

RCTIX Holdings as of 12/31/21

Security Name	Security Type	Market Value	Coupon Rate	Weight (%)
ABS Aircraft Senior	ABS	7,887,823.80	2.74	0.75%
ABS Aircraft Senior	ABS	4,777,119.38	2.95	0.46%
ABS Aircraft Senior	ABS	4,515,489.78	4.46	0.43%
ABS Aircraft Senior	ABS	1,079,783.07	4.21	0.10%
ABS Consumer Senior	ABS	12,355,254.38	2.14	1.18%
ABS Consumer Senior	ABS	1,224,778.50	2.58	0.12%
ABS Aircraft Senior	ABS	9,646,712.85	4.09	0.92%
ABS Aircraft Senior	ABS	3,574,350.26	3.97	0.34%
ABS Aircraft Senior	ABS	2,138,185.04	3.84	0.20%
ABS Aircraft Senior	ABS	1,852,358.70	4.46	0.18%
ABS Aircraft Senior	ABS	1,580,309.26	4.30	0.15%
ABS Aircraft Mezz	ABS	9,279,891.14	3.80	0.89%
ABS Aircraft Mezz	ABS	3,996,203.07	6.66	0.38%
ABS Aircraft Mezz	ABS	3,944,873.45	3.92	0.38%
ABS Aircraft Mezz	ABS	2,333,297.71	2.92	0.22%
ABS Aircraft Mezz	ABS	517,836.85	5.19	0.05%
ABS Aircraft Mezz	ABS	2,571,398.33	5.07	0.25%
ABS Railcar Mezz	ABS	2,054,464.32	6.44	0.20%
ABS Aircraft Mezz	ABS	8,442,015.26	7.00	0.81%
ABS Aircraft Mezz	ABS	3,821,248.51	6.50	0.37%
ABS Consumer Mezz	ABS	2,256,960.53	4.20	0.22%
ABS Aircraft Mezz	ABS	15,002,056.71	6.17	1.44%
ABS Aircraft Mezz	ABS	5,022,503.88	6.17	0.48%
ABS Whole Biz Senior	ABS	11,851,153.40	4.25	1.13%
CLO CRE A	CLO 2.0	15,095,825.12	2.44	1.44%
CLO CRE AA	CLO 2.0	45,386,827.85	4.60	4.34%
CLO CRE AA	CLO 2.0	10,973,996.00	2.04	1.05%
CLO CRE BBB	CLO 2.0	18,336,725.83	3.09	1.76%
CLO 2.0 AAA	CLO 2.0	1,999,391.20	1.22	0.19%
CLO 2.0 AAA	CLO 2.0	999,505.90	1.33	0.10%
CLO 2.0 AA	CLO 2.0	2,998,533.90	1.83	0.29%
CLO 2.0 AA	CLO 2.0	2,497,526.50	1.88	0.24%
CLO 2.0 BBB	CLO 2.0	3,000,000.00	3.25	0.29%
CLO 2.0 BBB	CLO 2.0	5,000,000.00	0.00	0.48%
CLO 2.0 BBB	CLO 2.0	5,209,113.00	3.12	0.50%
CLO 2.0 BBB	CLO 2.0	4,999,963.00	3.47	0.48%
CLO 2.0 BBB	CLO 2.0	4,907,776.79	3.20	0.47%
CLO 2.0 BBB	CLO 2.0	4,150,321.21	3.62	0.40%
CLO 2.0 BBB	CLO 2.0	4,003,329.20	3.47	0.38%
CLO 2.0 BBB	CLO 2.0	4,000,256.00	3.41	0.38%
CLO 2.0 BBB	CLO 2.0	3,999,952.40	3.28	0.38%
CLO 2.0 BBB	CLO 2.0	3,258,364.53	3.37	0.31%
CLO 2.0 BBB	CLO 2.0	3,000,160.20	3.72	0.29%
CLO 2.0 BBB	CLO 2.0	2,750,215.33	3.38	0.26%
CLO 2.0 BBB	CLO 2.0	2,002,644.80	3.52	0.19%
CLO 2.0 BBB	CLO 2.0	1,956,425.40	3.45	0.19%
CLO 2.0 BBB	CLO 2.0	1,504,692.45	3.27	0.14%
CLO 2.0 BBB	CLO 2.0	1,200,090.96	3.23	0.11%
CLO 2.0 BBB	CLO 2.0	1,086,663.47	3.43	0.10%
CLO 2.0 BB	CLO 2.0	8,417,728.50	6.48	0.81%
CLO 2.0 BB	CLO 2.0	4,451,055.75	6.52	0.43%
CLO 2.0 BB	CLO 2.0	3,898,554.40	6.38	0.37%
CLO 2.0 BB	CLO 2.0	3,267,359.37	6.68	0.31%
CLO 2.0 BB	CLO 2.0	2,988,892.20	6.62	0.29%
CLO 2.0 BB	CLO 2.0	2,969,965.20	6.74	0.28%
CLO 2.0 BB	CLO 2.0	2,877,266.08	6.69	0.28%
CLO 2.0 BB	CLO 2.0	2,499,887.25	6.38	0.24%
CLO 2.0 BB	CLO 2.0	2,349,880.62	6.90	0.22%
CLO 2.0 BB	CLO 2.0	1,971,033.40	6.47	0.19%
CLO 2.0 BB	CLO 2.0	1,499,929.20	6.65	0.14%
CLO 2.0 BB	CLO 2.0	1,461,981.60	6.43	0.14%
CMBS Agency GN Proj IO	CMBS	22,726,414.54	0.70	2.18%
