

PORTFOLIO HOLDINGS FOR PIMCO GNMA FUND

(As of Jun 30, 2009)

Investors should consider the investment objectives, risks, charges and expenses of this Fund carefully before investing. This and other information is contained in the Fund's prospectus, which may be obtained by contacting your financial advisor, by visiting www.allianzinvestors.com or by calling 888-877-4626. Please read this prospectus carefully before you invest or send money.

This list of portfolio holdings is as of the date above and is subject to change daily. This is not intended as a recommendation, offer or solicitation for the purchase or sale of any financial instrument. References to securities are for illustrative purposes only. All share classes have the same portfolio but different expenses.

This Fund may invest its assets in GNMA securities. The Fund can invest a portion of its assets in non-U.S. securities, which can entail special risks due to foreign economic and political developments. This Fund may use derivative instruments for hedging purposes or as part of its investment strategy. Use of these instruments may involve certain costs and risks such as liquidity risk, interest rate risk, market risk, credit risk, management risk and the risk that a fund could not close out a position when it would be most advantageous to do so. Portfolios investing in derivatives could lose more than the principal amount invested in those instruments. GNMA's are a type of mortgage-backed security that may be sensitive to changes in prevailing interest rates and, therefore, may entail risk. The government guarantee is to timely repayment of interest and does not eliminate market risk. The government does not guarantee the Fund's shares, which will fluctuate in value.

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| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|-------------------------------------|--------------------|--------|------------|----------|---------|-------------------------------|----------|------------------|----------|
| 317U863A6 | IRO USD 7Y P 4.4000 08/03/09 RYL | Government Related | 0.00 | 08/03/2009 | USD | AAA | (6,000,000.000) | 0.1974 | (11,845.20) | 6.16 |
| 83162CSA2 | SBAP 2008-201 1 | Government Related | 5.60 | 09/01/2028 | USD | AAA | 5,190,642.450 | 106.2974 | 5,517,517.97 | 3.50 |
| 831641DB8 | SBIC 2000-P10B-1PASS THRU | Government Related | 7.45 | 08/10/2010 | USD | AAA | 22,701.350 | 103.4585 | 23,486.48 | 2.00 |
| 912828KU3 | U S TREASURY NOTE | Government Related | 0.88 | 05/31/2011 | USD | AAA | 333,000.000 | 99.6723 | 331,908.76 | 1.90 |
| SWU0484L6 | IRS USD R 3ML/4.0 12/16/09 RYL | Government Related | 4.00 | 12/16/2019 | USD | AAA | 1,300,000.000 | 0.3775 | 4,907.37 | 8.40 |
| SWU0491L7 | IRS USD R 3ML/4.0 12/16/09 BOA | Government Related | 4.00 | 12/16/2019 | USD | AAA | 1,700,000.000 | 0.3775 | 6,417.33 | 8.40 |
| 01F040479 | FNMA TBA 4% JULY 15YR | Mortgage | 4.00 | 07/16/2024 | USD | AAA | 1,000,000.000 | 100.0312 | 1,000,312.00 | 3.85 |
| 01F040677 | FNMA TBA 4% JUL 30YR | Mortgage | 4.00 | 07/13/2039 | USD | AAA | 0.000 | 96.9688 | 0.00 | 5.78 |
| 01F040685 | FNMA TBA 4% AUG 30YR | Mortgage | 4.00 | 08/13/2039 | USD | AAA | 0.000 | 96.6328 | 0.00 | 5.78 |
| 01F042475 | FNMA TBA 4.5% JULY 15YR | Mortgage | 4.50 | 07/16/2024 | USD | AAA | (39,300,000.000) | 102.0312 | (40,098,261.60) | 3.03 |
| 01F042673 | FNMA TBA 4.5% JULY | Mortgage | 4.50 | 07/13/2039 | USD | AAA | (3,000,000.000) | 99.8125 | (2,994,375.00) | 4.76 |
| 01F042681 | FNMA TBA 4.5% AUG | Mortgage | 4.50 | 08/13/2039 | USD | AAA | (75,000,000.000) | 99.4375 | (74,578,125.00) | 4.76 |
| 01F050478 | FNMA TBA 5.0% JULY 15YR | Mortgage | 5.00 | 07/16/2024 | USD | AAA | 1,700,000.000 | 103.4844 | 1,759,234.80 | 2.24 |
| 01F050676 | FNMA TBA 5.00% JULY | Mortgage | 5.00 | 07/13/2039 | USD | AAA | (36,200,000.000) | 101.8281 | (36,861,772.20) | 3.67 |
| 01F050684 | FNMA TBA 5.00% AUG | Mortgage | 5.00 | 08/13/2039 | USD | AAA | 0.000 | 101.4219 | 0.00 | 3.67 |
| 01F052474 | FNMA TBA 5.5% JULY 15YR | Mortgage | 5.50 | 07/16/2024 | USD | AAA | (700,000.000) | 104.6406 | (732,484.20) | 1.64 |
| 01F052672 | FNMA TBA 5.5% JUL | Mortgage | 5.50 | 07/13/2039 | USD | AAA | (155,000,000.000) | 103.2344 | (160,013,320.00) | 2.67 |
| 01F052680 | FNMA TBA 5.5% AUG | Mortgage | 5.50 | 08/13/2039 | USD | AAA | (22,000,000.000) | 102.8594 | (22,629,068.00) | 2.67 |
| 01N040686 | GNMA I TBA 4% AUG | Mortgage | 4.00 | 08/20/2039 | USD | AAA | 162,000,000.000 | 96.3438 | 156,076,956.00 | 5.94 |
| 01N042674 | GNMA I TBA 4.5% JULY | Mortgage | 4.50 | 07/20/2039 | USD | AAA | 64,500,000.000 | 99.8438 | 64,399,251.00 | 4.79 |
| 01N042682 | GNMA I TBA 4.5% AUG | Mortgage | 4.50 | 08/20/2039 | USD | AAA | (83,000,000.000) | 99.4688 | (82,559,104.00) | 4.79 |
| 01N050677 | GNMA I TBA 5% JULY | Mortgage | 5.00 | 07/20/2039 | USD | AAA | 141,400,000.000 | 101.9531 | 144,161,683.40 | 3.64 |
| 01N050685 | GNMA I TBA 5% AUG | Mortgage | 5.00 | 08/20/2039 | USD | AAA | (64,000,000.000) | 101.5469 | (64,990,016.00) | 3.64 |
| 01N052673 | GNMA I TBA 5.5% JUL | Mortgage | 5.50 | 07/20/2039 | USD | AAA | 182,000,000.000 | 103.2656 | 187,943,392.00 | 2.63 |
| 01N052681 | GNMA I TBA 5.5% AUG | Mortgage | 5.50 | 08/20/2039 | USD | AAA | 54,000,000.000 | 102.9219 | 55,577,826.00 | 2.63 |
| 02R040672 | FHLMC TBA GOLD 4.00% JUL 30YR | Mortgage | 4.00 | 07/13/2039 | USD | AAA | 0.000 | 96.7422 | 0.00 | 5.78 |
| 07387BAS2 | BSCMS 2005-PWR9 X2 WM14 WC5.339144A | Mortgage | 0.56 | 09/11/2042 | USD | AAA | 30,381,552.320 | 1.0533 | 320,014.97 | 1.94 |
| 07387BEB5 | BSCMS 2005-PW10 A4 WM15 WC5.5192 | Mortgage | 5.41 | 12/11/2040 | USD | AAA | 3,000,000.000 | 89.2125 | 2,676,373.50 | 5.26 |
| 07401DBC4 | BSCMS 2007-PW18 A4 WM16 WC6.2485 | Mortgage | 5.70 | 06/11/2050 | USD | AAA | 4,000,000.000 | 79.7150 | 3,188,600.00 | 6.18 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|---------------------------------------|----------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 07402FAA3 | BSSP 2007-R6 1A1 ARM | Mortgage | 5.64 | 01/26/2036 | USD | AAA | 6,323,340.130 | 55.2680 | 3,494,783.62 | 1.00 |
| 12513YAF7 | CD 2007-CD4 A4 | Mortgage | 5.32 | 12/11/2049 | USD | AAA | 6,790,000.000 | 74.0612 | 5,028,755.48 | 5.82 |
| 14986DAL4 | CD 2006-CD3 XP WM16 WC6.1584 VAR | Mortgage | 0.62 | 10/15/2048 | USD | AAA | 163,065,776.510 | 1.5026 | 2,450,144.82 | 2.06 |
| 161571AQ7 | CHAIT 2005-A7 A7 | Mortgage | 4.55 | 03/15/2013 | USD | AAA | 7,139,000.000 | 103.4098 | 7,382,424.19 | 1.50 |
| 161571CW2 | CHAIT 2008-A9 A9 | Mortgage | 4.26 | 05/15/2013 | USD | AAA | 15,800,000.000 | 102.9447 | 16,265,268.92 | 2.00 |
| 20846QDU9 | CNF 2000-4-A5 WM27 WC11.352 | Mortgage | 7.97 | 05/01/2032 | USD | CAA- | 1,463,036.940 | 60.9397 | 891,570.32 | 6.00 |
| 22540VK43 | CSFB 2002-P1A A 1MLIB+63 AMBAC | Mortgage | 1.13 | 03/25/2032 | USD | AAA | 53,827.890 | 75.7091 | 40,752.61 | 0.00 |
| 225458Q84 | CSFB 2005-C4 ASP WM14 WC5.4247 VAR 14 | Mortgage | 0.42 | 08/15/2038 | USD | AAA | 8,218,055.980 | 0.6495 | 53,374.63 | 1.54 |
| 22545MAD9 | CSMC 2006-C4 A3 SEQ | Mortgage | 5.47 | 09/15/2039 | USD | AAA | 12,200,000.000 | 70.2651 | 8,572,342.20 | 5.50 |
| 22545MBA4 | CSMC 2006-C4 ASP WM16 WC6.1306 144A | Mortgage | 0.78 | 09/15/2039 | USD | AAA | 97,840,327.500 | 1.8799 | 1,839,300.32 | 1.89 |
| 3128L7V95 | FHLMC GOLDCONV #A7-4240 | Mortgage | 4.00 | 08/01/2037 | USD | AAA | 0.000 | 96.7304 | 0.00 | 5.78 |
| 3128M6NB0 | FHLMC GOLDCONV #G0-4586 | Mortgage | 5.50 | 04/01/2038 | USD | AAA | 444,053.410 | 103.3896 | 459,105.04 | 2.67 |
| 3128M6PR3 | FHLMC GOLDCONV #G0-4632 | Mortgage | 5.00 | 11/01/2036 | USD | AAA | 3,844,778.880 | 102.0586 | 3,923,927.27 | 3.67 |
| 3128M7C87 | FHLMC GOLDCONV #G0-5195 | Mortgage | 5.50 | 01/01/2039 | USD | AAA | 2,366,122.630 | 103.3840 | 2,446,192.23 | 2.67 |
| 312928KE3 | FHLMC GOLDCONV #A8-2093 | Mortgage | 5.50 | 09/01/2038 | USD | AAA | 873,851.170 | 103.3528 | 903,149.42 | 2.67 |
| 312930XW5 | FHLMC GOLDCONV #A8-4293 | Mortgage | 4.00 | 01/01/2039 | USD | AAA | 0.000 | 96.6085 | 0.00 | 5.78 |
| 312932XV3 | FHLMC GOLDCONV #A8-6092 | Mortgage | 4.00 | 05/01/2039 | USD | AAA | 0.000 | 96.6101 | 0.00 | 5.78 |
| 312932Y91 | FHLMC GOLDCONV #A8-6136 | Mortgage | 4.00 | 05/01/2039 | USD | AAA | 0.000 | 96.6101 | 0.00 | 5.78 |
| 312933H49 | FHLMC GOLDCONV #A8-6551 | Mortgage | 4.00 | 04/01/2039 | USD | AAA | 0.000 | 96.7304 | 0.00 | 5.78 |
| 31295MX47 | FH ARM 788799 1YRWTA+245 12.412 | Mortgage | 3.70 | 05/01/2031 | USD | AAA | 10,494.100 | 100.6999 | 10,567.55 | 1.25 |
| 31296J3Z7 | FHLMC GOLDCONV #A1-0816 | Mortgage | 4.00 | 07/01/2033 | USD | AAA | 0.000 | 97.9444 | 0.00 | 5.78 |
| 31296TM27 | FHLMC GOLDCONV #A1-8477 | Mortgage | 4.00 | 10/01/2033 | USD | AAA | 0.000 | 97.9444 | 0.00 | 5.78 |
| 3133TLUJ5 | FHR-2178 PI PAC IO WM28 WC7.96 | Mortgage | 7.50 | 08/15/2029 | USD | AAA | 25,831.170 | 16.5232 | 4,268.13 | -35.00 |
| 31362LLA6 | FN ARM 064221 6MAUCAV +2.26 12.2 | Mortgage | 5.35 | 03/01/2018 | USD | AAA | 11,477.630 | 100.9731 | 11,589.32 | 1.25 |
| 31371L2R9 | FNMA PASS THRU DWARF #255584 | Mortgage | 5.00 | 02/01/2020 | USD | AAA | 0.000 | 104.4156 | 0.00 | 2.24 |
| 31371LDY2 | FNMA PASS THRU DWARF #254919 | Mortgage | 4.00 | 09/01/2018 | USD | AAA | 47,757.540 | 102.2292 | 48,822.14 | 3.85 |
| 31371LNZ8 | FNMA PASS THRU DWARF #255208 | Mortgage | 4.00 | 04/01/2019 | USD | AAA | 60,286.220 | 101.8542 | 61,404.03 | 3.85 |
| 31371MLE5 | FNMA PASS THRU DWARF #256025 | Mortgage | 5.50 | 12/01/2020 | USD | AAA | 263,051.740 | 105.1656 | 276,640.01 | 1.64 |
| 31371NLK9 | FNMA PASS THRU DWARF #256930 | Mortgage | 6.00 | 10/01/2022 | USD | AAA | 434,794.680 | 106.0250 | 460,991.06 | 1.26 |
| 31376J4L0 | FNMA PASS THRU DWARF #357327 | Mortgage | 5.00 | 01/01/2018 | USD | AAA | 0.000 | 104.7594 | 0.00 | 2.24 |
| 31400SMZ9 | FNMA PASS THRU DWARF #696176 | Mortgage | 5.00 | 04/01/2018 | USD | AAA | 0.000 | 104.7594 | 0.00 | 2.24 |
| 31401WUD9 | FNMA PASS THRU MTG #720680 | Mortgage | 5.00 | 06/01/2033 | USD | AAA | 12,638.210 | 102.2617 | 12,924.05 | 3.67 |
| 31402CQC9 | FNMA PASS THRU DWARF #725051 | Mortgage | 4.00 | 01/01/2019 | USD | AAA | 71,909.920 | 102.2292 | 73,512.91 | 3.85 |
| 31402JAX5 | FNMA PASS THRU DWARF #730022 | Mortgage | 4.00 | 08/01/2018 | USD | AAA | 193,285.430 | 102.2292 | 197,594.09 | 3.85 |
| 31402QEX5 | FNMA PASS THRU DWARF #734650 | Mortgage | 4.00 | 09/01/2018 | USD | AAA | 38,920.280 | 102.2292 | 39,787.88 | 3.85 |
| 31402RF87 | FNMA PASS THRU MTG #735591 | Mortgage | 5.00 | 06/01/2035 | USD | AAA | 868,952.410 | 102.2461 | 888,469.95 | 3.67 |
| 31402RFW4 | FNMA PASS THRU MTG #735581 | Mortgage | 5.00 | 06/01/2035 | USD | AAA | 25,607.200 | 102.1836 | 26,166.36 | 3.67 |
| 31404NC79 | FNMA PASS THRU DWARF #773294 | Mortgage | 4.00 | 04/01/2020 | USD | AAA | 79,382.490 | 100.2604 | 79,589.22 | 3.85 |
| 31404XZ98 | FNMA PASS THRU DWARF #782068 | Mortgage | 4.00 | 05/01/2019 | USD | AAA | 51,414.440 | 101.8542 | 52,367.75 | 3.85 |
