

RCTIX Holdings as of 06/30/2026

Security Name	Security Type	Coupon Rate	Market Value	Weight (%)
ABS Aircraft Mezz	ABS	6.17	\$ 11,790,821	0.63%
ABS Aircraft Mezz	ABS	6.17	\$ 3,286,723	0.18%
ABS Aircraft Senior	ABS	3.97	\$ 1,699,142	0.09%
ABS Aircraft Senior	ABS	4.46	\$ 1,575,545	0.08%
ABS Auto Equity	ABS	0.00	\$ 7,258,508	0.39%
ABS Auto Equity	ABS	0.00	\$ 5,130,151	0.28%
ABS Auto Equity	ABS	0.00	\$ 4,759,633	0.26%
ABS Auto Equity	ABS	0.00	\$ 3,904,959	0.21%
ABS Auto Equity	ABS	0.00	\$ 2,646,848	0.14%
ABS Auto Equity	ABS	0.00	\$ 1,345,878	0.07%
ABS Auto Equity	ABS	0.00	\$ 1,149,458	0.06%
ABS AUTO EQUITY-SA	ABS	0.00	\$ 4,044,473	0.22%
ABS Auto Mezz	ABS	8.42	\$ 2,129,089	0.11%
ABS Auto Mezz	ABS	7.23	\$ 407,696	0.02%
ABS Auto Mezz	ABS	7.88	\$ 13,116,710	0.70%
ABS Auto Mezz	ABS	8.71	\$ 3,467,791	0.19%
ABS Auto Mezz	ABS	7.29	\$ 3,243,920	0.17%
ABS Auto Mezz	ABS	8.04	\$ 537,012	0.03%
ABS Auto Mezz	ABS	9.89	\$ 372,062	0.02%
ABS Auto Mezz	ABS	7.34	\$ 8,952,418	0.48%
ABS Auto Mezz	ABS	8.16	\$ 4,990,594	0.27%
ABS Auto Mezz	ABS	12.24	\$ 3,587,324	0.19%
ABS Auto Mezz	ABS	7.11	\$ 2,705,169	0.15%
ABS Auto Mezz	ABS	8.86	\$ 648,781	0.03%
ABS Auto Mezz	ABS	10.19	\$ 3,590,480	0.19%
ABS Auto Mezz	ABS	10.22	\$ 3,246,717	0.17%
ABS Auto Mezz	ABS	11.40	\$ 3,130,377	0.17%
ABS Auto Mezz	ABS	13.60	\$ 427,647	0.02%
ABS Consumer Equity	ABS	0.00	\$ 8,849,412	0.47%
ABS Consumer Equity	ABS	0.00	\$ 1,418,410	0.08%
ABS Consumer Equity	ABS	0.00	\$ 209,361	0.01%
ABS Consumer Mezz	ABS	3.09	\$ 2,984,904	0.16%
ABS Consumer Mezz	ABS	7.62	\$ 5,060,104	0.27%
ABS Consumer Mezz	ABS	6.53	\$ 4,047,260	0.22%
ABS Consumer Mezz	ABS	3.42	\$ 1,880,749	0.10%
ABS Consumer Mezz	ABS	3.61	\$ 488,480	0.03%
ABS Consumer Mezz	ABS	5.91	\$ 12,878,863	0.69%
ABS Consumer Mezz	ABS	9.93	\$ 6,029,058	0.32%
ABS Consumer Mezz	ABS	5.95	\$ 4,216,363	0.23%
ABS Consumer Mezz	ABS	8.08	\$ 4,155,988	0.22%
ABS Consumer Mezz	ABS	8.99	\$ 3,058,440	0.16%
ABS Consumer Mezz	ABS	5.87	\$ 2,494,851	0.13%
ABS Consumer Mezz	ABS	9.10	\$ 2,322,076	0.12%
ABS Consumer Mezz	ABS	7.03	\$ 2,261,990	0.12%
ABS Consumer Mezz	ABS	6.77	\$ 1,676,313	0.09%
ABS Consumer Mezz	ABS	9.60	\$ 4,047,616	0.22%
ABS Consumer Mezz	ABS	8.80	\$ 20,723,751	1.11%
ABS Consumer Mezz	ABS	9.20	\$ 12,494,950	0.67%
ABS Consumer Mezz	ABS	8.80	\$ 11,081,870	0.59%
ABS Consumer Mezz	ABS	8.37	\$ 4,251,198	0.23%
ABS Consumer Mezz	ABS	9.49	\$ 3,067,815	0.16%
ABS Consumer Mezz	ABS	7.76	\$ 2,976,706	0.16%
ABS Consumer Mezz	ABS	8.62	\$ 2,050,319	0.11%
ABS Consumer Mezz	ABS	7.67	\$ 15,550,098	0.83%
ABS Consumer Mezz	ABS	8.00	\$ 12,452,030	0.67%
