

DFA Municipal Real Return Portfolio

Source: State Street

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Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Interest Rate Swap						13,979,560.12	2.24%
051009236 IRS USD R V 12MUSCPI RUSCPI.080923.FLOAT INFLATION		8/9/2023	25,000,000	104.34	26,085,296.00	1,085,296.00	4.175%
046993612 IRS USD R V 12MUSCPI RUSCPI.080121.FLOAT INFLATION		8/1/2021	24,000,000	103.47	24,833,932.08	833,932.08	3.975%
012634044 IRS USD R V 12MUSCPI RUNKNOWN.053121.FLOAT INFLATI		5/31/2021	27,000,000	102.85	27,769,845.60	769,845.60	4.444%
014177604 IRS USD R V 12MUSCPI RUNKNOWN.060222.FLOAT INFLATI		6/2/2022	22,000,000	103.33	22,733,509.26	733,509.26	3.638%
980241489 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		3/31/2024	21,000,000	103.38	21,710,131.17	710,131.17	3.475%
950194534 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		2/11/2022	12,000,000	105.32	12,638,494.68	638,494.68	2.023%
105548600 IRS USD R V 12MUSCPI RUSCPI.081821.FLOAT INFLATION		8/18/2021	17,000,000	103.57	17,606,754.65	606,754.65	2.818%
7767146 IRS USD R V 12MUSCPI RUNKNOWN.052023.FLOAT INFLATI		5/20/2023	17,000,000	103.49	17,593,141.05	593,141.05	2.816%
989020030 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		4/15/2022	17,000,000	103.37	17,572,253.83	572,253.83	2.812%
026002131 IRS USD R V 12MUSCPI RUSCPI.062421.FLOAT INFLATION		6/24/2021	17,000,000	103.25	17,552,627.33	552,627.33	2.809%
923304501 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/24/2020	19,000,000	102.88	19,547,048.19	547,048.19	3.128%
925598093 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/31/2020	20,000,000	102.49	20,498,230.80	498,230.80	3.281%
096643230 IRS USD R V 12MUSCPI RUSCPI.110720.FLOAT INFLATION		11/7/2020	26,000,000	101.76	26,457,935.40	457,935.40	4.234%
922702854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/23/2020	14,000,000	102.93	14,409,838.52	409,838.52	2.306%
077934775 IRS USD R V 12MUSCPI RUSCPI.092823.FLOAT INFLATION		9/28/2023	11,000,000	103.53	11,387,851.20	387,851.20	1.823%
845386108 IRS USD R V 00MCPURN		8/7/2020	19,000,000	102.04	19,387,406.96	387,406.96	3.103%
011824334 IRS USD R V 12MUSCPI RUNKNOWN.052720.FLOAT INFLATI		5/27/2020	16,000,000	102.37	16,379,317.92	379,317.92	2.621%
924763914 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/30/2020	14,000,000	102.64	14,369,554.36	369,554.36	2.300%
885358033 IRS USD R V 12MCPI CPURNSA		10/14/2022	12,000,000	102.96	12,355,532.40	355,532.40	1.977%
020318676 IRS USD R V 12MUSCPI RUSCPI.061422.FLOAT INFLATION		6/14/2022	11,000,000	103.23	11,355,355.88	355,355.88	1.817%
905508155 IRS USD R V 00MCPURN CPI CPURNSA		11/18/2021	10,000,000	103.02	10,302,175.10	302,175.10	1.649%

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Interest Rate Swap						13,979,560.12	2.24%
934119113 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/20/2019	12,000,000	102.49	12,298,927.80	298,927.80	1.968%
098700084 IRS USD R V 12MUSCPI RUSCPI.110925.FLOAT INFLATION		11/9/2025	12,000,000	102.29	12,275,063.76	275,063.76	1.965%
916092501 IRS USD R V 00MCPURN		12/11/2020	10,000,000	102.73	10,272,856.30	272,856.30	1.644%
924109926 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		12/28/2020	10,000,000	102.63	10,262,985.70	262,985.70	1.643%
900658515 IRS USD R V 00MCPURN		11/10/2020	10,000,000	102.60	10,260,065.10	260,065.10	1.642%
925945854 IRS USD R V 00MCPURN US CPI URBAN CONSUMERS NSA		1/8/2021	8,000,000	102.83	8,226,654.72	226,654.72	1.317%
838465710 IRS USD R V 00MCPURN CPURNSA		7/24/2021	11,000,000	101.31	11,143,958.54	143,958.54	1.784%
732996394 IRS USD R V 12MLIBOR CPURNSA		1/26/2021	6,000,000	101.78	6,106,533.30	106,533.30	0.977%
109493397 IRS USD R V 12MUSCPI RUSCPI.120122.FLOAT INFLATION		12/1/2022	9,000,000	101.14	9,102,756.06	102,756.06	1.457%
119552066 IRS USD R V 12MUSCPI RUSCPI.121923.FLOAT INFLATION		12/19/2023	14,000,000	100.72	14,100,548.28	100,548.28	2.257%
833104339 IRS USD R V 00MCPURN CPURNSA		7/15/2020	10,000,000	100.95	10,095,004.70	95,004.70	1.616%
723004795 IRS USD R V 12MLIBOR CPURNSA		1/8/2021	4,000,000	101.85	4,073,801.00	73,801.00	0.652%
729670548 IRS USD R V 12MLIBOR CPURNSA		1/21/2019	5,000,000	101.17	5,058,697.80	58,697.80	0.810%
752515509 IRS USD R V 12MLIBOR CPURNSA		2/26/2019	6,000,000	100.96	6,057,721.74	57,721.74	0.970%
122252514 IRS USD R V 12MUSCPI RUSCPI.122322.FLOAT INFLATION		12/23/2022	13,000,000	100.41	13,053,370.33	53,370.33	2.089%
152542261 IRS USD R V 12MFEDL 152542261_FLO OIS		2/16/2022	16,000,000	100.17	16,027,627.36	27,627.36	2.565%
128552158 IRS USD R V 12MUSCPI RUSCPI.010924.FLOAT INFLATION		1/9/2024	15,000,000	100.13	15,019,290.60	19,290.60	2.404%
