

PIMCO GNMA FUND AS OF 9/30/2008

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](http://www.allianzinvestors.com) or by calling 1-888-877-4626. Please read this prospectus carefully before you invest or send money.

This complete 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, 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. Allianz Global Investors Distributors LLC, 1345 Avenue of the Americas, New York, NY 10105, [www.allianzinvestors.com](http://www.allianzinvestors.com), 1-888-877-4626.

Please see bottom for currency key.

CUSIP	DESCRIPTION	COUPON	MATURITY	CURRENCY	PAR/SHARES/QTY	PRICE	MKT VALUE	QUALITY	DURATION
83162CSA2	SBAP 2008-201 1	5.6000	09/01/2028 USD		5,300,000.000	100.2861	5,315,162.24	AAA	5.50
831641DB8	UBIC 2000-P10B-1PASS THRU	7.4490	08/10/2010 USD		25,422.830	101.6254	25,836.05	AAA	2.00
912828HA1	S U S TREASURY BOND	4.7500	08/15/2017 USD		1,300,000.000	107.1172	1,392,523.60	AAA	7.50
912828HA1	U S TREASURY BOND	4.7500	08/15/2017 USD		-1,300,000.000	107.1172	(1,392,523.60)	AAA	7.50
912828JH4	U S TREASURY NOTE	4.0000	08/15/2018 USD		25,600,000.000	101.3751	25,952,025.60	AAA	8.41
912828JH4	U S TREASURY NOTE	4.0000	08/15/2018 USD		-29,900,000.000	101.3751	(30,311,154.90)	AAA	8.41
RRP9288F8	OPEN REVERSE REPO - USD	2.6250	10/14/2008 USD		-21,000,000.000	100.0000	(21,000,000.00)	AAA	0.00
RRP9288S0	OPEN REVERSE REPO - USD	2.7500	10/14/2008 USD		-10,000,000.000	100.0000	(10,000,000.00)	AAA	0.00
RRP9288X9	OPEN REVERSE REPO - USD	3.4500	10/14/2008 USD		-75,000,000.000	100.0000	(75,000,000.00)	AAA	0.00
SWP005952	INT CAP(6.94)3MLIB FN ARM LSI	0.0000	07/01/2011 USD		0.000	0.0548	-	A+	0.00
SWU0257E7	IRS USD P 5.0/3ML 12/17/08 GLM	5.0000	12/17/2018 USD		13,000,000.000	(3.8049)	(494,631.80)	AAA	7.89
SWU0265E7	IRS USD P 5.0/3ML 12/17/08 DUB	5.0000	12/17/2018 USD		3,700,000.000	(3.8049)	(140,779.82)	AAA	7.89
SWU0269E3	IRS USD P 5.0/3ML 12/17/08 RYL	5.0000	12/17/2018 USD		33,400,000.000	(3.8049)	(1,270,823.24)	AAA	7.89
SWU0293E3	IRS USD P 5.0/3ML 12/17/08 MYC	5.0000	12/17/2018 USD		14,600,000.000	(3.8049)	(555,509.56)	AAA	7.89
SWU0306E8	IRS USD P 5.0/3ML 12/17/08 CBK	5.0000	12/17/2018 USD		2,300,000.000	(3.8049)	(87,511.78)	AAA	7.89
SWU042488	CMM USD P 4.5/CMM 01/23/09 MLC	4.5000	01/23/2009 USD		5,000,000.000	9.3619	468,095.80	AAA	10.00
SWU0495E9	IRS USD P 5.0/3ML 12/17/08 BRC	5.0000	12/17/2018 USD		3,100,000.000	(3.8049)	(117,950.66)	AAA	7.89
SWU0535E1	IRS USD P 5.0/3ML 12/17/08 JPM	5.0000	12/17/2018 USD		1,150,000.000	(3.8049)	(43,755.89)	AAA	7.89
TYZ800000	FIN FUT US 10YR CBT 12/19/08	6.0000	12/20/2008 USD		400,000.000	114.6250	458,500.00	AAA	6.30
01F0504A1	FNMA TBA 5.00% OCT 15YR	5.0000	10/20/2023 USD		-4,600,000.000	99.2969	(4,567,657.40)	AAA	3.74
01F0506A9	FNMA TBA 5.00% OCT	5.0000	10/14/2038 USD		-90,000,000.000	97.4531	(87,707,790.00)	AAA	5.21
01F0524A7	FNMA TBA 5.5% OCT 15YR	5.5000	10/20/2023 USD		50,000,000.000	100.7969	50,398,450.00	AAA	2.98
01F0526A5	FNMA TBA 5.50% OCT	5.5000	10/14/2038 USD		-79,500,000.000	99.7344	(79,288,848.00)	AAA	4.23
01F0606A8	FNMA TBA 6.00% OCT	6.0000	10/14/2038 USD		-40,300,000.000	101.2969	(40,822,650.70)	AAA	3.20
01F0626A4	FNMA TBA 6.50% OCT	6.5000	10/14/2038 USD		-6,000,000.000	102.5469	(6,152,814.00)	AAA	2.21
01N0506A0	GNMA I TBA 5% OCT	5.0000	10/22/2038 USD		87,200,000.000	98.0781	85,524,103.20	AAA	5.26
01N0526A6	GNMA I TBA 5.5% OCT	5.5000	10/22/2038 USD		105,400,000.000	100.1094	105,515,307.60	AAA	4.22
01N0606A9	GNMA I TBA 6.00% OCT	6.0000	10/22/2038 USD		25,000,000.000	101.4844	25,371,100.00	AAA	3.12
01N0626A5	GNMA I TBA 6.50% OCT	6.5000	10/22/2038 USD		124,200,000.000	102.3594	127,130,374.80	AAA	2.08
02R0424A3	FHLMC TBA GOLD 4.5% OCT 15YR	4.5000	10/20/2023 USD		-25,000,000.000	97.3438	(24,335,950.00)	AAA	4.35
02R0526A0	FHLMC TBA GOLD 5.50% OCT	5.5000	10/14/2038 USD		1,000,000.000	99.4844	994,844.00	AAA	4.23
07387BE85	BSCMS 2005-PW10 A4 WM15 WC5.5192	5.4050	12/11/2040 USD		6,000,000.000	92.4097	5,544,584.40	AAA	6.00
07401DBC4	BSCMS 2007-PW18 A4 WM16 WC6.2485	5.7000	06/11/2050 USD		4,000,000.000	85.2625	3,410,501.60	AAA	7.00
07402FAA3	BSSP 2007-R6 1A1 ARM	4.6389	01/26/2036 USD		6,882,144.710	79.6206	5,479,607.66	AAA	1.75
14986DAL4	CD 2006-CD3 XP WM16 WC6.1584 VAR	0.6204	10/15/2048 USD		174,000,886.670	1.7691	3,078,303.64	AAA	2.00
20846QDU9	CNF 2000-4-A5 WM27 WC11.352	7.9700	05/01/2032 USD		1,549,700.960	73.9297	1,145,689.58	CAA+	6.00
22540VK43	CSFB 2002-P1A A 1MLIB+63 AMBAC	3.7952	03/25/2032 USD		63,412.900	91.3332	57,917.01	AAA	0.00
22545MAD9	CSMC 2006-C4 A3 SEQ	5.4670	09/15/2039 USD		12,200,000.000	88.1305	10,751,914.90	AAA	6.50
22545MBA4	CSMC 2006-C4 ASP WM16 WC6.1306 144A	0.7752	09/15/2039 USD		97,840,327.500	2.3659	2,314,765.18	AAA	-2.00
30960P836	FHA PLANTATION VILLAGE L10/10	8.1300	09/01/2040 USD		12,687.480	99.5350	12,628.48	AAA	3.50
3128LCSN7	FHLMC GOLDCONV #A7-8625	6.0000	06/01/2038 USD		200,000.590	101.3404	202,681.47	AAA	3.20
3128M6NB0	FHLMC GOLDCONV #G0-4586	5.5000	04/01/2038 USD		3,270,313.000	99.5639	3,256,051.82	AAA	4.23
3128M6PR3	FHLMC GOLDCONV #G0-4632	5.0000	11/01/2036 USD		4,358,942.020	97.5819	4,253,539.01	AAA	5.21
3128MBW86	FHLMC GOLD15YR #G1-3171	4.5000	06/01/2023 USD		25,083,070.340	97.4357	24,439,855.64	AAA	4.05
31295MX47	FH ARM 788799 1YRWTA+245 12.412	5.7000	05/01/2031 USD		10,683.550	102.6911	10,971.70	AAA	1.25
3133TLUJ5	FHR-2178 PI PAC IO WM28 WC7.96	7.5000	08/15/2029 USD		28,629.600	20.9204	5,989.44	AAA	-35.00
31362LLA6	FN ARM 064221 6MAUCAV +2.26 12.2	5.8510	03/01/2018 USD		12,311.480	98.7479	12,157.33	AAA	1.25
31371LDY2	FNMA PASS THRU DWARF #254919	4.0000	09/01/2018 USD		54,956.310	97.0919	53,358.13	AAA	4.16
31371LNZ8	FNMA PASS THRU DWARF #255208	4.0000	04/01/2019 USD		69,226.650	95.7169	66,261.61	AAA	4.40
31371NVX0	FNMA PASS THRU MTG #257230	5.0000	06/01/2038 USD		56,580.130	97.5194	55,176.61	AAA	5.21
31371NZ24	FNMA PASS THRU DWARF #257361	4.5000	08/01/2023 USD		1,093,976.910	97.5607	1,067,291.11	AAA	4.05
31376J4L0	FNMA PASS THRU DWARF #357327	5.0000	01/01/2018 USD		830,051.420	100.4697	833,949.91	AAA	3.37
31380XA51	FNMA PASS THRU MTG #452828	6.0000	11/01/2028 USD		1,035.960	102.1529	1,058.26	AAA	3.20
31400L4N1	FNMA PASS THRU DWARF #691229	5.5000	03/01/2022 USD		481,509.070	100.9697	486,178.11	AAA	2.98
31400SMZ9	FNMA PASS THRU DWARF #696176	5.0000	04/01/2018 USD		59,379.580	100.4697	59,658.47	AAA	3.37
31401L3V3	FNMA PASS THRU DWARF #711912	5.0000	08/01/2018 USD		377,166.010	100.3447	378,465.98	AAA	4.39
31401WUD9	FNMA PASS THRU MTG #720680	5.0000	06/01/2033 USD		14,566.020	97.7694	14,241.11	AAA	3.67
31402CQC9	FNMA PASS THRU DWARF #725051	4.0000	01/01/2019 USD		81,698.660	97.0919	79,322.79	AAA	4.40
31402DBD3	FNMA PASS THRU MTG #725598	5.5000	07/01/2034 USD		8,200,461.050	99.9389	8,195,452.21	AAA	3.93
31402JAX5	FNMA PASS THRU DWARF #730022	4.0000	08/01/2018 USD		225,786.550	97.0919	219,220.48	AAA	4.16
31402QEX5	FNMA PASS THRU DWARF #734650	4.0000	09/01/2018 USD		44,826.350	97.0919	43,522.76	AAA	4.16
31402RAC3	FNMA PASS THRU MTG #735403	5.0000	04/01/2035 USD		955,510.250	97.6757	933,300.97	AAA	4.85
31402RFW4	FNMA PASS THRU MTG #735581	5.0000	06/01/2035 USD		28,768.890	97.6757	28,100.20	AAA	4.85
31402XFW1	FNMA PASS THRU DWARF #740981	5.0000	10/01/2018 USD		211,500.300	100.3447	212,229.28	AAA	3.37
31403DQC6	FNMA PASS THRU MTG #745751	5.5000	09/01/2035 USD		4,062,747.080	100.0327	4,064,074.38	AAA	3.93
31403DUK3	FNMA PASS THRU MTG #745886	5.5000	04/01/2036 USD		0.000	99.8760	-	AAA	4.06
31404NC79	FNMA PASS THRU DWARF #773294	4.0000	04/01/2020 USD		89,668.720	95.3419	85,491.87	AAA	4.62
31404XZ98	FNMA PASS THRU DWARF #782068	4.0000	05/01/2019 USD		56,046.720	95.7169	53,646.19	AAA	4.40
31406E6J8	FNMA PASS THRU MTG #808273	5.0000	08/01/2035 USD		848,607.880	97.6132	828,352.99	AAA	4.85
31406EGL2	FNMA PASS THRU DWARF #807603	4.0000	12/01/2019 USD		94,776.930	95.7169	90,717.55	AAA	4.40
31406HG67	FNMA PASS THRU DWARF #810971	4.0000	05/01/2020 USD		132,368.060	95.3419	126,202.24	AAA	4.62
31407BFX1	FNMA PASS THRU MTG #826078	6.0000	07/01/2035 USD		908,339.750	101.4498	921,508.96	AAA	3.20
31407DQ57	FNMA PASS THRU DWARF #827665	4.0000	10/01/2020 USD		39,128.470	95.3419	37,305.83	AAA	4.62
31407EUQ4	FNMA PASS THRU MTG #828691	6.0000	07/01/2035 USD		585,966.430	101.4498	594,461.84	AAA	3.20
31407FB66	FNMA PASS THRU DWARF #829061	4.0000	08/01/2020 USD		164,535.600	95.3419	156,871.39	AAA	4.62
31407FEK2	FNMA PASS THRU MTG #829138	6.0000	10/01/2035 USD		52,930.350	101.4498	53,697.74	AAA	3.20
31407NRC9	FNMA PASS THRU MTG #835783	5.0000	09/01/2035 USD		117,975.230	97.6132	115,159.35	AAA	4.85
31407PPD4	FNMA PASS THRU DWARF #836620	4.0000	10/01/2020 USD		848,102.380	95.3419	808,597.02	AAA	4.62
31407QD78	FNMA PASS THRU DWARF #837226	4.0000	08/01/2020 USD		551,755.040	95.3419	526,053.80	AAA	4.62
31407RQ56	FNMA PASS THRU DWARF #838476	4.0000	09/01/2020 USD		525,028.490	95.3419	500,572.20	AAA	4.62
31407TXX2	FNMA PASS THRU DWARF #840490	5.5000	02/01/2022 USD		397,046.670	100.9697	400,896.71	AAA	2.98
31407WHG1	FNMA PASS THRU DWARF #842731	4.0000	10/01/2020 USD		75,651.970	95.3419	72,128.03	AAA	4.62
31408FKW8	FNMA PASS THRU DWARF #850009	4.0000	04/01/2021 USD		69,078.250				

