

RCTIX Holdings as of 09/30/2026					
Security Name	Security Type	Coupon Rate		Market Value	Weight (%)
ABS Aircraft Mezz	ABS	6.17	\$	11,501,721	0.59%
ABS Aircraft Mezz	ABS	6.17	\$	3,184,467	0.16%
ABS Aircraft Senior	ABS	3.97	\$	1,253,586	0.06%
ABS Aircraft Senior	ABS	4.46	\$	1,172,658	0.06%
ABS Auto Equity	ABS	0.00	\$	6,706,581	0.34%
ABS Auto Equity	ABS	0.00	\$	6,276,982	0.32%
ABS Auto Equity	ABS	0.00	\$	4,571,034	0.23%
ABS Auto Equity	ABS	0.00	\$	4,247,184	0.22%
ABS Auto Equity	ABS	0.00	\$	4,174,943	0.21%
ABS Auto Equity	ABS	0.00	\$	3,632,953	0.19%
ABS Auto Equity	ABS	0.00	\$	2,998,450	0.15%
ABS Auto Equity	ABS	0.00	\$	1,332,287	0.07%
ABS Auto Equity	ABS	0.00	\$	1,219,538	0.06%
ABS Auto Mezz	ABS	8.77	\$	13,001,739	0.67%
ABS Auto Mezz	ABS	7.88	\$	11,972,500	0.61%
ABS Auto Mezz	ABS	8.09	\$	10,398,943	0.53%
ABS Auto Mezz	ABS	7.34	\$	8,928,172	0.46%
ABS Auto Mezz	ABS	8.16	\$	4,968,035	0.26%
ABS Auto Mezz	ABS	9.97	\$	4,636,868	0.24%
ABS Auto Mezz	ABS	8.71	\$	3,416,990	0.18%
ABS Auto Mezz	ABS	10.19	\$	3,305,103	0.17%
ABS Auto Mezz	ABS	7.30	\$	3,285,191	0.17%
ABS Auto Mezz	ABS	12.24	\$	2,965,363	0.15%
ABS Auto Mezz	ABS	7.29	\$	2,872,581	0.15%
ABS Auto Mezz	ABS	10.22	\$	2,868,323	0.15%
ABS Auto Mezz	ABS	11.40	\$	2,789,961	0.14%
ABS Auto Mezz	ABS	7.15	\$	2,401,301	0.12%
ABS Auto Mezz	ABS	8.42	\$	2,036,013	0.10%
ABS Auto Mezz	ABS	7.28	\$	938,684	0.05%
ABS Auto Mezz	ABS	8.90	\$	548,445	0.03%
ABS Auto Mezz	ABS	8.04	\$	461,101	0.02%
ABS Auto Mezz	ABS	7.29	\$	326,682	0.02%
ABS Auto Mezz	ABS	9.89	\$	316,943	0.02%
ABS Auto Mezz	ABS	13.60	\$	256,863	0.01%
ABS Consumer Equity	ABS	0.00	\$	7,583,411	0.39%
ABS Consumer Equity	ABS	0.00	\$	1,220,992	0.06%
ABS Consumer Equity	ABS	0.00	\$	228,257	0.01%
ABS Consumer Mezz	ABS	8.80	\$	20,516,743	1.05%
ABS Consumer Mezz	ABS	13.15	\$	17,528,171	0.90%
ABS Consumer Mezz	ABS	7.67	\$	15,444,295	0.79%
ABS Consumer Mezz	ABS	5.91	\$	12,803,107	0.66%
ABS Consumer Mezz	ABS	9.20	\$	12,485,128	0.64%
ABS Consumer Mezz	ABS	8.00	\$	12,399,721	0.64%
ABS Consumer Mezz	ABS	12.75	\$	11,418,994	0.59%
ABS Consumer Mezz	ABS	8.80	\$	10,973,845	0.56%
ABS Consumer Mezz	ABS	6.71	\$	10,635,196	0.55%
ABS Consumer Mezz	ABS	7.07	\$	9,959,263	0.52%
ABS Consumer Mezz	ABS	10.16	\$	9,708,725	0.50%
ABS Consumer Mezz	ABS	11.24	\$	8,262,000	0.42%
ABS Consumer Mezz	ABS	6.73	\$	7,979,520	0.41%
ABS Consumer Mezz	ABS	8.79	\$	7,024,684	0.36%
ABS Consumer Mezz	ABS	11.53	\$	6,011,077	0.31%
ABS Consumer Mezz	ABS	10.79	\$	6,055,631	0.31%
ABS Consumer Mezz	ABS	9.93	\$	6,006,140	0.31%
ABS Consumer Mezz	ABS	12.81	\$	5,075,055	0.26%
ABS Consumer Mezz	ABS	7.62	\$	5,061,916	0.26%
ABS Consumer Mezz	ABS	9.41	\$	4,236,275	0.22%
