

CalTRUST Medium Term Fund Holdings

Effective Date: 8/31/2021

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Value
00138CAK4	AIG 2.3 07/01/22		A2	7/1/2022	0.8	2,400,000.00	101.6453	\$2,439,486.67
00138CAQ1	AIG 0.45 12/08/23		A2	12/8/2023	2.3	1,100,000.00	100.1245	\$1,101,369.78
00138CAS7	AIG 0.65 06/17/24		A2	6/17/2024	2.8	2,695,000.00	100.1118	\$2,698,013.01
025816BS7	AXP 3.4 02/27/23	A	A3	2/27/2023	1.4	7,000,000.00	104.2555	\$7,297,888.43
0258M0EG0	AXP 2.7 03/03/22	A	A2	3/3/2022	0.4	1,000,000.00	101.0513	\$1,010,513.22
02665WDH1	HNDA 1.95 05/10/23		A3	5/10/2023	1.7	2,045,000.00	102.6764	\$2,099,731.99
03063FAC8	AMCAR 2021-1 A3	AAA		8/18/2025	4	1,760,000.00	100.141	\$1,762,481.25
05253JAQ4	ANZ 2.55 11/23/21		Aa3	11/23/2021	0.2	1,000,000.00	100.535	\$1,005,350.00
05565EBQ7	BMW 0.8 04/01/24		A2	4/1/2024	2.6	4,340,000.00	100.5766	\$4,365,026.44
05565EBU8	BMW 0 3/4 08/12/24			8/12/2024	3	1,540,000.00	100.481	\$1,547,407.40
05591RAB0	BMWLT 2021-1 A2		Aaa	3/27/2023	1.6	2,837,182.20	100.0192	\$2,837,727.79
05966DA51	BANCO 0.26 09/23/21			9/23/2021	0.1	5,000,000.00	100.009	\$5,000,449.95
06051GHF9	BAC 3.55 03/05/24	AA-	A2	3/5/2024	1.5	10,000,000.00	104.4247	\$10,442,466.40
06051GJY6	BAC 0.523 06/14/24	AA-	A2	6/14/2024	1.8	13,400,000.00	99.9052	\$13,387,290.23
06367CHX8	BANKMONTREAL 0.2 7/13/22			7/13/2022	0.9	5,000,000.00	100.0105	\$5,000,523.35
06368EA36	BMO 0.45 12/08/23	AA-	A2	12/8/2023	2.3	2,900,000.00	100.0748	\$2,902,169.40
06417MNM3	BNS 0.22 04/13/22			4/13/2022	0.6	13,000,000.00	100.0436	\$13,005,671.77
06675FAS6	BFCM 2 1/8 11/21/22	AA-	Aa3	11/21/2022	1.2	3,290,000.00	102.2709	\$3,364,710.97
06675FAV9	BFCM 0.65 02/27/24	AA-	Aa3	2/27/2024	2.5	1,310,000.00	100.0612	\$1,310,802.34
06739GCR8	BACR 1.7 05/12/22	A+	A1	5/12/2022	0.6	1,025,000.00	100.9123	\$1,034,351.04
06742TVS2	BARCLAYS BANK CD 0.36			12/31/2021	0.3	2,500,000.00	100.071	\$2,501,775.28
06742TWF9	BARCLAYS BANK CD 0.30			11/10/2021	0.2	5,000,000.00	100.0353	\$5,001,762.70
06742TX9	BARCLAYS 0.27 03/03/22			3/3/2022	0.5	4,000,000.00	100.0546	\$4,002,183.00
06742TYS9	BARCLAYS 0.24 04/08/22			4/8/2022	0.6	3,000,000.00	100.0323	\$3,000,968.64
072024XB3	BAYTRN 0.879 04/1/2025	AA	Aa3	4/1/2025	3.6	1,925,000.00	100.3223	\$1,931,203.51
09248U700	BLKR-LIQ FED-INS			0	0	8,204,823.97	100	\$8,204,823.97
10373QAY6	BPLN 3.224 04/14/24	A	A2	4/14/2024	2.5	2,500,000.00	106.2837	\$2,657,093.68
12597PAB4	CNH 2020-A A2		Aaa	7/17/2023	1.9	220,478.37	100.108	\$220,716.49
13032UXK9	CASMED 0.553 06/1/2023	AA-	Aa3	6/1/2023	1.8	2,285,000.00	100.2298	\$2,290,250.02