| 31406EGL2 | FNMA PASS THRU DWARF #807603 | Mortgage | 4.00 | 12/01/2019 | USD | AAA | 80,562.280 | 101.8542 | 82,056.04 | 3.85 |
| 31406H6G7 | FNMA PASS THRU DWARF #810971 | Mortgage | 4.00 | 05/01/2020 | USD | AAA | 112,551.280 | 100.2604 | 112,844.38 | 3.85 |
| 31407DQS7 | FNMA PASS THRU DWARF #827665 | Mortgage | 4.00 | 10/01/2020 | USD | AAA | 35,290.930 | 100.2604 | 35,382.83 | 3.85 |
| 31407FB66 | FNMA PASS THRU DWARF #829061 | Mortgage | 4.00 | 08/01/2020 | USD | AAA | 148,946.540 | 100.2604 | 149,334.42 | 3.85 |
| 31407FHM5 | FNMA PASS THRU MTG #829236 | Mortgage | 5.00 | 08/01/2035 | USD | AAA | 921,534.200 | 102.1211 | 941,080.81 | 3.67 |
| 31407JBY7 | FNMA PASS THRU MTG #831755 | Mortgage | 5.00 | 07/01/2026 | USD | AAA | 692,300.540 | 102.4425 | 709,209.93 | 3.07 |
| 31407LKG7 | FNMA PASS THRU MTG #833702 | Mortgage | 5.00 | 08/01/2035 | USD | AAA | 943,259.210 | 102.1211 | 963,266.62 | 3.67 |
| 31407LGP6 | FNMA PASS THRU MTG #833706 | Mortgage | 5.00 | 08/01/2035 | USD | AAA | 927,965.260 | 102.1211 | 947,648.28 | 3.67 |
| 31407PPD4 | FNMA PASS THRU DWARF #836620 | Mortgage | 4.00 | 10/01/2020 | USD | AAA | 749,981.750 | 100.2604 | 751,934.83 | 3.85 |
| 31407QD78 | FNMA PASS THRU DWARF #837226 | Mortgage | 4.00 | 08/01/2020 | USD | AAA | 446,338.390 | 100.2604 | 447,500.73 | 3.85 |
| 31407RQ56 | FNMA PASS THRU DWARF #838476 | Mortgage | 4.00 | 09/01/2020 | USD | AAA | 490,705.680 | 100.2604 | 491,983.56 | 3.85 |
| 31407RQW7 | FNMA PASS THRU MTG #838469 | Mortgage | 5.50 | 09/01/2035 | USD | AAA | 34,700.200 | 103.5928 | 35,946.90 | 2.67 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|------------------------------|----------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 31407TX88 | FNMA PASS THRU MTG #840503 | Mortgage | 5.00 | 09/01/2035 | USD | AAA | 785,900.440 | 102.1211 | 802,570.13 | 3.67 |
| 31407WHG1 | FNMA PASS THRU DWARF #842731 | Mortgage | 4.00 | 10/01/2020 | USD | AAA | 71,737.590 | 100.2604 | 71,924.41 | 3.85 |
| 31408FKW8 | FNMA PASS THRU DWARF #850009 | Mortgage | 4.00 | 04/01/2021 | USD | AAA | 65,911.810 | 100.1979 | 66,042.26 | 3.85 |
| 31410ABL9 | FNMA PASS THRU DWARF #883043 | Mortgage | 4.00 | 06/01/2021 | USD | AAA | 231,186.450 | 101.8542 | 235,473.03 | 3.85 |
| 31410FVW2 | FNMA PASS THRU MTG #888129 | Mortgage | 5.50 | 02/01/2037 | USD | AAA | 15,988,365.870 | 103.4209 | 16,535,311.51 | 2.67 |
| 31410FWE1 | FNMA PASS THRU MTG #888145 | Mortgage | 5.00 | 10/01/2035 | USD | AAA | 925,822.730 | 102.1211 | 945,460.30 | 3.67 |
| 31410GGB3 | FNMA PASS THRU DWARF #888594 | Mortgage | 6.00 | 08/01/2022 | USD | AAA | 2,029,028.140 | 106.0719 | 2,152,228.19 | 1.26 |
| 31410GJX2 | FNMA PASS THRU MTG #888678 | Mortgage | 5.00 | 12/01/2036 | USD | AAA | 2,101,072.700 | 102.1211 | 2,145,638.43 | 3.67 |
| 31410KXQ2 | FNMA PASS THRU MTG #889987 | Mortgage | 5.50 | 08/01/2038 | USD | AAA | 851,512.250 | 103.3584 | 880,109.42 | 2.67 |
| 31410KXT6 | FNMA PASS THRU MTG #889990 | Mortgage | 5.50 | 09/01/2038 | USD | AAA | 886,196.070 | 103.3896 | 916,234.57 | 2.67 |
| 31410PWB5 | FNMA PASS THRU DWARF #893542 | Mortgage | 6.00 | 09/01/2021 | USD | AAA | 1,490,569.800 | 106.0719 | 1,581,075.33 | 1.26 |
| 31410WTW8 | FNMA PASS THRU DWARF #899765 | Mortgage | 6.00 | 07/01/2022 | USD | AAA | 3,243,400.480 | 106.0250 | 3,438,815.36 | 1.26 |
| 31411HBZ2 | FNMA PASS THRU DWARF #908256 | Mortgage | 5.50 | 02/01/2022 | USD | AAA | 436,612.290 | 104.8844 | 457,938.07 | 1.64 |
| 31411KY31 | FNMA PASS THRU DWARF #910730 | Mortgage | 5.00 | 01/01/2022 | USD | AAA | 172,678.590 | 103.9469 | 179,494.00 | 2.24 |
| 31411X6B6 | FNMA PASS THRU DWARF #918066 | Mortgage | 6.00 | 05/01/2022 | USD | AAA | 111,712.410 | 106.0250 | 118,443.08 | 1.26 |
| 31412BF23 | FNMA PASS THRU MTG #920085 | Mortgage | 5.50 | 12/01/2036 | USD | AAA | 3,000,299.670 | 103.4209 | 3,102,936.87 | 2.67 |
| 31412HW88 | FNMA PASS THRU MTG #925971 | Mortgage | 5.50 | 08/01/2038 | USD | AAA | 396,742.410 | 103.3528 | 410,044.28 | 2.67 |
| 31412LTQ3 | FNMA PASS THRU MTG #928559 | Mortgage | 5.50 | 07/01/2037 | USD | AAA | 400,000.300 | 103.3584 | 413,433.90 | 2.67 |
| 31412M6K9 | FNMA PASS THRU MTG #929774 | Mortgage | 5.50 | 07/01/2038 | USD | AAA | 829,322.000 | 103.3528 | 857,127.28 | 2.67 |
| 31412MR91 | FNMA PASS THRU MTG #929412 | Mortgage | 5.50 | 05/01/2038 | USD | AAA | 23,685.330 | 103.3528 | 24,479.45 | 2.67 |
| 31412MRV2 | FNMA PASS THRU DWARF #929400 | Mortgage | 5.00 | 05/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31412NMY9 | FNMA PASS THRU MTG #930175 | Mortgage | 5.50 | 11/01/2038 | USD | AAA | 33,003,296.700 | 103.3840 | 34,120,128.24 | 2.67 |
| 31412NXM3 | FNMA PASS THRU MTG #930484 | Mortgage | 5.50 | 01/01/2039 | USD | AAA | 15,000,003.000 | 103.3528 | 15,502,919.10 | 2.67 |
| 31412SM69 | FNMA PASS THRU MTG #933381 | Mortgage | 5.50 | 01/01/2038 | USD | AAA | 83,570.080 | 103.3584 | 86,376.70 | 2.67 |
| 31412TRL9 | FNMA PASS THRU MTG #934391 | Mortgage | 5.50 | 08/01/2038 | USD | AAA | 599,999.900 | 103.3528 | 620,116.53 | 2.67 |
| 31413CEU9 | FNMA PASS THRU DWARF #941247 | Mortgage | 5.00 | 06/01/2022 | USD | AAA | 589,224.540 | 103.6969 | 611,007.43 | 2.24 |
| 31413DQ42 | FNMA PASS THRU DWARF #942475 | Mortgage | 5.00 | 08/01/2022 | USD | AAA | 974,345.030 | 103.6969 | 1,010,365.35 | 2.24 |
| 31413HJ74 | FNMA PASS THRU MTG #945886 | Mortgage | 5.50 | 08/01/2037 | USD | AAA | 3,000,000.600 | 103.3584 | 3,100,752.57 | 2.67 |
| 31413KYS4 | FNMA PASS THRU MTG #948121 | Mortgage | 5.50 | 11/01/2037 | USD | AAA | 916,430.140 | 103.3584 | 947,207.51 | 2.67 |
| 31413NTL9 | FNMA PASS THRU DWARF #950655 | Mortgage | 6.00 | 07/01/2022 | USD | AAA | 21,608.890 | 106.0250 | 22,910.83 | 1.26 |
| 31413TY71 | FNMA PASS THRU DWARF #955334 | Mortgage | 5.00 | 02/01/2023 | USD | AAA | 1,673,359.110 | 103.6444 | 1,734,342.59 | 2.24 |
| 31413VQD2 | FNMA PASS THRU MTG #956852 | Mortgage | 5.50 | 02/01/2038 | USD | AAA | 868,220.480 | 103.3528 | 897,329.94 | 2.67 |
| 31413VRY5 | FNMA PASS THRU MTG #956903 | Mortgage | 5.50 | 11/01/2037 | USD | AAA | 1,000,000.200 | 103.3896 | 1,033,896.21 | 2.67 |
| 31413VTY3 | FNMA PASS THRU MTG #956967 | Mortgage | 5.50 | 12/01/2037 | USD | AAA | 38,024.750 | 103.3896 | 39,313.64 | 2.67 |
| 31414ANH1 | FNMA PASS THRU MTG #960392 | Mortgage | 5.50 | 12/01/2037 | USD | AAA | 1,000,000.400 | 103.3584 | 1,033,584.39 | 2.67 |
| 31414DJU1 | FNMA PASS THRU DWARF #962975 | Mortgage | 5.00 | 05/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31414ECQ5 | FNMA PASS THRU DWARF #963679 | Mortgage | 5.00 | 06/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31414FE98 | FNMA PASS THRU DWARF #964660 | Mortgage | 5.00 | 08/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31414HX85 | FNMA PASS THRU DWARF #967003 | Mortgage | 5.00 | 12/01/2022 | USD | AAA | 969,686.590 | 103.6969 | 1,005,534.69 | 2.24 |
| 31414J6W8 | FNMA PASS THRU MTG #968085 | Mortgage | 5.50 | 02/01/2038 | USD | AAA | 7,000,001.400 | 103.3896 | 7,237,273.47 | 2.67 |
| 31414JG49 | FNMA PASS THRU MTG #967419 | Mortgage | 5.50 | 01/01/2038 | USD | AAA | 1,000,000.200 | 103.3528 | 1,033,527.94 | 2.67 |
| 31414JUJ8 | FNMA PASS THRU MTG #967475 | Mortgage | 5.50 | 01/01/2038 | USD | AAA | 438,289.640 | 103.3896 | 453,145.91 | 2.67 |
| 31414KDB3 | FNMA PASS THRU MTG #968198 | Mortgage | 5.50 | 01/01/2038 | USD | AAA | 131,779.710 | 103.3528 | 136,197.98 | 2.67 |
| 31414KYB0 | FNMA PASS THRU DWARF #968806 | Mortgage | 5.00 | 01/01/2023 | USD | AAA | 21,513.030 | 103.6969 | 22,308.34 | 2.24 |
| 31414QPM3 | FNMA PASS THRU MTG #973028 | Mortgage | 5.50 | 03/01/2038 | USD | AAA | 560,756.560 | 103.3840 | 579,732.56 | 2.67 |
| 31414SHD8 | FNMA PASS THRU MTG #974628 | Mortgage | 5.50 | 03/01/2038 | USD | AAA | 931,537.480 | 103.3528 | 962,769.82 | 2.67 |
| 31414TQM6 | FNMA PASS THRU DWARF #975760 | Mortgage | 5.00 | 10/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31414XS29 | FNMA PASS THRU MTG #979437 | Mortgage | 5.50 | 07/01/2038 | USD | AAA | 504,851.610 | 103.3840 | 521,935.79 | 2.67 |
| 31414XTF9 | FNMA PASS THRU MTG #979450 | Mortgage | 5.50 | 11/01/2038 | USD | AAA | 1,000,000.200 | 103.3528 | 1,033,527.94 | 2.67 |
| 31415CNE3 | FNMA PASS THRU DWARF #982889 | Mortgage | 5.00 | 05/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31415LVB0 | FNMA PASS THRU DWARF #983610 | Mortgage | 5.00 | 05/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|----------------------------------|----------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 31415QFH4 | FNMA PASS THRU MTG #985868 | Mortgage | 5.50 | 08/01/2038 | USD | AAA | 495,148.600 | 103.3840 | 511,904.43 | 2.67 |
| 31415QNK8 | FNMA PASS THRU MTG #986094 | Mortgage | 5.50 | 09/01/2038 | USD | AAA | 7,623,490.620 | 103.3840 | 7,881,469.56 | 2.67 |
| 31415QSH0 | FNMA PASS THRU DWARF #986220 | Mortgage | 6.00 | 07/01/2023 | USD | AAA | 360,617.660 | 106.0194 | 382,324.59 | 1.26 |
| 31415R3D4 | FNMA PASS THRU MTG #987396 | Mortgage | 5.50 | 10/01/2038 | USD | AAA | 1,000,000.730 | 103.3840 | 1,033,840.75 | 2.67 |
| 31415R3S1 | FNMA PASS THRU MTG #987409 | Mortgage | 5.50 | 10/01/2038 | USD | AAA | 170,678.190 | 103.3840 | 176,453.94 | 2.67 |
| 31415RG32 | FNMA PASS THRU MTG #986818 | Mortgage | 5.50 | 07/01/2038 | USD | AAA | 376,511.040 | 103.3840 | 389,252.17 | 2.67 |
| 31415RVF8 | FNMA PASS THRU DWARF #987214 | Mortgage | 5.00 | 07/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31415SPP1 | FNMA PASS THRU DWARF #987930 | Mortgage | 5.00 | 11/01/2023 | USD | AAA | 0.000 | 103.6523 | 0.00 | 2.24 |
| 31415TBQ2 | FNMA PASS THRU DWARF #988447 | Mortgage | 5.00 | 10/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31415TLG3 | FNMA PASS THRU DWARF #988727 | Mortgage | 5.00 | 10/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31415TSD3 | FNMA PASS THRU DWARF #988916 | Mortgage | 5.00 | 08/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31415VPL3 | FNMA PASS THRU MTG #990627 | Mortgage | 5.50 | 09/01/2038 | USD | AAA | 603,257.790 | 103.3840 | 623,672.03 | 2.67 |
| 31415VR64 | FNMA PASS THRU MTG #990709 | Mortgage | 5.50 | 09/01/2038 | USD | AAA | 743,471.070 | 103.3528 | 768,397.97 | 2.67 |
| 31415YA90 | FNMA PASS THRU DWARF #992932 | Mortgage | 5.00 | 11/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31415YD30 | FNMA PASS THRU DWARF #993022 | Mortgage | 6.00 | 10/01/2023 | USD | AAA | 152,963.490 | 106.0194 | 162,170.94 | 1.26 |
| 31416AK58 | FNMA PASS THRU MTG #994116 | Mortgage | 5.50 | 11/01/2038 | USD | AAA | 22,002,199.120 | 103.3528 | 22,739,882.88 | 2.67 |
| 31416B2F4 | FNMA PASS THRU DWARF #995474 | Mortgage | 5.00 | 02/01/2024 | USD | AAA | 131,149.690 | 103.6969 | 135,998.13 | 2.24 |
| 31416BLV8 | FNMA PASS THRU DWARF #995040 | Mortgage | 5.00 | 06/01/2023 | USD | AAA | 0.000 | 103.6444 | 0.00 | 2.24 |
| 31416BN61 | FNMA PASS THRU MTG #995113 | Mortgage | 5.50 | 09/01/2036 | USD | AAA | 15,778,398.230 | 103.7803 | 16,374,869.02 | 2.67 |
