

DFA Municipal Real Return Portfolio

As of September 30, 2017 (Updated Monthly)

Source: State Street

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Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Interest Rate Swap						6,250,439.55		0.897%
1	051009236 IRS USD R V 12MUSCPI RUSCPI.080923.FLOAT INFLATION		8/9/2023	25,000,000	25,737,890.25	737,890.25	0.106%	0.106%
2	046993612 IRS USD R V 12MUSCPI RUSCPI.080121.FLOAT INFLATION		8/1/2021	24,000,000	24,541,787.04	541,787.04	0.078%	0.184%
3	950194534 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		2/11/2022	12,000,000	12,490,165.92	490,165.92	0.070%	0.254%
4	014177604 IRS USD R V 12MUSCPI RUNKNOWN.060222.FLOAT INFLATI		6/2/2022	22,000,000	22,458,842.34	458,842.34	0.066%	0.320%
5	012634044 IRS USD R V 12MUSCPI RUNKNOWN.053121.FLOAT INFLATI		5/31/2021	27,000,000	27,448,660.62	448,660.62	0.064%	0.384%
6	105548600 IRS USD R V 12MUSCPI RUSCPI.081821.FLOAT INFLATION		8/18/2021	17,000,000	17,399,627.50	399,627.50	0.057%	0.441%
7	980241489 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		3/31/2024	21,000,000	21,398,859.51	398,859.51	0.057%	0.499%
8	7767146 IRS USD R V 12MUSCPI RUNKNOWN.052023.FLOAT INFLATI		5/20/2023	17,000,000	17,363,253.11	363,253.11	0.052%	0.551%
9	989020030 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/15/2022	17,000,000	17,362,108.84	362,108.84	0.052%	0.603%
10	026002131 IRS USD R V 12MUSCPI RUSCPI.062421.FLOAT INFLATION		6/24/2021	17,000,000	17,348,031.99	348,031.99	0.050%	0.653%
11	923304501 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/24/2020	19,000,000	19,322,966.75	322,966.75	0.046%	0.699%
12	925598093 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/31/2020	20,000,000	20,261,313.60	261,313.60	0.037%	0.736%
13	922702854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/23/2020	14,000,000	14,244,822.06	244,822.06	0.035%	0.772%
14	077934775 IRS USD R V 12MUSCPI RUSCPI.092823.FLOAT INFLATION		9/28/2023	11,000,000	11,231,965.25	231,965.25	0.033%	0.805%
15	020318676 IRS USD R V 12MUSCPI RUSCPI.061422.FLOAT INFLATION		6/14/2022	11,000,000	11,216,867.86	216,867.86	0.031%	0.836%
16	011824334 IRS USD R V 12MUSCPI RUNKNOWN.052720.FLOAT INFLATI		5/27/2020	16,000,000	16,207,585.12	207,585.12	0.030%	0.866%
17	924763914 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/30/2020	14,000,000	14,203,923.58	203,923.58	0.029%	0.895%
18	885358033 IRS USD R V 12MCPI CPURNSA		10/14/2022	12,000,000	12,197,815.56	197,815.56	0.028%	0.923%
19	934119113 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/20/2019	12,000,000	12,192,257.16	192,257.16	0.028%	0.951%
20	905508155 IRS USD R V 00MCPURN CPI CPURNSA		11/18/2021	10,000,000	10,177,488.70	177,488.70	0.025%	0.976%
21	845386108 IRS USD R V 00MCPURN		8/7/2020	19,000,000	19,172,673.52	172,673.52	0.025%	1.001%

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Interest Rate Swap						6,250,439.55		0.897%
22	096643230 IRS USD R V 12MUSCPI RUSCPI.110720.FLOAT INFLATION		11/7/2020	26,000,000	26,159,083.34	159,083.34	0.023%	1.024%
23	916092501 IRS USD R V 00MCPURN		12/11/2020	10,000,000	10,155,176.40	155,176.40	0.022%	1.046%
24	924109926 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/28/2020	10,000,000	10,144,727.50	144,727.50	0.021%	1.067%
25	900658515 IRS USD R V 00MCPURN		11/10/2020	10,000,000	10,144,380.90	144,380.90	0.021%	1.088%
26	925945854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/8/2021	8,000,000	8,131,708.08	131,708.08	0.019%	1.107%
27	253193266 IRS USD R V 12MUSCPI RUSCPI.071422.FLOAT INFLATION		7/14/2022	25,000,000	25,114,077.75	114,077.75	0.016%	1.123%
28	098700084 IRS USD R V 12MUSCPI RUSCPI.110925.FLOAT INFLATION		11/9/2025	12,000,000	12,072,031.80	72,031.80	0.010%	1.133%
29	231209749 IRS USD R V 00MCP US CPI URBAN CONSUMERS NSA		6/13/2025	14,000,000	14,051,606.94	51,606.94	0.007%	1.141%
30	258926424 IRS USD R V 12MUSCPI 258926424_INF INFLATIONZERO		7/24/2023	20,000,000	20,041,116.80	41,116.80	0.006%	1.147%
31	732996394 IRS USD R V 12MLIBOR CPURNSA		1/26/2021	6,000,000	6,033,737.76	33,737.76	0.005%	1.151%
32	723004795 IRS USD R V 12MLIBOR CPURNSA		1/8/2021	4,000,000	4,025,881.84	25,881.84	0.004%	1.155%
33	729670548 IRS USD R V 12MLIBOR CPURNSA		1/21/2019	5,000,000	5,013,728.30	13,728.30	0.002%	1.157%
34	218298542 IRS USD R V 00MLIBOR RUSCPI.052425.FLOAT		5/24/2025	15,000,000	15,011,917.65	11,917.65	0.002%	1.159%
35	752515509 IRS USD R V 12MLIBOR CPURNSA		2/26/2019	6,000,000	6,003,814.26	3,814.26	0.001%	1.159%
36	845386108 IRS USD P F 1.58000		8/7/2020	-19,000,000	-19,000,000.00	0.00	0.000%	1.159%
37	934119113 IRS USD P F 1.25250 US CPI URBAN CONSUMERS NSA		1/20/2019	-12,000,000	-12,000,000.00	0.00	0.000%	1.159%
38	989020030 IRS USD P F 1.66250 US CPI URBAN CONSUMERS NSA		4/15/2022	-17,000,000	-17,000,000.00	0.00	0.000%	1.159%
39	098700084 IRS USD P F 2.00500 P2.005.110925.FIXED INFLATION		11/9/2025	-12,000,000	-12,000,000.00	0.00	0.000%	1.159%
40	185763380 IRS USD P F 2.17100 P2.171.040724.FIXED INFLATION		4/7/2024	-11,000,000	-11,000,000.00	0.00	0.000%	1.159%
41	231209749 IRS USD P F 2.00400 CPURNSA / INFLATION		6/13/2025	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
42	135760556 IRS USD P F 2.23000 P2.23.012023.FIXED INFLATIONZ		1/20/2023	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