ABS Consumer Mezz	ABS	8.98	\$ 7,044,910	0.38%
ABS Consumer Mezz	ABS	9.41	\$ 4,246,485	0.23%
ABS Consumer Mezz	ABS	9.40	\$ 3,017,431	0.16%
ABS Consumer Mezz	ABS	8.65	\$ 1,811,737	0.10%
ABS Consumer Mezz	ABS	8.94	\$ 770,686	0.04%
ABS Consumer Mezz	ABS	10.08	\$ 766,518	0.04%
ABS Consumer Mezz	ABS	8.29	\$ 3,103,784	0.17%
ABS Consumer Mezz	ABS	13.15	\$ 17,563,125	0.94%
ABS Consumer Mezz	ABS	10.79	\$ 6,035,579	0.32%
ABS Consumer Mezz	ABS	12.81	\$ 5,153,988	0.28%
ABS Consumer Mezz	ABS	9.00	\$ 4,038,696	0.22%
ABS Consumer Mezz	ABS	10.75	\$ 3,042,477	0.16%
ABS Consumer Mezz	ABS	11.24	\$ 2,931,049	0.16%
ABS Consumer Mezz	ABS	12.75	\$ 11,418,994	0.61%
ABS CONSUMER MEZZ-SA	ABS	10.16	\$ 9,684,010	0.52%
ABS Risk Transfer Corp	ABS	6.33	\$ 1,804,279	0.10%
ABS Risk Transfer Corp	ABS	7.33	\$ 4,849,385	0.26%
ABS Risk Transfer Corp	ABS	8.03	\$ 12,116,462	0.65%
ABS Risk Transfer Corp	ABS	10.87	\$ 8,060,000	0.43%
ABS Risk Transfer Corp	ABS	10.13	\$ 7,096,629	0.38%
ABS Risk Transfer Corp	ABS	11.13	\$ 5,704,105	0.31%
ABS Risk Transfer Corp	ABS	5.83	\$ 5,504,718	0.30%
ABS Risk Transfer Corp	ABS	14.11	\$ 2,163,569	0.12%
ABS Risk Transfer Corp	ABS	7.36	\$ 1,840,830	0.10%
ABS Small Biz Mezz	ABS	7.45	\$ 2,867,460	0.15%
ABS Student Loan Mezz	ABS	8.47	\$ 8,162,941	0.44%
ABS Student Loan Mezz	ABS	8.35	\$ 3,341,638	0.18%
ABS Student Loan Mezz	ABS	11.25	\$ 6,128,879	0.33%
ABS Whole Biz Senior	ABS	7.39	\$ 7,579,349	0.41%
ABS Whole Biz Senior	ABS	4.72	\$ 10,113,241	0.54%
ABS Whole Biz Senior	ABS	9.00	\$ 7,396,875	0.40%
ABS Whole Biz Senior	ABS	7.00	\$ 2,114,626	0.11%
ABS Whole Biz Senior	ABS	7.00	\$ 2,076,085	0.11%
Cash	Cash	0.00	\$ 29,689,400	1.52%
CDO RCFM-SA	CLO	5.18	\$ 12,854,249	0.69%
CDO RCFM-SA	CLO	7.63	\$ 5,712,999	0.31%
CDO RCFM-SA	CLO	10.25	\$ 3,427,800	0.18%
CLO 2.0	CLO	5.10	\$ 10,985,296	0.59%
CLO 2.0	CLO	5.19	\$ 9,712,225	0.52%
CLO 2.0 B	CLO	10.60	\$ 1,724,265	0.09%
CLO 2.0 B	CLO	10.44	\$ 1,697,457	0.09%
CLO 2.0 B	CLO	10.77	\$ 1,502,630	0.08%
CLO 2.0 B	CLO	10.81	\$ 1,140,967	0.06%
CLO 2.0 BB	CLO	7.75	\$ 12,073,422	0.65%

CLO 2.0 BB	CLO	7.35	\$	5,712,999	0.31%
CLO 2.0 BB	CLO	7.75	\$	4,798,920	0.26%
CLO 2.0 BB	CLO	7.90	\$	3,452,153	0.19%
CLO 2.0 BB	CLO	6.80	\$	4,279,033	0.23%
CLO 2.0 BBB	CLO	7.89	\$	3,850,824	0.21%
CLO 2.0 BBB	CLO	6.91	\$	3,026,432	0.16%
CLO 2.0 BBB	CLO	8.13	\$	2,965,842	0.16%
CLO 2.0 BBB	CLO	7.79	\$	2,644,717	0.14%
CLO 2.0 BBB	CLO	7.94	\$	2,004,197	0.11%
CLO 2.0 BBB	CLO	5.25	\$	1,485,380	0.08%
AGENCY CMBS MEZZ-SA-RMBS	CMBS	8.13	\$	5,037,892	0.27%
AGENCY CMBS MEZZ-SA-RMBS	CMBS	7.89	\$	4,006,388	0.21%