31410WS74	FNMA PASS THRU MTG	#899742	5.5000	07/01/2037 USD	883,861.490	99.8239	882,305.19	AAA	4.23
31410XHV1	FNMA PASS THRU MTG	#900344	6.0000	09/01/2036 USD	583,256.310	101.4186	591,530.16	AAA	3.20
31411ABC8	FNMA PASS THRU MTG	#901935	6.0000	10/01/2036 USD	438,302.230	101.4186	444,519.81	AAA	3.20
31411EU88	FNMA PASS THRU MTG	#906107	5.0000	01/01/2037 USD	289,285.210	97.5507	282,199.64	AAA	5.21
31411EZB6	FNMA PASS THRU MTG	#906238	5.0000	01/01/2037 USD	30,522.660	97.5507	29,775.06	AAA	5.21
31411FCW2	FNMA PASS THRU MTG	#906485	5.0000	02/01/2037 USD	81,886.820	97.5294	79,863.73	AAA	5.21
31411HN71	FNMA PASS THRU MTG	#908614	5.0000	02/01/2037 USD	1,808,612.070	97.5294	1,763,928.74	AAA	5.21
31411JED4	FNMA PASS THRU MTG	#909232	5.0000	09/01/2038 USD	582,553.150	97.5194	707,046.15	AAA	5.21
31411JV29	FNMA PASS THRU DWARF	#909733	5.5000	02/01/2022 USD	457,240.420	100.9172	461,434.09	AAA	2.98
31411K7K3	FNMA PASS THRU MTG	#910898	5.0000	02/01/2037 USD	45,216.850	97.5294	44,099.73	AAA	5.21
31411KH30	FNMA PASS THRU MTG	#910250	6.0000	03/01/2037 USD	119,962.730	101.4129	121,657.73	AAA	3.20
31411KLM3	FNMA PASS THRU MTG	#910332	5.0000	03/01/2037 USD	99,990.650	97.5294	97,520.29	AAA	5.21
31411RHX9	FNMA PASS THRU MTG	#912946	5.0000	04/01/2038 USD	328,687.120	97.5194	320,533.75	AAA	5.21
31411RVY1	FNMA PASS THRU DWARF	#913331	5.5000	05/01/2022 USD	462,553.150	100.9172	466,795.54	AAA	2.98
31411UAS0	FNMA PASS THRU MTG	#914517	5.0000	04/01/2037 USD	199,980.740	97.5294	195,040.04	AAA	5.21
31411VP37	FNMA PASS THRU DWARF	#915842	5.5000	03/01/2022 USD	677,462.260	100.9697	684,031.40	AAA	2.98
31411VTJ8	FNMA PASS THRU MTG	#915953	5.0000	04/01/2037 USD	799,732.810	97.5294	779,974.72	AAA	5.21
31411WAA5	FNMA PASS THRU MTG	#916301	6.0000	04/01/2037 USD	152,068.080	101.4129	154,216.70	AAA	3.20
31411XD6D	FNMA PASS THRU MTG	#918068	5.0000	05/01/2037 USD	914,644.680	97.5294	892,047.59	AAA	5.21
31411Y2P7	FNMA PASS THRU MTG	#918882	5.0000	04/01/2037 USD	37,215.130	97.5294	36,295.70	AAA	5.21
31411YHG1	FNMA PASS THRU MTG	#918331	5.5000	05/01/2037 USD	994,050.350	99.8239	992,300.02	AAA	4.23
31411YVZ3	FNMA PASS THRU MTG	#918732	5.5000	06/01/2037 USD	986,729.220	99.8239	984,991.79	AAA	4.23
31412ANW0	FNMA PASS THRU MTG	#919405	5.5000	06/01/2037 USD	53,721.710	99.8239	53,627.12	AAA	4.23
31412APM0	FNMA PASS THRU MTG	#919428	5.0000	05/01/2038 USD	999,999.980	97.5194	975,194.11	AAA	5.21
31412AUM4	FNMA PASS THRU MTG	#919588	5.0000	06/01/2037 USD	42,527.880	97.5294	41,477.19	AAA	5.21
31412B4B5	FNMA PASS THRU MTG	#920718	5.0000	01/01/2037 USD	3,689,387.920	97.5294	3,598,238.40	AAA	5.21
31412BXX8	FNMA PASS THRU MTG	#920604	5.0000	01/01/2038 USD	674,216.080	97.5294	657,558.99	AAA	5.21
31412FMV6	FNMA PASS THRU MTG	#923875	6.0000	04/01/2037 USD	618,506.670	101.4129	627,245.77	AAA	3.20
31412L7J3	FNMA PASS THRU MTG	#928897	5.5000	11/01/2037 USD	996,492.400	99.8239	994,737.78	AAA	4.23
31412M2S6	FNMA PASS THRU MTG	#929685	5.0000	06/01/2038 USD	399,960.820	97.5194	390,039.44	AAA	5.21
31412M6X1	FNMA PASS THRU DWARF	#929786	4.5000	08/01/2023 USD	996,177.270	97.5607	971,877.14	AAA	4.05
31412MDC9	FNMA PASS THRU MTG	#928999	5.5000	12/01/2037 USD	959,479.610	99.8239	993,726.77	AAA	4.23
31412MQN1	FNMA PASS THRU MTG	#929361	5.0000	05/01/2038 USD	475,981.970	97.5194	464,174.82	AAA	5.21
31412MYT9	FNMA PASS THRU MTG	#929622	5.0000	06/01/2038 USD	3,999,999.040	97.5194	3,900,775.60	AAA	5.21
31412SGZ2	FNMA PASS THRU MTG	#933216	5.5000	12/01/2037 USD	440,288.960	99.8239	439,513.70	AAA	4.23
31412SM36	FNMA PASS THRU MTG	#933378	5.5000	01/01/2038 USD	140,645.770	99.8139	140,384.06	AAA	4.23
31412SQP3	FNMA PASS THRU MTG	#933462	5.5000	02/01/2038 USD	994,214.600	99.8239	992,463.99	AAA	4.23
31412SR98	FNMA PASS THRU MTG	#933512	5.0000	02/01/2038 USD	1,439,954.770	97.5194	1,404,235.44	AAA	5.21
31412SS89	FNMA PASS THRU MTG	#933543	5.5000	02/01/2038 USD	998,962.940	99.8139	997,104.07	AAA	4.23
31412SY82	FNMA PASS THRU MTG	#933735	5.0000	03/01/2038 USD	454,208.160	97.5194	442,941.13	AAA	5.21
31412TGR8	FNMA PASS THRU MTG	#934108	5.0000	07/01/2038 USD	199,999.380	97.5194	195,038.22	AAA	5.21
31412TN66	FNMA PASS THRU MTG	#934313	5.0000	06/01/2038 USD	299,999.740	97.5194	292,557.99	AAA	5.21
31412XW33	FNMA PASS THRU MTG	#938289	5.5000	07/01/2037 USD	1,968,483.640	99.8239	1,965,017.54	AAA	4.23
31412YG44	FNMA PASS THRU DWARF	#938593	5.5000	05/01/2022 USD	650,431.630	100.9172	656,397.19	AAA	2.98
31412YM33	FNMA PASS THRU MTG	#938778	5.5000	06/01/2037 USD	1,624,635.120	99.8239	1,621,774.47	AAA	4.23
31413BTC5	FNMA PASS THRU MTG	#940747	5.5000	06/01/2037 USD	994,282.060	99.8239	992,531.32	AAA	4.23
31413CEA3	FNMA PASS THRU MTG	#941229	5.5000	06/01/2037 USD	979,564.410	99.8239	977,839.59	AAA	4.23
31413CX38	FNMA PASS THRU DWARF	#941798	5.5000	08/01/2022 USD	499,999.560	100.9172	504,585.40	AAA	2.98
31413EY74	FNMA PASS THRU MTG	#943634	5.5000	09/01/2037 USD	121,586.680	99.8239	121,372.59	AAA	4.23
31413GBN9	FNMA PASS THRU MTG	#944745	5.5000	07/01/2037 USD	806,788.460	99.8239	805,367.87	AAA	4.23
31413GEM8	FNMA PASS THRU MTG	#944840	5.5000	02/01/2038 USD	36,594.620	99.8139	36,526.52	AAA	4.23
31413LGH6	FNMA PASS THRU MTG	#948500	6.5000	09/01/2037 USD	1,206,942.510	102.6629	1,239,082.62	AAA	2.21
31413NTB1	FNMA PASS THRU DWARF	#950646	5.5000	07/01/2022 USD	464,943.530	100.9172	469,207.85	AAA	2.98
31413QEK0	FNMA PASS THRU MTG	#952038	5.5000	01/01/2038 USD	423,866.220	99.8239	423,119.87	AAA	4.23
31413QER5	FNMA PASS THRU MTG	#952044	5.5000	01/01/2038 USD	876,089.010	99.8239	874,546.39	AAA	4.23
31413R2T2	FNMA PASS THRU MTG	#953586	5.0000	01/01/2038 USD	939,009.420	97.5194	915,716.47	AAA	5.21
31413R3T1	FNMA PASS THRU MTG	#953610	5.0000	03/01/2038 USD	71,752.060	97.5194	69,972.19	AAA	5.21
31413SQR8	FNMA PASS THRU MTG	#954164	5.0000	01/01/2038 USD	30,077.800	97.5294	29,334.70	AAA	5.21
31413UTY5	FNMA PASS THRU MTG	#956067	5.5000	12/01/2037 USD	664,837.510	99.8239	663,666.86	AAA	4.23
31413UUG2	FNMA PASS THRU MTG	#956083	5.5000	01/01/2038 USD	47,289.710	99.8239	47,206.44	AAA	4.23
31413VRY5	FNMA PASS THRU MTG	#956903	5.5000	11/01/2037 USD	591,560.420	99.8239	590,518.80	AAA	4.23
31413VT64	FNMA PASS THRU MTG	#956973	5.5000	12/01/2037 USD	868,745.860	99.8239	867,216.17	AAA	4.23
31413VUJ4	FNMA PASS THRU MTG	#956985	5.0000	12/01/2037 USD	5,128,248.580	97.5294	5,001,550.74	AAA	5.21
31414ATF9	FNMA PASS THRU MTG	#960550	5.5000	01/01/2038 USD	997,915.600	99.8239	996,158.47	AAA	4.23
31414AUG5	FNMA PASS THRU MTG	#960583	5.0000	01/01/2038 USD	42,727.530	97.5294	41,671.91	AAA	5.21
31414AV66	FNMA PASS THRU MTG	#960637	5.5000	01/01/2038 USD	994,494.900	99.8239	992,743.79	AAA	4.23
31414AVN9	FNMA PASS THRU MTG	#960621	5.5000	01/01/2038 USD	99,418.010	99.8239	99,242.95	AAA	4.23
31414AZV5	FNMA PASS THRU MTG	#960757	5.5000	01/01/2038 USD	272,005.520	99.8239	271,526.57	AAA	4.23
31414BNB2	FNMA PASS THRU MTG	#961286	5.5000	01/01/2038 USD	298,449.210	99.8239	297,923.70	AAA	4.23
31414BVV9	FNMA PASS THRU MTG	#961528	5.0000	02/01/2038 USD	477,862.260	97.5194	466,008.48	AAA	5.21
31414BXS4	FNMA PASS THRU MTG	#961589	5.5000	02/01/2038 USD	998,019.300	99.8139	996,162.19	AAA	4.23
31414BY46	FNMA PASS THRU MTG	#961631	5.0000	02/01/2038 USD	710,090.010	97.5194	692,475.61	AAA	5.21
31414BYG9	FNMA PASS THRU MTG	#961611	5.5000	02/01/2038 USD	451,221.560	99.8139	450,381.93	AAA	4.23
31414BZU7	FNMA PASS THRU MTG	#961655	5.0000	02/01/2038 USD	1,445,128.810	97.5194	1,409,281.13	AAA	5.21
31414C6Y9	FNMA PASS THRU MTG	#962687	5.0000	04/01/2038 USD	474,643.670	97.5194	462,869.72	AAA	5.21
31414C6Y9	FNMA PASS THRU MTG	#962687	5.0000	04/01/2038 USD	10,524,257.430	97.5194	10,263,194.07	AAA	5.21
31414CCT3	FNMA PASS THRU MTG	#961882	5.5000	03/01/2038 USD	298,237.830	99.8139	297,682.87	AAA	4.23
31414CT32	FNMA PASS THRU MTG	#962370	5.0000	04/01/2038 USD	4,570,723.620	97.5194	4,457,342.85	AAA	5.21
31414CT32	FNMA PASS THRU MTG	#962370	5.0000	04/01/2038 USD	5,429,277.270	97.5194	5,294,599.32	AAA	5.21
31414CWD6	FNMA PASS THRU MTG	#962444	5.0000	04/01/2038 USD	438,502.220	97.5194	427,624.79	AAA	5.21
31414DQ37	FNMA PASS THRU MTG	#963507	5.0000	06/01/2038 USD	1,999,999.370	97.5194	1,950,387.65	AAA	5.21
31414DP83	FNMA PASS THRU MTG	#963147	5.0000	05/01/2038 USD	499,999.350	97.5194	487,596.43	AAA	5.21
31414DWY8	FNMA PASS THRU MTG	#963363	5.0000	05/01/2038 USD	999,999.300	97.5194	975,193.45	AAA	5.21
31414EAL8	FNMA PASS THRU MTG	#963611	5.0000	06/01/2038 USD	4,999,998.800	97.5194	4,875,969.50	AAA	5.21
31414ED76	FNMA PASS THRU MTG	#963726	5.0000	06/01/2038 USD	499,950.070	97.5194	487,548.37	AAA	5.21
31414ELU6	FNMA PASS THRU MTG	#963939	5.0000	06/01/2038 USD	998,754.950	97.5194	973,979.96	AAA	5.21
31414ENY6	FNMA PASS THRU MTG	#964007	5.0000	06/01/2038 USD	38,398.140	97.5194	37,445.64	AAA	5.21
31414ESU9	FNMA PASS THRU MTG	#964131	5.0000	07/01/2038 USD	25,081.630	97.5194	24,459.46	AAA	5.21
31414EWP5	FNMA PASS THRU MTG	#964254	5.0000	07/01/2038 USD	1,999,999.330	97.5194	1,950,387.61	AAA	5.21
31414FGB1	FNMA PASS THRU MTG	#964694	5.0000	08/01/2038 USD	3,999,996.440	97.5194	3,900,773.04	AAA	5.21
31414FYL9	FNMA PASS THRU MTG	#965215	5.0000	09/01/2038 USD	30,000.000	97.5194	29,255.82	AAA	5.21
31414GKD0	FNMA PASS THRU MTG	#965692	5.5000	02/01/2038 USD	607,876.050	99.8139	606,744.91	AAA	4.23
31414H2W6	FNMA PASS THRU MTG	#967089	5.5000	12/01/2037 USD	904,171.630	99.8239	902,579.56	AAA	4.23
31414HAH0	FNMA PASS THRU MTG	#966308	5.0000	12/01/2037 USD	30,812.830	97.5294	30,051.57	AAA	5.21
31414HAQ0	FNMA PASS THRU MTG	#966315	5.5000	12/01/2037 USD	46,197.070	99.8239	46,115.73	AAA	4.23
31414HD87	FNMA PASS THRU MTG	#966427	5.5000	12/01/2037 USD	169,091.000	99.8239	168,793.26	AAA	4.23
31414HF93	FNMA PASS THRU MTG	#966492	5.5000	01/01/2038 USD	996,977.070	99.8239	995,221.59	AAA	4.23
31414HP92	FNMA PASS THRU MTG	#966748	5.5000	01/01/203					

