

PORTFOLIO HOLDINGS FOR PIMCO GNMA FUND

(As of Dec 31, 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
317U185B5	IRO USD 5Y P 5.5000 08/31/10 MYC	Government Related	0.00	08/31/2010	USD	AAA	(87,000,000.000)	0.2652	(230,689.20)	4.54
317U286B3	IRO USD 10Y P 6.0000 08/31/10 MYC	Government Related	0.00	08/31/2010	USD	AAA	(24,500,000.000)	0.5679	(139,147.75)	8.01
317U299B8	IRO USD 10Y P 4.2500 04/19/10 BOA	Government Related	0.00	04/19/2010	USD	AAA	(25,200,000.000)	1.9175	(483,210.00)	8.37
317U307B8	IRO USD 10Y P 4.2500 04/19/10 RYL	Government Related	0.00	04/19/2010	USD	AAA	(8,100,000.000)	1.9175	(155,317.50)	8.37
317U309B6	IRO USD 10Y P 4.2500 04/19/10 BRC	Government Related	0.00	04/19/2010	USD	AAA	(1,000,000.000)	1.9175	(19,175.00)	8.37
317U326B5	IRO USD 10Y C 3.2500 04/19/10 DUB	Government Related	0.00	04/19/2010	USD	AAA	(1,000,000.000)	0.1794	(1,794.20)	8.65
317U384B4	IRO USD 7Y C 2.8000 02/17/10 MYC	Government Related	0.00	02/17/2010	USD	AAA	(50,000,000.000)	0.0098	(4,880.00)	6.45
317U385B3	IRO USD 10Y C 3.2500 04/19/10 BRC	Government Related	0.00	04/19/2010	USD	AAA	(1,000,000.000)	0.1794	(1,794.20)	8.65
83162CSA2	SBAP 2008-201 1	Government Related	5.60	09/01/2028	USD	AAA	4,968,281.590	106.7279	5,302,543.60	4.50
831641DB8	SBIC 2000-P10B-1PASS THRU	Government Related	7.45	08/10/2010	USD	AAA	20,763.740	103.1841	21,424.88	0.00
912828LP3	U S TREASURY NOTE	Government Related	3.00	09/30/2016	USD	AAA	81,000.000	98.1797	79,525.56	6.23
912828LP3	U S TREASURY NOTE	Government Related	3.00	09/30/2016	USD	AAA	23,719,000.000	98.1797	23,287,243.04	6.23
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	150,000.000	99.9413	149,911.95	1.81
912828LT5	U S TREASURY NOTE	Government Related	1.00	10/31/2011	USD	AAA	547,000.000	99.9413	546,678.91	1.81
912828LU2	U S TREASURY NOTE	Government Related	3.13	10/31/2016	USD	AAA	15,000,000.000	98.7735	14,816,025.00	6.28
912828LY4	U S TREASURY NOTE	Government Related	3.38	11/15/2019	USD	AAA	8,800,000.000	96.2193	8,467,298.40	8.62
912828LY4	U S TREASURY NOTE	Government Related	3.38	11/15/2019	USD	AAA	(8,800,000.000)	96.2193	(8,467,298.40)	8.62
TYH000007	FIN FUT US 10YR CBT 3/22/10	Government Related	6.00	03/23/2010	USD	AAA	34,800,000.000	115.4531	40,177,687.50	6.10
TYH0C0038	CBOT ACAL USTN FUT 3/10 @ 119	Government Related	0.00	02/19/2010	USD	AAA	(73,400,000.000)	0.1250	(91,750.00)	6.10
01F040412	FNMA TBA 4% JAN 15YR	Mortgage	4.00	01/19/2025	USD	AAA	9,000,000.000	100.6094	9,054,846.00	3.79
01F040610	FNMA TBA 4% JAN 30YR	Mortgage	4.00	01/13/2040	USD	AAA	22,000,000.000	96.5625	21,243,750.00	5.86
01F042418	FNMA TBA 4.5% JAN 15YR	Mortgage	4.50	01/19/2025	USD	AAA	1,000,000.000	102.8750	1,028,750.00	2.95
01F042616	FNMA TBA 4.5% JAN	Mortgage	4.50	01/13/2040	USD	AAA	(25,000,000.000)	99.8438	(24,960,950.00)	4.79
01F050411	FNMA TBA 5.0% JAN 15YR	Mortgage	5.00	01/19/2025	USD	AAA	(14,000,000.000)	104.5156	(14,632,184.00)	2.19
01F050619	FNMA TBA 5.0% JAN	Mortgage	5.00	01/13/2040	USD	AAA	63,000,000.000	102.6250	64,653,750.00	3.68
01F050627	FNMA TBA 5.0% FEB	Mortgage	5.00	02/11/2040	USD	AAA	(47,000,000.000)	102.2500	(48,057,500.00)	3.68
01F052417	FNMA TBA 5.5% JAN 15YR	Mortgage	5.50	01/19/2025	USD	AAA	1,000,000.000	105.7656	1,057,656.00	1.64
01F052615	FNMA TBA 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	(31,000,000.000)	104.6875	(32,453,125.00)	2.68
01F052623	FNMA TBA 5.50% FEB	Mortgage	5.50	02/11/2040	USD	AAA	(14,000,000.000)	104.3438	(14,608,132.00)	2.68

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
01F060618	FNMA TBA 6.00% JAN	Mortgage	6.00	01/13/2040	USD	AAA	39,000,000.000	105.9219	41,309,541.00	1.93
01F060626	FNMA TBA 6.00% FEB	Mortgage	6.00	02/11/2040	USD	AAA	(33,000,000.000)	105.6094	(34,851,102.00)	1.93
01N040611	GNMA I TBA 4.0% JAN	Mortgage	4.00	01/21/2040	USD	AAA	(285,000,000.000)	96.6562	(275,470,170.00)	6.00
01N042617	GNMA I TBA 4.5% JAN	Mortgage	4.50	01/21/2040	USD	AAA	108,000,000.000	100.0938	108,101,304.00	4.82
01N042625	GNMA I TBA 4.5% FEB	Mortgage	4.50	02/18/2040	USD	AAA	220,000,000.000	99.7500	219,450,000.00	4.82
01N050610	GNMA I TBA 5% JAN	Mortgage	5.00	01/21/2040	USD	AAA	61,000,000.000	102.8438	62,734,718.00	3.65
01N052616	GNMA I TBA 5.5% JAN	Mortgage	5.50	01/21/2040	USD	AAA	(55,000,000.000)	104.7656	(57,621,080.00)	2.65
01N052624	GNMA I TBA 5.50% FEB	Mortgage	5.50	02/18/2040	USD	AAA	70,000,000.000	104.4844	73,139,080.00	2.65
01N060619	GNMA I TBA 6.00% JAN	Mortgage	6.00	01/21/2040	USD	AAA	174,000,000.000	105.6719	183,869,106.00	1.92
01N062615	GNMA I TBA 6.5 % JAN	Mortgage	6.50	01/21/2040	USD	AAA	3,000,000.000	106.3282	3,189,846.00	1.49
02R042611	FHLMC TBA GOLD 4.50% JAN 30YR	Mortgage	4.50	01/13/2040	USD	AAA	(32,000,000.000)	99.7812	(31,929,984.00)	4.79
02R050614	FHLMC TBA GOLD 5.00% JAN	Mortgage	5.00	01/13/2040	USD	AAA	(3,000,000.000)	102.5469	(3,076,407.00)	3.68
02R052610	FHLMC TBA GOLD 5.50% JAN	Mortgage	5.50	01/13/2040	USD	AAA	2,000,000.000	104.7656	2,095,312.00	2.68
07387BAS2	BSCMS 2005-PWR9 X2 WM14 WC5.339144A	Mortgage	0.37	09/11/2042	USD	AAA	22,752,928.340	1.2431	282,841.65	1.94
07401DBC4	BSCMS 2007-PW18 A4 WM16 WC6.2485	Mortgage	5.70	06/11/2050	USD	AA-	4,000,000.000	87.5066	3,500,264.40	6.18
07402FAA3	BSSP 2007-R6 1A1 ARM	Mortgage	5.63	01/26/2036	USD	A+	5,921,036.400	61.7717	3,657,526.62	1.00
12641UAG8	CSMC 2009-RR2 IQA 144A	Mortgage	5.69	04/16/2049	USD	AAA	11,400,000.000	90.4821	10,314,963.33	5.77
14986DAL4	CD 2006-CD3 XP WM16 WC6.1584 VAR	Mortgage	0.42	10/15/2048	USD	AAA	157,735,164.490	1.4200	2,239,855.11	2.06
161571AQ7	CHAIT 2005-A7 A7	Mortgage	4.55	03/15/2013	USD	AAA	7,139,000.000	103.6695	7,400,968.46	1.50
161571CW2	CHAIT 2008-A9 A9	Mortgage	4.26	05/15/2013	USD	AAA	15,800,000.000	103.9980	16,431,690.32	2.00
20846QDU9	CNF 2000-4-A5 WM27 WC11.352	Mortgage	7.97	05/01/2032	USD	CAA-	1,417,151.200	75.3562	1,067,911.43	6.00
21H040616	GNMA II TBA 4.0% JAN JUMBO	Mortgage	4.00	01/21/2040	USD	AAA	0.000	96.3442	0.00	6.00
22540VK43	CSFB 2002-P1A A 1MLIB+63 AMBAC	Mortgage	0.88	03/25/2032	USD	AAA	45,022.540	85.0233	38,279.63	0.00
225458Q84	CSFB 2005-C4 ASP WM14 WC5.4247 VAR 14	Mortgage	0.24	08/15/2038	USD	AAA	6,919,260.720	0.6489	44,899.08	1.54
22545MAD9	CSMC 2006-C4 A3 SEQ	Mortgage	5.47	09/15/2039	USD	AAA	12,200,000.000	85.8915	10,478,761.78	5.50
22545MBA4	CSMC 2006-C4 ASP WM16 WC6.1306 144A	Mortgage	0.78	09/15/2039	USD	AAA	92,864,757.330	1.8016	1,673,023.60	1.69
3128M6PR3	FHLMC GOLDCONV #G0-4632	Mortgage	5.00	11/01/2036	USD	AAA	3,495,766.570	102.7552	3,592,082.21	3.68
3128MJM64	FHLMC GOLDCONV #G0-8380	Mortgage	4.50	12/01/2039	USD	AAA	32,000,000.000	99.8854	31,963,333.44	4.79
31295MX47	FH ARM 788799 1YRWTA+245 12.412	Mortgage	3.70	05/01/2031	USD	AAA	10,341.100	103.6195	10,715.39	1.25
3133TLUJ5	FHR-2178 PI PAC IO WM28 WC7.96	Mortgage	7.50	08/15/2029	USD	AAA	23,660.320	19.8644	4,699.98	-35.00
31362LLA6	FN ARM 064221 6MAUCAV +2.26 12.2	Mortgage	4.85	03/01/2018	USD	AAA	10,884.500	102.5918	11,166.61	1.25
31371NLK9	FNMA PASS THRU DWARF #256930	Mortgage	6.00	10/01/2022	USD	AAA	369,620.780	106.8409	394,906.22	1.32
31371NMG7	FNMA PASS THRU MTG #256959	Mortgage	6.00	11/01/2037	USD	AAA	226,259.710	106.0938	240,047.41	1.93
31380XA51	FNMA PASS THRU MTG #452828	Mortgage	6.00	11/01/2028	USD	AAA	759.330	107.2031	814.03	1.93
31385XAZ0	FNMA PASS THRU MTG #555424	Mortgage	5.50	05/01/2033	USD	AAA	7,618,359.210	105.1198	8,008,403.74	2.68
31401WUD9	FNMA PASS THRU MTG #720680	Mortgage	5.00	06/01/2033	USD	AAA	10,815.130	103.0521	11,145.22	3.68
31402DDT4	FNMA PASS THRU MTG #725614	Mortgage	5.50	06/01/2034	USD	AAA	1,622,019.500	105.1198	1,705,063.61	2.68
31403FSA3	FNMA PASS THRU MTG #747613	Mortgage	5.50	11/01/2033	USD	AAA	7,048,871.780	105.1198	7,409,759.71	2.68
31407BXF1	FNMA PASS THRU MTG #826078	Mortgage	6.00	07/01/2035	USD	AAA	729,201.350	106.4219	776,029.75	1.93
31407DQS7	FNMA PASS THRU DWARF #827665	Mortgage	4.00	10/01/2020	USD	AAA	33,057.410	100.9484	33,370.92	3.79
31407EUQ4	FNMA PASS THRU MTG #828691	Mortgage	6.00	07/01/2035	USD	AAA	470,956.070	106.4219	501,200.28	1.93
31407FB66	FNMA PASS THRU DWARF #829061	Mortgage	4.00	08/01/2020	USD	AAA	128,426.790	100.9484	129,644.77	3.79
31407FHM5	FNMA PASS THRU MTG #829236	Mortgage	5.00	08/01/2035	USD	AAA	861,320.630	102.8333	885,724.75	3.68
31407JBY7	FNMA PASS THRU MTG #831755	Mortgage	5.00	07/01/2026	USD	AAA	677,036.360	103.6123	701,492.97	2.94
31407JER9	FNMA PASS THRU MTG #831844	Mortgage	5.50	11/01/2036	USD	AAA	456,930.380	104.8854	479,253.36	2.68
31407LKG7	FNMA PASS THRU MTG #833702	Mortgage	5.00	08/01/2035	USD	AAA	895,662.780	102.8333	921,039.93	3.68
31407LGP6	FNMA PASS THRU MTG #833706	Mortgage	5.00	08/01/2035	USD	AAA	876,640.870	102.8333	901,479.07	3.68
31407PPD4	FNMA PASS THRU DWARF #836620	Mortgage	4.00	10/01/2020	USD	AAA	714,111.020	100.9484	720,883.54	3.79
31407QD78	FNMA PASS THRU DWARF #837226	Mortgage	4.00	08/01/2020	USD	AAA	376,331.170	100.9484	379,900.24	3.79
31407RQ56	FNMA PASS THRU DWARF #838476	Mortgage	4.00	09/01/2020	USD	AAA	459,963.300	100.9484	464,325.52	3.79
31407RQW7	FNMA PASS THRU MTG #838469	Mortgage	5.50	09/01/2035	USD	AAA	28,891.780	105.0573	30,352.92	2.68

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31407WHG1	FNMA PASS THRU DWARF #842731	Mortgage	4.00	10/01/2020	USD	AAA	69,019.910	100.9484	69,674.48	3.79
31408FKW8	FNMA PASS THRU DWARF #850009	Mortgage	4.00	04/01/2021	USD	AAA	63,309.760	100.8859	63,870.61	3.79
31409WQG8	FNMA PASS THRU MTG #880507	Mortgage	5.50	08/01/2036	USD	AAA	351,425.910	104.8854	368,594.55	2.68
31410ABL9	FNMA PASS THRU DWARF #883043	Mortgage	4.00	06/01/2021	USD	AAA	169,725.850	102.2296	173,510.12	3.79
31410EDK1	FNMA PASS THRU MTG #886706	Mortgage	5.50	08/01/2036	USD	AAA	501,039.300	104.8854	525,517.19	2.68
31410FWE1	FNMA PASS THRU MTG #888145	Mortgage	5.00	10/01/2035	USD	AAA	849,154.550	102.8333	873,213.97	3.68
31410GGB3	FNMA PASS THRU DWARF #888594	Mortgage	6.00	08/01/2022	USD	AAA	1,676,124.830	106.9972	1,793,406.03	1.32
31410PWB5	FNMA PASS THRU DWARF #893542	Mortgage	6.00	09/01/2021	USD	AAA	1,215,116.610	106.9972	1,300,140.30	1.32
31410SNT0	FNMA PASS THRU MTG #896002	Mortgage	6.00	07/01/2036	USD	AAA	299,960.700	106.2344	318,661.37	1.93
31410WD47	FNMA PASS THRU MTG #899323	Mortgage	5.50	05/01/2037	USD	AAA	829,801.870	104.8073	869,692.91	2.68
