

CalTRUST Short Term Fund Holdings

Effective Date: 3/31/2021

| CUSIP | Description | Fitch Rating | Moody's | MaturityDate | Years | Shares | Price | Value |
|-----------|---------------------------|--------------|---------|--------------|-------|---------------|----------|-----------------|
| 02007TAB1 | ALLYA 2019-4 A2 | | Aaa | 10/17/2022 | 1.5 | 815,053.53 | 100.107 | \$815,925.47 |
| 025816BV0 | AXP Float 05/17/21 | A | A3 | 5/17/2021 | 0 | 1,660,000.00 | 100.0196 | \$1,660,324.96 |
| 025816BY4 | AXP 3.7 11/05/21 | A | A3 | 11/5/2021 | 0.5 | 5,000,000.00 | 101.7212 | \$5,086,057.55 |
| 02582JJP6 | AMXCA 2019-4 A | AAA | | 4/15/2024 | 0 | 9,500,000.00 | 100.0933 | \$9,508,862.55 |
| 02665WCY5 | HNDA 2.2 06/27/22 | | A3 | 6/27/2022 | 1.2 | 1,535,000.00 | 102.2168 | \$1,569,028.52 |
| 03063FAB0 | AMCAR 2021-1 A2 | AAA | | 6/18/2024 | 3.2 | 5,440,000.00 | 99.987 | \$5,439,294.98 |
| 03066EAB0 | AMCAR 2020-2 A2A | AAA | | 12/18/2023 | 2.7 | 4,141,335.46 | 100.153 | \$4,147,670.87 |
| 03066NAB0 | AMCAR 2019-3 A2A | | | 1/18/2023 | 1.8 | 1,161,476.36 | 100.1888 | \$1,163,669.23 |
| 03067DAB1 | AMCAR 2020-1 A2A | AAA | Aaa | 3/20/2032 | 11 | 2,265,279.50 | 100.1925 | \$2,269,639.03 |
| 05565EAV7 | BMW Float 04/12/21 | | A2 | 4/12/2021 | 0 | 5,000,000.00 | 100.0105 | \$5,000,526.65 |
| 05565EBN4 | BMW Float 04/01/24 | | A2 | 4/1/2024 | 0 | 5,070,000.00 | 100.1597 | \$5,078,094.36 |
| 05591RAB0 | BMWLT 2021-1 A2 | | Aaa | 3/27/2023 | 2 | 5,910,000.00 | 99.9757 | \$5,908,566.23 |
| 05966DA51 | BANCO 0.26 09/23/21 | | | 9/23/2021 | 0.5 | 13,000,000.00 | 100.0161 | \$13,002,094.17 |
| 06051GGK9 | BAC 2.881 04/24/23 | A+ | A2 | 4/24/2023 | 1.1 | 3,000,000.00 | 102.3904 | \$3,071,710.98 |
| 06051GHC6 | BAC 3.004 12/20/23 | A+ | A2 | 12/20/2023 | 1.7 | 6,500,000.00 | 104.0011 | \$6,760,069.88 |
| 06367BXF1 | BMO Float 10/06/21 | | | 10/6/2021 | 0 | 8,000,000.00 | 100.0151 | \$8,001,205.76 |
| 06367C2P1 | BK MONTREAL 0.27 08/12/21 | | | 8/12/2021 | 0.4 | 12,000,000.00 | 100.0409 | \$12,004,902.96 |
| 064159TE6 | BNS 1.95 02/01/23 | AA- | A2 | 2/1/2023 | 1.8 | 5,000,000.00 | 102.7966 | \$5,139,831.00 |
| 06417MKG9 | BANK NOVA SCOTIA HOUSTON | | | 6/15/2021 | 0.2 | 5,150,000.00 | 100.0503 | \$5,152,591.94 |
| 06739GCR8 | BACR 1.7 05/12/22 | A+ | A1 | 5/12/2022 | 1 | 5,000,000.00 | 101.3799 | \$5,068,996.50 |
| 06742TUM6 | BACR Float 07/30/21 | | | 7/30/2021 | 0.1 | 8,000,000.00 | 100.1436 | \$8,011,491.92 |
| 06742TVS2 | BARCLAYS BANK CD 0.36 | | | 12/31/2021 | 0.8 | 8,500,000.00 | 100.0669 | \$8,505,687.44 |
| 06742TWF9 | BARCLAYS BANK CD 0.30 | | | 11/10/2021 | 0.6 | 10,000,000.00 | 100.0347 | \$10,003,473.00 |