CMBS Agency GN Proj IO	CMBS	9,237,836.67	0.91	0.88%
CMBS Agency GN Proj IO	CMBS	2,813,155.66	0.84	0.27%
CMBS Agency GN Proj IO	CMBS	2,352,959.60	0.82	0.23%
CMBS Agency GN Proj IO	CMBS	767,374.86	0.88	0.07%
CMBS Agency GN Proj IO	CMBS	511,251.77	0.53	0.05%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	15,068,083.50	3.25	1.44%
CMBS Non-Agency 2.0 - SASB Senior Mezz	CMBS	5,094,032.50	5.25	0.49%
CMBS Agency FREMF Mezz	CMBS	41,146,987.51	6.09	3.94%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	61,014,356.65	4.08	5.84%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	56,233,358.98	3.71	5.38%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	40,369,292.00	4.14	3.86%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	37,500,000.00	4.07	3.59%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	33,899,932.20	4.25	3.24%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	22,964,846.80	3.82	2.20%
CMBS Non-Agency 2.0 - SASB Senior	CMBS	12,423,330.63	4.72	1.19%
CMBS Non-Agency Mezz Loan	CMBS	8,443,755.05	5.90	0.81%
Corporate	Corporate	7,471,776.06	5.81	0.72%
Corporate	Corporate	2,054,459.51	5.93	0.20%
Corporate	Corporate	2,845,127.35	5.75	0.27%
Corporate	Corporate	10,546,515.00	6.25	1.01%
Corporate	Corporate	4,719,375.00	10.50	0.45%
Corporate	Corporate	4,781,250.00	10.00	0.46%
Corporate	Corporate	2,928,750.00	4.40	0.28%
Corporate	Corporate	4,065,281.92	9.52	0.39%

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Muni	Municipals	32,805,296.34	7.50	3.14%
Muni	Municipals	6,715,596.95	0.00	0.64%
RMBS Agency Derivative Inverse IO	RMBS Agency	3,200,196.10	6.05	0.31%
RMBS Agency Derivative Inverse IO	RMBS Agency	2,759,252.25	6.05	0.26%
RMBS Agency Derivative Inverse IO	RMBS Agency	1,756,088.15	6.05	0.17%
RMBS Agency Derivative Inverse IO	RMBS Agency	723,849.57	5.95	0.07%
RMBS Agency Derivative Inverse IO	RMBS Agency	683,608.53	6.05	0.07%
RMBS Agency Derivative Inverse IO	RMBS Agency	565,191.45	6.10	0.05%
RMBS Agency Derivative IO	RMBS Agency	11,224,863.03	2.50	1.07%
RMBS Agency Derivative IO	RMBS Agency	6,969,098.02	2.50	0.67%
RMBS Agency Derivative IO	RMBS Agency	6,756,881.61	2.50	0.65%
RMBS Agency Derivative IO	RMBS Agency	6,595,010.28	2.50	0.63%
RMBS Agency Derivative IO	RMBS Agency	6,525,670.64	2.50	0.62%
RMBS Agency Derivative IO	RMBS Agency	5,405,064.29	2.50	0.52%
RMBS Agency Derivative IO	RMBS Agency	5,172,486.24	2.50	0.50%
RMBS Agency Derivative IO	RMBS Agency	4,710,073.11	2.50	0.45%
RMBS Agency Derivative IO	RMBS Agency	4,416,823.07	3.00	0.42%
RMBS Agency Derivative IO	RMBS Agency	3,755,948.78	3.00	0.36%
RMBS Agency Derivative IO	RMBS Agency	3,741,755.75	3.00	0.36%
RMBS Agency Derivative IO	RMBS Agency	3,679,833.51	2.50	0.35%
RMBS Agency Derivative IO	RMBS Agency	3,636,926.14	2.50	0.35%
RMBS Agency Derivative IO	RMBS Agency	3,240,967.34	2.50	0.31%
RMBS Agency Derivative IO	RMBS Agency	3,073,876.96	2.50	0.29%
