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% of Net Assets	Security Name	Security Id	Ticker	Coupon	Maturity	Market Value	Quantity	Contract Size	Asset Class
15.07	FNCL 5 11/26	01F0506B7	FNCL	5		103,303,389.91	108,586,000	1	RMBS
2.88	FNR 2026-22 AB	3136G5GX2	FNR	4	3/25/2054	19,720,166.92	21,035,683.9	1	RMBS
2.61	FR QA8341	3133A3HS0	FR	2.5	3/1/2050	17,900,313.49	21,858,190.73	1	RMBS
2.26	FR TC8214	3130G8AQ0	FR	6	10/1/2056	15,500,819.04	15,445,746	1	RMBS
2.25	FR RA6815	3133KNSC8	FR	2.5	2/1/2052	15,414,674.55	18,887,572.33	1	RMBS
2.19	FN FA0840	3140W05A9	FN	2.5	10/1/2051	15,041,533.95	18,515,333.18	1	RMBS
2.19	FN FA6148	3140W6ZN5	FN	6	5/1/2056	14,996,284.36	14,863,126.06	1	RMBS
2.12	FR SL6854	31427UTL7	FR	6	9/1/2054	14,542,175.99	14,430,941	1	RMBS
2.09	FR QD2515	3133AYYL8	FR	2.5	12/1/2051	14,318,882.96	17,540,618.32	1	RMBS
2.03	FR RA2001	3133KHGJ9	FR	4	1/1/2050	13,950,196.95	15,359,010.31	1	RMBS
1.98	FR SD2219	3132DPPC6	FR	3	3/1/2052	13,553,839.67	15,960,554.13	1	RMBS
1.92	FN FA2724	3140W3A25	FN	5.5	9/1/2055	13,191,720.98	13,497,820.92	1	RMBS
1.90	FN FA6109	3140W6YF3	FN	6	6/1/2056	13,011,509.41	12,988,855.29	1	RMBS
1.86	FN FA1705	3140W13P6	FN	2.5	3/1/2052	12,785,264.45	15,483,819.7	1	RMBS
1.75	FN FM7418	3140XBG46	FN	2.5	6/1/2051	12,026,764.03	14,716,133.62	1	RMBS
1.64	FN FA5309	3140W53T9	FN	6	4/1/2056	11,251,618.12	11,166,507.23	1	RMBS
1.60	G2 787697	3622ADNN4	G2	3	5/20/2052	10,961,242.50	12,777,156.96	1	RMBS
1.59	G2 787829	3622ADSS8	G2	2.5	3/20/2052	10,877,127.36	13,210,899.63	1	RMBS
1.48	FN FA5843	3140W6P55	FN	2	1/1/2054	10,121,740.45	13,042,054.91	1	RMBS
1.47	FN FA6651	3140W7L99	FN	2	1/1/2054	10,074,484.70	13,018,585.98	1	RMBS
1.45	FN FM9703	3140XDX92	FN	3	11/1/2051	9,927,479.74	11,690,794.71	1	RMBS
1.42	FN FA6009	3140W6VB5	FN	2	5/1/2051	9,721,087.66	12,452,708.59	1	RMBS
1.24	FR SL0810	31427M3U3	FR	5.5	4/1/2055	8,525,000.59	8,677,518.74	1	RMBS
1.24	FR SD2988	3132DQJ98	FR	3.5	5/1/2052	8,494,053.60	9,699,337.4	1	RMBS
1.23	GSMBS 2025-NQM2 M1	36272EAD6	GSMBS	6.271	6/25/2065	8,439,980.01	8,523,000	1	RMBS
1.20	FR RJ3490	3142GT2Y1	FR	6	2/1/2055	8,215,697.79	8,174,403.81	1	RMBS
1.19	FN BV8526	3140MNPL4	FN	3	5/1/2052	8,139,150.76	9,648,803.29	1	RMBS
1.13	FR SD7535	3132DVLQ6	FR	2.5	2/1/2051	7,718,802.32	9,359,098.18	1	RMBS

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1.11	G2 787860	3622ADTR9	G2	3	5/20/2051	7,595,752.81	8,840,644.45	1	RMBS