| 31416BTL2 | FNMA PASS THRU DWARF #995255 | Mortgage | 6.00 | 09/01/2022 | USD | AAA | 4,997,678.110 | 106.0719 | 5,301,130.88 | 1.26 |
| 31416HD85 | FNMA PASS THRU MTG #AA0126 | Mortgage | 5.50 | 12/01/2038 | USD | AAA | 256,529.120 | 103.3528 | 265,129.96 | 2.67 |
| 31416JNB3 | FNMA PASS THRU MTG #AA1285 | Mortgage | 5.00 | 11/01/2033 | USD | AAA | 23,052,629.950 | 102.5023 | 23,629,475.91 | 3.67 |
| 31416KLW6 | FNMA PASS THRU MTG #AA2140 | Mortgage | 5.50 | 01/01/2039 | USD | AAA | 1,000,000.050 | 103.3840 | 1,033,840.05 | 2.67 |
| 31416LMN3 | FNMA PASS THRU DWARF #AA3064 | Mortgage | 4.00 | 06/01/2024 | USD | AAA | 102,654.000 | 100.1354 | 102,793.01 | 3.85 |
| 31416PA80 | FNMA PASS THRU DWARF #AA5430 | Mortgage | 4.00 | 06/01/2024 | USD | AAA | 2,583,739.000 | 100.1354 | 2,587,237.82 | 3.85 |
| 31416QK20 | FNMA PASS THRU DWARF #AA6612 | Mortgage | 4.00 | 05/01/2024 | USD | AAA | 2,739,771.100 | 100.1354 | 2,743,481.22 | 3.85 |
| 31416REK5 | FNMA PASS THRU DWARF #AA7337 | Mortgage | 4.00 | 05/01/2024 | USD | AAA | 250,024.730 | 100.1354 | 250,363.31 | 3.85 |
| 31416RNW9 | FNMA PASS THRU DWARF #AA7604 | Mortgage | 4.00 | 05/01/2024 | USD | AAA | 5,783,583.960 | 100.1354 | 5,791,415.91 | 3.85 |
| 31416RTG8 | FNMA PASS THRU DWARF #AA7750 | Mortgage | 4.00 | 06/01/2024 | USD | AAA | 14,000,000.000 | 100.1354 | 14,018,958.38 | 3.85 |
| 31416S2Z3 | FNMA PASS THRU DWARF #AA8891 | Mortgage | 4.00 | 06/01/2024 | USD | AAA | 1,416,261.000 | 100.1354 | 1,418,178.86 | 3.85 |
| 31416SMF5 | FNMA PASS THRU DWARF #AA8457 | Mortgage | 4.00 | 07/01/2024 | USD | AAA | 1,123,970.000 | 100.1354 | 1,125,492.05 | 3.85 |
| 36202DYY1 | GNMA II MULTPL SGL FAML #003427X | Mortgage | 4.50 | 08/20/2033 | USD | AAA | 1,509,858.330 | 100.2814 | 1,514,106.32 | 4.60 |
| 36202J3H9 | GN II ARM 008000M 07/10 12.00 | Mortgage | 5.38 | 06/20/2022 | USD | AAA | 17,518.930 | 103.3615 | 18,107.83 | 1.25 |
| 36202K5T8 | GN II ARM 008958X 07/10 11.50 | Mortgage | 5.38 | 04/20/2022 | USD | AAA | 24,637.500 | 103.2096 | 25,428.27 | 1.25 |
| 36202KG74 | GN II ARM 008322M 04/10 14.50 | Mortgage | 4.50 | 02/20/2018 | USD | AAA | 2,405.910 | 103.6314 | 2,493.28 | 1.25 |
| 36202KGE9 | GN II ARM 008297M 01/10 14.00 | Mortgage | 4.13 | 12/20/2017 | USD | AAA | 8,294.640 | 101.4193 | 8,412.36 | 1.25 |
| 36202KJ97 | GN II ARM 008388M 10/09 12.00 | Mortgage | 4.63 | 07/20/2018 | USD | AAA | 3,115.830 | 102.5335 | 3,194.77 | 1.25 |
| 36202KJQ9 | GN II ARM 008371M 04/10 9.50 | Mortgage | 4.38 | 02/20/2024 | USD | AAA | 579,790.700 | 102.0185 | 591,493.70 | 1.25 |
| 36202KL60 | GN II ARM 008449M 07/10 12.00 | Mortgage | 5.38 | 06/20/2024 | USD | AAA | 31,281.500 | 103.3857 | 32,340.58 | 1.25 |
| 36202KLL7 | GN II ARM 008431M 07/10 10.00 | Mortgage | 5.38 | 05/20/2024 | USD | AAA | 39,048.570 | 103.3853 | 40,370.48 | 1.25 |
| 36202KLS2 | GN II ARM 008437M 01/10 12.50 | Mortgage | 4.13 | 12/20/2018 | USD | AAA | 23,889.870 | 102.1588 | 24,405.62 | 1.25 |
| 36202KP82 | GN II ARM 008547M 01/10 12.00 | Mortgage | 4.13 | 11/20/2024 | USD | AAA | 2,612,873.120 | 101.7723 | 2,659,182.15 | 1.25 |
| 36202KRZ0 | GN II ARM 008604M 04/10 10.5 | Mortgage | 4.38 | 03/20/2025 | USD | AAA | 80,941.860 | 102.1126 | 82,651.80 | 1.25 |
| 36202KS48 | GN II ARM 008639M 07/10 11.50 | Mortgage | 5.38 | 06/20/2025 | USD | AAA | 3,323.750 | 103.2302 | 3,431.11 | 1.25 |
| 36202KS89 | GN II ARM 008643M 07/10 12.00 | Mortgage | 5.38 | 06/20/2025 | USD | AAA | 34,564.070 | 103.3950 | 35,737.52 | 1.25 |
| 36202KSJ5 | GN II ARM 008621M 07/10 12.00 | Mortgage | 5.38 | 04/20/2025 | USD | AAA | 4,053.120 | 103.3968 | 4,190.80 | 1.25 |
| 36202KSQ9 | GN II ARM 008627M 07/10 11.00 | Mortgage | 5.38 | 05/20/2025 | USD | AAA | 17,724.960 | 103.1960 | 18,291.44 | 1.25 |
| 36202KXX8 | GN II ARM 008794X 07/10 11.00 | Mortgage | 5.38 | 06/20/2021 | USD | AAA | 80,886.900 | 103.1701 | 83,451.09 | 1.25 |
| 36202KYH2 | GN II ARM 008812M 04/10 9.5 | Mortgage | 4.38 | 02/20/2026 | USD | AAA | 19,970.490 | 101.9871 | 20,367.33 | 1.25 |
| 36202KZK4 | GN II ARM 008846M 07/10 9.50 | Mortgage | 5.38 | 04/20/2026 | USD | AAA | 29,704.600 | 103.0462 | 30,609.47 | 1.25 |
| 36202KZN8 | GN II ARM 008849M 07/10 11.00 | Mortgage | 5.38 | 04/20/2026 | USD | AAA | 22,099.460 | 103.1995 | 22,806.53 | 1.25 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|------------------------------------|----------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 36208AEP2 | GN II ARM 849351X 1YCMT+150 10.5 | Mortgage | 4.13 | 11/20/2025 | USD | AAA | 1,024,284.580 | 101.5279 | 1,039,935.09 | 1.04 |
| 36208AER8 | GN II ARM 849350X 1YCMT+150 10.5 | Mortgage | 4.13 | 12/20/2025 | USD | AAA | 883,542.540 | 101.5279 | 897,042.24 | 1.04 |
| 36208ANL1 | GN II ARM 883544X 1YCMT+150 9.000 | Mortgage | 3.75 | 03/20/2032 | USD | AAA | 228,213.290 | 101.0850 | 230,689.51 | 5.00 |
| 3620A1VK1 | GNMA PASS THRU SGL FAML #716218X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 12,983,596.990 | 99.9961 | 12,983,089.86 | 4.79 |
| 3620A2UE4 | GNMA PASS THRU SGL FAML #717081X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 998,311.270 | 99.9961 | 998,272.27 | 4.79 |
| 3620A2X76 | GNMA PASS THRU SGL FAML #717202X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 497,326.560 | 99.9961 | 497,307.13 | 4.79 |
| 3620A34L5 | GNMA PASS THRU SGL FAML #718227X | Mortgage | 4.50 | 04/15/2039 | USD | AAA | 1,418,018.950 | 99.9961 | 1,417,963.56 | 4.79 |
| 3620A3DU5 | GNMA PASS THRU SGL FAML #717515X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 1,786,451.230 | 99.9961 | 1,786,381.45 | 4.79 |
| 36225CBU9 | GN II ARM 080050M 04/10 9.50 | Mortgage | 4.38 | 03/20/2027 | USD | AAA | 63,193.600 | 101.9734 | 64,440.66 | 2.50 |
| 36225CC20 | GN II ARM 080088M 07/10 12.00 | Mortgage | 5.38 | 06/20/2027 | USD | AAA | 27,337.800 | 103.4144 | 28,271.21 | 1.25 |
| 36225CCL8 | GN II ARM 080074M 07/10 11.00 | Mortgage | 5.38 | 05/20/2027 | USD | AAA | 24,492.540 | 103.2019 | 25,276.78 | 1.25 |
| 36225CF35 | GN II ARM 080185M 07/10 10.00 | Mortgage | 5.38 | 04/20/2028 | USD | AAA | 61,221.720 | 103.0865 | 63,111.31 | 1.25 |
| 36225CGG5 | GN II ARM 080198M 07/10 10.50 | Mortgage | 5.38 | 05/20/2028 | USD | AAA | 3,812.530 | 103.1614 | 3,933.06 | 1.25 |
| 36225CGP5 | GN II ARM 080205M 07/10 10.00 | Mortgage | 5.38 | 06/20/2028 | USD | AAA | 86,983.000 | 103.0863 | 89,667.60 | 1.25 |
| 36225CKM7 | GN II ARM 080299M 10/09 10.50 | Mortgage | 4.63 | 07/20/2029 | USD | AAA | 149,503.760 | 102.3926 | 153,080.72 | 1.25 |
| 36225CP83 | GN II ARM 080446X 10/09 12.50 | Mortgage | 4.63 | 08/20/2030 | USD | AAA | 19,298.530 | 103.3186 | 19,938.97 | 1.25 |
| 36225CPQ3 | GN II ARM 080430X 10/09 12.50 | Mortgage | 4.63 | 07/20/2030 | USD | AAA | 20,800.600 | 103.3188 | 21,490.93 | 1.25 |
| 36225CQK5 | GN II ARM 080457M 10/09 12.50 | Mortgage | 4.63 | 09/20/2030 | USD | AAA | 6,041.760 | 103.3211 | 6,242.42 | 1.25 |
| 36225CR57 | GN II ARM 080507X 07/10 10.50 | Mortgage | 5.38 | 04/20/2031 | USD | AAA | 39,029.060 | 103.1659 | 40,264.67 | 1.25 |
| 36225CR65 | GN II ARM 080508X 07/10 11.0 | Mortgage | 5.38 | 04/20/2031 | USD | AAA | 54,356.600 | 103.2065 | 56,099.54 | 1.25 |
| 36225CRB4 | GN II ARM 080481X 1YCMT+150 10.000 | Mortgage | 3.75 | 01/20/2031 | USD | AAA | 65,352.230 | 101.1810 | 66,124.05 | 5.00 |
| 36225CSB3 | GN II ARM 080513X 07/10 9.5 | Mortgage | 5.38 | 05/20/2031 | USD | AAA | 101,636.700 | 103.0434 | 104,729.93 | 1.25 |
| 36225CU61 | GN II ARM 080604X 07/10 10.00 | Mortgage | 5.38 | 05/20/2032 | USD | AAA | 42,849.320 | 103.0833 | 44,170.48 | 1.25 |
| 36225CUS3 | GN II ARM 080592X 07/10 9.0 | Mortgage | 5.38 | 04/20/2032 | USD | AAA | 46,715.830 | 103.0009 | 48,117.74 | 2.00 |
| 36225DBC7 | GN II ARM 080934X 07/10 8.5 | Mortgage | 5.50 | 06/20/2034 | USD | AAA | 344,491.860 | 103.3639 | 356,080.37 | 2.35 |
| 36225DH49 | GN II ARM 081150X 1YCMT+150 9.5 | Mortgage | 3.75 | 11/20/2034 | USD | AAA | 6,852,688.990 | 100.8101 | 6,908,200.16 | 1.04 |
| 36225DMQ4 | GN II ARM 081266X 1YCMT+150 7.500 | Mortgage | 2.63 | 02/20/2035 | USD | AAA | 381,193.950 | 98.8537 | 376,824.25 | 5.00 |
| 36225DRX4 | GN II ARM 081401X 10/09 9.0 | Mortgage | 4.63 | 07/20/2035 | USD | AAA | 178,976.920 | 102.2213 | 182,952.61 | 1.75 |
| 36225EKA9 | GN II ARM 082088X 1YCMT+150 9 | Mortgage | 4.00 | 06/20/2038 | USD | AAA | 812,179.990 | 101.1193 | 821,270.34 | 1.88 |
| 36241KQZ4 | GNMA PASS THRU SGL FAML #782272X | Mortgage | 5.50 | 02/15/2038 | USD | AAA | 446,116.360 | 103.3311 | 460,976.79 | 2.63 |
| 36241KSB5 | GNMA PASS THRU SGL FAML #782314X | Mortgage | 5.50 | 04/15/2038 | USD | AAA | 254,282.380 | 103.3273 | 262,743.00 | 2.63 |
| 36241KSV1 | GNMA PASS THRU SGL FAML #782332X | Mortgage | 5.50 | 05/15/2038 | USD | AAA | 7,509,881.880 | 103.3254 | 7,759,612.63 | 2.63 |
| 36241KVR6 | GNMA PASS THRU SGL FAML #782424X | Mortgage | 5.50 | 10/15/2038 | USD | AAA | 98,044.350 | 103.3161 | 101,295.56 | 2.63 |
| 36241KXB9 | GNMA PASS THRU SGL FAML #782474X | Mortgage | 5.50 | 12/15/2038 | USD | AAA | 5,427,241.750 | 103.3124 | 5,607,014.35 | 2.63 |
| 36241KXY9 | GNMA PASS THRU SGL FAML #782495X | Mortgage | 5.50 | 12/15/2038 | USD | AAA | 3,579,106.260 | 103.3124 | 3,697,660.99 | 2.63 |
| 36241KZA9 | GNMA PASS THRU SGL FAML #782537X | Mortgage | 5.50 | 12/15/2038 | USD | AAA | 25,503,653.160 | 103.3763 | 26,364,732.95 | 2.63 |
| 36291NG39 | GNMA PASS THRU SGL FAML #633018X | Mortgage | 5.50 | 07/15/2037 | USD | AAA | 434,387.280 | 103.4297 | 449,285.40 | 2.63 |
| 36291SDB3 | GNMA PASS THRU SGL FAML #636498X | Mortgage | 5.50 | 04/15/2025 | USD | AAA | 536,018.520 | 104.3359 | 559,259.94 | 4.50 |
| 36291UN50 | GNMA PASS THRU SGL FAML #638612X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 893,143.960 | 99.9961 | 893,109.07 | 4.79 |
| 36295YEU3 | GNMA PASS THRU SGL FAML #684247X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 961,779.010 | 99.9961 | 961,741.44 | 4.79 |
| 36296AHA5 | GNMA PASS THRU SGL FAML #685225X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 1,596,337.330 | 99.9961 | 1,596,274.98 | 4.79 |
| 36296QHR3 | GNMA PASS THRU SGL FAML #697840X | Mortgage | 4.50 | 02/15/2039 | USD | AAA | 3,542,010.820 | 99.9961 | 3,541,872.46 | 4.79 |
| 36296QYK9 | GNMA PASS THRU SGL FAML #698314X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 142,312.320 | 99.9961 | 142,306.76 | 4.79 |
| 36296QZC6 | GNMA PASS THRU SGL FAML #698339X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 1,541,519.660 | 99.9961 | 1,541,459.45 | 4.79 |
| 36296UDQ0 | GNMA PASS THRU SGL FAML #701311X | Mortgage | 4.50 | 01/15/2039 | USD | AAA | 815,087.920 | 99.9961 | 815,056.08 | 4.79 |
| 36296ULZ1 | GNMA PASS THRU SGL FAML #701544X | Mortgage | 5.50 | 01/15/2039 | USD | AAA | 596,044.790 | 103.3984 | 616,301.00 | 2.63 |
| 36296UXX3 | GNMA PASS THRU SGL FAML #701894X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 998,668.200 | 99.9961 | 998,629.19 | 4.79 |
| 36297CNT2 | GNMA PASS THRU SGL FAML #707902X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 2,735,255.350 | 99.9961 | 2,735,148.51 | 4.79 |