31410WMT2	FNMA PASS THRU MTG #899570	Mortgage	6.00	06/01/2037	USD	AAA	150,925.070	106.0938	160,122.07	1.93
31410WTW8	FNMA PASS THRU DWARF #899765	Mortgage	6.00	07/01/2022	USD	AAA	2,672,787.250	106.8409	2,855,630.32	1.32
31411CLH2	FNMA PASS THRU MTG #904028	Mortgage	5.50	03/01/2037	USD	AAA	224,340.850	104.8073	235,125.58	2.68
31411EBY2	FNMA PASS THRU MTG #905555	Mortgage	5.50	11/01/2036	USD	AAA	615,628.240	104.8854	645,704.27	2.68
31411EFX0	FNMA PASS THRU MTG #905682	Mortgage	5.50	12/01/2036	USD	AAA	45,164.280	104.8854	47,370.75	2.68
31411F4U5	FNMA PASS THRU MTG #907235	Mortgage	5.50	12/01/2036	USD	AAA	1,178,701.730	104.8854	1,236,286.28	2.68
31411FKA1	FNMA PASS THRU MTG #906689	Mortgage	5.50	12/01/2036	USD	AAA	235,105.850	104.8854	246,591.76	2.68
31411HLR9	FNMA PASS THRU MTG #908536	Mortgage	5.50	01/01/2037	USD	AAA	217,080.120	104.8854	227,685.40	2.68
31411HVP2	FNMA PASS THRU MTG #908822	Mortgage	6.00	04/01/2037	USD	AAA	929,422.650	106.0938	986,059.34	1.93
31411HX21	FNMA PASS THRU MTG #908897	Mortgage	6.00	03/01/2037	USD	AAA	541,756.650	106.0938	574,769.95	1.93
31411KH30	FNMA PASS THRU MTG #910250	Mortgage	6.00	03/01/2037	USD	AAA	102,593.350	106.0938	108,845.13	1.93
31411VTL3	FNMA PASS THRU MTG #915955	Mortgage	5.50	04/01/2037	USD	AAA	273,970.540	104.8073	287,141.12	2.68
31411W5B9	FNMA PASS THRU MTG #917142	Mortgage	6.00	06/01/2037	USD	AAA	981,580.800	106.0938	1,041,395.88	1.93
31411WAA5	FNMA PASS THRU MTG #916301	Mortgage	6.00	04/01/2037	USD	AAA	149,248.920	106.0938	158,343.78	1.93
31411X6B6	FNMA PASS THRU DWARF #918066	Mortgage	6.00	05/01/2022	USD	AAA	108,855.010	106.8409	116,301.69	1.32
31411Y5S8	FNMA PASS THRU MTG #918957	Mortgage	5.50	04/01/2037	USD	AAA	634,672.850	104.8073	665,183.46	2.68
31412B4D1	FNMA PASS THRU MTG #920720	Mortgage	5.50	01/01/2037	USD	AAA	1,202,826.490	104.8854	1,261,589.64	2.68
31412DLU0	FNMA PASS THRU MTG #922039	Mortgage	5.50	02/01/2037	USD	AAA	386,140.250	104.8073	404,703.16	2.68
31412LF62	FNMA PASS THRU MTG #928189	Mortgage	5.50	04/01/2037	USD	AAA	599,740.820	104.8073	628,572.14	2.68
31412LGU8	FNMA PASS THRU MTG #928211	Mortgage	6.00	03/01/2037	USD	AAA	309,960.160	106.0938	328,848.36	1.93
31412SJY2	FNMA PASS THRU MTG #933279	Mortgage	5.50	08/01/2037	USD	AAA	321,358.930	104.8854	337,058.67	2.68
31412TKY8	FNMA PASS THRU MTG #934211	Mortgage	6.00	12/01/2038	USD	AAA	1,948,985.100	106.0313	2,066,533.26	1.93
31412UZ45	FNMA PASS THRU MTG #935563	Mortgage	4.00	09/01/2039	USD	AAA	2,995,314.180	96.6667	2,895,470.37	5.86
31412V6B9	FNMA PASS THRU MTG #936566	Mortgage	5.50	05/01/2037	USD	AAA	682,294.200	104.8073	715,094.11	2.68
31412WJ80	FNMA PASS THRU MTG #936887	Mortgage	6.00	08/01/2037	USD	AAA	181,444.710	106.0938	192,501.50	1.93
31412WSD9	FNMA PASS THRU MTG #937116	Mortgage	5.50	05/01/2037	USD	AAA	715,976.340	104.8073	750,395.45	2.68
31412YM25	FNMA PASS THRU MTG #938777	Mortgage	5.50	06/01/2037	USD	AAA	246,374.270	104.8073	258,218.21	2.68
31413BJD4	FNMA PASS THRU MTG #940460	Mortgage	6.00	06/01/2037	USD	AAA	205,724.760	106.0938	218,261.11	1.93
31413D6C6	FNMA PASS THRU MTG #942867	Mortgage	6.00	08/01/2037	USD	AAA	208,303.750	106.0938	220,997.26	1.93
31413DJ40	FNMA PASS THRU MTG #942283	Mortgage	6.00	08/01/2037	USD	AAA	382,279.640	106.0938	405,574.81	1.93
31413DK97	FNMA PASS THRU MTG #942320	Mortgage	6.00	08/01/2037	USD	AAA	310,270.150	106.0938	329,177.24	1.93
31413ECR4	FNMA PASS THRU MTG #942980	Mortgage	6.00	09/01/2037	USD	AAA	178,593.350	106.0938	189,476.38	1.93
31413EZM0	FNMA PASS THRU MTG #943648	Mortgage	6.00	07/01/2037	USD	AAA	25,779.900	106.0938	27,350.86	1.93
31413FAD4	FNMA PASS THRU MTG #943804	Mortgage	6.00	07/01/2037	USD	AAA	26,615.420	106.0938	28,237.30	1.93
31413FXS6	FNMA PASS THRU MTG #944489	Mortgage	6.00	09/01/2037	USD	AAA	485,513.320	106.0938	515,099.29	1.93
31413HYF9	FNMA PASS THRU MTG #946310	Mortgage	6.00	09/01/2037	USD	AAA	413,454.340	106.0938	438,649.21	1.93
31413HZG6	FNMA PASS THRU MTG #946343	Mortgage	6.00	09/01/2037	USD	AAA	210,441.640	106.0938	223,265.43	1.93
31413NTL9	FNMA PASS THRU DWARF #950655	Mortgage	6.00	07/01/2022	USD	AAA	21,066.330	106.8409	22,507.46	1.32
31413TX9	FNMA PASS THRU MTG #955390	Mortgage	6.00	11/01/2037	USD	AAA	157,003.560	106.0938	166,570.96	1.93
31413UKA6	FNMA PASS THRU MTG #955789	Mortgage	6.00	10/01/2037	USD	AAA	250,239.840	106.0938	265,488.83	1.93
31413USF7	FNMA PASS THRU MTG #956018	Mortgage	6.00	11/01/2037	USD	AAA	198,695.200	106.0938	210,803.19	1.93

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
31413YNV9	FNMA PASS THRU MTG #959504	Mortgage	6.00	12/01/2037	USD	AAA	565,117.200	106.0938	599,554.03	1.93
31414KJG6	FNMA PASS THRU MTG #968363	Mortgage	6.00	10/01/2038	USD	AAA	3,833,913.360	106.0313	4,065,146.25	1.93
31415M7A7	FNMA PASS THRU MTG #984789	Mortgage	4.50	06/01/2038	USD	AAA	671,170.520	99.9579	670,888.07	4.79
31415QSH0	FNMA PASS THRU DWARF #986220	Mortgage	6.00	07/01/2023	USD	AAA	334,418.530	106.7884	357,120.24	1.32
31415TK66	FNMA PASS THRU MTG #988717	Mortgage	6.00	10/01/2038	USD	AAA	240,098.920	106.0313	254,579.89	1.93
31415YD30	FNMA PASS THRU DWARF #993022	Mortgage	6.00	10/01/2023	USD	AAA	108,527.270	106.7884	115,894.55	1.32
31416BN61	FNMA PASS THRU MTG #995113	Mortgage	5.50	09/01/2036	USD	AAA	14,200,205.820	105.1198	14,927,227.53	2.68
31416BTL2	FNMA PASS THRU DWARF #995255	Mortgage	6.00	09/01/2022	USD	AAA	4,370,236.360	106.9972	4,676,028.96	1.32
31416JNB3	FNMA PASS THRU MTG #AA1285	Mortgage	5.00	11/01/2033	USD	AAA	19,093,367.620	103.0677	19,679,097.34	3.68
31416JNM9	FNMA PASS THRU MTG #AA1295	Mortgage	5.50	11/01/2036	USD	AAA	473,274.010	105.0573	497,208.88	2.68
36200EHF1	GNMA PASS THRU SGL FAML #598830X	Mortgage	6.50	09/15/2036	USD	AAA	129,685.130	106.5126	138,131.01	1.49
36200KCY1	GNMA PASS THRU SGL FAML #603187X	Mortgage	6.50	12/15/2033	USD	AAA	154,717.340	106.7626	165,180.26	1.39
36200KVV5	GNMA PASS THRU SGL FAML #603760X	Mortgage	6.50	10/15/2034	USD	AAA	99,741.950	106.6064	106,331.25	1.49
36200N3C3	GNMA PASS THRU SGL FAML #605695X	Mortgage	6.50	09/15/2034	USD	AAA	131,699.240	106.6064	140,399.75	1.49
36200R2R2	GNMA PASS THRU SGL FAML #570584X	Mortgage	6.00	07/15/2034	USD	AAA	128,217.300	106.4682	136,510.71	1.92
36200T7F9	GNMA PASS THRU SGL FAML #572494X	Mortgage	6.00	01/15/2032	USD	AAA	1,083.360	106.8432	1,157.50	1.92
36200X4G1	GNMA PASS THRU SGL FAML #576023X	Mortgage	6.00	04/15/2032	USD	AAA	2,549.060	106.8432	2,723.50	1.92
36200X5E5	GNMA PASS THRU SGL FAML #576045X	Mortgage	6.00	10/15/2032	USD	AAA	3,703.440	106.8432	3,956.88	1.92
36200XHU6	GNMA PASS THRU SGL FAML #575443X	Mortgage	6.00	12/15/2031	USD	AAA	4,133.920	106.8432	4,416.81	1.92
36201CZB3	GNMA PASS THRU SGL FAML #579538X	Mortgage	6.00	03/15/2032	USD	AAA	2,881.570	106.8432	3,078.76	1.92
36201DE99	GNMA PASS THRU SGL FAML #579860X	Mortgage	6.50	12/15/2031	USD	AAA	8,661.150	108.0126	9,355.13	1.49
36201FSZ1	GNMA PASS THRU SGL FAML #582036X	Mortgage	6.00	02/15/2032	USD	AAA	16,923.770	106.8432	18,081.91	1.92
36201FXD4	GNMA PASS THRU SGL FAML #582176X	Mortgage	7.50	06/15/2032	USD	AAA	40,414.590	112.5711	45,495.16	1.21
36201MLC4	GNMA PASS THRU SGL FAML #587223X	Mortgage	6.00	08/15/2032	USD	AAA	3,376.080	106.8432	3,607.11	1.92
36201Q3N1	GNMA PASS THRU SGL FAML #590405X	Mortgage	6.50	08/15/2032	USD	AAA	2,712.440	107.7314	2,922.15	1.49
36202DYY1	GNMA II MULTPL SGL FAML #003427X	Mortgage	4.50	08/20/2033	USD	AAA	1,406,343.240	100.7391	1,416,737.33	4.63
36202ETP4	GNMA II MULTPL SGL FAML #004158X	Mortgage	6.50	06/20/2038	USD	AAA	3,981,267.200	105.1220	4,185,186.75	1.49
36202J3H9	GN II ARM 008000M 07/10 12.00	Mortgage	4.38	06/20/2022	USD	AAA	15,635.690	103.0537	16,113.15	1.25
36202K5T8	GN II ARM 008958X 07/10 11.50	Mortgage	4.38	04/20/2022	USD	AAA	23,882.670	102.8439	24,561.87	1.25
36202KG74	GN II ARM 008322M 04/10 14.50	Mortgage	4.50	02/20/2018	USD	AAA	2,290.860	104.3878	2,391.38	1.25
36202KGE9	GN II ARM 008297M 01/11 14.00	Mortgage	4.13	12/20/2017	USD	AAA	7,626.350	103.1397	7,865.79	1.25
36202KJ97	GN II ARM 008388M 10/10 12.00	Mortgage	3.63	07/20/2018	USD	AAA	2,975.060	102.3552	3,045.13	1.25
36202KJQ9	GN II ARM 008371M 04/10 9.50	Mortgage	4.38	02/20/2024	USD	AAA	551,554.290	102.7856	566,918.27	1.25
36202KL60	GN II ARM 008449M 07/10 12.00	Mortgage	4.38	06/20/2024	USD	AAA	29,871.350	103.1080	30,799.75	1.25
36202KLL7	GN II ARM 008431M 07/10 10.00	Mortgage	4.38	05/20/2024	USD	AAA	38,178.820	103.1074	39,365.21	1.25
36202KLS2	GN II ARM 008437M 01/11 12.50	Mortgage	4.13	12/20/2018	USD	AAA	15,114.870	102.5723	15,503.67	1.25
36202KP82	GN II ARM 008547M 01/11 12.00	Mortgage	4.13	11/20/2024	USD	AAA	2,437,528.520	102.4715	2,497,773.00	1.25
36202KRZ0	GN II ARM 008604M 04/10 10.5	Mortgage	4.38	03/20/2025	USD	AAA	79,168.320	102.9139	81,475.18	1.25
36202KS48	GN II ARM 008639M 07/10 11.50	Mortgage	4.38	06/20/2025	USD	AAA	3,044.300	102.8994	3,132.57	1.25
36202KS89	GN II ARM 008643M 07/10 12.00	Mortgage	4.38	06/20/2025	USD	AAA	31,488.380	103.1319	32,474.58	1.25
36202KSJ5	GN II ARM 008621M 07/10 12.00	Mortgage	4.38	04/20/2025	USD	AAA	3,853.170	103.1319	3,973.85	1.25
36202KSQ9	GN II ARM 008627M 07/10 11.00	Mortgage	4.38	05/20/2025	USD	AAA	17,276.860	102.8643	17,771.72	1.25
36202KXX8	GN II ARM 008794X 07/10 11.00	Mortgage	4.38	06/20/2021	USD	AAA	76,544.880	102.7950	78,684.34	1.25
36202KYH2	GN II ARM 008812M 04/10 9.5	Mortgage	4.38	02/20/2026	USD	AAA	19,598.950	102.8364	20,154.85	1.25
36202KZK4	GN II ARM 008846M 07/10 9.50	Mortgage	4.38	04/20/2026	USD	AAA	27,409.780	102.7237	28,156.33	1.25
36202KZN8	GN II ARM 008849M 07/10 11.00	Mortgage	4.38	04/20/2026	USD	AAA	20,846.470	102.8772	21,446.25	1.25
36202S5L8	GNMA PASS THRU SGL FAML #608451X	Mortgage	6.50	11/15/2036	USD	AAA	116,723.380	106.5126	124,325.11	1.49
36202TQH2	GNMA PASS THRU SGL FAML #608956X	Mortgage	6.50	06/15/2036	USD	AAA	176,850.710	106.5126	188,368.29	1.49
36203SQ26	GNMA PASS THRU SGL FAML #357873X	Mortgage	6.50	11/15/2023	USD	AAA	35,047.720	106.5339	37,337.71	1.49
36204BGY3	GNMA PASS THRU SGL FAML #364815X	Mortgage	6.50	12/15/2023	USD	AAA	9,088.730	106.5339	9,682.58	1.49
36204RS82	GNMA PASS THRU SGL FAML #377743X	Mortgage	6.50	12/15/2023	USD	AAA	2,027.360	106.5339	2,159.83	1.49