115102452 IRS USD R V 12MUSCPI RUSCPI.021424.FLOAT		2/14/2024	16,000,000	100.10	16,015,605.12	15,605.12	2.563%
177554991 IRS USD R V 00MUSCPI 177554991_INF INFLATIONZERO		3/29/2025	14,000,000	100.01	14,000,810.18	810.18	2.241%
123799543 IRS USD R V 12MUSCPI RUSCPI.122921.FLOAT INFLATION		12/29/2021	13,000,000	100.01	13,000,711.23	711.23	2.081%
161374197 IRS USD R V 12MUSCPI RUSCPI.030323.FLOAT INFLATION		3/3/2023	17,000,000	100.00	17,000,530.74	530.74	2.721%
177554991 IRS USD P F 2.19250 177554991_INF INFLATIONZERO		3/29/2025	-14,000,000	100.00	-14,000,000.00	0.00	-2.241%
161374197 IRS USD P F 2.18500 P2.185.030323.FIXED INFLATION		3/3/2023	-17,000,000	100.00	-17,000,000.00	0.00	-2.721%
135760556 IRS USD P F 2.23000 P2.23.012023.FIXED INFLATIONZ		1/20/2023	-14,000,000	100.00	-14,000,000.00	0.00	-2.241%
011824334 IRS USD P F 1.71800 P1.718.052720.FIXED INFLATION		5/27/2020	-16,000,000	100.00	-16,000,000.00	0.00	-2.561%
152542261 IRS USD P F 2.16400 152542261_FIX OIS		2/16/2022	-16,000,000	100.00	-16,000,000.00	0.00	-2.561%
723004795 IRS USD P F 1.49375 CPURNSA		1/8/2021	-4,000,000	100.00	-4,000,000.00	0.00	-0.640%
729670548 IRS USD P F 1.36500 CPURNSA		1/21/2019	-5,000,000	100.00	-5,000,000.00	0.00	-0.800%
732996394 IRS USD P F 1.55000 CPURNSA		1/26/2021	-6,000,000	100.00	-6,000,000.00	0.00	-0.960%
752515509 IRS USD P F 1.57000 CPURNSA		2/26/2019	-6,000,000	100.00	-6,000,000.00	0.00	-0.960%
7767146 IRS USD P F 1.75200 P1.752.052023.FIXED INFLATION		5/20/2023	-17,000,000	100.00	-17,000,000.00	0.00	-2.721%
833104339 IRS USD P F 1.83250 CPURNSA		7/15/2020	-10,000,000	100.00	-10,000,000.00	0.00	-1.600%
838465710 IRS USD P F 1.81400 CPURNSA		7/24/2021	-11,000,000	100.00	-11,000,000.00	0.00	-1.760%
845386108 IRS USD P F 1.58000		8/7/2020	-19,000,000	100.00	-19,000,000.00	0.00	-3.041%
905508155 IRS USD P F 1.57650 CPI CPURNSA		11/18/2021	-10,000,000	100.00	-10,000,000.00	0.00	-1.600%
916092501 IRS USD P F 1.55500		12/11/2020	-10,000,000	100.00	-10,000,000.00	0.00	-1.600%
900658515 IRS USD P F 1.53250		11/10/2020	-10,000,000	100.00	-10,000,000.00	0.00	-1.600%
885358033 IRS USD P F 1.61875 US CPI URBAN CONSUMERS NSA		10/14/2022	-12,000,000	100.00	-12,000,000.00	0.00	-1.921%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Interest Rate Swap						13,979,560.12	2.24%
128552158 IRS USD P F 2.19500 P2.195.010924.FIXED INFLATION		1/9/2024	-15,000,000	100.00	-15,000,000.00	0.00	-2.401%
123799543 IRS USD P F 2.20250 P2.2025.122921.FIXED INFLATIO		12/29/2021	-13,000,000	100.00	-13,000,000.00	0.00	-2.081%
119552066 IRS USD P F 2.11400 P2.114.121923.FIXED INFLATION		12/19/2023	-14,000,000	100.00	-14,000,000.00	0.00	-2.241%
122252514 IRS USD P F 2.13625 P2.13625.122322.FIXED INFLATI		12/23/2022	-13,000,000	100.00	-13,000,000.00	0.00	-2.081%
115102452 IRS USD P F 2.19900 P2.199.021424.FIXED		2/14/2024	-16,000,000	100.00	-16,000,000.00	0.00	-2.561%
109493397 IRS USD P F 2.02700 P2.027.120122.FIXED INFLATION		12/1/2022	-9,000,000	100.00	-9,000,000.00	0.00	-1.440%
105548600 IRS USD P F 1.48100 P1.481.081821.FIXED INFLATION		8/18/2021	-17,000,000	100.00	-17,000,000.00	0.00	-2.721%
098700084 IRS USD P F 2.00500 P2.005.110925.FIXED INFLATION		11/9/2025	-12,000,000	100.00	-12,000,000.00	0.00	-1.921%
026002131 IRS USD P F 1.60900 P1.609.062421.FIXED INFLATION		6/24/2021	-17,000,000	100.00	-17,000,000.00	0.00	-2.721%
020318676 IRS USD P F 1.70600 P1.706.061422.FIXED INFLATION		6/14/2022	-11,000,000	100.00	-11,000,000.00	0.00	-1.760%
012634044 IRS USD P F 1.70400 P1.704.053121.FIXED INFLATION		5/31/2021	-27,000,000	100.00	-27,000,000.00	0.00	-4.321%
014177604 IRS USD P F 1.69750 P1.6975.060222.FIXED INFLATIO		6/2/2022	-22,000,000	100.00	-22,000,000.00	0.00	-3.521%
096643230 IRS USD P F 1.82600 P1.826.110720.FIXED INFLATION		11/7/2020	-26,000,000	100.00	-26,000,000.00	0.00	-4.161%
077934775 IRS USD P F 1.71500 P1.715.092823.FIXED INFLATION		9/28/2023	-11,000,000	100.00	-11,000,000.00	0.00	-1.760%
046993612 IRS USD P F 1.52000 P1.52.080121.FIXED INFLATIONZ		8/1/2021	-24,000,000	100.00	-24,000,000.00	0.00	-3.841%
051009236 IRS USD P F 1.57750 P1.5775.080923.FIXED INFLATIO		8/9/2023	-25,000,000	100.00	-25,000,000.00	0.00	-4.001%
980241489 IRS USD P F 1.78875 US CPI URBAN CONSUMERS NSA		3/31/2024	-21,000,000	100.00	-21,000,000.00	0.00	-3.361%
989020030 IRS USD P F 1.66250 US CPI URBAN CONSUMERS NSA		4/15/2022	-17,000,000	100.00	-17,000,000.00	0.00	-2.721%
934119113 IRS USD P F 1.25250 US CPI URBAN CONSUMERS NSA		1/20/2019	-12,000,000	100.00	-12,000,000.00	0.00	-1.921%