1.08	FN FS9026	3140XRA47	FN	5.5	9/1/2053	7,384,703.53	7,454,658.19	1	RMBS
1.04	FN BQ5081	3140KQUF6	FN	2	10/1/2050	7,145,671.92	9,141,274.84	1	RMBS
1.04	DREYFUS GOVERN CASH GNT-INS	262006208	DGCXX	3.749		7,132,376.34	7,132,376.34	1	CASH
1.02	FR QD8212	3133B6DR8	FR	3	3/1/2052	7,018,112.91	8,242,308.83	1	RMBS
1.02	FR SL4485	31427R6X3	FR	3.5	9/1/2049	7,015,562.49	7,892,423.35	1	RMBS
1.01	Northern Institutional Funds -	665279808	NITXX	3.7944		6,922,600.59	6,922,600.59	1	CASH
1.01	MSILF Government Portfolio	61747C707	MVRXX	3.8165		6,922,600.59	6,922,600.59	1	CASH
1.00	FN FA3267	3140W3TZ2	FN	2.5	4/1/2052	6,860,726.36	8,392,097.1	1	RMBS
0.96	VERUS 2025-11 M1	924935AK5	VERUS	5.659	11/25/2070	6,578,413.84	6,800,000	1	RMBS
0.93	FN FA3913	3140W4K30	FN	2	3/1/2052	6,375,288.95	8,127,725.89	1	RMBS
0.90	FN MA5503	31418FDH7	FN	5.5	10/1/2044	6,164,007.15	6,107,142.57	1	RMBS
0.88	STACR 2024-DNA1 M2	35564NBA0	STACR	5.8379	2/25/2044	6,044,151.60	6,000,000	1	RMBS
0.84	FR SD5525	3132DTD64	FR	5.5	6/1/2054	5,788,787.38	5,851,135.26	1	RMBS
0.83	FN BQ9004	3140KVAE0	FN	2.5	11/1/2050	5,688,503.75	6,988,736.94	1	RMBS
0.82	FNCL 3 11/26	01F0306B9	FNCL	3		5,593,321.46	6,670,000	1	RMBS
0.79	FR SD7567	3132DVMQ5	FR	5.5	2/1/2054	5,430,987.09	5,480,595.08	1	RMBS
0.75	OBX 2025-NQM8 M1	67449AAD7	OBX	6.388	3/25/2065	5,141,373.64	5,200,000	1	RMBS
0.74	FNCL 2 11/26	01F0206B0	FNCL	2		5,043,840.86	6,566,000	1	RMBS
0.72	JPMMT 2026-NQM1 M1	46660DAH8	JPMMT	5.675	6/25/2066	4,935,851.21	5,108,000	1	RMBS
0.72	B 03/18/27	912797UD7	B	0	3/18/2027	4,923,145.85	5,000,000	1	TREASURY
0.71	FN CA6032	3140QDV27	FN	2.5	6/1/2050	4,855,468.13	5,900,893.92	1	RMBS
0.65	DRMT 2026-INV1 M1	24381GAF0	DRMT	5.773	12/25/2070	4,444,997.94	4,600,000	1	RMBS
0.64	FR SD7550	3132DVL78	FR	3	2/1/2052	4,361,476.11	5,102,726.96	1	RMBS
0.59	PRPM 2025-NQM2 M1A	693983AD0	PRPM	6.629	4/25/2070	4,066,727.00	4,111,000	1	RMBS
0.59	FNCL 3.5 11/26	01F0326B5	FNCL	3.5		4,016,706.88	4,605,000	1	RMBS
0.58	FN FS7819	3140XPVM8	FN	2	3/1/2052	3,991,155.65	5,074,601.88	1	RMBS

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0.58	MSRM 2025-NQM9 M1	61779VAF9	MSRM	5.906	9/25/2070	3,971,890.58	4,100,000	1	RMBS
0.57	PRPM 2025-NQM5 M1	69383FAH1	PRPM	5.903	10/25/2070	3,895,335.60	4,000,000	1	RMBS
0.55	FN CA7028	3140QEY22	FN	2.5	9/1/2050	3,793,731.19	4,598,619.18	1	RMBS