CMBS Agency Mezz	CMBS	9.63	\$	3,143,388	0.17%
CMBS Agency Mezz	CMBS	10.45	\$	18,847,021	1.01%
CMBS Agency Mezz	CMBS	8.13	\$	8,092,346	0.43%
CMBS Agency Mezz	CMBS	10.48	\$	5,288,983	0.28%
Corporate	Corporate	4.85	\$	4,979,281	0.27%
Corporate	Corporate	3.00	\$	9,538,236	0.51%
Corporate	Corporate	7.63	\$	5,179,500	0.28%
Corporate	Corporate	4.25	\$	4,990,373	0.27%
Corporate	Corporate	6.88	\$	18,899,079	1.01%
Corporate	Corporate	8.25	\$	3,649,339	0.20%
Corporate	Corporate	7.88	\$	2,953,980	0.16%
Corporate	Corporate	9.63	\$	9,270,280	0.50%
Corporate	Corporate	11.50	\$	17,297,309	0.93%
Corporate	Corporate	9.63	\$	14,862,052	0.80%
Corporate	Corporate	9.23	\$	11,771,102	0.63%
Corporate	Corporate	8.14	\$	5,480,382	0.29%
Corporate	Corporate	11.76	\$	5,319,940	0.29%
Corporate	Corporate	9.50	\$	4,106,687	0.22%
Corporate	Corporate	9.00	\$	3,517,169	0.19%
Corporate	Corporate	7.23	\$	3,077,276	0.17%
Corporate	Corporate	7.75	\$	19,961,739	1.07%
Corporate	Corporate	10.75	\$	18,948,099	1.02%
Corporate	Corporate	7.33	\$	15,644,508	0.84%
Corporate	Corporate	9.75	\$	15,010,348	0.80%
Corporate	Corporate	8.38	\$	5,231,935	0.28%
Corporate	Corporate	9.39	\$	4,887,486	0.26%
Corporate	Corporate	10.75	\$	2,260,251	0.12%
Corporate	Corporate	7.65	\$	15,890,828	0.85%
Corporate	Corporate	10.38	\$	9,676,924	0.52%
Corporate	Corporate	1.48	\$	8,647,883	0.46%
Corporate	Corporate	8.89	\$	5,571,677	0.30%
Corporate	Corporate	9.20	\$	4,971,306	0.27%
Corporate	Corporate	9.92	\$	4,922,625	0.26%
Corporate	Corporate	9.42	\$	4,834,129	0.26%
Corporate	Corporate	10.75	\$	2,861,844	0.15%
Corporate	Corporate	8.50	\$	2,000,000	0.11%
Corporate	Corporate	6.63	\$	12,788,027	0.69%
Corporate	Corporate	9.50	\$	11,280,000	0.60%
Corporate	Corporate	0.99	\$	11,269,110	0.60%
Corporate	Corporate	11.14	\$	9,021,599	0.48%
Corporate	Corporate	5.25	\$	1,568,243	0.08%
Corporate	Corporate	8.92	\$	3,871,268	0.21%
Corporate	Corporate	4.00	\$	1,901,136	0.10%
Corporate	Corporate	7.75	\$	68,500,000	3.67%
Corporate	Corporate	11.14	\$	18,024,061	0.97%
Corporate	Corporate	11.50	\$	8,650,000	0.46%
Corporate	Corporate	8.65	\$	3,548,687	0.19%
Corp Aerospace/Defense-Equip	Corporate	7.79	\$	15,391,503	0.83%
Corp Airlines	Corporate	9.00	\$	12,851,150	0.69%
Corp Auto-Cars/Light Trucks	Corporate	4.88	\$	10,025,377	0.54%
Corp Cable/Satellite TV	Corporate	3.13	\$	5,592,708	0.30%
Corp Cable/Satellite TV	Corporate	7.38	\$	9,601,068	0.51%
Corp Computer Data Security	Corporate	0.00	\$	9,987,600	0.54%
Corp Containers-Paper/Plastic	Corporate	8.50	\$	1,444,595	0.08%