ABS Consumer Mezz	ABS	5.95	\$	4,110,208	0.21%
ABS Consumer Mezz	ABS	8.08	\$	4,096,508	0.21%
ABS Consumer Mezz	ABS	9.00	\$	3,994,483	0.21%
ABS Consumer Mezz	ABS	8.37	\$	3,926,329	0.20%
ABS Consumer Mezz	ABS	6.53	\$	3,761,216	0.19%
ABS Consumer Mezz	ABS	9.60	\$	3,711,069	0.19%
ABS Consumer Mezz	ABS	8.28	\$	3,496,362	0.18%
ABS Consumer Mezz	ABS	8.29	\$	3,442,912	0.18%
ABS Consumer Mezz	ABS	8.99	\$	3,049,283	0.16%
ABS Consumer Mezz	ABS	9.49	\$	3,048,482	0.16%
ABS Consumer Mezz	ABS	9.40	\$	3,012,991	0.16%
ABS Consumer Mezz	ABS	10.75	\$	2,972,988	0.15%
ABS Consumer Mezz	ABS	3.09	\$	2,957,797	0.15%
ABS Consumer Mezz	ABS	7.76	\$	2,905,371	0.15%
ABS Consumer Mezz	ABS	7.03	\$	2,258,303	0.12%
ABS Consumer Mezz	ABS	9.10	\$	2,139,206	0.11%
ABS Consumer Mezz	ABS	8.62	\$	2,006,465	0.10%
ABS Consumer Mezz	ABS	3.42	\$	1,868,452	0.10%
ABS Consumer Mezz	ABS	8.65	\$	1,619,740	0.08%
ABS Consumer Mezz	ABS	5.87	\$	1,617,085	0.08%
ABS Consumer Mezz	ABS	6.77	\$	1,546,354	0.08%
ABS Consumer Mezz	ABS	8.94	\$	722,122	0.04%
ABS Consumer Mezz	ABS	10.08	\$	637,532	0.03%
ABS Consumer Mezz	ABS	3.61	\$	343,338	0.02%
ABS Risk Transfer Corp Mezz	ABS	10.64	\$	26,000,000	1.36%
ABS Risk Transfer Corp Mezz	ABS	10.19	\$	11,211,188	0.57%
ABS Risk Transfer Corp Mezz	ABS	10.89	\$	8,060,000	0.42%
ABS Risk Transfer Corp Mezz	ABS	10.19	\$	5,967,805	0.31%
ABS Risk Transfer Corp Mezz	ABS	6.80	\$	5,042,990	0.26%
ABS Risk Transfer Corp Mezz	ABS	11.19	\$	5,009,649	0.26%
ABS Risk Transfer Corp Mezz	ABS	5.89	\$	4,652,447	0.24%
ABS Risk Transfer Corp Mezz	ABS	7.39	\$	4,056,687	0.21%
ABS Risk Transfer Corp Mezz	ABS	14.17	\$	2,086,903	0.11%
ABS Risk Transfer Corp Mezz	ABS	7.42	\$	1,821,600	0.09%
ABS Risk Transfer Corp Mezz	ABS	6.39	\$	1,591,846	0.08%
ABS Small Biz Mezz	ABS	7.50	\$	2,900,537	0.15%
ABS Student Loan Mezz	ABS	8.47	\$	7,980,882	0.41%
ABS Student Loan Mezz	ABS	11.25	\$	5,999,387	0.31%
ABS Student Loan Mezz	ABS	8.15	\$	4,999,845	0.26%
ABS Student Loan Mezz	ABS	8.35	\$	2,759,932	0.14%
ABS Whole Biz Senior	ABS	8.50	\$	17,717,222	0.91%
ABS Whole Biz Senior	ABS	12.50	\$	13,224,305	0.68%

ABS Whole Biz Senior	ABS	8.50	\$	10,670,942	0.55%
ABS Whole Biz Senior	ABS	4.72	\$	10,294,755	0.53%
ABS Whole Biz Senior	ABS	10.50	\$	9,539,909	0.49%
ABS Whole Biz Senior	ABS	12.50	\$	8,601,216	0.44%
ABS Whole Biz Senior	ABS	7.39	\$	7,489,097	0.39%
ABS Whole Biz Senior	ABS	10.50	\$	4,971,190	0.25%
ABS Whole Biz Senior	ABS	6.00	\$	734,424	0.04%
Cash	Cash	0.00	\$	31,217,971	1.60%
CLO 2.0 B	CLO	10.35	\$	3,254,584	0.17%
CLO 2.0 B	CLO	10.83	\$	1,680,797	0.09%
CLO 2.0 B	CLO	10.67	\$	1,660,719	0.09%
CLO 2.0 B	CLO	11.00	\$	1,469,324	0.08%
CLO 2.0 B	CLO	11.08	\$	1,128,403	0.06%
CLO 2.0 BB	CLO	8.08	\$	11,995,923	0.62%