0.53	NYMT 2026-INV1 M1	62957GAL1	NYMT	5.774	2/25/2061	3,667,823.19	3,799,000	1	RMBS
0.53	FR SD4650	3132DSEX6	FR	5	1/1/2054	3,657,094.14	3,806,594.25	1	RMBS
0.53	NRZT 2026-NQM1 M1	64832LAH6	NRZT	5.704	11/25/2065	3,621,558.38	3,750,000	1	RMBS
0.53	FR SD7565	3132DVMN2	FR	5.5	9/1/2053	3,608,250.61	3,645,287.68	1	RMBS
0.53	FR RA2853	3133KJE24	FR	2.5	6/1/2050	3,602,138.78	4,418,281.43	1	RMBS
0.53	FR SL1460	31427NTS8	FR	5.5	6/1/2055	3,600,238.33	3,668,722.48	1	RMBS
0.52	EFMT 2025-NQM2 M1B	281917AG9	EFMT	6.915	6/25/2070	3,564,644.04	3,600,000	1	RMBS
0.52	MSRM 2025-NQM3 M1	61778LAF2	MSRM	6.558	5/25/2070	3,561,312.10	3,588,000	1	RMBS
0.52	FN FS8652	3140XQTJ6	FN	2.5	4/1/2052	3,548,489.06	4,340,756.3	1	RMBS
0.51	JPMMT 2025-NQM2 M1A	46590SAF4	JPMMT	6.355	9/25/2065	3,486,647.04	3,533,000	1	RMBS
0.51	VERUS 2026-R1 M1	924932AH9	VERUS	5.693	10/25/2067	3,471,762.28	3,591,000	1	RMBS
0.50	FR SD8329	3132DWHE6	FR	5	6/1/2053	3,435,927.57	3,570,902.36	1	RMBS
0.48	FR SD3354	3132DQWP7	FR	5	6/1/2053	3,261,443.86	3,388,663.96	1	RMBS
0.46	VERUS 2025-12 M1	92490FAN0	VERUS	5.76	12/25/2070	3,171,740.36	3,272,000	1	RMBS
0.46	FR SD4296	3132E0XZ0	FR	2	2/1/2052	3,168,724.92	4,033,731.6	1	RMBS
0.45	GNR 2021-121 TI	38382VMR7	GNR	3	7/20/2051	3,108,152.84	25,817,646.02	1	RMBS
0.44	AOMT 2026-3 M1	03466MAH5	AOMT	6.001	6/25/2071	3,028,755.18	3,124,000	1	RMBS
0.44	GNR 2020-116 HI	38382HZW3	GNR	3	8/20/2050	3,016,108.14	18,288,720.67	1	RMBS
0.43	BARC 2025-NQM3 M1	06745VAD0	BARC	6.372	5/25/2065	2,961,903.00	3,000,000	1	RMBS
0.42	GSMBS 2026-NQM1 M1	36276EAH3	GSMBS	5.736	3/25/2066	2,911,601.10	3,000,000	1	RMBS
0.42	OBX 2026-NQM2 M1	67123VAL6	OBX	5.611	12/1/2065	2,893,591.50	3,000,000	1	RMBS
0.42	EFMT 2026-NQM1 M1	26846GAL1	EFMT	5.638	2/25/2071	2,879,685.30	3,000,000	1	RMBS
0.41	FN MA4733	31418EHK9	FN	4.5	9/1/2052	2,831,141.22	3,032,128.63	1	RMBS
0.39	FN FS2040	3140XHHS9	FN	2	2/1/2052	2,659,150.03	3,432,193.16	1	RMBS
0.38	FN CB9654	3140QVWQ3	FN	5	12/1/2054	2,583,704.08	2,707,946.88	1	RMBS
0.37	NRZT 2024-NQM1 A1	64828DAA5	NRZT	6.129	3/25/2064	2,563,356.86	2,555,017.28	1	RMBS

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0.37	COLT 2026-1 M1	196926AL3	COLT	5.528	2/25/2071	2,542,639.93	2,675,000	1	RMBS
0.37	FHR 5092 FK	3137FYC87	FHR	4	3/25/2051	2,523,488.00	3,133,971.95	1	RMBS