130658QY6	CASHSG 0.254 12/1/2022	AA-	Aa3	12/1/2022	1.3	205,000.00	100.0259	\$205,053.01
13077DMJ8	CASHGR 0.475 11/1/2023		Aa2	11/1/2023	2.2	650,000.00	100.3371	\$652,190.83
141781BL7	CARGIL 1 3/8 07/23/23	A	A2	7/23/2023	1.9	4,000,000.00	102.003	\$4,080,120.00
141781BP8	CARGIL 0.4 02/02/24	A	A2	2/2/2024	2.3	3,000,000.00	99.7702	\$2,993,104.86
14313FAD1	CARMX 2018-3 A3	AAA		6/15/2023	1.8	1,088,672.88	100.7127	\$1,096,431.53
14314QAC8	CARMX 2021-2 A3	AAA		2/17/2026	4.5	265,000.00	100.1617	\$265,428.45
14913Q3B3	CAT 2.15 11/08/24	A	A2	11/8/2024	3.2	662,000.00	104.842	\$694,054.15
14913R2C0	CAT 1.45 05/15/25	A	A2	5/15/2025	3.7	1,703,000.00	102.3673	\$1,743,315.72
17131RAR7	CHUGEN 0.241 06/1/2023			6/1/2023	1.8	1,560,000.00	99.7741	\$1,556,475.49
172967LM1	C 2.876 07/24/23	A	A3	7/24/2023	0.9	6,000,000.00	102.1745	\$6,130,472.94
172967MR9	C 1.678 05/15/24	A	A3	5/15/2024	1.7	4,000,000.00	102.0171	\$4,080,683.84
172967MT5	C 0.776 10/30/24	A	A3	10/30/2024	2.2	5,900,000.00	100.2169	\$5,912,796.86
17305TY30	CITIBANK 0.16% 6/6/22			6/6/2022	0.8	6,000,000.00	99.9977	\$5,999,860.14
20772KNT2	CTS 4.184 06/1/2022	AA-	Aa3	6/1/2022	0.8	675,000.00	102.9689	\$695,040.35
20772KNU9	CTS 0.309 06/1/2023	AA-	Aa3	6/1/2023	1.8	1,585,000.00	99.9968	\$1,584,948.96
20772KNV7	CTS 0.508 06/1/2024	AA-	Aa3	6/1/2024	2.8	3,500,000.00	99.9643	\$3,498,750.15
210518DM5	CMS 0.35 06/01/23	A+	A1	6/1/2023	1.7	2,715,000.00	100.0701	\$2,716,904.14
21688AAL6	RABOBK 2 3/4 01/10/23		Aa3	1/10/2023	1.4	3,000,000.00	103.3645	\$3,100,934.46
22536UQ52	BANCO .24 03/24/2022			3/24/2022	0.6	7,000,000.00	100.058	\$7,004,056.78
22536UR44	CICNY 0.24 04/01/22			4/1/2022	0.6	5,000,000.00	100.0584	\$5,002,922.10
22546QAR8	CS 3 10/29/21	A	Aa3	10/29/2021	0.2	2,500,000.00	100.437	\$2,510,925.00
22550L2B6	CS 2.8 04/08/22	A	Aa3	4/8/2022	0.6	2,295,000.00	101.5516	\$2,330,608.51
22550L2D2	CS 1 05/05/23	A	Aa3	5/5/2023	1.7	5,000,000.00	101.0134	\$5,050,671.55
22552G2M1	CS AG NY 2/15/2022			2/15/2022	0.5	3,500,000.00	100.0241	\$3,500,844.73
22552G3H1	CS 0.30 01/04/22			1/4/2022	0.3	8,000,000.00	100.0482	\$8,003,856.32
22552G3R9	CS 0 1/2 10/28/22			10/28/2022	1.2	3,000,000.00	99.9058	\$2,997,172.92
22552G3Y4	CS Float 12/01/22			12/1/2022	0	3,000,000.00	100.0152	\$3,000,456.30
284035AB8	ESGGEN 0.371 07/1/2023			7/1/2023	1.8	580,000.00	99.9747	\$579,852.97
284035AC6	ESGGEN 0.626 07/1/2024			7/1/2024	2.8	430,000.00	99.853	\$429,367.73
3130ALEM2	FHLB 0.79 02/25/26		Aaa	2/25/2026	0.2	4,830,000.00	99.9999	\$4,829,995.99