43	109493397 IRS USD P F 2.02700 P2.027.120122.FIXED INFLATION		12/1/2022	-9,000,000	-9,000,000.00	0.00	0.000%	1.159%
44	077934775 IRS USD P F 1.71500 P1.715.092823.FIXED INFLATION		9/28/2023	-11,000,000	-11,000,000.00	0.00	0.000%	1.159%
45	923304501 IRS USD P F 1.53000 US CPI URBAN CONSUMERS NSA		12/24/2020	-19,000,000	-19,000,000.00	0.00	0.000%	1.159%
46	924763914 IRS USD P F 1.58000 US CPI URBAN CONSUMERS NSA		12/30/2020	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
47	900658515 IRS USD P F 1.53250		11/10/2020	-10,000,000	-10,000,000.00	0.00	0.000%	1.159%
48	218298542 IRS USD P F 2.02900 INFLATIONZERO		5/24/2025	-15,000,000	-15,000,000.00	0.00	0.000%	1.159%
49	732996394 IRS USD P F 1.55000 CPURNSA		1/26/2021	-6,000,000	-6,000,000.00	0.00	0.000%	1.159%
50	7767146 IRS USD P F 1.75200 P1.752.052023.FIXED INFLATION		5/20/2023	-17,000,000	-17,000,000.00	0.00	0.000%	1.159%
51	924109926 IRS USD P F 1.58125 US CPI URBAN CONSUMERS NSA		12/28/2020	-10,000,000	-10,000,000.00	0.00	0.000%	1.159%
52	122252514 IRS USD P F 2.13625 P2.13625.122322.FIXED INFLATI		12/23/2022	-13,000,000	-13,000,000.00	0.00	0.000%	1.159%
53	026002131 IRS USD P F 1.60900 P1.609.062421.FIXED INFLATION		6/24/2021	-17,000,000	-17,000,000.00	0.00	0.000%	1.159%
54	096643230 IRS USD P F 1.82600 P1.826.110720.FIXED INFLATION		11/7/2020	-26,000,000	-26,000,000.00	0.00	0.000%	1.159%
55	105548600 IRS USD P F 1.48100 P1.481.081821.FIXED INFLATION		8/18/2021	-17,000,000	-17,000,000.00	0.00	0.000%	1.159%
56	115102452 IRS USD P F 2.19900 P2.199.021424.FIXED		2/14/2024	-16,000,000	-16,000,000.00	0.00	0.000%	1.159%
57	014177604 IRS USD P F 1.69750 P1.6975.060222.FIXED INFLATIO		6/2/2022	-22,000,000	-22,000,000.00	0.00	0.000%	1.159%
58	723004795 IRS USD P F 1.49375 CPURNSA		1/8/2021	-4,000,000	-4,000,000.00	0.00	0.000%	1.159%
59	752515509 IRS USD P F 1.57000 CPURNSA		2/26/2019	-6,000,000	-6,000,000.00	0.00	0.000%	1.159%

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Interest Rate Swap						6,250,439.55		0.897%
60	051009236 IRS USD P F 1.57750 P1.5775.080923.FIXED INFLATIO		8/9/2023	-25,000,000	-25,000,000.00	0.00	0.000%	1.159%
61	128552158 IRS USD P F 2.19500 P2.195.010924.FIXED INFLATION		1/9/2024	-15,000,000	-15,000,000.00	0.00	0.000%	1.159%
62	177554991 IRS USD P F 2.19250 177554991_INF INFLATIONZERO		3/29/2025	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
63	253193266 IRS USD P F 1.90200 P1.902.071422.FIXED INFLATION		7/14/2022	-25,000,000	-25,000,000.00	0.00	0.000%	1.159%
64	270866684 IRS USD P F 2.14880 INFLATION /1270866684		8/10/2027	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
65	161374197 IRS USD P F 2.18500 P2.185.030323.FIXED INFLATION		3/3/2023	-17,000,000	-17,000,000.00	0.00	0.000%	1.159%
66	123799543 IRS USD P F 2.20250 P2.2025.122921.FIXED INFLATIO		12/29/2021	-13,000,000	-13,000,000.00	0.00	0.000%	1.159%
67	011824334 IRS USD P F 1.71800 P1.718.052720.FIXED INFLATION		5/27/2020	-16,000,000	-16,000,000.00	0.00	0.000%	1.159%
68	020318676 IRS USD P F 1.70600 P1.706.061422.FIXED INFLATION		6/14/2022	-11,000,000	-11,000,000.00	0.00	0.000%	1.159%
69	905508155 IRS USD P F 1.57650 CPI CPURNSA		11/18/2021	-10,000,000	-10,000,000.00	0.00	0.000%	1.159%
70	916092501 IRS USD P F 1.55500		12/11/2020	-10,000,000	-10,000,000.00	0.00	0.000%	1.159%
71	925598093 IRS USD P F 1.61000 US CPI URBAN CONSUMERS NSA		12/31/2020	-20,000,000	-20,000,000.00	0.00	0.000%	1.159%
72	925945854 IRS USD P F 1.54750 US CPI URBAN CONSUMERS NSA		1/8/2021	-8,000,000	-8,000,000.00	0.00	0.000%	1.159%
73	311315187 IRS USD P F 2.17700 311315187_FIX INFLATIONZERO		9/20/2027	-11,000,000	-11,000,000.00	0.00	0.000%	1.159%
74	729670548 IRS USD P F 1.36500 CPURNSA		1/21/2019	-5,000,000	-5,000,000.00	0.00	0.000%	1.159%
75	885358033 IRS USD P F 1.61875 US CPI URBAN CONSUMERS NSA		10/14/2022	-12,000,000	-12,000,000.00	0.00	0.000%	1.159%
76	012634044 IRS USD P F 1.70400 P1.704.053121.FIXED INFLATION		5/31/2021	-27,000,000	-27,000,000.00	0.00	0.000%	1.159%
77	950194534 IRS USD P F 1.25250 US CPI URBAN CONSUMERS NSA		2/11/2022	-12,000,000	-12,000,000.00	0.00	0.000%	1.159%
78	980241489 IRS USD P F 1.78875 US CPI URBAN CONSUMERS NSA		3/31/2024	-21,000,000	-21,000,000.00	0.00	0.000%	1.159%
79	119552066 IRS USD P F 2.11400 P2.114.121923.FIXED INFLATION		12/19/2023	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
80	202383151 IRS USD P F 2.11250 202383151_INF INFLATIONZERO		5/2/2024	-11,000,000	-11,000,000.00	0.00	0.000%	1.159%
81	922702854 IRS USD P F 1.52000 US CPI URBAN CONSUMERS NSA		12/23/2020	-14,000,000	-14,000,000.00	0.00	0.000%	1.159%
82	258926424 IRS USD P F 1.98625 258926424_FIX INFLATIONZERO		7/24/2023	-20,000,000	-20,000,000.00	0.00	0.000%	1.159%
83	046993612 IRS USD P F 1.52000 P1.52.080121.FIXED INFLATIONZ		8/1/2021	-24,000,000	-24,000,000.00	0.00	0.000%	1.159%
84	109493397 IRS USD R V 12MUSCPI RUSCPI.120122.FLOAT INFLATION		12/1/2022	9,000,000	8,982,223.47	-17,776.53	-0.003%	1.157%
85	270866684 IRS USD R V 00MCPIU CPURNSA/ INFLATION/1270866684		8/10/2027	14,000,000	13,977,429.62	-22,570.38	-0.003%	1.154%
86	311315187 IRS USD R V 12MUSCPI 311315187_INF INFLATIONZERO		9/20/2027	11,000,000	10,971,609.99	-28,390.01	-0.004%	1.150%
87	119552066 IRS USD R V 12MUSCPI RUSCPI.121923.FLOAT INFLATION		12/19/2023	14,000,000	13,892,260.48	-107,739.52	-0.015%	1.134%