0.37	OBX 2025-NQM13 M1	67121UAD8	OBX	6.279	5/25/2065	2,512,827.12	2,550,000	1	RMBS
0.35	VERUS 2026-INV1 M1	92541VAL8	VERUS	6.153	7/25/2071	2,432,874.25	2,500,000	1	RMBS
0.35	FHR 5392 CI	3137HBWS9	FHR	3.5	5/25/2051	2,375,290.92	12,739,402.62	1	RMBS
0.34	GNR 2021-46 EI	38382P4B5	GNR	2.5	3/20/2051	2,358,300.54	20,024,186.74	1	RMBS
0.34	FHR 5072 MI	3137F9A27	FHR	3.5	1/25/2051	2,328,881.13	12,373,837.18	1	RMBS
0.33	FR SD8288	3132DWF57	FR	5	1/1/2053	2,296,462.63	2,383,509.02	1	RMBS
0.33	BRAVO 2026-NQM1 M1	10570CAH5	BRAVO	5.655	12/25/2065	2,243,599.40	2,300,000	1	RMBS
0.31	GNR 2021-136 IE	38382W3Q8	GNR	2.5	8/20/2051	2,138,347.92	23,518,875.5	1	RMBS
0.31	FR SD8469	3132DWMS9	FR	5.5	10/1/2054	2,097,727.17	2,131,453.11	1	RMBS
0.30	AOMT 2026-1 M1	034947AH4	AOMT	5.53	2/25/2071	2,088,095.48	2,176,000	1	RMBS
0.30	FN CB7781	3140QTUF4	FN	5.5	1/1/2054	2,070,569.19	2,097,592.47	1	RMBS
0.30	GSMBS 2025-NQM3 M1	36274TAD1	GSMBS	5.928	11/25/2065	2,057,126.19	2,100,000	1	RMBS
0.30	FR RA5190	3133KLXT9	FR	2.5	5/1/2051	2,031,803.64	2,498,206.17	1	RMBS
0.29	STACR 2024-HQA1 M2	35564NCA9	STACR	5.8879	3/25/2044	2,020,576.00	2,000,000	1	RMBS
0.29	CAS 2024-R01 1M2	20753UAB6	CAS	5.6879	1/25/2044	2,010,617.20	2,000,000	1	RMBS
0.29	FR SD5617	3132DTG20	FR	6	6/1/2054	1,994,271.35	1,977,341.26	1	RMBS
0.29	FR SD4888	3132DSND0	FR	6	2/1/2054	1,978,994.93	1,964,290.1	1	RMBS
0.29	CROSS 2026-NQM10 M1	12678QAH1	CROSS	6.262	9/25/2071	1,959,547.60	2,000,000	1	RMBS
0.28	FN MA5039	31418ES50	FN	5.5	6/1/2053	1,909,619.38	1,936,762.23	1	RMBS
0.28	EFMT 2026-INV2 M1	26846TAL3	EFMT	5.332	2/25/2071	1,903,451.60	2,000,000	1	RMBS
0.27	GNR 2021-162 IP	38383AP40	GNR	3	9/20/2051	1,876,969.61	12,422,915.5	1	RMBS
0.27	FN FS5704	3140XMKS4	FN	2	4/1/2052	1,853,045.72	2,378,408.16	1	RMBS
0.27	FR SD3489	3132DQ2W5	FR	2	3/1/2052	1,841,901.92	2,352,121.29	1	RMBS
0.27	CROSS 2025-H4 M1	22790AAF2	CROSS	6.45	6/25/2070	1,837,644.08	1,861,000	1	RMBS
0.26	FR SD2912	3132DQGV2	FR	5	5/1/2053	1,806,271.41	1,875,028.97	1	RMBS
0.24	FR SD5726	3132DTLF5	FR	3	7/1/2052	1,639,641.35	1,927,425.73	1	RMBS
0.23	CAS 2024-R05 2M2	20754XAC7	CAS	5.5879	7/25/2044	1,601,038.29	1,598,293.7	1	RMBS

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0.23	MFRA 2025-NQM5 M1	59319DAH6	MFRA	5.889	11/25/2070	1,594,051.42	1,635,000	1	RMBS
0.22	CAS 2024-R02 1M2	20754GAE0	CAS	5.6879	2/25/2044	1,509,354.60	1,500,000	1	RMBS