| 36297CNV7 | GNMA PASS THRU SGL FAML #707904X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 9,914,043.700 | 99.9961 | 9,913,656.43 | 4.79 |
| 36297DFW2 | GNMA PASS THRU SGL FAML #708581X | Mortgage | 4.50 | 04/15/2039 | USD | AAA | 998,729.220 | 99.9961 | 998,690.21 | 4.79 |
| 36297DM38 | GNMA PASS THRU SGL FAML #708778X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 482,706.720 | 99.9961 | 482,687.87 | 4.79 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|---------------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|-----------------|----------|
| 36297DTK3 | GNMA PASS THRU SGL FAML #708954X | Mortgage | 4.50 | 03/15/2039 | USD | AAA | 807,836.490 | 99.9961 | 807,804.94 | 4.79 |
| 36297E6R1 | GNMA PASS THRU SGL FAML #710180X | Mortgage | 4.50 | 02/15/2039 | USD | AAA | 499,389.010 | 99.9961 | 499,369.50 | 4.79 |
| 36297EJU0 | GNMA PASS THRU SGL FAML #709575X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 3,994,831.200 | 99.9961 | 3,994,675.16 | 4.79 |
| 36297ENS0 | GNMA PASS THRU SGL FAML #709701X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 2,014,245.980 | 99.9961 | 2,014,167.30 | 4.79 |
| 36297ENY7 | GNMA PASS THRU SGL FAML #709707X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 5,198,365.390 | 99.9961 | 5,198,162.34 | 4.79 |
| 36297FDK5 | GNMA PASS THRU SGL FAML #710306X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 3,995,291.570 | 99.9961 | 3,995,135.51 | 4.79 |
| 36297GKU3 | GNMA PASS THRU SGL FAML #711407X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 998,710.410 | 99.9961 | 998,671.40 | 4.79 |
| 36297HNX2 | GNMA PASS THRU SGL FAML #712406X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 455,719.710 | 99.9961 | 455,701.91 | 4.79 |
| 36297HZ43 | GNMA PASS THRU SGL FAML #712763X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 400,843.830 | 99.9961 | 400,828.17 | 4.79 |
| 36297JPR9 | GNMA PASS THRU SGL FAML #713332X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 26,964,081.630 | 99.9961 | 26,963,028.36 | 4.79 |
| 36297JPV0 | GNMA PASS THRU SGL FAML #713336X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 2,077,120.860 | 99.9961 | 2,077,039.73 | 4.79 |
| 36297KHD6 | GNMA PASS THRU SGL FAML #714028X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 2,809,579.790 | 99.9961 | 2,809,470.04 | 4.79 |
| 36297KPK1 | GNMA PASS THRU SGL FAML #714226X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 875,365.940 | 99.9961 | 875,331.75 | 4.79 |
| 36297KVC2 | GNMA PASS THRU SGL FAML #714411X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 1,451,152.790 | 99.9961 | 1,451,096.11 | 4.79 |
| 36297KW56 | GNMA PASS THRU SGL FAML #714468X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 1,572,503.660 | 99.9961 | 1,572,442.24 | 4.79 |
| 36297KW98 | GNMA PASS THRU SGL FAML #714472X | Mortgage | 4.50 | 05/15/2039 | USD | AAA | 2,947,819.650 | 99.9961 | 2,947,704.51 | 4.79 |
| 38373MVE7 | GNR 2006-32 XM ARM | Mortgage | 0.71 | 11/16/2045 | USD | AAA | 160,610,670.000 | 3.5965 | 5,776,314.56 | 4.00 |
| 3837H34Q7 | GNR 2000-7 FT 1MLIB+110 | Mortgage | 1.42 | 01/16/2030 | USD | AAA | 3,091,835.260 | 101.7941 | 3,147,306.80 | 0.00 |
| 3837H3BG1 | GNR 1999-43 FO 1MLIB+45 | Mortgage | 0.77 | 11/16/2029 | USD | AAA | 3,391,820.000 | 99.5343 | 3,376,024.63 | 0.00 |
| 3837H3DL8 | GNR 1999-39 PE PAC WM28 WC8.27 | Mortgage | 7.50 | 11/20/2029 | USD | AAA | 3,060,566.740 | 107.3881 | 3,286,684.78 | 2.00 |
| 3837H4PR0 | GNR 2000-12 FT 1MLIB+110 | Mortgage | 1.42 | 02/16/2030 | USD | AAA | 7,267,174.650 | 101.9892 | 7,411,736.19 | 0.00 |
| 46625MKL2 | JPMCC 2002-CIB4 A3 WM31 WC7.38 | Mortgage | 6.16 | 05/12/2034 | USD | AAA | 4,720,000.000 | 102.3239 | 4,829,688.08 | 2.58 |
| 46630JAK5 | JPMCC 2007-LDPX A2S WM15 WC5.7613 | Mortgage | 5.31 | 01/15/2049 | USD | AAA | 6,000,000.000 | 90.5669 | 5,434,014.00 | 2.65 |
| 52108MAQ6 | LBUBS 2005-C7 XCP WM15 WC5.5207 | Mortgage | 0.20 | 11/15/2040 | USD | AAA | 67,098,445.180 | 0.5222 | 350,361.24 | 1.60 |
| 55312VAD0 | MLCFC 2006-4 A3 | Mortgage | 5.17 | 12/12/2049 | USD | AAA | 9,000,000.000 | 73.0240 | 6,572,160.00 | 5.55 |
| 59022HAS1 | MLMT 2002-MW1-XP IO | Mortgage | 1.79 | 07/12/2034 | USD | AAA | 12,680,521.550 | 0.0041 | 517.37 | 0.22 |
| 61750HAM8 | MSC 2006-HQ10 X2 WM16 WC5.9265 VAR 14 | Mortgage | 0.69 | 11/12/2041 | USD | AAA | 41,256,531.120 | 1.4027 | 578,688.86 | 1.68 |
| 88522AAA9 | TMST 2006-4 A1 1ML+13 | Mortgage | 0.44 | 07/25/2036 | USD | AAA | 4,743,637.840 | 89.4928 | 4,245,213.85 | 0.00 |
| SWPC0930C | CMBX.NA.AAA.3 NEGB BP BOA | Mortgage | -0.08 | 12/13/2049 | USD | AAA | 6,400,000.000 | 24.8750 | 1,592,000.00 | 0.00 |
| SWPC27059 | CMBX.NA.AAA.4 NEGB BP BRC | Mortgage | -0.35 | 02/17/2051 | USD | AAA | 2,250,000.000 | 26.7708 | 602,343.75 | 0.00 |
| SWPC30R9E | CMBX.NA.AAA.2 NEGB BP MYC | Mortgage | -0.07 | 03/15/2049 | USD | AAA | 4,750,000.000 | 18.5200 | 879,700.00 | 0.00 |
| SWPC32679 | ABX.HE.A.06-1 NEGB BP JPM | Mortgage | -0.54 | 07/25/2045 | USD | A | 2,927,970.900 | 92.1583 | 2,698,369.18 | 0.00 |
| SWPC53055 | BSABS 2006-EC1 M8 BP UAG | Mortgage | -2.25 | 12/25/2035 | USD | C | 330,535.300 | 96.8575 | 320,148.23 | 0.00 |
| SWPC53063 | BSABS 2006-EC1 M8 SP | Mortgage | 2.55 | 12/25/2035 | USD | C | 330,535.300 | -96.6985 | (319,622.68) | 0.00 |
| SWPC54913 | ABX.HE.BBB.06-2 SP RYL | Mortgage | 1.33 | 05/25/2046 | USD | BAA | 583,361.950 | -97.2375 | (567,246.58) | 0.00 |
| SWPC58641 | TELOS 2006-1A D BP GST | Mortgage | -2.50 | 10/11/2021 | USD | BAA | 500,000.000 | 79.9794 | 399,896.77 | 0.00 |
| SWPC78490 | ABX.HE.BBB.06-2 SP DUB | Mortgage | 1.33 | 05/25/2046 | USD | BAA | 933,379.120 | -97.2375 | (907,594.52) | 0.00 |
| SWPC98N6C | CMBX.NA.AAA.4 NEGB BP DUB | Mortgage | -0.35 | 02/17/2051 | USD | AAA | 5,000,000.000 | 26.7708 | 1,338,541.67 | 0.00 |
| SWPC99082 | ABX.HE.BBB-.06-2 SP GST | Mortgage | 2.42 | 05/25/2046 | USD | BAA- | 379,273.430 | -97.3667 | (369,285.90) | 0.00 |
| 01F060675 | FNMA TBA 6.00% JUL | Net Cash Equivalents | 6.00 | 07/13/2039 | USD | AAA | 78,400,000.000 | 104.5156 | 81,940,230.40 | 0.98 |
| 01F062671 | FNMA TBA 6.50% JUL | Net Cash Equivalents | 6.50 | 07/13/2039 | USD | AAA | 0.000 | 106.5156 | 0.00 | 0.82 |
| 01F062689 | FNMA TBA 6.50% AUG | Net Cash Equivalents | 6.50 | 08/13/2039 | USD | AAA | 30,200,000.000 | 106.0782 | 32,035,616.40 | 0.82 |
| 01N060676 | GNMA I TBA 6.00% JUL | Net Cash Equivalents | 6.00 | 07/20/2039 | USD | AAA | 48,000,000.000 | 104.1719 | 50,002,512.00 | 0.98 |
| 01N062672 | GNMA I TBA 6.50% JUL | Net Cash Equivalents | 6.50 | 07/20/2039 | USD | AAA | (26,800,000.000) | 106.1094 | (28,437,319.20) | 0.86 |
| 05522RBJ6 | BACCT 2007-A12 A12 1MLIB+20 | Net Cash Equivalents | 0.52 | 01/15/2013 | USD | AAA | 4,300,000.000 | 99.0652 | 4,259,803.60 | 0.00 |
| 12558MBB7 | CITHE 2002-2 AV 1ML+20 | Net Cash Equivalents | 0.58 | 06/25/2033 | USD | AAA | 27,315.180 | 73.2230 | 20,000.99 | 0.00 |
| 152314EQ9 | CXHE 2002-A AV 1ML+37 | Net Cash Equivalents | 0.61 | 01/25/2032 | USD | AAA | 30,404.810 | 67.8648 | 20,634.15 | 0.00 |
| 161571BB9 | CHAIT 2006-A1 A 1MLIB+4 | Net Cash Equivalents | 0.36 | 04/15/2013 | USD | AAA | 698,000.000 | 98.2028 | 685,455.20 | 0.00 |
| 17308BAC2 | COMNI 2007-A9 A9 1MLIB+110 144A | Net Cash Equivalents | 1.42 | 12/23/2013 | USD | AAA | 3,300,000.000 | 99.8478 | 3,294,977.40 | 0.00 |
| 22541NAD1 | HEAT 2002-1-A4 1MOLIB+30 FSA | Net Cash Equivalents | 0.91 | 11/25/2032 | USD | AAA | 2,565.960 | 41.3793 | 1,061.78 | 0.00 |
| 312931CU0 | FHLMC GOLDCONV #A8-4583 | Net Cash Equivalents | 6.00 | 02/01/2039 | USD | AAA | 199,999.010 | 104.4863 | 208,971.57 | 0.98 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|---------------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 31346SZG4 | FH ARM 645243 1YRWTA+182.5 11.63 | Net Cash Equivalents | 4.58 | 06/01/2030 | USD | AAA | 2,782.680 | 102.0325 | 2,839.24 | 1.00 |
| 31348P5P1 | FH ARM 775354 COFI + 150.1 | Net Cash Equivalents | 4.35 | 05/01/2019 | USD | AAA | 9,982.750 | 100.1945 | 10,002.17 | 1.00 |
| 31378KPU2 | FN ARM 401035 1YCMT+231 13.32 | Net Cash Equivalents | 4.93 | 09/01/2021 | USD | AAA | 9,515.860 | 101.0495 | 9,615.73 | 0.50 |
| 31380XA51 | FNMA PASS THRU MTG #452828 | Net Cash Equivalents | 6.00 | 11/01/2028 | USD | AAA | 1,015.440 | 105.7676 | 1,074.01 | 0.98 |
| 31382HKR5 | FNMA PASS THRU FHA/VA #482804 | Net Cash Equivalents | 9.00 | 07/01/2018 | USD | AAA | 143.660 | 99.4836 | 142.92 | 0.25 |
| 31397NNR2 | FNR 2009-11 VP VAR | Net Cash Equivalents | 6.39 | 03/25/2039 | USD | AAA | 14,906,811.840 | 101.7565 | 15,168,654.46 | 0.98 |
| 31407BFX1 | FNMA PASS THRU MTG #826078 | Net Cash Equivalents | 6.00 | 07/01/2035 | USD | AAA | 844,394.350 | 104.9238 | 885,970.87 | 0.98 |
| 31407EUQ4 | FNMA PASS THRU MTG #828691 | Net Cash Equivalents | 6.00 | 07/01/2035 | USD | AAA | 518,274.960 | 104.9238 | 543,793.78 | 0.98 |
| 31410SNT0 | FNMA PASS THRU MTG #896002 | Net Cash Equivalents | 6.00 | 07/01/2036 | USD | AAA | 335,452.700 | 104.7676 | 351,445.67 | 0.98 |
| 31411HX21 | FNMA PASS THRU MTG #908897 | Net Cash Equivalents | 6.00 | 03/01/2037 | USD | AAA | 596,347.020 | 104.6738 | 624,219.09 | 0.98 |
| 31411KH30 | FNMA PASS THRU MTG #910250 | Net Cash Equivalents | 6.00 | 03/01/2037 | USD | AAA | 113,243.400 | 104.6738 | 118,536.20 | 0.98 |
| 31411WAA5 | FNMA PASS THRU MTG #916301 | Net Cash Equivalents | 6.00 | 04/01/2037 | USD | AAA | 150,353.770 | 104.6738 | 157,381.05 | 0.98 |
| 31412LGU8 | FNMA PASS THRU MTG #928211 | Net Cash Equivalents | 6.00 | 03/01/2037 | USD | AAA | 320,683.160 | 104.6738 | 335,671.34 | 0.98 |
| 31412MSD1 | FNMA PASS THRU MTG #929416 | Net Cash Equivalents | 6.00 | 05/01/2038 | USD | AAA | 2,196,278.690 | 104.6526 | 2,298,462.26 | 0.98 |
| 31413D6C6 | FNMA PASS THRU MTG #942867 | Net Cash Equivalents | 6.00 | 08/01/2037 | USD | AAA | 234,352.540 | 104.6738 | 245,305.77 | 0.98 |
| 31413DJ40 | FNMA PASS THRU MTG #942283 | Net Cash Equivalents | 6.00 | 08/01/2037 | USD | AAA | 430,659.550 | 104.6738 | 450,787.84 | 0.98 |
| 31413DK97 | FNMA PASS THRU MTG #942320 | Net Cash Equivalents | 6.00 | 08/01/2037 | USD | AAA | 344,993.080 | 104.6738 | 361,117.46 | 0.98 |
| 31413ECR4 | FNMA PASS THRU MTG #942980 | Net Cash Equivalents | 6.00 | 09/01/2037 | USD | AAA | 204,238.310 | 104.6738 | 213,784.06 | 0.98 |
| 31413HYF9 | FNMA PASS THRU MTG #946310 | Net Cash Equivalents | 6.00 | 09/01/2037 | USD | AAA | 446,444.810 | 104.6738 | 467,310.87 | 0.98 |
| 31413HZG6 | FNMA PASS THRU MTG #946343 | Net Cash Equivalents | 6.00 | 09/01/2037 | USD | AAA | 218,498.150 | 104.6738 | 228,710.38 | 0.98 |
| 31413JKA6 | FNMA PASS THRU MTG #955789 | Net Cash Equivalents | 6.00 | 10/01/2037 | USD | AAA | 275,154.710 | 104.6738 | 288,014.97 | 0.98 |
| 31413YNV9 | FNMA PASS THRU MTG #959504 | Net Cash Equivalents | 6.00 | 12/01/2037 | USD | AAA | 630,805.890 | 104.6738 | 660,288.67 | 0.98 |
