

Detailed NAV

As at: 30 Sep 2017

GROUP BY CURRENCY IDENTIFIER = S CONSOLIDATED = NO

Security No.	Security Description	Holding	Cost (Local)	Price (Local)	Market Value (Local)	Cost (Base)	Market Value (Base)	Accrued Income (Base)	Unrealised Gain/Loss (Base)	Market Value + Accrued Income (Base)	% of Fund
Account: 3014143700 Base: UNKNOWN NAV Value: 97,520,669.77											
Currency: USD Rate: 1.0000											
3130A9AE1	FEDERAL HOME LOAN BANKS BOND FIXED .875% 01/OCT/2018 USD 50	5,000,000.00	4,973,047.75	99.5612	4,978,060.00	4,973,047.75	4,978,060.00	21,875.00	5,012.25	4,999,935.00	5.13%
3130A66T9	FEDERAL HOME LOAN BANKS BOND FIXED 1.625% 11/SEP/2020 USD 50	3,000,000.00	3,005,640.00	99.7454	2,992,362.00	3,005,640.00	2,992,362.00	2,695.40	(13,278.00)	2,995,057.40	3.07%
3130A3UQ5	FEDERAL HOME LOAN BANKS BOND FIXED 1.875% 11/DEC/2020 USD 50	5,325,000.00	5,364,138.75	100.4080	5,346,726.00	5,364,138.75	5,346,726.00	30,643.57	(17,412.75)	5,377,369.57	5.51%
3130A0FH8	FEDERAL HOME LOAN BANKS BOND FIXED 2.1% 20/NOV/2019 USD 500	500,000.00	505,530.00	101.0260	505,130.00	505,530.00	505,130.00	3,817.71	(400.00)	508,947.71	0.52%
3137EAEH8	FEDERAL HOME LOAN MORTGAGE CORP BOND FIXED 1.375% 15/AUG	5,000,000.00	4,994,500.00	99.6997	4,984,985.00	4,994,500.00	4,984,985.00	13,745.85	(9,515.00)	4,998,730.85	5.13%
3137EAEH7	FEDERAL HOME LOAN MORTGAGE CORP MEDIUM TERM NOTE FIXED	5,000,000.00	4,972,445.00	99.5033	4,975,445.00	4,972,445.00	4,975,165.00	20,569.65	2,720.00	4,995,734.65	5.12%
3135G0JL5	FEDERAL NATIONAL MORTGAGE ASSOCIATION CALLABLE NOTES FIX	3,000,000.00	3,012,360.00	100.2755	3,008,265.00	3,012,360.00	3,008,265.00	3,637.05	(4,695.00)	3,011,902.05	3.09%
3135G0T60	FEDERAL NATIONAL MORTGAGE ASSOCIATION NOTES FIXED 1.5% 30	3,000,000.00	2,992,530.00	99.4534	2,983,602.00	2,992,530.00	2,983,602.00	7,507.81	(8,928.00)	2,991,108.81	3.07%
FIXED INCOME Subtotal			29,820,791.50		29,774,295.00	29,820,791.50	29,774,295.00	104,482.04	(46,496.50)	29,878,787.04	30.64%
00499KPA5	INVESCO TREASURY PORTFOLIO INST SHARES FUND 1931	138,467.38	138,467.38	100.0000	138,467.38	138,467.38	138,467.38	147.65	0.00	138,615.03	0.14%
AAM9943P9	VIRGINIA TREASURY LGIP STIF	9,511,692.39	9,511,692.39	100.0000	9,511,692.39	9,511,692.39	9,511,692.39	318.01	0.00	9,512,010.40	9.75%
USD	NET PAYABLES		0.00	0.0000	0.00	0.00	0.00	(91,430.52)		(91,430.52)	-0.09%
USD	NET RECEIVABLES		0.00	0.0000	0.00	0.00	0.00	9,244.00		9,244.00	0.01%
CASH EQUIVALENTS Subtotal			9,650,159.77		9,650,159.77	9,650,159.77	9,650,159.77	(81,720.86)	0.00	9,568,438.91	9.81%
03785ECC6	APPLE INC COMMERCIAL PAPER ZERO CPN DTD 19/JUL/2017 DUE 12/1	1,000,000.00	991,150.00	99.4242	994,241.78	991,150.00	994,241.78	0.00	3,091.78	994,241.78	1.02%
03785ECK8	APPLE INC CORPORATE COMMERCIAL PAPER DISCOUNT DTD 08/AUG	1,700,000.00	1,687,969.67	99.3963	1,689,736.68	1,687,969.67	1,689,736.68	0.00	1,767.01	1,689,736.68	1.73%
