

CalTRUST Short Term Fund Holdings

Effective Date: 9/2/2019

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Value
02007JAB3	ALLYA 2018-3 A2		Aaa	5/17/21	1.7	1,855,295.52	100.0721	\$1,856,633.93
025816BV0	AXP 0 05/17/21	A	A3	5/17/21	0.2	1,660,000.00	100.3215	\$1,665,336.10
02665WBJ9	HNDA 0 09/09/21		A2	9/9/21	0	6,500,000.00	100.6529	\$6,542,438.63
02665WBS9	HNDA 0 07/20/20		A2	7/20/20	0.1	6,000,000.00	100.1608	\$6,009,646.50
03065TAD4	AMCAR 2016-4 A3	AAA		7/8/21	1.8	1,023,548.32	99.9633	\$1,023,172.98
03066GAB5	AMCAR 2019-1 A2A			6/20/22	2.8	10,000,000.00	100.4406	\$10,044,064.00
03066HAB3	AMCAR 2018-1 A2A	AAA		7/19/21	1.9	1,725,850.70	100.0545	\$1,726,790.77
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/9/20	1.2	1,630,000.00	100.37	\$1,636,030.19
05531FAT0	BBT 0 01/15/20	A+	A2	1/15/20	0.1	2,459,000.00	100.1831	\$2,463,501.74
05565EAV7	BMW FLOAT 04/12/21			4/12/21	0.1	5,000,000.00	100.0288	\$5,001,440.00
05966DTD4	BANCO SANTANDER			1/29/20	0.4	5,000,000.00	100.4184	\$5,020,922.15
05971SYE6	BANCO SANTANDER SA 0% CP			11/14/19	0.2	10,000,000.00	99.5484	\$9,954,843.30
06051GGN3	BAC 0 07/21/21	A+	A3	7/21/21	0.1	12,500,000.00	100.2984	\$12,537,299.75
06053P2C0	BANK OF AMERICA NA FR			1/3/20	0.3	10,000,000.00	100.2007	\$10,020,069.30
06367T4X5	BMO 0 04/13/21	AA-	Aa2	4/13/21	0.1	10,000,000.00	100.3965	\$10,039,649.00
064159LH7	BNS 0 04/20/21	AA-	Aa2	4/20/21	0.1	7,000,000.00	100.4719	\$7,033,033.00
06739FJK8	BACR 0 01/11/21	A+	A2	1/11/21	0.1	5,000,000.00	99.8384	\$4,991,921.50
06742TJK3	BARCLAYS BANK PLC NEW YOR			9/19/19	0	10,000,000.00	100.0399	\$10,003,992.00
06742TKR6	BACR FLOAT 10/15/19			10/15/19	0.1	10,000,000.00	100.0298	\$10,002,977.70
06742TLB0	BARCLAYS BANK PLC			1/31/20	0.4	3,000,000.00	100.463	\$3,013,891.20
06742TLX2	BARCLAYS BANK PLC CD			12/5/19	0.3	7,000,000.00	100.2438	\$7,017,065.37
06742TNB8	BACR FLOAT 04/30/20			4/30/20	0.1	8,000,000.00	100.0617	\$8,004,938.56
06742TPH3	BACR FLOAT 08/10/20			8/10/20	0	10,000,000.00	99.9245	\$9,992,449.40
06744CFV8	BACR 0 08/07/20	A+	A2	8/7/20	0.2	5,000,000.00	100.2512	\$5,012,561.35
07330NAP0	BBT 0 01/15/20	A+	A1	1/15/20	0.1	2,000,000.00	100.1092	\$2,002,183.96
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0	79,201,812.83	100	\$79,201,812.83
09659QAD9	BMWOT 2018-A A3			4/25/22	2.6	4,218,000.00	100.22	\$4,227,280.44
097023AZ8	BA 4 7/8 02/15/20	A	A2	2/15/20	0.5	3,000,000.00	101.202	\$3,036,059.76
13063A7G3	CALIFORNIA ST	AA-	Aa3	10/1/19	0.1	2,900,000.00	100.3	\$2,908,700.00
14041NFN6	COMET 2017-A4 A4			9/15/20	1	5,750,000.00	100.1416	\$5,758,142.58

