

CalTRUST Short Term Fund Holdings

Effective Date: 6/30/2021

CUSIP	Description	Fitch Rating	Moodys	MaturityDate	Years	Shares	Price	Value
023135BV7	AMZN 0 1/4 05/12/23	AA-	A1	5/12/2023	1.9	5,435,000.00	99.8951	\$5,429,297.54
02582JJP6	AMXCA 2019-4 A	AAA		4/15/2024	0	9,500,000.00	100.0449	\$9,504,266.45
02665WCY5	HNDA 2.2 06/27/22		A3	6/27/2022	1	0	0	\$0.00
03063FAB0	AMCAR 2021-1 A2	AAA		6/18/2024	3	5,440,000.00	100.0443	\$5,442,409.92
03066EAB0	AMCAR 2020-2 A2A	AAA		12/18/2023	2.5	2,850,850.90	100.1175	\$2,854,199.22
03067DAB1	AMCAR 2020-1 A2A	AAA	Aaa	3/20/2032	10.7	775,880.25	100.0696	\$776,420.19
05565EBN4	BMW Float 04/01/24		A2	4/1/2024	0	5,070,000.00	100.8556	\$5,113,379.17
05591RAB0	BMWLT 2021-1 A2		Aaa	3/27/2023	1.7	5,910,000.00	100.0241	\$5,911,423.72
05966DA51	BANCO 0.26 09/23/21			9/23/2021	0.2	13,000,000.00	100.0335	\$13,004,354.87
06051GGK9	BAC 2.881 04/24/23	AA-	A2	4/24/2023	0.8	3,000,000.00	102.033	\$3,060,990.00
06051GHC6	BAC 3.004 12/20/23	AA-	A2	12/20/2023	1.5	21,500,000.00	103.626	\$22,279,590.00
06367BXF1	BMO Float 10/06/21			10/6/2021	0	8,000,000.00	100.0104	\$8,000,835.20
06367C2P1	BK MONTREAL 0.27 08/12/21			8/12/2021	0.1	0	0	\$0.00
06367CEB9	BK MONTREAL 0.23 04/07/22			4/7/2022	0.8	6,200,000.00	100.035	\$6,202,169.94
06367CHA8	BMO 0.16 01/03/22			1/3/2022	0.5	5,250,000.00	100.0042	\$5,250,217.93
064159TE6	BNS 1.95 02/01/23	AA-	A2	2/1/2023	1.6	5,000,000.00	102.5144	\$5,125,718.25
06417MPC3	BANK NV SC 0.23 05/04/22			5/4/2022	0.8	17,000,000.00	100.0375	\$17,006,379.59
06739GCR8	BACR 1.7 05/12/22	A+	A1	5/12/2022	0.8	5,000,000.00	101.1346	\$5,056,728.60
06742TUM6	BACR Float 07/30/21			7/30/2021	0.1	8,000,000.00	100.0411	\$8,003,284.40
06742TVS2	BARCLAYS BANK CD 0.36			12/31/2021	0.5	8,500,000.00	100.0902	\$8,507,668.70
06742TWF9	BARCLAYS BANK CD 0.30			11/10/2021	0.4	10,000,000.00	100.0575	\$10,005,754.10
06742TYS9	BARCLAYS 0.24 04/08/22			4/8/2022	0.8	10,000,000.00	99.989	\$9,998,902.60
09248U700	BLKR-LIQ FED-INS			0	0	3,462,175.33	100	\$3,462,175.33
09661RAB7	BMWOT 2020-A A2	AAA		2/27/2023	1.7	1,449,546.87	100.0514	\$1,450,291.79
10373QBA7	BPLN 2.52 09/19/22	A	A2	9/19/2022	1.1	3,000,000.00	102.4247	\$3,072,742.32
12597PAB4	CNH 2020-A A2		Aaa	7/17/2023	2	436,045.86	100.1698	\$436,786.31
13032UXJ2	CASMED 0.417 06/1/2022	AA-	Aa3	6/1/2022	0.9	2,200,000.00	100.1671	\$2,203,675.98
13059QAF2	CASSCD 0.22 12/30/2021	F1+		12/30/2021	0.5	5,830,000.00	100.023	\$5,831,342.65