88	202383151 IRS USD R V 00MUSCPI 202383151_INF INFLATIONZERO		5/2/2024	11,000,000	10,888,069.28	-111,930.72	-0.016%	1.118%
89	122252514 IRS USD R V 12MUSCPI RUSCPI.122322.FLOAT INFLATION		12/23/2022	13,000,000	12,876,777.16	-123,222.84	-0.018%	1.100%
90	185763380 IRS USD R V 12MUSCPI RUSCPI.040724.FLOAT INFLATION		4/7/2024	11,000,000	10,836,913.78	-163,086.22	-0.023%	1.077%
91	123799543 IRS USD R V 12MUSCPI RUSCPI.122921.FLOAT INFLATION		12/29/2021	13,000,000	12,835,734.60	-164,265.40	-0.024%	1.053%
92	128552158 IRS USD R V 12MUSCPI RUSCPI.010924.FLOAT INFLATION		1/9/2024	15,000,000	14,793,240.90	-206,759.10	-0.030%	1.024%
93	135760556 IRS USD R V 12MUSCPI RUSCPI.012023.FLOAT INFLATION		1/20/2023	14,000,000	13,787,368.56	-212,631.44	-0.031%	0.993%
94	177554991 IRS USD R V 00MUSCPI 177554991_INF INFLATIONZERO		3/29/2025	14,000,000	13,778,340.38	-221,659.62	-0.032%	0.961%
95	115102452 IRS USD R V 12MUSCPI RUSCPI.021424.FLOAT		2/14/2024	16,000,000	15,775,534.40	-224,465.60	-0.032%	0.929%
96	161374197 IRS USD R V 12MUSCPI RUSCPI.030323.FLOAT INFLATION		3/3/2023	17,000,000	16,773,041.33	-226,958.67	-0.033%	0.897%

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Municipal Bond						690,806,409.80	99.103%	
Alabama						5,109,613.00	0.733%	
97	ALABAMA ST ALS 08/23 FIXED 5	5.000%	8/1/2023	USD \$2,200,000		2,618,638.00	0.376%	1.272%
98	ALABAMA ST ALS 08/20 FIXED 5	5.000%	8/1/2020	USD \$2,250,000		2,490,975.00	0.357%	1.630%
Alaska						5,315,272.50	0.763%	
99	ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	USD \$2,585,000		3,069,170.50	0.440%	2.070%
100	ANCHORAGE AK ANC 09/21 FIXED 5	5.000%	9/1/2021	USD \$900,000		1,026,207.00	0.147%	2.217%
101	ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	USD \$600,000		712,380.00	0.102%	2.319%
102	NORTH SLOPE BORO AK NOR 06/18 FIXED 3	3.000%	6/30/2018	USD \$500,000		507,515.00	0.073%	2.392%
Arizona						4,732,673.45	0.679%	
103	PHOENIX AZ PHO 07/20 FIXED 4	4.000%	7/1/2020	USD \$1,500,000		1,615,140.00	0.232%	2.624%
104	TEMPE AZ TEM 07/22 FIXED 4	4.000%	7/1/2022	USD \$1,400,000		1,564,444.00	0.224%	2.848%
105	SCOTTSDALE AZ MUNI PROPERTY CO SCOGEN 07/21 FIXED 3	3.000%	7/1/2021	USD \$805,000		856,672.95	0.123%	2.971%
106	MARICOPA CNTY AZ HIGH SCH DIST MARSCD 07/23 FIXED 3	3.000%	7/1/2023	USD \$650,000		696,416.50	0.100%	3.071%
Arkansas						11,181,173.65	1.604%	
107	ARKANSAS ST ARS 10/21 FIXED 5	5.000%	10/1/2021	USD \$7,195,000		8,243,095.65	1.183%	4.254%
108	ARKANSAS ST ARS 04/21 FIXED 5	5.000%	4/1/2021	USD \$2,600,000		2,938,078.00	0.421%	4.675%
California						17,531,717.60	2.515%	
109	CALIFORNIA ST CAS 08/26 FIXED 5	5.000%	8/1/2026	USD \$9,000,000		11,141,910.00	1.598%	6.274%
110	CALIFORNIA ST CAS 09/25 FIXED 5	5.000%	9/1/2025	USD \$3,140,000		3,856,987.60	0.553%	6.827%
111	LOS ANGELES CA UNIF SCH DIST LOSSCD 07/27 FIXED 5	5.000%	7/1/2027	USD \$2,000,000		2,532,820.00	0.363%	7.190%
Colorado						6,915,870.45	0.992%	
112	WELD CNTY CO SCH DIST RE 4 WELSCD 12/23 FIXED 4	4.000%	12/1/2023	USD \$2,425,000		2,749,901.50	0.395%	7.585%
113	EL PASO CNTY CO SCH DIST 20 ELPSCD 12/21 FIXED 5	5.000%	12/15/2021	USD \$1,240,000		1,426,372.00	0.205%	7.789%
114	JEFFERSON CNTY CO SCH DIST R JEFSCD 12/24 FIXED 5.25	5.250%	12/15/2024	USD \$1,000,000		1,230,450.00	0.177%	7.966%
115	DENVER CITY CNTY CO SCH DIST DENSCD 12/24 FIXED 5	5.000%	12/1/2024	USD \$900,000		1,095,372.00	0.157%	8.123%
116	DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	USD \$265,000		274,402.20	0.039%	8.163%
117	BOULDER CNTY CO OPEN SPACE CAP BOUGEN 07/18 FIXED 5	5.000%	7/15/2018	USD \$100,000		103,160.00	0.015%	8.177%
118	DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	USD \$35,000		36,212.75	0.005%	8.183%
Connecticut						1,971,408.00	0.283%	
119	CONNECTICUT ST CTS 06/18 FIXED 5	5.000%	6/1/2018	USD \$1,000,000		1,025,670.00	0.147%	8.330%
120	CONNECTICUT ST CTS 10/18 FIXED 5	5.000%	10/15/2018	USD \$600,000		623,850.00	0.089%	8.419%
121	CONNECTICUT ST CTS 10/19 FIXED 5	5.000%	10/15/2019	USD \$300,000		321,888.00	0.046%	8.465%
Delaware						4,427,100.75	0.635%	
122	NEW CASTLE CNTY DE NEW 10/23 FIXED 5	5.000%	10/1/2023	USD \$2,275,000		2,731,296.75	0.392%	8.857%
123	NEW CASTLE CNTY DE NEW 07/22 FIXED 5	5.000%	7/15/2022	USD \$1,450,000		1,695,804.00	0.243%	9.100%
District of Columbia						12,951,478.55	1.858%	
124	WASHINGTON DC MET AREA TRANSIT DCTGEN 07/27 FIXED 5	5.000%	7/1/2027	USD \$4,535,000		5,652,106.55	0.811%	9.911%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Municipal Bond						690,806,409.80	99.103%	
District of Columbia						12,951,478.55	1.858%	
125	DIST OF COLUMBIA DIS 06/21 FIXED 5	5.000%	6/1/2021	USD \$2,550,000		2,889,150.00	0.414%	10.326%
126	DIST OF COLUMBIA DIS 06/26 FIXED 5	5.000%	6/1/2026	USD \$1,875,000		2,318,550.00	0.333%	10.658%
127	DIST OF COLUMBIA DIS 06/20 FIXED 5	5.000%	6/1/2020	USD \$1,900,000		2,091,672.00	0.300%	10.958%
Florida						24,698,615.55	3.543%	
128	FLORIDA ST DEPT ENVRNMNTL PROT FLSENV 07/26 FIXED 5	5.000%	7/1/2026	USD \$5,000,000		6,170,650.00	0.885%	11.844%
129	MIAMI DADE CNTY FL MIA 07/20 FIXED 5	5.000%	7/1/2020	USD \$3,520,000		3,888,051.20	0.558%	12.401%
130	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/25 FIXED 5	5.000%	6/1/2025	USD \$3,000,000		3,688,890.00	0.529%	12.931%
131	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/20 FIXED 5	5.000%	6/1/2020	USD \$3,300,000		3,643,893.00	0.523%	13.453%
