

CalTRUST Short Term Fund Holdings

Effective Date: 2/28/2020

| CUSIP | Description | Fitch Rating | Moody's | MaturityDate | Years | Shares | Price | Value |
|-----------|---------------------------|--------------|---------|--------------|-------|--------|---------------|--------------------------|
| 00084BK86 | ABN AMRO FDG USA LLC CP 0 | | | 10/8/20 | | 0.6 | 12,000,000.00 | 99.0956 \$11,891,473.32 |
| 02007TAB1 | ALLYA 2019-4 A2 | | Aaa | 10/17/22 | | 2.6 | 5,880,000.00 | 100.456 \$5,906,815.15 |
| 025816BV0 | AXP 0 05/17/21 | A | A3 | 5/17/21 | | 0.2 | 1,660,000.00 | 100.4224 \$1,667,011.89 |
| 02582JHZ6 | AMXCA 2018-4 A | AAA | | 12/15/23 | | 3.8 | 3,451,000.00 | 102.1206 \$3,524,182.60 |
| 02582JJP6 | AMXCA 2019-4 A | AAA | | 4/15/24 | | 0 | 9,500,000.00 | 100.0913 \$9,508,669.70 |
| 02665WBJ9 | HNDA 0 09/09/21 | | A2 | 9/9/21 | | 0 | 6,500,000.00 | 100.7522 \$6,548,889.82 |
| 02665WCY5 | HNDA 2.2 06/27/22 | | | 6/27/22 | | 2.3 | 1,535,000.00 | 102.0185 \$1,565,983.74 |
| 03066NAB0 | AMCAR 2019-3 A2A | | | 1/18/23 | | 2.9 | 8,160,000.00 | 100.5054 \$8,201,236.56 |
| 05531FAZ6 | BBT 2.15 02/01/21 | A+ | A3 | 2/1/21 | | 0.8 | 9,313,000.00 | 100.2868 \$9,339,712.11 |
| 05565EAV7 | BMW FLOAT 04/12/21 | | A1 | 4/12/21 | | 0.1 | 5,000,000.00 | 100.3712 \$5,018,558.30 |
| 05588CAB8 | BMWOT 2019-A A2 | AAA | | 5/25/22 | | 2.2 | 4,840,000.00 | 100.3033 \$4,854,677.30 |
| 05966DWZ1 | BANCO DE SANTANDER 1.87% | | | 10/15/20 | | 0.6 | 6,000,000.00 | 100.2441 \$6,014,645.94 |
| 06051GGP8 | BAC 2.369 07/21/21 | A+ | A2 | 7/21/21 | | 0.4 | 13,500,000.00 | 100.3089 \$13,541,702.85 |
| 06051GGS2 | BAC 2.328 10/01/21 | A+ | A2 | 10/1/21 | | 0.6 | 6,700,000.00 | 100.4187 \$6,728,055.18 |
| 06367BDS5 | BMO 2.00 3/18/20 | | | 3/18/20 | | 0.1 | 5,700,000.00 | 100.0226 \$5,701,288.71 |
| 06367T4X5 | BMO 0 04/13/21 | AA- | Aa2 | 4/13/21 | | 0.1 | 10,000,000.00 | 100.106 \$10,010,600.00 |
| 064159LH7 | BNS 0 04/20/21 | AA- | Aa2 | 4/20/21 | | 0.1 | 7,000,000.00 | 100.4146 \$7,029,024.87 |
| 06739FJK8 | BACR 0 01/11/21 | A+ | A2 | 1/11/21 | | 0.1 | 5,000,000.00 | 99.8916 \$4,994,579.60 |
| 06742TNB8 | BACR FLOAT 04/30/20 | | | 4/30/20 | | 0 | 8,000,000.00 | 100.0819 \$8,006,550.00 |
| 06742TPH3 | BACR FLOAT 08/10/20 | | | 8/10/20 | | 0 | 10,000,000.00 | 100.1872 \$10,018,716.70 |
