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MBS Agency Derivative Inverse IO Agency RMBS 0.83 1.987.081 0.36%					
MBS Agency Derivative Inverse IO Agency RMBS 0.65 1,063,216 0.19%	MBS Agency Derivative Inverse IO	Agency RMBS	0.83	1,987,081	0.36%

RMBS Agency Derivative Inverse IO	Agency RMBS	0.26	3,760,249	0.68%
RMBS Agency Derivative Inverse IO	Agency RMBS	0.63	3,332,149	0.60%
RMBS Agency Derivative Inverse IO	Agency RMBS	0.55	2,173,248	0.39%
RMBS Agency Derivative Inverse IO	Agency RMBS	0.56	2,064,079	0.37%
RMBS Agency Derivative Inverse IO	Agency RMBS	0.63	1,399,799	0.25%
RMBS Agency Derivative Inverse IO	Agency RMBS	0.58	1,232,830	0.22%
RMBS Non-Agency 2nd Lien Junior	Non-Agency RMBS	10.25	10,696,472	1.94%
RMBS Non-Agency 2nd Lien Junior	Non-Agency RMBS	5.93	1,567	0.00%
RMBS Non-Agency 2nd Lien Junior	Non-Agency RMBS	5.97	358	0.00%
RMBS Non-Agency 2nd Lien Junior	Non-Agency RMBS	3.99	128	0.00%
RMBS Non-Agency 2nd Lien Senior	Non-Agency RMBS	6.09	103,321	0.02%
RMBS Non-Agency 2nd Lien Senior	Non-Agency RMBS	6.23	79,357	0.01%
RMBS Non-Agency 2nd Lien Senior	Non-Agency RMBS	5.87	13,199	0.00%
RMBS Non-Agency AltA Re-Remic Senior	Non-Agency RMBS	7.00	4,259,501	0.77%
RMBS Non-Agency Derivative Inverse IO	Non-Agency RMBS	0.43	1,045,260	0.19%
RMBS Non-Agency FGIC RMBS Claims Senior	Non-Agency RMBS	5.75	1,513,680	0.27%
RMBS Non-Agency FGIC RMBS Claims Senior	Non-Agency RMBS	5.91	734,718	0.13%
RMBS Non-Agency FGIC RMBS Claims Senior	Non-Agency RMBS	5.53	544,320	0.10%
RMBS Non-Agency FGIC RMBS Claims Senior	Non-Agency RMBS	5.60	171,278	0.03%
RMBS Non-Agency MEZZ	Non-Agency RMBS	4.82	4,338,420	0.79%
RMBS Non-Agency MEZZ	Non-Agency RMBS	6.25	2,912,278	0.53%
RMBS Non-Agency MEZZ	Non-Agency RMBS	5.04	3,259,171	0.59%
RMBS Non-Agency MEZZ	Non-Agency RMBS	4.54	2,976,115	0.54%
RMBS Non-Agency MEZZ	Non-Agency RMBS	4.44	2,021,287	0.37%
RMBS Non-Agency MEZZ	Non-Agency RMBS	6.25	1,021,194	0.19%
RMBS Non-Agency MEZZ	Non-Agency RMBS	4.54	3,014,410	0.55%
RMBS Non-Agency MSR Senior	Non-Agency RMBS	9.59	11,999,579	2.18%
RMBS Non-Agency MSR Senior	Non-Agency RMBS	9.53	8,019,134	1.45%
RMBS Non-Agency MSR Senior	Non-Agency RMBS	3.47	4,347,046	0.79%
RMBS Non-Agency NonQM Senior	Non-Agency RMBS	4.14	5,495,468	1.00%
RMBS Non-Agency Reverse Mortgage	Non-Agency RMBS	4.25	4,098,844	0.74%

 KMBS Non-Agency Reverse Mortgage
 Non-Agency RMBS
 4.25
 4,098,844
 0.74%

 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. Sond prices generally fall in price as interest rates rise and the current low interest rate exerses 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.