13059QAG0	CASSCD 0.2 08/30/2021	F1+		8/30/2021	0.2	7,500,000.00	100.0107	\$7,500,805.50
13077DMH2	CASHGR 0.349 11/01/2022		Aa2	11/1/2022	1.3	490,000.00	100.0823	\$490,403.12
13607HVC3	CM 0.45 06/22/23	AA-	A2	6/22/2023	2	7,100,000.00	99.9441	\$7,096,030.11
14043MAB7	COPAR 2020-1 A2	AAA		6/15/2023	2	1,275,626.52	100.222	\$1,278,458.54
14315FAB3	CARMX 2020-3 A2A	AAA		6/15/2023	2	1,052,123.69	100.0872	\$1,053,041.56
14315VAB8	CARMX 2020-2 A2A	AAA		1/17/2023	1.6	811,766.00	100.1598	\$813,063.36
14315WAB6	CARMX 2019-4 A2A	AAA		3/15/2023	1.7	514,925.89	100.2004	\$515,957.60
14315XAB4	CARMX 2020-1 A2	AAA		4/17/2023	1.8	842,311.92	100.3485	\$845,247.63
14913R2D8	CAT 0.65 07/07/23	A	A2	7/7/2023	2	3,000,000.00	100.555	\$3,016,650.00
166764AT7	CVX 2.411 03/03/22		Aa2	3/3/2022	0.5	0	0	\$0.00
17131RAR7	CHUGEN 0.241 06/1/2023			6/1/2023	1.9	690,000.00	99.7781	\$688,468.89
172967LG4	C 2 3/4 04/25/22	A	A3	4/25/2022	0.7	6,000,000.00	101.8423	\$6,110,535.18
172967LM1	C 2.876 07/24/23	A	A3	7/24/2023	1.1	15,000,000.00	102.5611	\$15,384,167.70
172967LN9	C Float 07/24/23	A	A3	7/24/2023	0.1	1,300,000.00	100.7834	\$1,310,184.77
17305TY30	CITIBANK 0.16% 6/6/22			6/6/2022	0.9	12,000,000.00	99.9697	\$11,996,367.24
20772KNT2	CTS 4.184 06/1/2022	AA-	Aa3	6/1/2022	0.9	975,000.00	103.6133	\$1,010,229.29
21684LA44	RABOBK Float 10/20/21			10/20/2021	0.1	8,000,000.00	100.018	\$8,001,439.36
21684XJN7	RABOBK 0.22 7/6/21			7/6/2021	0	6,000,000.00	100.0022	\$6,000,129.84
21688AAR3	RABOBK Float 01/12/24	AA-	Aa3	1/12/2024	0	6,400,000.00	100.2608	\$6,416,694.14
219766QK1	CNRSCD 0.149 09/1/2021			9/1/2021	0.2	215,000.00	99.9944	\$214,987.92
22536LU16	CREDIT INDUSTRIAL ET			7/1/2021	0	5,000,000.00	99.9998	\$4,999,990.30
22536UQ52	BANCO .24 03/24/2022			3/24/2022	0.7	5,000,000.00	100.0525	\$5,002,625.55
22549L2M6	CS NY BR 0.34 11/09/21			11/9/2021	0.4	5,000,000.00	100.0644	\$5,003,218.10
22549L6U4	Credit Suisse AG			11/1/2021	0.3	5,000,000.00	100.0615	\$5,003,074.15
22550L2A8	CS 2.1 11/12/21	A	Aa3	11/12/2021	0.4	4,880,000.00	100.6835	\$4,913,356.12
22550UAA9	CS Float 02/04/22	A	Aa3	2/4/2022	0	12,000,000.00	100.1631	\$12,019,575.72
22552G2M1	CS AG NY 2/15/2022			2/15/2022	0.6	7,000,000.00	100.0146	\$7,001,018.99
22552G3Q1	CS Float 10/28/22			10/28/2022	0	10,000,000.00	100.0148	\$10,001,477.30
22552G3Y4	CS Float 12/01/22			12/1/2022	0	3,000,000.00	100.015	\$3,000,450.27
22552G4A5	CS Float 07/25/22			7/25/2022	0	7,000,000.00	99.9849	\$6,998,943.14