| 06742TPP5 | BARCLAYS BANK PLC | | | 9/10/20 | | 0.5 | 10,000,000.00 | 100.4046 \$10,040,458.80 |
| 06742TPX8 | BACR FLOAT 10/08/20 | | | 10/8/20 | | 0.1 | 10,000,000.00 | 100.2144 \$10,021,435.20 |
| 06744CFV8 | BACR 0 08/07/20 | A+ | A2 | 8/7/20 | | 0.2 | 5,000,000.00 | 100.2343 \$5,011,715.15 |
| 09248U700 | BLACKROCK LIQ FDS FEDFUND | | | 0 | | 0 | 65,508,593.32 | 100 \$65,508,593.32 |
| 09659QAD9 | BMWOT 2018-A A3 | AAA | Aaa | 4/25/22 | | 2.2 | 2,912,170.27 | 100.4952 \$2,926,591.63 |
| 110122BY3 | BMY 2.6 05/16/22 | A- | A2 | 5/16/22 | | 2.2 | 0 | 0 \$0.00 |
| 136069TY7 | CM 2.55 06/16/22 | | | 6/16/22 | | 2.3 | 5,000,000.00 | 102.4301 \$5,121,506.25 |
| 14041NFN6 | COMET 2017-A4 A4 | AAA | | 9/15/20 | | 0.5 | 5,750,000.00 | 100.3322 \$5,769,102.08 |
| 14043MAB7 | COPAR 2020-1 A2 | | | 6/15/23 | | 3.3 | 5,810,000.00 | 100.5073 \$5,839,472.39 |
| 14315NAJ9 | CARMX 2019-1 A2B | AAA | | 7/15/22 | | 0 | 4,879,057.14 | 100.0442 \$4,881,213.68 |

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|-----------|---------------------------|-----|-----|----------|-----|---------------|----------|-----------------|
| 14315WAB6 | CARMX 2019-4 A2A | AAA | | 3/15/23 | 3 | 3,450,000.00 | 100.5599 | \$3,469,316.90 |
| 14315XAB4 | CARMX 2020-1 A2 | | | 4/17/23 | 3.1 | 2,950,000.00 | 100.6741 | \$2,969,885.95 |
| 14316LAB9 | CARMX 2019-2 A2A | AAA | | 7/15/22 | 2.4 | 4,712,312.38 | 100.6389 | \$4,742,419.82 |
| 14912L7D7 | CAT 1.931 10/01/21 | | | 10/1/21 | 1.6 | 6,510,000.00 | 100.6273 | \$6,550,840.09 |
| 14913Q2N8 | CAT 3.15 09/07/21 | A | A3 | 9/7/21 | 1.5 | 3,490,000.00 | 102.7458 | \$3,585,828.45 |
| 14913Q2P3 | CAT 0 09/07/21 | A | A3 | 9/7/21 | 0 | 2,225,000.00 | 100.2245 | \$2,229,994.26 |
| 161571HE7 | CHAIT 2016-A4 A4 | AAA | NR | 7/15/22 | 2.4 | 1,500,000.00 | 100 | \$1,499,999.85 |
| 161571HN7 | CHAIT 2018-A1 A1 | AAA | | 4/17/23 | 0 | 8,230,000.00 | 100.0566 | \$8,234,657.36 |
| 166764AH3 | CVX 3.191 06/24/23 | | Aa2 | 6/24/23 | 3.1 | 3,755,000.00 | 104.9038 | \$3,939,139.30 |
| 166764AT7 | CVX 2.411 03/03/22 | | | 3/3/22 | 1.8 | 5,000,000.00 | 102.0758 | \$5,103,790.40 |
| 17305EGK5 | CCCIT 2018-A1 A1 | AAA | Aaa | 1/20/23 | 2.9 | 5,400,000.00 | 100.94 | \$5,450,758.38 |