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36205FWT6	GNMA PASS THRU SGL FAML #389558X	Mortgage	6.50	11/15/2037	USD	AAA	434,957.260	106.4657	463,080.40	1.49
36206SM76	GNMA PASS THRU SGL FAML #419882X	Mortgage	6.50	11/15/2025	USD	AAA	45,064.130	107.2235	48,319.36	1.49
36208AEP2	GN II ARM 849351X 1YCMT+150 10.5	Mortgage	4.13	11/20/2025	USD	AAA	1,002,003.840	102.1885	1,023,932.71	1.04
36208AER8	GN II ARM 849350X 1YCMT+150 10.5	Mortgage	4.13	12/20/2025	USD	AAA	857,357.370	102.1887	876,122.14	1.04
36208ANL1	GN II ARM 883544X 1YCMT+150 9.000	Mortgage	3.75	03/20/2032	USD	AAA	225,473.920	102.4635	231,028.40	5.00
36208LYX9	GNMA PASS THRU SGL FAML #454426X	Mortgage	6.00	12/15/2033	USD	AAA	72,749.700	106.7182	77,637.20	1.92
36208QTU0	GNMA PASS THRU SGL FAML #457863X	Mortgage	6.50	01/15/2029	USD	AAA	2,421.760	108.0439	2,616.56	1.49
36208T4D9	GNMA PASS THRU SGL FAML #460820X	Mortgage	6.00	06/15/2028	USD	AAA	3,721.030	106.8432	3,975.67	1.92
36208VVP7	GNMA PASS THRU SGL FAML #462422X	Mortgage	7.50	12/15/2027	USD	AAA	577.260	112.5328	649.61	1.21
36209TXA2	GNMA PASS THRU SGL FAML #481373X	Mortgage	6.50	11/15/2028	USD	AAA	2,623.350	108.0439	2,834.37	1.49
36209YRB6	GNMA PASS THRU SGL FAML #485682X	Mortgage	6.50	08/15/2031	USD	AAA	8,539.830	108.0126	9,224.09	1.49
3620A13J5	GNMA PASS THRU SGL FAML #716401X	Mortgage	4.00	07/15/2039	USD	AAA	2,978,109.230	96.8196	2,883,392.12	6.00
3620A13R7	GNMA PASS THRU SGL FAML #716408X	Mortgage	4.00	07/15/2039	USD	AAA	1,624,681.870	96.8196	1,573,009.77	6.00
3620A2A71	GNMA PASS THRU SGL FAML #716530X	Mortgage	4.00	07/15/2039	USD	AAA	3,083,593.220	96.8196	2,985,521.27	6.00
3620A2B62	GNMA PASS THRU SGL FAML #716561X	Mortgage	4.50	07/15/2039	USD	AAA	3,570,318.320	100.2752	3,580,143.90	4.82
3620A2CC8	GNMA PASS THRU SGL FAML #716567X	Mortgage	4.50	08/15/2039	USD	AAA	5,773,989.690	100.2752	5,789,879.82	4.82
3620A2CF1	GNMA PASS THRU SGL FAML #716570X	Mortgage	4.00	07/15/2039	USD	AAA	304,717.950	96.8196	295,026.57	6.00
3620A2D60	GNMA PASS THRU SGL FAML #716625X	Mortgage	4.50	08/15/2039	USD	AAA	4,559,892.280	100.2752	4,572,441.20	4.82
3620A2DE3	GNMA PASS THRU SGL FAML #716601X	Mortgage	4.00	08/15/2039	USD	AAA	882,400.220	96.8196	854,335.97	6.00
3620A2DF0	GNMA PASS THRU SGL FAML #716602X	Mortgage	4.50	08/15/2039	USD	AAA	4,741,519.570	100.2752	4,754,568.32	4.82
3620A2DT0	GNMA PASS THRU SGL FAML #716614X	Mortgage	4.50	08/15/2039	USD	AAA	55,765.390	100.2752	55,918.86	4.82
3620A2DW3	GNMA PASS THRU SGL FAML #716617X	Mortgage	4.50	07/15/2039	USD	AAA	5,845,645.480	100.2752	5,861,732.84	4.82
3620A2FB7	GNMA PASS THRU SGL FAML #716662X	Mortgage	4.50	08/15/2039	USD	AAA	5,546,128.290	100.2752	5,561,391.32	4.82
3620A2FF8	GNMA PASS THRU SGL FAML #716666X	Mortgage	4.50	08/15/2039	USD	AAA	2,137,557.350	100.2752	2,143,439.94	4.82
3620A2J64	GNMA PASS THRU SGL FAML #716785X	Mortgage	4.50	04/15/2039	USD	AAA	2,669,453.100	100.2752	2,676,799.48	4.82
3620A2LX2	GNMA PASS THRU SGL FAML #716842X	Mortgage	4.00	04/15/2039	USD	AAA	893,697.470	96.8196	865,273.93	6.00
3620A2VA1	GNMA PASS THRU SGL FAML #717109X	Mortgage	4.00	05/15/2039	USD	AAA	4,144,406.570	96.8196	4,012,596.04	6.00
3620A2XS0	GNMA PASS THRU SGL FAML #717189X	Mortgage	6.50	04/15/2039	USD	AAA	359,627.620	106.4189	382,711.58	1.49
3620A2ZG4	GNMA PASS THRU SGL FAML #717243X	Mortgage	4.00	07/15/2039	USD	AAA	564,672.810	96.8196	546,713.71	6.00
3620A2ZH2	GNMA PASS THRU SGL FAML #717244X	Mortgage	4.00	07/15/2039	USD	AAA	8,860,110.700	96.8196	8,578,319.84	6.00
3620A2ZV1	GNMA PASS THRU SGL FAML #717256X	Mortgage	4.00	07/15/2039	USD	AAA	873,850.110	96.8196	846,057.80	6.00
3620A2ZY5	GNMA PASS THRU SGL FAML #717259X	Mortgage	4.00	07/15/2039	USD	AAA	801,345.640	96.8196	775,859.29	6.00
3620A3NL4	GNMA PASS THRU SGL FAML #717795X	Mortgage	4.00	06/15/2039	USD	AAA	11,961,575.900	96.8196	11,581,144.67	6.00
3620A3TG9	GNMA PASS THRU SGL FAML #717951X	Mortgage	4.00	09/15/2039	USD	AAA	2,606,536.430	96.8196	2,523,637.00	6.00
3620A3UX0	GNMA PASS THRU SGL FAML #717998X	Mortgage	4.00	10/15/2039	USD	AAA	1,019,026.990	96.8196	986,617.41	6.00
3620A3V27	GNMA PASS THRU SGL FAML #718033X	Mortgage	4.00	11/15/2039	USD	AAA	2,929,297.030	96.8196	2,836,132.38	6.00
3620A3VX9	GNMA PASS THRU SGL FAML #718030X	Mortgage	4.00	11/15/2039	USD	AAA	1,382,312.270	96.8196	1,338,348.60	6.00
3620A55P0	GNMA PASS THRU SGL FAML #720054X	Mortgage	4.00	06/15/2039	USD	AAA	9,959,209.170	96.8196	9,642,462.08	6.00
3620A5LB3	GNMA PASS THRU SGL FAML #719522X	Mortgage	4.00	07/15/2039	USD	AAA	709,339.180	96.8196	686,779.04	6.00
3620A5P94	GNMA PASS THRU SGL FAML #719648X	Mortgage	4.00	08/15/2039	USD	AAA	1,951,050.900	96.8196	1,888,998.82	6.00
3620A5QA0	GNMA PASS THRU SGL FAML #719649X	Mortgage	4.00	08/15/2039	USD	AAA	1,656,380.830	96.8196	1,603,700.57	6.00
3620A6AH0	GNMA PASS THRU SGL FAML #720108X	Mortgage	4.00	06/15/2039	USD	AAA	468,586.560	96.8196	453,683.43	6.00
3620A6CS4	GNMA PASS THRU SGL FAML #720181X	Mortgage	4.00	07/15/2039	USD	AAA	6,733,947.050	96.8196	6,519,777.64	6.00
3620A6DU8	GNMA PASS THRU SGL FAML #720215X	Mortgage	4.00	07/15/2039	USD	AAA	711,577.690	96.8196	688,946.36	6.00
3620A6DV6	GNMA PASS THRU SGL FAML #720216X	Mortgage	4.00	07/15/2039	USD	AAA	4,599,608.080	96.8196	4,453,320.12	6.00
3620A6EX1	GNMA PASS THRU SGL FAML #720250X	Mortgage	4.00	07/15/2039	USD	AAA	936,506.300	96.8196	906,721.25	6.00
3620A6FN2	GNMA PASS THRU SGL FAML #720273X	Mortgage	4.00	08/15/2039	USD	AAA	7,385,773.910	96.8196	7,150,873.49	6.00
3620A6FS1	GNMA PASS THRU SGL FAML #720277X	Mortgage	4.00	07/15/2039	USD	AAA	4,952,832.610	96.8196	4,795,310.54	6.00
3620A6RK5	GNMA PASS THRU SGL FAML #720590X	Mortgage	6.50	10/15/2039	USD	AAA	218,901.380	106.4189	232,952.33	1.49
3620A6YX9	GNMA PASS THRU SGL FAML #720826X	Mortgage	4.00	06/15/2039	USD	AAA	8,128,870.810	96.8196	7,870,336.61	6.00
3620A7F75	GNMA PASS THRU SGL FAML #721190X	Mortgage	4.50	08/15/2039	USD	AAA	42,073.110	100.2752	42,188.90	4.82

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
3620A8FT5	GNMA PASS THRU SGL FAML #722078X	Mortgage	4.00	11/15/2039	USD	AAA	4,034,317.550	96.8196	3,906,008.34	6.00
3620A8LE1	GNMA PASS THRU SGL FAML #722225X	Mortgage	4.50	08/15/2039	USD	AAA	5,355,220.700	100.2752	5,369,958.36	4.82
3620A8ME0	GNMA PASS THRU SGL FAML #722257X	Mortgage	4.00	09/15/2039	USD	AAA	782,854.090	96.8196	757,955.85	6.00
3620A9AC5	GNMA PASS THRU SGL FAML #722803X	Mortgage	4.00	11/15/2039	USD	AAA	141,718.430	96.8196	137,211.15	6.00
3620A9FH9	GNMA PASS THRU SGL FAML #722968X	Mortgage	4.00	08/15/2039	USD	AAA	3,941,729.340	96.8196	3,816,364.85	6.00
3620A9S93	GNMA PASS THRU SGL FAML #723344X	Mortgage	4.00	09/15/2039	USD	AAA	25,993,804.780	96.8196	25,167,086.35	6.00
3620A9SM4	GNMA PASS THRU SGL FAML #723324X	Mortgage	4.00	09/15/2039	USD	AAA	3,176,220.440	96.8196	3,075,202.53	6.00
3620A9VU2	GNMA PASS THRU SGL FAML #723427X	Mortgage	4.00	11/15/2039	USD	AAA	777,260.630	96.8196	752,540.29	6.00
3620A9WL1	GNMA PASS THRU SGL FAML #723451X	Mortgage	4.00	11/15/2039	USD	AAA	805,234.720	96.8196	779,624.68	6.00
3620AAMH8	GNMA PASS THRU SGL FAML #724060X	Mortgage	4.00	11/15/2039	USD	AAA	548,263.570	96.8196	530,826.35	6.00
3620AAMJ4	GNMA PASS THRU SGL FAML #724061X	Mortgage	4.00	11/15/2039	USD	AAA	1,065,255.740	96.8196	1,031,375.88	6.00
3620AAR26	GNMA PASS THRU SGL FAML #724205X	Mortgage	4.00	08/15/2039	USD	AAA	2,115,175.460	96.8196	2,047,903.48	6.00
3620AASB5	GNMA PASS THRU SGL FAML #724214X	Mortgage	4.50	08/15/2039	USD	AAA	5,178,148.360	100.2752	5,192,398.71	4.82
3620AATB4	GNMA PASS THRU SGL FAML #724246X	Mortgage	4.00	08/15/2039	USD	AAA	909,741.370	96.8196	880,807.55	6.00
3620AAXE3	GNMA PASS THRU SGL FAML #724377X	Mortgage	4.00	10/15/2039	USD	AAA	467,220.650	96.8196	452,360.96	6.00
3620AC4M3	GNMA PASS THRU SGL FAML #726328X	Mortgage	4.00	09/15/2039	USD	AAA	4,585,559.530	96.8196	4,439,718.37	6.00
3620AC4S0	GNMA PASS THRU SGL FAML #726333X	Mortgage	4.00	09/15/2039	USD	AAA	5,311,209.760	96.8196	5,142,289.72	6.00
3620ACKX1	GNMA PASS THRU SGL FAML #725810X	Mortgage	4.00	11/15/2039	USD	AAA	1,584,540.280	96.8196	1,534,144.87	6.00
3620ACZ56	GNMA PASS THRU SGL FAML #726264X	Mortgage	4.00	09/15/2039	USD	AAA	2,995,587.390	96.8196	2,900,314.41	6.00
3620ACZ64	GNMA PASS THRU SGL FAML #726265X	Mortgage	4.00	09/15/2039	USD	AAA	4,402,623.360	96.8196	4,262,600.39	6.00
3620ADA85	GNMA PASS THRU SGL FAML #726431X	Mortgage	4.00	10/15/2039	USD	AAA	597,822.210	96.8196	578,808.81	6.00
3620ADB50	GNMA PASS THRU SGL FAML #726460X	Mortgage	4.00	10/15/2039	USD	AAA	7,437,942.270	96.8196	7,201,382.69	6.00
3620ADSC7	GNMA PASS THRU SGL FAML #726915X	Mortgage	4.00	11/15/2039	USD	AAA	1,480,456.690	96.8196	1,433,371.60	6.00
3620AE7C8	GNMA PASS THRU SGL FAML #728191X	Mortgage	4.00	10/15/2039	USD	AAA	2,859,582.970	96.8196	2,768,635.52	6.00
3620AE7F1	GNMA PASS THRU SGL FAML #728194X	Mortgage	4.00	10/15/2039	USD	AAA	653,817.890	96.8196	633,023.58	6.00
3620AFD79	GNMA PASS THRU SGL FAML #728326X	Mortgage	4.00	11/15/2039	USD	AAA	1,274,891.450	96.8196	1,234,344.23	6.00
3620AFU96	GNMA PASS THRU SGL FAML #728808X	Mortgage	4.00	11/15/2039	USD	AAA	22,879,942.640	96.8196	22,152,258.79	6.00
3620AFVA2	GNMA PASS THRU SGL FAML #728809X	Mortgage	4.00	11/15/2039	USD	AAA	4,884,562.170	96.8196	4,729,211.41	6.00
3620AFVB0	GNMA PASS THRU SGL FAML #728810X	Mortgage	4.00	11/15/2039	USD	AAA	1,785,973.810	96.8196	1,729,171.91	6.00
36210AN94	GNMA PASS THRU SGL FAML #486516X	Mortgage	6.50	09/15/2028	USD	AAA	4,104.100	108.0439	4,434.23	1.49
36210B3H6	GNMA PASS THRU SGL FAML #487800X	Mortgage	4.00	03/15/2039	USD	AAA	109,238.740	96.8196	105,764.46	6.00
36210BYF6	GNMA PASS THRU SGL FAML #487710X	Mortgage	4.50	03/15/2039	USD	AAA	5,424,792.750	100.2752	5,439,721.88	4.82
36210DVA6	GNMA PASS THRU SGL FAML #489409X	Mortgage	6.50	05/15/2029	USD	AAA	32,424.140	108.0439	35,032.29	1.49
36210FB96	GNMA PASS THRU SGL FAML #490664X	Mortgage	6.50	10/15/2028	USD	AAA	3,118.130	108.0439	3,368.95	1.49
36210FLE4	GNMA PASS THRU SGL FAML #490925X	Mortgage	6.00	11/15/2028	USD	AAA	2,470.480	106.8432	2,639.54	1.92
36211DMY3	GNMA PASS THRU SGL FAML #509875X	Mortgage	6.50	06/15/2029	USD	AAA	100,180.990	108.0439	108,239.40	1.49
36211FPT6	GNMA PASS THRU SGL FAML #511734X	Mortgage	7.50	10/15/2030	USD	AAA	1,772.700	112.6998	1,997.83	1.21
36211G4H3	GNMA PASS THRU SGL FAML #513024X	Mortgage	6.50	07/15/2029	USD	AAA	13,139.330	108.0439	14,196.24	1.49
