

# Core Fixed Income Portfolio Holdings

SECTOR/SECURITY	MATURITY	RATING	YTM <sup>1</sup> (%)	CURRENT YIELD (%)	WEIGHT (%)	SECTOR/SECURITY	MATURITY	RATING	YTM <sup>1</sup> (%)	CURRENT YIELD (%)	WEIGHT (%)
<b>U.S. TREASURIES</b>					<b>20.49</b>	<b>CORPORATES (CONT.)</b>					
US TREASURY N/B	02/15/2031	Aaa	1.44	1.16	4.08	KROGER CO	08/01/2027	Baa1	1.74	3.33	3.14
US TREASURY N/B	05/15/2028	Aaa	1.18	2.59	4.66	SHERWIN-WILLIAMS CO	06/01/2027	Baa2	1.67	3.14	3.07
US TREASURY N/B	11/15/2027	Aaa	1.11	2.10	5.97	DISCOVER FINANCIAL SVS	02/09/2027	Baa3	1.87	3.67	3.16
US TREASURY N/B	05/15/2026	Aaa	0.86	1.57	5.78	HEALTHPEAK PROPERTIES	07/15/2026	Baa1	1.48	2.99	3.06
<b>U.S. AGENCIES</b>					<b>10.22</b>	BOSTON PROPERTIES LP	02/01/2026	Baa1	1.40	3.32	3.10
FANNIE MAE	05/15/2029	Aaa	1.37	4.59	5.72	VISA INC	12/14/2025	Aa3	1.00	2.88	3.05
FANNIE MAE	09/06/2024	Aaa	0.45	2.46	4.50	AMERICAN EXPRESS CO	11/06/2025	A3	1.14	3.72	3.16
<b>CORPORATES</b>					<b>68.29</b>	GOLDMAN SACHS GROUP INC	10/21/2025	Baa2	1.46	3.81	3.13
EBAY INC	03/11/2030	Baa1	2.19	2.60	2.92	CVS HEALTH CORP	07/20/2025	Baa2	1.25	3.51	3.12
PAYPAL HOLDINGS INC	10/01/2029	A3	1.82	2.64	3.02	AFLAC INC	11/15/2024	A3	0.77	3.31	3.06
FEDEX CORP	08/05/2029	Baa2	1.97	2.86	3.05	US BANCORP	09/11/2024	A1	0.86	3.31	3.05
CONAGRA BRANDS INC	11/01/2028	Baa3	2.04	4.07	3.34	AMGEN INC	05/22/2024	Baa1	0.94	3.37	3.01
FISERV INC	10/01/2028	Baa2	1.99	3.66	3.23	BANK OF AMERICA CORP	01/22/2024	A2	0.64	3.79	3.08
KEYCORP	04/30/2028	Baa1	1.73	3.56	3.23	MORGAN STANLEY	11/01/2022	Baa1	0.56	4.61	2.97
CITIGROUP INC	09/29/2027	Baa2	2.06	3.91	3.20	<b>CASH</b>					<b>1.00</b>
DIGITAL REALTY TRUST LP	08/15/2027	Baa2	1.75	3.32	3.14						

PORTFOLIO STATISTICS <sup>3</sup>	PORTFOLIO
Current Yield	3.10
Credit Rating (Moody's)	A2
Yield-To-Maturity	1.34
Option-Adjusted (Effective) Duration	5.03

<sup>1</sup> Yield-to-maturity.

<sup>2</sup> This issue is not rated (NR) by Moody's. Roosevelt substituted the security's S&P rating with its Moody's equivalent and then utilized Bloomberg's calculation methodology to determine the weighted average credit rating of the entire portfolio. The exclusion of these securities resulted in an A2 credit rating of the Portfolio.

<sup>3</sup> Values are weighted averages. Source of Portfolio credit ratings: Moody's.

Holdings are derived from a model portfolio as of the date listed below. The holdings are subject to change at any time, and this is not a recommendation to buy, sell, or hold any of the securities listed. Any securities mentioned may be considered by Roosevelt Investments for purchase or sale in client and/or employee portfolios in the future. The portfolio is for demonstration purposes only, and the holdings for a specific account may not be identical to this portfolio due to market conditions, account size, the ability of the custodian to hold certain securities, and other variables. All investments carry a degree of risk, including the loss of principal. All holdings within the preceding 12 months are available upon request.

**Holdings and characteristics are from a model portfolio and therefore individual client results may vary.**

All investments carry a degree of risk, including the loss of principal. International investing presents certain risks not associated with investing solely in the U.S., such as currency fluctuations, political and economic changes, social unrest, changes in government regulations, differences in accounting, and the lesser degree of accurate public information available. **Past performance is not indicative of future results, and the reader should not assume that an investment in the securities listed was or will be profitable.**

As of June 30, 2021



**ROOSEVELT**  
INVESTMENTS