05252WML4	AUSTRALIA & NEW ZEALAND BANKING GROUP LTD/NEW YORK NY CE	2,000,000.00	2,000,000.00	99.9701	1,999,402.48	2,000,000.00	1,999,402.48	1,725.00	(591.52)	2,001,127.48	2.05%
06052XTX2	BANK OF AMERICA NIA CERTIFICATE OF DEPOSIT FIXED DTD 26/JUL/2	650,000.00	650,000.00	100.0274	650,177.80	650,000.00	650,177.80	1,645.22	177.80	651,823.02	0.67%
06371EKJ0	BANK OF MONTREAL/CHICAGO IL CERTIFICATE OF DEPOSIT FIXED 1:	1,000,000.00	1,000,000.00	100.0000	1,000,000.00	1,000,000.00	1,000,000.00	1,503.33	0.00	1,001,503.33	1.03%
13508UD91	CANADA COMMERCIAL PAPER ZERO CPN DTD 07/SEP/2017 DUE 09/AP	2,500,000.00	2,480,829.17	99.2992	2,482,480.00	2,480,829.17	2,482,480.00	0.00	1,650.83	2,482,480.00	2.55%
13508UDD2	CANADA COMMERCIAL PAPER ZERO CPN DTD 19/JUL/2017 DUE 13/AP	3,800,000.00	3,764,638.89	99.2835	3,772,773.42	3,764,638.89	3,772,773.42	0.00	8,134.53	3,772,773.42	3.87%
13606BNG7	CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY CERTIFICA	1,300,000.00	1,300,000.00	99.9252	1,299,028.11	1,300,000.00	1,299,028.11	2,265.33	(971.89)	1,300,293.44	1.33%
13606BLM6	CANADIAN IMPERIAL BANK OF COMMERCE/NEW YORK NY CERTIFICA	950,000.00	950,000.00	99.9721	949,734.91	950,000.00	949,734.91	2,851.06	(265.09)	952,585.97	0.98%
19121BBS7	COCA-COLA COMPANY CORPORATE COMMERCIAL PAPER DISCOUNT	1,000,000.00	993,216.67	99.5442	995,442.00	993,216.67	995,442.00	0.00	2,225.33	995,442.00	1.02%
21685VH36	COOPERATIVE RABOBANK UANY CERTIFICATE OF DEPOSIT FIXED 1:	1,000,000.00	1,000,000.00	99.9849	999,848.89	1,000,000.00	999,848.89	944.44	(151.11)	1,000,793.33	1.03%
23340Q3R2	DNB BANK ASA/NEW YORK CERTIFICATE OF DEPOSIT FIXED 1.40% D1	1,500,000.00	1,500,000.00	99.8988	1,499,846.49	1,500,000.00	1,499,846.49	583.33	(153.51)	1,500,429.82	1.54%
30215GYE6	EXPORT DEVELOPMENT CORP COMMERCIAL PAPER ZERO CPN DTD 1:	2,700,000.00	2,690,421.00	99.8568	2,696,132.55	2,690,421.00	2,696,132.55	0.00	5,711.55	2,696,132.55	2.76%
313385XR2	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 04/JUN/20	10,000,000.00	9,892,444.44	99.1697	9,916,970.00	9,892,444.44	9,916,970.00	0.00	24,525.56	9,916,970.00	10.17%
313385RC2	FEDERAL HOME LOAN BANKS DISCOUNT NOTES ZERO CPN 29/DEC/20	2,482,000.00	2,466,363.40	99.7458	2,475,690.76	2,466,363.40	2,475,690.76	0.00	9,327.36	2,475,690.76	2.54%
36164KB18	GE CAPITAL TREASURY CORPORATE COMMERCIAL PAPER DISCOUNT	1,000,000.00	993,290.00	99.5342	993,290.00	993,290.00	993,290.00	0.00	2,052.00	995,342.00	1.02%
46540QF55	J.P. MORGAN SECURITIES CORPORATE COMMERCIAL PAPER DISCOUNT	2,225,000.00	2,225,531.25	98.9542	2,226,469.50	2,225,531.25	2,226,469.50	0.00	938.25	2,226,469.50	2.28%
59157UAQ3	METLIFE SHORT TERM FDG	1,300,000.00	1,291,342.36	99.5824	1,294,570.88	1,291,342.36	1,294,570.88	0.00	3,228.52	1,294,570.88	1.33%