Corp Containers-Paper/Plastic	Corporate	8.87	\$	4,937,500	0.26%
Corp Finance-Mtge Loan/Banker	Corporate	12.00	\$	2,521,343	0.14%
Corp Instruments-Controls	Corporate	9.14	\$	6,078,836	0.33%
Corp Invest Mgmt/Advis Serv	Corporate	12.50	\$	13,027,689	0.70%
Corp Invest Mgmt/Advis Serv	Corporate	8.50	\$	8,221,367	0.44%
Corp Invest Mgmt/Advis Serv	Corporate	12.50	\$	8,129,883	0.44%
Corp Invest Mgmt/Advis Serv	Corporate	10.50	\$	7,917,329	0.42%
Corp Invest Mgmt/Advis Serv	Corporate	10.50	\$	4,701,388	0.25%
Corp Invest Mgmt/Advis Serv	Corporate	8.50	\$	3,276,068	0.18%
Corp Investment Companies	Corporate	3.25	\$	14,813,109	0.79%
Corp Networking Products	Corporate	6.63	\$	13,817,349	0.74%
Corp REITS-Regional Malls	Corporate	9.14	\$	1,409,030	0.08%
Corp REITS-Regional Malls	Corporate	10.62	\$	885,349	0.05%
Corp Rental Auto/Equipment	Corporate	12.28	\$	4,429,366	0.24%
Corp Retail-Restaurants	Corporate	6.00	\$	4,464,532	0.24%
Corp Satellite Telecom	Corporate	5.63	\$	2,297,735	0.12%
Corp Telecom Services	Corporate	6.13	\$	10,085,884	0.54%
Corp Television	Corporate	10.50	\$	7,920,024	0.42%
Corporate	Corporate		\$	138,120	0.01%
RISK TRANSFER CORP-SA	Corporate	10.63	\$	26,000,000	1.39%
RISK TRANSFER CORP-SA	Corporate	1.01	\$	12,999,468	0.70%
Muni	Municipal	7.50	\$	35,482,304	1.90%
Muni	Municipal	0.00	\$	22,178,571	1.19%
RMBS Agency Derivative Inverse IO	RMBS	2.45	\$	8,282,141	0.44%
RMBS Agency Derivative Inverse IO	RMBS	2.29	\$	4,438,554	0.24%
RMBS Agency Derivative Inverse IO	RMBS	0.34	\$	4,162,994	0.22%
RMBS Agency Derivative Inverse IO	RMBS	2.26	\$	4,134,781	0.22%
RMBS Agency Derivative Inverse IO	RMBS	2.59	\$	4,054,687	0.22%
RMBS Agency Derivative Inverse IO	RMBS	2.17	\$	3,930,158	0.21%
RMBS Agency Derivative Inverse IO	RMBS	2.29	\$	3,924,190	0.21%
RMBS Agency Derivative Inverse IO	RMBS	2.34	\$	3,788,278	0.20%
RMBS Agency Derivative Inverse IO	RMBS	2.64	\$	3,323,860	0.18%
RMBS Agency Derivative Inverse IO	RMBS	2.36	\$	3,263,126	0.17%
RMBS Agency Derivative Inverse IO	RMBS	2.35	\$	2,725,589	0.15%
RMBS Agency Derivative Inverse IO	RMBS	2.25	\$	2,602,359	0.14%

RMBS Agency Derivative Inverse IO	RMBS	2.95	\$	2,530,645	0.14%
RMBS Agency Derivative Inverse IO	RMBS	1.97	\$	2,070,691	0.11%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	2,042,546	0.11%
RMBS Agency Derivative Inverse IO	RMBS	0.00	\$	1,878,019	0.10%
RMBS Agency Derivative Inverse IO	RMBS	2.35	\$	1,709,118	0.09%
RMBS Agency Derivative Inverse IO	RMBS	2.55	\$	1,397,907	0.07%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	1,368,154	0.07%
