20,221,071.75	08/25/2054	20,961,557.29	103.66	8.12
16	36179WNF1		GNMA II POOL MA7590	3.026%	18,721,822.50	09/20/2051	16,857,048.85	90.04	3.00
17	36179WR34		GNMA II POOL MA7706	2.603%	16,109,264.16	11/20/2051	14,502,219.11	90.02	3.00
18	36179WQB7		GNMA II POOL MA7650	2.499%	15,460,591.44	10/20/2051	13,919,453.87	90.03	3.00
19	36179VVY3		GNMA II POOL MA6931	2.355%	15,167,969.16	10/20/2050	13,119,547.82	86.50	2.50
20	3136BVL97		FANNIE MAE	1.884%	9,872,768.88	05/25/2055	10,494,678.48	106.30	10.05
21	36179WXM5		GNMA II POOL MA7884	1.816%	10,597,468.35	02/20/2052	10,114,524.02	95.44	4.00
22	38384B3R0		GOVERNMENT NATIONAL MORTGAGE A	1.693%	9,638,249.44	07/20/2053	9,434,170.40	97.88	4.60
23	981DNHI15		CENTRAL CASH MANAGEMENT FD	1.624%	9,049,980.33	12/01/2050	9,049,980.33	100.00	0.00
24	91282CJT9		US TREASURY N/B	1.623%	9,000,000.00	01/15/2027	9,043,158.69	100.48	4.00
25	3140QTUS6		FNMA POOL CB7792	1.462%	7,765,727.50	01/01/2054	8,147,035.20	104.91	6.00
26	3137HJQD2		FREDDIE MAC	1.451%	7,861,381.74	02/25/2055	8,086,359.94	102.86	6.99
27	38381NH50		GOVERNMENT NATIONAL MORTGAGE A	1.427%	8,368,447.33	06/20/2055	7,949,325.03	94.99	4.33
28	36179WXX9		GNMA II POOL MA7882	1.398%	8,653,517.71	02/20/2052	7,788,241.74	90.00	3.00
29	38384JX41		GOVERNMENT NATIONAL MORTGAGE A	1.334%	42,544,438.64	12/20/2051	7,432,594.69	17.47	3.00
30	AD130KG47	AULH2	US ULTRA BOND CBT MAR26	1.313%	62.00	03/20/2026	7,316,000.00	118.00	0.00
31	38385JAQ6		GOVERNMENT NATIONAL MORTGAGE A	1.303%	85,664,220.03	11/20/2055	7,256,688.89	8.47	2.13
32	36179W5C8		GNMA II POOL MA8043	1.302%	8,058,714.41	05/20/2052	7,252,580.09	90.00	3.00
33	3140B42Z2		FNMA POOL DD4391	1.296%	6,992,669.91	05/01/2055	7,220,779.75	103.26	6.00
34	36179QRX1		GNMA II POOL MA2302	1.293%	7,781,306.30	10/20/2044	7,203,821.71	92.58	3.00
35	3136BYMA7		FANNIE MAE	1.148%	6,530,434.00	11/25/2055	6,393,936.57	97.91	5.50
36	AD130KFY2	USH26	US LONG BOND(CBT) MAR26	1.141%	55.00	03/20/2026	6,357,656.25	115.59	0.00
37	38382XR56		GOVERNMENT NATIONAL MORTGAGE A	1.139%	7,639,726.51	09/20/2051	6,347,200.83	83.08	2.00
38	36178NFK0		GNMA POOL AB2870	0.943%	5,682,607.90	09/15/2042	5,251,394.74	92.41	3.00
39	3137HDFQ8		FREDDIE MAC	0.931%	5,865,184.04	06/25/2054	5,186,186.93	88.42	0.01
40	38381NKG2		GOVERNMENT NATIONAL MORTGAGE A	0.925%	45,831,928.99	09/20/2049	5,152,347.08	11.24	2.20
41	36179V4U1		GNMA II POOL MA7135	0.876%	5,889,280.90	01/20/2051	4,882,214.57	82.90	2.00
42	38381NMR6		GOVERNMENT NATIONAL MORTGAGE A	0.875%	4,750,563.74	06/20/2055	4,874,430.03	102.61	6.72
43	36179TG58		GNMA II POOL MA4720	0.869%	5,030,187.86	09/20/2047	4,841,673.02	96.25	4.00
44	36202FY67		GNMA II POOL 005233	0.840%	4,804,514.57	11/20/2041	4,678,932.92	97.39	4.00
45	36176XKP3		GNMA POOL 779102	0.839%	4,961,457.20	04/15/2042	4,673,158.33	94.19	3.50
46	3136B13G7		FANNIE MAE	0.827%	39,082,795.96	06/25/2048	4,605,423.66	11.78	2.21
47	38384AFP3		GOVERNMENT NATIONAL MORTGAGE A	0.773%	4,475,997.29	05/20/2053	4,309,192.00	96.27	4.46
48	3136BCM72		FANNIE MAE	0.760%	27,461,695.85	12/25/2050	4,233,048.51	15.41	2.50
49	3136BRH75		FANNIE MAE	0.739%	32,411,230.03	10/25/2051	4,118,510.88	12.71	2.50
50	3136BUBG4		FANNIE MAE	0.718%	4,719,493.68	01/25/2055	3,999,446.19	84.74	0.13
51	3617YU3Y8		GNMA II POOL CM8915	0.697%	4,739,453.36	03/20/2052	3,882,318.20	81.91	2.00

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52	38384ENB7		GOVERNMENT NATIONAL MORTGAGE A	0.676%	4,632,315.83	09/20/2053	3,767,741.19	81.34	0.01
53	38382ET64		GOVERNMENT NATIONAL MORTGAGE A	0.670%	35,097,181.02	07/20/2043	3,732,189.31	10.63	2.59
54	38382WRT6		GOVERNMENT NATIONAL MORTGAGE A	0.610%	30,403,041.90	10/20/2047	3,397,692.56	11.18	2.50
55	38384MU88		GOVERNMENT NATIONAL MORTGAGE A	0.609%	16,063,204.43	03/20/2051	3,394,725.98	21.13	3.28
56	38383MC89		GOVERNMENT NATIONAL MORTGAGE A	0.609%	45,354,584.04	06/20/2050	3,392,236.25	7.48	1.88
57	3136BXY57		FANNIE MAE	0.582%	40,922,415.35	11/25/2055	3,241,178.88	7.92	2.13
58	3622A2RL8		GNMA II POOL 784091	0.575%	3,131,253.69	05/20/2036	3,201,546.70	102.24	5.00