36212AXT7	GNMA PASS THRU SGL FAML #528190X	Mortgage	7.50	04/15/2030	USD	AAA	8,591.980	112.6998	9,683.14	1.21
36212U4H1	GNMA PASS THRU SGL FAML #544524X	Mortgage	6.50	05/15/2031	USD	AAA	8,959.520	108.0126	9,677.41	1.49
36213ECQ7	GNMA PASS THRU SGL FAML #551879X	Mortgage	6.50	11/15/2031	USD	AAA	148,743.450	108.0126	160,661.67	1.49
36213ESE7	GNMA PASS THRU SGL FAML #552317X	Mortgage	6.00	01/15/2032	USD	AAA	2,877.290	106.8432	3,074.19	1.92
36213FQU0	GNMA PASS THRU SGL FAML #553167X	Mortgage	6.00	04/15/2033	USD	AAA	131,638.270	106.7182	140,482.05	1.92
36213QYM5	GNMA PASS THRU SGL FAML #561516X	Mortgage	6.00	07/15/2031	USD	AAA	108,350.240	106.8432	115,764.91	1.92
36213UPB0	GNMA PASS THRU SGL FAML #564818X	Mortgage	7.50	09/15/2031	USD	AAA	89,409.260	112.9272	100,967.34	1.21
36223W2N3	GNMA PASS THRU SGL FAML #320381X	Mortgage	6.00	12/15/2036	USD	AAA	226,083.240	105.9526	239,541.12	1.92
36225A6W5	GNMA PASS THRU SGL FAML #780885X	Mortgage	6.50	12/15/2023	USD	AAA	62,084.110	106.3225	66,009.35	1.49
36225AAB6	GNMA PASS THRU SGL FAML #780002X	Mortgage	6.50	07/15/2024	USD	AAA	33,494.840	106.6449	35,720.55	1.49
36225AMX5	GNMA PASS THRU SGL FAML #780374X	Mortgage	7.50	12/15/2023	USD	AAA	12,470.750	112.4238	14,020.09	1.21
36225BQH4	GNMA PASS THRU SGL FAML #781356X	Mortgage	6.50	12/15/2029	USD	AAA	1,818.470	108.1834	1,967.28	1.49
36225BRJ9	GNMA PASS THRU SGL FAML #781389X	Mortgage	7.50	01/15/2032	USD	AAA	123,213.690	112.7391	138,910.04	1.21

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36225BRX8	GNMA PASS THRU SGL FAML #781402X	Mortgage	7.50	02/15/2032	USD	AAA	177,583.870	112.7779	200,275.37	1.21
36225BUE6	GNMA PASS THRU SGL FAML #781481X	Mortgage	7.50	01/15/2032	USD	AAA	108,514.680	112.6922	122,287.59	1.21
36225BWZ7	GNMA PASS THRU SGL FAML #781564X	Mortgage	6.00	02/15/2033	USD	AAA	2,681.890	106.6816	2,861.08	1.92
36225BZ92	GNMA PASS THRU SGL FAML #781668X	Mortgage	6.00	11/15/2033	USD	AAA	6,163.090	106.6520	6,573.06	1.92
36225CBU9	GN II ARM 080050M 04/10 9.50	Mortgage	4.38	03/20/2027	USD	AAA	62,100.030	102.8542	63,872.51	2.50
36225CC20	GN II ARM 080088M 07/10 12.00	Mortgage	4.38	06/20/2027	USD	AAA	24,890.450	103.1766	25,681.12	1.25
36225CCL8	GN II ARM 080074M 07/10 11.00	Mortgage	4.38	05/20/2027	USD	AAA	22,831.380	102.8887	23,490.90	1.25
36225CF35	GN II ARM 080185M 07/10 10.00	Mortgage	4.38	04/20/2028	USD	AAA	56,370.540	102.7807	57,938.01	1.25
36225CG55	GN II ARM 080198M 07/10 10.50	Mortgage	4.38	05/20/2028	USD	AAA	3,495.210	102.8540	3,594.96	1.25
36225CGP5	GN II ARM 080205M 07/10 10.00	Mortgage	4.38	06/20/2028	USD	AAA	77,674.080	102.7817	79,834.73	1.25
36225CKM7	GN II ARM 080299M 10/10 10.50	Mortgage	3.63	07/20/2029	USD	AAA	132,103.550	102.3898	135,260.61	1.25
36225CP83	GN II ARM 080446X 10/10 12.50	Mortgage	3.63	08/20/2030	USD	AAA	19,027.050	103.4571	19,684.83	1.25
36225CPQ3	GN II ARM 080430X 10/10 12.50	Mortgage	3.63	07/20/2030	USD	AAA	18,785.940	103.4574	19,435.45	1.25
36225CQK5	GN II ARM 080457M 10/10 12.50	Mortgage	3.63	09/20/2030	USD	AAA	5,964.440	103.4611	6,170.87	1.25
36225CR57	GN II ARM 080507X 07/10 10.50	Mortgage	4.38	04/20/2031	USD	AAA	33,236.930	102.8793	34,193.91	1.25
36225CR65	GN II ARM 080508X 07/10 11.0	Mortgage	4.38	04/20/2031	USD	AAA	37,293.920	102.9197	38,382.78	1.25
36225CRB4	GN II ARM 080481X 1YCMT+150 10.000	Mortgage	3.75	01/20/2031	USD	AAA	64,404.680	102.5269	66,032.10	5.00
36225CSB3	GN II ARM 080513X 07/10 9.5	Mortgage	4.38	05/20/2031	USD	AAA	97,794.290	102.7570	100,490.50	1.25
36225CU61	GN II ARM 080604X 07/10 10.00	Mortgage	4.38	05/20/2032	USD	AAA	37,708.030	102.8229	38,772.48	1.25
36225CUS3	GN II ARM 080592X 07/10 9.0	Mortgage	4.38	04/20/2032	USD	AAA	37,685.870	102.7407	38,718.71	2.00
36225DBC7	GN II ARM 080934X 07/10 8.5	Mortgage	5.50	06/20/2034	USD	AAA	289,968.870	102.7788	298,026.41	2.35
36225DMQ4	GN II ARM 081266X 1YCMT+150 7.500	Mortgage	2.63	02/20/2035	USD	AAA	120,594.820	100.6558	121,385.63	5.00
36225DRX4	GN II ARM 081401X 10/10 9.0	Mortgage	3.63	07/20/2035	USD	AAA	145,440.010	101.1082	147,051.82	1.75
36225EKA9	GN II ARM 082088X 1YCMT+150 9	Mortgage	4.00	06/20/2038	USD	AAA	732,779.850	101.5392	744,058.54	1.88
36228CLE1	GSMS 2001-1285-A2 SEQ 144A	Mortgage	6.53	08/15/2018	USD	AAA	7,925,000.000	105.7495	8,380,644.71	2.25
36241K2E7	GNMA PASS THRU SGL FAML #782573X	Mortgage	6.50	12/15/2038	USD	AAA	6,871,854.670	106.4313	7,313,807.26	1.49
36241K2U1	GNMA PASS THRU SGL FAML #782587X	Mortgage	6.50	02/15/2039	USD	AAA	4,904,551.580	106.4320	5,220,014.35	1.49
36241K7G7	GNMA PASS THRU SGL FAML #782695X	Mortgage	6.50	06/15/2039	USD	AAA	2,206,902.440	106.4334	2,348,881.23	1.49
36241KKT4	GNMA PASS THRU SGL FAML #782106X	Mortgage	6.50	07/15/2036	USD	AAA	198,009.300	106.5597	210,998.10	1.49
36241KRH3	GNMA PASS THRU SGL FAML #782288X	Mortgage	6.50	12/15/2037	USD	AAA	596,785.120	106.4269	635,139.76	1.49
36241KT65	GNMA PASS THRU SGL FAML #782373X	Mortgage	6.50	07/15/2038	USD	AAA	5,723,042.980	106.4295	6,091,008.57	1.49
36241KT99	GNMA PASS THRU SGL FAML #782376X	Mortgage	6.50	08/15/2038	USD	AAA	3,856,969.830	106.4299	4,104,969.56	1.49
36241KVG0	GNMA PASS THRU SGL FAML #782415X	Mortgage	6.50	10/15/2038	USD	AAA	675,130.380	106.4306	718,545.54	1.49
36241KWL8	GNMA PASS THRU SGL FAML #782451X	Mortgage	6.50	10/15/2038	USD	AAA	750,415.080	106.4306	798,671.52	1.49
36241KYF9	GNMA PASS THRU SGL FAML #782510X	Mortgage	6.50	12/15/2038	USD	AAA	658,019.610	106.4313	700,339.11	1.49
36241KZ27	GNMA PASS THRU SGL FAML #782561X	Mortgage	6.50	10/15/2038	USD	AAA	300,729.890	106.4306	320,068.73	1.49
36241KZY7	GNMA PASS THRU SGL FAML #782559X	Mortgage	6.50	01/15/2039	USD	AAA	742,700.930	106.4317	790,469.19	1.49
36290TUN7	GNMA PASS THRU SGL FAML #617189X	Mortgage	6.50	08/15/2036	USD	AAA	293,034.070	106.5126	312,118.21	1.49
36290TWP0	GNMA PASS THRU SGL FAML #617254X	Mortgage	6.50	10/15/2036	USD	AAA	314,651.500	106.5126	335,143.50	1.49
36290VJ21	GNMA PASS THRU SGL FAML #618681X	Mortgage	6.50	10/15/2036	USD	AAA	61,304.150	106.5126	65,296.64	1.49
36290VLY8	GNMA PASS THRU SGL FAML #618743X	Mortgage	6.50	08/15/2037	USD	AAA	854,470.600	106.4657	909,718.33	1.49
36290XDM9	GNMA PASS THRU SGL FAML #620308X	Mortgage	6.50	08/15/2036	USD	AAA	57,678.560	106.5126	61,434.93	1.49
36290XDQ0	GNMA PASS THRU SGL FAML #620311X	Mortgage	6.50	09/15/2036	USD	AAA	86,714.440	106.5126	92,361.81	1.49
36290XDT4	GNMA PASS THRU SGL FAML #620314X	Mortgage	6.50	09/15/2036	USD	AAA	15,591.860	106.5126	16,607.30	1.49
36291SDB3	GNMA PASS THRU SGL FAML #636498X	Mortgage	5.50	04/15/2025	USD	AAA	479,041.390	105.8678	507,150.66	4.50
36291SZC7	GNMA PASS THRU SGL FAML #637139X	Mortgage	6.50	04/15/2035	USD	AAA	76,829.350	106.5439	81,856.95	1.49
36291VWT4	GNMA PASS THRU SGL FAML #640658X	Mortgage	6.50	10/15/2036	USD	AAA	398,559.390	106.5126	424,515.98	1.49
36292BEQ5	GNMA PASS THRU SGL FAML #643743X	Mortgage	6.00	06/15/2035	USD	AAA	912,681.590	106.1714	969,006.56	1.92
36292DVX7	GNMA PASS THRU SGL FAML #646030X	Mortgage	6.50	09/15/2037	USD	AAA	120,746.510	106.4657	128,553.65	1.49
36292H5F6	GNMA PASS THRU SGL FAML #649846X	Mortgage	6.50	08/15/2036	USD	AAA	125,296.090	106.5126	133,456.12	1.49
36292KZ58	GNMA PASS THRU SGL FAML #651564X	Mortgage	6.50	08/15/2036	USD	AAA	45,413.840	106.5126	48,371.46	1.49

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36292LHH0	GNMA PASS THRU SGL FAML #651932X	Mortgage	6.50	05/15/2036	USD	AAA	26,939.530	106.5126	28,693.99	1.49
36292NDK3	GNMA PASS THRU SGL FAML #653606X	Mortgage	6.50	05/15/2036	USD	AAA	194,906.570	106.5126	207,600.06	1.49
36294NP51	GNMA PASS THRU SGL FAML #654844X	Mortgage	6.50	07/15/2036	USD	AAA	81,496.160	106.5126	86,803.68	1.49
36294PBY8	GNMA PASS THRU SGL FAML #655355X	Mortgage	6.50	05/15/2036	USD	AAA	135,701.570	106.5126	144,539.27	1.49
36294Q6D8	GNMA PASS THRU SGL FAML #657068X	Mortgage	6.50	08/15/2036	USD	AAA	803,839.320	106.5126	856,190.18	1.49
36294QDF5	GNMA PASS THRU SGL FAML #656302X	Mortgage	6.50	10/15/2037	USD	AAA	49,799.650	106.4657	53,019.56	1.49
36294RFT1	GNMA PASS THRU SGL FAML #657278X	Mortgage	6.50	12/15/2036	USD	AAA	2,803,915.260	106.5126	2,986,523.07	1.49
36294SDH7	GNMA PASS THRU SGL FAML #658104X	Mortgage	6.50	09/15/2036	USD	AAA	748,940.300	106.5126	797,715.79	1.49
36294T2N4	GNMA PASS THRU SGL FAML #659681X	Mortgage	6.50	10/15/2036	USD	AAA	9,325.650	106.5126	9,932.99	1.49
36294T2T1	GNMA PASS THRU SGL FAML #659686X	Mortgage	6.50	10/15/2036	USD	AAA	167,809.990	106.5126	178,738.79	1.49
36294T3L7	GNMA PASS THRU SGL FAML #659703X	Mortgage	6.50	09/15/2036	USD	AAA	658,247.090	106.5126	701,116.09	1.49
36294T5A9	GNMA PASS THRU SGL FAML #659741X	Mortgage	6.50	11/15/2036	USD	AAA	54,833.480	106.5126	58,404.57	1.49
36294TAQ8	GNMA PASS THRU SGL FAML #658915X	Mortgage	6.50	08/15/2036	USD	AAA	672,108.270	106.5126	715,880.00	1.49
36294TFJ9	GNMA PASS THRU SGL FAML #659069X	Mortgage	6.50	12/15/2036	USD	AAA	41,051.770	106.5126	43,725.31	1.49
36294TFQ3	GNMA PASS THRU SGL FAML #659075X	Mortgage	6.50	01/15/2037	USD	AAA	274,048.870	106.4657	291,768.12	1.49
36294TGQ2	GNMA PASS THRU SGL FAML #659107X	Mortgage	6.50	02/15/2037	USD	AAA	30,529.650	106.4657	32,503.61	1.49
36294TH99	GNMA PASS THRU SGL FAML #659156X	Mortgage	6.50	08/15/2036	USD	AAA	311,180.440	106.5126	331,446.38	1.49
36294THD0	GNMA PASS THRU SGL FAML #659128X	Mortgage	6.50	08/15/2036	USD	AAA	179,837.110	106.5126	191,549.18	1.49
36294TJ48	GNMA PASS THRU SGL FAML #659183X	Mortgage	6.50	09/15/2036	USD	AAA	22,981.130	106.5126	24,477.80	1.49
36294UD74	GNMA PASS THRU SGL FAML #659926X	Mortgage	6.50	01/15/2037	USD	AAA	255,023.890	106.4657	271,513.04	1.49
36294UGY2	GNMA PASS THRU SGL FAML #660015X	Mortgage	6.50	10/15/2038	USD	AAA	183,246.680	106.4189	195,009.01	1.49
36294UJP8	GNMA PASS THRU SGL FAML #660070X	Mortgage	6.50	01/15/2037	USD	AAA	468,758.420	106.4657	499,067.06	1.49
36294VNZ9	GNMA PASS THRU SGL FAML #661108X	Mortgage	6.50	01/15/2037	USD	AAA	396,392.280	106.4657	422,021.92	1.49
36294VRH5	GNMA PASS THRU SGL FAML #661188X	Mortgage	6.50	12/15/2038	USD	AAA	372,752.690	106.4189	396,679.13	1.49
36294W3F3	GNMA PASS THRU SGL FAML #662398X	Mortgage	6.50	05/15/2037	USD	AAA	280,115.980	106.4657	298,227.51	1.49
36294WMZ8	GNMA PASS THRU SGL FAML #661976X	Mortgage	6.50	12/15/2036	USD	AAA	35,639.000	106.5126	37,960.03	1.49