| 17325FAV0 | C 3.165 02/19/22 | | | 2/19/22 | 1 | 10,000,000.00 | 101.4981 | \$10,149,805.00 |
| 22532XKZ0 | ACAFP FLOAT 07/13/20 | | | 7/13/20 | 0.1 | 12,000,000.00 | 100.1773 | \$12,021,275.40 |
| 22549LD93 | CSNY CD 1.72% 11/02/2020 | | | 11/2/20 | 0.7 | 10,000,000.00 | 100.3051 | \$10,030,507.00 |
| 22549LZD0 | CREDIT SUISSE NEW YORK BR | | | 1/22/21 | 0.9 | 8,000,000.00 | 100.4768 | \$8,038,143.68 |
| 22550L2A8 | CS 2.1 11/12/21 | | A1 | 11/12/21 | 1.7 | 4,880,000.00 | 100.9642 | \$4,927,055.16 |
| 22550UAA9 | CS FLOAT 02/04/22 | | | 2/4/22 | 0 | 12,000,000.00 | 99.9357 | \$11,992,286.16 |
| 233851BV5 | DAIGR 2.45 05/18/20 | A- | A3 | 5/18/20 | 0.2 | 8,000,000.00 | 100.1588 | \$8,012,706.56 |
| 24422EUW7 | DE FLOAT 06/07/21 CORP | A | A2 | 6/7/21 | 0 | 1,810,000.00 | 100.4297 | \$1,817,777.35 |
| 254683CL7 | DCENT 2019-A2 A | AAA | | 12/15/23 | 0 | 7,500,000.00 | 100.1038 | \$7,507,786.50 |
| 26208QAB3 | DRIVE 2020-1 A2 | | | 12/15/22 | 2.8 | 6,520,000.00 | 100.2738 | \$6,537,848.50 |
| 26208RAB1 | DRIVE 2019-2 A2A | | Aaa | 3/15/22 | 2 | 762,357.78 | 100.0632 | \$762,839.36 |
| 26209AAB7 | DRIVE 2019-4 A2A | | Aaa | 6/15/22 | 2.3 | 4,630,719.23 | 100.1767 | \$4,638,899.86 |
| 26209WAB9 | DRIVE 2019-3 A2A | | Aaa | 9/15/22 | 2.5 | 3,157,264.94 | 100.2535 | \$3,165,267.03 |
| 3134GU3E8 | FHLMC 1.8 01/17/2023 | | | 1/17/23 | 0.4 | 8,000,000.00 | 100.2343 | \$8,018,747.36 |
| 341081FW2 | NEE FLOAT 05/06/22 | A+ | A1 | 5/6/22 | 0.2 | 1,590,000.00 | 99.866 | \$1,587,869.40 |
| 34528DAB9 | FORDL 2019-B A2A | AAA | Aaa | 2/15/22 | 2 | 2,550,000.00 | 100.4554 | \$2,561,611.43 |
| 34528QHB3 | FORDF 2019-3 A2 | | Aaa | 9/15/24 | 0 | 4,590,000.00 | 100.44 | \$4,610,197.38 |
| 34531MAB4 | FORDL 2020-A A2 | | | 7/15/20 | 0.4 | 4,470,000.00 | 100.5168 | \$4,493,101.41 |
| 34532FAB8 | FORDL 2019-A A2A MTGE | AAA | Aaa | 9/15/21 | 1.5 | 5,346,817.44 | 100.3514 | \$5,365,604.02 |
| 34533FAD3 | FORDO 2019-A A3 | AAA | Aaa | 9/15/23 | 3.5 | 6,075,000.00 | 102.0413 | \$6,199,010.19 |
| 36257AAB7 | GMALT 2019-2 A2A | | Aaa | 6/21/21 | 1.3 | 3,629,382.20 | 100.3858 | \$3,643,383.63 |
| 36257FAB6 | GMCAR 2019-2 A2 | | Aaa | 6/16/22 | 2.3 | 1,954,506.08 | 100.3024 | \$1,960,416.51 |
| 36258MAB0 | GMCAR 2019-4 A2A | AAA | AAA | 11/16/22 | 2.7 | 6,100,000.00 | 100.2447 | \$6,114,928.53 |