59	3137HNSZ2		FREDDIE MAC	0.574%	62,277,994.13	11/25/2055	3,198,039.14	5.14	1.48
60	38385FCQ2		GOVERNMENT NATIONAL MORTGAGE A	0.510%	2,720,950.26	04/20/2055	2,842,631.40	104.47	10.00
61	36202FY59		GNMA II POOL 005232	0.492%	2,911,887.53	11/20/2041	2,741,420.22	94.15	3.50
62	38383YJT0		GOVERNMENT NATIONAL MORTGAGE A	0.474%	29,516,083.74	12/20/2049	2,641,026.27	8.95	2.13
63	38384GKV1		GOVERNMENT NATIONAL MORTGAGE A	0.435%	18,215,247.54	11/20/2051	2,425,667.50	13.32	3.00
64	3136BLUE8		FANNIE MAE	0.434%	19,936,877.22	07/25/2050	2,417,879.08	12.13	3.00
65	36179RZT9		GNMA II POOL MA3454	0.432%	2,577,790.00	02/20/2046	2,408,269.58	93.42	3.50
66	3136BHD55		FANNIE MAE	0.429%	13,673,929.83	07/25/2051	2,389,347.36	17.47	2.50
67	3136BJZC2		FANNIE MAE	0.425%	16,929,914.29	02/25/2048	2,366,609.86	13.98	2.50
68	38385GS67		GOVERNMENT NATIONAL MORTGAGE A	0.421%	2,320,094.98	04/20/2065	2,346,133.01	101.12	7.80
69	3137HISY3		FREDDIE MAC	0.406%	19,018,771.72	01/25/2051	2,262,691.04	11.90	2.50
70	36180CYS2		GNMA POOL AD1621	0.403%	2,384,848.37	01/15/2043	2,246,001.47	94.18	3.50
71	38382LAW1		GOVERNMENT NATIONAL MORTGAGE A	0.402%	15,469,381.44	11/20/2050	2,237,643.70	14.46	2.45
72	36178DLK5		GNMA POOL AA5730	0.384%	2,272,704.52	10/15/2042	2,140,413.62	94.18	3.50
73	3136BF2R3		FANNIE MAE	0.367%	24,885,187.80	07/25/2047	2,046,318.95	8.22	2.00
74	12562RAJ4		CIFC FUNDING LTD	0.360%	2,000,000.00	01/15/2040	2,003,756.00	100.19	5.20
75	3137H8B83		FREDDIE MAC	0.359%	18,687,074.78	02/25/2052	2,000,045.85	10.70	4.00
76	38384N4E2		GOVERNMENT NATIONAL MORTGAGE A	0.349%	34,834,278.63	05/20/2054	1,944,613.50	5.58	2.01
77	3137FXYY4		FREDDIE MAC	0.340%	12,061,124.07	03/25/2051	1,893,791.39	15.70	2.50
78	90355PAC0		U.S. BANK NATIONAL ASSOCIATION	0.328%	1,837,517.79	09/25/2032	1,825,729.93	99.36	5.22
79	3136BYLZ3		FANNIE MAE	0.321%	24,175,621.00	11/25/2055	1,785,806.46	7.39	1.46
80	38382AJU0		GOVERNMENT NATIONAL MORTGAGE A	0.319%	15,141,015.51	10/20/2049	1,779,519.31	11.75	2.30
81	38383PCG4		GOVERNMENT NATIONAL MORTGAGE A	0.317%	9,633,661.00	03/20/2052	1,768,082.08	18.35	5.00
82	95763PNC1		WESTERN ALLIANCE BANK	0.316%	1,672,107.61	07/25/2059	1,758,706.73	105.18	7.02
83	38383XKB9		GOVERNMENT NATIONAL MORTGAGE A	0.305%	27,163,771.68	04/20/2053	1,701,867.61	6.27	2.23
84	3137FVBK7		FREDDIE MAC	0.298%	12,901,609.50	08/25/2050	1,659,860.31	12.87	2.16
85	3137HLCG5		FREDDIE MAC	0.292%	36,153,173.20	05/25/2055	1,629,014.62	4.51	1.41
86	36178DPF2		GNMA POOL AA5822	0.285%	1,720,946.31	11/15/2042	1,585,075.22	92.10	3.00
87	31325VMJ0		FREDDIEMAC STRIP	0.283%	14,362,010.75	11/15/2044	1,575,595.16	10.97	1.95
88	78489CAA7		SWCH COMMERCIAL MORTGAGE TRUST	0.267%	1,500,000.00	02/15/2042	1,486,033.65	99.07	5.19
89	38383RA72		GOVERNMENT NATIONAL MORTGAGE A	0.249%	1,509,392.06	05/20/2052	1,388,857.69	92.01	4.50
90	14687GAD7		CARVANA AUTO RECEIVABLES TRUST	0.245%	1,400,274.91	06/12/2028	1,362,480.51	97.30	1.02
91	3617VYCK3		GNMA II POOL CE9074	0.244%	1,395,593.23	12/20/2048	1,358,388.46	97.33	4.50
92	05493XAA8		THE BAHA TRUST	0.239%	1,286,000.00	12/10/2041	1,331,046.78	103.50	5.97
93	3137F8UQ4		FREDDIE MAC	0.234%	9,630,990.05	01/25/2051	1,305,761.35	13.56	2.00
94	3620ASEZ8		GNMA POOL 738252	0.233%	1,296,673.99	04/15/2041	1,299,673.53	100.23	4.50
95	891946AA3		TOWD POINT MORTGAGE TRUST	0.219%	1,211,868.37	01/25/2065	1,221,999.83	100.84	5.80
96	3136AUTH4		FANNIE MAE	0.219%	14,897,461.65	12/25/2046	1,218,145.92	8.18	2.06
97	36205UAC4		GNMA II POOL 400603	0.217%	1,179,793.68	07/20/2041	1,208,131.17	102.40	5.00
98	38382NPU5		GOVERNMENT NATIONAL MORTGAGE A	0.213%	10,424,777.55	02/20/2051	1,187,056.81	11.39	2.50
99	3137FMZA3		FREDDIE MAC	0.212%	10,404,811.39	07/25/2049	1,181,157.73	11.35	2.06
100	46651YBB5		JP MORGAN MORTGAGE TRUST	0.209%	1,214,955.68	05/25/2050	1,165,490.10	95.93	4.75
101	3137BS3L5		FREDDIE MAC	0.205%	10,340,804.24	09/15/2046	1,140,893.18	11.03	1.90
102	3137ATUR1		FREDDIE MAC	0.202%	1,399,632.05	09/15/2042	1,124,065.56	80.31	3.00