36294WQ50	GNMA PASS THRU SGL FAML #662065X	Mortgage	6.50	12/15/2036	USD	AAA	669,593.720	106.5126	713,201.69	1.49
36294X5W2	GNMA PASS THRU SGL FAML #663361X	Mortgage	6.50	01/15/2037	USD	AAA	37,013.250	106.4657	39,406.43	1.49
36294XBX3	GNMA PASS THRU SGL FAML #662554X	Mortgage	6.50	08/15/2037	USD	AAA	107,401.760	106.4657	114,346.06	1.49
36294XCV6	GNMA PASS THRU SGL FAML #662584X	Mortgage	6.50	09/15/2037	USD	AAA	1,616,339.130	106.4657	1,720,847.19	1.49
36294YNL4	GNMA PASS THRU SGL FAML #663795X	Mortgage	6.50	01/15/2037	USD	AAA	69,957.770	106.4657	74,481.05	1.49
36294YQR8	GNMA PASS THRU SGL FAML #663864X	Mortgage	6.50	03/15/2037	USD	AAA	271,610.370	106.4657	289,171.95	1.49
36295A4E2	GNMA PASS THRU SGL FAML #665121X	Mortgage	6.50	02/15/2037	USD	AAA	46,875.340	106.4657	49,906.17	1.49
36295AD51	GNMA PASS THRU SGL FAML #664424X	Mortgage	6.50	11/15/2037	USD	AAA	166,880.980	106.4657	177,671.05	1.49
36295AJ22	GNMA PASS THRU SGL FAML #664581X	Mortgage	4.50	09/15/2039	USD	AAA	5,545,313.860	100.2752	5,560,574.66	4.82
36295AKU8	GNMA PASS THRU SGL FAML #664607X	Mortgage	6.50	02/15/2037	USD	AAA	710,386.030	106.4657	756,317.64	1.49
36295BX24	GNMA PASS THRU SGL FAML #665897X	Mortgage	6.50	04/15/2037	USD	AAA	13,985.590	106.4657	14,889.86	1.49
36295CT84	GNMA PASS THRU SGL FAML #666675X	Mortgage	6.50	03/15/2037	USD	AAA	70,257.500	106.4657	74,800.16	1.49
36295D4B2	GNMA PASS THRU SGL FAML #667818X	Mortgage	6.50	04/15/2037	USD	AAA	148,321.130	106.4657	157,911.17	1.49
36295DRT8	GNMA PASS THRU SGL FAML #667498X	Mortgage	6.50	03/15/2037	USD	AAA	45,768.610	106.4657	48,727.88	1.49
36295DUV9	GNMA PASS THRU SGL FAML #667596X	Mortgage	6.50	12/15/2037	USD	AAA	31,567.230	106.4657	33,608.28	1.49
36295E2M8	GNMA PASS THRU SGL FAML #668680X	Mortgage	6.50	12/15/2038	USD	AAA	911,756.350	106.4189	970,280.63	1.49
36295F6K5	GNMA PASS THRU SGL FAML #669674X	Mortgage	6.50	09/15/2037	USD	AAA	109,242.230	106.4657	116,305.53	1.49
36295FHH0	GNMA PASS THRU SGL FAML #669032X	Mortgage	6.50	05/15/2037	USD	AAA	1,813,781.620	106.4657	1,931,055.78	1.49
36295HCD0	GNMA PASS THRU SGL FAML #670668X	Mortgage	6.50	08/15/2037	USD	AAA	2,995,613.630	106.4657	3,189,301.80	1.49
36295HU99	GNMA PASS THRU SGL FAML #671208X	Mortgage	6.50	01/15/2038	USD	AAA	1,577,456.900	106.4189	1,678,711.50	1.49
36295K3Z4	GNMA PASS THRU SGL FAML #673216X	Mortgage	6.50	10/15/2038	USD	AAA	1,029,585.370	106.4189	1,095,672.92	1.49
36295L6L0	GNMA PASS THRU SGL FAML #674175X	Mortgage	6.50	08/15/2038	USD	AAA	634,580.340	106.4189	675,313.11	1.49
36295LG47	GNMA PASS THRU SGL FAML #673519X	Mortgage	6.50	07/15/2037	USD	AAA	21,141.910	106.4657	22,508.89	1.49
36295LKV2	GNMA PASS THRU SGL FAML #673608X	Mortgage	6.50	08/15/2037	USD	AAA	72,429.750	106.4657	77,112.86	1.49
36295LTX9	GNMA PASS THRU SGL FAML #673866X	Mortgage	4.00	05/15/2039	USD	AAA	51,552.510	96.8196	49,912.91	6.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36295M6A2	GNMA PASS THRU SGL FAML #675065X	Mortgage	6.50	01/15/2038	USD	AAA	196,848.200	106.4189	209,483.59	1.49
36295M7G8	GNMA PASS THRU SGL FAML #675095X	Mortgage	6.50	01/15/2038	USD	AAA	966,096.480	106.4189	1,028,108.77	1.49
36295N4Q7	GNMA PASS THRU SGL FAML #675931X	Mortgage	6.50	04/15/2038	USD	AAA	618,181.310	106.4189	657,861.45	1.49
36295NKF3	GNMA PASS THRU SGL FAML #675394X	Mortgage	6.50	05/15/2038	USD	AAA	3,900,383.550	106.4189	4,150,743.38	1.49
36295NNN3	GNMA PASS THRU SGL FAML #675497X	Mortgage	6.50	03/15/2038	USD	AAA	499,152.900	106.4189	531,192.78	1.49
36295PAQ5	GNMA PASS THRU SGL FAML #676015X	Mortgage	6.50	08/15/2038	USD	AAA	15,796.740	106.4189	16,810.71	1.49
36295QK41	GNMA PASS THRU SGL FAML #677215X	Mortgage	6.50	08/15/2038	USD	AAA	6,280,745.930	106.4189	6,683,897.66	1.49
36295QLL2	GNMA PASS THRU SGL FAML #677231X	Mortgage	6.50	08/15/2038	USD	AAA	78,016.790	106.4189	83,024.57	1.49
36295QWR7	GNMA PASS THRU SGL FAML #677556X	Mortgage	6.50	11/15/2037	USD	AAA	174,746.190	106.4657	186,044.80	1.49
36295QXT2	GNMA PASS THRU SGL FAML #677590X	Mortgage	6.50	12/15/2037	USD	AAA	78,528.290	106.4657	83,605.71	1.49
36295QYB0	GNMA PASS THRU SGL FAML #677606X	Mortgage	6.50	12/15/2037	USD	AAA	1,036,119.320	106.4657	1,103,111.96	1.49
36295R4S4	GNMA PASS THRU SGL FAML #678633X	Mortgage	4.00	07/15/2039	USD	AAA	377,830.130	96.8196	365,813.45	6.00
36295R4W5	GNMA PASS THRU SGL FAML #678637X	Mortgage	4.00	08/15/2039	USD	AAA	505,106.170	96.8196	489,041.55	6.00
36295R4Z8	GNMA PASS THRU SGL FAML #678640X	Mortgage	4.00	09/15/2039	USD	AAA	1,353,257.740	96.8196	1,310,218.14	6.00
36295RVL9	GNMA PASS THRU SGL FAML #678419X	Mortgage	6.50	03/15/2038	USD	AAA	36,773.470	106.4189	39,133.90	1.49
36295RWB0	GNMA PASS THRU SGL FAML #678442X	Mortgage	4.00	10/15/2039	USD	AAA	976,250.530	96.8196	945,201.43	6.00
36295SEF9	GNMA PASS THRU SGL FAML #678834X	Mortgage	6.50	01/15/2038	USD	AAA	551,723.790	106.4189	587,138.12	1.49
36295U4R9	GNMA PASS THRU SGL FAML #681332X	Mortgage	6.50	05/15/2038	USD	AAA	475,428.970	106.4189	505,946.05	1.49
36295U7F2	GNMA PASS THRU SGL FAML #681394X	Mortgage	6.50	06/15/2038	USD	AAA	31,451.060	106.4189	33,469.86	1.49
36295VCB3	GNMA PASS THRU SGL FAML #681466X	Mortgage	6.50	05/15/2038	USD	AAA	62,334.500	106.4189	66,335.66	1.49
36295VCH0	GNMA PASS THRU SGL FAML #681472X	Mortgage	6.50	07/15/2038	USD	AAA	8,919.420	106.4189	9,491.94	1.49
36295VGV5	GNMA PASS THRU SGL FAML #681612X	Mortgage	6.00	11/15/2038	USD	AAA	573,171.350	105.7807	606,304.93	1.92
36295VGW3	GNMA PASS THRU SGL FAML #681613X	Mortgage	6.00	11/15/2038	USD	AAA	802,085.790	105.7807	848,452.33	1.92
36295VL72	GNMA PASS THRU SGL FAML #681750X	Mortgage	4.00	08/15/2039	USD	AAA	768,391.000	96.8196	743,952.75	6.00
36295VM55	GNMA PASS THRU SGL FAML #681780X	Mortgage	6.50	01/15/2038	USD	AAA	108,891.660	106.4189	115,881.25	1.49
36295VQV4	GNMA PASS THRU SGL FAML #681868X	Mortgage	6.50	02/15/2038	USD	AAA	243,720.950	106.4189	259,365.03	1.49
36295WA23	GNMA PASS THRU SGL FAML #682325X	Mortgage	6.50	03/15/2038	USD	AAA	7,436.100	106.4189	7,913.41	1.49
36295WA72	GNMA PASS THRU SGL FAML #682330X	Mortgage	6.50	03/15/2038	USD	AAA	26,485.960	106.4189	28,186.05	1.49
36295WMS3	GNMA PASS THRU SGL FAML #682669X	Mortgage	6.50	12/15/2038	USD	AAA	12,526.820	106.4189	13,330.90	1.49
36295XMN2	GNMA PASS THRU SGL FAML #683565X	Mortgage	6.50	02/15/2038	USD	AAA	678,911.990	106.4189	722,490.34	1.49
36295YTN3	GNMA PASS THRU SGL FAML #684657X	Mortgage	6.50	03/15/2038	USD	AAA	3,392,007.530	106.4189	3,609,735.44	1.49
36296AJF2	GNMA PASS THRU SGL FAML #685262X	Mortgage	6.50	04/15/2038	USD	AAA	1,434,904.190	106.4189	1,527,008.56	1.49
36296ARJ5	GNMA PASS THRU SGL FAML #685489X	Mortgage	6.50	08/15/2038	USD	AAA	391,699.360	106.4189	416,841.96	1.49
36296ARW6	GNMA PASS THRU SGL FAML #685501X	Mortgage	6.50	10/15/2038	USD	AAA	575,108.570	106.4189	612,023.93	1.49
36296B4P4	GNMA PASS THRU SGL FAML #686730X	Mortgage	6.50	05/15/2038	USD	AAA	787,273.750	106.4189	837,807.68	1.49
36296B6N7	GNMA PASS THRU SGL FAML #686777X	Mortgage	6.50	06/15/2038	USD	AAA	1,551,397.800	106.4189	1,650,979.72	1.49
36296B6Q0	GNMA PASS THRU SGL FAML #686779X	Mortgage	6.50	06/15/2038	USD	AAA	70,519.000	106.4189	75,045.51	1.49
36296BBR2	GNMA PASS THRU SGL FAML #685948X	Mortgage	6.50	08/15/2038	USD	AAA	271,482.770	106.4189	288,908.84	1.49
36296BGR7	GNMA PASS THRU SGL FAML #686108X	Mortgage	6.50	08/15/2038	USD	AAA	702,886.400	106.4189	748,003.63	1.49
36296BKR2	GNMA PASS THRU SGL FAML #686204X	Mortgage	6.50	04/15/2038	USD	AAA	841,130.980	106.4189	895,121.92	1.49
36296BSM5	GNMA PASS THRU SGL FAML #686424X	Mortgage	6.50	06/15/2038	USD	AAA	39,341.740	106.4189	41,867.03	1.49
36296DHG6	GNMA PASS THRU SGL FAML #687931X	Mortgage	6.50	09/15/2038	USD	AAA	955,565.670	106.4189	1,016,902.01	1.49
36296DND6	GNMA PASS THRU SGL FAML #688088X	Mortgage	6.50	11/15/2038	USD	AAA	446,845.740	106.4189	475,528.10	1.49
36296E6E1	GNMA PASS THRU SGL FAML #689469X	Mortgage	6.50	07/15/2038	USD	AAA	1,440,525.940	106.4189	1,532,991.16	1.49
36296EDC7	GNMA PASS THRU SGL FAML #688699X	Mortgage	6.50	06/15/2038	USD	AAA	400,122.290	106.4189	425,805.54	1.49
36296F3K7	GNMA PASS THRU SGL FAML #690302X	Mortgage	6.50	07/15/2038	USD	AAA	393,277.760	106.4189	418,521.67	1.49
36296F4E0	GNMA PASS THRU SGL FAML #690321X	Mortgage	6.50	07/15/2038	USD	AAA	157,162.770	106.4189	167,250.81	1.49
36296F4Y6	GNMA PASS THRU SGL FAML #690339X	Mortgage	6.50	07/15/2038	USD	AAA	2,926.700	106.4189	3,114.56	1.49
36296FMG5	GNMA PASS THRU SGL FAML #689859X	Mortgage	6.50	09/15/2038	USD	AAA	22,617.080	106.4189	24,068.84	1.49
36296FWR0	GNMA PASS THRU SGL FAML #690156X	Mortgage	6.50	08/15/2038	USD	AAA	170,086.500	106.4189	181,004.10	1.49
36296GBF7	GNMA PASS THRU SGL FAML #690438X	Mortgage	6.50	07/15/2038	USD	AAA	122,711.560	106.4189	130,588.23	1.49

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36296GDG3	GNMA PASS THRU SGL FAML #690503X	Mortgage	6.50	08/15/2038	USD	AAA	474,525.190	106.4189	504,984.25	1.49
36296GPK1	GNMA PASS THRU SGL FAML #690826X	Mortgage	6.50	05/15/2038	USD	AAA	577,683.990	106.4189	614,764.66	1.49
36296GPS4	GNMA PASS THRU SGL FAML #690833X	Mortgage	6.50	05/15/2038	USD	AAA	424,157.300	106.4189	451,383.33	1.49
36296GSC6	GNMA PASS THRU SGL FAML #690915X	Mortgage	6.50	06/15/2038	USD	AAA	21,853.260	106.4189	23,255.99	1.49
36296H4D8	GNMA PASS THRU SGL FAML #692120X	Mortgage	6.50	10/15/2038	USD	AAA	652,930.640	106.4189	694,841.28	1.49
36296H6M6	GNMA PASS THRU SGL FAML #692176X	Mortgage	6.50	07/15/2039	USD	AAA	1,139,171.820	106.4189	1,212,293.57	1.49
36296HG86	GNMA PASS THRU SGL FAML #691523X	Mortgage	6.50	09/15/2038	USD	AAA	388,897.280	106.4189	413,860.02	1.49
36296HHY8	GNMA PASS THRU SGL FAML #691547X	Mortgage	6.50	07/15/2038	USD	AAA	149,450.520	106.4189	159,043.53	1.49
36296HJQ3	GNMA PASS THRU SGL FAML #691571X	Mortgage	6.50	08/15/2038	USD	AAA	379,507.800	106.4189	403,867.84	1.49
36296HMN6	GNMA PASS THRU SGL FAML #691665X	Mortgage	4.00	07/15/2039	USD	AAA	6,299,231.030	96.8196	6,098,887.51	6.00
36296JBA2	GNMA PASS THRU SGL FAML #692233X	Mortgage	6.50	12/15/2038	USD	AAA	717,407.970	106.4189	763,457.32	1.49
36296JTG0	GNMA PASS THRU SGL FAML #692751X	Mortgage	4.00	08/15/2039	USD	AAA	28,648.600	96.8196	27,737.45	6.00