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|-----------|---------------------------|-----|-----|----------|-----|---------------|----------|-----------------|
| 36258NAB8 | GMCAR 2020-1 A2 | | | 1/17/23 | 2.9 | 1,930,000.00 | 100.4522 | \$1,938,727.27 |
| 36259KAB3 | GMALT 2020-1 A2A | | | 4/20/22 | 2.1 | 4,100,000.00 | 100.3711 | \$4,115,215.10 |
| 369550BF4 | GD 0 05/11/21 | WD | A2 | 5/11/21 | 0.2 | 2,750,000.00 | 100.3899 | \$2,760,722.97 |
| 3814267X7 | GS FLOAT 05/24/21 | A+ | A1 | 5/24/21 | 0.2 | 4,915,000.00 | 100.0662 | \$4,918,252.26 |
| 404280AN9 | HSBC 4 03/30/22 | A+ | A2 | 3/30/22 | 2.1 | 5,320,000.00 | 104.4287 | \$5,555,607.53 |
| 404280BF5 | HSBC 2.65 01/05/22 | | | 1/5/22 | 1.9 | 8,890,000.00 | 101.776 | \$9,047,887.73 |
| 41284UAB0 | HDMOT 2020-A A2A | | | 1/17/23 | 2.9 | 2,400,000.00 | 100.5392 | \$2,412,939.84 |
| 43811BAC8 | HAROT 2017-2 A3 | | Aaa | 8/16/21 | 1.5 | 902,839.26 | 100.0637 | \$903,414.28 |
| 43813RAB3 | HAROT 2020-1 A2 | AAA | Aaa | 10/21/22 | 2.6 | 8,310,000.00 | 100.4426 | \$8,346,775.91 |
| 43814PAC4 | HAROT 2017-3 A3 | AAA | | 9/20/21 | 1.6 | 895,294.41 | 100.0397 | \$895,649.93 |
| 43814UAC3 | HAROT 2018-1 A3 MTGE | | Aaa | 2/15/22 | 2 | 1,715,478.09 | 100.6605 | \$1,726,808.82 |
| 43814UAF6 | HAROT 2018-2 A2 | AAA | | 12/18/20 | 0.8 | 153,903.42 | 100.0583 | \$153,993.07 |
| 438516BT2 | HON 2.15 08/08/22 | | | 8/8/22 | 2.4 | 0 | 0 | \$0.00 |
| 44932HAE3 | IBM 0 01/20/21 | WD | A2 | 1/20/21 | 0.1 | 3,000,000.00 | 100.2137 | \$3,006,412.38 |
| 44932NAB6 | HART 2019-A A2 | AAA | | 12/15/21 | 1.8 | 5,866,969.98 | 100.4 | \$5,890,437.27 |
| 44935SAB2 | HALST 2020-A A2 | | | 5/16/22 | 2.2 | 3,500,000.00 | 100.558 | \$3,519,531.05 |
| 459058GK3 | IBRD FLOAT 08/21/20 | | Aaa | 8/21/20 | 0 | 11,000,000.00 | 100.0695 | \$11,007,644.23 |
| 459200JW2 | IBM 2.8 05/13/21 | WD | A2 | 5/13/21 | 1.2 | 6,000,000.00 | 101.9296 | \$6,115,778.28 |
| 46647PAC0 | JPM 0 03/09/21 | AA- | A2 | 3/9/21 | 0 | 15,000,000.00 | 100.0367 | \$15,005,497.65 |
| 46647PAT3 | JPM 0 06/18/22 | AA- | A2 | 6/18/22 | 0.1 | 4,790,000.00 | 100.285 | \$4,803,651.50 |
| 53947BB25 | LLOYDS FLOAT 07/15/20 | | | 7/15/20 | 0.1 | 8,000,000.00 | 100.1855 | \$8,014,840.00 |
| 53947CE61 | LLOYDS 1.65 11/13/20 | | | 11/13/20 | 0.7 | 10,000,000.00 | 100.196 | \$10,019,599.50 |