22972PDL3	CCMWTR 0.17 09/1/2021	AA		9/1/2021	0.2	195,000.00	99.9945	\$194,989.35

22972PDM1	CCMWTR 0.22 09/1/2022	AA		9/1/2022	1.2	180,000.00	99.9945	\$179,990.05
26208VAB2	DRIVE 2020-2 A2A		Aaa	7/17/2023	2	488,592.74	100.0379	\$488,777.97
284035AA0	ESGGEN 0.191 07/1/2022			7/1/2022	1	480,000.00	99.9624	\$479,819.38
284035AB8	ESGGEN 0.371 07/1/2023			7/1/2023	2	875,000.00	99.8327	\$873,535.78
30229AU23	EXXON CORP 0 07/02/21			7/2/2021	0	5,800,000.00	99.9997	\$5,799,983.88
30231GBL5	XOM 1.571 04/15/23		Aa2	4/15/2023	1.8	5,000,000.00	102.213	\$5,110,650.00
345102NP8	FOOHGR 0.153 08/1/2021		Aaa	8/1/2021	0.1	3,560,000.00	100.0016	\$3,560,056.60
345102NQ6	FOOHGR 0.253 08/1/2022		Aaa	8/1/2022	1.1	5,965,000.00	100.0832	\$5,969,964.67
34528GAJ5	FORDO 2020-A A2	AAA	Aaa	10/15/2022	1.3	421,172.79	100.0961	\$421,577.71
34528QHB3	FORDF 2019-3 A2		Aaa	9/15/2024	0	4,590,000.00	100.6682	\$4,620,671.30
34531MAB4	FORDL 2020-A A2	AAA		7/15/2022	1	323,879.54	100.0559	\$324,060.59
34531RAB3	FORDL 2020-B A2A		Aaa	12/15/2022	1.5	526,202.57	100.0693	\$526,567.44
34532NAB1	FORDO 2021-A A2		Aaa	10/15/2023	2.3	1,670,000.00	99.9875	\$1,669,791.25
34533FAD3	FORDO 2019-A A3	AAA	Aaa	9/15/2023	2.2	3,683,263.03	101.1482	\$3,725,554.62
362569AA3	GMALT 2020-3 A2A		Aaa	11/21/2022	1.4	3,791,952.84	100.0603	\$3,794,238.63
36258NAB8	GMCAR 2020-1 A2		Aaa	1/17/2023	1.6	9,005.03	100.0681	\$9,011.16
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/2022	0.8	275,562.56	100.0884	\$275,806.18
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/2022	1.3	1,898,648.98	100.1778	\$1,902,024.40
36261RAB4	GMALT 2021-1 A2	AAA	Aaa	4/20/2023	1.8	8,000,000.00	99.9971	\$7,999,765.60
374288AB4	JPGETY 0.391 01/01/24		Aaa	1/1/2024	2.3	1,823,000.00	99.6316	\$1,816,284.18
375558AU7	GILD 4.4 12/01/21		A3	12/1/2021	0.2	7,450,000.00	100.6715	\$7,500,027.79
380144AB1	GMALT 2021-2 A2	AAA		7/20/2023	2.1	5,470,000.00	99.9925	\$5,469,589.20
38141GWJ9	GS 2.908 06/05/23	A	A2	6/5/2023	0.9	13,000,000.00	102.2327	\$13,290,249.31
38141GXP4	GS 0.481 01/27/23	A	A2	1/27/2023	0.6	6,000,000.00	100.0518	\$6,003,107.28
38148YAC2	GS 2.876 10/31/22	A	A2	10/31/2022	0.3	5,000,000.00	100.785	\$5,039,250.00
41284UAB0	HDMOT 2020-A A2A		Aaa	1/17/2023	1.6	54,782.49	100.0592	\$54,814.94
43813GAC5	HAROT 2021-1 A3	AAA	Aaa	4/21/2025	3.8	2,700,000.00	99.9294	\$2,698,093.26
43813KAB8	HAROT 2020-3 A2	AAA		2/21/2023	1.6	4,719,035.12	100.0403	\$4,720,936.89
446201AA3	HUNGEN 0.221 06/15/2022	AA+		6/15/2022	1	1,350,000.00	99.9949	\$1,349,931.69
