

## RCTIX Holdings as of 9/30/2022

Security Name	Security Type	Coupon Rate	Market Value	Weight (%)
ABS Senior	ABS	4.37	7,864,252	1.57%
ABS Aircraft Senior	ABS	4.46	3,725,132	0.74%
ABS Consumer Senior	ABS	2.14	7,024,271	1.40%
ABS Consumer Senior	ABS	2.58	491,419	0.10%
ABS Aircraft Senior	ABS	3.97	2,863,373	0.57%
ABS Auto Senior	ABS	4.58	9,019,572	1.80%
ABS Senior	ABS	3.98	4,429,192	0.88%
ABS Aircraft Senior	ABS	4.46	1,191,439	0.24%
ABS Aircraft Mezz	ABS	2.92	1,812,185	0.36%
ABS Senior	ABS	5.87	3,955,955	0.79%
ABS Aircraft Mezz	ABS	5.07	1,938,972	0.39%
ABS Auto Mezz	ABS	9.97	2,173,056	0.43%
ABS MEZZ	ABS	11.79	4,548,865	0.91%
ABS	ABS	0.00	6,397,500	1.28%
ABS Aircraft Mezz	ABS	6.17	11,822,741	2.36%
ABS Aircraft Mezz	ABS	6.17	4,150,991	0.83%
ABS Auto Mezz	ABS	12.66	7,957,275	1.59%
ABS Consumer	ABS	0.00	2,001,369	0.40%
ABS Consumer Senior	ABS	4.97	9,418,772	1.88%
ABS Senior	ABS	5.96	4,458,284	0.89%
ABS Senior	ABS	6.92	2,933,240	0.59%
CASH	Cash	0.00	33,456,591	6.68%
CASH	Cash	0.00	2,991,035	0.60%
CLO CRE	CLO	5.17	9,872,710	1.97%
CLO 2.0 BBB	CLO	6.06	4,379,431	0.87%
CLO 2.0 BBB	CLO	6.13	4,262,230	0.85%
CLO 2.0 BBB	CLO	6.13	3,425,558	0.68%
CLO 2.0 BBB	CLO	6.31	2,619,131	0.52%
CLO 2.0 BBB	CLO	6.03	2,345,332	0.47%
CLO 2.0 BBB	CLO	5.91	1,705,102	0.34%
CLO 2.0 BBB	CLO	5.66	1,344,539	0.27%
CMBS Agency GN Proj IO	CMBS	0.71	19,429,845	3.88%
CMBS Agency FREMF Mezz	CMBS	8.55	31,607,647	6.31%
Corp Aerospace/Defense	Corporate	5.15	1,163,710	0.23%
Corp Cellular Telecom	Corporate	2.25	4,473,900	0.89%
Corp Cable/Satellite TV	Corporate	4.91	4,875,795	0.97%
Corp Medical-HMO	Corporate	4.25	4,573,500	0.91%
Corp REITS-Diversified	Corporate	4.25	9,025,940	1.80%
Corp REITS-Diversified	Corporate	3.50	1,848,720	0.37%
Corp Airlines	Corporate	6.53	4,739,143	0.95%
Corp Aerospace/Defense-Equip	Corporate	6.25	4,850,000	0.97%
Corp Casino Hotels	Corporate	5.87	9,483,404	1.89%
Corp Hotels&Motels	Corporate	9.50	3,310,554	0.66%
Corp Cable/Satellite TV	Corporate	7.50	2,447,910	0.49%
Corp Commercial Serv-Finance	Corporate	5.17	5,123,322	1.02%
Corp Containers-Paper/Plastic	Corporate	10.50	12,357,786	2.47%
Corp Medical-Hospitals	Corporate	10.00	12,642,370	2.52%
Corp	Corporate		4,958,580	0.99%
Corp Airlines	Corporate	6.88	20,929,055	4.18%
Corp Airlines	Corporate	7.00	13,562,403	2.71%
Corp Airlines	Corporate	15.67	4,483,951	0.90%
Corp Electric-Integrated	Corporate	7.63	19,329,519	3.86%
Muni	Muni	7.50	27,721,748	5.54%
Muni	Muni	0.00	5,000,000	1.00%
RMBS Agency Derivative Inverse IO	RMBS	0.92	4,009,995	0.80%
RMBS Non-Agency NonQM Senior	RMBS	4.18	5,964,943	1.19%
RMBS Non-Agency MEZZ	RMBS	4.82	4,654,632	0.93%

RMBS Non-Agency MEZZ	RMBS	6.25	2,661,371	0.53%
RMBS Non-Agency MEZZ	RMBS	4.57	3,293,506	0.66%
RMBS Non-Agency MEZZ	RMBS	4.45	2,212,532	0.44%
RMBS Non-Agency MEZZ	RMBS	4.57	3,496,905	0.70%
RMBS Non-Agency 2nd Lien Senior	RMBS	5.80	449,942	0.09%
RMBS Non-Agency Derivative Inverse IO	RMBS	2.82	1,284,572	0.26%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.75	1,831,590	0.37%
RMBS Non-Agency Manuf. Housing	RMBS	6.98	3,080,177	0.62%
RMBS Non-Agency 2nd Lien Junior	RMBS	3.58	2,440,905	0.49%
RMBS Non-Agency 2nd Lien Junior	RMBS	3.54	5,916	0.00%
RMBS Non-Agency 2nd Lien Junior	RMBS	3.58	4,392	0.00%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.00	7,645,261	1.53%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.17	4,835,482	0.97%
RMBS Non-Agency 2nd Lien Senior	RMBS	5.97	2,739,912	0.55%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.23	1,901,521	0.38%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.09	1,892,874	0.38%
RMBS Non-Agency 2nd Lien Senior	RMBS	3.48	46,428	0.01%
RMBS Non-Agency AltA Re-Remic Senior	RMBS	7.00	4,335,148	0.87%
RMBS Non-Agency 2nd Lien Junior	RMBS	0.66	2,377,677	0.47%
RMBS Non-Agency 2nd Lien Junior	RMBS	3.99	128	0.00%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	3.52	897,290	0.18%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	6.02	620,935	0.12%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.84	192,229	0.04%
RMBS Non-Agency MEZZ	RMBS	5.04	3,282,883	0.66%
RMBS Non-Agency MEZZ	RMBS	6.25	980,007	0.20%
RMBS Non-Agency MSR Senior	RMBS	6.53	11,432,122	2.28%
RMBS Non-Agency MSR Senior	RMBS	3.47	10,601,597	2.12%
RMBS Non-Agency MSR Senior	RMBS	6.49	7,929,139	1.58%
UST T-Bonds	US Treasury	2.75	9,143,750	1.83%