| 09248U700 | BLKR-LIQ FED-INS | | | 0 | 0 | 98,819,993.84 | 100 | \$98,819,993.84 |
| 09661RAB7 | BMWOT 2020-A A2 | AAA | | 2/27/2023 | 1.9 | 2,477,032.08 | 100.0644 | \$2,478,627.04 |
| 10373QBA7 | BPLN 2.52 09/19/22 | A | A2 | 9/19/2022 | 1.4 | 3,000,000.00 | 102.829 | \$3,084,868.59 |
| 110122CL0 | BMV 2.6 05/16/22 | A- | A2 | 5/16/2022 | 1.1 | 7,000,000.00 | 102.5942 | \$7,181,595.75 |
| 12597PAB4 | CNH 2020-A A2 | | Aaa | 7/17/2023 | 2.3 | 827,093.05 | 100.2547 | \$829,199.82 |
| 13032UXJ2 | CASMED 0.417 06/1/2022 | AA- | Aa3 | 6/1/2022 | 1.2 | 2,200,000.00 | 100.0236 | \$2,200,520.08 |
| 13059QAF2 | CASSCD 0.22 12/30/2021 | | | 12/30/2021 | 0.8 | 5,830,000.00 | 99.9663 | \$5,828,037.04 |
| 13059QAG0 | CASSCD 0.2 08/30/2021 | | | 8/30/2021 | 0.4 | 7,500,000.00 | 100.0049 | \$7,500,370.50 |
| 13077DMH2 | CASHGR 0.349 11/01/2022 | | Aa2 | 11/1/2022 | 1.6 | 490,000.00 | 100.1242 | \$490,608.53 |
| 14043MAB7 | COPAR 2020-1 A2 | AAA | | 6/15/2023 | 2.2 | 2,596,044.13 | 100.3683 | \$2,605,605.62 |
| 14315FAB3 | CARMX 2020-3 A2A | AAA | | 6/15/2023 | 2.2 | 1,626,624.07 | 100.1074 | \$1,628,371.71 |
| 14315VAB8 | CARMX 2020-2 A2A | AAA | | 1/17/2023 | 1.8 | 1,932,863.04 | 100.3303 | \$1,939,247.29 |
| 14315WAB6 | CARMX 2019-4 A2A | AAA | | 3/15/2023 | 2 | 1,184,296.52 | 100.4122 | \$1,189,177.95 |
| 14315XAB4 | CARMX 2020-1 A2 | AAA | | 4/17/2023 | 2 | 1,459,096.93 | 100.5487 | \$1,467,102.85 |
| 14912L7D7 | CAT 1.931 10/01/21 | A | A3 | 10/1/2021 | 0.5 | 6,510,000.00 | 100.7471 | \$6,558,639.27 |
| 14913Q2N8 | CAT 3.15 09/07/21 | A | A3 | 9/7/2021 | 0.4 | 0 | 0 | \$0.00 |
| 161571HN7 | CHAIT 2018-A1 A1 | AAA | | 4/17/2023 | 0 | 8,230,000.00 | 100.0067 | \$8,230,548.94 |
| 166764AT7 | CVX 2.411 03/03/22 | | Aa2 | 3/3/2022 | 0.8 | 5,000,000.00 | 101.6264 | \$5,081,319.80 |
| 17131RAR7 | CHUGEN 0.241 06/1/2023 | | | 6/1/2023 | 2.2 | 690,000.00 | 99.887 | \$689,220.58 |
| 172967FT3 | C 4 1/2 01/14/22 | A | A3 | 1/14/2022 | 0.8 | 3,000,000.00 | 103.2529 | \$3,097,586.55 |
| 172967LG4 | C 2 3/4 04/25/22 | A | A3 | 4/25/2022 | 1 | 5,000,000.00 | 102.3711 | \$5,118,556.25 |
| 17325FAY4 | C 2.844 05/20/22 | A+ | Aa3 | 5/20/2022 | 0.1 | 3,000,000.00 | 100.317 | \$3,009,510.21 |
| 21684LA44 | RABOBK Float 10/20/21 | | | 10/20/2021 | 0.1 | 8,000,000.00 | 100.0271 | \$8,002,164.80 |
| 21684XJN7 | RABOBK 0.22 7/6/21 | | | 7/6/2021 | 0.3 | 6,000,000.00 | 100.0188 | \$6,001,128.60 |
| 21684XJS6 | COOP CNT RAIF 0.22 6/9/21 | | | 6/9/2021 | 0.2 | 12,000,000.00 | 100.0149 | \$12,001,792.68 |
| 21688AAR3 | RABOBK Float 01/12/24 | AA- | Aa3 | 1/12/2024 | 0 | 6,400,000.00 | 100.062 | \$6,403,968.77 |
| 22536LU16 | CREDIT INDUSTRIAL ET | | | 7/1/2021 | 0.3 | 5,000,000.00 | 99.9691 | \$4,998,453.90 |