14314RAH5	CARMX 2017-4 A2A	AAA		4/15/21	1.6	462,007.36	99.975	\$461,891.72
14315NAJ9	CARMX 2019-1 A2B			7/15/22	0	8,751,296.88	100.0114	\$8,752,297.15
14316LAB9	CARMX 2019-2 A2A			7/15/22	2.9	6,040,000.00	100.6297	\$6,078,035.69
14913Q2P3	CAT 0 09/07/21	A	A3	9/7/21	0	2,225,000.00	100.0612	\$2,226,362.06
161571HE7	CHAIT 2016-A4 A4			7/15/22	2.9	1,500,000.00	99.592	\$1,493,879.55
161571HN7	CHAIT 2018-A1 A1	AAA		4/17/23	0	8,230,000.00	100.1281	\$8,240,541.81
17305EGK5	CCCIT 2018-A1 A1	AAA	Aaa	1/20/23	3.4	5,400,000.00	100.9863	\$5,453,262.36
17325FAK4	C 0 10/20/20	A+	A1	10/20/20	0.1	9,500,000.00	100.1241	\$9,511,789.50
22532XKZ0	ACAFP FLOAT 07/13/20			7/13/20	0.1	12,000,000.00	100.2035	\$12,024,417.84
22549LSK2	CS FLOAT 01/15/20			1/15/20	0	6,000,000.00	100.058	\$6,003,480.00
233851BV5	DAIGR 2.45 05/18/20	A-	A2	5/18/20	0.7	8,000,000.00	100.1464	\$8,011,708.16
24422ETY5	DE 0 01/08/21	A	A2	1/8/21	0.1	1,355,000.00	99.9702	\$1,354,596.05
24422EUF4	DE 0 01/07/20	A	A2	1/7/20	0.1	10,000,000.00	100.0726	\$10,007,263.60
24422EUW7	DE FLOAT 06/07/21 CORP			6/7/21	0	1,810,000.00	100.219	\$1,813,964.62
254683CL7	DCENT 2019-A2 A			12/15/23	0	7,500,000.00	100.16	\$7,511,997.75
26208NAB0	DRIVE 2019-1 A2A			9/15/21	2	3,681,893.44	100.0946	\$3,685,376.51
26208RAB1	DRIVE 2019-2 A2A			3/15/22	2.5	5,847,726.87	100.2103	\$5,860,025.81
26209WAB9	DRIVE 2019-3 A2A			9/15/22	3	7,000,000.00	100.1972	\$7,013,805.40
3134GT3M3	FHLMC 2.05 08/26/22			8/26/22	0.5	10,000,000.00	100.0077	\$10,000,772.30
341081FW2	NEE FLOAT 05/06/22			5/6/22	0.2	1,590,000.00	100.0271	\$1,590,431.03
34528DAB9	FORDL 2019-B A2A			2/15/22	2.5	2,550,000.00	100.1295	\$2,553,303.27
34528QDW1	FORDF 2015-2 A1	AAA	Aaa	1/15/22	2.4	2,719,000.00	99.9101	\$2,716,555.08
34532FAB8	FORDL 2019-A A2A MTGE			9/15/21	2	8,000,000.00	100.3592	\$8,028,739.20
34533FAD3	FORDO 2019-A A3			9/15/23	4	6,075,000.00	101.8525	\$6,187,537.55
36257AAB7	GMALT 2019-2 A2A			6/21/21	1.8	5,000,000.00	100.3928	\$5,019,639.00
36257FAB6	GMCAR 2019-2 A2			6/16/22	2.8	3,814,677.36	100.3138	\$3,826,645.91
369550BF4	GD 0 05/11/21	WD	A2	5/11/21	0.2	2,750,000.00	100.4738	\$2,763,029.83
375558BB8	GILD 2.55 09/01/20		A3	9/1/20	1	16,000,000.00	100.5321	\$16,085,140.32
3814267X7	GS FLOAT 05/24/21			5/24/21	0.2	4,915,000.00	100.0598	\$4,917,941.58
43811BAC8	HAROT 2017-2 A3			8/16/21	2	1,701,989.72	99.8284	\$1,699,069.45
43814PAC4	HAROT 2017-3 A3	AAA		9/20/21	2.1	1,606,472.09	99.8605	\$1,604,231.38
43814UAC3	HAROT 2018-1 A3 MTGE		Aaa	2/15/22	2.5	2,465,000.00	100.5325	\$2,478,126.86
43814UAF6	HAROT 2018-2 A2	AAA		12/18/20	1.3	4,042,789.32	100.1259	\$4,047,878.79
43815NAB0	HAROT 2019-3 A2			4/15/22	2.6	5,550,000.00	100.0277	\$5,551,534.58