103	38384A3D3		GOVERNMENT NATIONAL MORTGAGE A	0.188%	7,951,496.47	09/20/2050	1,044,703.07	13.14	2.38
104	3136BXZU1		FANNIE MAE	0.185%	13,604,396.16	09/25/2055	1,031,889.10	7.58	2.08
105	38380UFA6		GOVERNMENT NATIONAL MORTGAGE A	0.185%	1,174,000.00	12/20/2047	1,030,537.69	87.78	2.50
106	36241KZ68		GNMA POOL 782565	0.182%	988,732.08	02/15/2039	1,015,535.13	102.71	5.00
107	66981PAQ1		CONTINENTAL CREDIT CARD LLC	0.182%	1,000,000.00	12/15/2032	1,014,622.30	101.46	5.78
108	38382BXF5		GOVERNMENT NATIONAL MORTGAGE A	0.182%	9,271,978.12	12/20/2049	1,013,241.77	10.93	2.15
109	3620A9YU9		GNMA POOL 723523	0.181%	1,003,397.52	12/15/2039	1,006,826.53	100.34	4.50
110	12553XAD5		CIM TRUST	0.179%	1,059,901.77	08/25/2048	998,334.20	94.19	4.00
111	482606AA8		KNDR TRUST 2021 KIND	0.177%	991,719.90	08/15/2038	987,630.54	99.59	4.82
112	33835NAA9		522 FUNDING CLO LTD	0.173%	964,491.43	10/20/2031	964,679.51	100.02	5.19
113	36177WUC2		GNMA POOL AA0579	0.173%	1,020,846.57	06/15/2042	961,412.44	94.18	3.50
114	3136ABJ87		FANNIE MAE	0.172%	1,151,212.51	02/25/2043	960,357.59	83.42	3.50

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115	3137HD5M8		FREDDIE MAC	0.171%	13,042,733.24	11/25/2046	950,740.00	7.29	1.91
116	3136B67K3		FANNIE MAE	0.165%	8,785,305.72	11/25/2049	917,783.32	10.45	2.01
117	3136ABK69		FANNIE MAE	0.162%	1,244,000.00	02/25/2043	900,698.89	72.40	2.00
118	05592AAG5		BPR TRUST	0.161%	900,000.00	09/15/2038	898,906.95	99.88	5.02
119	38382RBE7		GOVERNMENT NATIONAL MORTGAGE A	0.154%	6,994,233.48	04/20/2051	856,325.83	12.24	2.45
120	38378FBP4		GOVERNMENT NATIONAL MORTGAGE A	0.153%	5,337,390.25	01/20/2043	851,163.87	15.95	3.50
121	3137FQUB7		FREDDIE MAC	0.151%	8,034,153.66	12/25/2049	842,986.47	10.49	1.96
122	38379BMC9		GOVERNMENT NATIONAL MORTGAGE A	0.145%	8,125,271.73	04/16/2044	808,494.19	9.95	2.25
123	749426AB8		WOODWARD CAPITAL MANAGEMENT	0.143%	787,821.71	12/25/2044	794,803.15	100.89	5.68
124	14687HAD5		CARVANA AUTO RECEIVABLES TRUST	0.139%	796,055.68	09/11/2028	777,037.67	97.61	1.72
125	3140FXD58		FNMA POOL BF0123	0.139%	749,178.62	07/01/2044	775,372.21	103.50	5.00
126	3617VHR81		GNMA II POOL CD6811	0.137%	781,993.17	03/20/2050	761,146.21	97.33	4.50
127	36179S5L7		GNMA II POOL MA4451	0.136%	814,112.77	05/20/2047	759,600.05	93.30	3.50
128	38382BDZ3		GOVERNMENT NATIONAL MORTGAGE A	0.134%	7,544,220.46	09/16/2043	745,945.21	9.89	2.30
129	3137F9XG1		FREDDIE MAC	0.133%	13,731,690.86	01/25/2044	741,673.62	5.40	1.50
130	38382CRX1		GOVERNMENT NATIONAL MORTGAGE A	0.126%	7,290,386.93	02/20/2050	701,630.77	9.62	2.20
131	3137F1HT8		FREDDIE MAC	0.126%	756,863.32	07/15/2047	700,917.54	92.61	3.50
132	38381VX54		GOVERNMENT NATIONAL MORTGAGE A	0.125%	9,440,459.02	06/16/2038	696,790.27	7.38	2.25
133	36180KB42		GNMA POOL AD7259	0.122%	724,608.06	03/15/2043	681,954.32	94.11	3.50
134	36176A5M7		GNMA POOL 760752	0.122%	724,203.15	01/15/2042	681,901.45	94.16	3.50
135	38382T4P6		GOVERNMENT NATIONAL MORTGAGE A	0.122%	5,360,206.90	05/20/2051	677,720.55	12.64	2.50
136	38376XKB8		GOVERNMENT NATIONAL MORTGAGE A	0.121%	662,762.59	03/20/2040	675,780.41	101.96	5.00
137	3136B6UL5		FANNIE MAE	0.119%	6,359,825.56	10/25/2049	663,012.45	10.43	2.06
138	38382TZW7		GOVERNMENT NATIONAL MORTGAGE A	0.118%	4,464,230.46	05/20/2051	658,676.00	14.75	2.50
139	38379NT77		GOVERNMENT NATIONAL MORTGAGE A	0.118%	700,991.19	07/20/2045	657,961.80	93.86	3.50
140	3136B8K81		FANNIE MAE	0.117%	5,349,598.20	03/25/2050	652,155.07	12.19	2.06
141	38382LLM1		GOVERNMENT NATIONAL MORTGAGE A	0.116%	5,151,303.83	11/20/2050	647,889.32	12.58	2.00
142	36205UAH3		GNMA II POOL 400608	0.112%	607,061.30	07/20/2041	621,642.32	102.40	5.00
143	38380KXH3		GOVERNMENT NATIONAL MORTGAGE A	0.106%	3,299,018.92	11/16/2047	587,928.88	17.82	4.50
144	3137F7PV1		FREDDIE MAC	0.105%	4,738,868.84	12/25/2050	586,459.99	12.38	2.00
145	38376UEN5		GOVERNMENT NATIONAL MORTGAGE A	0.103%	5,785,166.56	02/20/2038	575,290.85	9.94	2.62
146	34461WAC4		FONTAINEBLEAU MIAMI BEACH TRUS	0.101%	563,000.00	12/15/2039	564,220.13	100.22	5.60