| 55379W4A1 | MUFG BK LTD N Y BRH 1.98% | | | 10/15/20 | 0.6 | 12,000,000.00 | 100.4203 | \$12,050,436.96 |
| 55379WS31 | MUFG BK LTD N Y BRH CD | | | 5/29/20 | 0.2 | 12,500,000.00 | 100.1664 | \$12,520,794.88 |
| 55379WU20 | MUFG FLOAT 07/16/21 | | | 7/16/21 | 0.1 | 11,500,000.00 | 100.3381 | \$11,538,877.71 |
| 55379WU95 | MUFG BANK LTD/NY | | | 7/31/20 | 0.4 | 5,000,000.00 | 100.3429 | \$5,017,147.45 |
| 55379WYA8 | MUFG FLOAT 01/25/21 | | | 1/25/21 | 0.2 | 5,000,000.00 | 100.3487 | \$5,017,433.65 |
| 58769TAB1 | MBART 2019-1 A2A | | Aaa | 6/15/22 | 2.3 | 2,980,000.00 | 100.3271 | \$2,989,748.47 |
| 58770FAB8 | MBALT 2020-A A2 | | | 3/15/22 | 2 | 1,450,000.00 | 100.3528 | \$1,455,115.02 |
| 59217GCL1 | MET 2.4 01/08/21 | AA- | Aa3 | 1/8/21 | 0.9 | 1,400,000.00 | 100.783 | \$1,410,962.22 |
| 606822AX2 | MUFG 0 07/26/21 | A | A1 | 7/26/21 | 0.2 | 3,000,000.00 | 100.5878 | \$3,017,632.53 |
| 6174468K8 | MS FLOAT 01/20/23 | | | 1/20/23 | 0.1 | 9,200,000.00 | 100.1771 | \$9,216,294.49 |
| 61746BEE2 | MS 0 01/20/22 | A | A3 | 1/20/22 | 0.1 | 10,000,000.00 | 100.6918 | \$10,069,177.00 |
| 63873JH78 | NATIXIS DISC COML PAPER 0 | | | 8/7/20 | 0.4 | 11,000,000.00 | 99.4092 | \$10,935,014.09 |

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|-----------|---------------------------|-----|-----|----------|-----|---------------|----------|-----------------|
| 63873NQ87 | NATIXIS N Y BRH CD 2.7% | | | 4/3/20 | 0.1 | 4,000,000.00 | 100.1107 | \$4,004,427.64 |
| 63873QDX9 | NATIXIS NY BRH CD 1.72% | | | 8/3/20 | 0.4 | 6,000,000.00 | 100.0381 | \$6,002,287.80 |
| 64952WCJ0 | NYLIFE 1.7 09/14/21 | | | 9/14/21 | 1.5 | 0 | 0 | \$0.00 |
| 64952WDK6 | NYLIFE FLOAT 01/21/22 | AAA | Aaa | 1/21/22 | 0.1 | 5,000,000.00 | 100.3291 | \$5,016,456.70 |
| 65474VAN1 | NMOTR 2017-B A | AAA | Aaa | 4/18/22 | 0 | 10,260,000.00 | 100.03 | \$10,263,078.00 |
| 65474VAP6 | NMOTR 2017-C A | AAA | Aaa | 10/17/22 | 0 | 9,210,000.00 | 100.07 | \$9,216,446.08 |
| 65474VAQ4 | NMOTR 2019-A A | AAA | Aaa | 2/15/24 | 0 | 3,070,000.00 | 100.4496 | \$3,083,802.72 |
| 65478AAE3 | NAROT 2015-C A4 | AAA | Aaa | 2/15/22 | 2 | 552,071.08 | 100.0014 | \$552,078.86 |
| 65478GAD2 | NAROT 2017-B A3 | AAA | Aaa | 10/15/21 | 1.6 | 1,883,240.70 | 100.0952 | \$1,885,034.30 |