31414QC47	FNMA PASS THRU MTG	#972691	5.5000	02/01/2038 USD	994,524.640	99.8139	992,674.03	AAA	4.23
31414QDC8	FNMA PASS THRU MTG	#972699	5.0000	02/01/2038 USD	306,683.200	97.5194	299,075.66	AAA	5.21
31414QPM3	FNMA PASS THRU MTG	#973028	5.5000	03/01/2038 USD	998,875.970	99.8139	997,017.26	AAA	4.23
31414RLG8	FNMA PASS THRU DWARF	#973827	4.5000	03/01/2023 USD	3,972,371.920	97.5707	3,875,869.56	AAA	4.05
31414RNU5	FNMA PASS THRU DWARF	#973903	4.0000	04/01/2023 USD	49,362.900	95.2169	47,001.83	AAA	4.83
31414RWJ0	FNMA PASS THRU MTG	#974149	5.5000	02/01/2038 USD	497,687.620	99.8139	496,761.52	AAA	4.23
31414SMB6	FNMA PASS THRU MTG	#974754	5.0000	04/01/2038 USD	793,110.520	97.5194	773,436.72	AAA	5.21
31414TA76	FNMA PASS THRU DWARF	#975330	4.5000	05/01/2023 USD	4,069,792.840	97.5607	3,970,516.82	AAA	4.05
31414TB91	FNMA PASS THRU DWARF	#975364	4.5000	06/01/2023 USD	1,929,610.670	97.5607	1,882,540.94	AAA	4.05
31414UJU3	FNMA PASS THRU MTG	#976475	5.5000	04/01/2038 USD	637,257.000	99.8139	636,071.19	AAA	4.23
31414USY5	FNMA PASS THRU MTG	#976735	5.0000	03/01/2038 USD	174,999.490	97.5194	170,658.48	AAA	5.21
31414XU67	FNMA PASS THRU MTG	#979505	5.0000	04/01/2038 USD	799,998.300	97.5194	780,153.65	AAA	5.21
31414XUN0	FNMA PASS THRU MTG	#979489	5.5000	04/01/2038 USD	972,594.530	99.8139	970,784.73	AAA	4.23
31414YFN5	FNMA PASS THRU MTG	#979973	5.0000	09/01/2036 USD	474,017.480	97.6757	462,999.72	AAA	5.05
31415A322	FNMA PASS THRU MTG	#981516	5.5000	07/01/2038 USD	933,250.860	99.8139	931,514.27	AAA	4.23
31415A4Y4	FNMA PASS THRU MTG	#981539	5.0000	05/01/2038 USD	233,329.850	97.5194	227,541.90	AAA	5.21
31415A5P2	FNMA PASS THRU MTG	#981554	5.0000	05/01/2038 USD	1,865,109.630	97.5194	1,818,843.97	AAA	5.21
31415A5W7	FNMA PASS THRU DWARF	#981561	4.5000	05/01/2023 USD	268,396.690	97.5607	261,849.59	AAA	4.05
31415A5Y3	FNMA PASS THRU MTG	#981563	5.0000	05/01/2038 USD	999,999.170	97.5194	975,193.32	AAA	5.21
31415A7C9	FNMA PASS THRU MTG	#981591	5.0000	06/01/2038 USD	525,390.560	97.5194	512,357.79	AAA	5.21
31415ANG2	FNMA PASS THRU MTG	#981091	5.5000	05/01/2038 USD	255,571.890	99.8139	255,096.32	AAA	4.23
31415ANK3	FNMA PASS THRU MTG	#981094	5.5000	05/01/2038 USD	298,715.510	99.8139	298,159.66	AAA	4.23
31415ANR8	FNMA PASS THRU MTG	#981100	5.0000	05/01/2038 USD	40,896.500	97.5294	39,886.12	AAA	5.21
31415ART0	FNMA PASS THRU MTG	#981198	5.0000	04/01/2038 USD	1,999,999.800	97.5194	1,950,388.07	AAA	5.21
31415AUJ3	FNMA PASS THRU MTG	#981295	5.0000	06/01/2038 USD	843,029.760	97.5194	822,117.68	AAA	5.21
31415AVL2	FNMA PASS THRU MTG	#981319	5.0000	06/01/2038 USD	926,703.820	97.5194	903,716.13	AAA	5.21
31415AWQ0	FNMA PASS THRU DWARF	#981355	4.5000	04/01/2023 USD	519,441.550	97.5607	506,770.61	AAA	4.05
31415BB24	FNMA PASS THRU DWARF	#981667	4.5000	05/01/2023 USD	1,118,184.630	97.5607	1,090,908.33	AAA	4.05
31415BB73	FNMA PASS THRU MTG	#981662	5.0000	06/01/2038 USD	998,811.170	97.5194	974,034.79	AAA	5.21
31415BBH1	FNMA PASS THRU MTG	#981640	5.0000	06/01/2038 USD	1,570,782.930	97.5194	1,531,818.29	AAA	5.21
31415BDK2	FNMA PASS THRU MTG	#981706	5.0000	06/01/2038 USD	45,070.600	97.5194	43,952.58	AAA	5.21
31415BH0X	FNMA PASS THRU MTG	#981846	5.0000	06/01/2038 USD	34,897.750	97.5194	34,032.08	AAA	5.21
31415BPS2	FNMA PASS THRU MTG	#982033	5.0000	04/01/2038 USD	523,918.090	97.5194	510,921.85	AAA	5.21
31415CLN5	FNMA PASS THRU MTG	#982833	5.0000	05/01/2038 USD	999,900.040	97.5194	975,096.65	AAA	5.21
31415L6T9	FNMA PASS THRU MTG	#983882	5.5000	04/01/2038 USD	30,489.670	99.8139	30,432.93	AAA	4.23
31415LQX8	FNMA PASS THRU MTG	#983470	5.0000	05/01/2038 USD	1,614,954.240	97.5194	1,574,893.89	AAA	5.21
31415LS32	FNMA PASS THRU MTG	#983538	5.0000	04/01/2038 USD	2,999,997.300	97.5294	2,925,879.75	AAA	5.21
31415M5G6	FNMA PASS THRU MTG	#984747	5.0000	06/01/2038 USD	2,999,999.970	97.5194	2,925,582.36	AAA	5.21
31415M5X9	FNMA PASS THRU MTG	#984762	5.0000	06/01/2038 USD	29,367.780	97.5194	28,639.29	AAA	5.21
31415M6Y6	FNMA PASS THRU MTG	#984787	5.0000	06/01/2038 USD	1,999,999.200	97.5194	1,950,387.48	AAA	5.21
31415MQQ1	FNMA PASS THRU MTG	#984363	5.0000	05/01/2038 USD	500,000.000	97.5194	487,597.07	AAA	5.21
31415MUB9	FNMA PASS THRU MTG	#984478	5.0000	06/01/2038 USD	590,245.820	97.5194	575,604.26	AAA	5.21
31415MUH6	FNMA PASS THRU MTG	#984484	5.0000	06/01/2038 USD	1,000,000.450	97.5194	975,194.57	AAA	5.21
31415PAU2	FNMA PASS THRU MTG	#984819	5.0000	07/01/2038 USD	1,999,999.980	97.5194	1,950,388.24	AAA	5.21
31415PSS8	FNMA PASS THRU MTG	#985329	5.0000	07/01/2038 USD	999,999.750	97.5194	975,193.89	AAA	5.21
31415PZV3	FNMA PASS THRU MTG	#985556	5.0000	06/01/2038 USD	299,871.590	97.5194	292,433.01	AAA	5.21
31415Q4F0	FNMA PASS THRU MTG	#986522	5.0000	07/01/2038 USD	46,274.610	97.5194	45,126.73	AAA	5.21
31415QA99	FNMA PASS THRU MTG	#985708	5.0000	06/01/2038 USD	500,021.640	97.5194	487,618.17	AAA	5.21
31415QBL9	FNMA PASS THRU MTG	#985743	5.0000	06/01/2038 USD	564,105.430	97.5194	550,112.30	AAA	5.21
31415QG42	FNMA PASS THRU MTG	#985919	5.5000	06/01/2038 USD	47,451.300	99.8139	47,363.00	AAA	4.23
31415QMJ2	FNMA PASS THRU MTG	#986061	5.0000	08/01/2038 USD	399,960.910	97.5194	390,039.53	AAA	5.21
31415QQ33	FNMA PASS THRU MTG	#986174	5.0000	06/01/2038 USD	43,288.030	97.5194	42,214.23	AAA	5.21
31415QRH1	FNMA PASS THRU MTG	#986188	5.0000	07/01/2038 USD	25,313.970	97.5194	24,686.04	AAA	5.21
31415QZL3	FNMA PASS THRU MTG	#986447	5.5000	08/01/2038 USD	998,761.500	99.8139	996,903.00	AAA	4.23
31415R4D3	FNMA PASS THRU MTG	#987420	5.0000	07/01/2038 USD	999,999.100	97.5194	975,193.25	AAA	5.21
31415RBW3	FNMA PASS THRU MTG	#986653	5.0000	07/01/2038 USD	911,641.050	97.5194	889,027.00	AAA	5.21
31415REY6	FNMA PASS THRU MTG	#986751	5.5000	07/01/2038 USD	150,504.760	99.8139	149,554.81	AAA	4.23
31415SL83	FNMA PASS THRU MTG	#987851	5.0000	08/01/2038 USD	957,063.800	97.5194	933,323.00	AAA	5.21
31415SQ88	FNMA PASS THRU MTG	#987979	5.0000	09/01/2038 USD	428,775.000	97.5194	418,138.86	AAA	5.21
31415TJC5	FNMA PASS THRU MTG	#988659	5.0000	09/01/2038 USD	931,568.000	97.5194	908,459.65	AAA	5.21
31415TJ00	FNMA PASS THRU DWARF	#988921	4.5000	08/01/2023 USD	497,028.470	97.5607	484,904.27	AAA	4.05
31415VK87	FNMA PASS THRU MTG	#990519	5.0000	09/01/2038 USD	5,000,000.000	97.5194	4,875,970.65	AAA	5.21
31415VKU8	FNMA PASS THRU MTG	#990507	5.0000	09/01/2038 USD	3,000,000.000	97.5194	2,925,582.39	AAA	5.21
31415VLA1	FNMA PASS THRU MTG	#990521	5.0000	09/01/2038 USD	3,000,000.000	97.5194	2,925,582.39	AAA	5.21
317507VG3	OTC EPUT GN 6.0% 10/38 @ 85 FBF		0.0000	10/15/2008 USD	90,500,000.000	-	0.01	AAA	3.12
317508QJ1	OTC EPUT GN 5.0% 12/38 @ 72 MLC		0.0000	12/11/2008 USD	87,200,000.000	-	0.01	AAA	5.26
317509CC9	OTC EPUT GN 6.0% 11/38 @ 82 MLC		0.0000	11/12/2008 USD	185,000,000.000	0.0024	4,386.18	AAA	3.12
317509EE3	OTC EPUT FN 5.0% 12/38 @ 72 FBF		0.0000	12/04/2008 USD	127,000,000.000	-	0.01	AAA	5.21
317509ZL4	OTC EPUT GN 5.5% 12/38 @ 77.04 DUB		0.0000	12/11/2008 USD	35,000,000.000	0.0050	1,752.23	AAA	4.22
36200FA73	GNMA PASS THRU SGL FAML #599530X		6.0000	07/15/2037 USD	96,160.900	101.6448	97,742.55	AAA	3.12
36200KNJ2	GNMA PASS THRU SGL FAML #603493X		5.5000	03/15/2033 USD	396,476.270	100.3948	398,041.53	AAA	3.97
36200ME41	GNMA PASS THRU SGL FAML #604155X		5.5000	04/15/2033 USD	338,260.910	100.3948	339,596.34	AAA	3.97
36200MRX3	GNMA PASS THRU SGL FAML #604502X		5.5000	07/15/2033 USD	4,534,705.930	100.3948	4,552,608.59	AAA	3.97
36200MTY9	GNMA PASS THRU SGL FAML #604567X		5.5000	08/15/2033 USD	1,835,117.840	100.3948	1,842,362.74	AAA	3.97
36200MXB4	GNMA PASS THRU SGL FAML #604674X		5.5000	10/15/2033 USD	17,742.000	100.3948	17,812.04	AAA	3.97
36200T7F9	GNMA PASS THRU SGL FAML #572494X		6.0000	01/15/2032 USD	3,211.530	101.8635	3,271.38	AAA	3.06
36200X4G1	GNMA PASS THRU SGL FAML #576023X		6.0000	04/15/2032 USD	3,177.190	101.8635	3,236.40	AAA	3.06
36200X5E5	GNMA PASS THRU SGL FAML #576045X		6.0000	10/15/2032 USD	3,838.870	101.8635	3,910.41	AAA	3.06
36200XHU6	GNMA PASS THRU SGL FAML #575443X		6.0000	12/15/2031 USD	4,625.710	101.8948	4,713.36	AAA	2.96
36201CZB3	GNMA PASS THRU SGL FAML #579538X		6.0000	03/15/2032 USD	3,845.760	101.8635	3,917.43	AAA	3.06
36201DE99	GNMA PASS THRU SGL FAML #579860X		6.0000	12/15/2031 USD	13,104.570	102.9490	13,491.02	AAA	1.98
36201FSZ1	GNMA PASS THRU SGL FAML #582036X		6.0000	02/15/2032 USD	20,683.670	101.8635	21,069.12	AAA	3.06
36201MLC4	GNMA PASS THRU SGL FAML #587223X		6.0000	08/15/2032 USD	4,435.500	101.8635	4,518.16	AAA	3.06
36201MRB0	GNMA PASS THRU SGL FAML #587382X		5.5000	11/15/2032 USD	18,472.860	100.4573	18,557.33	AAA	3.92
36201R4Y4	GNMA PASS THRU SGL FAML #591339X		5.5000	11/15/2032 USD	623,700.770	100.4573	626,552.90	AAA	3.92
36201VH70	GNMA PASS THRU SGL FAML #594354X		5.5000	07/15/2033 USD	42,573.710	100.3948	42,741.79	AAA	3.97
36201X2G2	GNMA PASS THRU SGL FAML #606575X		6.0000	07/15/2037 USD	68,438.140	101.6448	69,563.81	AAA	3.12
36201YK09	GNMA PASS THRU SGL FAML #606991X		5.5000	12/15/2033 USD	73,984.250	100.3948	74,276.33	AAA	3.97
36202D6V8	GNMA II MULTPL SGL FAML #003584X		6.0000	07/20/2034 USD	7,399.490	101.5676	7,515.48	AAA	3.12
36202DYY1	GNMA II MULTPL SGL FAML #003427X		4.5000	08/20/2033 USD	1,645,872.180	95.1343	1,565,788.47	AAA	5.97
36202EQM4	GNMA II MULTPL SGL FAML #00460X		6.0000	12/20/2037 USD	77,257,265.040	101.4947	78,412,029.38	AAA	3.12
36202ETP4	GNMA II MULTPL SGL FAML #004158X		6.5000	06/20/2038 USD	7,903,634.610	102.1238	8,071,488.29	AAA	2.08
36202J3H9	GN II ARM 008000M 07/08 12.00		5.3750	06/20/2022 USD	7,607.600	101.5926	7,728.76	AAA	1.25
36202K5T8	GN II ARM 008958X 07/08 11.50		5.3750	04/20/2022 USD	27,143.640	101.4641	27,541.04	AAA	1.25
36202KG74	GN II ARM 008322M 04/09 14.50		5.5000	02/20/2018 USD	7,084.810	103.7076	7,347.49	AAA	1.25
36202KGE9	GN II ARM 008297M 01/09 14.00		5.1250	12/20/2017 USD	9,881.540	100.6577	9,946.53	AAA	1.25
36202KJ97	GN II ARM 008388M 10/08 12.00		5.6250	07/					