147	38377MF50		GOVERNMENT NATIONAL MORTGAGE A	0.099%	4,556,223.21	11/20/2040	553,638.35	12.15	2.80
148	38382L2E0		GOVERNMENT NATIONAL MORTGAGE A	0.098%	4,053,700.50	11/20/2050	546,218.91	13.47	2.45
149	3136ATK52		FANNIE MAE	0.096%	2,924,111.00	08/25/2046	533,432.35	18.24	3.50
150	38379GQP5		GOVERNMENT NATIONAL MORTGAGE A	0.095%	6,633,950.91	09/16/2044	531,750.77	8.02	1.75
151	38382MMP1		GOVERNMENT NATIONAL MORTGAGE A	0.095%	2,921,610.51	12/20/2050	529,289.48	18.12	4.50
152	3617W1H37		GNMA II POOL CF0250	0.093%	530,512.94	08/20/2049	519,738.63	97.97	4.50
153	3137BJ2C6		FREDDIE MAC	0.093%	2,902,770.11	11/15/2043	517,240.45	17.82	6.00
154	3136BGAW1		FANNIE MAE	0.092%	3,527,296.25	03/25/2051	511,988.60	14.52	2.00
155	38382GEN8		GOVERNMENT NATIONAL MORTGAGE A	0.092%	4,273,964.72	06/20/2050	511,639.35	11.97	2.30
156	3136AHA59		FANNIE MAE	0.091%	4,081,521.65	01/25/2044	505,268.38	12.38	2.61
157	3136BGWY3		FANNIE MAE	0.089%	3,159,454.08	07/25/2051	494,593.17	15.65	2.50
158	46646GAA5		JP MORGAN CHASE COMMERCIAL MOR	0.089%	500,000.00	09/06/2038	494,473.70	98.89	2.85
159	36202EWF2		GNMA II POOL 004246	0.086%	445,840.59	09/20/2038	481,555.19	108.01	6.50
160	38377GWS4		GOVERNMENT NATIONAL MORTGAGE A	0.086%	4,080,653.51	06/20/2040	481,032.86	11.79	2.73
161	38378JUK6		GOVERNMENT NATIONAL MORTGAGE A	0.086%	9,796,416.74	03/20/2041	476,907.20	4.87	0.90
162	3620AP5G6		GNMA II POOL 736247	0.085%	463,985.95	03/20/2040	475,118.30	102.40	5.00
163	16158RAL0		CHASE MORTGAGE FINANCE CORPORA	0.084%	487,739.21	04/25/2049	469,345.30	96.23	4.80
164	3136B54X0		FANNIE MAE	0.083%	5,912,285.13	05/25/2044	460,720.91	7.79	4.50
165	38383DEV6		GOVERNMENT NATIONAL MORTGAGE A	0.082%	3,321,294.34	11/20/2051	456,129.63	13.73	2.00
166	3137H2Z98		FREDDIE MAC	0.081%	6,259,000.00	08/25/2051	451,661.96	7.22	0.58
167	3137F8DK6		FREDDIE MAC	0.081%	3,739,722.47	01/25/2051	450,783.79	12.05	2.00
168	38381YP57		GOVERNMENT NATIONAL MORTGAGE A	0.079%	4,074,795.44	09/20/2049	441,577.31	10.84	2.15
169	3136BAP40		FANNIE MAE	0.079%	2,774,031.50	10/25/2048	438,528.61	15.81	3.00
170	3136BDC30		FANNIE MAE	0.078%	11,768,487.91	12/25/2040	435,795.23	3.70	1.50
171	36241LYS9		GNMA POOL 783421	0.076%	424,410.84	01/15/2041	425,899.83	100.35	4.55
172	38379AR77		GOVERNMENT NATIONAL MORTGAGE A	0.075%	3,839,929.40	03/20/2044	419,408.11	10.92	2.25
173	38379XBX7		GOVERNMENT NATIONAL MORTGAGE A	0.073%	2,163,718.13	05/20/2040	407,921.93	18.85	5.00
174	3620C3JT1		GNMA POOL 747653	0.073%	406,477.26	08/15/2040	407,473.03	100.24	4.50
175	38382KGF4		GOVERNMENT NATIONAL MORTGAGE A	0.072%	2,402,662.03	10/20/2050	400,658.26	16.68	2.50
176	3620AQYU1		GNMA POOL 737023	0.071%	396,171.16	02/15/2040	397,141.68	100.24	4.50
177	38379AG79		GOVERNMENT NATIONAL MORTGAGE A	0.070%	3,442,876.09	03/16/2044	387,779.57	11.26	3.40

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
178	38378W2U6		GOVERNMENT NATIONAL MORTGAGE A	0.069%	5,366,090.98	09/20/2043	384,609.58	7.17	1.75
179	38382CDX6		GOVERNMENT NATIONAL MORTGAGE A	0.069%	2,245,692.98	01/20/2050	384,184.76	17.11	3.00
180	3136AF2C7		FANNIE MAE	0.069%	4,791,740.33	07/25/2043	383,307.60	8.00	2.16
181	3137FUHY3		FREDDIE MAC	0.068%	2,686,324.75	07/25/2050	377,512.74	14.05	2.50
182	3620C02U1		GNMA POOL 745187	0.067%	373,660.24	07/15/2040	374,575.61	100.24	4.50
183	3136ACAY7		FANNIE MAE	0.065%	4,665,392.04	02/25/2043	364,785.23	7.82	2.21
184	38376JAY0		GOVERNMENT NATIONAL MORTGAGE A	0.065%	350,477.28	11/20/2039	364,632.51	104.04	5.50
185	3136BBYB2		FANNIE MAE	0.065%	3,116,386.96	09/25/2050	363,300.38	11.66	2.00
186	38381AR65		GOVERNMENT NATIONAL MORTGAGE A	0.065%	5,253,761.70	11/20/2048	360,991.59	6.87	1.23
187	3137FVL91		FREDDIE MAC	0.064%	3,200,958.42	08/25/2050	356,192.03	11.13	1.85
188	38382CFF3		GOVERNMENT NATIONAL MORTGAGE A	0.062%	2,109,601.51	02/20/2048	347,595.05	16.48	5.00
189	3136AFB45		FANNIE MAE	0.062%	3,741,533.15	01/25/2043	346,728.85	9.27	2.21
190	38376UEH8		GOVERNMENT NATIONAL MORTGAGE A	0.061%	3,439,534.24	02/20/2038	341,304.88	9.92	2.67