| 22536UQ52 | BANCO .24 03/24/2022 | | | 3/24/2022 | 1 | 5,000,000.00 | 99.995 | \$4,999,751.45 |
| 22549L2M6 | CS NY BR 0.34 11/09/21 | | | 11/9/2021 | 0.6 | 5,000,000.00 | 100.0474 | \$5,002,370.10 |
| 22549L5X9 | CS FLOAT 08/03/21 | | | 8/3/2021 | 0 | 10,000,000.00 | 100.0829 | \$10,008,289.40 |
| 22549L6U4 | Credit Suisse AG | | | 11/1/2021 | 0.6 | 5,000,000.00 | 100.0516 | \$5,002,581.65 |
| 22550L2A8 | CS 2.1 11/12/21 | A | Aa3 | 11/12/2021 | 0.6 | 4,880,000.00 | 101.0408 | \$4,930,789.62 |
| 22550UAA9 | CS Float 02/04/22 | A | Aa3 | 2/4/2022 | 0 | 12,000,000.00 | 100.0512 | \$12,006,145.44 |

| | | | | | | | | |
|-----------|---------------------------|-----|-----|------------|-----|---------------|----------|-----------------|
| 22552G2M1 | CS AG NY 2/15/2022 | | | 2/15/2022 | 0.9 | 7,000,000.00 | 99.9288 | \$6,995,016.07 |
| 24422EUT4 | DE 2.95 04/01/22 | A | A2 | 4/1/2022 | 1 | 0 | 0 | \$0.00 |
| 26208QAB3 | DRIVE 2020-1 A2 | | Aaa | 12/15/2022 | 1.7 | 72,060.73 | 100.0769 | \$72,116.16 |
| 26208VAB2 | DRIVE 2020-2 A2A | | Aaa | 7/17/2023 | 2.3 | 1,849,622.16 | 100.1433 | \$1,852,272.67 |
| 30229AU23 | EXXON CORP 0 07/02/21 | | | 7/2/2021 | 0.3 | 5,800,000.00 | 99.9788 | \$5,798,771.39 |
| 30231GBL5 | XOM 1.571 04/15/23 | | Aa2 | 4/15/2023 | 2 | 5,000,000.00 | 102.4469 | \$5,122,347.25 |
| 3130ALJZ8 | FHLB 0 1/2 03/12/24 | | | 3/12/2024 | 0 | 19,500,000.00 | 100.0131 | \$19,502,563.08 |
| 34528GAJ5 | FORDO 2020-A A2 | AAA | Aaa | 10/15/2022 | 1.5 | 973,510.17 | 100.2049 | \$975,504.99 |
| 34528QHB3 | FORDF 2019-3 A2 | | Aaa | 9/15/2024 | 0 | 4,590,000.00 | 100.6261 | \$4,618,735.70 |
| 34531MAB4 | FORDL 2020-A A2 | AAA | | 7/15/2022 | 1.3 | 2,132,905.80 | 100.2665 | \$2,138,589.57 |
| 34531RAB3 | FORDL 2020-B A2A | | Aaa | 12/15/2022 | 1.7 | 813,350.95 | 100.104 | \$814,197.00 |
| 34532NAB1 | FORDO 2021-A A2 | | Aaa | 10/15/2023 | 2.5 | 1,670,000.00 | 99.9319 | \$1,668,862.56 |
| 34533FAD3 | FORDO 2019-A A3 | AAA | Aaa | 9/15/2023 | 2.5 | 4,907,032.78 | 101.5045 | \$4,980,858.11 |
| 362569AA3 | GMALT 2020-3 A2A | | Aaa | 11/21/2022 | 1.6 | 5,347,284.49 | 100.0611 | \$5,350,550.61 |
| 36258MAB0 | GMCAR 2019-4 A2A | AAA | Aaa | 11/16/2022 | 1.6 | 463,194.21 | 100.0987 | \$463,651.20 |
| 36258NAB8 | GMCAR 2020-1 A2 | | Aaa | 1/17/2023 | 1.8 | 445,128.81 | 100.2131 | \$446,077.16 |
| 36259KAB3 | GMALT 2020-1 A2A | AAA | | 4/20/2022 | 1.1 | 1,745,743.15 | 100.2912 | \$1,750,826.75 |
| 36259PAB2 | GMALT 2020-2 A2A | | Aaa | 10/20/2022 | 1.6 | 2,690,341.94 | 100.2238 | \$2,696,364.00 |
| 36261RAB4 | GMALT 2021-1 A2 | AAA | Aaa | 4/20/2023 | 2.1 | 8,000,000.00 | 99.9216 | \$7,993,726.40 |
| 369550BE7 | GD 3 05/11/21 | | A2 | 5/11/2021 | 0.1 | 4,000,000.00 | 100.277 | \$4,011,081.76 |