| 31414D7E0 | FNMA PASS THRU MTG #963593 | Net Cash Equivalents | 6.00 | 06/01/2038 | USD | AAA | 533,160.260 | 104.6526 | 557,965.96 | 0.98 |
| 31414EG73 | FNMA PASS THRU MTG #963822 | Net Cash Equivalents | 6.00 | 06/01/2038 | USD | AAA | 1,997,892.540 | 104.6526 | 2,090,846.48 | 0.98 |
| 31415TK66 | FNMA PASS THRU MTG #988717 | Net Cash Equivalents | 6.00 | 10/01/2038 | USD | AAA | 259,904.720 | 104.6526 | 271,996.99 | 0.98 |
| 31415TTE0 | FNMA PASS THRU MTG #988949 | Net Cash Equivalents | 6.00 | 08/01/2038 | USD | AAA | 606,426.050 | 104.6526 | 634,640.50 | 0.98 |
| 34528XAE9 | FORDO 2008-C A3 1MLLIB+142 | Net Cash Equivalents | 1.74 | 06/15/2012 | USD | AAA | 6,000,000.000 | 100.3555 | 6,021,330.00 | 0.00 |
| 361849ZA3 | GNACC 2003-C2 X2 WM13 WC5.5711 VAR 14 | Net Cash Equivalents | 0.12 | 05/10/2040 | USD | AAA | 133,975,418.190 | 0.0539 | 72,172.57 | 0.52 |
| 36200EHF1 | GNMA PASS THRU SGL FAML #598830X | Net Cash Equivalents | 6.50 | 09/15/2036 | USD | AAA | 148,405.600 | 106.3008 | 157,756.31 | 0.86 |
| 36200R2R2 | GNMA PASS THRU SGL FAML #570584X | Net Cash Equivalents | 6.00 | 07/15/2034 | USD | AAA | 138,867.340 | 104.8398 | 145,588.30 | 0.98 |
| 36200T7F9 | GNMA PASS THRU SGL FAML #572494X | Net Cash Equivalents | 6.00 | 01/15/2032 | USD | AAA | 3,149.400 | 105.1523 | 3,311.67 | 0.98 |
| 36200X4G1 | GNMA PASS THRU SGL FAML #576023X | Net Cash Equivalents | 6.00 | 04/15/2032 | USD | AAA | 2,664.810 | 105.1523 | 2,802.11 | 0.98 |
| 36200X5E5 | GNMA PASS THRU SGL FAML #576045X | Net Cash Equivalents | 6.00 | 10/15/2032 | USD | AAA | 3,758.930 | 105.1523 | 3,952.60 | 0.98 |
| 36200XHU6 | GNMA PASS THRU SGL FAML #575443X | Net Cash Equivalents | 6.00 | 12/15/2031 | USD | AAA | 4,338.690 | 105.2461 | 4,566.30 | 0.98 |
| 36201CZB3 | GNMA PASS THRU SGL FAML #579538X | Net Cash Equivalents | 6.00 | 03/15/2032 | USD | AAA | 3,391.080 | 105.1523 | 3,565.80 | 0.98 |
| 36201DE99 | GNMA PASS THRU SGL FAML #579860X | Net Cash Equivalents | 6.50 | 12/15/2031 | USD | AAA | 8,762.570 | 107.7383 | 9,440.64 | 0.86 |
| 36201FSZ1 | GNMA PASS THRU SGL FAML #582036X | Net Cash Equivalents | 6.00 | 02/15/2032 | USD | AAA | 20,314.910 | 105.1523 | 21,361.60 | 0.98 |
| 36201FXD4 | GNMA PASS THRU SGL FAML #582176X | Net Cash Equivalents | 7.50 | 06/15/2032 | USD | AAA | 40,760.390 | 109.0180 | 44,436.15 | 0.80 |
| 36201MLC4 | GNMA PASS THRU SGL FAML #587223X | Net Cash Equivalents | 6.00 | 08/15/2032 | USD | AAA | 3,795.010 | 105.1523 | 3,990.54 | 0.98 |
| 36201X2P2 | GNMA PASS THRU SGL FAML #606582X | Net Cash Equivalents | 6.00 | 08/15/2037 | USD | AAA | 499,934.170 | 104.3555 | 521,708.65 | 0.98 |
| 36202EQA0 | GNMA II MULTPL SGL FAML #004049X | Net Cash Equivalents | 6.00 | 11/20/2037 | USD | AAA | 987,389.650 | 104.3260 | 1,030,103.82 | 0.98 |
| 36202ET33 | GNMA II MULTPL SGL FAML #004170X | Net Cash Equivalents | 6.00 | 06/20/2038 | USD | AAA | 14,769,128.610 | 104.3246 | 15,407,835.32 | 0.98 |
| 36202ETP4 | GNMA II MULTPL SGL FAML #004158X | Net Cash Equivalents | 6.50 | 06/20/2038 | USD | AAA | 5,639,900.610 | 104.7220 | 5,906,216.72 | 0.86 |
| 36202EUU1 | GNMA II MULTPL SGL FAML #004195X | Net Cash Equivalents | 6.00 | 07/20/2038 | USD | AAA | 90,940.990 | 104.3246 | 94,873.83 | 0.98 |
| 36202EVP1 | GNMA II MULTPL SGL FAML #004222X | Net Cash Equivalents | 6.00 | 08/20/2038 | USD | AAA | 8,261,102.050 | 104.3246 | 8,618,362.24 | 0.98 |
| 36202K4L6 | GN II ARM 008927M 10/09 11.50 | Net Cash Equivalents | 4.63 | 07/20/2026 | USD | AAA | 1,372,131.060 | 102.4673 | 1,405,985.52 | 1.00 |
| 36202K5J0 | GN II ARM 008949M 10/09 11.50 | Net Cash Equivalents | 4.63 | 08/20/2026 | USD | AAA | 2,357,452.510 | 102.4675 | 2,415,622.66 | 1.00 |
| 36202K6G5 | GN II ARM 008971M 10/09 11.50 | Net Cash Equivalents | 4.63 | 09/20/2026 | USD | AAA | 2,388,342.500 | 102.4675 | 2,447,274.85 | 1.00 |
| 36202KA70 | GN II ARM 008130M 07/10 14.00 | Net Cash Equivalents | 5.50 | 05/20/2016 | USD | AAA | 16,504.120 | 102.9666 | 16,993.73 | 1.00 |
| 36202KHJ7 | GN II ARM 008333M 04/10 14.00 | Net Cash Equivalents | 4.50 | 03/20/2018 | USD | AAA | 9,871.640 | 102.4224 | 10,110.77 | 1.00 |
| 36202KUF0 | GN II ARM 008682M 10/09 10.50 | Net Cash Equivalents | 4.63 | 08/20/2025 | USD | AAA | 6,436.580 | 102.3904 | 6,590.44 | 1.00 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|----------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 36202KUJ2 | GN II ARM 008685M 10/09 11.50 | Net Cash Equivalents | 4.63 | 08/20/2025 | USD | AAA | 4,550.760 | 102.4640 | 4,662.89 | 1.00 |
| 36202KYL3 | GN II ARM 008815M 04/10 10.50 | Net Cash Equivalents | 4.38 | 02/20/2026 | USD | AAA | 14,386.680 | 102.0982 | 14,688.54 | 1.00 |
| 36202KZ65 | GN II ARM 008865M 07/10 10.00 | Net Cash Equivalents | 5.38 | 05/20/2026 | USD | AAA | 31,216.200 | 103.0867 | 32,179.77 | 1.00 |
| 36202KZL2 | GN II ARM 008847M 07/10 10.00 | Net Cash Equivalents | 5.38 | 04/20/2026 | USD | AAA | 61,113.950 | 103.0866 | 63,000.31 | 1.00 |
| 36202S5L8 | GNMA PASS THRU SGL FAML #608451X | Net Cash Equivalents | 6.50 | 11/15/2036 | USD | AAA | 187,589.360 | 106.3008 | 199,408.95 | 0.86 |
| 36202TQH2 | GNMA PASS THRU SGL FAML #608956X | Net Cash Equivalents | 6.50 | 06/15/2036 | USD | AAA | 291,103.010 | 106.3008 | 309,444.77 | 0.86 |
| 36204BGY3 | GNMA PASS THRU SGL FAML #364815X | Net Cash Equivalents | 6.50 | 12/15/2023 | USD | AAA | 10,460.040 | 106.2861 | 11,117.57 | 0.86 |
| 36205FWS8 | GNMA PASS THRU SGL FAML #389557X | Net Cash Equivalents | 6.00 | 11/15/2037 | USD | AAA | 227,506.430 | 104.3555 | 237,415.40 | 0.98 |
| 36206SM76 | GNMA PASS THRU SGL FAML #419882X | Net Cash Equivalents | 6.50 | 11/15/2025 | USD | AAA | 45,830.230 | 107.0586 | 49,065.20 | 0.86 |
| 36208A2S9 | G2 PASS THRU #892041X | Net Cash Equivalents | 3.13 | 02/20/2059 | USD | AAA | 12,525,315.000 | 101.7935 | 12,749,959.28 | 0.00 |
| 36208A2T7 | G2 PASS THRU #892042X | Net Cash Equivalents | 3.16 | 04/20/2059 | USD | AAA | 9,731,565.620 | 101.7935 | 9,906,103.39 | 0.00 |
| 36208A2U4 | G2 PASS THRU #892291X | Net Cash Equivalents | 3.29 | 04/20/2059 | USD | AAA | 12,375,817.590 | 101.7935 | 12,597,780.60 | 0.00 |
| 36208AEN7 | GN II ARM 849352X 1YCMT+150 10.5 | Net Cash Equivalents | 4.63 | 10/20/2025 | USD | AAA | 1,011,676.560 | 102.3906 | 1,035,861.40 | 0.80 |
| 36208AES6 | GN II ARM 849353X 1YCMT+150 10.5 | Net Cash Equivalents | 4.63 | 09/20/2025 | USD | AAA | 876,664.360 | 102.3906 | 897,622.31 | 0.80 |
| 36208AZN4 | G2 PASS THRU #891588X | Net Cash Equivalents | 1.51 | 03/20/2058 | USD | AAA | 91,119,733.440 | 92.5291 | 84,312,232.82 | 0.00 |
| 36208AZY0 | G2 PASS THRU # 891562X | Net Cash Equivalents | 1.69 | 08/20/2058 | USD | AAA | 47,756,143.110 | 92.8755 | 44,353,756.69 | 0.00 |
| 36208LYX9 | GNMA PASS THRU SGL FAML #454426X | Net Cash Equivalents | 6.00 | 12/15/2033 | USD | AAA | 89,302.770 | 105.0898 | 93,848.14 | 0.98 |
| 36208QTU0 | GNMA PASS THRU SGL FAML #457863X | Net Cash Equivalents | 6.50 | 01/15/2029 | USD | AAA | 2,459.700 | 107.9570 | 2,655.42 | 0.86 |
| 36208T4D9 | GNMA PASS THRU SGL FAML #460820X | Net Cash Equivalents | 6.00 | 06/15/2028 | USD | AAA | 3,774.760 | 105.1523 | 3,969.25 | 0.98 |
| 36208VVP7 | GNMA PASS THRU SGL FAML #462422X | Net Cash Equivalents | 7.50 | 12/15/2027 | USD | AAA | 586.450 | 109.6917 | 643.29 | 0.80 |
| 36209YRB6 | GNMA PASS THRU SGL FAML #485682X | Net Cash Equivalents | 6.50 | 08/15/2031 | USD | AAA | 9,847.620 | 107.7383 | 10,609.66 | 0.86 |
| 36210AN94 | GNMA PASS THRU SGL FAML #486516X | Net Cash Equivalents | 6.50 | 09/15/2028 | USD | AAA | 4,715.210 | 108.0195 | 5,093.35 | 0.86 |
| 36210B2V6 | GNMA PASS THRU SGL FAML #487788X | Net Cash Equivalents | 6.00 | 03/15/2039 | USD | AAA | 560,649.260 | 104.3398 | 584,980.57 | 0.98 |
| 36210DVA6 | GNMA PASS THRU SGL FAML #489409X | Net Cash Equivalents | 6.50 | 05/15/2029 | USD | AAA | 49,218.690 | 107.9570 | 53,135.04 | 0.86 |
| 36210FLE4 | GNMA PASS THRU SGL FAML #490925X | Net Cash Equivalents | 6.00 | 11/15/2028 | USD | AAA | 2,866.460 | 105.1523 | 3,014.15 | 0.98 |
| 36211DMY3 | GNMA PASS THRU SGL FAML #509875X | Net Cash Equivalents | 6.50 | 06/15/2029 | USD | AAA | 107,559.460 | 107.9570 | 116,118.00 | 0.86 |
| 36211FPT6 | GNMA PASS THRU SGL FAML #511734X | Net Cash Equivalents | 7.50 | 10/15/2030 | USD | AAA | 1,789.060 | 109.5122 | 1,959.24 | 0.80 |
| 36211G4H3 | GNMA PASS THRU SGL FAML #513024X | Net Cash Equivalents | 6.50 | 07/15/2029 | USD | AAA | 13,399.090 | 107.9570 | 14,465.26 | 0.86 |
| 36212AXT7 | GNMA PASS THRU SGL FAML #528190X | Net Cash Equivalents | 7.50 | 04/15/2030 | USD | AAA | 8,997.350 | 109.5122 | 9,853.20 | 0.80 |
| 36212U4H1 | GNMA PASS THRU SGL FAML #544524X | Net Cash Equivalents | 6.50 | 05/15/2031 | USD | AAA | 10,774.850 | 107.7383 | 11,608.64 | 0.86 |
| 36213ECQ7 | GNMA PASS THRU SGL FAML #551879X | Net Cash Equivalents | 6.50 | 11/15/2031 | USD | AAA | 164,274.410 | 107.7383 | 176,986.43 | 0.86 |
| 36213ESE7 | GNMA PASS THRU SGL FAML #552317X | Net Cash Equivalents | 6.00 | 01/15/2032 | USD | AAA | 2,974.960 | 105.1523 | 3,128.24 | 0.98 |
| 36213FQU0 | GNMA PASS THRU SGL FAML #553167X | Net Cash Equivalents | 6.00 | 04/15/2033 | USD | AAA | 155,507.670 | 105.0898 | 163,422.77 | 0.98 |
| 36213QYM5 | GNMA PASS THRU SGL FAML #561516X | Net Cash Equivalents | 6.00 | 07/15/2031 | USD | AAA | 109,629.790 | 105.2461 | 115,381.07 | 0.98 |
| 36213U3X6 | GNMA PASS THRU SGL FAML #565214X | Net Cash Equivalents | 6.00 | 08/15/2037 | USD | AAA | 1,177,536.250 | 104.3555 | 1,228,823.47 | 0.98 |
| 36213UPB0 | GNMA PASS THRU SGL FAML #564818X | Net Cash Equivalents | 7.50 | 09/15/2031 | USD | AAA | 90,335.880 | 109.5148 | 98,931.12 | 0.80 |
| 36223W2N3 | GNMA PASS THRU SGL FAML #320381X | Net Cash Equivalents | 6.00 | 12/15/2036 | USD | AAA | 227,941.190 | 104.3711 | 237,904.71 | 0.98 |
| 36224LGR2 | GNMA PASS THRU SGL FAML #331508X | Net Cash Equivalents | 7.50 | 10/15/2022 | USD | AAA | 491.930 | 109.2469 | 537.42 | 0.80 |
| 36225A6W5 | GNMA PASS THRU SGL FAML #780885X | Net Cash Equivalents | 6.50 | 12/15/2023 | USD | AAA | 68,590.900 | 106.0770 | 72,759.18 | 0.86 |
| 36225AAB6 | GNMA PASS THRU SGL FAML #780002X | Net Cash Equivalents | 6.50 | 07/15/2024 | USD | AAA | 37,192.060 | 106.3973 | 39,571.34 | 0.86 |
| 36225AMX5 | GNMA PASS THRU SGL FAML #780374X | Net Cash Equivalents | 7.50 | 12/15/2023 | USD | AAA | 13,306.830 | 109.2469 | 14,537.30 | 0.80 |
| 36225BQH4 | GNMA PASS THRU SGL FAML #781356X | Net Cash Equivalents | 6.50 | 12/15/2029 | USD | AAA | 2,060.870 | 107.9594 | 2,224.90 | 0.86 |
| 36225BRJ9 | GNMA PASS THRU SGL FAML #781389X | Net Cash Equivalents | 7.50 | 01/15/2032 | USD | AAA | 136,612.330 | 109.5129 | 149,608.11 | 0.80 |
| 36225BRX8 | GNMA PASS THRU SGL FAML #781402X | Net Cash Equivalents | 7.50 | 02/15/2032 | USD | AAA | 199,437.470 | 109.5134 | 218,410.84 | 0.80 |
| 36225BUE6 | GNMA PASS THRU SGL FAML #781481X | Net Cash Equivalents | 7.50 | 01/15/2032 | USD | AAA | 122,338.330 | 109.5587 | 134,032.33 | 0.80 |