RMBS Agency Derivative Inverse IO	RMBS	2.27	\$	1,291,926	0.07%
RMBS Agency Derivative Inverse IO	RMBS	2.29	\$	1,255,592	0.07%
RMBS Agency Derivative Inverse IO	RMBS	2.21	\$	1,195,283	0.06%
RMBS Agency Derivative Inverse IO	RMBS	2.35	\$	925,037	0.05%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	833,728	0.04%
RMBS Agency Derivative Inverse IO	RMBS	2.36	\$	559,771	0.03%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	3,927,815	0.21%
RMBS Agency Derivative Inverse IO	RMBS	3.00	\$	1,578,732	0.08%
RMBS Agency Derivative Y	RMBS	8.36	\$	3,954,472	0.21%
RMBS Agency Derivative Y	RMBS	12.53	\$	1,871,514	0.10%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	5.61	\$	4,927,537	0.26%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	7.45	\$	8,211,321	0.44%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	7.40	\$	7,079,206	0.38%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	8.13	\$	6,114,241	0.33%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	7.03	\$	5,539,658	0.30%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	5.93	\$	4,775,293	0.26%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	7.55	\$	2,006,976	0.11%
RMBS HOME EQUITY MEZZ-SA-RMBS	RMBS	8.55	\$	1,003,338	0.05%
RMBS HOME EQUITY-SA-RMBS	RMBS	5.94	\$	3,329,531	0.18%
RMBS HOME EQUITY-SA-RMBS	RMBS	7.38	\$	1,680,823	0.09%
RMBS HOME EQUITY-SA-RMBS	RMBS	8.27	\$	1,949,726	0.10%
RMBS Non-Agency 2nd Lien Junior	RMBS	4.94	\$	955	0.01%
RMBS Non-Agency 2nd Lien Junior	RMBS	4.90	\$	332	0.01%
RMBS Non-Agency 2nd Lien Senior	RMBS	5.80	\$	1	0.01%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.09	\$	124,515	0.01%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.23	\$	92,572	0.01%
RMBS Non-Agency 2nd Lien Senior	RMBS	4.84	\$	12,545	0.01%
RMBS Non-Agency Derivative Inverse IO	RMBS	1.46	\$	751,513	0.04%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.75	\$	1,395,550	0.07%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	4.88	\$	753,007	0.04%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.40	\$	499,320	0.03%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.18	\$	191,751	0.01%
RMBS Non-Agency Home Equity Mezz	RMBS	6.50	\$	9,997,526	0.54%
RMBS Non-Agency Home Equity Mezz	RMBS	6.80	\$	7,580,871	0.41%
RMBS Non-Agency Home Equity Mezz	RMBS	5.95	\$	3,997,205	0.21%
RMBS Non-Agency Home Equity Mezz	RMBS	5.88	\$	2,947,564	0.16%
RMBS Non-Agency Home Equity Mezz	RMBS	6.08	\$	2,012,795	0.11%
RMBS Non-Agency Home Equity Mezz	RMBS	6.37	\$	2,012,290	0.11%
RMBS Non-Agency Home Equity Mezz	RMBS	6.53	\$	2,010,695	0.11%