0.22	FHR 5163 GI	3137H43U2	FHR	3	3/25/2050	1,504,684.00	8,763,861.29	1	RMBS
0.22	GNR 2023-181 IK	38384FDF6	GNR	2.5	5/20/2051	1,503,033.38	10,392,301.56	1	RMBS
0.21	NRZT 2026-NQM7 M1	64832NAH2	NRZT	6.016	6/25/2066	1,455,868.95	1,500,000	1	RMBS
0.21	VERUS 2025-3 M1	924928AD6	VERUS	6.652	5/25/2070	1,440,338.80	1,450,000	1	RMBS
0.21	BRAVO 2025-NQM7 M1	10570TAE5	BRAVO	6.226	7/25/2065	1,427,044.76	1,450,000	1	RMBS
0.20	FNR 2021-56 WI	3136BGL82	FNR	2.5	9/25/2051	1,401,968.64	11,110,871.42	1	RMBS
0.20	FHR 5162 CI	3137H45A4	FHR	3	11/25/2050	1,388,673.53	8,737,648.05	1	RMBS
0.19	JPMMT 2025-NQM3 M1B	46659QAG4	JPMMT	6.42	11/25/2065	1,277,566.42	1,300,000	1	RMBS
0.18	GNR 2020-188 BI	38382LX97	GNR	2.5	12/20/2050	1,265,263.86	8,529,663.64	1	RMBS
0.18	GNR 2020-185 MI	38382LV57	GNR	2.5	12/20/2050	1,262,266.40	8,813,337.06	1	RMBS
0.18	AOMT 2025-11 M1	03466FAF4	AOMT	5.621	10/25/2070	1,257,385.35	1,300,000	1	RMBS
0.18	GNR 2021-77 IW	38382Q4K3	GNR	2.5	12/20/2050	1,248,755.12	9,737,914.67	1	RMBS
0.18	NRZT 2026-NQM8 M1	64832RAH3	NRZT	5.992	8/25/2066	1,210,767.75	1,250,000	1	RMBS
0.17	GNR 2020-146 DI	38382KWB5	GNR	2.5	10/20/2050	1,186,746.38	8,334,115.5	1	RMBS
0.17	GNR 2020-167 WI	38382LCF6	GNR	4	8/20/2046	1,135,645.62	7,709,390.33	1	RMBS
0.16	EFMT 2025-NQM3 M1B	26846YAG3	EFMT	6.451	8/25/2070	1,129,204.26	1,148,000	1	RMBS
0.16	GNR 2024-79 CI	38384PKP4	GNR	3.5	2/20/2052	1,110,467.50	6,906,034.12	1	RMBS
0.16	GNR 2021-78 TI	38382TAK0	GNR	3	5/20/2051	1,107,463.33	6,886,905.66	1	RMBS
0.16	VERUS 2025-4 M1	92540UAF4	VERUS	6.304	5/25/2070	1,074,037.90	1,089,000	1	RMBS
0.15	FHS 399 C28	3142G4VW8	FHS	1.5	4/25/2052	1,041,095.93	11,169,264.06	1	RMBS
0.15	GNR 2021-140 IH	38382XYA7	GNR	2.5	8/20/2051	1,039,929.36	7,216,354.46	1	RMBS
0.15	GNR 2024-61 IA	38384MFV4	GNR	2.5	2/20/2051	1,038,265.41	7,427,604.1	1	RMBS
0.15	FHR 5531 IO	3137HKS88	FHR	3	6/25/2041	1,037,386.24	9,892,616.25	1	RMBS
0.15	FNR 2021-43 IO	3136BH7G8	FNR	2.5	6/25/2051	1,017,370.13	6,858,607.24	1	RMBS
0.15	FHR 5020 IH	3137FWXZ8	FHR	3	8/25/2050	1,017,282.29	6,047,289.45	1	RMBS
0.15	STACR 2022-DNA3 M1B	35564KUX5	STACR	6.7879	4/25/2042	1,008,056.00	1,000,000	1	RMBS
0.14	AOMT 2025-8 M1	03466UAD6	AOMT	6.217	7/25/2070	983,742.40	1,000,000	1	RMBS

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0.14	BRAVO 2025-NQM6 B1A	10570MAG5	BRAVO	6.474	6/25/2065	982,183.60	1,000,000	1	RMBS