| 369550BF4 | GD Float 05/11/21 | | A2 | 5/11/2021 | 0.1 | 2,750,000.00 | 100.0352 | \$2,750,967.75 |
| 374288AB4 | JPGETY 0.391 01/01/24 | | Aaa | 1/1/2024 | 2.5 | 1,823,000.00 | 99.3436 | \$1,811,033.46 |
| 375558AU7 | GILD 4.4 12/01/21 | | A3 | 12/1/2021 | 0.4 | 7,450,000.00 | 101.6234 | \$7,570,940.10 |
| 38141GWJ9 | GS 2.908 06/05/23 | A | A2 | 6/5/2023 | 1.2 | 6,000,000.00 | 102.6799 | \$6,160,791.78 |
| 38148YAC2 | GS 2.876 10/31/22 | A | A2 | 10/31/2022 | 0.6 | 5,000,000.00 | 101.3288 | \$5,066,438.15 |
| 41284UAB0 | HDMOT 2020-A A2A | | Aaa | 1/17/2023 | 1.8 | 663,388.33 | 100.2422 | \$664,995.19 |
| 43813GAC5 | HAROT 2021-1 A3 | AAA | Aaa | 4/21/2025 | 4.1 | 2,700,000.00 | 99.8479 | \$2,695,893.57 |
| 43813KAB8 | HAROT 2020-3 A2 | AAA | | 2/21/2023 | 1.9 | 6,035,000.00 | 100.0212 | \$6,036,281.83 |
| 43814UAC3 | HAROT 2018-1 A3 | | Aaa | 2/15/2022 | 0.9 | 183,962.56 | 100.2485 | \$184,419.71 |
| 446201AA3 | HUNGEN 0.221 06/15/2022 | AA+ | | 6/15/2022 | 1.2 | 1,350,000.00 | 100.0022 | \$1,350,029.84 |
| 446201AB1 | HUNGEN 0.381 06/15/2023 | AA+ | | 6/15/2023 | 2.2 | 1,110,000.00 | 99.9579 | \$1,109,532.47 |
| 44891LAB9 | HART 2020-A A2 | AAA | | 4/17/2023 | 2 | 5,681,701.62 | 100.5354 | \$5,712,120.88 |
| 44891PAB0 | HALST 2020-B A2 | | Aaa | 1/17/2023 | 1.8 | 5,865,000.00 | 100.0695 | \$5,869,075.00 |
| 44891RAB6 | HART 2020-C A2 | AAA | | 9/15/2023 | 2.5 | 6,040,000.00 | 100.0186 | \$6,041,125.25 |
| 44935SAB2 | HALST 2020-A A2 | | Aaa | 5/16/2022 | 1.1 | 1,572,511.69 | 100.274 | \$1,576,819.74 |
| 459058JQ7 | IBRD Float 01/13/23 | | Aaa | 1/13/2023 | 0 | 19,550,000.00 | 100.0477 | \$19,559,326.72 |
| 459200JX0 | IBM 2.85 05/13/22 | | A2 | 5/13/2022 | 1.1 | 7,470,000.00 | 102.8481 | \$7,682,752.55 |
| 46625HJH4 | JPM 3.2 01/25/23 | AA- | A2 | 1/25/2023 | 1.8 | 5,000,000.00 | 105.0373 | \$5,251,864.80 |
| 46647PAE6 | JPM 2.776 04/25/23 | AA- | A2 | 4/25/2023 | 1.1 | 6,000,000.00 | 102.4035 | \$6,144,208.68 |
| 46647PBB1 | JPM 3.207 04/01/23 | AA- | A2 | 4/1/2023 | 1 | 10,000,000.00 | 102.7119 | \$10,271,187.50 |
| 47788UAB8 | JDOT 2021-A A2 | AAA | Aaa | 12/15/2023 | 2.7 | 3,960,000.00 | 99.8942 | \$3,955,808.34 |
| 47789KAB9 | JDOT 2020-A A2 | AAA | Aaa | 1/17/2023 | 1.8 | 1,590,313.08 | 100.1726 | \$1,593,057.80 |
| 53947CFP8 | Lloyds Bank CP 20/07/2021 | | | 7/20/2021 | 0.3 | 10,000,000.00 | 100.0901 | \$10,009,012.80 |
| 53948AY47 | Lloyds 0.0 11/04/2021 | | | 11/4/2021 | 0.6 | 6,500,000.00 | 99.8904 | \$6,492,875.61 |
| 542411NV1 | LONHGR 2 05/1/2021 | | Aa2 | 5/1/2021 | 0.1 | 130,000.00 | 100.1346 | \$130,174.94 |
| 542411NW9 | LONHGR 2 05/1/2022 | | Aa2 | 5/1/2022 | 1.1 | 105,000.00 | 101.9471 | \$107,044.47 |