950194534 IRS USD P F 1.25250 US CPI URBAN CONSUMERS NSA		2/11/2022	-12,000,000	100.00	-12,000,000.00	0.00	-1.921%
925598093 IRS USD P F 1.61000 US CPI URBAN CONSUMERS NSA		12/31/2020	-20,000,000	100.00	-20,000,000.00	0.00	-3.201%
925945854 IRS USD P F 1.54750 US CPI URBAN CONSUMERS NSA		1/8/2021	-8,000,000	100.00	-8,000,000.00	0.00	-1.280%
924763914 IRS USD P F 1.58000 US CPI URBAN CONSUMERS NSA		12/30/2020	-14,000,000	100.00	-14,000,000.00	0.00	-2.241%
924109926 IRS USD P F 1.58125 US CPI URBAN CONSUMERS NSA		12/28/2020	-10,000,000	100.00	-10,000,000.00	0.00	-1.600%
922702854 IRS USD P F 1.52000 US CPI URBAN CONSUMERS NSA		12/23/2020	-14,000,000	100.00	-14,000,000.00	0.00	-2.241%
923304501 IRS USD P F 1.53000 US CPI URBAN CONSUMERS NSA		12/24/2020	-19,000,000	100.00	-19,000,000.00	0.00	-3.041%
135760556 IRS USD R V 12MUSCPI RUSCPI.012023.FLOAT INFLATION		1/20/2023	14,000,000	99.86	13,979,807.38	-20,192.62	2.237%
Municipal Bond						610,849,900.95	97.76%
Alabama						5,122,526.00	0.820%
ALABAMA ST ALS 08/23 FIXED 5	5.000%	8/1/2023	2,200,000	118.45		2,605,856.00	0.417%
ALABAMA ST ALS 08/20 FIXED 5	5.000%	8/1/2020	2,250,000	111.85		2,516,670.00	0.403%
Alaska						5,288,474.70	0.846%
ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	2,585,000	117.62		3,040,528.70	0.487%
ANCHORAGE AK ANC 09/21 FIXED 5	5.000%	9/1/2021	900,000	114.41		1,029,654.00	0.165%
ANCHORAGE AK ANC 09/23 FIXED 5	5.000%	9/1/2023	600,000	117.62		705,732.00	0.113%
NORTH SLOPE BORO AK NOR 06/18 FIXED 3	3.000%	6/30/2018	500,000	102.51		512,560.00	0.082%
Arizona						4,730,791.70	0.757%
PHOENIX AZ PHO 07/20 FIXED 4	4.000%	7/1/2020	1,500,000	108.47		1,627,020.00	0.260%

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Municipal Bond						610,849,900.95	97.76%
Arizona						4,730,791.70	0.757%
TEMPE AZ TEM 07/22 FIXED 4	4.000%	7/1/2022	1,400,000	111.37		1,559,236.00	0.250%
SCOTTSDALE AZ MUNI PROPERTY CO SCOGEN 07/21 FIXED 3	3.000%	7/1/2021	805,000	106.26		855,425.20	0.137%
MARICOPA CNTY AZ HIGH SCH DIST MARS CD 07/23 FIXED 3	3.000%	7/1/2023	650,000	106.02		689,110.50	0.110%
Arkansas						2,957,552.00	0.473%
ARKANSAS ST ARS 04/21 FIXED 5	5.000%	4/1/2021	2,600,000	113.75		2,957,552.00	0.473%
California						3,789,885.80	0.607%
CALIFORNIA ST CAS 09/25 FIXED 5	5.000%	9/1/2025	3,140,000	120.70		3,789,885.80	0.607%
Colorado						7,073,296.95	1.132%
WELD CNTY CO SCH DIST RE 4 WELSCD 12/23 FIXED 4	4.000%	12/1/2023	2,425,000	112.07		2,717,746.00	0.435%
EL PASO CNTY CO SCH DIST 20 ELPSCD 12/21 FIXED 5	5.000%	12/15/2021	1,240,000	115.51		1,432,336.40	0.229%
JEFFERSON CNTY CO SCH DIST R JEFSCD 12/24 FIXED 5.25	5.250%	12/15/2024	1,000,000	121.48		1,214,780.00	0.194%
DENVER CITY CNTY CO SCH DIST DENSCD 12/24 FIXED 5	5.000%	12/1/2024	900,000	120.64		1,085,787.00	0.174%
DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	265,000	104.93		278,061.85	0.045%
DENVER CITY CNTY CO DEN 08/17 FIXED 5	5.000%	8/1/2017	200,000	101.36		202,728.00	0.032%
BOULDER CNTY CO OPEN SPACE CAP BOUGEN 07/18 FIXED 5	5.000%	7/15/2018	100,000	105.16		105,156.00	0.017%
DENVER CITY CNTY CO SCH DIST DENSCD 12/18 FIXED 4	4.000%	12/1/2018	35,000	104.86		36,701.70	0.006%
Connecticut						2,713,208.00	0.434%
CONNECTICUT ST CTS 06/18 FIXED 5	5.000%	6/1/2018	1,000,000	104.43		1,044,290.00	0.167%
CONNECTICUT ST CTS 08/17 FIXED 4	4.000%	8/15/2017	700,000	101.15		708,057.00	0.113%
CONNECTICUT ST CTS 10/18 FIXED 5	5.000%	10/15/2018	600,000	105.77		634,602.00	0.102%
CONNECTICUT ST CTS 10/19 FIXED 5	5.000%	10/15/2019	300,000	108.75		326,259.00	0.052%
Delaware						4,401,209.25	0.704%
NEW CASTLE CNTY DE NEW 10/23 FIXED 5	5.000%	10/1/2023	2,275,000	118.98		2,706,681.25	0.433%
NEW CASTLE CNTY DE NEW 07/22 FIXED 5	5.000%	7/15/2022	1,450,000	116.86		1,694,528.00	0.271%
District of Columbia						7,328,692.25	1.173%
DIST OF COLUMBIA DIS 06/21 FIXED 5	5.000%	6/1/2021	2,550,000	114.44		2,918,194.50	0.467%
DIST OF COLUMBIA DIS 06/26 FIXED 5	5.000%	6/1/2026	1,875,000	122.17		2,290,743.75	0.367%
DIST OF COLUMBIA DIS 06/20 FIXED 5	5.000%	6/1/2020	1,900,000	111.57		2,119,754.00	0.339%
Florida						18,688,402.25	2.991%
MIAMI DADE CNTY FL MIA 07/20 FIXED 5	5.000%	7/1/2020	3,520,000	111.36		3,919,836.80	0.627%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/20 FIXED 5	5.000%	6/1/2020	3,300,000	111.50		3,679,500.00	0.589%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/25 FIXED 5	5.000%	6/1/2025	3,000,000	121.63		3,648,900.00	0.584%
FLORIDA ST FLS 07/21 FIXED 5	5.000%	7/1/2021	2,000,000	114.45		2,289,060.00	0.366%
MIAMI DADE CNTY FL MIA 07/26 FIXED 5	5.000%	7/1/2026	1,810,000	121.15		2,192,796.90	0.351%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/23 FIXED 5	5.000%	6/1/2023	700,000	118.50		829,500.00	0.133%