CLO 2.0 BB	CLO	7.85	\$	5,705,533	0.30%
CLO 2.0 BB	CLO	7.45	\$	5,672,591	0.30%
CLO 2.0 BB	CLO	7.84	\$	4,802,299	0.25%
CLO 2.0 BB	CLO	7.03	\$	4,275,668	0.22%
CLO 2.0 BB	CLO	8.13	\$	3,441,987	0.18%
CLO 2.0 BBB	CLO	5.40	\$	12,746,002	0.66%
CLO 2.0 BBB	CLO	5.11	\$	11,324,502	0.58%
CLO 2.0 BBB	CLO	5.43	\$	10,866,628	0.56%
CLO 2.0 BBB	CLO	5.58	\$	9,625,586	0.50%
CLO 2.0 BBB	CLO	7.42	\$	3,945,720	0.20%
CLO 2.0 BBB	CLO	6.91	\$	3,046,733	0.16%
CLO 2.0 BBB	CLO	7.59	\$	2,957,246	0.15%
CLO 2.0 BBB	CLO	7.32	\$	2,711,053	0.14%
CLO 2.0 BBB	CLO	7.98	\$	2,008,709	0.10%
CLO 2.0 BBB	CLO	5.35	\$	1,480,085	0.08%
CMBS Agency Mezz	CMBS	9.76	\$	18,870,161	0.97%
CMBS Agency Mezz	CMBS	7.99	\$	13,031,881	0.67%
CMBS Agency Mezz	CMBS	8.09	\$	11,955,096	0.61%
CMBS Agency Mezz	CMBS	8.19	\$	7,979,287	0.41%
CMBS Agency Mezz	CMBS	9.70	\$	6,177,136	0.32%
CMBS Agency Mezz	CMBS	10.54	\$	5,372,766	0.28%
CMBS Agency Mezz	CMBS	8.19	\$	5,049,004	0.26%
CMBS Agency Mezz	CMBS	6.95	\$	3,042,971	0.16%
Corporate	Corporate	7.76	\$	16,410,798	0.85%
Corporate	Corporate	9.53	\$	13,642,812	0.70%
Corporate	Corporate	7.50	\$	5,009,560	0.26%
Corporate	Corporate	10.50	\$	6,502,582	0.34%
Corporate	Corporate	9.07	\$	7,409,257	0.38%
Corporate	Corporate	5.25	\$	1,500,982	0.08%
Corporate	Corporate	4.00	\$	1,888,080	0.10%
Corporate	Corporate	9.63	\$	13,497,845	0.70%
Corporate	Corporate	3.25	\$	7,290,705	0.38%
Corporate	Corporate	7.50	\$	4,807,055	0.25%
Corporate	Corporate	3.25	\$	14,848,235	0.76%
Corporate	Corporate	10.38	\$	4,829,652	0.25%
Corporate	Corporate	10.07	\$	8,989,455	0.46%
Corporate	Corporate	7.75	\$	19,946,425	1.02%
Corporate	Corporate	8.76	\$	3,548,687	0.18%
Corporate	Corporate	9.00	\$	9,518,153	0.50%
Corporate	Corporate	7.67	\$	16,521,025	0.85%
Corporate	Corporate	3.00	\$	9,406,119	0.48%
Corporate	Corporate	8.63	\$	4,048,244	0.21%
Corporate	Corporate	7.38	\$	14,325,000	0.75%
Corporate	Corporate	12.33	\$	4,470,203	0.23%
Corporate	Corporate	4.00	\$	4,774,964	0.25%
Corporate	Corporate	9.50	\$	11,238,000	0.58%
Corporate	Check	12.00	\$	2,487,930	0.13%
Corporate	Corporate	10.23	\$	4,741,115	0.24%
Corporate	Corporate	4.75	\$	4,806,495	0.25%
Corporate	Corporate	11.40	\$	17,930,607	0.92%
Corporate	Corporate	9.75	\$	15,550,465	0.84%
Corporate	Corporate	4.85	\$	4,795,133	0.25%
Corporate	Corporate	8.64	\$	4,260,156	0.22%
Corporate	Corporate	4.88	\$	9,972,253	0.52%
Corporate	Corporate	8.40	\$	5,478,483	0.28%
Corporate	Corporate	8.15	\$	10,213,557	0.52%
Corporate	Corporate	0.00	\$	2,249,573	0.12%
Corporate	Check	9.50	\$	4,153,155	0.22%
Corporate	Check	9.00	\$	912,934	0.05%
Corporate	Corporate	8.38	\$	9,231,101	0.49%
Corporate	Corporate	10.25	\$	18,179,865	0.97%