59515NA94	MICROSOFT CORPORATION CORPORATE COMMERCIAL PAPER DISCO	2,000,000.00	1,991,866.67	99.6583	1,993,166.00	1,991,866.67	1,993,166.00	0.00	1,299.33	1,993,166.00	2.04%
63763PZ44	NATIONAL SECS CLEARING CORPORATE COMMERCIAL PAPER DISCO	2,250,000.00	2,240,312.50	99.7804	2,245,058.26	2,240,312.50	2,245,058.26	0.00	4,745.76	2,245,058.26	2.30%
64105HF49	NESTLE CAPITAL CORPORATION	2,200,000.00	2,179,045.00	99.0803	2,179,767.33	2,179,045.00	2,179,767.33	0.00	722.33	2,179,767.33	2.24%
65590AKE5	NORDEA BANK AB/NEW YORK NY CERTIFICATE OF DEPOSIT FIXED 1:	1,000,000.00	1,000,000.00	99.9990	999,990.41	1,000,000.00	999,990.41	2,216.67	(9.59)	1,002,207.08	1.03%
83050FY11	SKANDIN ENBANKEN CERTIFICATE OF DEPOSIT FIXED DTD 13/SEP/1	1,500,000.00	1,500,000.00	100.0065	1,500,096.88	1,500,000.00	1,500,096.88	1,027.50	96.88	1,501,124.36	1.54%
86958JRN1	SVENSKA HANDELSBANKEN AB CERTIFICATE OF DEPOSIT FIXED 1.25	950,000.00	950,000.00	100.0027	950,025.58	950,000.00	950,025.58	2,407.99	25.58	952,433.57	0.98%
86958JUE7	SVENSKA HANDELSBANKEN/NEW YORK NY CERTIFICATE OF DEPOSIT	1,000,000.00	1,000,000.00	100.0000	1,000,000.00	1,000,000.00	1,000,000.00	190.05	0.00	1,000,190.05	1.03%
87019UT66	SWEDBANK AB/NEW YORK CERTIFICATE OF DEPOSIT FIXED 1.35% D1	950,000.00	950,000.00	99.9791	949,801.65	950,000.00	949,801.65	2,600.63	(198.35)	952,402.28	0.98%
87019U2H1	SWEDBANK AB/NEW YORK CERTIFICATE OF DEPOSIT FIXED 1.3600%	1,300,000.00	1,300,000.00	100.0097	1,300,126.01	1,300,000.00	1,300,126.01	1,129.56	126.01	1,301,255.57	1.33%
88602TYF4	THUNDER BAY FUNDING LLC COMMERCIAL PAPER ZERO CPN DTD 17	1,800,000.00	1,795,687.50	99.8333	1,796,999.06	1,795,687.50	1,796,999.06	0.00	1,311.56	1,796,999.06	1.84%
89113XBS2	TORONTO-DOMINION CERTIFICATE OF DEPOSIT FIXED DTD 16/AUG/2	1,750,000.00	1,750,000.00	100.0309	1,750,540.96	1,750,000.00	1,750,540.96	3,465.97	540.96	1,754,006.93	1.80%
89233GZB5	TOYOTA MOTOR CREDIT CORPORATE COMMERCIAL PAPER DISCOU	1,500,000.00	1,495,412.08	99.7514	1,496,270.91	1,495,412.08	1,496,270.91	0.00	858.83	1,496,270.91	1.53%
94999RN10	WELLS FARGO BANK NA CERTIFICATE OF DEPOSIT FIXED 1.48% DTD	950,000.00	950,000.00	100.0471	950,447.06	950,000.00	950,447.06	2,851.06	447.06	953,298.12	0.98%
96121T3V2	WESTPAC BANKING CORP/NEW YORK NY CERTIFICATE OF DEPOSIT FIXED 1.44%	1,000,000.00	1,000,000.00	100.0188	1,000,187.98	1,000,000.00	1,000,187.98	2,400.00	187.98	1,002,587.98	1.03%
SHORT TERM INVESTMENTS Subtotal			57,979,520.60		58,050,366.32	57,979,520.60	58,050,366.32	28,807.14	70,845.72	58,079,173.46	59.56%
EXPENSE	00015 ADVISOR	0.00	0.00	0.0000	0.00	0.00	0.00	(5,729.64)	0.00	(5,729.64)	-0.01%
MISCELLANEOUS Subtotal			0.00		0.00	0.00	0.00	(5,729.64)	0.00	(5,729.64)	-0.01%
USD Subtotal			97,450,471.87		97,474,821.09	97,450,471.87	97,474,821.09	45,848.68	24,349.22	97,520,669.77	100.00%
3014143700 Grand Total					97,450,471.87	97,474,821.09	45,848.68	24,349.22	97,520,669.77	100.00%	