446201AB1	HUNGEN 0.381 06/15/2023	AA+		6/15/2023	2	1,110,000.00	99.8537	\$1,108,375.63
44891LAB9	HART 2020-A A2	AAA		4/17/2023	1.8	3,766,215.18	100.3667	\$3,780,026.27
44891PAB0	HALST 2020-B A2		Aaa	1/17/2023	1.6	4,682,221.54	100.0727	\$4,685,623.64
44891RAB6	HART 2020-C A2	AAA		9/15/2023	2.2	5,442,262.50	100.0496	\$5,444,961.32
44935SAB2	HALST 2020-A A2		Aaa	5/16/2022	0.9	280,749.25	100.0676	\$280,938.92
456837AL7	INTNED 0 10/02/23	A+	Baa1	10/2/2023	0	5,000,000.00	101.6658	\$5,083,289.50
4581X0CN6	IADB 1 3/4 04/14/22	AAA	Aaa	4/14/2022	0.8	34,000,000.00	101.287	\$34,437,580.00
459058DY6	IBRD 1 5/8 02/10/22	AAA	Aaa	2/10/2022	0.6	10,000,000.00	100.883	\$10,088,300.00
459058GH0	IBRD 2 3/4 07/23/21		Aaa	7/23/2021	0.1	12,000,000.00	100.1547	\$12,018,564.00
459058JQ7	IBRD Float 01/13/23		Aaa	1/13/2023	0	19,550,000.00	100.047	\$19,559,188.50
45950KCW8	IFC Float 06/30/23		Aaa	6/30/2023	0	12,000,000.00	99.962	\$11,995,445.04
46625HJH4	JPM 3.2 01/25/23	AA-	A2	1/25/2023	1.6	5,000,000.00	104.4464	\$5,222,320.45
46647PAE6	JPM 2.776 04/25/23	AA-	A2	4/25/2023	0.8	6,000,000.00	101.918	\$6,115,080.00
46647PBB1	JPM 3.207 04/01/23	AA-	A2	4/1/2023	0.8	10,000,000.00	102.1195	\$10,211,948.80
46849LTN1	JXN Float 01/06/23		WD	1/6/2023	0	9,145,000.00	100.5183	\$9,192,400.09
47788UAB8	JDOT 2021-A A2	AAA	Aaa	12/15/2023	2.5	3,960,000.00	99.9979	\$3,959,917.63
47789KAB9	JDOT 2020-A A2	AAA	Aaa	1/17/2023	1.6	840,328.66	100.1099	\$841,252.01
51501HFR5	LANDESBANK 0			11/30/2021	0.4	6,000,000.00	100	\$6,000,000.00
51501HKH1	LANDESBK 0.175 01/03/22			1/3/2022	0.5	7,000,000.00	100.0005	\$7,000,036.05
53947CFP8	Lloyds Bank CP 20/07/2021			7/20/2021	0.1	10,000,000.00	100.0207	\$10,002,070.00
53948AY47	Lloyds 0.0 11/04/2021			11/4/2021	0.3	6,500,000.00	99.9541	\$6,497,019.04
542411NW9	LONHGR 2 05/1/2022		Aa2	5/1/2022	0.8	105,000.00	101.5597	\$106,637.73
54438CYF3	LOSHGR 0.276 08/1/2021		Aaa	8/1/2021	0.1	6,220,000.00	100.0123	\$6,220,764.44
54438CYG1	LOSHGR 0.326 08/1/2022		Aaa	8/1/2022	1.1	7,670,000.00	100.1728	\$7,683,254.53
5445872P2	LOSGEN 0.269 11/1/2021			11/1/2021	0.3	1,000,000.00	99.9972	\$999,972.20
5445872Q0	LOSGEN 0.319 11/1/2022			11/1/2022	1.3	1,605,000.00	99.7246	\$1,600,579.03
55379WU20	MUFG Float 07/16/21			7/16/2021	0	11,500,000.00	100.0217	\$11,502,494.93
55380TJU5	MUFG BK LTD NY BR CD 0.33			10/29/2021	0.3	8,000,000.00	100.0769	\$8,006,149.04