36208T4D9	GNMA PASS THRU SGL FAML #460820X	6.0000	06/15/2028	USD	3,852.180	102.0198	3,929.99	AAA	2.87
36209YR86	GNMA PASS THRU SGL FAML #485628X	6.5000	08/15/2031	USD	10,532.630	102.9490	10,843.23	AAA	1.98
36210AN94	GNMA PASS THRU SGL FAML #486516X	6.5000	09/15/2028	USD	5,121.580	103.0740	5,279.02	AAA	1.96
36210DV46	GNMA PASS THRU SGL FAML #489409X	6.5000	05/15/2029	USD	50,083.700	103.0115	51,591.95	AAA	1.96
36210FLE4	GNMA PASS THRU SGL FAML #490925X	6.0000	11/15/2028	USD	3,123.050	102.0198	3,186.13	AAA	2.87
36211DMY3	GNMA PASS THRU SGL FAML #509875X	6.5000	06/15/2029	USD	125,561.390	103.0115	129,342.62	AAA	1.96
36211G4H3	GNMA PASS THRU SGL FAML #513024X	6.5000	07/15/2029	USD	13,834.570	103.0115	14,251.19	AAA	1.96
36211RQW2	GNMA PASS THRU SGL FAML #520769X	5.5000	03/15/2035	USD	261,504.830	100.3010	262,292.07	AAA	4.05
36211RSP5	GNMA PASS THRU SGL FAML #520826X	5.5000	03/15/2035	USD	277,155.800	100.3010	277,990.16	AAA	4.05
36212U4H1	GNMA PASS THRU SGL FAML #544524X	6.5000	05/15/2031	USD	15,169.450	102.9490	15,616.79	AAA	1.98
36213ECQ7	GNMA PASS THRU SGL FAML #551879X	6.5000	11/15/2031	USD	205,689.120	102.9490	211,754.81	AAA	1.98
36213ESE7	GNMA PASS THRU SGL FAML #552317X	6.0000	01/15/2033	USD	3,359.950	101.8635	3,422.56	AAA	3.06
36213FRY1	GNMA PASS THRU SGL FAML #553203X	5.5000	04/15/2033	USD	3,929,628.490	100.3948	3,945,142.35	AAA	3.97
36220AB20	GNMA PASS THRU SGL FAML #271957X	5.5000	09/15/2033	USD	81,828.850	100.3948	82,546.70	AAA	3.97
36225A6V5	GNMA PASS THRU SGL FAML #780885X	6.5000	12/15/2023	USD	78,458.500	102.6478	80,535.95	AAA	1.79
36225AAB6	GNMA PASS THRU SGL FAML #780002X	6.5000	07/15/2024	USD	41,816.340	102.8624	43,013.28	AAA	1.79
36225AV49	GNMA PASS THRU SGL 15YR #780635X	6.0000	06/15/2009	USD	26,233.190	100.3751	26,331.59	AAA	2.15
36225B2U1	GNMA PASS THRU SGL FAML #781687X	5.5000	12/15/2033	USD	1,198,358.120	100.3926	1,203,062.53	AAA	3.97
36225BQH4	GNMA PASS THRU SGL FAML #781356X	6.5000	12/15/2029	USD	2,313.140	102.9286	2,380.88	AAA	1.96
36225BWZ7	GNMA PASS THRU SGL FAML #781564X	6.0000	02/15/2033	USD	3,462.280	101.8950	3,527.89	AAA	3.06
36225BY93	GNMA PASS THRU SGL FAML #781636X	5.5000	07/15/2033	USD	38,697,024.600	100.4142	38,857,292.43	AAA	3.97
36225BZ92	GNMA PASS THRU SGL FAML #781668X	6.0000	11/15/2033	USD	7,888.300	101.8308	8,032.72	AAA	3.06
36225CBU9	GN II ARM 080050M 04/09 9.50	5.3750	03/20/2027	USD	64,657.330	100.6577	65,083.12	AAA	2.50
36225CF35	GN II ARM 080185M 07/08 10.00	5.3750	04/20/2028	USD	71,140.950	101.2362	72,020.36	AAA	1.25
36225CGP5	GN II ARM 080205M 07/08 10.00	5.3750	06/20/2028	USD	94,277.730	101.2343	95,441.38	AAA	1.25
36225CKM7	GN II ARM 080299M 10/08 10.50	5.6250	07/20/2029	USD	161,249.500	101.1822	163,155.84	AAA	1.25
36225CR57	GN II ARM 080507X 07/08 10.50	5.3750	04/20/2031	USD	44,619.340	101.2827	45,191.66	AAA	1.25
36225CR65	GN II ARM 080508X 07/08 11.0	5.3750	04/20/2031	USD	64,529.020	101.3219	65,382.06	AAA	1.25
36225CRB4	GN II ARM 080481X 1YCMT+150 10.000	4.7500	01/20/2031	USD	92,452.100	100.5392	92,950.63	AAA	5.00
36225CSB3	GN II ARM 080513X 07/08 9.5	5.3750	05/20/2031	USD	147,688.080	101.1656	149,409.58	AAA	1.25
36225CU61	GN II ARM 080604X 07/08 10.00	5.3750	05/20/2032	USD	50,259.400	101.1762	50,850.57	AAA	1.25
36225CUC3	GN II ARM 080592X 07/08 9.0	5.3750	04/20/2032	USD	61,212.600	101.0973	61,884.30	AAA	2.00
36225DBC7	GN II ARM 080934X 07/08 8.5	6.5000	06/20/2034	USD	434,992.410	101.4487	441,294.13	AAA	2.35
36225DMQ4	GN II ARM 081266X 1YCMT+150 7.500	3.6250	02/20/2035	USD	387,414.040	98.7177	382,446.07	AAA	5.00
36225DRX4	GN II ARM 081401X 10/08 9.0	5.6250	07/20/2035	USD	209,718.930	101.2299	212,298.32	AAA	1.75
36241KJ90	GNMA PASS THRU SGL FAML #782088X	6.0000	05/15/2036	USD	3,720,059.950	101.5923	3,850,409.87	AAA	3.12
36241KK80	GNMA PASS THRU SGL FAML #782119X	6.0000	08/15/2036	USD	580,092.380	101.5874	589,300.48	AAA	3.12
36241KN87	GNMA PASS THRU SGL FAML #782215X	6.0000	11/15/2037	USD	712,981.360	101.5663	724,148.92	AAA	3.12
36241KNN4	GNMA PASS THRU SGL FAML #782197X	6.0000	10/15/2037	USD	65,006.770	101.5677	66,025.86	AAA	3.12
36241KNP9	GNMA PASS THRU SGL FAML #782198X	6.0000	10/15/2037	USD	2,966,385.840	101.5677	3,012,888.78	AAA	3.12
36241KPD4	GNMA PASS THRU SGL FAML #782220X	6.0000	11/15/2037	USD	317,868.180	101.5663	322,847.01	AAA	3.12
36241KSV1	GNMA PASS THRU SGL FAML #782332X	5.5000	05/15/2038	USD	49,453,982.000	100.2109	49,558,291.82	AAA	4.22
36290R6R9	GNMA PASS THRU SGL FAML #615680X	5.5000	10/15/2033	USD	1,191,923.950	100.3948	1,196,629.57	AAA	3.97
36290RVG5	GNMA PASS THRU SGL FAML #615415X	5.5000	08/15/2033	USD	357,214.430	100.3948	358,624.68	AAA	3.97
36290SMR9	GNMA PASS THRU SGL FAML #616068X	5.5000	11/15/2033	USD	1,007,173.880	100.3948	1,011,150.12	AAA	3.97
36290SNA5	GNMA PASS THRU SGL FAML #616085X	5.5000	11/15/2033	USD	605,161.090	100.3948	607,550.22	AAA	3.97
36290TSF7	GNMA PASS THRU SGL FAML #617118X	6.0000	06/15/2036	USD	2,890,724.030	101.6748	2,939,137.65	AAA	3.12
36290UAX4	GNMA PASS THRU SGL FAML #617522X	6.0000	05/15/2037	USD	1,999,801.450	101.6448	2,032,694.03	AAA	3.12
36290UDQ6	GNMA PASS THRU SGL FAML #617611X	6.0000	07/15/2037	USD	1,999,800.920	101.6448	2,032,693.48	AAA	3.12
36290UGK6	GNMA PASS THRU SGL FAML #617702X	6.0000	09/15/2037	USD	269,877.930	101.6448	274,316.86	AAA	3.12
36290UGS9	GNMA PASS THRU SGL FAML #617709	6.0000	09/15/2037	USD	999,900.460	101.6448	1,016,346.74	AAA	3.12
36290UHQ2	GNMA PASS THRU SGL FAML #617739X	6.0000	10/15/2037	USD	993,105.420	101.6448	1,009,439.94	AAA	3.12
36290VSC9	GNMA PASS THRU SGL FAML #618915X	5.5000	09/15/2033	USD	10,487,060.440	100.3948	10,528,462.52	AAA	3.97
36290VAB8	GNMA PASS THRU SGL FAML #619302X	5.5000	11/15/2033	USD	276,904.010	100.3948	277,997.20	AAA	3.97
36291BC39	GNMA PASS THRU SGL FAML #622990X	5.5000	11/15/2033	USD	194,887.330	100.3948	195,656.73	AAA	3.97
36291CG33	GNMA PASS THRU SGL FAML #624018X	6.0000	12/15/2037	USD	372,078.660	101.6448	378,198.58	AAA	3.12
36291QY21	GNMA PASS THRU SGL FAML #635328X	5.5000	01/15/2036	USD	3,432.580	100.3010	3,442.91	AAA	4.05
36291SDB3	GNMA PASS THRU SGL FAML #636498X	5.5000	04/15/2025	USD	552,834.810	101.0892	558,856.49	AAA	4.50
36291T2U1	GNMA PASS THRU SGL FAML #638087X	5.0000	09/15/2036	USD	214,477.160	98.2625	210,750.62	AAA	5.15
36291Y2Y2	GNMA PASS THRU SGL FAML #642591X	5.5000	07/15/2036	USD	6,422.660	100.3010	6,441.99	AAA	4.05
36292AXB9	GNMA PASS THRU SGL FAML #643374X	5.5000	10/15/2036	USD	12,512.670	100.3010	12,550.34	AAA	4.05
36292BEQ5	GNMA PASS THRU SGL FAML #643473X	6.0000	06/15/2036	USD	929,674.630	101.6760	945,256.37	AAA	3.12
36292DXT4	GNMA PASS THRU SGL FAML #646090X	6.0000	11/15/2038	USD	197,114.750	101.6448	200,356.88	AAA	3.12
36292ECE8	GNMA PASS THRU SGL FAML #646369X	6.0000	01/15/2037	USD	852,749.850	101.6448	866,775.81	AAA	3.12
36292LXB1	GNMA PASS THRU SGL FAML #651754X	6.0000	03/15/2036	USD	146,601.210	101.6748	149,056.48	AAA	3.12
36292LDU5	GNMA PASS THRU SGL FAML #651815X	6.0000	05/15/2036	USD	784,546.320	101.6748	797,685.84	AAA	3.12
36292LFW9	GNMA PASS THRU SGL FAML #651881X	6.0000	09/15/2036	USD	992,178.650	101.6748	1,008,795.58	AAA	3.12
36292MET5	GNMA PASS THRU SGL FAML #652746X	5.5000	03/15/2036	USD	200,000.050	100.2698	200,539.63	AAA	4.22
36292NAV6	GNMA PASS THRU SGL FAML #653523X	6.0000	03/15/2036	USD	981,022.140	101.6748	997,452.22	AAA	3.12
36292NDC1	GNMA PASS THRU SGL FAML #653599X	6.0000	05/15/2036	USD	258,550.670	101.6748	262,880.86	AAA	3.12
36294PZ55	GNMA PASS THRU SGL FAML #656064X	6.0000	07/15/2036	USD	588,350.430	101.6748	598,204.08	AAA	3.12
36294QA43	GNMA PASS THRU SGL FAML #656227X	6.0000	08/15/2036	USD	999,999.970	101.6748	1,016,747.89	AAA	3.12
36294QFN6	GNMA PASS THRU SGL FAML #656373X	6.0000	01/15/2037	USD	559,916.860	101.6448	569,126.33	AAA	3.12
36294SC88	GNMA PASS THRU SGL FAML #658059X	6.0000	09/15/2036	USD	889,586.720	101.6748	904,485.45	AAA	3.12
36294UEU2	GNMA PASS THRU SGL FAML #659947X	6.0000	02/15/2038	USD	87,712.650	101.6448	89,155.34	AAA	3.12
36294W3E6	GNMA PASS THRU SGL FAML #662397X	6.0000	05/15/2037	USD	66,331.770	101.6448	67,422.79	AAA	3.12
36294XAP1	GNMA PASS THRU SGL FAML #662514X	6.0000	07/15/2037	USD	100,988.770	101.6448	102,649.83	AAA	3.12
36294YPC2	GNMA PASS THRU SGL FAML #663819X	6.0000	02/15/2037	USD	1,440,282.070	101.6448	1,463,971.72	AAA	3.12
36295AGV1	GNMA PASS THRU SGL FAML #664512X	6.0000	12/15/2037	USD	150,456.000	101.6448	152,930.69	AAA	3.12
36295AHB4	GNMA PASS THRU SGL FAML #664526X	6.0000	03/15/2038	USD	3,995,769.240	101.6448	4,061,491.32	AAA	3.12
36295B4L4	GNMA PASS THRU SGL FAML #666027X	6.0000	03/15/2038	USD	1,040,553.140	101.6448	1,057,668.08	AAA	3.12
36295B5W9	GNMA PASS THRU SGL FAML #666061X	6.0000	03/15/2038	USD	3,980,806.560	101.6448	4,046,282.56	AAA	3.12
36295F2E3	GNMA PASS THRU SGL FAML #669573X	6.0000	08/15/2037	USD	394,075.620	101.6448	400,557.34	AAA	3.12
36295FD01	GNMA PASS THRU SGL FAML #669668X	6.0000	09/15/2037	USD	312,420.070	101.6448	317,558.73	AAA	3.12
36295GR95	GNMA PASS THRU SGL FAML #670212X	6.0000	01/15/2038	USD	906,507.290	101.6448	921,417.45	AAA	3.12
36295HU24	GNMA PASS THRU SGL FAML #671201X	6.0000	01/15/2038	USD	987,925.470	101.6448	1,004,174.79	AAA	3.12
36295HVA5	GNMA PASS THRU SGL FAML #671209X	6.0000	01/15/2038	USD	294,033.590	101.6448	298,869.83	AAA	3.12
36295HY61	GNMA PASS THRU SGL FAML #671333X	6.0000	07/15/2037	USD	902,997.420	101.6448	917,849.85	AAA	3.12
36295JE11	GNMA PASS THRU SGL FAML #672369X	6.0000	11/15/2037	USD	202,275.820	101.6448	205,602.84	AAA	3.12
36295JA55	GNMA PASS THRU SGL FAML #671528X	6.0000	09/15/2037	USD	551,335.080	101.6448	560,403.40	AAA	3.12
36295JX68	GNMA PASS THRU SGL FAML #672201X	6.0000	09/15/2037	USD	998,917.890	101.6448	1,015,348.01	AAA	3.12
36295KH08	GNMA PASS THRU SGL FAML #672628X	6.0000	03/15/2038	USD	82,180.860	101.6448	83,532.56	AAA	3.12
36295M5X3	GNMA PASS THRU SGL FAML #675062X	6.0000	01/15/2038	USD	3,282,916.810	101.6448	3,336,913.97	AAA	3.12
36295M6N4	GNMA PASS THRU SGL FAML #675077X	6.0000	01/15/2038						