RMBS Agency Derivative IO	RMBS Agency	2,707,495.49	2.50	0.26%
RMBS Agency Derivative IO	RMBS Agency	2,565,835.24	2.50	0.25%
RMBS Agency Derivative IO	RMBS Agency	2,540,040.28	2.50	0.24%
RMBS Agency Derivative IO	RMBS Agency	2,524,187.58	3.00	0.24%
RMBS Agency Derivative IO	RMBS Agency	2,185,803.93	3.00	0.21%
RMBS Agency Derivative IO	RMBS Agency	2,144,564.94	2.00	0.21%
RMBS Agency Derivative IO	RMBS Agency	2,084,289.52	2.50	0.20%
RMBS Agency Derivative IO	RMBS Agency	1,748,600.52	3.00	0.17%
RMBS Agency Derivative IO	RMBS Agency	1,505,475.51	4.00	0.14%
RMBS Agency Derivative IO	RMBS Agency	1,424,271.74	3.00	0.14%
RMBS Agency Derivative IO	RMBS Agency	1,418,725.87	3.00	0.14%
RMBS Agency Derivative IO	RMBS Agency	1,390,598.80	2.50	0.13%
RMBS Agency Derivative IO	RMBS Agency	1,341,723.86	2.50	0.13%
RMBS Agency Derivative IO	RMBS Agency	1,304,699.96	2.50	0.12%
RMBS Agency Derivative IO	RMBS Agency	1,298,192.28	3.00	0.12%
RMBS Agency Derivative IO	RMBS Agency	1,249,655.44	3.00	0.12%
RMBS Agency Derivative IO	RMBS Agency	969,855.26	3.50	0.09%
RMBS Agency Derivative IO	RMBS Agency	849,827.88	2.50	0.08%
RMBS Agency Derivative IO	RMBS Agency	820,098.69	2.50	0.08%
RMBS Agency Derivative IO	RMBS Agency	750,765.93	3.50	0.07%
RMBS Agency Derivative IO	RMBS Agency	703,905.31	2.50	0.07%
RMBS Agency Derivative IO	RMBS Agency	546,515.63	3.50	0.05%
RMBS Agency Derivative IO	RMBS Agency	489,838.18	3.00	0.05%
RMBS Agency Derivative IO	RMBS Agency	308,913.46	3.50	0.03%
RMBS Agency Derivative IO	RMBS Agency	130,178.64	3.50	0.01%
RMBS Agency Derivative IO	RMBS Agency	79,020.08	3.00	0.01%
RMBS Agency Derivative IO	RMBS Agency	30,852.37	3.50	0.00%
RMBS Agency Derivative IO	RMBS Agency	4,299.73	3.50	0.00%
RMBS Non-Agency Subprime Senior	RMBS Non-Agency	48,796.41	1.18	0.00%
RMBS Non-Agency POA Senior	RMBS Non-Agency	202,357.28	0.80	0.02%
RMBS Non-Agency Subprime Senior	RMBS Non-Agency	277,111.61	0.64	0.03%
RMBS Non-Agency Subprime Senior	RMBS Non-Agency	1,940,351.18	0.99	0.19%
RMBS Non-Agency POA Senior	RMBS Non-Agency	98,084.75	0.80	0.01%
RMBS Non-Agency Subprime Senior	RMBS Non-Agency	1,506,836.01	0.60	0.14%
RMBS Non-Agency AltA Senior	RMBS Non-Agency	715,764.15	5.82	0.07%
RMBS Non-Agency GSE CRT Mezz	RMBS Non-Agency	5,002,854.00	2.15	0.48%
RMBS Non-Agency MSR Senior	RMBS Non-Agency	7,991,830.08	4.21	0.76%
RMBS Non-Agency AltA Re-Remic Senior	RMBS Non-Agency	1,412,193.35	0.48	0.14%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	474,569.13	5.80	0.05%
RMBS Non-Agency Derivative Inverse IO	RMBS Non-Agency	2,567,709.08	5.80	0.25%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS Non-Agency	1,296,320.00	5.75	0.12%
RMBS Non-Agency Manuf. Housing	RMBS Non-Agency	3,140,334.00	6.98	0.30%
RMBS Non-Agency Subprime Senior	RMBS Non-Agency	5,075,534.00	0.55	0.49%
RMBS Non-Agency 2nd Lien Junior	RMBS Non-Agency	2,472,221.33	0.60	0.24%