| 54438CYF3 | LOSHGR 0.276 08/1/2021 | | Aaa | 8/1/2021 | 0.3 | 6,220,000.00 | 100.0368 | \$6,222,286.47 |
| 54438CYG1 | LOSHGR 0.326 08/1/2022 | | Aaa | 8/1/2022 | 1.3 | 7,670,000.00 | 100.1425 | \$7,680,932.82 |
| 5445872P2 | LOSGEN 0.269 11/1/2021 | | | 11/1/2021 | 0.6 | 1,000,000.00 | 100.0062 | \$1,000,062.40 |
| 5445872Q0 | LOSGEN 0.319 11/1/2022 | | | 11/1/2022 | 1.6 | 1,605,000.00 | 99.686 | \$1,599,960.30 |
| 55379WU20 | MUFG Float 07/16/21 | | | 7/16/2021 | 0 | 11,500,000.00 | 100.1402 | \$11,516,123.12 |
| 55380TJU5 | MUFG BK LTD NY BR CD 0.33 | | | 10/29/2021 | 0.6 | 8,000,000.00 | 100.0816 | \$8,006,527.44 |
| 55380TJV3 | MUFG BK LTD N Y CD | | | 4/20/2021 | 0.1 | 1,100,000.00 | 100.0106 | \$1,100,116.06 |
| 55380TNW6 | MUFG 0.240 10/25/2021 | | | 10/25/2021 | 0.6 | 9,000,000.00 | 100.0294 | \$9,002,644.83 |
| 58769EAB4 | MBALT 2020-B A2 | AAA | | 2/15/2023 | 1.9 | 7,124,655.97 | 100.0168 | \$7,125,852.91 |
| 58769TAB1 | MBART 2019-1 A2A | | Aaa | 6/15/2022 | 1.2 | 407,979.17 | 100.1513 | \$408,596.48 |
| 58770FAB8 | MBALT 2020-A A2 | | Aaa | 3/15/2022 | 1 | 461,120.87 | 100.2068 | \$462,074.42 |
| 59217GEF2 | MET Float 01/13/23 | AA- | Aa3 | 1/13/2023 | 0 | 3,100,000.00 | 100.592 | \$3,118,352.00 |
| 605581NZ6 | MSS 0.097 06/1/2021 | AA | Aa2 | 6/1/2021 | 0.2 | 3,720,000.00 | 100.0018 | \$3,720,067.33 |

| | | | | | | | | |
|-----------|---------------------------|------|------|------------|-----|---------------|----------|-----------------|
| 605581PA9 | MSS 1.75 06/1/2022 | AA | Aa2 | 6/1/2022 | 1.2 | 8,680,000.00 | 101.8624 | \$8,841,655.45 |
| 605581PB7 | MSS 1.35 06/1/2023 | AA | Aa2 | 6/1/2023 | 2.2 | 6,920,000.00 | 102.3553 | \$7,082,988.14 |
| 606822AX2 | MUFG Float 07/26/21 | A- | A1 | 7/26/2021 | 0.1 | 3,000,000.00 | 100.1885 | \$3,005,655.54 |
| 606822BA1 | MUFG 3.761 07/26/23 | A- | A1 | 7/26/2023 | 2.3 | 5,000,000.00 | 107.0672 | \$5,353,358.40 |
| 60687YAP4 | MIZUHO 3.549 03/05/23 | | A1 | 3/5/2023 | 1.9 | 12,000,000.00 | 105.8466 | \$12,701,594.88 |
| 60710AU26 | Mizuho Bank Ltd. 0.28%21 | | | 6/4/2021 | 0.2 | 10,000,000.00 | 100.0274 | \$10,002,741.20 |
| 60710AUC4 | MIZUHO BANK 0.28 05/10/21 | | | 5/10/2021 | 0.1 | 5,000,000.00 | 100.0178 | \$5,000,888.05 |
| 60710AWQ1 | MIZUHO 0.21 08/27/21 | | | 8/27/2021 | 0.4 | 13,000,000.00 | 100.0082 | \$13,001,071.46 |
| 61255QAA4 | MTPGEN 0.213 06/1/2022 | | | 6/1/2022 | 1.2 | 1,130,000.00 | 100.0076 | \$1,130,085.43 |
| 6174468K8 | MS Float 01/20/23 | A | A1 | 1/20/2023 | 0.1 | 9,200,000.00 | 100.2444 | \$9,222,484.80 |
| 61746BDJ2 | MS 3 3/4 02/25/23 | A | A1 | 2/25/2023 | 1.9 | 5,000,000.00 | 106.0165 | \$5,300,826.25 |