36295XS2	GNMA PASS THRU SGL FAML #683735X	6.0000	03/15/2038 USD	237,354.000	101.6448	241,257.98	AAA	3.12
36295XZM0	GNMA PASS THRU SGL FAML #683948X	5.5000	02/15/2038 USD	9,822,555.300	100.2698	9,849,055.77	AAA	4.22
36295YS46	GNMA PASS THRU SGL FAML #684639X	6.0000	02/15/2038 USD	64,934.030	101.6448	66,002.06	AAA	3.12
36295YU77	GNMA PASS THRU SGL FAML #684699X	6.0000	03/15/2038 USD	245,941.500	101.6448	249,986.73	AAA	3.12
36296A6V1	GNMA PASS THRU SGL FAML #685884X	6.0000	05/15/2038 USD	110,368.780	101.6448	112,184.12	AAA	3.12
36296AQ80	GNMA PASS THRU SGL FAML #685479X	6.0000	07/15/2038 USD	546,391.510	101.6448	555,378.51	AAA	3.12
36296BQ39	GNMA PASS THRU SGL FAML #686374X	6.0000	05/15/2038 USD	63,860.840	101.6448	64,911.22	AAA	3.12
36296BVA7	GNMA PASS THRU SGL FAML #686509X	5.5000	06/15/2038 USD	55,688.900	100.2698	55,839.14	AAA	4.22
36296CBF6	GNMA PASS THRU SGL FAML #686838X	6.0000	05/15/2038 USD	3,000,002.040	101.6448	3,049,345.83	AAA	3.12
36296CNH9	GNMA PASS THRU SGL FAML #687192X	6.0000	04/15/2038 USD	1,999,801.360	101.6448	2,032,693.93	AAA	3.12
36296DED6	GNMA PASS THRU SGL FAML #687832X	6.0000	08/15/2038 USD	2,717,421.250	101.6448	2,762,117.18	AAA	3.12
36296DEF1	GNMA PASS THRU SGL FAML #687834X	6.0000	08/15/2038 USD	2,896,350.640	101.6448	2,943,989.59	AAA	3.12
36296DXL7	GNMA PASS THRU SGL FAML #688383X	6.0000	04/15/2038 USD	510,838.560	101.6448	519,240.79	AAA	3.12
36296ED03	GNMA PASS THRU SGL FAML #689468X	6.0000	07/15/2038 USD	51,591.450	101.6448	52,440.02	AAA	3.12
36296EEA0	GNMA PASS THRU SGL FAML #688729X	5.5000	08/15/2038 USD	44,311.600	100.2698	44,431.15	AAA	4.22
36296GM81	GNMA PASS THRU SGL FAML #690783X	6.0000	05/15/2038 USD	934,993.870	101.6448	950,372.57	AAA	3.12
36296GN80	GNMA PASS THRU SGL FAML #690815X	6.0000	05/15/2038 USD	1,000,000.500	101.6448	1,016,448.43	AAA	3.12
36296HJ67	GNMA PASS THRU SGL FAML #691585X	6.0000	07/15/2038 USD	227,858.300	101.6448	231,606.10	AAA	3.12
36296HJA8	GNMA PASS THRU SGL FAML #691557X	6.0000	08/15/2038 USD	805,471.670	101.6448	818,720.00	AAA	3.12
36296HJK6	GNMA PASS THRU SGL FAML #691566X	6.0000	08/15/2038 USD	1,799,722.650	101.6448	1,829,324.35	AAA	3.12
36296HJL4	GNMA PASS THRU SGL FAML #691567X	6.0000	08/15/2038 USD	998,810.370	101.6448	1,015,238.72	AAA	3.12
36296HVN6	GNMA PASS THRU SGL FAML #691921X	6.0000	08/15/2038 USD	5,686,533.220	101.6448	5,780,064.86	AAA	3.12
36296KML3	GNMA PASS THRU SGL FAML #693463X	6.0000	06/15/2038 USD	916,859.470	101.6448	931,939.90	AAA	3.12
36296NWS1	GNMA PASS THRU SGL FAML #696457X	6.0000	08/15/2038 USD	452,528.170	101.6448	459,971.32	AAA	3.12
3837H34Q7	GNR 2000-7 FT 1MLIB+110	3.5863	01/16/2030 USD	3,417,460.290	101.1793	3,457,761.03	AAA	0.00
3837H3BG1	GNR 1999-43 FO 1MLIB+45	2.9381	11/16/2029 USD	3,729,714.000	100.0670	3,732,214.40	AAA	0.00
3837H3DL8	GNR 1999-39 PE PAC WM28 WC8.27	7.5000	11/20/2029 USD	3,404,067.930	106.4004	3,621,942.57	AAA	2.00
3837H4PR0	GNR 2000-12 FT 1MLIB+110	3.5863	02/16/2030 USD	8,038,842.520	101.2923	8,142,725.27	AAA	0.00
46630JAK5	JP MCC 2007-LDPX A2S WM15 WC5.7613	5.3050	01/15/2049 USD	6,000,000.000	93.0335	5,582,009.40	AAA	3.00
59020UA21	MLCC 2005-2 2A 1YRCMT+225	4.2500	10/25/2035 USD	1,702,543.630	89.4588	1,523,075.27	AAA	2.00
FNC8288G2	FNCL 5.5 10 LEH	5.5000	10/14/2038 USD	0.000	100.1875	-	AAA	4.23
GNS8296G4	GNSF 5.5 10 LEH	5.5000	10/22/2038 USD	0.000	100.1563	-	AAA	4.22
SWPC27059	CMBX.NA.AAA.4 BP BRC	-0.3500	02/17/2051 USD	2,500,000.000	9.0300	225,751.07	AAA	0.00
SWPC32679	ABX.HE.A.06-1 BP JPM	-0.5400	07/25/2045 USD	3,000,000.000	76.5000	2,295,000.00	AAA	0.00
SWPC53055	BSABS 2006-EC1 M8 BP UAG	-2.2500	12/25/2035 USD	2,000,000.000	93.0000	1,860,000.00	CAA+	0.00
SWPC53063	BSABS 2006-EC1 M8 SP JPM	2.5500	12/25/2035 USD	2,000,000.000	(92.8200)	(1,856,400.00)	CAA+	0.00
SWPC54913	ABX.HE.BBB.06-2 SP RYL	1.3300	05/25/2046 USD	2,250,000.000	(94.5000)	(2,126,250.00)	BAA	0.00
SWPC55605	ABX.HE.BBB.06-2 BP LSI	-2.4200	05/25/2046 USD	0.000	94.5000	-	BAA-	0.00
SWPC58641	TELOS 2006-1A D BP GST	-2.5000	10/11/2021 USD	500,000.000	49.6566	248,282.98	BAA	0.00
SWPC78078	BALDW 2006-3A 1 BP LSI	-0.8000	06/25/2046 USD	0.000	97.6100	-	A+	0.00
SWPC78086	BALDW 2006-4A 1 BP LSI	-2.5000	06/25/2038 USD	0.000	94.1575	-	A-	0.00
SWPC78490	ABX.HE.BBB.06-2 SP DUB	1.3300	05/25/2046 USD	3,600,000.000	(94.5000)	(3,402,000.00)	BAA	0.00
SWPC99082	ABX.HE.BBB.06-2 SP GST	2.4200	05/25/2046 USD	2,149,643.300	(94.5000)	(2,031,412.92)	BAA-	0.00
12558MBB7	CITHE 2002-2 AV 1ML+27	3.4769	06/25/2033 USD	28,793.360	86.4395	24,888.83	AAA	0.00
152314EQ9	CXHE 2002-A AV 1ML+30	3.5069	01/25/2032 USD	30,404.810	91.0359	27,679.30	AAA	0.00
161571BB9	CHAIT 2006-A1 A 1MLIB+4	2.5275	04/15/2013 USD	698,000.000	96.3195	672,310.11	AAA	0.00
17308BAC2	COMNI 2007-A9 A9 1MLIB+110 144A	4.2875	12/23/2013 USD	3,300,000.000	99.4419	3,281,584.02	AAA	0.00
17308BAF5	COMNI 2008-A9A9 A9 1MLIB+100 144A	4.1875	03/20/2013 USD	5,000,000.000	99.8016	4,990,081.50	AAA	0.00
22541NAD1	HEAT 2002-1A4 1MOLIB+30 FSA	3.8069	11/25/2032 USD	2,565.960	72.7146	1,865.83	AAA	0.00