RMBS Non-Agency Home Equity Mezz	RMBS	6.86	\$	1,001,057	0.05%
RMBS Non-Agency Home Equity Mezz	RMBS	7.25	\$	5,121,190	0.27%
RMBS Non-Agency Home Equity Mezz	RMBS	6.77	\$	1,785,216	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	6.58	\$	1,506,500	0.08%
RMBS Non-Agency Home Equity Mezz	RMBS	10.25	\$	10,640,324	0.57%
RMBS Non-Agency Home Equity Mezz	RMBS	7.53	\$	6,535,538	0.35%
RMBS Non-Agency Home Equity Mezz	RMBS	6.73	\$	5,701,105	0.31%
RMBS Non-Agency Home Equity Mezz	RMBS	6.00	\$	5,440,857	0.29%
RMBS Non-Agency Home Equity Mezz	RMBS	7.23	\$	4,022,698	0.22%
RMBS Non-Agency Home Equity Mezz	RMBS	7.62	\$	3,169,490	0.17%
RMBS Non-Agency Home Equity Mezz	RMBS	6.93	\$	2,533,009	0.14%
RMBS Non-Agency Home Equity Mezz	RMBS	7.50	\$	1,490,830	0.08%
RMBS Non-Agency Home Equity Mezz	RMBS	6.00	\$	5,075,000	0.27%
RMBS Non-Agency Home Equity Mezz	RMBS	7.01	\$	4,150,038	0.22%
RMBS Non-Agency Home Equity Mezz	RMBS	7.55	\$	2,047,785	0.11%
RMBS Non-Agency Home Equity Mezz	RMBS	8.10	\$	1,848,660	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	7.48	\$	1,394,080	0.07%
RMBS Non-Agency Home Equity Mezz	RMBS	8.52	\$	3,455,508	0.19%
RMBS Non-Agency Home Equity Mezz	RMBS	7.88	\$	5,139,504	0.28%
RMBS Non-Agency Home Equity Mezz	RMBS	7.73	\$	3,598,380	0.19%
RMBS Non-Agency Home Equity Mezz	RMBS	9.53	\$	3,127,869	0.17%
RMBS Non-Agency Home Equity Mezz	RMBS	8.15	\$	3,127,565	0.17%
RMBS Non-Agency Home Equity Mezz	RMBS	8.96	\$	2,691,526	0.14%
RMBS Non-Agency Home Equity Mezz	RMBS	10.35	\$	2,028,707	0.11%
RMBS Non-Agency Home Equity Mezz	RMBS	8.90	\$	7,982,842	0.43%
RMBS Non-Agency Home Equity Mezz	RMBS	8.73	\$	5,201,235	0.28%
RMBS Non-Agency Home Equity Mezz	RMBS	9.08	\$	1,699,529	0.09%
RMBS Non-Agency Home Equity Mezz	RMBS	8.46	\$	1,121,491	0.06%
RMBS Non-Agency Home Equity Mezz	RMBS	10.03	\$	1,058,530	0.06%
RMBS Non-Agency Home Equity Mezz	RMBS	8.63	\$	1,007,657	0.05%
RMBS Non-Agency Home Equity Mezz	RMBS	7.63	\$	4,030,958	0.22%
RMBS Non-Agency Home Equity Senior	RMBS	6.00	\$	15,227,121	0.82%
RMBS Non-Agency Home Equity Senior	RMBS	6.25	\$	923,949	0.05%
RMBS Non-Agency Home Equity Senior	RMBS	6.75	\$	15,954,857	0.86%
RMBS Non-Agency Manuf. Housing	RMBS	8.33	\$	7,813,960	0.42%
RMBS Non-Agency Manuf. Housing	RMBS	0.00	\$	3,161,751	0.17%
RMBS Non-Agency MSR Senior	RMBS	3.47	\$	2,851,943	0.15%
RMBS Non-Agency NonQM Mezz	RMBS	6.31	\$	8,777,573	0.47%
RMBS Non-Agency NonQM Mezz	RMBS	4.00	\$	4,755,622	0.26%
RMBS Non-Agency NonQM Mezz	RMBS	7.26	\$	4,032,610	0.22%
RMBS Non-Agency NonQM Mezz	RMBS	6.04	\$	3,099,302	0.17%
