



Risk Parity II HV Mutual Fund

September 30, 2020

Portfolio Exposures

NAV: \$23,985,023

Asset Class	Security Description	Exposure	Quantity
Fixed Income	Australia 10 Yr Bond Future	1,604,816	15
Fixed Income	Canada 10 Yr Bond Future	1,824,434	16
Fixed Income	Euro Bund 10 Yr Bund Future	6,748,008	33
Fixed Income	Mini Japan 10 Yr Bond Future (SGX)	8,507,029	59
Fixed Income	U.K. 10 Yr Gilt Future	4,037,914	23
Fixed Income	U.S. 10 Yr Treasury Note Futures	30,975,938	222
TIPS	DBRI 0.500 04/15/30	1,462,388	1,002,000
TIPS	FRTR 0.100 03/01/29	260,337	200,000
TIPS	FRTR 0.700 07/25/30	437,105	300,000
TIPS	FRTR 1.850 07/25/27	477,413	300,000
TIPS	TII 0.125 01/15/30	1,671,857	1,500,000
TIPS	TII 0.125 04/15/25	534,336	500,000
TIPS	TII 0.125 07/15/26	428,350	365,000
TIPS	TII 0.125 07/15/30	562,760	500,000
TIPS	TII 0.125 10/15/24	429,202	400,000
TIPS	TII 0.250 07/15/29	1,475,348	1,300,000
TIPS	TII 0.375 07/15/27	1,167,634	990,000
TIPS	TII 0.500 01/15/28	1,192,887	1,010,000
TIPS	TII 0.750 07/15/28	1,215,857	1,020,000
TIPS	TII 0.875 01/15/29	1,258,412	1,050,000
TIPS	UKTI 0.125 03/22/26	174,186	100,000
TIPS	UKTI 0.125 03/22/29	414,913	200,000
TIPS	UKTI 0.125 08/10/28	173,600	100,000
TIPS	UKTI 1.250 11/22/27	263,369	100,000
Equity	AEX Index Future	128,348	1
Equity	Bovespa Index Future	84,137	5
Equity	E-Mini S&P 500 Index Future	5,548,950	33
Equity	FTSE MIB Index Future	111,401	1
Equity	Hang Seng Index Future	605,395	4
Equity	HSCEI China Index Future	1,030,679	17
Equity	KOSPI 200 Index Future	597,651	9
Equity	MSCI Taiwan Index Future	148,767	3
Equity	OSE Japan Topix Index Future	770,411	5
Equity	Russell 2000 EMini CME	301,538	4
Equity	S&P Mid 400 E-Mini Index Future	371,292	2
Equity	SGX CNX Nifty Index Future	112,476	5
Equity	Swiss Market Index Future	221,144	2
Equity	TAIEX Futures	259,588	3



Commodity	Brent Oil Future	641,250	15
Commodity	Cocoa Future	127,300	5
Commodity	Coffee Future	374,456	9
Commodity	Corn Future	416,900	22
Commodity	Cotton No. 2 Future	131,580	4
Commodity	Feeder Cattle Future	71,025	1
Commodity	Gold Future	1,705,950	9
Commodity	Heating Oil ULSD Future	342,098	7
Commodity	Lead Future	45,556	1
Commodity	Lean Hog Future	100,960	4
Commodity	Live Cattle Future	494,340	11
Commodity	LME Aluminum	132,319	3
Commodity	LME Copper	1,501,819	9
Commodity	Silver Future	469,880	4
Commodity	Soy Meal Future	274,240	8
Commodity	Soy Oil Future	238,536	12
Commodity	Soybean Future	409,588	8
Commodity	Sugar Future	514,461	34
Commodity	Unleaded Gas RBOB Future	295,008	6
Commodity	Wheat Future	202,300	7
Commodity	Wheat Future (KCB)	203,900	8
Commodity	WTI Crude Future	242,820	6
Commodity	Zinc Future	240,225	4

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