Corporate	Corporate	8.50	\$	1,411,844	0.08%
Corporate	Corporate	0.00	\$	17,265	0.00%
Corporate	Corporate	7.88	\$	8,412,586	0.45%
Corporate	Corporate	7.63	\$	4,975,000	0.26%
Corporate	Corporate	11.50	\$	17,243,265	0.90%
Corporate	Corporate	7.50	\$	9,237,977	0.48%
Corporate	Corporate	6.63	\$	17,609,058	0.92%
Corporate	Corporate	11.22	\$	8,799,985	0.46%
Corporate	Corporate	9.09	\$	3,651,321	0.19%
Corporate	Corporate	5.13	\$	8,944,900	0.47%
Corporate	Corporate	8.25	\$	4,816,428	0.25%
Corporate	Corporate	11.50	\$	9,301,994	0.48%
Corporate	Corporate	9.34	\$	1,542,697	0.08%
Corporate	Corporate	10.77	\$	881,347	0.05%
Corporate	Corporate	9.57	\$	5,236,815	0.27%
Corporate	Corporate	8.98	\$	4,940,000	0.26%
Corporate	Corporate	9.63	\$	32,797,865	1.69%
Corporate	Corporate	6.88	\$	18,129,198	0.94%
Corporate	Corporate	7.52	\$	7,456,894	0.38%
Corporate	Corporate	7.52	\$	4,996,250	0.26%
Corporate	Corporate	10.75	\$	2,860,562	0.15%
Corporate	Corporate	10.75	\$	18,754,611	0.98%
Corporate	Corporate	10.75	\$	2,237,171	0.12%
Corporate	Corporate	5.75	\$	2,008,310	0.10%
Corporate	Corporate	9.40	\$	6,063,789	0.31%
Corporate	Corporate	5.63	\$	2,288,277	0.12%

Corporate	Corporate	5.00	\$	9,895,946	0.51%
PUERTO RICO GO	Municipal	0.00	\$	21,600,000	1.11%
PUERTO RICO GOVT DEVELOPMENT BANK (GDB)	Municipal	7.50	\$	28,154,748	1.45%
Risk Transfer Corp	ABS	8.10	\$	7,734,731	0.40%
Risk Transfer Corp	ABS	9.90	\$	1,746,177	0.09%
RMBS Agency Derivative Inverse Floater	RMBS	8.26	\$	3,540,188	0.18%
RMBS Agency Derivative Inverse Floater	RMBS	12.36	\$	1,786,102	0.09%
RMBS Agency Derivative Inverse IO	CMBS	2.19	\$	5,419,504	0.28%
RMBS Agency Derivative Inverse IO	RMBS	2.11	\$	3,030,309	0.16%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	2,931,143	0.15%
RMBS Agency Derivative Inverse IO	RMBS	2.55	\$	2,920,759	0.15%
RMBS Agency Derivative Inverse IO	RMBS	2.24	\$	2,892,142	0.15%
RMBS Agency Derivative Inverse IO	RMBS	2.20	\$	2,848,759	0.15%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	2,708,233	0.14%
RMBS Agency Derivative Inverse IO	RMBS	2.04	\$	2,497,324	0.13%
RMBS Agency Derivative Inverse IO	RMBS	2.24	\$	2,450,131	0.13%
RMBS Agency Derivative Inverse IO	RMBS	0.30	\$	2,449,048	0.13%
RMBS Agency Derivative Inverse IO	RMBS	2.60	\$	2,402,281	0.12%
RMBS Agency Derivative Inverse IO	RMBS	2.09	\$	1,934,178	0.10%
RMBS Agency Derivative Inverse IO	RMBS	2.69	\$	1,794,332	0.09%
RMBS Agency Derivative Inverse IO	RMBS	1.99	\$	1,408,570	0.07%
RMBS Agency Derivative Inverse IO	RMBS	2.04	\$	1,298,650	0.07%
RMBS Agency Derivative Inverse IO	RMBS	1.91	\$	1,266,551	0.07%
RMBS Agency Derivative Inverse IO	RMBS	0.00	\$	1,230,466	0.06%