FLORIDA ST BRD OF EDU PUBLIC E FLSEDU 06/23 FIXED 5	5.000%	6/1/2023	650,000	118.50		770,250.00	0.123%
FLORIDA ST TURNPIKE AUTH FLSTRN 07/17 FIXED 5	5.000%	7/1/2017	750,000	101.03		757,710.00	0.121%

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Municipal Bond						610,849,900.95	97.76%
Florida						18,688,402.25	2.991%
FLORIDA ST BRD OF EDU PUBLIC E FLSSEDU 06/19 FIXED 5	5.000%	6/1/2019	555,000	108.26		600,848.55	0.096%
Georgia						19,001,312.25	3.041%
GEORGIA ST ROAD TOLLWAY AUTH GASTRN 10/23 FIXED 5	5.000%	10/1/2023	3,580,000	119.38		4,273,804.00	0.684%
GEORGIA ST GAS 07/24 FIXED 5	5.000%	7/1/2024	3,200,000	120.42		3,853,440.00	0.617%
GEORGIA ST GAS 07/23 FIXED 5	5.000%	7/1/2023	3,000,000	118.74		3,562,110.00	0.570%
GEORGIA ST GAS 10/21 FIXED 5	5.000%	10/1/2021	2,490,000	115.28		2,870,472.00	0.459%
GEORGIA ST GAS 07/20 FIXED 5	5.000%	7/1/2020	2,345,000	111.87		2,623,234.25	0.420%
GEORGIA ST GAS 07/17 FIXED 5	5.000%	7/1/2017	1,800,000	101.01		1,818,252.00	0.291%
Hawaii						7,113,962.00	1.139%
HONOLULU CITY CNTY HI HON 10/23 FIXED 5	5.000%	10/1/2023	2,150,000	118.71		2,552,179.00	0.408%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	1,275,000	118.12		1,506,042.75	0.241%
HAWAII ST HIS 08/23 FIXED 5	5.000%	8/1/2023	1,225,000	118.91		1,456,610.75	0.233%
HAWAII ST HIS 05/17 FIXED 5	5.000%	5/1/2017	700,000	100.31		702,149.00	0.112%
HONOLULU CITY CNTY HI HON 10/25 FIXED 5	5.000%	10/1/2025	450,000	121.40		546,304.50	0.087%
HAWAII ST HIS 11/22 FIXED 5	5.000%	11/1/2022	300,000	116.89		350,676.00	0.056%
Iowa						984,365.20	0.158%
ANKENY IA ANK 06/19 FIXED 5	5.000%	6/1/2019	910,000	108.17		984,365.20	0.158%
Kansas						9,872,646.10	1.580%
WICHITA KS WIC 12/20 FIXED 5	5.000%	12/1/2020	3,000,000	112.63		3,378,930.00	0.541%
KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/20 FIXED 5	5.000%	9/1/2020	1,975,000	112.36		2,219,050.75	0.355%
LENEXA KS LEN 09/20 FIXED 5	5.000%	9/1/2020	1,610,000	112.18		1,806,081.90	0.289%
JOHNSON CNTY KS JOH 09/22 FIXED 5	5.000%	9/1/2022	1,405,000	117.03		1,644,257.45	0.263%
LENEXA KS LEN 09/21 FIXED 5	5.000%	9/1/2021	600,000	114.64		687,816.00	0.110%
KANSAS ST DEPT OF TRANSPRTN HI KSSTRN 09/19 FIXED 5	5.000%	9/1/2019	125,000	109.21		136,510.00	0.022%
Kentucky						6,227,279.30	0.997%
LOUISVILLE JEFFERSON CNTY KY LOUDEV 12/25 FIXED 5	5.000%	12/1/2025	3,800,000	120.82		4,591,046.00	0.735%
LOUISVILLE JEFFERSON CNTY KY LOUWTR 11/17 FIXED 4	4.000%	11/15/2017	1,605,000	101.95		1,636,233.30	0.262%
Louisiana						6,468,359.50	1.035%
LOUISIANA ST LAS 08/18 FIXED 5	5.000%	8/1/2018	4,000,000	105.34		4,213,400.00	0.674%
LOUISIANA ST LAS 08/23 FIXED 5	5.000%	8/1/2023	1,100,000	116.44		1,280,829.00	0.205%
LOUISIANA ST LAS 12/21 FIXED 5	5.000%	12/1/2021	600,000	114.32		685,938.00	0.110%
LOUISIANA ST LAS 07/22 FIXED 5	5.000%	7/15/2022	250,000	115.28		288,192.50	0.046%
Maryland						26,328,641.60	4.214%
WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/24 FIXED 5	5.000%	6/1/2024	4,325,000	120.50		5,211,538.50	0.834%
ANNE ARUNDEL CNTY MD AAR 04/23 FIXED 5	5.000%	4/1/2023	4,000,000	118.15		4,726,120.00	0.756%
FREDERICK MD FRE 03/27 FIXED 5	5.000%	3/1/2027	3,100,000	122.70		3,803,700.00	0.609%
WORCESTER CNTY MD WOR 08/21 FIXED 4	4.000%	8/1/2021	2,255,000	110.51		2,492,045.60	0.399%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						610,849,900.95	97.76%
Maryland						26,328,641.60	4.214%
MARYLAND ST MDS 08/20 FIXED 5	5.000%	8/1/2020	2,000,000	112.10		2,241,900.00	0.359%
MARYLAND ST MDS 08/23 FIXED 4	4.000%	8/1/2023	1,785,000	113.03		2,017,496.25	0.323%
MARYLAND ST MDS 03/19 FIXED 5	5.000%	3/1/2019	1,000,000	107.47		1,074,710.00	0.172%
BALTIMORE CNTY MD BAL 08/18 FIXED 5	5.000%	8/1/2018	1,000,000	105.32		1,053,210.00	0.169%
HARFORD CNTY MD HAR 09/20 FIXED 5	5.000%	9/15/2020	900,000	112.50		1,012,455.00	0.162%
BALTIMORE MD BAL 10/22 FIXED 5	5.000%	10/15/2022	645,000	116.77		753,134.25	0.121%
PRINCE GEORGES CNTY MD PRI 09/18 FIXED 5	5.000%	9/15/2018	650,000	105.80		687,674.00	0.110%
WASHINGTON MD SUBURBAN SAN DIS WASUTL 06/18 FIXED 5	5.000%	6/1/2018	650,000	104.70		680,563.00	0.109%
BALTIMORE CNTY MD BAL 08/21 FIXED 5	5.000%	8/1/2021	500,000	114.82		574,095.00	0.092%
Massachusetts						30,922,222.50	4.949%
MASSACHUSETTS ST MAS 07/26 FIXED 5	5.000%	7/1/2026	4,750,000	121.98		5,794,145.00	0.927%
MASSACHUSETTS ST MAS 04/23 FIXED 5	5.000%	4/1/2023	4,000,000	117.84		4,713,680.00	0.754%
BOSTON MA BOS 04/24 FIXED 5	5.000%	4/1/2024	3,500,000	120.27		4,209,485.00	0.674%
MASSACHUSETTS ST SCH BLDG AUTH MASEDU 11/25 FIXED 5	5.000%	11/15/2025	3,240,000	121.68		3,942,367.20	0.631%