313396Q71	F H L M C DISC NT	2.4780	11/24/2008 USD	12,500,000.000	99.6111	12,451,388.89	A1+	0.14
31346SZG4	FH ARM 645243 1YRWTA+182.5 11.63	5.2710	06/01/2030 USD	16,010.130	101.0017	16,170.50	AAA	1.00
31348FP51	FH ARM 775354 COFI + 150.1	5.2080	05/01/2019 USD	10,736.540	100.5130	10,791.62	AAA	1.00
31382HKR5	FNMA PASS THRU FHA/VA #482804	9.0000	07/01/2018 USD	614.230	110.0768	676.12	AAA	0.25
34528XAE9	FORDO 2008-C A3 1MLIB+142	3.9075	06/15/2012 USD	6,000,000.000	97.4664	5,847,983.40	AAA	0.00
36201FXD4	GNMA PASS THRU SGL FAML #582176X	7.5000	06/15/2032 USD	41,254.040	107.6187	44,397.05	AAA	0.84
36201SBA6	GNMA PASS THRU SGL FAML #591433X	7.5000	06/15/2033 USD	114,546.770	107.5110	123,150.39	AAA	0.84
36202KA70	GN II ARM 008130M 07/08 14.00	5.5000	05/20/2016 USD	18,051.050	102.3938	18,483.15	AAA	1.00
36202KHJ7	GN II ARM 008333M 04/09 14.00	5.5000	03/20/2018 USD	10,640.860	102.6864	10,926.72	AAA	1.00
36202KJF0	GN II ARM 008682M 10/08 10.50	5.6250	08/20/2025 USD	6,901.640	101.1943	6,984.07	AAA	1.00
36202KJL2	GN II ARM 008685M 10/08 11.50	5.6250	08/20/2025 USD	4,868.210	101.2665	4,929.86	AAA	1.00
36202KYL3	GN II ARM 008815M 04/09 10.50	5.3750	02/20/2026 USD	16,197.600	100.7850	16,324.21	AAA	1.00
36208VVP7	GNMA PASS THRU SGL FAML #462422X	7.5000	12/15/2027 USD	651.480	107.9862	703.51	AAA	0.84
36211FPT6	GNMA PASS THRU SGL FAML #511734X	7.5000	10/15/2030 USD	1,812.410	107.8018	1,953.81	AAA	0.84
36212AXT7	GNMA PASS THRU SGL FAML #528190X	7.5000	04/15/2030 USD	9,507.820	107.8018	10,249.60	AAA	0.84
36213CQ60	GNMA PASS THRU SGL FAML #550477X	7.5000	05/15/2031 USD	24,858.210	107.7504	26,784.83	AAA	0.84
36213UPB0	GNMA PASS THRU SGL FAML #564818X	7.5000	09/15/2031 USD	107,002.060	107.7504	115,295.17	AAA	0.84
36224LGR2	GNMA PASS THRU SGL FAML #331508X	7.5000	10/15/2022 USD	515.490	107.9444	556.44	AAA	0.84
36225AMX5	GNMA PASS THRU SGL FAML #780374X	7.5000	12/15/2023 USD	14,819.210	107.9444	15,996.51	AAA	0.84
36225BRJ9	GNMA PASS THRU SGL FAML #781389X	7.5000	01/15/2032 USD	159,397.840	107.7930	171,819.64	AAA	0.84
36225BRX8	GNMA PASS THRU SGL FAML #781402X	7.5000	02/15/2032 USD	226,308.350	107.7843	243,924.77	AAA	0.84
36225BUE6	GNMA PASS THRU SGL FAML #781481X	7.5000	01/15/2032 USD	140,252.910	107.8125	151,210.23	AAA	0.84
36225CF0	GN II ARM 080821M 4/08 9.50	4.5000	01/20/2034 USD	1,209,689.030	100.5144	1,215,911.79	AAA	0.68
36225CM5	GN II ARM 080827X 1YCMT+200 9	6.0000	02/20/2034 USD	5,636,929.300	100.3762	5,658,136.44	AAA	0.00
36225CJ49	GN II ARM 080282X 07/08 9.5	5.3750	05/20/2029 USD	3,319,082.780	101.1861	3,358,450.16	AAA	1.00
36225CM29	GN II ARM 080376M 04/09 11.00	5.2500	02/20/2030 USD	958,536.500	101.0880	968,965.55	AAA	1.00
36225CN85	GN II ARM 080414X 07/08 11.00	5.3750	06/20/2030 USD	1,109,202.580	101.3296	1,123,950.36	AAA	1.00
36225CQT6	GN II ARM 080465M 01/09 12.50	5.1250	10/20/2030 USD	3,130.950	101.3296	3,172.58	AAA	1.00
36225CR73	GN II ARM 080509M 07/08 11.50	5.5000	10/20/2031 USD	258,095.230	101.8180	262,787.45	AAA	1.00
36225CS31	GN II ARM 080537X 10/08 10.50	5.6250	08/20/2031 USD	1,273,894.330	101.2064	1,289,262.97	AAA	1.00
36225CSN7	GN II ARM 080524X 10/08 10.0	5.6250	07/20/2031 USD	790,563.310	101.1241	799,449.75	AAA	1.00
36225CUU8	GN II ARM 080594M 07/08 10.0	5.3750	04/20/2032 USD	2,350,633.000	101.1799	2,378,367.48	AAA	1.00
36225DS28	GN II ARM 081435X 10/08 9.50	5.6250	08/20/2035 USD	590,336.320	101.2805	597,895.73	AAA	1.00
36225DTX2	GN II ARM 081465X 10/08 9.5	5.6250	09/20/2035 USD	1,437,178.190	101.2906	1,455,726.47	AAA	1.00
36228CQL0	GSMS 2003-C1 X2 WM12 WC5.5594 VAR 144A	0.9872	01/10/2040 USD	75,904,445.930	1.1094	842,061.14	AAA	0.75
38373RV0C	GNR 2001-38-FA 1MOLIB+30	2.7881	08/16/2031 USD	79,469.220	98.7452	78,472.00	AAA	0.00
38373T5W1	GNR 2002-13-FD 1MOLIB+20	2.6881	02/16/2032 USD	138,589.100	99.7944	138,304.17	AAA	0.00
38373V4K3	GNR 2002-76-F 1MLIBOR+20	2.6881	01/16/2031 USD	2,733,925.620	99.9277	2,731,948.17	AAA	0.00
38373V5Q9	GNR 2002-76-FY 1MOLIB+30	2.7881	12/16/2026 USD	594,469.800	98.6801	586,623.27	AAA	0.00
38373VHS2	GNR 2002-60-FB 1MOLIB+25	2.7381	08/16/2032 USD	1,488,399.140	98.9733	1,473,118.04	AAA	0.00
38373WPH5	GNR 2002-24-FX 1MOLIB+55	3.0381	04/16/2032 USD	244,652.550	99.5166	243,470.00	AAA	0.00
38374FNE0	GNR 2004-11-PG WM33 WC5.9166	3.0000	02/20/2034 USD	4,409,161.330	98.8140	4,356,867.79	AAA	1.00
3837H0U92	GNR 1997-8-FJ 1MO LIBOR+50	3.0000	05/16/2027 USD	65,413.960	99.4448	65,060.76	AAA	0.00
3837H1RG8	GNR 1998-17-F 1MLIBOR+50BP	2.9881	07/16/2028 USD	126,546.780	100.7038	127,437.37	AAA	0.00
3837H2Y29	GNR 1999-31-FD 1MLIB+65	3.1381	05/16/2029 USD	426,620.500	99.7196	425,424.30	AAA	0.00
3837H3RY5	GNR 1999-44-FP 1MOLIB+40	2.8881	06/16/2027 USD	192,032.960	99.9022	191,845.19	AAA	0.00
3837H4WV3	GNR 2000-25-FG 1MLIBOR+65	3.8375	06/20/2030 USD	696.400	99.9858	696.30	AAA	0.00
46625TY94	JP MCC 2007-FL1A 1 1MLIB+37.5 144A	2.8625	07/15/2019 USD	7,066,200.820	95.2124	6,727,895.86	AAA	0.00
466309AC5	JPALT 2008-R4 2A1 1MLIB+50 144A	2.9700	06/27/2037 USD					