0.14	JPMMT 2025-VIS2 M1	46659RAF4	JPMMT	6.204	12/25/2055	981,859.90	1,000,000	1	RMBS
0.14	FNR 2017-99 PY	3136AY4T7	FNR	4	12/25/2047	967,790.07	1,064,677.65	1	RMBS
0.14	HOMES 2026-NQM1 M1	437922AF4	HOMES	5.707	9/25/2070	953,784.80	1,000,000	1	RMBS
0.14	FHR 5377 IO	3137HBDW1	FHR	2.5	12/25/2051	947,511.33	7,527,285.21	1	RMBS
0.14	FHS 389 C19	31325YQ43	FHS	2.5	4/15/2052	943,269.98	5,991,394.05	1	RMBS
0.14	GNR 2022-207 IO	38383HFY0	GNR	3	8/20/2051	933,177.82	5,559,510.97	1	RMBS
0.13	GNR 2022-83 IO	38383RA23	GNR	2.5	11/20/2051	914,646.54	6,547,463.07	1	RMBS
0.13	GNR 2020-51 ID	38382EKB2	GNR	3.5	4/20/2050	914,366.22	4,737,805.91	1	RMBS
0.13	GNR 2020-173 MI	38382LNV9	GNR	2.5	11/20/2050	910,461.60	6,373,375.85	1	RMBS
0.13	FNS 437 C8	31424UPE0	FNS	2.5	6/25/2052	909,886.26	6,039,931.43	1	RMBS
0.13	OBX 2024-NQM6 A1	67118XAA3	OBX	6.447	2/25/2064	908,889.74	908,075.02	1	RMBS
0.13	FNS 427 C16	31423XMS7	FNS	2.5	6/25/2040	898,652.70	8,963,604.41	1	RMBS
0.13	GNR 2020-126 KI	38382HWW6	GNR	2.5	8/20/2050	885,300.27	6,312,715.47	1	RMBS
0.13	FNS 427 C84	31423XQN4	FNS	3.5	11/25/2040	876,890.82	6,747,162.2	1	RMBS
0.12	VERUS 2026-1 M1	92541JAN1	VERUS	5.67	1/25/2071	845,390.09	875,000	1	RMBS
0.12	FHR 5083 IH	3137FFQB6	FHR	2.5	3/25/2051	815,690.96	5,443,575.63	1	RMBS
0.12	GNR 2022-60 IY	38383PEH0	GNR	3	2/20/2052	806,566.16	5,588,041.41	1	RMBS
0.12	GNR 2020-160 VI	38382KS87	GNR	2.5	10/20/2050	804,184.83	5,593,321.51	1	RMBS
0.12	GNR 2021-57 JI	38382QBS8	GNR	3	3/20/2051	802,571.90	4,922,808.68	1	RMBS
0.12	FNR 2023-51 BI	3136BQPY9	FNR	3.5	4/25/2053	799,769.98	4,192,591.65	1	RMBS
0.12	FHR 5057 TI	3137F7LN3	FHR	3	11/25/2050	792,448.37	5,111,676.38	1	RMBS
0.12	FNR 2021-94 IO	3136BKX98	FNR	3	1/25/2052	791,686.93	4,911,660.21	1	RMBS
0.11	GNR 2024-24 BI	38384JX25	GNR	3	12/20/2051	783,412.89	4,819,557.99	1	RMBS
0.11	FNR 2024-9 BI	3136BRGX9	FNR	3	3/25/2051	767,974.56	4,784,134.08	1	RMBS
0.11	GNR 2023-24 IH	38383WBW5	GNR	3.5	7/20/2051	754,674.33	4,084,482.63	1	RMBS
0.11	FHR 5150 GI	3137H2Z23	FHR	2.5	10/25/2051	748,698.72	7,392,591.23	1	RMBS
0.11	FHR 5188 IA	3137H5JL2	FHR	3	2/25/2052	746,066.76	4,815,145.05	1	RMBS
0.10	GNR 2023-79 JI	38384AZ30	GNR	2.5	2/20/2051	704,678.37	4,993,893.84	1	RMBS

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0.10	VERUS 2023-8 A1	92540DAA3	VERUS	6.2591	12/25/2068	701,552.82	702,889.15	1	RMBS