MASSACHUSETTS ST MAS 08/20 FIXED 5	5.000%	8/1/2020	3,255,000	111.96		3,644,167.80	0.583%
MASSACHUSETTS ST MAS 08/24 FIXED 5	5.000%	8/1/2024	1,360,000	119.81		1,629,416.00	0.261%
MASSACHUSETTS ST MAS 03/18 FIXED 5	5.000%	3/1/2018	1,500,000	103.72		1,555,740.00	0.249%
BOSTON MA BOS 04/20 FIXED 5	5.000%	4/1/2020	1,250,000	111.16		1,389,437.50	0.222%
BOSTON MA BOS 03/20 FIXED 5	5.000%	3/1/2020	1,200,000	110.88		1,330,536.00	0.213%
LEXINGTON MA LEX 02/27 FIXED 4	4.000%	2/15/2027	1,000,000	115.30		1,153,020.00	0.185%
MASSACHUSETTS ST MAS 08/21 FIXED 5.25	5.250%	8/1/2021	500,000	115.68		578,405.00	0.093%
MEDFIELD MA MDL 09/19 FIXED 3	3.000%	9/15/2019	510,000	104.57		533,307.00	0.085%
MASSACHUSETTS ST WTR POLL ABAT MASWTR 08/20 FIXED 5	5.000%	8/1/2020	400,000	112.13		448,516.00	0.072%
Michigan						767,732.00	0.123%
MICHIGAN ST MIS 11/19 FIXED 5	5.000%	11/1/2019	700,000	109.68		767,732.00	0.123%
Minnesota						16,713,247.20	2.675%
MINNESOTA ST MNS 08/25 FIXED 5	5.000%	8/1/2025	7,000,000	121.86		8,530,480.00	1.365%
MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	1,330,000	114.82		1,527,092.70	0.244%
HENNEPIN CNTY MN HEN 12/28 FIXED 5	5.000%	12/1/2028	1,150,000	125.49		1,443,077.50	0.231%
EDINA MN EDI 02/19 FIXED 3	3.000%	2/1/2019	1,000,000	103.53		1,035,280.00	0.166%
MINNESOTA ST MNS 08/19 FIXED 2	2.000%	8/1/2019	1,000,000	102.10		1,021,040.00	0.163%
SAINT PAUL MN PUBLIC LIBRARY A STPFAC 03/20 FIXED 5	5.000%	3/1/2020	900,000	110.67		995,994.00	0.159%
MINNESOTA ST MNS 08/21 FIXED 5	5.000%	8/1/2021	700,000	114.82		803,733.00	0.129%
MINNESOTA ST MNS 08/18 FIXED 5	5.000%	8/1/2018	650,000	105.31		684,502.00	0.110%
ROCHESTER MN ROC 02/18 FIXED 5	5.000%	2/1/2018	650,000	103.39		672,048.00	0.108%
Mississippi						2,799,317.50	0.448%
MISSISSIPPI ST MSS 10/20 FIXED 5	5.000%	10/1/2020	1,565,000	112.18		1,755,617.00	0.281%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						610,849,900.95	97.76%
Mississippi						2,799,317.50	0.448%
MISSISSIPPI ST MSS 11/20 FIXED 5	5.000%	11/1/2020	600,000	112.39		674,328.00	0.108%
MADISON CNTY MS SCH DIST MADSCD 12/19 FIXED 3.5	3.500%	12/1/2019	350,000	105.54		369,372.50	0.059%
Missouri						1,633,702.00	0.261%
MISSOURI ST HIGHWAYS TRANSIT MOSTRN 02/19 FIXED 5	5.000%	2/1/2019	1,525,000	107.13		1,633,702.00	0.261%
Nevada						28,384,257.45	4.543%
NEVADA ST NVS 04/25 FIXED 5	5.000%	4/1/2025	11,625,000	120.57		14,016,611.25	2.243%
CLARK CNTY NV CLA 11/24 FIXED 5	5.000%	11/1/2024	8,665,000	119.51		10,355,368.20	1.657%
NEVADA ST NVS 03/22 FIXED 5	5.000%	3/1/2022	2,000,000	115.42		2,308,320.00	0.369%
WASHOE CNTY NV SCH DIST WASSCD 06/21 FIXED 5	5.000%	6/1/2021	900,000	113.53		1,021,752.00	0.164%
HENDERSON NV HEN 06/21 FIXED 5	5.000%	6/1/2021	600,000	113.70		682,206.00	0.109%
New Hampshire						3,078,093.80	0.493%
NASHUA NH NAS 07/24 FIXED 4	4.000%	7/15/2024	2,000,000	112.40		2,247,980.00	0.360%
NEW HAMPSHIRE ST NHS 06/19 FIXED 5	5.000%	6/1/2019	540,000	108.33		584,976.60	0.094%
DOVER NH DOV 07/20 FIXED 5	5.000%	7/1/2020	220,000	111.43		245,137.20	0.039%
New Mexico						15,116,154.15	2.419%
NEW MEXICO ST SEVERANCE TAX NMSEGEN 07/26 FIXED 5	5.000%	7/1/2026	5,580,000	121.70		6,791,083.20	1.087%
NEW MEXICO ST NMS 03/19 FIXED 5	5.000%	3/1/2019	3,500,000	107.39		3,758,720.00	0.602%
NEW MEXICO ST NMS 03/21 FIXED 5	5.000%	3/1/2021	2,105,000	113.84		2,396,310.95	0.384%
NEW MEXICO ST SEVERANCE TAX NMSEGEN 07/20 FIXED 4	4.000%	7/1/2020	2,000,000	108.50		2,170,040.00	0.347%
New York						20,734,711.60	3.318%
NEW YORK ST URBAN DEV CORP REV NYSDEV 03/26 FIXED 5	5.000%	3/15/2026	6,000,000	120.73		7,243,560.00	1.159%
NEW YORK NY NYC 08/17 FIXED 5	5.000%	8/1/2017	4,890,000	101.35		4,956,210.60	0.793%
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/22 FIXED 5	5.000%	2/15/2022	2,500,000	115.53		2,888,350.00	0.462%
NEW YORK NY NYC 08/18 FIXED 5	5.000%	8/1/2018	1,600,000	105.28		1,684,480.00	0.270%
NEW YORK ST URBAN DEV CORP REV NYSDEV 12/18 FIXED 5	5.000%	12/15/2018	1,000,000	106.81		1,068,080.00	0.171%
NEW YORK ST DORM AUTH ST PERSO NYSHGR 02/24 FIXED 5	5.000%	2/15/2024	700,000	118.65		830,536.00	0.133%
NEW YORK NY NYC 08/22 FIXED 5	5.000%	8/1/2022	650,000	116.11		754,741.00	0.121%
RIVERHEAD NY CENTRL SCH DIST RIVSCD 10/22 FIXED 2	2.000%	10/15/2022	700,000	100.84		705,859.00	0.113%
NEW YORK NY NYC 08/26 FIXED 5	5.000%	8/1/2026	500,000	120.58		602,895.00	0.096%
North Carolina						39,642,237.65	6.344%
MECKLENBURG CNTY NC MEC 12/26 FIXED 5	5.000%	12/1/2026	8,430,000	123.74		10,431,619.20	1.670%
MECKLENBURG CNTY NC MEC 12/21 FIXED 5	5.000%	12/1/2021	6,120,000	115.68		7,079,616.00	1.133%