55380TNW6	MUFG 0.240 10/25/2021			10/25/2021	0.3	9,000,000.00	100.0461	\$9,004,149.18
55380TSD3	MUFG 0.24 01/13/22			1/13/2022	0.5	3,000,000.00	100.0437	\$3,001,310.97
58769EAB4	MBALT 2020-B A2	AAA		2/15/2023	1.6	5,189,771.33	100.0433	\$5,192,017.46
58770FAB8	MBALT 2020-A A2		Aaa	3/15/2022	0.7	48,884.72	100.0713	\$48,919.58
59217GCS6	MET 3 3/8 01/11/22	AA-	Aa3	1/11/2022	0.5	2,710,000.00	101.6655	\$2,755,135.86

605581PA9	MSS 1.75 06/1/2022	AA	Aa2	6/1/2022	0.9	8,680,000.00	101.4756	\$8,808,077.74
606822AX2	MUFG Float 07/26/21	A-	A1	7/26/2021	0.1	3,000,000.00	100.0423	\$3,001,269.69
606822BA1	MUFG 3.761 07/26/23	A-	A1	7/26/2023	2.1	5,000,000.00	106.8268	\$5,341,339.45
60687YAP4	MIZUHO 3.549 03/05/23		A1	3/5/2023	1.7	12,000,000.00	105.171	\$12,620,522.04
60689FX45	MIZUHO BK 0 10/04/2021			10/4/2021	0.3	5,000,000.00	99.9755	\$4,998,773.35
60710AWQ1	MIZUHO 0.21 08/27/21			8/27/2021	0.2	13,000,000.00	100.0177	\$13,002,301.65
61255QAA4	MTPGEN 0.213 06/1/2022			6/1/2022	0.9	1,130,000.00	99.9901	\$1,129,888.13
6174468K8	MS Float 01/20/23	A	A1	1/20/2023	0.1	9,200,000.00	100.284	\$9,226,128.00
61746BDJ2	MS 3 3/4 02/25/23	A	A1	2/25/2023	1.7	5,000,000.00	105.3713	\$5,268,566.75
62954WAA3	NTT 0.373 03/03/23		A1	3/3/2023	1.7	11,250,000.00	100.007	\$11,250,787.50
63873QLP7	NATXS NY BR 0.34 11/16/21			11/16/2021	0.4	5,700,000.00	100.091	\$5,705,187.00
63873QNA8	NATIXIS 0.23 02/09/22			2/9/2022	0.6	10,000,000.00	100.0472	\$10,004,715.80
63873QPY4	KNFP Float 06/17/22			6/17/2022	0	7,000,000.00	100.0019	\$7,000,135.73
63906YAA6	NWG 2 3/8 05/21/23	A+	A3	5/21/2023	1.9	14,500,000.00	103.47	\$15,003,151.31
64952WDZ3	NYLIFE Float 02/02/23	AAA	Aaa	2/2/2023	0	7,235,000.00	100.0915	\$7,241,617.64
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/2024	0	3,070,000.00	100.3326	\$3,080,211.74
65479CAB4	NAROT 2020-B A2A		Aaa	10/17/2022	1.3	2,509,377.77	100.0501	\$2,510,635.47
65479JAB9	NAROT 2019-C A2A		Aaa	9/15/2022	1.2	134,248.14	100.0688	\$134,340.52
65479MAB2	NAROT 2020-A A2		Aaa	12/15/2022	1.5	1,401,926.79	100.223	\$1,405,053.37
65479NAB0	NALT 2020-A A2A		Aaa	5/16/2022	0.9	531,622.00	100.1109	\$532,211.52
65480EAB7	NALT 2020-B A2		Aaa	12/15/2022	1.5	2,869,696.59	100.0766	\$2,871,894.49
65558T3N3	NDASS 0.3 01/27/23			1/27/2023	1.6	8,000,000.00	100.2063	\$8,016,500.00
65558UBJ0	NORDEA 0.21 05/16/22			5/16/2022	0.9	12,000,000.00	100.0177	\$12,002,124.24
65602V5H5	NORINCHUKIN 0.37% 12/1/21			12/1/2021	0.4	7,000,000.00	100.072	\$7,005,042.06