RMBS Agency Derivative Inverse IO	RMBS	2.04	\$	1,164,091	0.06%
RMBS Agency Derivative Inverse IO	RMBS	2.74	\$	1,140,202	0.06%
RMBS Agency Derivative Inverse IO	RMBS	2.09	\$	1,116,308	0.06%
RMBS Agency Derivative Inverse IO	RMBS	2.29	\$	924,558	0.05%
RMBS Agency Derivative Inverse IO	RMBS	2.24	\$	832,470	0.04%
RMBS Agency Derivative Inverse IO	RMBS	2.24	\$	776,137	0.04%
RMBS Agency Derivative Inverse IO	RMBS	2.15	\$	723,885	0.04%
RMBS Agency Derivative Inverse IO	RMBS	2.09	\$	590,772	0.03%
RMBS Agency Derivative Inverse IO	RMBS	2.04	\$	544,193	0.03%
RMBS Agency Derivative Inverse IO	RMBS	1.88	\$	459,620	0.02%
RMBS Agency Derivative Inverse IO	RMBS	2.30	\$	348,619	0.02%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.09	\$	113,825	0.01%
RMBS Non-Agency 2nd Lien Senior	RMBS	6.23	\$	85,675	0.00%
RMBS Non-Agency 2nd Lien Senior	RMBS	4.42	\$	12,497	0.00%
RMBS Non-Agency 2nd Lien Senior	RMBS	4.48	\$	18	0.00%
RMBS Non-Agency 2nd Lien Senior	RMBS	4.52	\$	889	0.00%
RMBS Non-Agency 2nd Lien Senior	RMBS	5.80	\$	1	0.00%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.75	\$	1,383,750	0.07%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	4.46	\$	752,824	0.04%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	4.87	\$	457,860	0.02%
RMBS Non-Agency FGIC RMBS Claims Senior	RMBS	5.84	\$	191,749	0.01%
RMBS Non-Agency Home Equity Mezz	RMBS	10.25	\$	10,525,318	0.54%
RMBS Non-Agency Home Equity Mezz	RMBS	7.45	\$	7,879,350	0.41%
RMBS Non-Agency Home Equity Mezz	RMBS	8.90	\$	7,514,862	0.39%
RMBS Non-Agency Home Equity Mezz	RMBS	7.65	\$	7,034,171	0.36%
RMBS Non-Agency Home Equity Mezz	RMBS	6.80	\$	6,818,827	0.35%
RMBS Non-Agency Home Equity Mezz	RMBS	7.53	\$	6,467,601	0.33%
RMBS Non-Agency Home Equity Mezz	RMBS	8.19	\$	6,088,477	0.31%
RMBS Non-Agency Home Equity Mezz	RMBS	7.09	\$	5,518,740	0.28%
RMBS Non-Agency Home Equity Mezz	RMBS	6.79	\$	5,505,502	0.28%
RMBS Non-Agency Home Equity Mezz	RMBS	6.00	\$	5,255,319	0.27%
RMBS Non-Agency Home Equity Mezz	RMBS	8.73	\$	5,076,551	0.26%
RMBS Non-Agency Home Equity Mezz	RMBS	7.88	\$	5,058,912	0.26%
RMBS Non-Agency Home Equity Mezz	RMBS	7.25	\$	4,913,892	0.25%
RMBS Non-Agency Home Equity Mezz	RMBS	6.00	\$	4,839,093	0.25%
RMBS Non-Agency Home Equity Mezz	RMBS	5.61	\$	4,775,177	0.25%
RMBS Non-Agency Home Equity Mezz	RMBS	5.99	\$	4,746,860	0.24%
RMBS Non-Agency Home Equity Mezz	RMBS	7.01	\$	4,045,009	0.21%
RMBS Non-Agency Home Equity Mezz	RMBS	6.89	\$	4,022,195	0.21%
RMBS Non-Agency Home Equity Mezz	RMBS	7.70	\$	4,020,386	0.21%
RMBS Non-Agency Home Equity Mezz	RMBS	7.23	\$	3,957,589	0.20%
RMBS Non-Agency Home Equity Mezz	RMBS	5.95	\$	3,932,409	0.20%
RMBS Non-Agency Home Equity Mezz	RMBS	7.79	\$	3,503,458	0.18%