| 61746BED4 | MS 2 5/8 11/17/21 | A | A1 | 11/17/2021 | 0.6 | 0 | 0 | \$0.00 |
| 62954WAA3 | NTT 0.373 03/03/23 | | A1 | 3/3/2023 | 1.9 | 11,250,000.00 | 99.9481 | \$11,244,161.03 |
| 63873JSJ0 | KNFP 0 05/18/21 | | | 5/18/2021 | 0.1 | 5,500,000.00 | 99.9859 | \$5,499,222.69 |
| 63873QLP7 | NATXS NY BR 0.34 11/16/21 | | | 11/16/2021 | 0.6 | 5,700,000.00 | 100.0783 | \$5,704,462.99 |
| 63873QNA8 | NATIXIS 0.23 02/09/22 | | | 2/9/2022 | 0.9 | 10,000,000.00 | 99.9921 | \$9,999,207.60 |
| 63906YAA6 | NWG 2 3/8 05/21/23 | A+ | A3 | 5/21/2023 | 2.1 | 6,000,000.00 | 103.6939 | \$6,221,631.54 |
| 64952WDZ3 | NYLIFE Float 02/02/23 | AAA | Aaa | 2/2/2023 | 0 | 7,235,000.00 | 99.9309 | \$7,230,000.25 |
| 65474VAQ4 | NMOTR 2019-A A | AAA | Aaa | 2/15/2024 | 0 | 3,070,000.00 | 100.4174 | \$3,082,814.79 |
| 65479CAB4 | NAROT 2020-B A2A | | Aaa | 10/17/2022 | 1.5 | 4,619,526.23 | 100.0732 | \$4,622,909.57 |
| 65479JAB9 | NAROT 2019-C A2A | | Aaa | 9/15/2022 | 1.5 | 782,730.12 | 100.269 | \$784,835.59 |
| 65479MAB2 | NAROT 2020-A A2 | | Aaa | 12/15/2022 | 1.7 | 2,473,557.62 | 100.3622 | \$2,482,516.35 |
| 65479NAB0 | NALT 2020-A A2A | | Aaa | 5/16/2022 | 1.1 | 2,719,681.84 | 100.1801 | \$2,724,580.80 |
| 65480EAB7 | NALT 2020-B A2 | | Aaa | 12/15/2022 | 1.7 | 3,410,000.00 | 100.0614 | \$3,412,094.42 |
| 65558T3N3 | NDASS 0.3 01/27/23 | | | 1/27/2023 | 1.8 | 8,000,000.00 | 100.2819 | \$8,022,551.28 |
| 65602YBX7 | NO BK NY BR 0.24 11/16/21 | | | 11/16/2021 | 0.6 | 6,500,000.00 | 100.0051 | \$6,500,328.97 |
| 68389XAP0 | ORCL 2 1/2 10/15/22 | BBB+ | Baa2 | 10/15/2022 | 1.5 | 3,300,000.00 | 103.2671 | \$3,407,815.65 |
| 69349LAG3 | PNC 2.7 11/01/22 | A | A3 | 11/1/2022 | 1.5 | 3,224,000.00 | 103.4168 | \$3,334,157.66 |
| 69353RFU7 | PNC Float 02/24/23 | A+ | A2 | 2/24/2023 | 0.1 | 5,200,000.00 | 100.1865 | \$5,209,696.80 |
| 69371RN44 | PCAR 1.65 08/11/21 | | A1 | 8/11/2021 | 0.4 | 2,000,000.00 | 100.463 | \$2,009,259.72 |
| 69371RP34 | PCAR Float 05/10/21 | | A1 | 5/10/2021 | 0.1 | 0 | 0 | \$0.00 |
| 718172BZ1 | PM 2 5/8 02/18/22 | A | A2 | 2/18/2022 | 0.8 | 3,214,000.00 | 101.8604 | \$3,273,793.00 |
| 735000TJ0 | PTOTRN 0.669 05/1/2022 | A+ | A1 | 5/1/2022 | 1.1 | 750,000.00 | 100.2539 | \$751,903.88 |
| 771196BM3 | ROSW 1 3/4 01/28/22 | AA | Aa3 | 1/28/2022 | 0.7 | 2,000,000.00 | 101.1258 | \$2,022,516.28 |
| 78012UWT8 | ROYAL BANK OF CANADA | | | 6/18/2021 | 0.2 | 550,000.00 | 100.0566 | \$550,311.10 |
| 78012UZA6 | RY BK CA NY 0.31 11/16/21 | | | 11/16/2021 | 0.6 | 5,700,000.00 | 100.0854 | \$5,704,866.89 |
| 79773KBC7 | SFO 0.219 06/15/2021 | AA+ | Aaa | 6/15/2021 | 0.2 | 1,225,000.00 | 100.0162 | \$1,225,198.94 |