191	38378T3B4		GOVERNMENT NATIONAL MORTGAGE A	0.060%	3,332,902.04	07/16/2043	332,010.10	9.96	2.25
192	3620AR3L3		GNMA POOL 738003	0.059%	326,665.12	02/15/2041	327,420.78	100.23	4.50
193	3136AFG24		FANNIE MAE	0.058%	3,140,585.70	07/25/2043	325,857.75	10.38	2.16
194	31423Y4J5		FANNIEMAE STRIP	0.058%	4,887,263.92	07/25/2037	320,784.61	6.56	2.00
195	38381RPP8		GOVERNMENT NATIONAL MORTGAGE A	0.057%	351,500.00	02/20/2049	318,981.28	90.75	3.50
196	38382QAU4		GOVERNMENT NATIONAL MORTGAGE A	0.057%	2,706,050.92	02/20/2051	317,855.39	11.75	2.00
197	38385FQE4		GOVERNMENT NATIONAL MORTGAGE A	0.056%	2,340,884.64	10/20/2051	314,194.17	13.42	2.50
198	38382P2H4		GOVERNMENT NATIONAL MORTGAGE A	0.056%	2,741,257.63	01/20/2051	310,925.61	11.34	2.50
199	38379DLJ1		GOVERNMENT NATIONAL MORTGAGE A	0.055%	3,811,059.50	10/16/2043	304,988.23	8.00	4.50
200	3137FXC89		FREDDIE MAC	0.055%	2,371,837.58	10/25/2050	304,629.83	12.84	2.00
201	36180KB34		GNMA POOL AD7258	0.054%	320,175.32	03/15/2043	301,324.55	94.11	3.50
202	38382UAZ4		GOVERNMENT NATIONAL MORTGAGE A	0.054%	7,621,176.00	10/20/2048	300,984.55	3.95	0.00
203	38382PJ45		GOVERNMENT NATIONAL MORTGAGE A	0.053%	2,255,800.99	03/20/2051	295,449.95	13.10	2.00
204	36290UDT0		GNMA POOL 617614	0.052%	268,717.30	07/15/2037	290,534.30	108.12	6.50
205	38375GMQ1		GOVERNMENT NATIONAL MORTGAGE A	0.052%	2,557,353.90	07/16/2042	288,808.65	11.29	2.25
206	3136A1NW1		FANNIE MAE	0.052%	2,953,060.61	10/25/2041	287,827.55	9.75	2.01
207	3136B6RB1		FANNIE MAE	0.051%	2,568,069.59	10/25/2049	286,533.42	11.16	2.06
208	38379VVS0		GOVERNMENT NATIONAL MORTGAGE A	0.051%	2,530,401.39	07/20/2044	285,599.07	11.29	2.40
209	36241KFJ2		GNMA POOL 781969	0.051%	276,897.81	08/15/2035	284,183.78	102.63	5.00
210	36202EZJ1		GNMA II POOL 004345	0.050%	259,092.24	01/20/2039	279,847.13	108.01	6.50
211	36296XZY3		GNMA POOL 704659	0.050%	278,190.35	08/15/2039	279,387.75	100.43	4.50
212	3137F6KW6		FREDDIE MAC	0.048%	2,828,251.01	11/25/2050	268,255.73	9.48	1.50
213	38379F2J7		GOVERNMENT NATIONAL MORTGAGE A	0.048%	2,352,484.23	02/16/2033	265,763.23	11.30	5.50
214	31398G5J4		FANNIE MAE	0.046%	1,274,542.19	02/25/2040	258,808.96	20.31	6.50
215	38382CMZ1		GOVERNMENT NATIONAL MORTGAGE A	0.046%	1,164,353.21	06/20/2049	257,330.83	22.10	4.50
216	38377DKF2		GOVERNMENT NATIONAL MORTGAGE A	0.045%	2,027,238.16	08/16/2040	249,865.96	12.33	2.80
217	3136BBEL2		FANNIE MAE	0.045%	1,546,166.75	08/25/2050	249,822.88	16.16	2.50
218	36178WVN88		GNMA POOL AB9415	0.044%	259,735.45	10/15/2042	244,613.54	94.18	3.50
219	38381YMW1		GOVERNMENT NATIONAL MORTGAGE A	0.043%	3,523,653.17	09/20/2036	242,337.24	6.88	2.25
220	3620AP6X8		GNMA II POOL 736286	0.043%	238,213.52	03/20/2029	240,345.16	100.89	5.00
221	3137B35P9		FREDDIE MAC	0.043%	2,243,176.00	06/15/2043	239,710.88	10.69	2.05
222	3136ABGH0		FANNIE MAE	0.042%	2,048,161.05	11/25/2042	234,496.83	11.45	3.00
223	38378EB85		GOVERNMENT NATIONAL MORTGAGE A	0.042%	1,730,620.61	05/16/2042	233,113.51	13.47	5.50
224	36178FDF0		GNMA II POOL AA7302	0.042%	245,715.25	07/20/2043	231,355.80	94.16	3.50
225	38377VG91		GOVERNMENT NATIONAL MORTGAGE A	0.041%	3,015,108.59	05/20/2041	226,964.44	7.53	1.55
226	38378DPS8		GOVERNMENT NATIONAL MORTGAGE A	0.040%	1,801,649.68	03/20/2042	220,425.14	12.23	2.78
227	3142G9UZ1		FREDDIEMAC STRIP	0.039%	3,105,171.26	01/25/2042	219,265.05	7.06	1.50
228	3620AC4V3		GNMA POOL 726336	0.039%	216,749.43	09/15/2039	217,380.24	100.29	4.50
229	3136AVLR8		FANNIE MAE	0.039%	1,636,358.27	03/25/2047	215,285.33	13.16	3.00
230	36295ACS2		GNMA POOL 664381	0.038%	195,019.56	10/15/2037	209,849.93	107.60	6.50
231	38382DWQ8		GOVERNMENT NATIONAL MORTGAGE A	0.038%	1,035,136.95	08/20/2049	209,745.83	20.26	4.00
232	38383AAK0		GOVERNMENT NATIONAL MORTGAGE A	0.037%	1,719,252.83	09/20/2051	208,349.34	12.12	2.50
233	38382HRK8		GOVERNMENT NATIONAL MORTGAGE A	0.037%	369,582.12	08/20/2050	207,609.47	56.17	3.00
234	31398SBJ1		FANNIE MAE	0.037%	2,307,054.40	10/25/2040	206,866.62	8.97	5.50