| 65479JAB9 | NAROT 2019-C A2A | | Aaa | 9/15/22 | 2.5 | 2,700,000.00 | 100.5348 | \$2,714,440.41 |
| 65479NAB0 | NALT 2020-A A2A | | | 5/16/22 | 2.2 | 5,600,000.00 | 100.5676 | \$5,631,782.80 |
| 65479PAB5 | NALT 2019-A A2 | | Aaa | 7/15/21 | 1.4 | 9,857,462.66 | 100.4588 | \$9,902,689.68 |
| 65602VYW0 | NORINCHUKIN BK N Y BRH CD | | | 6/18/20 | 0.3 | 12,000,000.00 | 100.0673 | \$12,008,070.48 |
| 68389XBK0 | ORCL 1.9 09/15/21 | A | A1 | 9/15/21 | 1.4 | 10,000,000.00 | 100.7896 | \$10,078,959.10 |
| 69353RFM5 | PNC 0 03/12/21 | A+ | A2 | 3/12/21 | 0 | 5,000,000.00 | 100.2346 | \$5,011,730.95 |
| 69353RFU7 | PNC FLOAT 02/24/23 | | | 2/24/23 | 0.2 | 5,200,000.00 | 99.6833 | \$5,183,531.29 |
| 69371RP34 | PCAR 0 05/10/21 | | A1 | 5/10/21 | 0.2 | 4,135,000.00 | 100.1288 | \$4,140,326.87 |
| 80283LAQ6 | SANUK 0 11/03/20 | A+ | Aa3 | 11/3/20 | 0.2 | 8,340,000.00 | 100.1596 | \$8,353,314.64 |
| 80283LAV5 | SANUK 3 3/4 11/15/21 | | | 11/15/21 | 1.7 | 2,000,000.00 | 103.6126 | \$2,072,252.20 |
| 80285HAB6 | SDART 2019-1 A2A | AAA | | 1/18/22 | 1.9 | 69,484.40 | 100.0575 | \$69,524.38 |
| 80286GAB7 | SDART 2019-2 A2 | AAA | Aaa | 7/15/22 | 2.4 | 2,875,196.13 | 100.2254 | \$2,881,676.53 |
| 83050PFF1 | SKANDINAVISKA ENSKILDA CD | | | 4/23/20 | 0.2 | 10,000,000.00 | 100.0597 | \$10,005,968.30 |
| 83051GAL2 | SEB FLOAT 12/12/22 | AA- | Aa2 | 12/12/22 | 0 | 4,600,000.00 | 100.5621 | \$4,625,858.72 |
| 853254BM1 | STANLN 4.247 01/20/23 | A | A2 | 1/20/23 | 1.9 | 4,200,000.00 | 103.9724 | \$4,366,839.96 |
| 85325V3X6 | STANDARD CHARTERED BK NY | | | 11/12/20 | 0.7 | 6,000,000.00 | 100.1432 | \$6,008,591.82 |
| 86565B6X4 | SUMIBK FLOAT 11/12/21 | | | 11/12/21 | 0.2 | 8,000,000.00 | 100.0832 | \$8,006,658.96 |
| 867914BM4 | TFC 2.7 01/27/22 | A+ | A3 | 1/27/22 | 1.8 | 10,000,000.00 | 102.239 | \$10,223,902.60 |
| 87019VA72 | SWEDBANK SPARKBANKEN SVEN | | | 7/22/20 | 0.4 | 18,200,000.00 | 100.1243 | \$18,222,622.78 |
| 89114M3A3 | TORONTO DOMINION BK NY CD | | | 7/24/20 | 0.4 | 11,000,000.00 | 100.3365 | \$11,037,014.34 |
| 89114QCC0 | TD FLOAT 03/17/21 | | Aa3 | 3/17/21 | 0 | 12,000,000.00 | 100.1139 | \$12,013,669.08 |
| 89232HAB1 | TAOT 2020-A A2 | | | 11/15/22 | 2.7 | 4,990,000.00 | 100.4776 | \$5,013,834.24 |