RMBS Non-Agency Home Equity Mezz	RMBS	8.52	\$	3,431,710	0.18%
RMBS Non-Agency Home Equity Mezz	RMBS	5.94	\$	3,234,707	0.17%
RMBS Non-Agency Home Equity Mezz	RMBS	7.62	\$	3,126,578	0.16%
RMBS Non-Agency Home Equity Mezz	RMBS	9.54	\$	3,092,494	0.16%
RMBS Non-Agency Home Equity Mezz	RMBS	8.15	\$	3,085,132	0.16%
RMBS Non-Agency Home Equity Mezz	RMBS	5.88	\$	2,868,034	0.15%
RMBS Non-Agency Home Equity Mezz	RMBS	8.96	\$	2,665,017	0.14%
RMBS Non-Agency Home Equity Mezz	RMBS	6.99	\$	2,513,435	0.13%
RMBS Non-Agency Home Equity Mezz	RMBS	10.35	\$	2,011,107	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	6.14	\$	2,011,860	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	7.55	\$	2,008,223	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	7.80	\$	1,997,730	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	6.53	\$	1,987,902	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	6.37	\$	1,983,415	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	8.27	\$	1,908,907	0.10%
RMBS Non-Agency Home Equity Mezz	RMBS	8.10	\$	1,765,671	0.09%
RMBS Non-Agency Home Equity Mezz	RMBS	6.77	\$	1,705,205	0.09%
RMBS Non-Agency Home Equity Mezz	RMBS	7.38	\$	1,634,230	0.08%
RMBS Non-Agency Home Equity Mezz	RMBS	9.08	\$	1,598,543	0.08%
RMBS Non-Agency Home Equity Mezz	RMBS	6.65	\$	1,503,413	0.08%
RMBS Non-Agency Home Equity Mezz	RMBS	7.50	\$	1,479,081	0.08%
RMBS Non-Agency Home Equity Mezz	RMBS	7.48	\$	1,327,741	0.07%
RMBS Non-Agency Home Equity Mezz	RMBS	8.46	\$	1,069,621	0.06%
RMBS Non-Agency Home Equity Mezz	RMBS	10.03	\$	1,035,471	0.05%
RMBS Non-Agency Home Equity Mezz	RMBS	8.70	\$	1,005,048	0.05%
RMBS Non-Agency Home Equity Mezz	RMBS	6.86	\$	998,109	0.05%
RMBS Non-Agency Home Equity Mezz	RMBS	8.80	\$	998,902	0.05%
RMBS Non-Agency Home Equity Senior	RMBS	6.75	\$	15,598,497	0.80%
RMBS Non-Agency Home Equity Senior	RMBS	6.00	\$	14,812,562	0.76%
RMBS Non-Agency Home Equity Senior	RMBS	6.50	\$	9,391,026	0.48%
RMBS Non-Agency Home Equity Senior	RMBS	6.25	\$	903,158	0.05%
RMBS Non-Agency Manuf. Housing Mezz	RMBS	8.33	\$	7,468,655	0.39%
RMBS Non-Agency Manuf. Housing Mezz	RMBS	0.00	\$	3,085,589	0.16%
RMBS Non-Agency MSR Senior	RMBS	3.47	\$	2,740,346	0.14%

RMBS Non-Agency NonQM Mezz	RMBS	9.35	\$	12,357,565	0.64%
RMBS Non-Agency NonQM Mezz	RMBS	6.31	\$	8,575,955	0.44%
RMBS Non-Agency NonQM Mezz	RMBS	10.15	\$	8,357,649	0.43%
RMBS Non-Agency NonQM Mezz	RMBS	7.65	\$	6,257,173	0.32%
RMBS Non-Agency NonQM Mezz	RMBS	4.00	\$	4,675,672	0.24%
RMBS Non-Agency NonQM Mezz	RMBS	7.16	\$	4,405,402	0.23%
RMBS Non-Agency NonQM Mezz	RMBS	7.25	\$	3,995,453	0.21%
RMBS Non-Agency NonQM Mezz	RMBS	6.81	\$	3,959,809	0.20%
RMBS Non-Agency NonQM Mezz	RMBS	0.00	\$	3,470,843	0.18%