| 36225BWZ7 | GNMA PASS THRU SGL FAML #781564X | Net Cash Equivalents | 6.00 | 02/15/2033 | USD | AAA | 3,019.160 | 104.3751 | 3,151.25 | 0.98 |
| 36225BZ92 | GNMA PASS THRU SGL FAML #781668X | Net Cash Equivalents | 6.00 | 11/15/2033 | USD | AAA | 7,264.810 | 104.3135 | 7,578.18 | 0.98 |
| 36225C4F0 | GN II ARM 080821M 04/10 9.50 | Net Cash Equivalents | 3.50 | 01/20/2034 | USD | AAA | 1,061,273.400 | 100.5475 | 1,067,083.88 | 0.68 |
| 36225C4M5 | GN II ARM 080827X 1YCMT+200 9 | Net Cash Equivalents | 5.00 | 02/20/2034 | USD | AAA | 4,898,192.870 | 102.7015 | 5,030,518.63 | 0.00 |
| 36225CA55 | GN II ARM 080027M 04/10 10.00 | Net Cash Equivalents | 4.38 | 01/20/2027 | USD | AAA | 17,560.190 | 102.0141 | 17,913.87 | 1.00 |
| 36225CFW1 | GN II ARM 080180M 04/10 11.00 | Net Cash Equivalents | 4.38 | 03/20/2028 | USD | AAA | 25,223.430 | 102.1152 | 25,756.97 | 1.00 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|---------------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 36225CJ49 | GN II ARM 080282X 07/10 9.5 | Net Cash Equivalents | 5.38 | 05/20/2029 | USD | AAA | 2,905,686.170 | 103.0461 | 2,994,196.12 | 1.00 |
| 36225CM29 | GN II ARM 080376M 04/10 11.00 | Net Cash Equivalents | 4.25 | 02/20/2030 | USD | AAA | 835,826.500 | 101.7147 | 850,158.00 | 1.00 |
| 36225CN85 | GN II ARM 080414X 07/10 11.00 | Net Cash Equivalents | 5.38 | 06/20/2030 | USD | AAA | 921,519.040 | 103.2054 | 951,057.43 | 1.00 |
| 36225CPE0 | GN II ARM 080420X 07/10 12.50 | Net Cash Equivalents | 5.50 | 06/20/2030 | USD | AAA | 6,946.510 | 103.6365 | 7,199.12 | 1.00 |
| 36225CQT6 | GN II ARM 080465M 01/10 12.50 | Net Cash Equivalents | 4.13 | 10/20/2030 | USD | AAA | 23,569.750 | 102.5733 | 24,176.27 | 1.00 |
| 36225CR73 | GN II ARM 080509M 07/10 11.50 | Net Cash Equivalents | 5.50 | 04/20/2031 | USD | AAA | 254,188.360 | 103.7347 | 263,681.64 | 1.00 |
| 36225CS31 | GN II ARM 080537X 10/09 10.50 | Net Cash Equivalents | 4.63 | 08/20/2031 | USD | AAA | 1,090,810.450 | 102.3931 | 1,116,914.26 | 1.00 |
| 36225CSN7 | GN II ARM 080524X 10/09 10.0 | Net Cash Equivalents | 4.63 | 07/20/2031 | USD | AAA | 690,829.010 | 102.3126 | 706,805.18 | 1.00 |
| 36225CUU8 | GN II ARM 080594M 07/10 10.0 | Net Cash Equivalents | 5.38 | 04/20/2032 | USD | AAA | 2,024,525.500 | 103.0834 | 2,086,950.16 | 1.00 |
| 36225CV78 | GN II ARM 080637M 10/09 10.00 | Net Cash Equivalents | 4.63 | 09/20/2032 | USD | AAA | 1,985,137.520 | 102.3111 | 2,031,015.68 | 1.00 |
| 36225CZK5 | GN II ARM 080745M 01/10 8.0 | Net Cash Equivalents | 4.00 | 10/20/2033 | USD | AAA | 5,191,535.980 | 101.3246 | 5,260,302.03 | 0.00 |
| 36225DSZ8 | GN II ARM 081435X 10/09 9.50 | Net Cash Equivalents | 4.63 | 08/20/2035 | USD | AAA | 513,264.370 | 102.7598 | 527,429.34 | 1.00 |
| 36225DTX2 | GN II ARM 081465X 10/09 9.5 | Net Cash Equivalents | 4.63 | 09/20/2035 | USD | AAA | 1,233,572.270 | 102.7562 | 1,267,571.75 | 1.00 |
| 36228CQL0 | GSMS 2003-C1 X2 WM12 WC5.5594 VAR 144 | Net Cash Equivalents | 0.97 | 01/10/2040 | USD | AAA | 141,290,991.690 | 0.5755 | 813,157.92 | 0.54 |
| 36241KJ90 | GNMA PASS THRU SGL FAML #782088X | Net Cash Equivalents | 6.00 | 05/15/2036 | USD | AAA | 3,019,180.330 | 104.1745 | 3,145,216.47 | 0.98 |
| 36241KK80 | GNMA PASS THRU SGL FAML #782119X | Net Cash Equivalents | 6.00 | 08/15/2036 | USD | AAA | 475,196.860 | 104.1729 | 495,026.36 | 0.98 |
| 36241KL22 | GNMA PASS THRU SGL FAML #782145X | Net Cash Equivalents | 6.00 | 04/15/2037 | USD | AAA | 354,251.570 | 104.1700 | 369,023.87 | 0.98 |
| 36241KLZ9 | GNMA PASS THRU SGL FAML #782144X | Net Cash Equivalents | 6.00 | 02/15/2037 | USD | AAA | 218,183.370 | 104.1707 | 227,283.18 | 0.98 |
| 36241KNA2 | GNMA PASS THRU SGL FAML #782185X | Net Cash Equivalents | 6.00 | 09/15/2037 | USD | AAA | 835,988.060 | 104.1682 | 870,834.04 | 0.98 |
| 36241KNP9 | GNMA PASS THRU SGL FAML #782198X | Net Cash Equivalents | 6.00 | 10/15/2037 | USD | AAA | 602,380.460 | 104.1355 | 627,291.90 | 0.98 |
| 36241KNW4 | GNMA PASS THRU SGL FAML #782205X | Net Cash Equivalents | 6.00 | 10/15/2037 | USD | AAA | 30,211.880 | 104.1679 | 31,471.08 | 0.98 |
| 36241KPD4 | GNMA PASS THRU SGL FAML #782220X | Net Cash Equivalents | 6.00 | 11/15/2037 | USD | AAA | 777,030.300 | 104.1675 | 809,413.36 | 0.98 |
| 36241KT65 | GNMA PASS THRU SGL FAML #782373X | Net Cash Equivalents | 6.50 | 07/15/2038 | USD | AAA | 171,594.610 | 106.3998 | 182,576.38 | 0.86 |
| 36241KV21 | GNMA PASS THRU SGL FAML #782433X | Net Cash Equivalents | 6.00 | 10/20/2038 | USD | AAA | 40,546,259.460 | 104.2585 | 42,272,915.04 | 0.98 |
| 36241KWH7 | GNMA PASS THRU SGL FAML #782448X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 2,380,732.290 | 104.1313 | 2,479,087.47 | 0.98 |
| 36241KX37 | GNMA PASS THRU SGL FAML #782498X | Net Cash Equivalents | 6.00 | 12/15/2038 | USD | AAA | 5,596,640.760 | 104.1632 | 5,829,638.34 | 0.98 |
| 36241KYF9 | GNMA PASS THRU SGL FAML #782510X | Net Cash Equivalents | 6.50 | 12/15/2038 | USD | AAA | 10,712,390.820 | 106.4022 | 11,398,217.80 | 0.86 |
| 36241KZ27 | GNMA PASS THRU SGL FAML #782561X | Net Cash Equivalents | 6.50 | 10/15/2038 | USD | AAA | 2,606,309.610 | 106.4013 | 2,773,146.18 | 0.86 |
| 36290T6M6 | GNMA PASS THRU SGL FAML #617476X | Net Cash Equivalents | 6.00 | 04/15/2037 | USD | AAA | 251,053.030 | 104.3555 | 261,987.57 | 0.98 |
| 36290TKH1 | GNMA PASS THRU SGL FAML #616896X | Net Cash Equivalents | 6.00 | 11/15/2035 | USD | AAA | 153,204.350 | 104.5586 | 160,188.31 | 0.98 |
| 36290TUN7 | GNMA PASS THRU SGL FAML #617189X | Net Cash Equivalents | 6.50 | 08/15/2036 | USD | AAA | 366,749.570 | 106.3008 | 389,857.66 | 0.86 |
| 36290TWP0 | GNMA PASS THRU SGL FAML #617254X | Net Cash Equivalents | 6.50 | 10/15/2036 | USD | AAA | 357,364.960 | 106.3008 | 379,881.74 | 0.86 |
| 36290UAX4 | GNMA PASS THRU SGL FAML #617522X | Net Cash Equivalents | 6.00 | 05/15/2037 | USD | AAA | 863,717.280 | 104.3555 | 901,336.22 | 0.98 |
| 36290UH74 | GNMA PASS THRU SGL FAML #617754X | Net Cash Equivalents | 6.00 | 10/15/2037 | USD | AAA | 68,124.620 | 104.3555 | 71,091.77 | 0.98 |
| 36290UHQ2 | GNMA PASS THRU SGL FAML #617739X | Net Cash Equivalents | 6.00 | 10/15/2037 | USD | AAA | 704,371.710 | 104.3555 | 735,050.40 | 0.98 |
| 36290VJ21 | GNMA PASS THRU SGL FAML #618681X | Net Cash Equivalents | 6.50 | 10/15/2036 | USD | AAA | 90,604.520 | 106.3008 | 96,313.31 | 0.86 |
| 36290XDM9 | GNMA PASS THRU SGL FAML #620308X | Net Cash Equivalents | 6.50 | 08/15/2036 | USD | AAA | 120,637.950 | 106.3008 | 128,239.08 | 0.86 |
| 36290XDQ0 | GNMA PASS THRU SGL FAML #620311X | Net Cash Equivalents | 6.50 | 09/15/2036 | USD | AAA | 303,826.130 | 106.3008 | 322,969.55 | 0.86 |
| 36291GHL3 | GNMA PASS THRU SGL FAML #627635X | Net Cash Equivalents | 6.00 | 07/15/2038 | USD | AAA | 633,900.230 | 104.3398 | 661,410.51 | 0.98 |
| 36291QHD9 | GNMA PASS THRU SGL FAML #634828X | Net Cash Equivalents | 6.00 | 07/15/2036 | USD | AAA | 129,824.040 | 104.3711 | 135,498.77 | 0.98 |
| 36291SZC7 | GNMA PASS THRU SGL FAML #637139X | Net Cash Equivalents | 6.50 | 04/15/2035 | USD | AAA | 187,429.220 | 106.3320 | 199,297.30 | 0.86 |
| 36291WWT4 | GNMA PASS THRU SGL FAML #640658X | Net Cash Equivalents | 6.50 | 10/15/2036 | USD | AAA | 570,187.280 | 106.3008 | 606,113.53 | 0.86 |
| 36292BEQ5 | GNMA PASS THRU SGL FAML #643743X | Net Cash Equivalents | 6.00 | 06/15/2035 | USD | AAA | 919,673.830 | 104.5586 | 961,598.03 | 0.98 |
| 36292C4R2 | GNMA PASS THRU SGL FAML #645332X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 522,350.330 | 104.3398 | 545,019.52 | 0.98 |
| 36292H5F6 | GNMA PASS THRU SGL FAML #649846X | Net Cash Equivalents | 6.50 | 08/15/2036 | USD | AAA | 181,665.680 | 106.3008 | 193,112.04 | 0.86 |
| 36292LBX1 | GNMA PASS THRU SGL FAML #651754X | Net Cash Equivalents | 6.00 | 03/15/2036 | USD | AAA | 108,335.920 | 104.3711 | 113,071.39 | 0.98 |
| 36292LDU5 | GNMA PASS THRU SGL FAML #651815X | Net Cash Equivalents | 6.00 | 05/15/2036 | USD | AAA | 649,249.520 | 104.3711 | 677,628.83 | 0.98 |
| 36292LHH0 | GNMA PASS THRU SGL FAML #651932X | Net Cash Equivalents | 6.50 | 05/15/2036 | USD | AAA | 29,909.190 | 106.3008 | 31,793.70 | 0.86 |
| 36292NAY6 | GNMA PASS THRU SGL FAML #653523X | Net Cash Equivalents | 6.00 | 03/15/2036 | USD | AAA | 970,096.120 | 104.3711 | 1,012,499.93 | 0.98 |
| 36292NQQ6 | GNMA PASS THRU SGL FAML #653963X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 2,262,438.700 | 104.3398 | 2,360,625.02 | 0.98 |
| 36294NP51 | GNMA PASS THRU SGL FAML #654844X | Net Cash Equivalents | 6.50 | 07/15/2036 | USD | AAA | 182,387.240 | 106.3008 | 193,879.06 | 0.86 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|----------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|---------------|----------|
| 36294PBY8 | GNMA PASS THRU SGL FAML #655355X | Net Cash Equivalents | 6.50 | 05/15/2036 | USD | AAA | 175,826.650 | 106.3008 | 186,905.14 | 0.86 |
| 36294Q6D8 | GNMA PASS THRU SGL FAML #657068X | Net Cash Equivalents | 6.50 | 08/15/2036 | USD | AAA | 882,228.120 | 106.3008 | 937,815.38 | 0.86 |
| 36294RBY4 | GNMA PASS THRU SGL FAML #657155X | Net Cash Equivalents | 6.50 | 05/15/2037 | USD | AAA | 407,959.550 | 106.2539 | 433,472.96 | 0.86 |
| 36294RSY6 | GNMA PASS THRU SGL FAML #657635X | Net Cash Equivalents | 6.00 | 08/15/2036 | USD | AAA | 422,636.040 | 104.3711 | 441,109.86 | 0.98 |
| 36294SCV7 | GNMA PASS THRU SGL FAML #658084X | Net Cash Equivalents | 6.00 | 09/15/2036 | USD | AAA | 28,663.950 | 104.3711 | 29,916.88 | 0.98 |
| 36294SJC2 | GNMA PASS THRU SGL FAML #658259X | Net Cash Equivalents | 6.50 | 01/15/2037 | USD | AAA | 347,994.440 | 106.2539 | 369,757.69 | 0.86 |
| 36294SLM7 | GNMA PASS THRU SGL FAML #658332X | Net Cash Equivalents | 6.50 | 03/15/2037 | USD | AAA | 571,053.350 | 106.2539 | 606,766.49 | 0.86 |
| 36294T2N4 | GNMA PASS THRU SGL FAML #659681X | Net Cash Equivalents | 6.50 | 10/15/2036 | USD | AAA | 14,150.960 | 106.3008 | 15,042.58 | 0.86 |
| 36294T3L7 | GNMA PASS THRU SGL FAML #659703X | Net Cash Equivalents | 6.50 | 09/15/2036 | USD | AAA | 316,622.530 | 106.3008 | 336,572.22 | 0.86 |
| 36294TFJ9 | GNMA PASS THRU SGL FAML #659069X | Net Cash Equivalents | 6.50 | 12/15/2036 | USD | AAA | 46,503.290 | 106.3008 | 49,433.36 | 0.86 |
| 36294TFQ3 | GNMA PASS THRU SGL FAML #659075X | Net Cash Equivalents | 6.50 | 01/15/2037 | USD | AAA | 349,613.290 | 106.2539 | 371,477.78 | 0.86 |
| 36294TGQ2 | GNMA PASS THRU SGL FAML #659107X | Net Cash Equivalents | 6.50 | 02/15/2037 | USD | AAA | 41,105.310 | 106.2539 | 43,676.00 | 0.86 |
| 36294TH99 | GNMA PASS THRU SGL FAML #659156X | Net Cash Equivalents | 6.50 | 08/15/2036 | USD | AAA | 343,480.610 | 106.3008 | 365,122.57 | 0.86 |
| 36294THD0 | GNMA PASS THRU SGL FAML #659128X | Net Cash Equivalents | 6.50 | 08/15/2036 | USD | AAA | 193,133.240 | 106.3008 | 205,302.14 | 0.86 |
| 36294UD74 | GNMA PASS THRU SGL FAML #659926X | Net Cash Equivalents | 6.50 | 01/15/2037 | USD | AAA | 256,606.720 | 106.2539 | 272,654.66 | 0.86 |
| 36294UJP8 | GNMA PASS THRU SGL FAML #660070X | Net Cash Equivalents | 6.50 | 01/15/2037 | USD | AAA | 643,600.520 | 106.2539 | 683,850.69 | 0.86 |