| 798153NA6 | SJSGEN 0.421 06/01/2021 | AA | Aa2 | 6/1/2021 | 0.2 | 895,000.00 | 99.9821 | \$894,839.88 |
| 798186N40 | SJSSCD 0.141 08/1/2021 | | Aa1 | 8/1/2021 | 0.3 | 1,040,000.00 | 100.0159 | \$1,040,164.84 |
| 798186N57 | SJSSCD 0.171 08/1/2022 | | Aa1 | 8/1/2022 | 1.3 | 1,000,000.00 | 99.9908 | \$999,907.90 |
| 799038NL4 | SMTHGR 0.145 09/1/2021 | | Aaa | 9/1/2021 | 0.4 | 570,000.00 | 99.9951 | \$569,972.01 |
| 799038NM2 | SMTHGR 0.195 09/1/2022 | | Aaa | 9/1/2022 | 1.4 | 1,200,000.00 | 100.0004 | \$1,200,004.92 |
| 799408Z44 | SRVSCD 0.259 08/1/2021 | | Aa1 | 8/1/2021 | 0.3 | 1,815,000.00 | 100.0281 | \$1,815,509.47 |
| 802830AD1 | SCART 2020-BA A2 | AAA | | 2/15/2023 | 1.9 | 3,801,331.52 | 100.0418 | \$3,802,918.58 |
| 80283LAV5 | SANUK 3 3/4 11/15/21 | A+ | A1 | 11/15/2021 | 0.6 | 2,000,000.00 | 102.0834 | \$2,041,667.74 |
| 80285RAB4 | SDART 2020-2 A2A | AAA | Aaa | 5/15/2023 | 2.1 | 2,300,277.27 | 100.0592 | \$2,301,639.72 |
| 80286WAB2 | SDART 2020-4 A2 | AAA | Aaa | 9/15/2023 | 2.5 | 3,757,802.18 | 100.063 | \$3,760,168.84 |
| 82707BDH9 | SILWTR 0.177 08/1/2021 | | Aa2 | 8/1/2021 | 0.3 | 1,050,000.00 | 100.0049 | \$1,050,051.35 |
| 82707BDJ5 | SILWTR 0.227 08/1/2022 | | Aa2 | 8/1/2022 | 1.3 | 830,000.00 | 99.9987 | \$829,989.29 |
| 82707BDK2 | SILWTR 0.277 08/1/2023 | | Aa2 | 8/1/2023 | 2.3 | 1,870,000.00 | 99.8278 | \$1,866,780.23 |
| 83050PPP8 | SKAN ENSK BK 0.25 5/13/21 | | | 5/13/2021 | 0.1 | 11,500,000.00 | 100.0187 | \$11,502,155.10 |
| 83050PPV5 | SKAN ENSK BK 0.24 5/14/21 | | | 5/24/2021 | 0.1 | 5,700,000.00 | 100.0204 | \$5,701,161.89 |
| 83051GAL2 | SEB Float 12/12/22 | AA | Aa2 | 12/12/2022 | 0.2 | 4,600,000.00 | 100.8004 | \$4,636,819.78 |
| 853254BM1 | STANLN 4.247 01/20/23 | A | A2 | 1/20/2023 | 0.8 | 4,200,000.00 | 102.7974 | \$4,317,490.30 |
| 85325V6X3 | STANLN Float 08/24/21 | | | 8/24/2021 | 0.1 | 6,500,000.00 | 100.0463 | \$6,503,009.18 |
| 86564GMC2 | SUMITOMO MI 0.27 05/12/21 | | | 5/12/2021 | 0.1 | 12,000,000.00 | 100.0184 | \$12,002,210.04 |
| 86564GPC9 | SUMIT MIT 0.29 07/01/21 | | | 7/1/2021 | 0.3 | 13,000,000.00 | 100.0329 | \$13,004,279.47 |
| 86565B6H9 | SUMIBK Float 11/05/21 | | | 11/5/2021 | 0.1 | 7,000,000.00 | 100.1806 | \$7,012,645.36 |
| 86565B6X4 | SUMIBK Float 11/12/21 | | | 11/12/2021 | 0.1 | 8,000,000.00 | 100.1867 | \$8,014,933.20 |

| | | | | | | | | |
|-----------|-------------------------|-----|-----|------------|-----|---------------|----------|-----------------|
| 86565CLC1 | SUMIBK 0.7 07/15/22 | | | 7/15/2022 | 1.3 | 8,000,000.00 | 100.0507 | \$8,004,059.20 |
| 86565CRU5 | SUMITOMO MITSUI | | | 4/8/2021 | 0 | 5,800,000.00 | 100.004 | \$5,800,230.61 |
| 86565CSY6 | SUMITOMO MITSUI | | | 5/3/2021 | 0.1 | 6,000,000.00 | 100.0153 | \$6,000,917.76 |