65602YBX7	NO BK NY BR 0.24 11/16/21			11/16/2021	0.4	6,500,000.00	100.0401	\$6,502,605.72
65602YFY1	NORBK 0.25 01/20/22			1/20/2022	0.6	7,000,000.00	100.0464	\$7,003,246.32
67066GAK0	NVDA 0.309 06/15/23		A2	6/15/2023	1	13,000,000.00	100.0578	\$13,007,513.61
69349LAG3	PNC 2.7 11/01/22	A	A3	11/1/2022	1.3	3,224,000.00	102.961	\$3,319,461.58
69353RFU7	PNC Float 02/24/23	A+	A2	2/24/2023	0.2	5,200,000.00	100.1868	\$5,209,711.73
718172BZ1	PM 2 5/8 02/18/22	A	A2	2/18/2022	0.6	3,214,000.00	101.2896	\$3,255,446.84
735000TJ0	PTOTRN 0.669 05/1/2022	A+	A1	5/1/2022	0.8	750,000.00	100.2805	\$752,103.75
74256LEM7	PFG Float 04/12/24		A1	4/12/2024	0	5,700,000.00	100.169	\$5,709,631.29
78012UZA6	RY BK CA NY 0.31 11/16/21			11/16/2021	0.4	5,700,000.00	100.0837	\$5,704,770.10
798186N40	SJSSCD 0.141 08/1/2021		Aa1	8/1/2021	0.1	1,040,000.00	100.0022	\$1,040,023.19
798186N57	SJSSCD 0.171 08/1/2022		Aa1	8/1/2022	1.1	1,000,000.00	99.9948	\$999,947.50
799038NL4	SMTHGR 0.145 09/1/2021		Aaa	9/1/2021	0.2	570,000.00	100.0036	\$570,020.29
799038NM2	SMTHGR 0.195 09/1/2022		Aaa	9/1/2022	1.2	1,200,000.00	100.0235	\$1,200,282.36
799408Z44	SRVSCD 0.259 08/1/2021		Aa1	8/1/2021	0.1	1,815,000.00	100.0117	\$1,815,212.90
802830AD1	SCART 2020-BA A2	AAA		2/15/2023	1.6	2,001,683.17	100.0316	\$2,002,314.90
80283LAV5	SANUK 3 3/4 11/15/21	A+	A1	11/15/2021	0.4	2,000,000.00	101.3157	\$2,026,313.58
80285RAB4	SDART 2020-2 A2A	AAA	Aaa	5/15/2023	1.9	426,274.96	100.0188	\$426,355.18
80286WAB2	SDART 2020-4 A2	AAA	Aaa	9/15/2023	2.2	2,162,567.52	100.0351	\$2,163,327.23
80286XAC8	SDART 2021-2 A3	AAA	Aaa	2/18/2025	3.6	4,680,000.00	99.9809	\$4,679,107.99
82707BDH9	SILWTR 0.177 08/1/2021		Aa2	8/1/2021	0.1	1,050,000.00	100.0051	\$1,050,053.87
82707BDJ5	SILWTR 0.227 08/1/2022		Aa2	8/1/2022	1.1	830,000.00	100.0876	\$830,726.83
82707BDK2	SILWTR 0.277 08/1/2023		Aa2	8/1/2023	2.1	1,870,000.00	99.903	\$1,868,185.35
83050PUF4	SKAND ENS 0.24 04/28/2022			4/28/2022	0.8	5,900,000.00	100.0502	\$5,902,961.45
83051GAL2	SEB Float 12/12/22	AA	Aa2	12/12/2022	0.2	4,600,000.00	100.7213	\$4,633,181.73
853254BM1	STANLN 4.247 01/20/23	A	A2	1/20/2023	0.6	4,200,000.00	102.033	\$4,285,386.00
85325V6X3	STANLN Float 08/24/21			8/24/2021	0.2	6,500,000.00	100.0191	\$6,501,243.19
85325VJ84	STANLN 0.25 01/20/22			1/20/2022	0.6	7,000,000.00	100.0305	\$7,002,135.84
86562MAW0	SUMIBK 0 01/17/23		A1	1/17/2023	0	5,000,000.00	100.8595	\$5,042,973.40
86564GPC9	SUMIT MIT 0.29 07/01/21			7/1/2021	0	13,000,000.00	100.0006	\$13,000,075.79