0.10	NET OTHER ASSETS					700,359.72	700,359.72		
0.10	FNR 2021-88 KI	3136BKSJ2	FNR	3.5	3/25/2046	693,418.04	4,545,453.59	1	RMBS
0.10	MSRM 2025-NQM5 M1	61779BAF3	MSRM	6.141	7/25/2070	669,378.57	682,000	1	RMBS
0.09	OBX 2023-NQM10 A1	67449CAA9	OBX	6.465	10/25/2063	631,374.11	633,211.88	1	RMBS
0.08	GNR 2021-206 AI	38383DWN4	GNR	3.5	11/20/2051	568,503.52	3,167,233.46	1	RMBS
0.08	DRMT 2022-2 A1	24380XAA5	DRMT	5.3	3/25/2067	558,720.86	596,505.36	1	RMBS
0.08	GNR 2020-183 JI	38382LSK8	GNR	2.5	11/20/2050	545,373.87	3,430,024.34	1	RMBS
0.08	GNR 2021-115 MI	38382T4P6	GNR	2.5	5/20/2051	531,741.77	5,134,064.86	1	RMBS
0.08	GNR 2022-61 HI	38383PQW4	GNR	3	2/20/2052	521,182.98	2,970,050.51	1	RMBS
0.07	VERUS 2023-INV3 A1	92540CAA5	VERUS	6.876	11/25/2068	486,836.83	485,367.72	1	RMBS
0.07	US LONG BOND(CBT) Dec26		USZ6	0	12/21/2026	463,125.00	228	100000	FUTURES CONTRACTS
0.06	FNR 2021-3 NI	3136BDQ84	FNR	2.5	2/25/2051	445,537.57	3,011,941.79	1	RMBS
0.06	GNR 2020-153 CI	38382KSF1	GNR	2.5	10/20/2050	432,500.35	2,944,510.81	1	RMBS
0.06	OBX 2024-NQM4 A1	67118TAA2	OBX	6.067	1/25/2064	430,716.10	429,666.08	1	RMBS
0.06	FNR 2021-42 IA	3136BGAG6	FNR	3	2/25/2051	414,717.55	2,931,191.32	1	RMBS
0.06	US 5YR NOTE (CBT) Dec26		FVZ6	0	12/31/2026	405,079.40	425	100000	FUTURES CONTRACTS
0.05	VERUS 2023-7 A1	92539YAA0	VERUS	7.07	10/25/2068	371,473.95	370,742.11	1	RMBS
0.05	FN MA5038	31418ES43	FN	5	6/1/2053	353,376.07	367,490.32	1	RMBS
0.05	GNR 2020-17 IG	38382CL33	GNR	3	2/20/2050	347,212.03	2,224,152.71	1	RMBS
0.04	GNR 2021-142 IO	38382XRU1	GNR	3	8/20/2051	298,612.60	1,729,819.02	1	RMBS
0.03	STACR 2023-HQA2 M1A	35564K2F5	STACR	5.8879	6/25/2043	230,936.20	230,833.99	1	RMBS
0.02	FHR 5008 DI	3137FVY30	FHR	3	9/25/2050	137,502.15	1,014,986.5	1	RMBS
0.01	US ULTRA BOND CBT Dec26		WNZ6	0	12/21/2026	66,718.75	35	100000	FUTURES CONTRACTS
0.01	CAS 2023-R07 2M1	20753BAA0	CAS	5.8379	9/25/2043	40,680.49	40,666.27	1	RMBS
(0.03)	US 10yr Ultra Fut Dec26		UXYZ6	0	12/21/2026	-188,296.29	-117	100000	FUTURES CONTRACTS
(0.15)	US 2YR NOTE (CBT) Dec26		TUZ6	0	12/31/2026	-1,047,830.10	-1,455	200000	FUTURES CONTRACTS
(1.88)	FNCL 4 11/26	01F0406B8	FNCL	4		-12,920,062.32	-14,400,000	1	RMBS

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(4.09)	FNCL 2.5 11/26	01F0226B6	FNCL	2.5		-28,011,906.39	-34,916,000	1	RMBS
(12.95)	CASH	USD	USD	0		-88,811,258.49	-88,811,258.49	2	CASH