| 36294VNZ9 | GNMA PASS THRU SGL FAML #661108X | Net Cash Equivalents | 6.50 | 01/15/2037 | USD | AAA | 640,447.900 | 106.2539 | 680,500.91 | 0.86 |
| 36294WPT9 | GNMA PASS THRU SGL FAML #662034X | Net Cash Equivalents | 6.00 | 11/15/2036 | USD | AAA | 526,910.800 | 104.3711 | 549,942.57 | 0.98 |
| 36294XBD7 | GNMA PASS THRU SGL FAML #662536X | Net Cash Equivalents | 6.00 | 08/15/2037 | USD | AAA | 226,678.860 | 104.3555 | 236,551.79 | 0.98 |
| 36294XW77 | GNMA PASS THRU SGL FAML #663170X | Net Cash Equivalents | 6.00 | 04/15/2037 | USD | AAA | 568,738.420 | 104.3555 | 593,509.65 | 0.98 |
| 36294YNL4 | GNMA PASS THRU SGL FAML #663795X | Net Cash Equivalents | 6.50 | 01/15/2037 | USD | AAA | 87,285.200 | 106.2539 | 92,743.93 | 0.86 |
| 36294YNQ3 | GNMA PASS THRU SGL FAML #663799X | Net Cash Equivalents | 6.00 | 01/15/2037 | USD | AAA | 230,177.870 | 104.3555 | 240,203.20 | 0.98 |
| 36294YQR8 | GNMA PASS THRU SGL FAML #663864X | Net Cash Equivalents | 6.50 | 03/15/2037 | USD | AAA | 348,539.140 | 106.2539 | 370,336.45 | 0.86 |
| 36295A4E2 | GNMA PASS THRU SGL FAML #665121X | Net Cash Equivalents | 6.50 | 02/15/2037 | USD | AAA | 50,589.150 | 106.2539 | 53,752.95 | 0.86 |
| 36295AKU8 | GNMA PASS THRU SGL FAML #664607X | Net Cash Equivalents | 6.50 | 02/15/2037 | USD | AAA | 1,083,146.420 | 106.2539 | 1,150,885.38 | 0.86 |
| 36295BZ48 | GNMA PASS THRU SGL FAML #665963X | Net Cash Equivalents | 6.00 | 02/15/2038 | USD | AAA | 23,016.360 | 104.3398 | 24,015.23 | 0.98 |
| 36295CT84 | GNMA PASS THRU SGL FAML #666675X | Net Cash Equivalents | 6.50 | 03/15/2037 | USD | AAA | 77,163.440 | 106.2539 | 81,989.17 | 0.86 |
| 36295DRT8 | GNMA PASS THRU SGL FAML #667498X | Net Cash Equivalents | 6.50 | 03/15/2037 | USD | AAA | 46,059.530 | 106.2539 | 48,940.05 | 0.86 |
| 36295DTW9 | GNMA PASS THRU SGL FAML #667565X | Net Cash Equivalents | 6.00 | 04/15/2037 | USD | AAA | 16,782.570 | 104.3555 | 17,513.53 | 0.98 |
| 36295EYV3 | GNMA PASS THRU SGL FAML #668624X | Net Cash Equivalents | 6.00 | 06/15/2038 | USD | AAA | 25,164.850 | 104.3398 | 26,256.97 | 0.98 |
| 36295F6K5 | GNMA PASS THRU SGL FAML #669674X | Net Cash Equivalents | 6.50 | 09/15/2037 | USD | AAA | 127,527.080 | 106.2539 | 135,502.50 | 0.86 |
| 36295FKE3 | GNMA PASS THRU SGL FAML #669093X | Net Cash Equivalents | 6.00 | 05/15/2037 | USD | AAA | 595,894.110 | 104.3555 | 621,848.09 | 0.98 |
| 36295H4W7 | GNMA PASS THRU SGL FAML #671437X | Net Cash Equivalents | 6.00 | 07/15/2037 | USD | AAA | 364,818.340 | 104.3242 | 380,593.81 | 0.98 |
| 36295HK33 | GNMA PASS THRU SGL FAML #670914X | Net Cash Equivalents | 6.00 | 08/15/2037 | USD | AAA | 218,582.940 | 104.3555 | 228,103.25 | 0.98 |
| 36295HYY0 | GNMA PASS THRU SGL FAML #671327X | Net Cash Equivalents | 6.00 | 07/15/2037 | USD | AAA | 20,222.620 | 104.3555 | 21,103.41 | 0.98 |
| 36295K3Q4 | GNMA PASS THRU SGL FAML #673207X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 177,507.050 | 104.3086 | 185,155.12 | 0.98 |
| 36295KS20 | GNMA PASS THRU SGL FAML #672937X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 9,744,631.390 | 104.3398 | 10,167,533.22 | 0.98 |
| 36295KSZ7 | GNMA PASS THRU SGL FAML #672936X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 2,390,974.600 | 104.3086 | 2,493,992.12 | 0.98 |
| 36295NBB2 | GNMA PASS THRU SGL FAML #675134X | Net Cash Equivalents | 6.00 | 02/15/2038 | USD | AAA | 391,955.360 | 104.3398 | 408,965.61 | 0.98 |
| 36295NEE3 | GNMA PASS THRU SGL FAML #675233X | Net Cash Equivalents | 6.00 | 03/15/2038 | USD | AAA | 184,027.610 | 104.3398 | 192,014.12 | 0.98 |
| 36295PAQ5 | GNMA PASS THRU SGL FAML #676015X | Net Cash Equivalents | 6.50 | 08/15/2038 | USD | AAA | 15,884.800 | 106.2070 | 16,870.77 | 0.86 |
| 36295PUZ3 | GNMA PASS THRU SGL FAML #676600X | Net Cash Equivalents | 6.00 | 11/15/2037 | USD | AAA | 49,056.660 | 104.3242 | 51,177.97 | 0.98 |
| 36295PV66 | GNMA PASS THRU SGL FAML #676637X | Net Cash Equivalents | 6.00 | 12/15/2037 | USD | AAA | 34,681,051.160 | 104.3242 | 36,180,729.35 | 0.98 |
| 36295QDX5 | GNMA PASS THRU SGL FAML #677018X | Net Cash Equivalents | 6.00 | 05/15/2038 | USD | AAA | 17,675,611.360 | 104.3398 | 18,442,705.38 | 0.98 |
| 36295QJN1 | GNMA PASS THRU SGL FAML #677169X | Net Cash Equivalents | 6.00 | 06/15/2038 | USD | AAA | 769,340.150 | 104.3398 | 802,728.31 | 0.98 |
| 36295QJX9 | GNMA PASS THRU SGL FAML #677178X | Net Cash Equivalents | 6.00 | 06/15/2038 | USD | AAA | 13,382,677.730 | 104.3398 | 13,963,465.11 | 0.98 |
| 36295QK33 | GNMA PASS THRU SGL FAML #677214X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 372,681.010 | 104.3398 | 388,854.78 | 0.98 |
| 36295QK33 | GNMA PASS THRU SGL FAML #677214X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 28,232,648.720 | 104.3398 | 29,457,901.63 | 0.98 |
| 36295QK41 | GNMA PASS THRU SGL FAML #677215X | Net Cash Equivalents | 6.50 | 08/15/2038 | USD | AAA | 7,679,669.620 | 106.2070 | 8,156,349.06 | 0.86 |
| 36295QLL2 | GNMA PASS THRU SGL FAML #677231X | Net Cash Equivalents | 6.50 | 08/15/2038 | USD | AAA | 99,782.650 | 106.2070 | 105,976.19 | 0.86 |
| 36295QPP1 | GNMA PASS THRU SGL FAML #677322X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 3,526,268.250 | 104.3086 | 3,678,201.04 | 0.98 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|----------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|--------------|----------|
| 36295QVS6 | GNMA PASS THRU SGL FAML #677525X | Net Cash Equivalents | 6.00 | 11/15/2037 | USD | AAA | 149,243.690 | 104.3555 | 155,743.95 | 0.98 |
| 36295RVL9 | GNMA PASS THRU SGL FAML #678419X | Net Cash Equivalents | 6.50 | 03/15/2038 | USD | AAA | 38,067.660 | 106.2070 | 40,430.53 | 0.86 |
| 36295S5E2 | GNMA PASS THRU SGL FAML #679545X | Net Cash Equivalents | 6.00 | 11/15/2037 | USD | AAA | 36,165.110 | 104.3555 | 37,740.27 | 0.98 |
| 36295TAR5 | GNMA PASS THRU SGL FAML #679616X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 399,060.290 | 104.3398 | 416,378.88 | 0.98 |
| 36295TH72 | GNMA PASS THRU SGL FAML #679854X | Net Cash Equivalents | 6.00 | 12/15/2037 | USD | AAA | 177,266.580 | 104.3555 | 184,987.37 | 0.98 |
| 36295TH80 | GNMA PASS THRU SGL FAML #679855X | Net Cash Equivalents | 6.00 | 12/15/2037 | USD | AAA | 605,739.680 | 104.3555 | 632,122.48 | 0.98 |
| 36295TRB2 | GNMA PASS THRU SGL FAML #680082X | Net Cash Equivalents | 6.00 | 12/15/2037 | USD | AAA | 608,578.400 | 104.3555 | 635,084.84 | 0.98 |
| 36295U6Z9 | GNMA PASS THRU SGL FAML #681388X | Net Cash Equivalents | 6.00 | 06/15/2038 | USD | AAA | 374,509.500 | 104.3398 | 390,762.63 | 0.98 |
| 36295UC74 | GNMA PASS THRU SGL FAML #680594X | Net Cash Equivalents | 6.00 | 12/15/2037 | USD | AAA | 352,525.670 | 104.3555 | 367,879.82 | 0.98 |
| 36295UEC1 | GNMA PASS THRU SGL FAML #680631X | Net Cash Equivalents | 6.00 | 12/15/2037 | USD | AAA | 643,864.940 | 104.3555 | 671,908.28 | 0.98 |
| 36295UXK2 | GNMA PASS THRU SGL FAML #681182X | Net Cash Equivalents | 6.50 | 12/15/2037 | USD | AAA | 625,312.760 | 106.2539 | 664,419.23 | 0.86 |
| 36295V6Z7 | GNMA PASS THRU SGL FAML #682288X | Net Cash Equivalents | 6.00 | 02/15/2038 | USD | AAA | 15,698.390 | 104.3398 | 16,379.68 | 0.98 |
| 36295VG5 | GNMA PASS THRU SGL FAML #681612X | Net Cash Equivalents | 6.00 | 11/15/2038 | USD | AAA | 576,915.190 | 104.3398 | 601,952.41 | 0.98 |
| 36295VGW3 | GNMA PASS THRU SGL FAML #681613X | Net Cash Equivalents | 6.00 | 11/15/2038 | USD | AAA | 807,150.620 | 104.3398 | 842,179.70 | 0.98 |
| 36295VQV4 | GNMA PASS THRU SGL FAML #681868X | Net Cash Equivalents | 6.50 | 02/15/2038 | USD | AAA | 245,181.250 | 106.2070 | 260,399.73 | 0.86 |
| 36295VRE1 | GNMA PASS THRU SGL FAML #681885X | Net Cash Equivalents | 6.00 | 02/15/2038 | USD | AAA | 237,401.820 | 104.3398 | 247,704.69 | 0.98 |
| 36295WQJ9 | GNMA PASS THRU SGL FAML #682757X | Net Cash Equivalents | 6.00 | 01/15/2038 | USD | AAA | 361,563.630 | 104.3398 | 377,254.93 | 0.98 |
| 36295WZV2 | GNMA PASS THRU SGL FAML #683056X | Net Cash Equivalents | 6.00 | 02/15/2039 | USD | AAA | 810,100.600 | 104.3398 | 845,257.70 | 0.98 |
| 36295XMN2 | GNMA PASS THRU SGL FAML #683565X | Net Cash Equivalents | 6.50 | 02/15/2038 | USD | AAA | 982,590.500 | 106.2070 | 1,043,580.20 | 0.86 |
| 36295XZF5 | GNMA PASS THRU SGL FAML #683942X | Net Cash Equivalents | 6.00 | 02/15/2038 | USD | AAA | 380,052.380 | 104.3398 | 396,546.06 | 0.98 |
| 36295YXR9 | GNMA PASS THRU SGL FAML #684788X | Net Cash Equivalents | 6.00 | 04/15/2038 | USD | AAA | 209,372.150 | 104.3398 | 218,458.57 | 0.98 |
| 36296AF90 | GNMA PASS THRU SGL FAML #685192X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 509,874.970 | 104.3398 | 532,002.75 | 0.98 |
| 36296B6N7 | GNMA PASS THRU SGL FAML #686777X | Net Cash Equivalents | 6.50 | 06/15/2038 | USD | AAA | 2,717,248.200 | 106.2070 | 2,885,908.64 | 0.86 |
| 36296BNR9 | GNMA PASS THRU SGL FAML #686300X | Net Cash Equivalents | 6.50 | 05/15/2038 | USD | AAA | 338,843.180 | 106.2070 | 359,875.28 | 0.86 |
| 36296CAM2 | GNMA PASS THRU SGL FAML #686812X | Net Cash Equivalents | 6.00 | 05/15/2038 | USD | AAA | 2,596,698.210 | 104.3398 | 2,709,390.86 | 0.98 |
| 36296CDM9 | GNMA PASS THRU SGL FAML #686908X | Net Cash Equivalents | 6.50 | 06/15/2038 | USD | AAA | 529,474.710 | 106.2070 | 562,339.37 | 0.86 |
| 36296CDU1 | GNMA PASS THRU SGL FAML #686915X | Net Cash Equivalents | 6.00 | 06/15/2038 | USD | AAA | 1,996,482.090 | 104.3398 | 2,083,126.31 | 0.98 |
| 36296CJD3 | GNMA PASS THRU SGL FAML #687060X | Net Cash Equivalents | 6.00 | 07/15/2038 | USD | AAA | 115,693.790 | 104.3398 | 120,714.72 | 0.98 |
| 36296DEF1 | GNMA PASS THRU SGL FAML #687834X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 372,112.210 | 104.3398 | 388,261.30 | 0.98 |
| 36296DEG9 | GNMA PASS THRU SGL FAML #687835X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 1,828,197.760 | 104.3086 | 1,906,967.49 | 0.98 |
| 36296DEH7 | GNMA PASS THRU SGL FAML #687836X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 381,811.340 | 104.3398 | 398,381.36 | 0.98 |
| 36296DG28 | GNMA PASS THRU SGL FAML #687917X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 551,726.420 | 104.3086 | 575,498.11 | 0.98 |
| 36296DND6 | GNMA PASS THRU SGL FAML #688088X | Net Cash Equivalents | 6.50 | 11/15/2038 | USD | AAA | 473,534.510 | 106.2070 | 502,926.94 | 0.86 |
| 36296DPK8 | GNMA PASS THRU SGL FAML #688126X | Net Cash Equivalents | 6.50 | 11/15/2037 | USD | AAA | 185,417.160 | 106.2539 | 197,012.97 | 0.86 |
| 36296E5S1 | GNMA PASS THRU SGL FAML #689457X | Net Cash Equivalents | 6.00 | 07/15/2038 | USD | AAA | 439,535.430 | 104.3398 | 458,610.58 | 0.98 |
| 36296EDC7 | GNMA PASS THRU SGL FAML #688699X | Net Cash Equivalents | 6.50 | 06/15/2038 | USD | AAA | 425,401.300 | 106.2070 | 451,806.09 | 0.86 |
| 36296F3T8 | GNMA PASS THRU SGL FAML #690310X | Net Cash Equivalents | 6.00 | 07/15/2038 | USD | AAA | 19,475.460 | 104.3398 | 20,320.66 | 0.98 |