132	FLORIDA ST FLS 07/21 FIXED 5	5.000%	7/1/2021	USD \$2,000,000		2,285,340.00	0.328%	13.781%
133	MIAMI DADE CNTY FL MIA 07/26 FIXED 5	5.000%	7/1/2026	USD \$1,810,000		2,215,928.70	0.318%	14.099%
134	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/23 FIXED 5	5.000%	6/1/2023	USD \$700,000		833,742.00	0.120%	14.219%
135	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/23 FIXED 5	5.000%	6/1/2023	USD \$650,000		774,189.00	0.111%	14.330%
136	FLORIDA ST FLS 07/24 FIXED 5	5.000%	7/1/2024	USD \$500,000		606,840.00	0.087%	14.417%
137	FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/19 FIXED 5	5.000%	6/1/2019	USD \$555,000		591,091.65	0.085%	14.502%
Georgia						24,665,277.45	3.538%	
138	GEORGIA ST GAS 02/19 FIXED 5	5.000%	2/1/2019	USD \$6,805,000		7,166,753.80	1.028%	15.530%
139	GEORGIA ST GAS 07/24 FIXED 5	5.000%	7/1/2024	USD \$3,200,000		3,886,048.00	0.557%	16.087%
140	GEORGIA ST GAS 07/23 FIXED 5	5.000%	7/1/2023	USD \$3,000,000		3,575,790.00	0.513%	16.600%
141	GEORGIA ST GAS 10/21 FIXED 5	5.000%	10/1/2021	USD \$2,490,000		2,855,855.70	0.410%	17.010%
142	COBB CNTY GA COB 01/22 FIXED 5	5.000%	1/1/2022	USD \$2,335,000		2,693,726.05	0.386%	17.397%
143	GEORGIA ST GAS 07/20 FIXED 5	5.000%	7/1/2020	USD \$2,345,000		2,592,209.90	0.372%	17.768%
144	GEORGIA ST ROAD TOLLWAY AUTH GASTRN 10/23 FIXED 5	5.000%	10/1/2023	USD \$1,580,000		1,894,894.00	0.272%	18.040%
Hawaii						6,448,244.10	0.925%	
145	HONOLULU CITY CNTY HI HON 10/23 FIXED 5	5.000%	10/1/2023	USD \$2,150,000		2,564,885.50	0.368%	18.408%
146	HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	USD \$1,225,000		1,463,372.75	0.210%	18.618%
147	HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	USD \$970,000		1,153,979.90	0.166%	18.784%
148	HONOLULU CITY CNTY HI HON 10/25 FIXED 5	5.000%	10/1/2025	USD \$450,000		550,026.00	0.079%	18.863%
149	HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	USD \$305,000		364,349.95	0.052%	18.915%
150	HAWAII ST HIS 11/22 FIXED 5	5.000%	11/1/2022	USD \$300,000		351,630.00	0.050%	18.965%
Iowa						968,867.90	0.139%	
151	ANKENY IA ANK 06/19 FIXED 5	5.000%	6/1/2019	USD \$910,000		968,867.90	0.139%	19.104%
Kansas						9,789,992.45	1.404%	
152	WICHITA KS WIC 12/20 FIXED 5	5.000%	12/1/2020	USD \$3,000,000		3,346,590.00	0.480%	19.584%
153	KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/20 FIXED 5	5.000%	9/1/2020	USD \$1,975,000		2,191,460.00	0.314%	19.899%
154	LENEXA KS LEN 09/20 FIXED 5	5.000%	9/1/2020	USD \$1,610,000		1,787,438.10	0.256%	20.155%
155	JOHNSON CNTY KS JOH 09/22 FIXED 5	5.000%	9/1/2022	USD \$1,405,000		1,644,229.35	0.236%	20.391%

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Municipal Bond						690,806,409.80		99.103%
Kansas						9,789,992.45		1.404%
156	LENEXA KS LEN 09/21 FIXED 5	5.000%	9/1/2021	USD \$600,000		685,860.00	0.098%	20.489%
157	KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/19 FIXED 5	5.000%	9/1/2019	USD \$125,000		134,415.00	0.019%	20.509%
Kentucky						6,284,436.00		0.902%
158	LOUISVILLE JEFFERSON CNTY KY LOUDEV 12/25 FIXED 5	5.000%	12/1/2025	USD \$3,800,000		4,673,658.00	0.670%	21.179%
159	LOUISVILLE JEFFERSON CNTY KY LOUWTR 11/17 FIXED 4	4.000%	11/15/2017	USD \$1,605,000		1,610,778.00	0.231%	21.410%
Louisiana						6,407,435.00		0.919%
160	LOUISIANA ST LAS 08/18 FIXED 5	5.000%	8/1/2018	USD \$4,000,000		4,132,200.00	0.593%	22.003%
161	LOUISIANA ST LAS 08/23 FIXED 5	5.000%	8/1/2023	USD \$1,100,000		1,300,574.00	0.187%	22.190%
162	LOUISIANA ST LAS 12/21 FIXED 5	5.000%	12/1/2021	USD \$600,000		685,176.00	0.098%	22.288%
163	LOUISIANA ST LAS 07/22 FIXED 5	5.000%	7/15/2022	USD \$250,000		289,485.00	0.042%	22.330%
Maryland						41,142,419.95		5.902%
164	HOWARD CNTY MD HOW 02/26 FIXED 5	5.000%	2/15/2026	USD \$6,420,000		7,963,881.60	1.143%	23.472%
165	MARYLAND ST MDS 08/26 FIXED 5	5.000%	8/1/2026	USD \$5,500,000		6,854,210.00	0.983%	24.455%
166	WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/24 FIXED 5	5.000%	6/1/2024	USD \$4,325,000		5,235,326.00	0.751%	25.206%
167	ANNE ARUNDEL CNTY MD AAR 04/23 FIXED 5	5.000%	4/1/2023	USD \$4,000,000		4,738,040.00	0.680%	25.886%
168	FREDERICK MD FRE 03/27 FIXED 5	5.000%	3/1/2027	USD \$3,100,000		3,861,019.00	0.554%	26.440%
169	WORCESTER CNTY MD WOR 08/21 FIXED 4	4.000%	8/1/2021	USD \$2,255,000		2,487,828.75	0.357%	26.797%
170	MARYLAND ST MDS 08/20 FIXED 5	5.000%	8/1/2020	USD \$2,000,000		2,215,960.00	0.318%	27.115%
171	MARYLAND ST MDS 08/23 FIXED 4	4.000%	8/1/2023	USD \$1,785,000		2,028,831.00	0.291%	27.406%
172	MARYLAND ST MDS 03/19 FIXED 5	5.000%	3/1/2019	USD \$1,000,000		1,056,480.00	0.152%	27.557%
173	BALTIMORE CNTY MD BAL 08/18 FIXED 5	5.000%	8/1/2018	USD \$1,000,000		1,033,050.00	0.148%	27.706%
174	HARFORD CNTY MD HAR 09/20 FIXED 5	5.000%	9/15/2020	USD \$900,000		1,001,880.00	0.144%	27.849%
175	BALTIMORE MD BAL 10/22 FIXED 5	5.000%	10/15/2022	USD \$645,000		753,024.60	0.108%	27.957%
176	PRINCE GEORGES CNTY MD PRI 09/18 FIXED 5	5.000%	9/15/2018	USD \$650,000		674,836.50	0.097%	28.054%
177	WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/18 FIXED 5	5.000%	6/1/2018	USD \$650,000		667,387.50	0.096%	28.150%
178	BALTIMORE CNTY MD BAL 08/21 FIXED 5	5.000%	8/1/2021	USD \$500,000		570,665.00	0.082%	28.232%
Massachusetts						26,312,364.00		3.775%
179	MASSACHUSETTS ST MAS 04/23 FIXED 5	5.000%	4/1/2023	USD \$4,000,000		4,726,480.00	0.678%	28.910%