36296JTH8	GNMA PASS THRU SGL FAML #692752X	Mortgage	4.00	08/15/2039	USD	AAA	481,978.840	96.8196	466,649.77	6.00
36296KCG5	GNMA PASS THRU SGL FAML #693171X	Mortgage	6.50	09/15/2038	USD	AAA	343,607.820	106.4189	365,663.49	1.49
36296KP63	GNMA PASS THRU SGL FAML #693545X	Mortgage	6.50	07/15/2038	USD	AAA	2,705,958.620	106.4189	2,879,650.06	1.49
36296LGF1	GNMA PASS THRU SGL FAML #694198X	Mortgage	6.50	12/15/2038	USD	AAA	477,749.850	106.4189	508,415.90	1.49
36296LPZ7	GNMA PASS THRU SGL FAML #694440X	Mortgage	6.50	09/15/2038	USD	AAA	946,415.060	106.4189	1,007,164.04	1.49
36296LRE2	GNMA PASS THRU SGL FAML #694485X	Mortgage	6.50	10/15/2038	USD	AAA	1,466,890.810	106.4189	1,561,048.35	1.49
36296LWB2	GNMA PASS THRU SGL FAML #694642X	Mortgage	6.50	08/15/2038	USD	AAA	1,022,202.320	106.4189	1,087,815.96	1.49
36296M2E7	GNMA PASS THRU SGL FAML #695673X	Mortgage	6.50	10/15/2038	USD	AAA	44,920.140	106.4189	47,803.50	1.49
36296M3L0	GNMA PASS THRU SGL FAML #695703X	Mortgage	6.50	10/15/2038	USD	AAA	187,622.130	106.4189	199,665.32	1.49
36296M4B1	GNMA PASS THRU SGL FAML #695718X	Mortgage	6.50	10/15/2038	USD	AAA	80,352.500	106.4189	85,510.21	1.49
36296M5G9	GNMA PASS THRU SGL FAML #695747X	Mortgage	6.50	11/15/2038	USD	AAA	1,150,573.640	106.4189	1,224,427.25	1.49
36296M6J2	GNMA PASS THRU SGL FAML #695773X	Mortgage	6.50	11/15/2038	USD	AAA	289,417.300	106.4189	307,994.57	1.49
36296M7A0	GNMA PASS THRU SGL FAML #695789X	Mortgage	6.50	11/15/2038	USD	AAA	32,488.020	106.4189	34,573.38	1.49
36296MK80	GNMA PASS THRU SGL FAML #695219X	Mortgage	6.50	08/15/2038	USD	AAA	939,049.880	106.4189	999,326.09	1.49
36296MKF4	GNMA PASS THRU SGL FAML #695194X	Mortgage	4.50	05/15/2039	USD	AAA	3,705,009.270	100.2752	3,715,205.54	4.82
36296MLV8	GNMA PASS THRU SGL FAML #695240X	Mortgage	6.50	08/15/2038	USD	AAA	1,039,169.400	106.4189	1,105,872.14	1.49
36296MMK1	GNMA PASS THRU SGL FAML #695262X	Mortgage	6.50	09/15/2038	USD	AAA	90,577.040	106.4189	96,391.05	1.49
36296MSH2	GNMA PASS THRU SGL FAML #695420X	Mortgage	6.50	09/15/2038	USD	AAA	660,857.090	106.4189	703,276.52	1.49
36296MSZ2	GNMA PASS THRU SGL FAML #695436X	Mortgage	6.50	09/15/2038	USD	AAA	118,044.850	106.4189	125,621.97	1.49
36296MTA6	GNMA PASS THRU SGL FAML #695445X	Mortgage	6.50	09/15/2038	USD	AAA	240,870.920	106.4189	256,332.07	1.49
36296MU89	GNMA PASS THRU SGL FAML #695507X	Mortgage	6.50	09/15/2038	USD	AAA	498,972.960	106.4189	531,001.29	1.49
36296MVH8	GNMA PASS THRU SGL FAML #695516X	Mortgage	6.50	09/15/2038	USD	AAA	192,420.950	106.4189	204,772.16	1.49
36296MYK8	GNMA PASS THRU SGL FAML #695614X	Mortgage	6.50	10/15/2038	USD	AAA	195,108.500	106.4189	207,632.22	1.49
36296MYS1	GNMA PASS THRU SGL FAML #695621X	Mortgage	6.50	10/15/2038	USD	AAA	182,250.620	106.4189	193,949.02	1.49
36296MZ43	GNMA PASS THRU SGL FAML #695663X	Mortgage	6.50	10/15/2038	USD	AAA	828,118.610	106.4189	881,274.31	1.49
36296MZR2	GNMA PASS THRU SGL FAML #695652X	Mortgage	6.50	10/15/2038	USD	AAA	440,634.700	106.4189	468,918.38	1.49
36296N3G9	GNMA PASS THRU SGL FAML #696599X	Mortgage	6.50	08/15/2038	USD	AAA	207,780.770	106.4189	221,117.91	1.49
36296NX50	GNMA PASS THRU SGL FAML #696500X	Mortgage	6.50	08/15/2038	USD	AAA	117,933.260	106.4189	125,503.22	1.49
36296NY26	GNMA PASS THRU SGL FAML #696529X	Mortgage	6.50	08/15/2038	USD	AAA	37,766.750	106.4189	40,190.94	1.49
36296NYV2	GNMA PASS THRU SGL FAML #696524X	Mortgage	6.50	08/15/2038	USD	AAA	835,782.670	106.4189	889,430.32	1.49
36296PLZ2	GNMA PASS THRU SGL FAML #697044X	Mortgage	6.50	12/15/2038	USD	AAA	118,255.470	106.4189	125,846.11	1.49
36296PZ61	GNMA PASS THRU SGL FAML #697465X	Mortgage	6.50	09/15/2038	USD	AAA	404,531.040	106.4189	430,497.28	1.49
36296PZN4	GNMA PASS THRU SGL FAML #697449X	Mortgage	6.50	09/15/2038	USD	AAA	690,724.900	106.4189	735,061.50	1.49
36296Q2Y4	GNMA PASS THRU SGL FAML #698391X	Mortgage	4.00	07/15/2039	USD	AAA	168,728.680	96.8196	163,362.36	6.00
36296Q2Z1	GNMA PASS THRU SGL FAML #698392X	Mortgage	4.00	07/15/2039	USD	AAA	12,450,198.960	96.8196	12,054,227.34	6.00
36296Q3A5	GNMA PASS THRU SGL FAML #698393X	Mortgage	4.00	07/15/2039	USD	AAA	449,058.390	96.8196	434,776.34	6.00
36296Q3K3	GNMA PASS THRU SGL FAML #698402X	Mortgage	4.50	07/15/2039	USD	AAA	5,232,292.670	100.2752	5,246,692.05	4.82
36296Q6Q7	GNMA PASS THRU SGL FAML #698479X	Mortgage	4.00	08/15/2039	USD	AAA	7,715,888.880	96.8196	7,470,489.37	6.00
36296QMD8	GNMA PASS THRU SGL FAML #697956X	Mortgage	4.00	03/15/2039	USD	AAA	2,889,569.640	96.8196	2,797,668.50	6.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36296QRJ0	GNMA PASS THRU SGL FAML #698089X	Mortgage	4.00	04/15/2039	USD	AAA	93,589.020	96.8196	90,612.47	6.00
36296QVP1	GNMA PASS THRU SGL FAML #698222X	Mortgage	4.00	06/15/2039	USD	AAA	2,481,686.380	96.8196	2,402,757.73	6.00
36296QVQ9	GNMA PASS THRU SGL FAML #698223X	Mortgage	4.00	06/15/2039	USD	AAA	995,339.270	96.8196	963,683.06	6.00
36296QY78	GNMA PASS THRU SGL FAML #698334X	Mortgage	4.00	05/15/2039	USD	AAA	86,708.580	96.8196	83,950.86	6.00
36296R2C0	GNMA PASS THRU SGL FAML #699271X	Mortgage	6.50	09/15/2038	USD	AAA	2,230,068.830	106.4189	2,373,213.62	1.49
36296R4B0	GNMA PASS THRU SGL FAML #699318X	Mortgage	6.50	10/15/2038	USD	AAA	160,227.360	106.4189	170,512.12	1.49
36296RBK2	GNMA PASS THRU SGL FAML #698542X	Mortgage	6.50	11/15/2038	USD	AAA	46,913.000	106.4189	49,924.28	1.49
36296RBP1	GNMA PASS THRU SGL FAML #698546X	Mortgage	6.50	10/15/2038	USD	AAA	60,383.700	106.4189	64,259.64	1.49
36296RF77	GNMA PASS THRU SGL FAML #698690X	Mortgage	6.50	11/15/2038	USD	AAA	441,191.840	106.4189	469,511.28	1.49
36296RFK8	GNMA PASS THRU SGL FAML #698670X	Mortgage	6.50	11/15/2038	USD	AAA	1,141,609.370	106.4189	1,214,887.58	1.49
36296RJS7	GNMA PASS THRU SGL FAML #698773X	Mortgage	6.50	12/15/2038	USD	AAA	423,431.340	106.4189	450,610.77	1.49
36296RUT2	GNMA PASS THRU SGL FAML #699094X	Mortgage	6.50	09/15/2038	USD	AAA	1,996,445.680	106.4189	2,124,594.55	1.49
36296RVW4	GNMA PASS THRU SGL FAML #699129X	Mortgage	6.50	09/15/2038	USD	AAA	1,454,875.640	106.4189	1,548,261.94	1.49
36296RZT7	GNMA PASS THRU SGL FAML #699254X	Mortgage	6.50	09/15/2038	USD	AAA	15,542.060	106.4189	16,539.68	1.49
36296S6Y6	GNMA PASS THRU SGL FAML #700287X	Mortgage	6.50	02/15/2039	USD	AAA	181,102.930	106.4189	192,727.66	1.49
36296SC45	GNMA PASS THRU SGL FAML #699491X	Mortgage	6.50	10/15/2038	USD	AAA	832,001.770	106.4189	885,406.72	1.49
36296SEK7	GNMA PASS THRU SGL FAML #699538X	Mortgage	6.50	11/15/2038	USD	AAA	326,935.870	106.4189	347,921.40	1.49
36296ST54	GNMA PASS THRU SGL FAML #699972X	Mortgage	6.50	12/15/2038	USD	AAA	510,366.020	106.4189	543,125.65	1.49
36296ST62	GNMA PASS THRU SGL FAML #699973X	Mortgage	6.50	12/15/2038	USD	AAA	106,150.890	106.4189	112,964.56	1.49
36296SV69	GNMA PASS THRU SGL FAML #700037X	Mortgage	6.50	12/15/2038	USD	AAA	348,413.170	106.4189	370,777.29	1.49
36296SWP6	GNMA PASS THRU SGL FAML #700054X	Mortgage	6.50	12/15/2038	USD	AAA	121,488.070	106.4189	129,286.21	1.49
36296SWQ4	GNMA PASS THRU SGL FAML #700055X	Mortgage	6.50	12/15/2038	USD	AAA	324,644.930	106.4189	345,483.41	1.49
36296SZB4	GNMA PASS THRU SGL FAML #700138X	Mortgage	6.50	01/15/2039	USD	AAA	63,513.740	106.4189	67,590.59	1.49
36296T7C1	GNMA PASS THRU SGL FAML #701191X	Mortgage	6.50	10/15/2038	USD	AAA	337,400.600	106.4189	359,057.84	1.49
36296TP98	GNMA PASS THRU SGL FAML #700748X	Mortgage	6.50	10/15/2038	USD	AAA	1,488,074.200	106.4189	1,583,591.47	1.49
36296TSJ3	GNMA PASS THRU SGL FAML #700821X	Mortgage	6.50	10/15/2038	USD	AAA	71,385.470	106.4189	75,967.60	1.49
36296TUX9	GNMA PASS THRU SGL FAML #700898X	Mortgage	6.50	11/15/2038	USD	AAA	535,426.410	106.4189	569,794.63	1.49
36296TXB4	GNMA PASS THRU SGL FAML #700974X	Mortgage	6.50	11/15/2038	USD	AAA	26,973.280	106.4189	28,704.65	1.49
36296U3H1	GNMA PASS THRU SGL FAML #702000X	Mortgage	6.50	02/15/2039	USD	AAA	760,577.130	106.4189	809,397.44	1.49
36296UEG1	GNMA PASS THRU SGL FAML #701335X	Mortgage	6.50	02/15/2039	USD	AAA	292,094.820	106.4189	310,843.95	1.49
36296UHP8	GNMA PASS THRU SGL FAML #701438X	Mortgage	6.50	11/15/2038	USD	AAA	378,595.490	106.4189	402,896.97	1.49
36296ULJ7	GNMA PASS THRU SGL FAML #701529X	Mortgage	6.50	02/15/2038	USD	AAA	220,117.980	106.4189	234,247.03	1.49
36296UTH3	GNMA PASS THRU SGL FAML #701752X	Mortgage	6.50	03/15/2039	USD	AAA	714,916.040	106.4189	760,805.43	1.49
36296UWB2	GNMA PASS THRU SGL FAML #701842X	Mortgage	6.50	08/15/2038	USD	AAA	105,151.100	106.4189	111,900.59	1.49
36296UZX1	GNMA PASS THRU SGL FAML #701958X	Mortgage	4.00	06/15/2039	USD	AAA	1,987,526.290	96.8196	1,924,314.13	6.00
36296VC30	GNMA PASS THRU SGL FAML #702190X	Mortgage	4.00	07/15/2039	USD	AAA	676,438.960	96.8196	654,925.21	6.00
36296VCH9	GNMA PASS THRU SGL FAML #702172X	Mortgage	4.00	07/15/2039	USD	AAA	985,647.340	96.8196	954,299.37	6.00
36296VCM8	GNMA PASS THRU SGL FAML #702176X	Mortgage	4.50	07/15/2039	USD	AAA	854,506.190	100.2752	856,857.81	4.82
36296VDS4	GNMA PASS THRU SGL FAML #702213X	Mortgage	4.00	07/15/2039	USD	AAA	113,948.110	96.8196	110,324.05	6.00
36296VQM3	GNMA PASS THRU SGL FAML #702560X	Mortgage	6.50	11/15/2038	USD	AAA	1,433,901.350	106.4189	1,525,941.34	1.49
36296WBC9	GNMA PASS THRU SGL FAML #703035X	Mortgage	4.00	07/15/2039	USD	AAA	1,987,101.630	96.8196	1,923,902.98	6.00
36296WR99	GNMA PASS THRU SGL FAML #703512X	Mortgage	4.50	05/15/2039	USD	AAA	1,896,419.510	100.2752	1,901,638.49	4.82
36296WSH0	GNMA PASS THRU SGL FAML #703520X	Mortgage	4.50	06/15/2039	USD	AAA	5,967,444.330	100.2752	5,983,866.87	4.82
36296WV86	GNMA PASS THRU SGL FAML #703639X	Mortgage	6.50	01/15/2039	USD	AAA	115,156.050	106.4189	122,547.75	1.49
36296X5U4	GNMA PASS THRU SGL FAML #704759X	Mortgage	4.00	11/15/2039	USD	AAA	1,906,440.990	96.8196	1,845,807.69	6.00
36296XDJ0	GNMA PASS THRU SGL FAML #704005X	Mortgage	6.50	11/15/2038	USD	AAA	1,533,287.630	106.4189	1,631,707.07	1.49
36296XE59	GNMA PASS THRU SGL FAML #704056X	Mortgage	6.50	11/15/2038	USD	AAA	89,060.430	106.4189	94,777.09	1.49
36296XFG4	GNMA PASS THRU SGL FAML #704067X	Mortgage	6.50	12/15/2038	USD	AAA	136,812.010	106.4189	145,593.77	1.49
36296XGG3	GNMA PASS THRU SGL FAML #704099X	Mortgage	6.50	12/15/2038	USD	AAA	1,960,467.980	106.4189	2,086,307.50	1.49
36296XHT4	GNMA PASS THRU SGL FAML #704142X	Mortgage	6.50	12/15/2038	USD	AAA	983,416.280	106.4189	1,046,540.31	1.49