3130ALEY6	FHLB 0.8 03/04/26		Aaa	3/4/2026	0	3,770,000.00	99.8207	\$3,763,239.64
3130ALJ39	FHLB 0.9 03/03/26		Aaa	3/3/2026	0	5,000,000.00	99.9773	\$4,998,862.75
3133EL7K4	FFCB 0.55 09/16/25			9/16/2025	0	2,845,000.00	99.4614	\$2,829,676.74
3133EMUP5	FFCB 0.71 04/01/25			4/1/2025	0.6	5,000,000.00	100.1531	\$5,007,655.80
3134GWUG9	FHLMC 0.57 09/24/25			9/24/2025	0.1	6,000,000.00	99.6445	\$5,978,672.04
3134GWVN3	FHLMC 0.6 09/30/25			9/30/2025	0.1	3,000,000.00	99.6944	\$2,990,832.69
34528QGS7	FORDF 2019-1 A	AAA	Aaa	3/15/2024	2.5	4,940,000.00	101.4317	\$5,010,726.97
34528QHK3	FORDF 2020-1 A1	AAA	Aaa	9/15/2025	4	1,580,000.00	100.5532	\$1,588,740.24
34531MAD0	FORDL 2020-A A3	AAA		3/15/2023	1.5	1,051,326.67	100.383	\$1,055,352.83
34532NAC9	FORDO 2021-A A3		Aaa	8/15/2025	4	920,000.00	100.0243	\$920,223.56
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/2022	1.1	238,391.77	100.1202	\$238,678.41
374288AB4	JPGETY 0.391 01/01/24		Aaa	1/1/2024	2.1	3,645,000.00	99.95	\$3,643,176.15
380144AB1	GMALT 2021-2 A2	AAA		7/20/2023	1.9	7,410,000.00	100.0199	\$7,411,477.55
380149AB0	GMCAR 2021-2 A2	AAA	Aaa	6/17/2024	2.8	3,430,000.00	100.0679	\$3,432,330.00
38141GWJ9	GS 2.908 06/05/23	A	A2	6/5/2023	0.8	3,500,000.00	101.8519	\$3,564,815.10
38141GXL3	GS 0.627 11/17/23	A	A2	11/17/2023	1.2	2,000,000.00	100.139	\$2,002,780.00
38141GXZ2	GS 0.673 03/08/24	A	A2	3/8/2024	1.5	2,700,000.00	100.16	\$2,704,321.00
404280BA6	HSBC 3.6 05/25/23	A+	A3	5/25/2023	1.7	3,500,000.00	105.446	\$3,690,610.39
404280BM0	HSBC 3.033 11/22/23	A+	A3	11/22/2023	1.2	1,800,000.00	103.2406	\$1,858,330.98
43813DAC2	HAROT 2020-2 A3		Aaa	7/15/2024	2.9	1,140,000.00	100.5759	\$1,146,564.92
43813GAC5	HAROT 2021-1 A3	AAA	Aaa	4/21/2025	3.6	1,670,000.00	99.9857	\$1,669,761.69
446201AB1	HUNGEN 0.381 06/15/2023	AA+		6/15/2023	1.8	1,665,000.00	100.0945	\$1,666,573.76
446201AC9	HUNGEN 0.617 06/15/2024	AA+		6/15/2024	2.8	2,985,000.00	100.1579	\$2,989,711.82
44891JAC2	HART 2019-B A3	AAA		2/15/2024	2.5	1,758,550.59	100.8875	\$1,774,157.02
459058JQ7	IBRD Float 01/13/23		Aaa	1/13/2023	0	2,935,000.00	100.069	\$2,937,025.15
45950KCW8	IFC Float 06/30/23		Aaa	6/30/2023	0	5,000,000.00	100	\$5,000,000.00
46647PBB1	JPM 3.207 04/01/23	AA-	A2	4/1/2023	0.6	10,000,000.00	101.6531	\$10,165,308.50
46647PBQ8	JPM 1.514 06/01/24	AA-	A2	6/1/2024	1.8	9,200,000.00	101.7691	\$9,362,754.72
46647PBZ8	JPM 0.697 03/16/24	AA-	A2	3/16/2024	1.5	4,400,000.00	100.332	\$4,414,607.43
47788UAB8	JDOT 2021-A A2	AAA	Aaa	12/15/2023	2.3	1,980,000.00	100.0244	\$1,980,482.92