180	BOSTON MA BOS 04/24 FIXED 5	5.000%	4/1/2024	USD \$3,500,000		4,245,710.00	0.609%	29.519%
181	MASSACHUSETTS ST SCH BLDG AUTH MASEDU 11/25 FIXED 5	5.000%	11/15/2025	USD \$3,240,000		3,994,855.20	0.573%	30.092%
182	MASSACHUSETTS ST MAS 08/20 FIXED 5	5.000%	8/1/2020	USD \$3,255,000		3,605,530.95	0.517%	30.609%
183	MASSACHUSETTS ST MAS 08/24 FIXED 5	5.000%	8/1/2024	USD \$1,360,000		1,647,150.40	0.236%	30.846%
184	MASSACHUSETTS ST MAS 03/18 FIXED 5	5.000%	3/1/2018	USD \$1,500,000		1,525,485.00	0.219%	31.065%
185	BOSTON MA BOS 04/20 FIXED 5	5.000%	4/1/2020	USD \$1,250,000		1,371,250.00	0.197%	31.261%
186	BOSTON MA BOS 03/20 FIXED 5	5.000%	3/1/2020	USD \$1,200,000		1,312,848.00	0.188%	31.450%
187	LEXINGTON MA LEX 02/27 FIXED 4	4.000%	2/15/2027	USD \$1,000,000		1,173,770.00	0.168%	31.618%

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Municipal Bond						690,806,409.80		99.103%
Massachusetts						26,312,364.00		3.775%
188	LEXINGTON MA LEX 02/18 FIXED 2	2.000%	2/16/2018	USD \$1,157,000		1,161,570.15	0.167%	31.785%
189	MASSACHUSETTS ST MAS 08/21 FIXED 5.25	5.250%	8/1/2021	USD \$500,000		574,720.00	0.082%	31.867%
190	MEDFIELD MA MDL 09/19 FIXED 3	3.000%	9/15/2019	USD \$510,000		529,446.30	0.076%	31.943%
191	MASSACHUSETTS ST WTR POLL ABAT MASWTR 08/20 FIXED 5	5.000%	8/1/2020	USD \$400,000		443,548.00	0.064%	32.007%
Michigan						2,593,021.00		0.372%
192	MICHIGAN ST MIS 05/25 FIXED 5	5.000%	5/1/2025	USD \$1,500,000		1,836,195.00	0.263%	32.270%
193	MICHIGAN ST MIS 11/19 FIXED 5	5.000%	11/1/2019	USD \$700,000		756,826.00	0.109%	32.379%
Minnesota						16,734,915.30		2.401%
194	MINNESOTA ST MNS 08/25 FIXED 5	5.000%	8/1/2025	USD \$7,000,000		8,594,110.00	1.233%	33.612%
195	MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	USD \$1,330,000		1,514,750.30	0.217%	33.829%
196	HENNEPIN CNTY MN HEN 12/28 FIXED 5	5.000%	12/1/2028	USD \$1,150,000		1,471,022.50	0.211%	34.040%
197	EDINA MN EDI 02/19 FIXED 3	3.000%	2/1/2019	USD \$1,000,000		1,026,570.00	0.147%	34.187%
198	MINNESOTA ST MNS 08/19 FIXED 2	2.000%	8/1/2019	USD \$1,000,000		1,016,600.00	0.146%	34.333%
199	SAINT PAUL MN PUBLIC LIBRARY A STPFAC 03/20 FIXED 5	5.000%	3/1/2020	USD \$900,000		984,186.00	0.141%	34.474%
200	MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	USD \$700,000		797,237.00	0.114%	34.589%
201	MINNESOTA ST MNS 08/18 FIXED 5	5.000%	8/1/2018	USD \$650,000		671,703.50	0.096%	34.685%
202	ROCHESTER MN ROC 02/18 FIXED 5	5.000%	2/1/2018	USD \$650,000		658,736.00	0.095%	34.779%
Mississippi						2,776,426.05		0.398%
203	MISSISSIPPI ST MSS 10/20 FIXED 5	5.000%	10/1/2020	USD \$1,565,000		1,740,389.55	0.250%	35.029%
204	MISSISSIPPI ST MSS 11/20 FIXED 5	5.000%	11/1/2020	USD \$600,000		669,072.00	0.096%	35.125%
205	MADISON CNTY MS SCH DIST MADSCD 12/19 FIXED 3.5	3.500%	12/1/2019	USD \$350,000		366,964.50	0.053%	35.178%
Missouri						1,605,443.75		0.230%
206	MISSOURI ST HIGHWAYS TRANSIT MOSTRN 02/19 FIXED 5	5.000%	2/1/2019	USD \$1,525,000		1,605,443.75	0.230%	35.408%
Nebraska						3,485,430.00		0.500%
207	DOUGLAS CNTY NE SCH DIST 17 DOUSCD 12/26 FIXED 4	4.000%	12/15/2026	USD \$3,000,000		3,485,430.00	0.500%	35.908%
Nevada						28,662,115.70		4.112%
208	NEVADA ST NVS 04/25 FIXED 5	5.000%	4/1/2025	USD \$11,625,000		14,149,368.75	2.030%	37.938%
209	CLARK CNTY NV CLA 11/24 FIXED 5	5.000%	11/1/2024	USD \$8,665,000		10,512,637.95	1.508%	39.446%
210	NEVADA ST NVS 03/22 FIXED 5	5.000%	3/1/2022	USD \$2,000,000		2,306,000.00	0.331%	39.777%
211	WASHOE CNTY NV SCH DIST WASSCD 06/21 FIXED 5	5.000%	6/1/2021	USD \$900,000		1,017,981.00	0.146%	39.923%
212	HENDERSON NV HEN 06/21 FIXED 5	5.000%	6/1/2021	USD \$600,000		676,128.00	0.097%	40.020%
New Hampshire						3,092,443.00		0.444%
213	NASHUA NH NAS 07/24 FIXED 4	4.000%	7/15/2024	USD \$2,000,000		2,274,260.00	0.326%	40.346%
214	NEW HAMPSHIRE ST NHS 06/19 FIXED 5	5.000%	6/1/2019	USD \$540,000		575,305.20	0.083%	40.429%
215	DOVER NH DOV 07/20 FIXED 5	5.000%	7/1/2020	USD \$220,000		242,877.80	0.035%	40.464%

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Municipal Bond						690,806,409.80		99.103%
New Mexico						18,285,774.10		2.623%
216	NEW MEXICO ST SEVERANCE TAX NMSGEN 07/26 FIXED 5	5.000%	7/1/2026	USD \$5,580,000		6,866,357.40	0.985%	41.449%
217	NEW MEXICO ST NMS 03/19 FIXED 5	5.000%	3/1/2019	USD \$3,500,000		3,695,650.00	0.530%	41.979%
218	NEW MEXICO ST SEVERANCE TAX NMSGEN 07/27 FIXED 5	5.000%	7/1/2027	USD \$2,570,000		3,197,953.80	0.459%	42.438%
219	NEW MEXICO ST NMS 03/21 FIXED 5	5.000%	3/1/2021	USD \$2,105,000		2,372,292.90	0.340%	42.778%
220	NEW MEXICO ST SEVERANCE TAX NMSGEN 07/20 FIXED 4	4.000%	7/1/2020	USD \$2,000,000		2,153,520.00	0.309%	43.087%
New York						16,971,050.00		2.435%
221	NEW YORK ST URBAN DEV CORP REV NYSDEV 03/26 FIXED 5	5.000%	3/15/2026	USD \$6,890,000		8,459,542.00	1.214%	44.300%
222	NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/22 FIXED 5	5.000%	2/15/2022	USD \$2,500,000		2,883,350.00	0.414%	44.714%
223	NEW YORK NY NYC 08/18 FIXED 5	5.000%	8/1/2018	USD \$1,600,000		1,652,736.00	0.237%	44.951%
224	NEW YORK ST URBAN DEV CORP REV NYSDEV 12/18 FIXED 5	5.000%	12/15/2018	USD \$1,000,000		1,047,460.00	0.150%	45.101%
225	NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/24 FIXED 5	5.000%	2/15/2024	USD \$700,000		839,286.00	0.120%	45.222%