| 89233MAB9 | TAOT 2019-D A2 | | Aaa | 7/15/22 | 2.4 | 4,850,000.00 | 100.3409 | \$4,866,535.59 |
| 89236TGK5 | TOYOTA FLOAT 10/07/21 | | Aa3 | 10/7/21 | 0.1 | 4,000,000.00 | 100.3557 | \$4,014,227.16 |
| 89238UAB6 | TAOT 2019-C A2A | | Aaa | 4/15/22 | 2.1 | 2,000,000.00 | 100.3812 | \$2,007,624.00 |

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|-----------|--------------------------|-----|-----|----------|-----|---------------|----------|-----------------|
| 90331HNV1 | USB 3.4 07/24/23 | AA- | A1 | 7/24/23 | 3.3 | 1,160,000.00 | 106.3486 | \$1,233,643.90 |
| 908906AC4 | UNBC 3 1/2 06/18/22 | A | A2 | 6/18/22 | 2.3 | 1,445,000.00 | 104.3053 | \$1,507,212.03 |
| 911312BH8 | UPS 0 04/01/21 | | A2 | 4/1/21 | 0.1 | 5,000,000.00 | 100.1654 | \$5,008,269.90 |
| 912828Z2 | T 1 5/8 10/15/20 | AAA | Aaa | 10/15/20 | 0.6 | 40,000,000.00 | 100.2383 | \$40,095,312.40 |
| 9128285G1 | T 2 7/8 10/31/20 | AAA | Aaa | 10/31/20 | 0.7 | 25,000,000.00 | 101.1016 | \$25,275,390.50 |
| 9128285X4 | T 2 1/2 01/31/21 | AAA | Aaa | 1/31/21 | 0.9 | 50,000,000.00 | 101.25 | \$50,625,000.00 |
| 912828L32 | US TREASURY NOTE | AAA | Aaa | 8/31/20 | 0.5 | 20,000,000.00 | 100.0781 | \$20,015,625.00 |
| 912828NT3 | US TREASURY NOTE | AAA | Aaa | 8/15/20 | 0.5 | 51,805,000.00 | 100.6211 | \$52,126,757.75 |
| 912828P87 | T 1 1/8 02/28/21 | AAA | Aaa | 2/28/21 | 1 | 50,000,000.00 | 100.0273 | \$50,013,672.00 |
| 912828S27 | US TREASURY NOTE | AAA | Aaa | 6/30/21 | 1.3 | 50,000,000.00 | 100.1289 | \$50,064,453.00 |
| 912828VP2 | US TREASURY N/B 07/31/20 | AAA | Aaa | 7/31/20 | 0.4 | 34,000,000.00 | 100.2891 | \$34,098,281.08 |
| 912828VZ0 | US TREASURY NOTE | AAA | Aaa | 9/30/20 | 0.6 | 40,000,000.00 | 100.4414 | \$40,176,562.40 |
| 912828XM7 | US TREASURY NOTE | AAA | Aaa | 7/31/20 | 0.4 | 2,500,000.00 | 100.1484 | \$2,503,710.95 |
| 91324PCC4 | UNH 2 7/8 03/15/23 | A- | A3 | 3/15/23 | 3 | 7,000,000.00 | 104.2758 | \$7,299,308.31 |
| 949746RS2 | WFC 2 1/2 03/04/21 | A+ | A2 | 3/4/21 | 1 | 12,200,000.00 | 100.7781 | \$12,294,927.71 |
| 94988J5N3 | WFC 2.6 01/15/21 | AA- | Aa2 | 1/15/21 | 0.9 | 4,355,000.00 | 100.8852 | \$4,393,548.89 |
| 961214DG5 | WSTP 2.8 01/11/22 | | | 1/11/22 | 1.9 | 5,000,000.00 | 102.3716 | \$5,118,581.75 |
| USD | US DOLLARS | | | 0 | 0 | 0 | 1 | \$0.00 |