539439AS8	LLOYDS 4.05 08/16/23	A	A3	8/16/2023	2	1,500,000.00	106.7415	\$1,601,122.77
53944YAN3	LLOYDS 0.695 05/11/24	A	A3	5/11/2024	1.7	2,615,000.00	100.3614	\$2,624,450.82
53948AY47	Lloyds 0.0 11/04/2021			11/4/2021	0.2	3,500,000.00	99.9832	\$3,499,412.28
54438CYH9	LOSHGR 0.444 08/1/2023		Aaa	8/1/2023	1.9	655,000.00	100.3126	\$657,047.66
544445BB4	LA DEPT OF APRTS-C	AA	Aa2	5/15/2022	0.7	1,100,000.00	101.6128	\$1,117,740.47
5445872R8	LOGEN 0.419 11/1/2023			11/1/2023	2.2	1,415,000.00	99.4861	\$1,407,727.75
5445872S6	LOGEN 0.683 11/1/2024			11/1/2024	3.2	3,425,000.00	99.3936	\$3,404,229.09
544587C48	LOS ANGELES MUNI IMP	AA-		11/1/2021	0.2	500,000.00	100.5303	\$502,651.45
55380TNU0	MUFG BK 0.24 10/22/21			10/22/2021	0.1	10,000,000.00	100.0238	\$10,002,381.50
55380TRT9	MUFG 0.24 01/31/22			1/31/2022	0.4	4,000,000.00	100.0458	\$4,001,832.88
55380TSD3	MUFG 0.24 01/13/22			1/13/2022	0.4	5,000,000.00	100.0431	\$5,002,153.20
57629WCU2	MASSMU 0.85 06/09/23	AA+	Aa3	6/9/2023	1.8	3,816,000.00	100.9783	\$3,853,330.63
58769TAD7	MBART 2019-1 A3		Aaa	3/15/2024	2.5	2,699,022.46	100.9449	\$2,724,526.33
58989V2C7	MET 0.7 04/05/24	AA-	Aa3	4/5/2024	2.6	4,900,000.00	100.1823	\$4,908,935.00
606822AT1	MUFG 3.455 03/02/23	A-	A1	3/2/2023	1.5	3,000,000.00	104.6619	\$3,139,857.03
606822BD5	MUFG 3.407 03/07/24	A-	A1	3/7/2024	2.5	1,231,000.00	106.8224	\$1,314,984.10
60687YBF5	MIZUHO 1.241 07/10/24		A1	7/10/2024	1.9	5,000,000.00	101.238	\$5,061,900.00
60710AWS7	MIZUHO BK 0.24 10/27/21			10/27/2021	0.2	10,000,000.00	100.0269	\$10,002,689.80
60710RSA4	MIZUHO BANK .17 03/09/22			3/9/2022	0.5	4,000,000.00	100.0042	\$4,000,167.40
6174468W2	MS 0.529 01/25/24	A	A1	1/25/2024	1.4	1,700,000.00	100.095	\$1,701,615.00
61744YAQ1	MS 3.737 04/24/24	A	A1	4/24/2024	1.6	7,000,000.00	105.2596	\$7,368,174.17
61746BDJ2	MS 3 3/4 02/25/23	A	A1	2/25/2023	1.5	2,050,000.00	104.9583	\$2,151,645.68
62954WAB1	NTT 0.583 03/01/24		A1	3/1/2024	2.5	4,290,000.00	99.8914	\$4,285,341.62
63859UBE2	NWIDE 2 01/27/23	A+	A1	1/27/2023	1.4	4,955,000.00	102.4042	\$5,074,128.51
63859UBG7	NWIDE 0.55 01/22/24	A+	A1	1/22/2024	2.4	1,585,000.00	99.8274	\$1,582,264.56
63873QLP7	NATXS NY BR 0.34 11/16/21			11/16/2021	0.2	2,500,000.00	100.0511	\$2,501,276.25
63873QNA8	NATIXIS 0.23 02/09/22			2/9/2022	0.4	5,000,000.00	100.0458	\$5,002,289.95
63906YAA6	NWG 2 3/8 05/21/23	A+	A3	5/21/2023	1.7	4,250,000.00	103.371	\$4,393,267.54
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/2024	0	2,150,000.00	100.2339	\$2,155,027.78