226	NEW YORK NY NYC 08/22 FIXED 5	5.000%	8/1/2022	USD \$650,000		756,873.00	0.109%	45.330%
227	RIVERHEAD NY CENTRL SCH DIST RIVSCD 10/22 FIXED 2	2.000%	10/15/2022	USD \$700,000		715,533.00	0.103%	45.433%
228	NEW YORK NY NYC 08/26 FIXED 5	5.000%	8/1/2026	USD \$500,000		616,270.00	0.088%	45.522%
North Carolina						39,760,315.05		5.704%
229	MECKLENBURG CNTY NC MEC 12/26 FIXED 5	5.000%	12/1/2026	USD \$8,430,000		10,585,298.10	1.519%	47.040%
230	MECKLENBURG CNTY NC MEC 12/21 FIXED 5	5.000%	12/1/2021	USD \$6,120,000		7,047,608.40	1.011%	48.051%
231	NORTH CAROLINA ST NCS 06/22 FIXED 5	5.000%	6/1/2022	USD \$6,000,000		6,985,980.00	1.002%	49.053%
232	GASTON CNTY NC GAS 02/26 FIXED 5	5.000%	2/1/2026	USD \$2,500,000		3,061,900.00	0.439%	49.493%
233	WAKE CNTY NC WAK 09/21 FIXED 5	5.000%	9/1/2021	USD \$2,250,000		2,576,632.50	0.370%	49.862%
234	IREDELL CNTY NC IRE 02/24 FIXED 2.5	2.500%	2/1/2024	USD \$2,285,000		2,387,208.05	0.342%	50.205%
235	CHARLOTTE NC WTR SWR SYS REV CHAULT 07/21 FIXED 5	5.000%	7/1/2021	USD \$1,800,000		2,051,100.00	0.294%	50.499%
236	FORSYTH CNTY NC FOR 12/21 FIXED 4	4.000%	12/1/2021	USD \$1,500,000		1,666,725.00	0.239%	50.738%
237	NORTH CAROLINA ST NCS 05/19 FIXED 3.75	3.750%	5/1/2019	USD \$1,500,000		1,564,890.00	0.224%	50.963%
238	WAKE CNTY NC WAK 03/19 FIXED 5	5.000%	3/1/2019	USD \$1,000,000		1,056,340.00	0.152%	51.114%
239	NORTH CAROLINA ST ESTRN MUNI P NCEPWR 01/22 FIXED OID 6	6.000%	1/1/2022	USD \$650,000		776,633.00	0.111%	51.226%
North Dakota						610,694.30		0.088%
240	NORTH DAKOTA ST UNIV REVENUE NDSHGR 04/21 FIXED 5	5.000%	4/1/2021	USD \$545,000		610,694.30	0.088%	51.313%
Ohio						26,800,965.35		3.845%
241	CLEVELAND OH WTR REVENUE CLEWTR 01/19 FIXED 5	5.000%	1/1/2019	USD \$4,335,000		4,549,409.10	0.653%	51.966%
242	COLUMBUS OH COL 08/25 FIXED 4	4.000%	8/15/2025	USD \$3,500,000		4,037,425.00	0.579%	52.545%
243	COLUMBUS OH COL 07/21 FIXED 5	5.000%	7/1/2021	USD \$2,775,000		3,155,563.50	0.453%	52.998%
244	OHIO ST OHS 09/24 FIXED 5	5.000%	9/15/2024	USD \$2,000,000		2,425,060.00	0.348%	53.346%
245	OHIO ST OHS 09/25 FIXED 5	5.000%	9/15/2025	USD \$1,950,000		2,394,073.50	0.343%	53.689%
246	OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/19 FIXED 5	5.000%	6/1/2019	USD \$2,225,000		2,370,848.75	0.340%	54.029%
247	COLUMBUS OH COL 07/23 FIXED 5	5.000%	7/1/2023	USD \$1,875,000		2,229,168.75	0.320%	54.349%

Row Id	Issue Name	Coupon	Maturity Date	Principal Amount	Notional Amount USD	Market Value USD	Asset Weight	Cumulative Weight
Municipal Bond						690,806,409.80	99.103%	
Ohio						26,800,965.35	3.845%	
248	COLUMBUS OH COL 08/22 FIXED 2	2.000%	8/15/2022	USD \$2,000,000		2,046,740.00	0.294%	54.643%
249	OHIO ST OHS 03/21 FIXED 4	4.000%	3/1/2021	USD \$1,475,000		1,613,650.00	0.231%	54.874%
250	OHIO ST OHS 08/20 FIXED 5	5.000%	8/1/2020	USD \$650,000		719,998.50	0.103%	54.977%
251	COLUMBUS OH COL 02/20 FIXED 5	5.000%	2/15/2020	USD \$650,000		709,852.00	0.102%	55.079%
252	BEAVERCREEK OH CITY SCH DIST BCKSCD 12/18 FIXED 5	5.000%	12/1/2018	USD \$525,000		549,176.25	0.079%	55.158%
Oregon						11,229,928.45	1.611%	
253	PORTLAND OR SWR SYS REVENUE PORUTL 10/23 FIXED 5	5.000%	10/1/2023	USD \$3,570,000		4,261,152.00	0.611%	55.769%
254	OREGON ST ORS 05/20 FIXED 3	3.000%	5/1/2020	USD \$2,345,000		2,458,521.45	0.353%	56.122%
255	OREGON ST ORS 12/22 FIXED 5	5.000%	12/1/2022	USD \$2,050,000		2,409,467.50	0.346%	56.468%
256	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/23 FIXED 5	5.000%	6/15/2023	USD \$1,005,000		1,194,643.50	0.171%	56.639%
257	OREGON ST ORS 05/21 FIXED 5	5.000%	5/1/2021	USD \$800,000		906,144.00	0.130%	56.769%
Pennsylvania						4,014,993.50	0.576%	
258	PENNSYLVANIA ST ECON DEV FING PASDEV 07/19 FIXED 5	5.000%	7/1/2019	USD \$3,145,000		3,358,545.50	0.482%	57.251%
259	PENNSYLVANIA ST ECON DEV FING PASDEV 01/18 FIXED 5	5.000%	1/1/2018	USD \$650,000		656,448.00	0.094%	57.345%
Rhode Island						2,797,806.00	0.401%	
260	RHODE ISLAND ST PROVIDENCE P RISGEN 08/20 FIXED 5	5.000%	8/1/2020	USD \$1,900,000		2,100,678.00	0.301%	57.646%
261	RHODE ISLAND ST PROVIDENCE P RISGEN 08/22 FIXED 5	5.000%	8/1/2022	USD \$600,000		697,128.00	0.100%	57.746%
South Carolina						24,409,744.50	3.502%	
262	BEAUFORT CNTY SC SCH DIST BEASCD 03/23 FIXED 5	5.000%	3/1/2023	USD \$6,000,000		7,073,760.00	1.015%	58.761%
263	SOUTH CAROLINA ST SCS 10/23 FIXED 5	5.000%	10/1/2023	USD \$3,000,000		3,597,900.00	0.516%	59.277%
264	LEXINGTON RICHLAND SC SCH DI LEXSCD 03/24 FIXED 5	5.000%	3/1/2024	USD \$2,750,000		3,300,825.00	0.474%	59.751%
265	BERKELEY CNTY SC SCH DIST BERSCD 03/27 FIXED 5	5.000%	3/1/2027	USD \$2,500,000		3,113,725.00	0.447%	60.198%
266	RICHLAND CNTY SC RIC 03/26 FIXED 5	5.000%	3/1/2026	USD \$1,870,000		2,316,986.10	0.332%	60.530%
267	SPARTANBURG CNTY SC SPA 04/19 FIXED 5	5.000%	4/1/2019	USD \$1,210,000		1,281,426.30	0.184%	60.714%
268	CHARLESTON CNTY SC CHA 11/23 FIXED 5	5.000%	11/1/2023	USD \$1,000,000		1,198,720.00	0.172%	60.886%
269	CLEMSON SC UNIV HGR EDU REVENU CLEHGR 05/25 FIXED 5	5.000%	5/1/2025	USD \$750,000		916,312.50	0.131%	61.017%
270	CHARLESTON CNTY SC SCH DIST CHASCD 02/21 FIXED 5	5.000%	2/1/2021	USD \$800,000		898,864.00	0.129%	61.146%
271	BEAUFORT CNTY SC BEA 03/22 FIXED 4	4.000%	3/1/2022	USD \$640,000		711,225.60	0.102%	61.248%
Tennessee						36,423,872.80	5.225%	
272	MET GOVT NASHVILLE DAVIDSONC MET 01/26 FIXED 5	5.000%	1/1/2026	USD \$7,165,000		8,797,187.00	1.262%	62.510%
