



# Risk Parity II MV Mutual Fund

September 30, 2021

## Portfolio Exposures

NAV: \$52,007,574

Asset Class	Security Description	Exposure	Quantity
Fixed Income	Australia 10 Yr Bond Future	2,046,939	20
Fixed Income	Canada 10 Yr Bond Future	2,603,160	23
Fixed Income	Euro Bund 10 Yr Bund Future	1,575,263	8
Fixed Income	Mini Japan 10 Yr Bond Future (SGX)	271,969	2
Fixed Income	U.S. 10 Yr Treasury Note Futures	49,801,500	378
TIPS	DBRI 0.500 04/15/30	2,731,507	1,762,000
TIPS	FRTR 0.100 03/01/26	261,477	200,000
TIPS	FRTR 0.100 03/01/28	547,166	400,000
TIPS	FRTR 0.100 03/01/29	413,035	300,000
TIPS	FRTR 0.100 07/25/31	139,910	100,000
TIPS	FRTR 0.700 07/25/30	921,699	600,000
TIPS	FRTR 1.850 07/25/27	662,161	400,000
TIPS	TII 0.125 01/15/30	1,633,690	1,400,000
TIPS	TII 0.125 01/15/31	2,074,131	1,800,000
TIPS	TII 0.125 07/15/30	1,998,384	1,700,000
TIPS	TII 0.125 07/15/31	224,588	200,000
TIPS	TII 0.125 10/15/25	911,619	800,000
TIPS	TII 0.250 07/15/29	1,664,304	1,400,000
TIPS	TII 0.375 07/15/27	1,243,057	1,000,000
TIPS	TII 0.500 01/15/28	1,240,981	1,000,000
TIPS	TII 0.750 07/15/28	1,372,536	1,100,000
TIPS	TII 0.875 01/15/29	1,502,431	1,200,000
TIPS	UKTI 0.125 03/22/29	698,294	320,000
TIPS	UKTI 0.125 08/10/28	551,027	300,000
TIPS	UKTI 0.125 08/10/31	186,440	100,000
TIPS	UKTI 1.250 11/22/32	1,155,564	400,000
Equity	AEX Index Future	357,671	2
Equity	Bovespa Index Future	305,829	15
Equity	CAC40 Index Future	302,098	4
Equity	DJ Euro Stoxx 50 Future	562,691	12
Equity	E-Mini S&P 500 Index Future	10,768,850	50
Equity	FTSE MIB Index Future	595,017	4
Equity	FTSE Taiwan Index Future	59,337	1
Equity	FTSE100 Index Future	95,507	1
Equity	Hang Seng Index Future	631,347	4
Equity	HSCEI China Index Future	1,401,126	25
Equity	KOSPI 200 Index Future	677,872	8
Equity	OSE Japan Topix Index Future	2,004,736	11



Equity	Russell 2000 EMini CME	771,530	7
Equity	S&P Mid 400 E-Mini Index Future	807,393	3
Equity	S&P/TSE 60 Index Future	570,371	3
Equity	SGX CNX Nifty Index Future	599,017	17
Equity	South Africa Top 40 Index Future	153,547	4
Equity	SPI 200 Index Future	530,228	4
Equity	Swiss Market Index Future	749,032	6
Equity	TAIEX Futures	729,410	6
Commodity	Brent Oil Future	2,558,490	33
Commodity	Cocoa Future	26,520	1
Commodity	Coffee Future	436,500	6
Commodity	Corn Future	1,019,825	38
Commodity	Cotton No. 2 Future	370,300	7
Commodity	Gas Oil Future (100MT)	604,800	9
Commodity	Heating Oil ULSD Future	784,073	8
Commodity	Lead Future	104,800	2
Commodity	Lean Hog Future	170,800	5
Commodity	Live Cattle Future	452,610	9
Commodity	LME Aluminum	357,156	5
Commodity	LME Copper	1,340,438	6
Commodity	Natural Gas Future	419,370	7
Commodity	Nickel Future	430,476	4
Commodity	Silver Future	330,705	3
Commodity	Soy Meal Future	164,350	5
Commodity	Soy Oil Future	492,996	14
Commodity	Soybean Future	949,125	15
Commodity	Sugar Future	1,047,917	46
Commodity	Unleaded Gas RBOB Future	455,965	5
Commodity	Wheat Future (KCB)	73,175	2
Commodity	Zinc Future	522,725	7

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