36296XXJ8	GNMA PASS THRU SGL FAML #704581X	Mortgage	4.00	06/15/2039	USD	AAA	132,493.280	96.8196	128,279.41	6.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36296XXW9	GNMA PASS THRU SGL FAML #704593X	Mortgage	4.00	06/15/2039	USD	AAA	650,493.390	96.8196	629,804.81	6.00
36296XYQ1	GNMA PASS THRU SGL FAML #704619X	Mortgage	4.00	07/15/2039	USD	AAA	1,411,222.580	96.8196	1,366,339.44	6.00
36296XYR9	GNMA PASS THRU SGL FAML #704620X	Mortgage	4.50	07/15/2039	USD	AAA	2,080,358.180	100.2752	2,086,083.37	4.82
36296YNP3	GNMA PASS THRU SGL FAML #705198X	Mortgage	4.00	07/15/2039	USD	AAA	3,012,450.610	96.8196	2,916,641.31	6.00
36296YP71	GNMA PASS THRU SGL FAML #705246X	Mortgage	4.00	08/15/2039	USD	AAA	1,912,298.180	96.8196	1,851,478.61	6.00
36296YPY2	GNMA PASS THRU SGL FAML #705239X	Mortgage	4.00	08/15/2039	USD	AAA	656,417.560	96.8196	635,540.57	6.00
36296YQ54	GNMA PASS THRU SGL FAML #705276X	Mortgage	4.00	08/15/2039	USD	AAA	49,067.690	96.8196	47,507.12	6.00
36296YQV7	GNMA PASS THRU SGL FAML #705268X	Mortgage	4.50	08/15/2039	USD	AAA	5,808,865.130	100.2752	5,824,851.25	4.82
36296YTP7	GNMA PASS THRU SGL FAML #705358X	Mortgage	6.50	12/15/2038	USD	AAA	543,777.440	106.4189	578,681.70	1.49
36297A2M4	GNMA PASS THRU SGL FAML #706480X	Mortgage	6.50	01/15/2039	USD	AAA	719,310.550	106.4189	765,482.02	1.49
36297A4N0	GNMA PASS THRU SGL FAML #706529X	Mortgage	6.50	02/15/2039	USD	AAA	255,138.970	106.4189	271,515.96	1.49
36297AJF1	GNMA PASS THRU SGL FAML #705962X	Mortgage	6.50	01/15/2039	USD	AAA	641,617.320	106.4189	682,801.78	1.49
36297AJX2	GNMA PASS THRU SGL FAML #705978X	Mortgage	6.50	01/15/2039	USD	AAA	775,530.730	106.4189	825,310.90	1.49
36297BFB2	GNMA PASS THRU SGL FAML #706762X	Mortgage	4.00	09/15/2039	USD	AAA	2,609,791.410	96.8196	2,526,788.47	6.00
36297C3X5	GNMA PASS THRU SGL FAML #708314X	Mortgage	6.50	02/15/2039	USD	AAA	178,559.810	106.4189	190,021.30	1.49
36297CPJ2	GNMA PASS THRU SGL FAML #707925X	Mortgage	4.00	06/15/2039	USD	AAA	844,633.120	96.8196	817,770.04	6.00
36297CPK9	GNMA PASS THRU SGL FAML #707926X	Mortgage	4.00	07/15/2039	USD	AAA	226,471.510	96.8196	219,268.71	6.00
36297CPS2	GNMA PASS THRU SGL FAML #707933X	Mortgage	4.00	07/15/2039	USD	AAA	179,437.590	96.8196	173,730.68	6.00
36297DKT3	GNMA PASS THRU SGL FAML #708706X	Mortgage	4.00	04/15/2039	USD	AAA	73,389.130	96.8196	71,055.03	6.00
36297EKA2	GNMA PASS THRU SGL FAML #709589X	Mortgage	4.00	07/15/2039	USD	AAA	408,484.070	96.8196	395,492.46	6.00
36297F2J0	GNMA PASS THRU SGL FAML #710977X	Mortgage	4.00	11/15/2039	USD	AAA	12,155,602.210	96.8196	11,769,000.11	6.00
36297FEK4	GNMA PASS THRU SGL FAML #710338X	Mortgage	4.00	07/15/2039	USD	AAA	493,858.520	96.8196	478,151.62	6.00
36297FH62	GNMA PASS THRU SGL FAML #710453X	Mortgage	4.00	07/15/2039	USD	AAA	169,103.400	96.8196	163,725.16	6.00
36297FH70	GNMA PASS THRU SGL FAML #710454X	Mortgage	4.00	07/15/2039	USD	AAA	827,672.890	96.8196	801,349.22	6.00
36297FHJ4	GNMA PASS THRU SGL FAML #710433X	Mortgage	4.00	06/15/2039	USD	AAA	696,057.000	96.8196	673,919.29	6.00
36297FJ37	GNMA PASS THRU SGL FAML #710482X	Mortgage	4.00	10/15/2039	USD	AAA	963,703.340	96.8196	933,053.30	6.00
36297FJ52	GNMA PASS THRU SGL FAML #710484X	Mortgage	4.00	10/15/2039	USD	AAA	659,440.600	96.8196	638,467.47	6.00
36297FKH4	GNMA PASS THRU SGL FAML #710496X	Mortgage	4.00	11/15/2039	USD	AAA	1,383,360.940	96.8196	1,339,363.92	6.00
36297FKJ0	GNMA PASS THRU SGL FAML #710497X	Mortgage	4.00	11/15/2039	USD	AAA	1,996,923.180	96.8196	1,933,412.16	6.00
36297FKK7	GNMA PASS THRU SGL FAML #710498X	Mortgage	4.00	11/15/2039	USD	AAA	1,198,386.360	96.8196	1,160,272.36	6.00
36297FR20	GNMA PASS THRU SGL FAML #710705X	Mortgage	4.00	07/15/2039	USD	AAA	152,431.650	96.8196	147,583.65	6.00
36297FR38	GNMA PASS THRU SGL FAML #710706X	Mortgage	4.00	07/15/2039	USD	AAA	1,524,432.530	96.8196	1,475,948.81	6.00
36297FVZ2	GNMA PASS THRU SGL FAML #710832X	Mortgage	4.00	09/15/2039	USD	AAA	1,139,219.090	96.8196	1,102,986.86	6.00
36297FX98	GNMA PASS THRU SGL FAML #710904X	Mortgage	4.00	10/15/2039	USD	AAA	887,856.960	96.8196	859,619.16	6.00
36297G3X6	GNMA PASS THRU SGL FAML #711914X	Mortgage	6.50	03/15/2039	USD	AAA	558,424.910	106.4189	594,269.37	1.49
36297GMJ6	GNMA PASS THRU SGL FAML #711461X	Mortgage	4.00	10/15/2039	USD	AAA	5,423,786.940	96.8196	5,251,286.44	6.00
36297HA57	GNMA PASS THRU SGL FAML #712028X	Mortgage	4.00	07/15/2039	USD	AAA	557,427.610	96.8196	539,698.94	6.00
36297HAF5	GNMA PASS THRU SGL FAML #712006X	Mortgage	4.00	06/15/2039	USD	AAA	860,530.540	96.8196	833,161.85	6.00
36297HTT5	GNMA PASS THRU SGL FAML #712562X	Mortgage	4.00	07/15/2039	USD	AAA	667,126.400	96.8196	645,908.82	6.00
36297J4R2	GNMA PASS THRU SGL FAML #713732X	Mortgage	4.00	08/15/2039	USD	AAA	2,153,688.340	96.8196	2,085,191.49	6.00
36297J4S0	GNMA PASS THRU SGL FAML #713733X	Mortgage	4.00	08/15/2039	USD	AAA	319,572.320	96.8196	309,408.50	6.00
36297JTK0	GNMA PASS THRU SGL FAML #713454X	Mortgage	4.00	06/15/2039	USD	AAA	5,863,451.390	96.8196	5,676,967.60	6.00
36297JXU3	GNMA PASS THRU SGL FAML #713591X	Mortgage	4.00	07/15/2039	USD	AAA	850,845.520	96.8196	823,784.85	6.00
36297JXV1	GNMA PASS THRU SGL FAML #713592X	Mortgage	4.00	07/15/2039	USD	AAA	1,663,568.950	96.8196	1,610,660.07	6.00
36297JXW9	GNMA PASS THRU SGL FAML #713593X	Mortgage	4.00	07/15/2039	USD	AAA	997,097.620	96.8196	965,385.49	6.00
36297K3E9	GNMA PASS THRU SGL FAML #714597X	Mortgage	4.00	08/15/2039	USD	AAA	234,210.300	96.8196	226,761.37	6.00
36297KCM1	GNMA PASS THRU SGL FAML #713876X	Mortgage	4.00	08/15/2039	USD	AAA	13,634,023.180	96.8196	13,200,400.71	6.00
36297KCN9	GNMA PASS THRU SGL FAML #713877X	Mortgage	4.00	08/15/2039	USD	AAA	7,810,658.720	96.8196	7,562,245.09	6.00
36297KCP4	GNMA PASS THRU SGL FAML #713878X	Mortgage	4.00	09/15/2039	USD	AAA	623,275.860	96.8196	603,452.92	6.00
36297KJ85	GNMA PASS THRU SGL FAML #714087X	Mortgage	4.00	07/15/2039	USD	AAA	1,969,425.160	96.8196	1,906,788.69	6.00
36297KUV1	GNMA PASS THRU SGL FAML #714396X	Mortgage	4.00	06/15/2039	USD	AAA	794,400.920	96.8196	769,135.44	6.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
38373MVE7	GNR 2006-32 XM ARM	Mortgage	0.70	11/16/2045	USD	AAA	158,827,322.000	3.2087	5,096,244.64	4.00
3837H34Q7	GNR 2000-7 FT 1MLIB+110	Mortgage	1.34	01/16/2030	USD	AAA	2,840,575.900	101.7184	2,889,389.21	0.00
3837H3BG1	GNR 1999-43 FO 1MLIB+45	Mortgage	0.68	11/16/2029	USD	AAA	3,106,839.000	100.0813	3,109,363.31	0.00
3837H3DL8	GNR 1999-39 PE PAC WM28 WC8.27	Mortgage	7.50	11/20/2029	USD	AAA	2,718,712.300	108.8931	2,960,489.02	2.00
3837H4PR0	GNR 2000-12 FT 1MLIB+110	Mortgage	1.34	02/16/2030	USD	AAA	6,589,676.890	101.9432	6,717,727.49	0.00
46625MKL2	JPMCC 2002-CIB4 A3 WM31 WC7.38	Mortgage	6.16	05/12/2034	USD	AAA	4,720,000.000	105.3427	4,972,174.02	2.58
46629YAC3	JPMCC 2007-CB18 A4 WM16 WC5.7565	Mortgage	5.44	06/12/2047	USD	AAA	16,945,000.000	87.3476	14,801,042.35	5.83
46630JAK5	JPMCC 2007-LDPX A2S WM15 WC5.7613	Mortgage	5.31	01/15/2049	USD	AAA	6,000,000.000	96.7731	5,806,386.60	2.65
52108MAQ6	LBUBS 2005-C7 XCP WM15 WC5.5207	Mortgage	0.20	11/15/2040	USD	AAA	53,465,701.940	0.5556	297,076.82	1.60
55312VAD0	MLCFC 2006-4 A3	Mortgage	5.17	12/12/2049	USD	AAA	9,000,000.000	88.6083	7,974,742.50	5.55
55312YAE2	MLCFC 2007-5 A4 WM16 WC5.9533	Mortgage	5.38	08/12/2048	USD	AA	5,000,000.000	78.6789	3,933,944.00	5.65
61750HAM8	MSC 2006-HQ10 X2 WM16 WC5.9265 VAR 14	Mortgage	0.50	11/12/2041	USD	AAA	36,467,617.700	1.3795	503,052.55	1.68
88522AAA9	TMST 2006-4 A1 1ML+13	Mortgage	0.36	07/25/2036	USD	B+	4,249,295.350	96.6466	4,106,799.05	0.00
SWPC10AB1	CMBX.NA.AAA.4 NEGB BP GST	Mortgage	-0.35	02/17/2051	USD	AAA	12,000,000.000	17.0357	2,044,285.72	-0.86
SWPC27059	CMBX.NA.AAA.4 NEGB BP BRC	Mortgage	-0.35	02/17/2051	USD	AAA	2,250,000.000	17.0357	383,303.57	-0.86
SWPC30U01	CMBX.NA.AAA.3 NEGB BP JPM	Mortgage	-0.08	12/13/2049	USD	AAA	500,000.000	15.4643	77,321.43	-0.78
SWPC30U84	CMBX.NA.AAA.5 NEGB BP DUB	Mortgage	-0.35	02/15/2051	USD	AAA	18,000,000.000	15.8214	2,847,857.14	-0.80
SWPC32679	ABX.HE.A.06-1 NEGB BP JPM	Mortgage	-0.54	07/25/2045	USD	A	2,673,726.930	89.0538	2,381,054.10	0.00
SWPC45T50	CMBX.NA.AAA.4 NEGB BP CBK	Mortgage	-0.35	02/17/2051	USD	AAA	16,000,000.000	17.0357	2,725,714.29	-0.86
SWPC54913	ABX.HE.BBB.06-2 SP RYL	Mortgage	1.33	05/25/2046	USD	BAA	373,856.580	-95.0000	(355,163.75)	0.00
SWPC58641	TELOS 2006-1A D BP GST	Mortgage	-2.50	10/11/2021	USD	BAA	500,000.000	39.9584	199,792.01	0.00
SWPC78490	ABX.HE.BBB.06-2 SP DUB	Mortgage	1.33	05/25/2046	USD	BAA	598,170.520	-95.0000	(568,261.99)	0.00
SWPC98N63	CMBX.NA.AAA.4 NEGB BP DUB	Mortgage	-0.35	02/17/2051	USD	AAA	5,000,000.000	17.0357	851,785.71	-0.86
SWPC98N83	CMBX.NA.AAA.4 NEGB BP FBF	Mortgage	-0.35	02/17/2051	USD	AAA	3,400,000.000	17.0357	579,214.29	-0.86
SWPC99082	ABX.HE.BBB.-06-2 SP GST	Mortgage	2.42	05/25/2046	USD	BAA-	250,000.000	-95.0075	(237,518.75)	0.00
05522RBJ6	BACCT 2007-A12 A12 1MLIB+20	Net Cash Equivalents	0.43	01/15/2013	USD	AAA	4,300,000.000	99.6295	4,284,068.07	0.00
12558MBB7	CITHE 2002-2 AV 1ML+27	Net Cash Equivalents	0.50	06/25/2033	USD	AAA	23,991.740	72.1474	17,309.42	0.00
152314EQ9	CXHE 2002-A AV 1ML+30	Net Cash Equivalents	0.53	01/25/2032	USD	AAA	30,224.910	73.1826	22,119.38	0.00
161571BB9	CHAIT 2006-A1 A 1MLIB+4	Net Cash Equivalents	0.27	04/15/2013	USD	AAA	698,000.000	99.5885	695,127.52	0.00
22541NAD1	HEAT 2002-1-A4 1MOLIB+30 FSA	Net Cash Equivalents	0.83	11/25/2032	USD	AAA	2,565.960	43.1171	1,106.37	0.00
31346SZG4	FH ARM 645243 1YRWTA+182.5 11.63	Net Cash Equivalents	4.58	06/01/2030	USD	AAA	2,578.080	102.9357	2,653.76	1.00
31348P5P1	FH ARM 775354 COFI + 150.1	Net Cash Equivalents	3.43	05/01/2019	USD	AAA	8,512.880	99.6331	8,481.65	1.00
31378KPU2	FN ARM 401035 1YCMT+231 13.32	Net Cash Equivalents	2.93	09/01/2021	USD	AAA	8,297.610	100.1984	8,314.07	0.50
31397NNR2	FNR 2009-11 VP VAR	Net Cash Equivalents	6.26	03/25/2039	USD	AAA	13,652,882.560	104.5306	14,271,437.33	1.00
34528XAE9	FORDO 2008-C A3 1MLIB+142	Net Cash Equivalents	1.65	06/15/2012	USD	AAA	6,000,000.000	100.6873	6,041,238.60	0.00
361849ZA3	GMACC 2003-C2 X2 WM13 WC5.5711 VAR 14	Net Cash Equivalents	0.08	05/10/2040	USD	AAA	128,654,338.240	0.0130	16,763.65	0.52
36202K4L6	GN II ARM 008927M 10/10 11.50	Net Cash Equivalents	3.63	07/20/2026	USD	AAA	1,210,250.650	102.4269	1,239,622.65	1.00