| 867914BM4 | TFC 2.7 01/27/22 | A | A3 | 1/27/2022 | 0.7 | 7,230,000.00 | 101.7988 | \$7,360,054.25 |
| 88167HAB2 | TESLA 2020-A A2 | | Aaa | 5/22/2023 | 2.1 | 2,280,089.22 | 100.1442 | \$2,283,377.34 |
| 89114NMZ5 | TD 0.43 08/03/21 | | | 8/3/2021 | 0.3 | 10,000,000.00 | 100.0996 | \$10,009,958.40 |
| 89232HAB1 | TAOT 2020-A A2 | | Aaa | 11/15/2022 | 1.6 | 2,518,272.03 | 100.4354 | \$2,529,236.59 |
| 89233MAB9 | TAOT 2019-D A2 | | Aaa | 7/15/2022 | 1.3 | 1,474,502.53 | 100.2869 | \$1,478,732.29 |
| 89236TGK5 | TOYOTA Float 10/07/21 | A+ | A1 | 10/7/2021 | 0 | 0 | 0 | \$0.00 |
| 89236TGW9 | TOYOTA 2.9 03/30/23 | A+ | A1 | 3/30/2023 | 2 | 7,000,000.00 | 104.9085 | \$7,343,594.09 |
| 89237VAA7 | TAOT 2020-C A2 | | Aaa | 2/15/2023 | 1.9 | 4,182,228.58 | 100.0607 | \$4,184,765.52 |
| 89238UAB6 | TAOT 2019-C A2A | | Aaa | 4/15/2022 | 1 | 176,775.18 | 100.1121 | \$176,973.43 |
| 89239RAB2 | TAOT 2020-B A2 | | Aaa | 11/15/2022 | 1.6 | 4,588,456.98 | 100.3757 | \$4,605,697.65 |
| 90331HNV1 | USB 3.4 07/24/23 | AA- | A1 | 7/24/2023 | 2.2 | 2,050,000.00 | 106.7155 | \$2,187,667.67 |
| 90520EAH4 | UNBC 3.15 04/01/22 | A | A3 | 4/1/2022 | 0.9 | 1,064,000.00 | 102.5611 | \$1,091,250.01 |
| 908906AC4 | UNBC 3 1/2 06/18/22 | A | A3 | 6/18/2022 | 1.2 | 1,445,000.00 | 103.6856 | \$1,498,256.99 |
| 9127964L0 | B 09/09/21 | | | 9/9/2021 | 0.4 | 38,471,700.00 | 99.9888 | \$38,467,398.48 |
| 9127964W6 | B 11/04/21 | | | 11/4/2021 | 0.6 | 40,000,000.00 | 99.9774 | \$39,990,958.40 |
| 9127965G0 | B 12/02/21 | | | 12/2/2021 | 0.7 | 8,480,200.00 | 99.9716 | \$8,477,795.35 |
| 912828ZK9 | TF FLOAT 04/30/22 | | | 4/30/2022 | 0 | 15,000,000.00 | 100.107 | \$15,016,049.10 |
| 91324PCC4 | UNH 2 7/8 03/15/23 | A | A3 | 3/15/2023 | 2 | 7,000,000.00 | 104.7584 | \$7,333,085.13 |
| 91324PDD1 | UNH 2 3/8 10/15/22 | A | A3 | 10/15/2022 | 1.5 | 5,890,000.00 | 103.1989 | \$6,078,417.04 |
| 91412HKW2 | UNVHGR 0.274 05/15/2022 | AA- | Aa3 | 5/15/2022 | 1.1 | 2,955,000.00 | 100.0002 | \$2,955,004.73 |
| 91412HKX0 | UNVHGR 0.374 05/15/2023 | AA- | Aa3 | 5/15/2023 | 2.1 | 4,050,000.00 | 99.9309 | \$4,047,203.07 |
| 94988J6A0 | WFC 2.082 09/09/22 | AA- | Aa2 | 9/9/2022 | 0.4 | 5,000,000.00 | 100.7616 | \$5,038,080.95 |
| 96043FAB9 | WLAKE 2021-1A A2A | | | 10/15/2024 | 3.5 | 4,470,000.00 | 100.015 | \$4,470,668.27 |
| 961214DG5 | WSTP 2.8 01/11/22 | A+ | Aa3 | 1/11/2022 | 0.8 | 5,000,000.00 | 101.9898 | \$5,099,490.20 |
| 96130AFD5 | WESTPAC BANKING CORP | | | 6/9/2021 | 0.2 | 5,000,000.00 | 100.0501 | \$5,002,503.35 |
| 96130AHR2 | WSTP Float 02/11/22 | | | 2/11/2022 | 0.1 | 6,500,000.00 | 99.983 | \$6,498,896.17 |
| USD | US DOLLARS | | | 0 | 0 | 0 | 1 | \$0.00 |