912795J44	U S TREASURY BILLS	0.3285	12/26/2008 USD	4,000,000.000	99.3523	3,974,092.00	AAA	0.23
92922FBU1	WAMU 2003-AR9 1A5 WM33 WC4.4534 ARM	4.5693	09/25/2033 USD	3,453,462.660	99.9849	3,452,939.46	AAA	0.50
9840608A4	STATE STREET REPO	0.0100	12/01/2015 USD	4,327,157.260	100.0000	4,327,157.26	A1+	0.00
988072690	STATE STREET STIF FUND (GBP)	0.4500	12/01/2015 GBP	1.000	113.3272	1.78	A1+	0.00
CSH00GSC7	CASH COLLATERAL FUTS GSC USD	1.0500	12/31/2060 USD	1,012,100.000	100.0000	1,012,100.00	A1+	0.00
CSH00JPM2	CASH COLLATERAL FUTS JPM USD	1.0500	12/31/2060 USD	260,000.000	100.0000	260,000.00	A1+	0.00
EDM900004	FIN FUT EURO\$ CME 06/15/09	0.0000	06/16/2009 USD	340,000,000.000	96.9600	329,664,000.00	AAA	0.25
UAR8275B3	US AGENCY REPO	2.2500	10/01/2008 USD	58,000,000.000	100.0000	58,000,000.00	AAA	0.00
	TOTAL SECURITIES POSITIONS HELD					1,222,893,662.25		
	UNINVESTED CASH PLUS RECEIVABLES					2,738,307.64		
	NET UNSETTLED TRADES					(259,691,447.93)		
	NET FUTURES HELD					(330,122,500.00)		
	ACCOUNTING MARKET VALUE					635,818,021.96		