RMBS Non-Agency NonQM Mezz	RMBS	6.62	\$	3,439,502	0.18%
RMBS Non-Agency NonQM Mezz	RMBS	4.50	\$	3,165,487	0.16%
RMBS Non-Agency NonQM Mezz	RMBS	4.50	\$	3,130,449	0.16%
RMBS Non-Agency NonQM Mezz	RMBS	7.10	\$	3,123,108	0.16%
RMBS Non-Agency NonQM Mezz	RMBS	6.04	\$	2,804,912	0.14%
RMBS Non-Agency NonQM Mezz	RMBS	8.22	\$	2,608,772	0.13%
RMBS Non-Agency NonQM Mezz	RMBS	7.07	\$	2,236,004	0.12%
RMBS Non-Agency NonQM Mezz	RMBS	7.38	\$	2,115,320	0.11%
RMBS Non-Agency NonQM Mezz	RMBS	6.79	\$	1,857,457	0.10%
RMBS Non-Agency NonQM Mezz	RMBS	6.47	\$	1,541,557	0.08%
RMBS Non-Agency NonQM Mezz	RMBS	6.47	\$	1,366,503	0.07%
RMBS Non-Agency NonQM Mezz	RMBS	6.32	\$	1,045,030	0.05%
RMBS Non-Agency NonQM Mezz	RMBS	6.13	\$	967,941	0.05%
RMBS Non-Agency NonQM Senior	RMBS	4.10	\$	4,178,640	0.21%
RMBS Non-Agency NPL Senior	RMBS	9.00	\$	19,894,052	1.03%
RMBS Non-Agency NPL Senior	RMBS	7.04	\$	11,199,042	0.58%
RMBS Non-Agency NPL Senior	RMBS	7.77	\$	4,519,423	0.23%
RMBS Non-Agency Reverse Mortgage	RMBS	3.50	\$	11,786,160	0.60%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.00	\$	14,831,748	0.76%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	5.00	\$	6,507,013	0.33%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.75	\$	4,122,269	0.21%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.00	\$	3,896,444	0.20%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	3.00	\$	2,890,909	0.15%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	5.00	\$	2,637,131	0.14%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.75	\$	2,273,771	0.12%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.50	\$	2,246,167	0.12%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.75	\$	2,185,525	0.11%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.75	\$	2,039,473	0.10%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	5.00	\$	1,967,097	0.10%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.75	\$	1,710,418	0.09%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.75	\$	895,928	0.05%
RMBS Non-Agency Reverse Mortgage Mezz	RMBS	4.50	\$	887,934	0.05%
RMBS Non-Agency RPL Mezz	RMBS	9.32	\$	9,967,329	0.51%
RMBS Non-Agency RPL Mezz	RMBS	4.00	\$	6,386,962	0.33%
RMBS Non-Agency RPL Mezz	RMBS	8.84	\$	5,004,518	0.26%
RMBS Non-Agency RPL Mezz	RMBS	4.00	\$	2,788,220	0.14%
RMBS Non-Agency RPL Mezz	RMBS	4.00	\$	2,748,059	0.14%
RMBS Non-Agency RPL Senior	RMBS	4.00	\$	7,518,780	0.39%
RMBS Non-Agency RPL Senior	RMBS	4.15	\$	2,654,921	0.14%
RMBS Non-Agency RPL Senior	RMBS	4.00	\$	1,891,860	0.10%
RMBS Non-Agency RPL Senior	RMBS	4.15	\$	904,676	0.05%
Treasury	UST	3.50	\$	32,869,922	1.69%

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.