235	38382NMU8		GOVERNMENT NATIONAL MORTGAGE A	0.037%	1,137,719.51	02/20/2051	204,010.50	17.93	3.00
236	3137F6Y27		FREDDIE MAC	0.037%	1,937,999.66	03/25/2049	203,970.63	10.52	2.00
237	3136BDEF1		FANNIE MAE	0.036%	1,471,054.97	01/25/2051	202,609.46	13.77	2.00
238	38384QTA6		GOVERNMENT NATIONAL MORTGAGE A	0.036%	199,158.02	07/20/2054	199,291.89	100.07	5.00
239	36290VKX1		GNMA POOL 618710	0.035%	183,266.58	11/15/2036	196,410.96	107.17	6.50
240	36176NB42		GNMA POOL 770759	0.035%	194,371.66	06/15/2041	194,715.36	100.18	4.49

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
241	3136B6R88		FANNIE MAE	0.034%	2,053,536.81	05/25/2048	187,716.31	9.14	3.50
242	38382LXR7		GOVERNMENT NATIONAL MORTGAGE A	0.033%	1,491,070.78	12/20/2050	185,534.56	12.44	2.00
243	3136BQZ28		FANNIE MAE	0.033%	1,448,521.14	11/25/2049	184,427.45	12.73	3.50
244	36294XAF3		GNMA POOL 662506	0.033%	168,274.76	07/15/2037	181,381.91	107.79	6.50
245	3136A2HP1		FANNIE MAE	0.032%	182,865.28	11/25/2041	180,003.21	98.43	4.00
246	36176D6A6		GNMA POOL 763465	0.032%	178,094.02	05/15/2041	179,006.55	100.51	4.63
247	3617W1H60		GNMA II POOL CF0253	0.031%	176,930.62	05/20/2049	172,213.87	97.33	4.50
248	38376WS30		GOVERNMENT NATIONAL MORTGAGE A	0.031%	2,212,110.00	03/20/2040	171,657.32	7.76	1.83
249	36290SYJ4		GNMA POOL 616413	0.031%	166,624.72	05/15/2034	170,685.02	102.44	5.00
250	38374CF63		GOVERNMENT NATIONAL MORTGAGE A	0.029%	162,627.87	10/20/2033	164,136.91	100.93	4.50
251	3136BBME9		FANNIE MAE	0.029%	198,833.76	08/25/2050	164,134.21	82.55	2.00
252	36202E3J6		GNMA II POOL 004401	0.028%	145,259.49	03/20/2039	156,895.68	108.01	6.50
253	3136A8MG2		FANNIE MAE	0.027%	2,305,242.90	09/25/2042	150,982.99	6.55	0.90
254	3132J0KW6		FREDDIEMAC STRIP	0.026%	156,355.69	10/15/2046	144,666.52	92.52	3.00
255	38374MC56		GOVERNMENT NATIONAL MORTGAGE A	0.024%	132,820.53	03/20/2036	136,222.40	102.56	5.50
256	3136AE7M3		FANNIE MAE	0.023%	1,613,014.01	07/25/2043	130,799.95	8.11	2.16
257	3137FV4H2		FREDDIE MAC	0.023%	2,531,730.62	01/25/2042	129,927.25	5.13	2.56
258	36294WPH5		GNMA POOL 662024	0.023%	118,244.93	11/15/2036	125,625.19	106.24	6.50
259	3620AQ6G3		GNMA POOL 737171	0.023%	122,560.33	04/15/2040	125,513.74	102.41	5.00
260	38378PZQ4		GOVERNMENT NATIONAL MORTGAGE A	0.022%	1,195,129.59	01/16/2044	120,374.89	10.07	2.20
261	3136AXZV0		FANNIE MAE	0.021%	6,397,979.00	09/25/2047	118,226.33	1.85	0.00
262	36178FZ33		GNMA POOL AA7962	0.021%	124,928.50	08/15/2042	117,655.11	94.18	3.50
263	3136B3QB9		FANNIE MAE	0.020%	118,643.20	12/25/2048	114,169.47	96.23	3.50
264	3620A94V0		GNMA POOL 723636	0.020%	111,835.84	02/15/2040	113,481.79	101.47	5.00
265	38374DPK9		GOVERNMENT NATIONAL MORTGAGE A	0.020%	1,218,571.68	01/16/2038	113,452.78	9.31	2.65
266	3137GADH7		FREDDIE MAC	0.020%	2,434,976.30	09/15/2040	110,379.76	4.53	0.40
267	36290TJ8		GNMA POOL 617153	0.019%	98,068.93	07/15/2036	105,774.91	107.86	6.50
268	3136B4HM3		FANNIE MAE	0.019%	865,881.86	05/25/2048	104,037.99	12.02	4.50
269	36292DVV9		GNMA POOL 646029	0.019%	97,895.63	09/15/2037	103,704.20	105.93	6.50
270	36202E2D0		GNMA II POOL 004372	0.018%	94,408.58	02/20/2039	101,971.29	108.01	6.50
271	38376WKH7		GOVERNMENT NATIONAL MORTGAGE A	0.018%	2,034,342.27	02/16/2040	100,731.29	4.95	2.10
272	36176SV23		GNMA POOL 774933	0.017%	97,135.46	09/15/2041	96,229.86	99.07	4.25
273	36291FVF2		GNMA POOL 627114	0.017%	93,118.89	03/15/2034	95,384.83	102.43	5.00
274	36294R5J4		GNMA POOL 657949	0.016%	85,085.41	09/15/2036	89,419.59	105.09	6.50
275	3136A2QE6		FANNIE MAE	0.016%	1,259,758.50	10/25/2041	88,670.24	7.04	2.56
276	38376XA52		GOVERNMENT NATIONAL MORTGAGE A	0.016%	1,531,006.69	11/16/2034	86,697.36	5.66	2.25
277	36202EXP9		GNMA II POOL 004286	0.015%	78,348.58	11/20/2038	84,115.79	107.36	6.50
278	36296JGD1		GNMA POOL 692396	0.015%	78,165.71	02/15/2039	83,814.80	107.23	6.50
279	3136BCJE1		FANNIE MAE	0.015%	499,802.02	11/25/2050	81,810.36	16.37	2.50
280	36290WJ86		GNMA POOL 619587	0.014%	77,858.01	07/15/2033	79,355.02	101.92	5.00
281	38375DL89		GOVERNMENT NATIONAL MORTGAGE A	0.014%	83,617.07	07/20/2039	77,605.52	92.81	4.50