NORTH CAROLINA ST NCS 06/22 FIXED 5	5.000%	6/1/2022	6,000,000	116.71		7,002,300.00	1.121%
GASTON CNTY NC GAS 02/26 FIXED 5	5.000%	2/1/2026	2,500,000	121.00		3,025,000.00	0.484%
WAKE CNTY NC WAK 09/21 FIXED 5	5.000%	9/1/2021	2,250,000	115.10		2,589,660.00	0.414%
IREDELL CNTY NC IRE 02/24 FIXED 2.5	2.500%	2/1/2024	2,285,000	102.66		2,345,712.45	0.375%
CHARLOTTE NC WTR SWR SYS REV CHAULT 07/21 FIXED 5	5.000%	7/1/2021	1,800,000	114.63		2,063,340.00	0.330%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						610,849,900.95	97.76%
North Carolina						39,642,237.65	6.344%
FORSYTH CNTY NC FOR 12/21 FIXED 4	4.000%	12/1/2021	1,500,000	111.15		1,667,280.00	0.267%
NORTH CAROLINA ST NCS 05/19 FIXED 3.75	3.750%	5/1/2019	1,500,000	105.52		1,582,800.00	0.253%
WAKE CNTY NC WAK 03/19 FIXED 5	5.000%	3/1/2019	1,000,000	107.49		1,074,910.00	0.172%
NORTH CAROLINA ST ESTRN MUNI P NCEPWR 01/22 FIXED OID 6	6.000%	1/1/2022	650,000	120.00		780,000.00	0.125%
North Dakota						614,525.65	0.098%
NORTH DAKOTA ST UNIV REVENUE NDSHGR 04/21 FIXED 5	5.000%	4/1/2021	545,000	112.76		614,525.65	0.098%
Ohio						26,853,482.45	4.298%
CLEVELAND OH WTR REVENUE CLEWTR 01/19 FIXED 5	5.000%	1/1/2019	4,335,000	106.88		4,633,117.95	0.742%
COLUMBUS OH COL 08/25 FIXED 4	4.000%	8/15/2025	3,500,000	113.60		3,975,825.00	0.636%
COLUMBUS OH COL 07/21 FIXED 5	5.000%	7/1/2021	2,775,000	114.63		3,180,982.50	0.509%
OHIO ST WTR DEV AUTH REVENUE OHSWTR 06/19 FIXED 5	5.000%	6/1/2019	2,225,000	108.24		2,408,317.75	0.385%
OHIO ST OHS 09/24 FIXED 5	5.000%	9/15/2024	2,000,000	120.12		2,402,340.00	0.384%
OHIO ST OHS 09/25 FIXED 5	5.000%	9/15/2025	1,950,000	121.56		2,370,322.50	0.379%
COLUMBUS OH COL 07/23 FIXED 5	5.000%	7/1/2023	1,875,000	118.74		2,226,318.75	0.356%
COLUMBUS OH COL 08/22 FIXED 2	2.000%	8/15/2022	2,000,000	101.58		2,031,640.00	0.325%
OHIO ST OHS 03/21 FIXED 4	4.000%	3/1/2021	1,475,000	109.69		1,617,883.25	0.259%
OHIO ST OHS 08/20 FIXED 5	5.000%	8/1/2020	650,000	112.03		728,162.50	0.117%
COLUMBUS OH COL 02/20 FIXED 5	5.000%	2/15/2020	650,000	110.69		719,452.50	0.115%
BEAVERCREEK OH CITY SCH DIST BCKSCD 12/18 FIXED 5	5.000%	12/1/2018	525,000	106.50		559,119.75	0.089%
Oklahoma						1,824,696.00	0.292%
TULSA CNTY OK INDEP SCH DIST TULSCD 01/19 FIXED 2	2.000%	1/1/2019	1,800,000	101.37		1,824,696.00	0.292%
Oregon						11,209,940.70	1.794%
PORTLAND OR SWR SYS REVENUE PORUTL 10/23 FIXED 5	5.000%	10/1/2023	3,570,000	118.77		4,240,231.80	0.679%
OREGON ST ORS 05/20 FIXED 3	3.000%	5/1/2020	2,345,000	105.20		2,466,846.20	0.395%
OREGON ST ORS 12/22 FIXED 5	5.000%	12/1/2022	2,050,000	117.37		2,406,023.50	0.385%
MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/23 FIXED 5	5.000%	6/15/2023	1,005,000	117.90		1,184,935.20	0.190%
OREGON ST ORS 05/21 FIXED 5	5.000%	5/1/2021	800,000	113.99		911,904.00	0.146%
Pennsylvania						4,085,386.00	0.654%
PENNSYLVANIA ST ECON DEV FING PASDEV 07/19 FIXED 5	5.000%	7/1/2019	3,145,000	108.60		3,415,470.00	0.547%
PENNSYLVANIA ST ECON DEV FING PASDEV 01/18 FIXED 5	5.000%	1/1/2018	650,000	103.06		669,916.00	0.107%
Rhode Island						2,810,366.00	0.450%
RHODE ISLAND ST PROVIDENCE P RISGEN 08/20 FIXED 5	5.000%	8/1/2020	1,900,000	111.37		2,115,992.00	0.339%
RHODE ISLAND ST PROVIDENCE P RISGEN 08/22 FIXED 5	5.000%	8/1/2022	600,000	115.73		694,374.00	0.111%
South Carolina						21,217,950.60	3.396%
BEAUFORT CNTY SC SCH DIST BEASCD 03/23 FIXED 5	5.000%	3/1/2023	6,000,000	117.67		7,059,960.00	1.130%
SOUTH CAROLINA ST SCS 10/23 FIXED 5	5.000%	10/1/2023	3,000,000	119.18		3,575,310.00	0.572%
LEXINGTON RICHLAND SC SCH DI LEXSCD 03/24 FIXED 5	5.000%	3/1/2024	2,750,000	118.97		3,271,785.00	0.524%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						610,849,900.95	97.76%
South Carolina						21,217,950.60	3.396%
RICHLAND CNTY SC RIC 03/26 FIXED 5	5.000%	3/1/2026	1,870,000	122.44		2,289,628.00	0.366%
SPARTANBURG CNTY SC SPA 04/19 FIXED 5	5.000%	4/1/2019	1,210,000	107.59		1,301,839.00	0.208%
CHARLESTON CNTY SC CHA 11/23 FIXED 5	5.000%	11/1/2023	1,000,000	119.48		1,194,760.00	0.191%
CLEMSON SC UNIV HGR EDU REVENU CLEHGR 05/25 FIXED 5	5.000%	5/1/2025	750,000	121.10		908,235.00	0.145%
CHARLESTON CNTY SC SCH DIST CHASCD 02/21 FIXED 5	5.000%	2/1/2021	800,000	113.27		906,168.00	0.145%
BEAUFORT CNTY SC BEA 03/22 FIXED 4	4.000%	3/1/2022	640,000	110.98		710,265.60	0.114%
Tennessee						37,948,697.95	6.073%
MET GOVT NASHVILLE DAVIDSONC MET 01/26 FIXED 5	5.000%	1/1/2026	7,165,000	121.35		8,694,655.85	1.392%
SHELBY CNTY TN SHE 04/25 FIXED 5	5.000%	4/1/2025	5,000,000	120.90		6,044,950.00	0.967%
MET GOVT NASHVILLE DAVIDSONC MET 07/21 FIXED 5	5.000%	7/1/2021	5,000,000	114.23		5,711,550.00	0.914%