273	SHELBY CNTY TN SHE 04/25 FIXED 5	5.000%	4/1/2025	USD \$5,000,000		6,105,300.00	0.876%	63.386%
274	MET GOVT NASHVILLE DAVIDSONC MET 07/21 FIXED 5	5.000%	7/1/2021	USD \$5,000,000		5,687,650.00	0.816%	64.202%
275	RUTHERFORD CNTY TN RUT 04/23 FIXED 5	5.000%	4/1/2023	USD \$4,085,000		4,833,984.75	0.693%	64.896%
276	HAMILTON CNTY TN HAM 03/22 FIXED 5	5.000%	3/1/2022	USD \$2,000,000		2,311,560.00	0.332%	65.227%
277	WASHINGTON CNTY TN WAS 06/26 FIXED 4	4.000%	6/1/2026	USD \$1,705,000		1,954,458.55	0.280%	65.508%
278	SHELBY CNTY TN SHE 04/20 FIXED 5	5.000%	4/1/2020	USD \$1,500,000		1,643,550.00	0.236%	65.743%

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Municipal Bond						690,806,409.80		99.103%
Tennessee						36,423,872.80		5.225%
279	MAURY CNTY TN MAU 04/20 FIXED 5	5.000%	4/1/2020	USD \$1,205,000		1,318,752.00	0.189%	65.933%
280	SULLIVAN CNTY TN SUL 04/21 FIXED 5	5.000%	4/1/2021	USD \$1,000,000		1,126,000.00	0.162%	66.094%
281	SUMNER CNTY TN SUM 12/21 FIXED 5	5.000%	12/1/2021	USD \$900,000		1,033,659.00	0.148%	66.242%
282	SUMNER CNTY TN SUM 06/21 FIXED 5	5.000%	6/1/2021	USD \$650,000		736,950.50	0.106%	66.348%
283	KINGSPORT TN KIN 09/21 FIXED 5	5.000%	9/1/2021	USD \$510,000		581,935.50	0.083%	66.432%
284	MET GOVT NASHVILLE DAVIDSON MET 01/27 FIXED 5	5.000%	1/1/2027	USD \$290,000		292,885.50	0.042%	66.474%
Texas						124,456,021.75		17.855%
285	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/25 FIXED 5	5.000%	8/15/2025	USD \$12,500,000		15,339,250.00	2.201%	68.674%
286	SAN ANTONIO TX ELEC GAS REVE SANUTL 02/24 FIXED 5	5.000%	2/1/2024	USD \$9,515,000		11,403,632.35	1.636%	70.310%
287	CONROE TX INDEP SCH DIST CONSCD 02/26 FIXED 5	5.000%	2/15/2026	USD \$8,710,000		10,683,598.90	1.533%	71.843%
288	DALLAS TX WTRWKS SWR SYS REV DALUTL 10/22 FIXED 5	5.000%	10/1/2022	USD \$9,000,000		10,500,840.00	1.506%	73.349%
289	DALLAS CNTY TX CMNTY CLG DIST DALHGR 02/23 FIXED 5	5.000%	2/15/2023	USD \$7,965,000		9,352,264.05	1.342%	74.691%
290	HOUSTON TX INDEP SCH DIST HOUSCD 02/27 FIXED 5	5.000%	2/15/2027	USD \$5,000,000		6,222,200.00	0.893%	75.584%
291	TEXAS ST TXS 10/23 FIXED 5	5.000%	10/1/2023	USD \$4,200,000		5,013,120.00	0.719%	76.303%
292	UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/26 FIXED 5	5.000%	8/15/2026	USD \$3,850,000		4,780,545.00	0.686%	76.989%
293	LUBBOCK TX LUB 02/23 FIXED 5	5.000%	2/15/2023	USD \$4,000,000		4,696,680.00	0.674%	77.662%
294	HOUSTON TX HOU 06/18 FIXED 4	4.000%	6/29/2018	USD \$4,000,000		4,090,040.00	0.587%	78.249%
295	HIGHLAND PARK TX INDEP SCH DIS HGPCSD 02/23 FIXED 5	5.000%	2/15/2023	USD \$3,120,000		3,682,754.40	0.528%	78.778%
296	EL PASO TX INDEP SCH DIST ELPSCD 08/24 FIXED 5	5.000%	8/15/2024	USD \$3,035,000		3,655,262.95	0.524%	79.302%
297	SAN ANTONIO TX ELEC GAS REVE SANUTL 02/26 FIXED 5	5.000%	2/1/2026	USD \$2,850,000		3,502,821.00	0.503%	79.804%
298	TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 10/26 FIXED 5	5.000%	10/1/2026	USD \$2,400,000		2,983,296.00	0.428%	80.232%
299	AUSTIN TX AUS 09/25 FIXED 5	5.000%	9/1/2025	USD \$2,305,000		2,821,827.10	0.405%	80.637%
300	FRISCO TX INDEP SCH DIST FSCSCD 08/20 FIXED 5	5.000%	8/15/2020	USD \$2,460,000		2,727,771.00	0.391%	81.029%
301	SAN ANTONIO TX SAN 02/20 FIXED 5	5.000%	2/1/2020	USD \$2,500,000		2,722,225.00	0.391%	81.419%
302	PLANO TX INDEP SCH DIST PNOSCD 02/24 FIXED 5	5.000%	2/15/2024	USD \$2,225,000		2,670,712.00	0.383%	81.802%
303	SAN ANTONIO TX SAN 02/21 FIXED 5	5.000%	2/1/2021	USD \$2,200,000		2,466,530.00	0.354%	82.156%
304	FRISCO TX FSC 02/25 FIXED 5	5.000%	2/15/2025	USD \$2,000,000		2,431,960.00	0.349%	82.505%
305	PFLUGERVILLE TX INDEP SCH DIST PFLSCD 08/20 FIXED 4	4.000%	8/15/2020	USD \$2,000,000		2,160,260.00	0.310%	82.815%
306	SAN ANTONIO TX INDEP SCH DIST SANSCD 02/20 FIXED 5	5.000%	2/15/2020	USD \$1,790,000		1,953,498.60	0.280%	83.095%
307	DALLAS TX DAL 02/19 FIXED 5	5.000%	2/15/2019	USD \$1,600,000		1,681,024.00	0.241%	83.336%
308	ARLINGTON TX ARL 08/25 FIXED 5	5.000%	8/15/2025	USD \$1,000,000		1,223,050.00	0.175%	83.512%
309	TEXAS ST TXS 04/19 FIXED 5	5.000%	4/1/2019	USD \$1,150,000		1,218,597.50	0.175%	83.687%
310	SUGAR LAND TX SUG 02/21 FIXED 5	5.000%	2/15/2021	USD \$1,050,000		1,179,402.00	0.169%	83.856%
311	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/21 FIXED 5	5.000%	2/15/2021	USD \$800,000		900,000.00	0.129%	83.985%
312	HUMBLE TX INDEP SCH DIST HUMSCD 02/19 FIXED 2	2.000%	2/15/2019	USD \$660,000		668,573.40	0.096%	84.081%
313	YSLETA TX INDEP SCH DIST YSLSCD 08/20 FIXED 5	5.000%	8/15/2020	USD \$460,000		508,967.00	0.073%	84.154%
314	GARLAND TX GAR 02/24 FIXED 5	5.000%	2/15/2024	USD \$400,000		476,664.00	0.068%	84.222%

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Municipal Bond						690,806,409.80		99.103%
Texas						124,456,021.75		17.855%
315	SAN ANTONIO TX ELEC GAS REVE SANUTL 02/19 FIXED 5	5.000%	2/1/2019	USD \$310,000		326,352.50	0.047%	84.269%
316	HOUSTON TX HOU 03/18 FIXED 5	5.000%	3/1/2018	USD \$300,000		304,944.00	0.044%	84.313%
317	UNIV OF TEXAS TX UNIHGR 08/19 FIXED 5	5.000%	8/15/2019	USD \$100,000		107,359.00	0.015%	84.328%
Utah						10,617,328.30		1.523%
318	JORDAN UT SCH DIST JORSCD 06/22 FIXED 5	5.000%	6/15/2022	USD \$3,050,000		3,544,679.50	0.509%	84.837%
319	UTAH ST UTS 07/22 FIXED 5	5.000%	7/1/2022	USD \$1,500,000		1,750,770.00	0.251%	85.088%