282	3136AUDF5		FANNIE MAE	0.014%	107,245.17	11/25/2046	77,017.83	71.81	2.50
283	38383DFA1		GOVERNMENT NATIONAL MORTGAGE A	0.014%	607,861.27	11/20/2051	76,594.98	12.60	2.00
284	36202FJP2		GNMA II POOL 004770	0.014%	78,184.84	08/20/2040	76,136.14	97.38	4.00
285	36200TTG3		GNMA POOL 572151	0.012%	66,819.45	01/15/2035	68,233.99	102.12	5.00
286	38374MEP0		GOVERNMENT NATIONAL MORTGAGE A	0.012%	857,934.90	11/16/2035	67,817.09	7.90	2.40
287	36206C6P9		GNMA POOL 407778	0.012%	65,309.88	07/15/2041	65,309.42	100.00	4.49
288	38375CWH9		GOVERNMENT NATIONAL MORTGAGE A	0.011%	485,195.29	04/16/2042	63,179.26	13.02	2.75
289	38382DRR2		GOVERNMENT NATIONAL MORTGAGE A	0.011%	355,970.59	03/20/2050	61,474.51	17.27	3.00
290	38378HSA5		GOVERNMENT NATIONAL MORTGAGE A	0.011%	1,063,644.15	10/20/2041	59,331.93	5.58	2.35
291	3137ARRY4		FREDDIE MAC	0.010%	1,298,252.36	03/15/2041	58,086.71	4.47	2.60
292	016269AE2		ALINEA CLO LTD	0.010%	54,759.34	07/20/2031	54,762.84	100.01	4.78
293	31398MNY8		FANNIE MAE	0.009%	56,370.71	03/25/2040	52,675.95	93.45	4.50
294	3137H6CP8		FREDDIE MAC	0.008%	363,170.60	05/25/2049	46,899.53	12.91	2.50
295	36202EGF0		GNMA II POOL 003798	0.008%	42,737.79	12/20/2035	46,164.71	108.02	6.50
296	36202EVQ9		GNMA II POOL 004223	0.008%	42,501.67	08/20/2038	45,906.32	108.01	6.50
297	3136A2UT8		FANNIE MAE	0.008%	944,048.65	08/25/2041	44,492.92	4.71	2.66
298	36200H2G8		GNMA POOL 602075	0.008%	42,837.02	05/15/2033	43,314.86	101.12	5.00
299	38376PSZ4		GOVERNMENT NATIONAL MORTGAGE A	0.006%	175,113.12	12/16/2039	35,785.23	20.44	6.50
300	36213FML4		GNMA POOL 553063	0.006%	34,180.26	02/15/2033	34,928.91	102.19	5.00
301	36202DXE2		GNMA II POOL 003377	0.006%	31,678.72	04/20/2033	33,269.66	105.02	6.50
302	36291QYC2		GNMA POOL 635307	0.006%	30,607.21	06/15/2036	32,412.58	105.90	6.50
303	36296KP63		GNMA POOL 693545	0.006%	28,810.41	07/15/2038	30,860.02	107.11	6.50

	Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
304	36294TZ24		GNMA POOL 659661	0.005%	29,082.51	09/15/2036	30,144.91	103.65	6.50
305	36294RPC7		GNMA POOL 657519	0.005%	27,789.80	09/15/2036	28,810.20	103.67	6.50
306	36296YTP7		GNMA POOL 705358	0.005%	25,712.57	12/15/2038	28,025.25	108.99	6.50
307	36176LR64		GNMA II POOL 769409	0.005%	26,779.75	02/20/2036	27,398.68	102.31	5.00
308	36290RYU1		GNMA POOL 615523	0.005%	25,953.27	09/15/2033	26,547.55	102.29	5.00
309	36200HZF4		GNMA POOL 602042	0.005%	25,009.33	04/15/2033	25,197.27	100.75	5.00
310	36201EBW9		GNMA POOL 580653	0.004%	24,310.12	04/15/2034	24,903.79	102.44	5.00
311	38374UTZ7		GOVERNMENT NATIONAL MORTGAGE A	0.004%	140,926.88	08/16/2035	142,145.26	17.13	6.00
312	36202ECR8		GNMA II POOL 003680	0.004%	20,211.10	02/20/2035	21,642.84	107.08	6.50
313	3137AKVS7		FREDDIE MAC	0.004%	628,970.16	05/15/2041	20,843.97	3.31	2.45
314	36295WZF7		GNMA POOL 683042	0.004%	19,753.69	01/15/2039	20,659.56	104.59	6.50
315	36296MTA6		GNMA POOL 695445	0.004%	18,511.39	09/15/2038	19,647.84	106.14	6.50
316	36297A2G7		GNMA POOL 706475	0.003%	18,330.71	01/15/2039	19,141.21	104.42	6.50
317	36200KT49		GNMA POOL 603671	0.003%	17,980.09	05/15/2033	18,376.52	102.20	5.00
318	36202DXV8		GNMA II POOL 003392	0.003%	15,336.30	05/20/2033	16,283.46	106.18	6.50
319	36202DMC2		GNMA II POOL 003055	0.003%	14,972.45	03/20/2031	15,954.12	106.56	7.50
320	36295HTA8		GNMA POOL 671145	0.003%	15,594.26	10/15/2037	15,828.20	101.50	6.50
321	36290QU52		GNMA POOL 614504	0.002%	13,014.38	06/15/2033	13,193.99	101.38	5.00
322	36297A3G6		GNMA POOL 706499	0.002%	12,777.06	12/15/2038	13,004.62	101.78	6.50
323	36296LF39		GNMA POOL 694186	0.002%	11,432.43	11/15/2038	12,064.69	105.53	6.50
324	36290R5P4		GNMA POOL 615654	0.002%	10,858.55	10/15/2033	11,111.80	102.33	5.00
325	36202DU90		GNMA II POOL 003308	0.002%	10,446.19	11/20/2032	10,970.81	105.02	6.50
326	36202D6G1		GNMA II POOL 003571	0.002%	9,592.19	06/20/2034	10,271.70	107.08	6.50
327	36201LEY6		GNMA POOL 586151	0.002%	9,110.17	07/15/2034	9,264.99	101.70	5.00