RMBS Non-Agency NonQM Mezz	RMBS	6.25	\$	2,988,158	0.16%
RMBS Non-Agency NonQM Mezz	RMBS	7.38	\$	2,155,056	0.12%
RMBS Non-Agency NonQM Mezz	RMBS	7.66	\$	6,324,747	0.34%
RMBS Non-Agency NonQM Mezz	RMBS	4.51	\$	3,409,442	0.18%
RMBS Non-Agency NonQM Mezz	RMBS	4.40	\$	2,379,451	0.13%
RMBS Non-Agency NonQM Mezz	RMBS	9.35	\$	12,647,900	0.68%
RMBS Non-Agency NonQM Mezz	RMBS	10.15	\$	8,535,094	0.46%
RMBS Non-Agency NonQM Mezz	RMBS	8.25	\$	2,609,140	0.14%
RMBS Non-Agency NonQM Mezz	RMBS	7.16	\$	4,531,035	0.24%
RMBS Non-Agency NonQM Mezz	RMBS	6.81	\$	4,088,848	0.22%
RMBS Non-Agency NonQM Mezz	RMBS	4.51	\$	3,468,631	0.19%
RMBS Non-Agency NonQM Mezz	RMBS	7.11	\$	3,146,301	0.17%
RMBS Non-Agency NonQM Senior	RMBS	4.12	\$	4,489,907	0.24%
RMBS Non-Agency NPL Senior	RMBS	9.00	\$	19,950,942	1.07%

RMBS Non-Agency NPL Senior	RMBS	7.77	\$	4,550,244	0.24%
RMBS Non-Agency Reverse Mortgage	RMBS	5.00	\$	2,871,201	0.15%
RMBS Non-Agency Reverse Mortgage	RMBS	4.75	\$	2,451,904	0.13%
RMBS Non-Agency Reverse Mortgage	RMBS	5.00	\$	6,882,020	0.37%
RMBS Non-Agency Reverse Mortgage	RMBS	4.75	\$	4,184,334	0.22%
RMBS Non-Agency Reverse Mortgage	RMBS	4.75	\$	2,352,321	0.13%
RMBS Non-Agency Reverse Mortgage	RMBS	4.00	\$	16,011,860	0.86%
RMBS Non-Agency Reverse Mortgage	RMBS	4.00	\$	3,894,234	0.21%
RMBS Non-Agency Reverse Mortgage	RMBS	3.00	\$	2,885,968	0.15%
RMBS Non-Agency Reverse Mortgage	RMBS	5.00	\$	1,946,660	0.10%
RMBS Non-Agency Reverse Mortgage	RMBS	4.75	\$	2,080,167	0.11%
RMBS Non-Agency RPL Mezz	RMBS	4.00	\$	2,852,736	0.15%
RMBS Non-Agency RPL Mezz	RMBS	4.15	\$	922,297	0.05%
RMBS Non-Agency RPL Mezz	RMBS	4.00	\$	6,475,283	0.35%
RMBS Non-Agency RPL Mezz	RMBS	4.00	\$	2,780,680	0.15%
RMBS Non-Agency RPL Mezz	RMBS	4.15	\$	2,705,342	0.15%
RMBS Non-Agency RPL Mezz	RMBS	9.32	\$	10,049,068	0.54%
RMBS Non-Agency RPL Mezz	RMBS	8.84	\$	5,005,748	0.27%
RMBS Non-Agency RPL Senior	RMBS	4.00	\$	1,922,296	0.10%
RMBS Non-Agency RPL Senior	RMBS	4.00	\$	7,628,999	0.41%
RMBS NON-QM MEZZ-SA-RMBS	RMBS	6.13	\$	995,491	0.05%
RMBS NON-QM MEZZ-SA-RMBS	RMBS	6.32	\$	1,077,575	0.06%
RMBS NON-QM MEZZ-SA-RMBS	RMBS	7.08	\$	2,292,412	0.12%
RMBS NON-QM MEZZ-SA-RMBS	RMBS	6.80	\$	1,907,972	0.10%
RMBS NPL Senior-SA	RMBS	7.04	\$	11,505,651	0.62%
RMBS REVERSE MORTGAGE-SA-RMBS	RMBS	4.50	\$	2,316,804	0.12%
RMBS REVERSE MORTGAGE-SA-RMBS	RMBS	4.75	\$	1,769,089	0.09%
RMBS REVERSE MORTGAGE-SA-RMBS	RMBS	4.75	\$	929,003	0.05%
RMBS REVERSE MORTGAGE-SA-RMBS	RMBS	4.50	\$	918,282	0.05%
UST T-Bonds	UST	3.50	\$	33,973,242	1.82%

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.