320	UTAH ST UTS 07/18 FIXED 5	5.000%	7/1/2018	USD \$1,400,000		1,441,944.00	0.207%	85.295%
321	AMERICAN FORK CITY UT AME 05/26 FIXED 5	5.000%	5/1/2026	USD \$1,165,000		1,424,818.30	0.204%	85.499%
322	UTAH ST UTS 07/19 FIXED 5	5.000%	7/1/2019	USD \$900,000		961,605.00	0.138%	85.637%
323	TOOELE CNTY UT SCH DIST TOOSCD 06/22 FIXED 5	5.000%	6/1/2022	USD \$650,000		754,897.00	0.108%	85.745%
324	WEBER UT SCH DIST WEBSCD 06/21 FIXED 5	5.000%	6/15/2021	USD \$650,000		738,614.50	0.106%	85.851%
Vermont						1,481,064.00		0.212%
325	VERMONT ST VTS 08/23 FIXED 4	4.000%	8/15/2023	USD \$1,300,000		1,481,064.00	0.212%	86.064%
Virginia						32,943,589.20		4.726%
326	LOUDOUN CNTY VA LDN 12/21 FIXED 5	5.000%	12/1/2021	USD \$5,000,000		5,757,850.00	0.826%	86.890%
327	FAIRFAX CNTY VA FAI 10/23 FIXED 5	5.000%	10/1/2023	USD \$4,775,000		5,717,585.00	0.820%	87.710%
328	ARLINGTON CNTY VA ARL 08/22 FIXED 5	5.000%	8/15/2022	USD \$4,830,000		5,652,645.60	0.811%	88.521%
329	FAIRFAX CNTY VA FAI 10/18 FIXED 3	3.000%	10/1/2018	USD \$4,000,000		4,081,760.00	0.586%	89.107%
330	VIRGINIA BEACH VA VBH 09/24 FIXED 5	5.000%	9/15/2024	USD \$3,000,000		3,650,730.00	0.524%	89.630%
331	LYNCHBURG VA LYN 02/26 FIXED 5	5.000%	2/1/2026	USD \$1,930,000		2,375,405.40	0.341%	89.971%
332	FAIRFAX CNTY VA FAI 10/19 FIXED 5	5.000%	10/1/2019	USD \$2,000,000		2,157,180.00	0.309%	90.281%
333	MANASSAS VA MAN 07/21 FIXED 5	5.000%	7/1/2021	USD \$1,040,000		1,183,447.20	0.170%	90.450%
334	RICHMOND VA RIC 03/21 FIXED 5	5.000%	3/1/2021	USD \$900,000		1,013,634.00	0.145%	90.596%
335	VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/23 FIXED 5	5.000%	8/1/2023	USD \$600,000		713,802.00	0.102%	90.698%
336	FAIRFAX CNTY VA FAI 10/18 FIXED 5	5.000%	10/1/2018	USD \$400,000		416,076.00	0.060%	90.758%
337	VIRGINIA ST RESOURCES AUTH INF VASGEN 11/20 FIXED 5	5.000%	11/1/2020	USD \$200,000		223,474.00	0.032%	90.790%
Washington						36,979,972.05		5.305%
338	KING CNTY WA SWR REVENUE KINUTL 07/22 FIXED 5	5.000%	7/1/2022	USD \$5,640,000		6,563,098.80	0.942%	91.731%
339	SEATTLE WA MUNI LIGHT PWR RE SEAPWR 04/24 FIXED 5	5.000%	4/1/2024	USD \$3,000,000		3,606,300.00	0.517%	92.249%
340	WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	USD \$2,775,000		3,063,572.25	0.440%	92.688%
341	KING SNOHOMISH CNTYS WA SCHD KINSCD 12/19 FIXED 5	5.000%	12/1/2019	USD \$2,825,000		3,057,073.75	0.439%	93.127%
342	KING CNTY WA SCH DIST 405 BEL KINSCD 12/24 FIXED 5	5.000%	12/1/2024	USD \$2,265,000		2,756,686.20	0.395%	93.522%
343	N THURSTON WA PUBLIC SCHS NTHSCD 12/22 FIXED 5	5.000%	12/1/2022	USD \$2,080,000		2,435,700.80	0.349%	93.872%
344	WASHINGTON ST WAS 02/25 FIXED 5	5.000%	2/1/2025	USD \$1,930,000		2,347,729.20	0.337%	94.209%
345	KING CNTY WA KIN 12/25 FIXED 5	5.000%	12/1/2025	USD \$1,830,000		2,253,846.30	0.323%	94.532%
346	WASHINGTON ST WAS 08/26 FIXED 5	5.000%	8/1/2026	USD \$1,480,000		1,832,225.20	0.263%	94.795%

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Municipal Bond						690,806,409.80	99.103%	
Washington						36,979,972.05	5.305%	
347	WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	USD \$1,560,000		1,722,224.40	0.247%	95.042%
348	WASHINGTON ST WAS 07/19 FIXED 5	5.000%	7/1/2019	USD \$1,585,000		1,692,621.50	0.243%	95.285%
349	SPOKANE WA SPO 12/25 FIXED 5	5.000%	12/1/2025	USD \$1,165,000		1,424,969.75	0.204%	95.489%
350	KING CNTY WA SCH DIST 414 LAK KINSCD 12/22 FIXED 5	5.000%	12/1/2022	USD \$925,000		1,087,707.50	0.156%	95.645%
351	KING CNTY WA KIN 07/20 FIXED 5	5.000%	7/1/2020	USD \$700,000		772,989.00	0.111%	95.756%
352	WASHINGTON ST WAS 07/18 FIXED 5	5.000%	7/1/2018	USD \$650,000		669,324.50	0.096%	95.852%
353	WASHINGTON ST WAS 08/21 FIXED 5	5.000%	8/1/2021	USD \$500,000		569,860.00	0.082%	95.934%
354	CLARK CNTY WA SCH DIST 119 BA CLASCD 12/21 FIXED 4	4.000%	12/1/2021	USD \$510,000		563,845.80	0.081%	96.015%
355	SEATTLE WA WTR SYS REVENUE SEAWTR 09/19 FIXED 5	5.000%	9/1/2019	USD \$190,000		204,086.60	0.029%	96.044%
356	MARYSVILLE WA WTR SWR REVENU MARUTL 04/20 FIXED 5	5.000%	4/1/2020	USD \$175,000		191,068.50	0.027%	96.071%
357	WASHINGTON ST WAS 07/21 FIXED 4	4.000%	7/1/2021	USD \$150,000		165,042.00	0.024%	96.095%
Wisconsin						27,219,535.30	3.905%	
358	MILWAUKEE WI MLW 03/24 FIXED 4	4.000%	3/1/2024	USD \$6,500,000		7,404,345.00	1.062%	97.157%
359	WISCONSIN ST WIS 11/24 FIXED 5	5.000%	11/1/2024	USD \$4,025,000		4,895,205.00	0.702%	97.860%
360	WISCONSIN ST WIS 05/21 FIXED 5	5.000%	5/1/2021	USD \$3,405,000		3,855,481.50	0.553%	98.413%
361	GERMANTOWN WI SCH DIST GERSCD 04/27 FIXED 5	5.000%	4/1/2027	USD \$2,200,000		2,720,960.00	0.390%	98.803%
362	MILWAUKEE WI MLW 05/20 FIXED 5	5.000%	5/1/2020	USD \$2,370,000		2,602,354.80	0.373%	99.176%
363	OREGON WI SCH DIST ORESCD 03/21 FIXED 3	3.000%	3/1/2021	USD \$1,900,000		2,006,115.00	0.288%	99.464%
364	JANESVILLE WI SCH DIST JANS CD 03/24 FIXED 3	3.000%	3/1/2024	USD \$1,245,000		1,336,632.00	0.192%	99.656%
365	WISCONSIN ST WIS 11/20 FIXED 5	5.000%	11/1/2020	USD \$800,000		893,640.00	0.128%	99.784%
366	WISCONSIN ST WIS 11/22 FIXED 5	5.000%	11/1/2022	USD \$600,000		703,578.00	0.101%	99.885%
367	OSHKOSH WI OSH 12/23 FIXED 3	3.000%	12/1/2023	USD \$650,000		696,072.00	0.100%	99.985%
368	MILWAUKEE WI MLW 02/19 FIXED 5	5.000%	2/1/2019	USD \$100,000		105,152.00	0.015%	100.000%
Total						697,056,849.35	100.00%	