65559CAC5	NDASS 0 5/8 05/24/24	AA	Aa3	5/24/2024	2.7	2,285,000.00	100.1976	\$2,289,515.23
65602YBX7	NO BK NY BR 0.24 11/16/21			11/16/2021	0.2	3,500,000.00	100.0276	\$3,500,964.39
65602YCL2	NORBK Float 11/18/21			11/18/2021	0	2,750,000.00	100.0206	\$2,750,567.05

65602YFY1	NORBK 0.25 01/20/22			1/20/2022	0.4	5,000,000.00	100.0445	\$5,002,224.95
67066GAL8	NVDA 0.584 06/14/24		A2	6/14/2024	1.8	5,010,000.00	100.3011	\$5,025,082.81
672240WH7	OAKLAND CA -B2-TXBL		Aa1	1/15/2025	3.4	3,255,000.00	102.4221	\$3,333,839.68
69033MWW3	OVERSEA 0.18 11/09/21			11/9/2021	0.2	10,000,000.00	100.013	\$10,001,300.90
69371RR40	PCAR 0 1/2 08/09/24			8/9/2024	2.9	2,790,000.00	99.8524	\$2,785,882.32
718172CD9	PM 2 1/2 11/02/22	A	A2	11/2/2022	1.1	5,000,000.00	102.3366	\$5,116,830.60
735000TK7	PTOTRN 0.821 05/1/2023	A+	A1	5/1/2023	1.7	240,000.00	100.669	\$241,605.60
74256LEL9	PFG 0 3/4 04/12/24		A1	4/12/2024	2.6	1,910,000.00	100.2973	\$1,915,679.08
773903AK5	ROK 0.35 08/15/23	A		8/15/2023	1	770,000.00	100.0198	\$770,152.21
79466LAG9	CRM 0 5/8 07/15/24			7/15/2024	0.9	7,850,000.00	100.2182	\$7,867,128.62
79773KBF0	SFO 0.616 06/15/2024	AA+	Aaa	6/15/2024	2.8	315,000.00	99.9619	\$314,879.89
798063GR8	SJQHGR 0.209 08/1/2022	AA-	Aa2	8/1/2022	0.9	535,000.00	99.9901	\$534,946.77
798063GS6	SJQHGR 0.309 08/1/2023	AA-	Aa2	8/1/2023	1.9	465,000.00	99.9026	\$464,547.18
798186N65	SJSSCD 0.221 08/1/2023		Aa1	8/1/2023	1.9	335,000.00	99.8682	\$334,558.50
799038NNO	SMTHGR 0.265 09/1/2023		Aaa	9/1/2023	2	3,160,000.00	99.9385	\$3,158,055.97
801139AC0	SAAGEN 0.66 08/1/2024			8/1/2024	2.9	250,000.00	100.1826	\$250,456.43
80286NAD8	SDART 2021-1 A3	AAA	Aaa	9/16/2024	3	2,840,000.00	100.0601	\$2,841,707.98
80286XAB0	SDART 2021-2 A2	AAA	Aaa	4/15/2024	2.6	757,017.43	100.0396	\$757,317.28
83050PTP4	SKANDINAVISKA .18 10/7/21			10/7/2021	0.1	10,000,000.00	100.0111	\$10,001,109.40
83050PTQ2	SKANDINAVISKA .21 2/1/22			2/1/2022	0.4	5,000,000.00	100.038	\$5,001,900.45
83051GAN8	SEB 0.55 09/01/23	AA	Aa2	9/1/2023	2	1,650,000.00	100.252	\$1,654,158.00
853254BQ2	STANLN 2.744 09/10/22	A	A2	9/10/2022	0	1,000,000.00	100.0497	\$1,000,497.05
85325VG87	STANLN Float 04/25/22			4/25/2022	0.1	7,000,000.00	100.0093	\$7,000,653.17
85325VJ43	STANLN Float 04/14/22			4/14/2022	0	8,000,000.00	100.0497	\$8,003,975.20
85325VJ84	STANLN 0.25 01/20/22			1/20/2022	0.4	6,000,000.00	100.0354	\$6,002,125.20
86562MBF6	SUMIBK 3.936 10/16/23		A1	10/16/2023	2.1	2,500,000.00	107.3627	\$2,684,068.05
86562MCC2	SUMIBK 0.508 01/12/24		A1	1/12/2024	2.4	700,000.00	99.9032	\$699,322.74