#### Country Key

Code	Country
AFG	AFGHANISTAN
ALB	ALBANIA
DZA	ALGERIA
ASM	AMERICAN SAMOA
AND	ANDORRA
AGO	ANGOLA
AIA	ANGUILLA
ATA	ANTARCTICA
ATG	ANTIGUA AND BARBUDA
ARG	ARGENTINA
ARM	ARMENIA
ABW	ARUBA
AUS	AUSTRALIA
AUT	AUSTRIA
AZE	AZERBAIJAN
BHS	BAHAMAS
BHR	BAHRAIN
BGD	BANGLADESH
BRB	BARBADOS
BLR	BELARUS
BEL	BELGIUM
BLZ	BELIZE
BEN	BENIN
BMU	BERMUDA
BTN	BHUTAN
BOL	BOLIVIA
BIH	BOSNIA AND HERZEGOWINA
BWA	BOTSWANA
BVT	BOUVET ISLAND
BRA	BRAZIL
IOT	BRITISH INDIAN OCEAN TERRITORY
BRN	BRUNEI DARUSSALAM
BGR	BULGARIA
BFA	BURKINA FASO
BDI	BURUNDI
KHM	CAMBODIA
CMR	CAMEROON
CAN	CANADA
CPV	CAPE VERDE
CYM	CAYMAN ISLANDS
CAF	CENTRAL AFRICAN REPUBLIC
TCO	CHAD
CHL	CHILE
CHN	CHINA
CXR	CHRISTMAS ISLAND
CCK	COCOS (KEELING) ISLANDS
COL	COLOMBIA
COM	COMOROS
COG	CONGO
COK	COOK ISLANDS
CRI	COSTA RICA
CIV	COTE D'IVOIRE
HRV	CROATIA (local name: Hrvatska)
CUB	CUBA
CYP	CYPRUS
CZE	CZECH REPUBLIC
DNK	DENMARK
DJI	DJIBOUTI
DMA	DOMINICA
DOM	DOMINICAN REPUBLIC
TMP	EAST TIMOR
ECU	ECUADOR
EGY	EGYPT
SLV	EL SALVADOR
GNQ	EQUATORIAL GUINEA
ERI	ERITREA
EST	ESTONIA
ETH	ETHIOPIA
FLK	FALKLAND ISLANDS (MALVINAS)
FRO	FAROE ISLANDS
FJI	FIJI
FIN	FINLAND
FRA	FRANCE
FXX	FRANCE, METROPOLITAN
GUF	FRENCH GUIANA
PYF	FRENCH POLYNESIA
ATF	FRENCH SOUTHERN TERRITORIES
GAB	GABON
GMB	GAMBIA
GEO	GEORGIA
DEU	GERMANY
GHA	GHANA
GIB	GIBRALTAR
GRC	GREECE
GRL	GREENLAND
GRD	GRENADA
GLP	GUADELOUPE
GUM	GUAM
GTM	GUATEMALA
GIN	GUINEA
GNB	GUINEA-BISSAU
GUY	GUYANA
HTI	HAITI
HMD	HEARD AND MC DONALD ISLANDS
HND	HONDURAS
HKG	HONG KONG
HUN	HUNGARY
ISL	ICELAND

<sup>1</sup> Figure is calculated based on call or put schedules or PIMCO's best financial engineering maturity estimations.

IND	INDIA
IDN	INDONESIA
IRN	IRAN (ISLAMIC REPUBLIC OF)
IRQ	IRAQ
IRL	IRELAND
ISR	ISRAEL
ITA	ITALY
JAM	JAMAICA
JPN	JAPAN
JOR	JORDAN
KAZ	KAZAKHSTAN
KEN	KENYA
KIR	KIRIBATI
PRK	KOREA, DEMOCRATIC PEOPLE'S REPUBLIC OF
KOR	KOREA, REPUBLIC OF
KWT	KUWAIT
KGZ	KYRGYZSTAN
LAO	LAO PEOPLE'S DEMOCRATIC REPUBLIC
LVA	LATVIA
LBN	LEBANON
LSO	LESOTHO
LBR	LIBERIA
LYB	LIBYAN ARAB JAMAHIRIYA
LIE	LIECHTENSTEIN
LTU	LITHUANIA
LUX	LUXEMBOURG
MAC	MACAU
MKD	MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF
MDG	MADAGASCAR
MWI	MALAWI
MYS	MALAYSIA
MDV	MALDIVES
MLI	MALI
MLT	MALTA
MHL	MARSHALL ISLANDS
MTQ	MARTINIQUE
MRT	MAURITANIA
MUS	MAURITIUS
MYT	MAYOTTE
MEX	MEXICO
FSM	MICRONESIA, FEDERATED STATES OF
MDA	MOLDOVA, REPUBLIC OF
MCO	MONACO
MNG	MONGOLIA
MSR	MONTSERRAT
MAR	MOROCCO
MOZ	MOZAMBIQUE
MMR	MYANMAR
NAM	NAMIBIA
NRU	NAURU
NPL	NEPAL
NLD	NETHERLANDS
ANT	NETHERLANDS ANTILLES
NCL	NEW CALEDONIA
NZL	NEW ZEALAND
NIC	NICARAGUA
NER	NIGER
NGA	NIGERIA
NIU	NIUE
NFK	NORFOLK ISLAND
MNP	NORTHERN MARIANA ISLANDS
NOR	NORWAY
OMN	OMAN
PAK	PAKISTAN
PLW	PALAU
PAN	PANAMA
PNG	PAPUA NEW GUINEA
PRY	PARAGUAY
PER	PERU
PHL	PHILIPPINES
PCN	PITCAIRN
POL	POLAND
PRT	PORTUGAL
PRI	PUERTO RICO
QAT	QATAR
REU	REUNION
ROM	ROMANIA
RUS	RUSSIAN FEDERATION
RWA	RWANDA
KNA	SAINT KITTS AND NEVIS
LCA	SAINT LUCIA
VCT	SAINT VINCENT AND THE GRENADINES
WSM	SAMOA
SMR	SAN MARINO
STP	SAO TOME AND PRINCIPE
SAU	SAUDI ARABIA
SEN	SENEGAL
SYC	SEYCHELLES
SLE	SIERRA LEONE
SGP	SINGAPORE
SVK	SLOVAKIA (Slovak Republic)
SVN	SLOVENIA
SLB	SOLOMON ISLANDS
SOM	SOMALIA
ZAF	SOUTH AFRICA
SGS	SOUTH GEORGIA AND THE SOUTH SANDWICH ISLANDS
ESP	SPAIN
LKA	SRI LANKA
SHN	ST. HELENA
SPM	ST. PIERRE AND MIQUELON
SDN	SUDAN
SUR	SURINAME
SJM	SVALBARD AND JAN MAYEN ISLANDS
SWZ	SWAZILAND
SWE	SWEDEN
CHE	SWITZERLAND
SYR	SYRIAN ARAB REPUBLIC
TWN	TAIWAN
TJK	TAJIKISTAN
TZA	TANZANIA, UNITED REPUBLIC OF
THA	THAILAND
TGO	TOGO
TKL	TOKELAU
TON	TONGA
TTO	TRINIDAD AND TOBAGO
TUN	TUNISIA

<sup>1</sup> Figure is calculated based on call or put schedules or PIMCO's best financial engineering maturity estimations.

TUR	TURKEY
TKM	TURKMENISTAN
TCA	TURKS AND CAICOS ISLANDS
TUV	TUVALU
UGA	UGANDA
UKR	UKRAINE
ARE	UNITED ARAB EMIRATES
GBR	UNITED KINGDOM
USA	UNITED STATES
UMI	UNITED STATES MINOR OUTLYING ISLANDS
URY	URUGUAY
UZB	UZBEKISTAN
VUT	VANUATU
VAT	VATICAN CITY STATE (HOLY SEE)
VEN	VENEZUELA
VNM	VIET NAM
VGB	VIRGIN ISLANDS (BRITISH)
VIR	VIRGIN ISLANDS (U.S.)
WLF	WALLIS AND FUTUNA ISLANDS
ESH	WESTERN SAHARA
YEM	YEMEN
YUG	YUGOSLAVIA
ZAR	ZAIRE
ZMB	ZAMBIA
ZWE	ZIMBABWE

<sup>1</sup> Figure is calculated based on call or put schedules or PIMCO's best financial engineering maturity estimations.