328	38379PAB3		GOVERNMENT NATIONAL MORTGAGE A	0.002%	646,584.69	10/16/2039	8,765.43	1.36	3.00
329	31396XV50		FANNIEMAE WHOLE LOAN	0.001%	77,610.20	09/25/2037	8,272.68	10.66	6.00
330	36296RWF0		GNMA POOL 699146	0.001%	7,222.21	09/15/2038	7,606.46	105.32	6.50
331	36202EFB0		GNMA II POOL 003762	0.001%	6,984.80	09/20/2035	7,544.88	108.02	6.50
332	36290NK84		GNMA POOL 613319	0.001%	6,558.00	06/15/2033	6,562.99	100.08	5.00
333	36297AZ63		GNMA POOL 706465	0.001%	6,077.12	12/15/2038	6,415.62	105.57	6.50
334	36200NJ69		GNMA POOL 605185	0.001%	5,941.84	04/15/2034	6,084.63	102.40	5.00
335	36296XFG4		GNMA POOL 704067	0.001%	5,532.79	12/15/2038	5,834.48	105.45	6.50
336	36296R2C0		GNMA POOL 699271	0.001%	4,659.57	09/15/2038	4,978.25	106.84	6.50
337	36202D2X8		GNMA II POOL 003490	0.001%	3,382.54	12/20/2033	3,591.44	106.18	6.50
338	36295NNM5		GNMA POOL 675496	0.001%	3,037.81	06/15/2038	3,250.52	107.00	6.50
339	36296SAT2		GNMA POOL 699418	0.001%	2,865.77	10/15/2038	2,969.29	103.61	6.50
340	36200AGG8		GNMA POOL 595199	0.001%	2,871.48	11/15/2032	2,916.56	101.57	5.00
341	36291J7H7		GNMA POOL 630096	0.001%	2,888.70	06/15/2034	2,898.99	100.36	5.00
342	36202D4C2		GNMA II POOL 003519	0.000%	1,687.35	02/20/2034	1,791.56	106.18	6.50
343	36290XLT5		GNMA POOL 620538	0.000%	1,654.85	08/15/2033	1,654.27	99.96	5.00
344	36202DPF2		GNMA II POOL 003122	0.000%	1,532.91	08/20/2031	1,639.10	106.93	7.50
345	36202DTF8		GNMA II POOL 003250	0.000%	1,293.14	06/20/2032	1,358.08	105.02	6.50
346	36202DMT5		GNMA II POOL 003070	0.000%	878.13	04/20/2031	934.10	106.37	7.50
347	38379DHY9		GOVERNMENT NATIONAL MORTGAGE A	0.000%	135,326.06	12/20/2042	659.03	0.49	4.50
348	36202DFY2		GNMA II POOL 002883	0.000%	468.49	02/20/2030	491.00	104.81	7.50
349	36202DNN7		GNMA II POOL 003097	0.000%	385.32	06/20/2031	410.00	106.40	7.50
350	36202DST9		GNMA II POOL 003230	0.000%	361.25	04/20/2032	378.58	104.80	7.50
351	36202DBL4		GNMA II POOL 002743	0.000%	364.65	04/20/2029	370.71	101.66	7.50
352	36202DBZ3		GNMA II POOL 002756	0.000%	346.30	05/20/2029	350.48	101.21	7.50
353	36291AWE5		GNMA POOL 622645	0.000%	341.72	11/15/2033	345.19	101.01	5.00
354	36202DHW4		GNMA II POOL 002945	0.000%	320.39	07/20/2030	330.62	103.19	7.50
355	38379CS80		GOVERNMENT NATIONAL MORTGAGE A	0.000%	17,048.43	07/16/2029	205.48	1.21	3.50
356	36202CX32		GNMA II POOL 002498	0.000%	147.74	10/20/2027	150.51	101.87	7.50
357	36202CX46		GNMA II POOL 002473	0.000%	83.70	08/20/2027	85.06	101.62	7.50
358	36202CP98		GNMA II POOL 002248	0.000%	22.16	07/20/2026	22.18	100.07	7.50
359	36202CTR4		GNMA II POOL 002360	0.000%	18.22	01/20/2027	18.31	100.48	7.50
360	36202CQV8		GNMA II POOL 002268	0.000%	13.97	08/20/2026	13.98	100.05	7.50
361	CASHUSD		Us Dollar	-0.050%	--	--	-279,985.11	--	--
362	01F052615		FNMA TBA 30 YR 5.5	-2.912%	-16,000,000.00	01/15/2055	-16,222,400.00	101.39	5.50
363	AD130KFZ9	TYH26	US 10YR NOTE (CBT)MAR26	-4.198%	-208.00	03/20/2026	-23,387,000.00	112.44	0.00
364	01F060618		FNMA TBA 30 YR 6	-6.080%	-33,000,000.00	01/15/2055	-33,873,510.00	102.65	6.00
365	01F020612		FNMA TBA 30 YR 2	-7.984%	-55,000,000.00	01/15/2055	-44,479,215.00	80.87	2.00
366	01F040610		FNMA TBA 30 YR 4	-8.342%	-49,000,000.00	01/14/2056	-46,476,059.00	94.85	4.00

Cusip/Sedol	Ticker	Security Name	Portfolio Weight(%)	Principal Amount	Final Maturity Date	Market Value	Market Price	Coupon Rate
367 01F042616		FNMA TBA 30 YR 4.5	-8.758%	-50,000,000.00	01/15/2055	-48,794,300.00	97.59	4.50
368 01F050619		FNMA TBA 30 YR 5	-12.173%	-68,000,000.00	01/15/2055	-67,818,168.00	99.73	5.00
369 ADI35BJ56	YRH26	US 3YR NOTE (CBT) MAR26	-12.592%	-329.00	03/31/2026	-70,151,538.90	106.61	0.00
370 ADI30KNN7	FVH26	US 5YR NOTE (CBT) MAR26	-21.543%	-1,098.00	03/31/2026	-120,016,547.42	109.30	0.00
371 ADI30KNP2	TUH26	US 2YR NOTE (CBT) MAR26	-34.966%	-933.00	03/31/2026	-194,800,194.85	104.39	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 or talk to your financial representative. Read the prospectus carefully before investing.**

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