86960BAX0	SHBASS 3.9 11/20/23	AA+	Aa2	11/20/2023	2.2	3,000,000.00	107.9164	\$3,237,491.91
87020PAK3	SWEDA 1.3 06/02/23	AA-	Aa3	6/2/2023	1.8	7,850,000.00	101.531	\$7,970,183.50
891160A29	TD 1.45 04/03/23		Aaa	4/3/2023	1.6	5,000,000.00	101.8865	\$5,094,326.50
89236THF5	TOYOTA 0 1/2 08/14/23	A+	A1	8/14/2023	2	6,500,000.00	100.3582	\$6,523,281.57
902613AB4	UBS 1.008 07/30/24	A+		7/30/2024	1.9	6,480,000.00	100.6363	\$6,521,234.77
90275DNC0	UBS 0.25 08/16/2022			8/16/2022	1	4,000,000.00	99.8597	\$3,994,386.92
904764BN6	UNANA 0.626 08/12/24		A1	8/12/2024	0.9	1,820,000.00	100.097	\$1,821,765.86
912828S35	T 1 3/8 06/30/23			6/30/2023	1.8	37,000,000.00	102.1836	\$37,807,929.78
912828Y87	T 1 3/4 07/31/24			7/31/2024	2.9	47,000,000.00	103.9727	\$48,867,148.32
912828ZP8	T 0 1/8 05/15/23			5/15/2023	1.7	42,000,000.00	99.9336	\$41,972,109.48
91282CAW1	T 0 1/4 11/15/23			11/15/2023	2.2	4,300,000.00	100	\$4,300,000.00
91282CBU4	T 0 1/8 03/31/23			3/31/2023	1.6	22,975,000.00	99.957	\$22,965,127.87
91282CBV2	T 0 3/8 04/15/24			4/15/2024	2.6	13,380,000.00	100.0977	\$13,393,066.37
91282CBX8	T 0 1/8 04/30/23			4/30/2023	1.7	40,700,000.00	99.9297	\$40,671,383.02
91282CCD1	T 0 1/8 05/31/23			5/31/2023	1.7	22,000,000.00	99.9102	\$21,980,234.32
91282CCG4	T 0 1/4 06/15/24			6/15/2024	2.8	35,940,000.00	99.6953	\$35,830,495.13
91282CCK5	T 0 1/8 06/30/23			6/30/2023	1.8	19,315,000.00	99.9219	\$19,299,910.16
91282CCL3	T 0 3/8 07/15/24			7/15/2024	2.9	22,820,000.00	99.9844	\$22,816,434.38
91282CCN9	T 0 1/8 07/31/23			7/31/2023	1.9	75,500,000.00	99.8789	\$75,408,574.03
91282CCT6	T 0 3/8 08/15/24		Aaa	8/15/2024	3	8,195,000.00	99.9219	\$8,188,597.66
91324PDR0	UNH 2 3/8 08/15/24	A	A3	8/15/2024	3	2,800,000.00	105.3586	\$2,950,039.54
91324PEB4	UNH 0.55 05/15/24	A	A3	5/15/2024	0.7	740,000.00	100.0338	\$740,250.24
91412GT21	UNIV CA-AW-TXBL	AA	Aa2	5/15/2022	0.7	1,085,000.00	101.5783	\$1,102,124.12
91412GXA8	UNIV OF CA-AP-TXBL	AA	Aa2	5/15/2024	2.7	250,000.00	106.8282	\$267,070.38
91412HDL4	UNIV OF CA-P-TXBL-REF	AA-	Aa3	5/15/2024	2.7	1,610,000.00	107.8997	\$1,737,184.69
91412HKX0	UNVHGR 0.374 05/15/2023	AA-	Aa3	5/15/2023	1.7	3,270,000.00	100.0004	\$3,270,014.06
92348TAA2	VZOT 2020-A A1A		Aaa	7/22/2024	2.9	940,000.00	101.4982	\$954,082.70
94974BFC9	WFC 3 1/2 03/08/22	A+	A2	3/8/2022	0.5	418,000.00	101.6939	\$425,080.60
95000U2R3	WFC 1.654 06/02/24	A+	A2	6/2/2024	1.8	7,500,000.00	102.1043	\$7,657,824.75
96130AHR2	WSTP Float 02/11/22			2/11/2022	0.2	3,500,000.00	100.0078	\$3,500,273.84
USD	US DOLLARS			0	0	0	1	\$0.00