36202K5J0	GN II ARM 008949M 10/10 11.50	Net Cash Equivalents	3.63	08/20/2026	USD	AAA	2,266,744.750	102.4284	2,321,790.76	1.00
36202K6G5	GN II ARM 008971M 10/10 11.50	Net Cash Equivalents	3.63	09/20/2026	USD	AAA	2,136,259.200	102.4293	2,188,155.92	1.00
36202KA70	GN II ARM 008130M 07/10 14.00	Net Cash Equivalents	4.50	05/20/2016	USD	AAA	12,992.860	102.5080	13,318.73	1.00
36202KHJ7	GN II ARM 008333M 04/10 14.00	Net Cash Equivalents	4.50	03/20/2018	USD	AAA	9,019.610	103.0127	9,291.34	1.00
36202KUF0	GN II ARM 008682M 10/10 10.50	Net Cash Equivalents	3.63	08/20/2025	USD	AAA	5,996.000	102.3342	6,135.96	1.00
36202KUJ2	GN II ARM 008685M 10/10 11.50	Net Cash Equivalents	3.63	08/20/2025	USD	AAA	4,137.550	102.4070	4,237.14	1.00
36202KYL3	GN II ARM 008815M 04/10 10.50	Net Cash Equivalents	4.38	02/20/2026	USD	AAA	13,029.030	102.9484	13,413.18	1.00
36202KZ65	GN II ARM 008865M 07/10 10.00	Net Cash Equivalents	4.38	05/20/2026	USD	AAA	28,025.850	102.7659	28,801.00	1.00
36202KZL2	GN II ARM 008847M 07/10 10.00	Net Cash Equivalents	4.38	04/20/2026	USD	AAA	57,533.050	102.7649	59,123.81	1.00
36208A2S9	G2 PASS THRU #892041X	Net Cash Equivalents	3.13	02/20/2059	USD	AAA	12,489,734.610	103.5000	12,926,875.32	0.00
36208A2T7	G2 PASS THRU #892042X	Net Cash Equivalents	3.16	04/20/2059	USD	AAA	9,872,642.350	103.5000	10,218,184.83	0.00
36208A2U4	G2 PASS THRU #892291X	Net Cash Equivalents	3.29	04/20/2059	USD	AAA	12,258,375.160	103.5000	12,687,418.29	0.00
36208AEN7	GN II ARM 849352X 1YCMT+150 10.5	Net Cash Equivalents	3.63	10/20/2025	USD	AAA	910,585.450	102.3346	931,844.02	0.80
36208AES6	GN II ARM 849353X 1YCMT+150 10.5	Net Cash Equivalents	3.63	09/20/2025	USD	AAA	854,604.190	102.3349	874,557.93	0.80

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
36208AZN4	G2 PASS THRU #891588X	Net Cash Equivalents	1.33	03/20/2058	USD	AAA	88,314,328.920	96.0000	84,781,755.76	0.00
36208AZY0	G2 PASS THRU # 891562X	Net Cash Equivalents	1.51	08/20/2058	USD	AAA	46,616,036.030	99.4380	46,354,053.91	0.00
36225C4F0	GN II ARM 080821M 04/10 9.50	Net Cash Equivalents	3.50	01/20/2034	USD	AAA	972,107.030	101.3072	984,814.18	0.68
36225C4M5	GN II ARM 080827X 1YCMT+200 9	Net Cash Equivalents	5.00	02/20/2034	USD	AAA	4,247,740.730	103.6827	4,404,173.98	0.00
36225CA55	GN II ARM 080027M 04/10 10.00	Net Cash Equivalents	4.38	01/20/2027	USD	AAA	16,080.570	102.8839	16,544.31	1.00
36225CFW1	GN II ARM 080180M 04/10 11.00	Net Cash Equivalents	4.38	03/20/2028	USD	AAA	24,275.320	103.0255	25,009.76	1.00
36225CJ49	GN II ARM 080282X 07/10 9.5	Net Cash Equivalents	4.38	05/20/2029	USD	AAA	2,666,433.590	102.7477	2,739,700.11	1.00
36225CM29	GN II ARM 080376M 04/10 11.00	Net Cash Equivalents	4.25	02/20/2030	USD	AAA	778,999.000	103.1929	803,871.33	1.00
36225CN85	GN II ARM 080414X 07/10 11.00	Net Cash Equivalents	4.38	06/20/2030	USD	AAA	729,139.240	102.9131	750,379.61	1.00
36225CPE0	GN II ARM 080420X 07/10 12.50	Net Cash Equivalents	4.50	06/20/2030	USD	AAA	6,860.330	100.2759	6,879.26	1.00
36225CQT6	GN II ARM 080465M 01/11 12.50	Net Cash Equivalents	4.13	10/20/2030	USD	AAA	23,269.260	103.5044	24,084.70	1.00
36225CR73	GN II ARM 080509M 07/10 11.50	Net Cash Equivalents	4.50	04/20/2031	USD	AAA	251,193.260	103.0480	258,849.59	1.00
36225CS31	GN II ARM 080537X 10/10 10.50	Net Cash Equivalents	3.63	08/20/2031	USD	AAA	1,034,867.230	102.4128	1,059,836.70	1.00
36225CSN7	GN II ARM 080524X 10/10 10.0	Net Cash Equivalents	3.63	07/20/2031	USD	AAA	606,856.850	102.3356	621,030.89	1.00
36225CUU8	GN II ARM 080594M 07/10 10.0	Net Cash Equivalents	4.38	04/20/2032	USD	AAA	1,690,325.500	102.8159	1,737,923.44	1.00
36225CV78	GN II ARM 080637M 10/10 10.00	Net Cash Equivalents	3.63	09/20/2032	USD	AAA	1,817,811.380	101.7649	1,849,893.91	1.00
36225DSZ8	GN II ARM 081435X 10/10 9.50	Net Cash Equivalents	3.63	08/20/2035	USD	AAA	421,652.330	101.1563	426,528.06	1.00
36225DTX2	GN II ARM 081465X 10/10 9.5	Net Cash Equivalents	3.63	09/20/2035	USD	AAA	922,511.940	101.1629	933,240.23	1.00
36228CQL0	GSMS 2003-C1 X2 WM12 WC5.5594 VAR 144	Net Cash Equivalents	0.83	01/10/2040	USD	AAA	141,290,991.690	0.1375	194,232.72	0.54
38373RVC0	GNR 2001-38-FA 1MOLIB+30	Net Cash Equivalents	0.53	08/16/2031	USD	AAA	64,017.990	99.2297	63,524.87	0.00
38373T5W1	GNR 2002-13-FD 1MOLIB+20	Net Cash Equivalents	0.43	02/16/2032	USD	AAA	27,965.500	99.8473	27,922.79	0.00
38373V4K3	GNR 2002-76 F 1MLIBOR+20	Net Cash Equivalents	0.43	01/16/2031	USD	AAA	2,154,990.060	100.3474	2,162,476.50	0.00
38373V5Q9	GNR 2002-76 FY 1MOLIB+30	Net Cash Equivalents	0.53	12/16/2026	USD	AAA	501,492.700	99.1248	497,103.69	0.00
38373VHS2	GNR 2002-60 FB 1MOLIB+25	Net Cash Equivalents	0.48	08/16/2032	USD	AAA	1,139,751.730	99.4006	1,132,920.17	0.00
38373WPH5	GNR 2002-24 FX 1MOLIB+55	Net Cash Equivalents	0.78	04/16/2032	USD	AAA	199,049.550	99.5179	198,089.95	0.00
38374FNE0	GNR 2004-11 PG WM33 WC5.9166	Net Cash Equivalents	3.00	02/20/2034	USD	AAA	1,465,286.830	100.6216	1,474,394.91	1.00
38374M2A6	GNR 2006-17 AF 1MLIB+10	Net Cash Equivalents	0.33	04/20/2036	USD	AAA	45,263,692.040	98.6815	44,666,885.74	0.00
38375J4H5	GNR 2007-30 FL 1MLIB+30	Net Cash Equivalents	0.53	04/20/2037	USD	AAA	43,841,981.250	99.1120	43,452,646.92	0.00
38375JC86	GNR 2007-18 FD 1MLIB+30	Net Cash Equivalents	0.53	04/20/2037	USD	AAA	11,665,699.710	97.8671	11,416,886.67	0.00
38375JJZ9	GNR 2007-5 FA 1MLIB+14	Net Cash Equivalents	0.37	02/20/2037	USD	AAA	48,794,467.660	98.5810	48,102,083.92	0.00
3837H0U92	GNR 1997-8 FJ 1MO LIBOR+50	Net Cash Equivalents	0.75	05/16/2027	USD	AAA	54,765.010	99.2225	54,339.22	0.00
3837H1RG8	GNR 1998-17 F 1MLBIOR +50BP	Net Cash Equivalents	0.73	07/16/2028	USD	AAA	100,129.290	100.2814	100,411.02	0.00
3837H2Y29	GNR 1999-31 FD 1MLIB+65	Net Cash Equivalents	0.88	05/16/2029	USD	AAA	204,591.000	99.9443	204,476.96	0.00
46625YT94	JPMCC 2007-FL1A A1 1MLIB+37.5 144A	Net Cash Equivalents	0.61	07/15/2019	USD	AAA	6,989,359.520	82.2837	5,751,100.82	0.18
466309AC5	JPALT 2008-R4 2A1 1MLIB+50 144A	Net Cash Equivalents	0.73	06/27/2037	USD	AAA	12,762,944.240	75.3774	9,620,376.81	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	1.1261	31,723.51	0.95
57563NAA6	MEFA 2008-1 A1 3MLIB+95	Net Cash Equivalents	1.23	04/25/2038	USD	AAA	5,396,283.150	100.5930	5,428,283.11	0.00
590201AA7	MLFT 2008-LAQA A1 1MLIB+53.8 144A	Net Cash Equivalents	0.77	07/09/2021	USD	AAA	8,000,000.000	85.0350	6,802,797.60	0.00
59020UA21	MLCC 2005-2 2A 1YRCMT+225	Net Cash Equivalents	4.25	10/25/2035	USD	AAA	1,406,195.500	88.2946	1,241,595.25	1.00
61745MTJ2	MSC 2003-IQ5 X2 WM13 WC6.055 VAR 144A	Net Cash Equivalents	0.87	04/15/2038	USD	AAA	47,118,192.090	1.3825	651,413.71	1.22
61910AAA6	MECA 2007-FF1 A 1YCMT+49 144A	Net Cash Equivalents	0.90	02/25/2042	USD	AAA	4,120,710.840	93.3800	3,847,919.78	0.00
61911AAA5	MECA 2006-SFG3 A 1YCMT+ 50 144A	Net Cash Equivalents	0.77	10/25/2041	USD	AAA	3,228,798.560	93.4875	3,018,522.27	0.00
61911CAA1	MECA 2007-FF2 A 1YCMT+47 144A	Net Cash Equivalents	0.88	02/25/2042	USD	AAA	643,152.860	93.3800	600,576.14	0.00
61911GAA2	MECA 2007-FF3 A 1YCMT+50 144A	Net Cash Equivalents	0.77	05/25/2042	USD	AAA	19,050,866.940	93.3800	17,789,699.55	0.00
722010105	Short-Term Floating NAV Portfolio	Net Cash Equivalents	0.52	05/01/2010	USD	AAA	4,623,865.957	10.0120	46,294,145.96	0.17
78444YAC9	SLMA 2008-5 A3 3MLIB+130	Net Cash Equivalents	1.58	01/25/2018	USD	AAA	4,780,000.000	102.9294	4,920,023.41	0.00
78445JAA5	SLMA 2008-9 A 3MLIB+150	Net Cash Equivalents	1.78	04/25/2023	USD	AAA	5,803,918.300	104.0771	6,040,548.69	0.00
805564LW9	SAST 2002-2-AV 1MOLIB+26	Net Cash Equivalents	0.75	08/25/2032	USD	AAA	3,874.230	85.8065	3,324.34	0.00
83715AAE9	SCSLC 2008-1 A1 3MLIB+50	Net Cash Equivalents	0.76	09/02/2014	USD	AAA	943,211.070	99.8780	942,060.35	0.00
83715AAF6	SCSLC 2008-1 A2 3MLIB+55	Net Cash Equivalents	0.81	03/01/2018	USD	AAA	6,500,000.000	100.3087	6,520,063.55	0.00
83715AAG4	SCSLC 2008-1 A3 3MLIB+75	Net Cash Equivalents	1.01	03/02/2020	USD	AAA	8,400,000.000	100.0377	8,403,165.96	0.00

CUSIP	Description	Sector	Coupon	Maturity	Currency	Quality	Par Value / Shares / Quantity	Price	Market Value	Duration
83715AAH2	SCSLC 2008-1 A4 3MLIB+100	Net Cash Equivalents	1.26	09/03/2024	USD	AAA	4,300,000.000	100.9245	4,339,751.78	0.00
86358HXX3	SAMI 2002-AR3-A1 1MOLIB+33	Net Cash Equivalents	0.89	09/19/2032	USD	AAA	116,740.700	83.6928	97,703.54	0.00
86358RL21	SASC 2002-HF1-A 1ML+29	Net Cash Equivalents	0.52	01/25/2033	USD	AAA	76,628.660	86.7761	66,495.39	0.00
86358RW45	ARC 2002-BC4-A 1MOLIB+29	Net Cash Equivalents	0.52	07/25/2032	USD	AAA	19,032.180	90.2378	17,174.21	0.00
899100499	FINL FUTURES MAINTENANCE ACCT	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	401,776.890	100.0000	401,776.89	0.00
912795T68	U S TREASURY BILLS	Net Cash Equivalents	0.05	03/11/2010	USD	AAA	860,000.000	99.9936	859,944.96	0.18
912795T76	U S TREASURY BILLS	Net Cash Equivalents	0.09	03/18/2010	USD	AAA	330,000.000	99.9919	329,973.27	0.21
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	0.000	99.9918	0.00	0.22
912795T84	U S TREASURY BILLS	Net Cash Equivalents	0.11	03/25/2010	USD	AAA	1,090,000.000	99.9918	1,089,910.62	0.22
912795UL3	CASH MGMT BILL	Net Cash Equivalents	0.17	04/01/2010	USD	AAA	1,790,000.000	99.9879	1,789,783.41	0.24
9840608A4	STATE STREET REPO	Net Cash Equivalents	0.01	12/01/2015	USD	A1+	2,825,581.370	100.0000	2,825,581.37	0.00
988072690	STATE STREET STIF FUND (GBP)	Net Cash Equivalents	0.05	12/01/2015	GBP	A1+	1.000	125.0891	1.61	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	Net Cash Equivalents	0.02	12/31/2060	USD	A1+	40,300.000	100.0000	40,300.00	0.00
LSIOPNTA5	LSI OPEN POSITION NET ASSET	Net Cash Equivalents	0.00	12/31/2060	USD		141,751.060	30.0000	42,525.32	0.00
UTPA023N8	U S TIPS REPO	Net Cash Equivalents	0.01	01/04/2010	USD	AAA	100,000.000	100.0000	100,000.00	0.00
UTPA024F4	U S TIPS REPO	Net Cash Equivalents	0.00	01/04/2010	USD	AAA	1,000,000.000	100.0000	1,000,000.00	0.00
	TOTAL SECURITIES POSITIONS HELD								1,680,053,806.16	
	UNINVESTED CASH PLUS RECEIVABLES								4,425,787.17	
	NET UNSETTLED TRADES								(264,718,077.57)	
	NET FUTURES HELD								(40,177,687.50)	
	BROKER CASH COLLATERAL RECEIVED								(15,839,195.61)	
	ACCOUNTING MARKET VALUE								1,363,744,632.65	