| 36296FQK2 | GNMA PASS THRU SGL FAML #689958X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 1,225,625.100 | 104.3398 | 1,278,815.31 | 0.98 |
| 36296FSG9 | GNMA PASS THRU SGL FAML #690019X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 7,727,935.510 | 104.3398 | 8,063,315.86 | 0.98 |
| 36296H3P2 | GNMA PASS THRU SGL FAML #692106X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 1,059,079.160 | 104.3086 | 1,104,710.65 | 0.98 |
| 36296H3Q0 | GNMA PASS THRU SGL FAML #692107X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 2,331,006.530 | 104.3398 | 2,432,168.58 | 0.98 |
| 36296H3S6 | GNMA PASS THRU SGL FAML #692109X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 868,097.120 | 104.3398 | 905,771.19 | 0.98 |
| 36296HAD1 | GNMA PASS THRU SGL FAML #691304X | Net Cash Equivalents | 6.00 | 08/15/2038 | USD | AAA | 1,196,600.480 | 104.3398 | 1,248,531.07 | 0.98 |
| 36296HEE5 | GNMA PASS THRU SGL FAML #691433X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 416,076.340 | 104.3398 | 434,133.40 | 0.98 |
| 36296HG86 | GNMA PASS THRU SGL FAML #691523X | Net Cash Equivalents | 6.50 | 09/15/2038 | USD | AAA | 419,716.240 | 106.2070 | 445,768.16 | 0.86 |
| 36296LQE3 | GNMA PASS THRU SGL FAML #694453X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 2,284,627.110 | 104.3398 | 2,383,776.36 | 0.98 |
| 36296LQK9 | GNMA PASS THRU SGL FAML #694458X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 70,485.990 | 104.3086 | 73,522.95 | 0.98 |
| 36296M2P2 | GNMA PASS THRU SGL FAML #695682X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 847,905.390 | 104.3398 | 884,703.16 | 0.98 |
| 36296M7A0 | GNMA PASS THRU SGL FAML #695789X | Net Cash Equivalents | 6.50 | 11/15/2038 | USD | AAA | 86,343.000 | 106.2070 | 91,702.34 | 0.86 |
| 36296NBE5 | GNMA PASS THRU SGL FAML #695837X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 155,407.390 | 104.3398 | 162,151.83 | 0.98 |
| 36296NBP0 | GNMA PASS THRU SGL FAML #695846X | Net Cash Equivalents | 6.50 | 03/15/2037 | USD | AAA | 26,863.080 | 106.2539 | 28,543.07 | 0.86 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|---------------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|----------------|----------|
| 36296NTS5 | GNMA PASS THRU SGL FAML #696361X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 640,070.460 | 104.3086 | 667,648.54 | 0.98 |
| 36296PP70 | GNMA PASS THRU SGL FAML #697146X | Net Cash Equivalents | 6.50 | 08/15/2038 | USD | AAA | 179,741.450 | 106.2070 | 190,898.06 | 0.86 |
| 36296PRM5 | GNMA PASS THRU SGL FAML #697192X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 7,800,413.700 | 104.3086 | 8,136,502.35 | 0.98 |
| 36296R3Q8 | GNMA PASS THRU SGL FAML #699307X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 452,106.960 | 104.3086 | 471,586.44 | 0.98 |
| 36296RBP1 | GNMA PASS THRU SGL FAML #698546X | Net Cash Equivalents | 6.50 | 10/15/2038 | USD | AAA | 61,923.290 | 106.2070 | 65,766.89 | 0.86 |
| 36296RK48 | GNMA PASS THRU SGL FAML #698815X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 977,771.500 | 104.3398 | 1,020,205.26 | 0.98 |
| 36296RZF7 | GNMA PASS THRU SGL FAML #699242X | Net Cash Equivalents | 6.00 | 09/15/2038 | USD | AAA | 779,400.650 | 104.3398 | 813,225.42 | 0.98 |
| 36296SBW4 | GNMA PASS THRU SGL FAML #699453X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 72,961.820 | 104.3398 | 76,128.25 | 0.98 |
| 36296SDR3 | GNMA PASS THRU SGL FAML #699512X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 372,093.680 | 104.3398 | 388,241.97 | 0.98 |
| 36296TSH7 | GNMA PASS THRU SGL FAML #700820X | Net Cash Equivalents | 6.00 | 10/15/2038 | USD | AAA | 4,511,062.450 | 104.3398 | 4,706,835.52 | 0.98 |
| 36296VQU5 | GNMA PASS THRU SGL FAML #702567X | Net Cash Equivalents | 6.00 | 11/15/2038 | USD | AAA | 341,321.900 | 104.3398 | 356,134.74 | 0.98 |
| 36296WQK5 | GNMA PASS THRU SGL FAML #703458X | Net Cash Equivalents | 6.00 | 12/15/2038 | USD | AAA | 609,085.760 | 104.3086 | 635,328.83 | 0.98 |
| 36297A3E1 | GNMA PASS THRU SGL FAML #706497X | Net Cash Equivalents | 6.00 | 12/15/2038 | USD | AAA | 334,172.420 | 104.3086 | 348,570.57 | 0.98 |
| 36297A3L5 | GNMA PASS THRU SGL FAML #706503X | Net Cash Equivalents | 6.00 | 01/15/2039 | USD | AAA | 340,609.760 | 104.3398 | 355,391.69 | 0.98 |
| 36297AAE3 | GNMA PASS THRU SGL FAML #705705X | Net Cash Equivalents | 6.00 | 12/15/2038 | USD | AAA | 633,418.650 | 104.3398 | 660,908.03 | 0.98 |
| 38373RVC0 | GNR 2001-38-FA 1MOLIB+30 | Net Cash Equivalents | 0.62 | 08/16/2031 | USD | AAA | 70,237.610 | 98.2419 | 69,002.76 | 0.00 |
| 38373T5W1 | GNR 2002-13-FD 1MOLIB+20 | Net Cash Equivalents | 0.52 | 02/16/2032 | USD | AAA | 36,768.600 | 99.6309 | 36,632.88 | 0.00 |
| 38373V4K3 | GNR 2002-76 F 1MLIBOR+20 | Net Cash Equivalents | 0.52 | 01/16/2031 | USD | AAA | 2,393,660.450 | 99.3753 | 2,378,707.25 | 0.00 |
| 38373V5Q9 | GNR 2002-76 FY 1MOLIB+30 | Net Cash Equivalents | 0.62 | 12/16/2026 | USD | AAA | 534,672.850 | 97.9101 | 523,498.67 | 0.00 |
| 38373VHS2 | GNR 2002-60 FB 1MOLIB+25 | Net Cash Equivalents | 0.57 | 08/16/2032 | USD | AAA | 1,271,122.490 | 98.4144 | 1,250,967.07 | 0.00 |
| 38373WPH5 | GNR 2002-24 FX 1MOLIB+55 | Net Cash Equivalents | 0.87 | 04/16/2032 | USD | AAA | 221,028.450 | 99.0257 | 218,874.90 | 0.00 |
| 38374FNE0 | GNR 2004-11 PG WM33 WC5.9166 | Net Cash Equivalents | 3.00 | 02/20/2034 | USD | AAA | 2,603,782.230 | 100.5904 | 2,619,155.74 | 1.00 |
| 3837H0U92 | GNR 1997-8 FJ 1MO LIBOR+50 | Net Cash Equivalents | 0.88 | 05/16/2027 | USD | AAA | 59,684.720 | 98.7318 | 58,927.82 | 0.00 |
| 3837H1RG8 | GNR 1998-17 F 1MLBIOR +50BP | Net Cash Equivalents | 0.82 | 07/16/2028 | USD | AAA | 109,530.330 | 100.2065 | 109,756.54 | 0.00 |
| 3837H2Y29 | GNR 1999-31 FD 1MLIB+65 | Net Cash Equivalents | 0.97 | 05/16/2029 | USD | AAA | 291,262.000 | 99.8919 | 290,947.23 | 0.00 |
| 46625YT94 | JPMCC 2007-FL1A A1 1MLIB+37.5 144A | Net Cash Equivalents | 0.69 | 07/15/2019 | USD | AAA | 6,989,359.520 | 72.3817 | 5,059,017.24 | 0.18 |
| 466309AC5 | JPALT 2008-R4 2A1 1MLIB+50 144A | Net Cash Equivalents | 0.81 | 06/27/2037 | USD | AAA | 13,831,739.900 | 67.7440 | 9,370,173.88 | 0.00 |
| 52108HC28 | LBUBS 2004-C2 XCP WM13 WC5.5833 144A | Net Cash Equivalents | 1.05 | 03/15/2036 | USD | AAA | 2,817,063.360 | 1.6216 | 45,681.50 | 0.95 |
| 57563NAA6 | MEFA 2008-1 A1 3MLIB+95 | Net Cash Equivalents | 2.04 | 04/25/2038 | USD | AAA | 5,709,462.940 | 98.8750 | 5,645,231.48 | 0.00 |
| 590201AA7 | MLFT 2008-LAQA A1 1MLIB+53.8 144A | Net Cash Equivalents | 0.86 | 07/09/2021 | USD | AAA | 8,000,000.000 | 90.0882 | 7,207,056.00 | 0.00 |
| 59020UA21 | MLCC 2005-2 2A 1YRCMT+225 | Net Cash Equivalents | 4.25 | 10/25/2035 | USD | AAA | 1,513,169.450 | 80.0646 | 1,211,513.67 | 1.00 |
| 61745MTJ2 | MSC 2003-IQ5 X2 WM13 WC6.055 VAR 144A | Net Cash Equivalents | 0.98 | 04/15/2038 | USD | AAA | 53,520,839.120 | 1.5618 | 835,909.88 | 1.22 |
| 722010105 | Short-Term Floating NAV Portfolio | Net Cash Equivalents | 0.58 | 12/01/2009 | USD | AAA | 2,422,053.434 | 10.0090 | 24,242,332.82 | 0.13 |
| 78444YAC9 | SLMA 2008-5 A3 3MLIB+130 | Net Cash Equivalents | 2.39 | 01/25/2018 | USD | AAA | 4,780,000.000 | 100.4495 | 4,801,487.53 | 0.00 |
| 78445JAA5 | SLMA 2008-9 A 3MLIB+150 | Net Cash Equivalents | 2.59 | 04/25/2023 | USD | AAA | 6,145,744.470 | 102.1176 | 6,275,886.75 | 0.00 |
| 805564LW9 | SAST 2002-2-AV 1MOLIB+26 | Net Cash Equivalents | 0.83 | 08/25/2032 | USD | AAA | 6,707.100 | 87.9218 | 5,897.00 | 0.00 |
| 83715AAE9 | SCSLC 2008-1 A1 3MLIB+50 | Net Cash Equivalents | 1.17 | 09/02/2014 | USD | AAA | 1,610,012.950 | 98.7490 | 1,589,871.69 | 0.00 |
| 83715AAF6 | SCSLC 2008-1 A2 3MLIB+55 | Net Cash Equivalents | 1.22 | 03/01/2018 | USD | AAA | 6,500,000.000 | 96.6563 | 6,282,659.50 | 0.00 |
| 83715AAG4 | SCSLC 2008-1 A3 3MLIB+75 | Net Cash Equivalents | 1.42 | 03/02/2020 | USD | AAA | 8,400,000.000 | 95.0397 | 7,983,334.80 | 0.00 |
| 83715AAH2 | SCSLC 2008-1 A4 3MLIB+100 | Net Cash Equivalents | 1.67 | 09/03/2024 | USD | AAA | 4,300,000.000 | 94.1355 | 4,047,826.50 | 0.00 |
| 86358HNX3 | SAMI 2002-AR3-A1 1MOLIB+33 | Net Cash Equivalents | 0.97 | 09/19/2032 | USD | AAA | 126,985.220 | 74.7898 | 94,971.99 | 0.00 |
| 86358RL21 | SASC 2002-HF1-A 1ML+29 | Net Cash Equivalents | 0.60 | 01/25/2033 | USD | AAA | 86,174.740 | 71.2243 | 61,377.36 | 0.00 |
| 86358RW45 | ARC 2002-BC4-A 1MOLIB+29 | Net Cash Equivalents | 0.60 | 07/25/2032 | USD | AAA | 19,032.180 | 53.2414 | 10,133.00 | 0.00 |
| 899100499 | FINL FUTURES MAINTENANCE ACCT | Net Cash Equivalents | 0.01 | 12/01/2015 | USD | A1+ | 1,651,582.630 | 100.0000 | 1,651,582.63 | 0.00 |
| 912795N31 | U S TREASURY BILLS | Net Cash Equivalents | 0.11 | 07/23/2009 | USD | AAA | 210,000.000 | 99.9933 | 209,985.93 | 0.06 |
| 912795Q87 | U S TREASURY BILLS | Net Cash Equivalents | 0.12 | 07/02/2009 | USD | AAA | 790,000.000 | 99.9999 | 789,999.21 | 0.01 |
| 92922FBU1 | WAMU 2003-AR9 1A5 WM33 WC4.4534 ARM | Net Cash Equivalents | 4.54 | 09/25/2033 | USD | AAA | 674,139.300 | 99.1516 | 668,419.90 | 0.50 |
| 9840608A4 | STATE STREET REPO | Net Cash Equivalents | 0.01 | 12/01/2015 | USD | A1+ | 1,192,195.240 | 100.0000 | 1,192,195.24 | 0.00 |
| 988072690 | STATE STREET STIF FUND (GBP) | Net Cash Equivalents | 0.05 | 12/01/2015 | GBP | A1+ | 1.000 | 122.6584 | 1.65 | 0.00 |
| CSH00GSC7 | CASH COLLATERAL FUTS GSC USD | Net Cash Equivalents | 0.10 | 12/31/2060 | USD | A1+ | 40,300.000 | 100.0000 | 40,300.00 | 0.00 |
| EDM000003 | FIN FUT EURO\$ CME 06/14/10 | Net Cash Equivalents | 0.00 | 06/15/2010 | USD | AAA | 671,000,000.000 | 98.4550 | 660,633,050.00 | 0.25 |

| CUSIP | Description | Sector | Coupon | Maturity | Currency | Quality | Par Value / Shares / Quantity | Price | Market Value | Duration |
|-----------|----------------------------------|----------------------|--------|------------|----------|---------|-------------------------------|----------|------------------|----------|
| EDU9P0099 | CME APUT EURO\$PUT 9/09 @ 98.5 | Net Cash Equivalents | 0.00 | 09/14/2009 | USD | AAA | (217,000,000.000) | 0.0175 | (9,493.75) | 0.25 |
| LSIOPNTA5 | LSI OPEN POSITION NET ASSET | Net Cash Equivalents | 0.00 | 12/31/2060 | USD | | 135,272.510 | 20.0000 | 27,054.50 | 0.00 |
| SLHCOUSA6 | SLH COLLATERAL DOM FWD ASSET | Net Cash Equivalents | 0.00 | 12/31/2060 | USD | | (277,896.250) | 100.0000 | (277,896.25) | 0.00 |
| UAR9G0042 | US AGENCY REPO | Net Cash Equivalents | 0.09 | 07/01/2009 | USD | AAA | 5,300,000.000 | 100.0000 | 5,300,000.00 | 0.00 |
| UTP9G0027 | U S TIPS REPO | Net Cash Equivalents | 0.02 | 07/01/2009 | USD | AAA | 7,000,000.000 | 100.0000 | 7,000,000.00 | 0.00 |
| | TOTAL SECURITIES POSITIONS HELD | | | | | | | | 2,090,710,684.30 | |
| | UNINVESTED CASH PLUS RECEIVABLES | | | | | | | | 4,477,221.65 | |
| | NET UNSETTLED TRADES | | | | | | | | (246,256,430.69) | |
| | NET FUTURES HELD | | | | | | | | (660,633,050.00) | |
| | BROKER CASH COLLATERAL RECEIVED | | | | | | | | (13,609,524.44) | |
| | ACCOUNTING MARKET VALUE | | | | | | | | 1,174,688,900.82 | |