86565B6H9	SUMIBK Float 11/05/21			11/5/2021	0.1	7,000,000.00	100.1205	\$7,008,434.86
86565B6X4	SUMIBK Float 11/12/21			11/12/2021	0.1	8,000,000.00	100.1273	\$8,010,183.84
86565CLC1	SUMIBK 0.7 07/15/22			7/15/2022	1	8,000,000.00	100.432	\$8,034,557.36
867914BM4	TFC 2.7 01/27/22	A	A3	1/27/2022	0.5	0	0	\$0.00
87020PAH0	SWEDA 2.8 03/14/22	AA-	Aa3	3/14/2022	0.7	5,000,000.00	101.7455	\$5,087,273.65
88167HAB2	TESLA 2020-A A2		Aaa	5/22/2023	1.9	1,871,325.51	100.1429	\$1,874,000.20
89114NMZ5	TD 0.43 08/03/21			8/3/2021	0.1	10,000,000.00	100.0312	\$10,003,116.50
89232HAB1	TAOT 2020-A A2		Aaa	11/15/2022	1.4	1,338,653.05	100.2229	\$1,341,636.37
89233MAB9	TAOT 2019-D A2		Aaa	7/15/2022	1	427,460.58	100.095	\$427,866.54

89236TGW9	TOYOTA 2.9 03/30/23	A+	A1	3/30/2023	1.7	7,000,000.00	104.4392	\$7,310,742.18
89236TJC0	TOYOTA Float 03/28/22	A+	A1	3/28/2022	0	0	0	\$0.00
89236TJD8	TOYOTA 0.4 04/06/23	A+	A1	4/6/2023	1.8	7,200,000.00	100.0251	\$7,201,805.90
89237VAA7	TAOT 2020-C A2		Aaa	2/15/2023	1.6	2,740,989.65	100.0581	\$2,742,582.71
89239RAB2	TAOT 2020-B A2		Aaa	11/15/2022	1.4	2,706,164.81	100.2314	\$2,712,425.52
90520EAH4	UNBC 3.15 04/01/22	A	A3	4/1/2022	0.7	9,429,000.00	101.9437	\$9,612,269.21
908906AC4	UNBC 3 1/2 06/18/22	A	A3	6/18/2022	1	1,445,000.00	103.0944	\$1,489,713.94
9127964L0	B 09/09/21			9/9/2021	0.2	29,471,700.00	99.991	\$29,469,035.17
9127964W6	B 11/04/21			11/4/2021	0.3	40,000,000.00	99.9816	\$39,992,650.00
9127965G0	B 12/02/21			12/2/2021	0.4	8,480,200.00	99.9775	\$8,478,295.52
912796D55	B 08/26/21			8/26/2021	0.2	17,000,000.00	99.9934	\$16,998,876.13
912796L31	CMB 09/14/21			9/14/2021	0.2	50,000,000.00	99.9906	\$49,995,312.50
912796L49	CMB 09/21/21			9/21/2021	0.2	55,000,000.00	99.9891	\$54,993,986.85
912828V72	T 1 7/8 01/31/22			1/31/2022	0.6	0	0	\$0.00
912828ZK9	TF FLOAT 04/30/22			4/30/2022	0	15,000,000.00	100.0926	\$15,013,884.15
91412HKW2	UNVHGR 0.274 05/15/2022	AA-	Aa3	5/15/2022	0.9	2,955,000.00	100.0103	\$2,955,304.66
91412HKX0	UNVHGR 0.374 05/15/2023	AA-	Aa3	5/15/2023	1.9	4,050,000.00	99.8622	\$4,044,420.72
94988J6A0	WFC 2.082 09/09/22	AA-	Aa2	9/9/2022	0.2	5,000,000.00	100.3323	\$5,016,616.30
96043FAB9	WLAKE 2021-1A A2A			10/15/2024	3.3	4,470,000.00	100.0909	\$4,474,063.68
961214DG5	WSTP 2.8 01/11/22	A+	Aa3	1/11/2022	0.5	5,000,000.00	101.3831	\$5,069,152.65
96130AHR2	WSTP Float 02/11/22			2/11/2022	0.1	6,500,000.00	99.9939	\$6,499,602.92
USD	US DOLLARS			0	0	0	1	\$0.00