RUTHERFORD CNTY TN RUT 04/23 FIXED 5	5.000%	4/1/2023	4,085,000	118.15		4,826,550.05	0.772%
HAMILTON CNTY TN HAM 03/22 FIXED 5	5.000%	3/1/2022	2,000,000	116.18		2,323,660.00	0.372%
WASHINGTON CNTY TN WAS 06/26 FIXED 4	4.000%	6/1/2026	1,705,000	113.25		1,930,980.70	0.309%
SHELBY CNTY TN SHE 04/20 FIXED 5	5.000%	4/1/2020	1,500,000	110.94		1,664,055.00	0.266%
MET GOVT NASHVILLE DAVIDSON MET 07/17 FIXED 5	5.000%	7/1/2017	1,610,000	101.02		1,626,389.80	0.260%
MAURY CNTY TN MAU 04/20 FIXED 5	5.000%	4/1/2020	1,205,000	110.78		1,334,911.05	0.214%
SULLIVAN CNTY TN SUL 04/21 FIXED 5	5.000%	4/1/2021	1,000,000	113.42		1,134,190.00	0.182%
SUMNER CNTY TN SUM 12/21 FIXED 5	5.000%	12/1/2021	900,000	114.81		1,033,254.00	0.165%
SUMNER CNTY TN SUM 06/21 FIXED 5	5.000%	6/1/2021	650,000	114.05		741,305.50	0.119%
KINGSPORT TN KIN 09/21 FIXED 5	5.000%	9/1/2021	510,000	114.41		583,470.60	0.093%
MET GOVT NASHVILLE DAVIDSON MET 01/27 FIXED 5	5.000%	1/1/2027	290,000	103.03		298,775.40	0.048%
Texas						97,716,107.75	15.639%
CONROE TX INDEP SCH DIST CONSCD 02/26 FIXED 5	5.000%	2/15/2026	8,710,000	121.17		10,554,168.30	1.689%
DALLAS TX WTRWKS SWR SYS REV DALUTL 10/22 FIXED 5	5.000%	10/1/2022	9,000,000	116.37		10,473,210.00	1.676%
DALLAS CNTY TX CMNTY CLG DIST DALHGR 02/23 FIXED 5	5.000%	2/15/2023	7,965,000	116.99		9,318,572.10	1.491%
UNIV OF TEXAS TX UNIV REVENUES UNIHGR 08/25 FIXED 5	5.000%	8/15/2025	7,500,000	121.11		9,082,875.00	1.454%
TEXAS ST TXS 10/23 FIXED 5	5.000%	10/1/2023	4,200,000	118.51		4,977,210.00	0.797%
LUBBOCK TX LUB 02/23 FIXED 5	5.000%	2/15/2023	4,000,000	116.69		4,667,680.00	0.747%
HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/23 FIXED 5	5.000%	2/15/2023	3,120,000	117.60		3,669,151.20	0.587%
EL PASO TX INDEP SCH DIST ELPSCD 08/24 FIXED 5	5.000%	8/15/2024	3,035,000	119.38		3,623,183.00	0.580%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/26 FIXED 5	5.000%	2/1/2026	2,850,000	121.00		3,448,500.00	0.552%
TEXAS ST TXS 04/17 FIXED 5	5.000%	4/1/2017	3,150,000	100.00		3,150,000.00	0.504%
TEXAS ST TRANSPRTN COMMISSIONS TXSTRN 10/26 FIXED 5	5.000%	10/1/2026	2,400,000	122.04		2,928,984.00	0.469%
AUSTIN TX AUS 09/25 FIXED 5	5.000%	9/1/2025	2,305,000	121.81		2,807,651.35	0.449%
SAN ANTONIO TX SAN 02/20 FIXED 5	5.000%	2/1/2020	2,500,000	110.45		2,761,325.00	0.442%
FRISCO TX INDEP SCH DIST FSCSCD 08/20 FIXED 5	5.000%	8/15/2020	2,460,000	111.88		2,752,321.80	0.440%
PLANO TX INDEP SCH DIST PNOSCD 02/24 FIXED 5	5.000%	2/15/2024	2,225,000	118.93		2,646,192.50	0.424%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						610,849,900.95	97.76%
Texas						97,716,107.75	15.639%
SAN ANTONIO TX SAN 02/21 FIXED 5	5.000%	2/1/2021	2,200,000	113.35		2,493,722.00	0.399%
FRISCO TX FSC 02/25 FIXED 5	5.000%	2/15/2025	2,000,000	118.29		2,365,740.00	0.379%
HOUSTON TX HOU 06/17 FIXED 3	3.000%	6/30/2017	2,200,000	100.50		2,211,044.00	0.354%
PFLUGERVILLE TX INDEP SCH DIST PFLSCD 08/20 FIXED 4	4.000%	8/15/2020	2,000,000	108.16		2,163,260.00	0.346%
SAN ANTONIO TX INDEP SCH DIST SANSCD 02/20 FIXED 5	5.000%	2/15/2020	1,790,000	110.42		1,976,464.30	0.316%
DALLAS TX DAL 02/19 FIXED 5	5.000%	2/15/2019	1,600,000	106.09		1,697,504.00	0.272%
TEXAS ST TXS 04/19 FIXED 5	5.000%	4/1/2019	1,150,000	107.67		1,238,228.00	0.198%
ARLINGTON TX ARL 08/25 FIXED 5	5.000%	8/15/2025	1,000,000	120.68		1,206,810.00	0.193%
SUGAR LAND TX SUG 02/21 FIXED 5	5.000%	2/15/2021	1,050,000	113.08		1,187,350.50	0.190%
TEXAS ST TRANSPRTN COMMISSION TXSTRN 04/17 FIXED 4.75	4.750%	4/1/2017	1,000,000	100.00		1,000,000.00	0.160%
CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/21 FIXED 5	5.000%	2/15/2021	800,000	113.12		904,968.00	0.145%
HUMBLE TX INDEP SCH DIST HUMSCD 02/19 FIXED 2	2.000%	2/15/2019	660,000	101.71		671,279.40	0.107%
YSLETA TX INDEP SCH DIST YLSLSCD 08/20 FIXED 5	5.000%	8/15/2020	460,000	111.60		513,373.80	0.082%
GARLAND TX GAR 02/24 FIXED 5	5.000%	2/15/2024	400,000	118.23		472,908.00	0.076%
SAN ANTONIO TX ELEC GAS REVE SANUTL 02/19 FIXED 5	5.000%	2/1/2019	310,000	107.19		332,273.50	0.053%
HOUSTON TX HOU 03/18 FIXED 5	5.000%	3/1/2018	300,000	103.70		311,094.00	0.050%
UNIV OF TEXAS TX UNIHGR 08/19 FIXED 5	5.000%	8/15/2019	100,000	109.06		109,064.00	0.017%
Utah						10,656,217.00	1.705%
JORDAN UT SCH DIST JORSCD 06/22 FIXED 5	5.000%	6/15/2022	3,050,000	116.45		3,551,603.00	0.568%
UTAH ST UTS 07/22 FIXED 5	5.000%	7/1/2022	1,500,000	116.85		1,752,810.00	0.281%
UTAH ST UTS 07/18 FIXED 5	5.000%	7/1/2018	1,400,000	105.06		1,470,896.00	0.235%
AMERICAN FORK CITY UT AME 05/26 FIXED 5	5.000%	5/1/2026	1,165,000	120.81		1,407,436.50	0.225%
UTAH ST UTS 07/19 FIXED 5	5.000%	7/1/2019	900,000	108.62		977,607.00	0.156%