RMBS Non-Agency 2nd Lien Junior	RMBS Non-Agency	4,679.42	0.56	0.00%
RMBS Non-Agency 2nd Lien Junior	RMBS Non-Agency	2,814.97	0.59	0.00%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	7,710,270.42	6.00	0.74%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	4,841,480.95	6.17	0.46%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	2,743,499.48	5.97	0.26%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	1,905,876.17	6.09	0.18%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	1,899,600.73	6.23	0.18%
RMBS Non-Agency 2nd Lien Senior	RMBS Non-Agency	40,641.18	0.50	0.00%
RMBS Non-Agency AltA Mezz	RMBS Non-Agency	2,225,611.41	6.70	0.21%
RMBS Non-Agency AltA Re-Remic Senior	RMBS Non-Agency	5,653,640.07	7.00	0.54%
RMBS Non-Agency Subprime Mezz	RMBS Non-Agency	3,947,838.62	0.79	0.38%
RMBS Non-Agency 2nd Lien Junior	RMBS Non-Agency	2,377,676.88	0.66	0.23%
RMBS Non-Agency 2nd Lien Junior	RMBS Non-Agency	128.17	3.99	0.00%
RMBS Non-Agency Derivative IO	RMBS Non-Agency	52,803.80	0.16	0.01%
RMBS Non-Agency EBO	RMBS Non-Agency	42,040,588.80	1.85	4.02%
RMBS Non-Agency EBO	RMBS Non-Agency	25,002,592.53	1.85	2.39%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS Non-Agency	895,469.31	0.54	0.09%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS Non-Agency	532,728.00	6.10	0.05%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS Non-Agency	179,413.67	5.84	0.02%

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RMBS Non-Agency MSR Senior	RMBS Non-Agency	14,314,430.60	3.47	1.37%
RMBS Non-Agency MSR Senior	RMBS Non-Agency	1,980,932.70	2.85	0.19%
UST T-Bonds	US Treasury	45,570,656.13	0.50	4.36%

All investments contain risk and may lose value. Investing in the bond market is subject to risks, including market, interest rate, issuer, credit, inflation risk and liquidity risk. The value of most bonds and bond strategies are impacted by changes in interest rates. Bond prices generally fall in price as interest rates rise and the current low interest rate environment increases this risk. Bond investments may be worth more or less than the original cost when redeemed. Mortgage and asset backed securities may be sensitive to changes in interest rates, subject to early repayment risk, and their value may fluctuate in response to the market's perception of issue credit worthiness; while generally supported by some form of government or private guarantee there is no assurance that private guarantees will meet their obligations. Please refer to the Fund's prospectus for a complete overview of the primary risks associated with the Fund. This material has been distributed for informational purposes only and should not be considered as investment advice or a recommendation of any particular security, strategy, or investment product. No part of this material may be reproduced in any form or referred to in any publication, without express written permission.