TOOELE CNTY UT SCH DIST TOOSCD 06/22 FIXED 5	5.000%	6/1/2022	650,000	115.74		752,303.50	0.120%
WEBER UT SCH DIST WEBSCD 06/21 FIXED 5	5.000%	6/15/2021	650,000	114.39		743,561.00	0.119%
Vermont						1,475,331.00	0.236%
VERMONT ST VTS 08/23 FIXED 4	4.000%	8/15/2023	1,300,000	113.49		1,475,331.00	0.236%
Virginia						35,845,436.10	5.737%
LOUDOUN CNTY VA LDN 12/21 FIXED 5	5.000%	12/1/2021	5,000,000	115.68		5,784,000.00	0.926%
FAIRFAX CNTY VA FAI 10/23 FIXED 5	5.000%	10/1/2023	4,775,000	119.38		5,700,395.00	0.912%
ARLINGTON CNTY VA ARL 08/22 FIXED 5	5.000%	8/15/2022	4,830,000	117.29		5,664,962.10	0.907%
FAIRFAX CNTY VA FAI 10/19 FIXED 5	5.000%	10/1/2019	4,000,000	109.50		4,379,880.00	0.701%
FAIRFAX CNTY VA FAI 10/18 FIXED 3	3.000%	10/1/2018	4,000,000	103.05		4,122,160.00	0.660%
VIRGINIA BEACH VA VBH 09/24 FIXED 5	5.000%	9/15/2024	3,000,000	120.65		3,619,590.00	0.579%
LYNCHBURG VA LYN 02/26 FIXED 5	5.000%	2/1/2026	1,930,000	121.53		2,345,606.20	0.375%
MANASSAS VA MAN 07/21 FIXED 5	5.000%	7/1/2021	1,040,000	114.54		1,191,236.80	0.191%
RICHMOND VA RIC 03/21 FIXED 5	5.000%	3/1/2021	900,000	113.43		1,020,879.00	0.163%

Issue Name	Coupon	Maturity	Share Qty	Price	Notional	Market Value	Weight
Municipal Bond						610,849,900.95	97.76%
Virginia						35,845,436.10	5.737%
VIRGINIA ST PUBLIC BLDG AUTH P VASFAC 08/23 FIXED 5	5.000%	8/1/2023	600,000	118.45		710,688.00	0.114%
VIRGINIA BEACH VA VBH 08/17 FIXED 4	4.000%	8/1/2017	650,000	101.05		656,799.00	0.105%
FAIRFAX CNTY VA FAI 10/18 FIXED 5	5.000%	10/1/2018	400,000	106.00		424,016.00	0.068%
VIRGINIA ST RESOURCES AUTH INF VASGEN 11/20 FIXED 5	5.000%	11/1/2020	200,000	112.61		225,224.00	0.036%
Washington						37,944,467.25	6.073%
KING CNTY WA SWR REVENUE KINUTL 07/22 FIXED 5	5.000%	7/1/2022	5,640,000	116.04		6,544,430.40	1.047%
SEATTLE WA MUNI LIGHT PWR RE SEAPWR 04/24 FIXED 5	5.000%	4/1/2024	3,000,000	118.83		3,564,930.00	0.571%
KING SNOHOMISH CNTYS WA SCHD KINSCD 12/19 FIXED 5	5.000%	12/1/2019	2,825,000	109.71		3,099,251.00	0.496%
WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	2,775,000	111.66		3,098,620.50	0.496%
KING CNTY WA SCH DIST 405 BEL KINSCD 12/24 FIXED 5	5.000%	12/1/2024	2,265,000	120.41		2,727,218.55	0.436%
N THURSTON WA PUBLIC SCHS NTHSCD 12/22 FIXED 5	5.000%	12/1/2022	2,080,000	117.01		2,433,891.20	0.390%
WASHINGTON ST WAS 02/25 FIXED 5	5.000%	2/1/2025	1,930,000	120.18		2,319,416.10	0.371%
KING CNTY WA KIN 12/25 FIXED 5	5.000%	12/1/2025	1,830,000	121.52		2,223,742.80	0.356%
WASHINGTON ST WAS 08/26 FIXED 5	5.000%	8/1/2026	1,480,000	121.69		1,801,041.60	0.288%
WASHINGTON ST WAS 07/20 FIXED 5	5.000%	7/1/2020	1,560,000	111.66		1,741,927.20	0.279%
WASHINGTON ST WAS 07/19 FIXED 5	5.000%	7/1/2019	1,585,000	108.58		1,720,945.45	0.275%
SPOKANE WA SPO 12/25 FIXED 5	5.000%	12/1/2025	1,165,000	121.08		1,410,558.70	0.226%
KING CNTY WA SCH DIST 414 LAK KINSCD 12/22 FIXED 5	5.000%	12/1/2022	925,000	116.96		1,081,843.00	0.173%
WASHINGTON ST WAS 07/17 FIXED 5	5.000%	7/1/2017	1,000,000	101.02		1,010,230.00	0.162%
KING CNTY WA KIN 07/20 FIXED 5	5.000%	7/1/2020	700,000	111.73		782,110.00	0.125%
WASHINGTON ST WAS 07/18 FIXED 5	5.000%	7/1/2018	650,000	105.00		682,500.00	0.109%
WASHINGTON ST WAS 08/21 FIXED 5	5.000%	8/1/2021	500,000	114.55		572,740.00	0.092%
CLARK CNTY WA SCH DIST 119 BA CLASCD 12/21 FIXED 4	4.000%	12/1/2021	510,000	110.39		563,004.30	0.090%
SEATTLE WA WTR SYS REVENUE SEAWTR 09/19 FIXED 5	5.000%	9/1/2019	190,000	109.16		207,400.20	0.033%
MARYSVILLE WA WTR SWR REVENUE MARUTL 04/20 FIXED 5	5.000%	4/1/2020	175,000	110.47		193,324.25	0.031%
WASHINGTON ST WAS 07/21 FIXED 4	4.000%	7/1/2021	150,000	110.23		165,342.00	0.026%
Wisconsin						22,765,015.80	3.643%
MILWAUKEE WI MLW 03/24 FIXED 4	4.000%	3/1/2024	6,500,000	111.88		7,272,200.00	1.164%
WISCONSIN ST WIS 11/24 FIXED 5	5.000%	11/1/2024	3,700,000	120.36		4,453,246.00	0.713%
GERMANTOWN WI SCH DIST GERSCD 04/27 FIXED 5	5.000%	4/1/2027	2,200,000	122.33		2,691,348.00	0.431%
MILWAUKEE WI MLW 05/20 FIXED 5	5.000%	5/1/2020	2,370,000	110.88		2,627,927.10	0.421%
OREGON WI SCH DIST ORESCD 03/21 FIXED 3	3.000%	3/1/2021	1,900,000	105.51		2,004,747.00	0.321%
JANESVILLE WI SCH DIST JANS CD 03/24 FIXED 3	3.000%	3/1/2024	1,245,000	105.76		1,316,662.20	0.211%
WISCONSIN ST WIS 11/20 FIXED 5	5.000%	11/1/2020	800,000	112.72		901,792.00	0.144%
WISCONSIN ST WIS 11/22 FIXED 5	5.000%	11/1/2022	600,000	117.24		703,440.00	0.113%
OSHKOSH WI OSH 12/23 FIXED 3	3.000%	12/1/2023	650,000	105.63		686,562.50	0.110%
MILWAUKEE WI MLW 02/19 FIXED 5	5.000%	2/1/2019	100,000	107.09		107,091.00	0.017%

Total	624,829,461.07	100.0%
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