44932HAE3	IBM 0 01/20/21	A	A1	1/20/21	0.1	3,000,000.00	100.1652	\$3,004,954.77
44932NAB6	HART 2019-A A2			12/15/21	2.3	7,930,000.00	100.4444	\$7,965,242.51
459058GK3	IBRD FLOAT 08/21/20		Aaa	8/21/20	0	11,000,000.00	100.0572	\$11,006,290.90
46647PAC0	JPM 0 03/09/21	AA-	A2	3/9/21	0	5,000,000.00	100.145	\$5,007,250.00
46647PAT3	JPM 0 06/18/22	AA-	A2	6/18/22	0	4,790,000.00	100.159	\$4,797,618.40
53947BB25	LLOYDS FLOAT 07/15/20			7/15/20	0.1	8,000,000.00	99.949	\$7,995,920.00
55379WS31	MUFG BK LTD N Y BRH CD			5/29/20	0.7	12,500,000.00	100.1132	\$12,514,144.50
55379WU20	MUFG FLOAT 07/16/21			7/16/21	0.1	11,500,000.00	99.9994	\$11,499,935.37
55379WU95	MUFG BANK LTD/NY			7/31/20	0.9	5,000,000.00	100.1772	\$5,008,858.80
55379WXW1	MUFG FLOAT 10/24/19			10/24/19	0.1	5,000,000.00	100.0131	\$5,000,653.75
55379WYA8	MUFG FLOAT 01/25/21			1/25/21	0.1	5,000,000.00	100.245	\$5,012,248.85
606822AX2	MUFG 0 07/26/21	A	A1	7/26/21	0.1	3,000,000.00	100.2946	\$3,008,838.00
6174467P8	MS 5 1/2 07/24/20			7/24/20	0.9	6,000,000.00	102.9644	\$6,177,866.10
61747YDX0	MS 0 01/27/20	A	A3	1/27/20	0.2	5,095,000.00	100.4083	\$5,115,803.45
62479MW90	MUFG BANK LTD/NY			9/9/19	0	1,600,000.00	99.9433	\$1,599,093.33
63873NQ87	NATIXIS N Y BRH CD 2.7%			4/3/20	0.6	4,000,000.00	100.4109	\$4,016,434.52
65474VAN1	NMOTR 2017-B A	AAA	Aaa	4/18/22	0	10,260,000.00	100.1471	\$10,275,088.36
65474VAP6	NMOTR 2017-C A	AAA	Aaa	10/17/22	0	9,210,000.00	100.0496	\$9,214,570.00
65474VAQ4	NMOTR 2019-A A			2/15/24	0	3,070,000.00	100.3892	\$3,081,948.44
65478AAE3	NAROT 2015-C A4			2/15/22	2.5	3,121,750.97	99.8583	\$3,117,327.45
65478GAD2	NAROT 2017-B A3	AAA	Aaa	10/15/21	2.1	3,396,557.70	99.875	\$3,392,311.66
65478VAD9	NAROT 2016-B A3	AAA	Aaa	1/15/21	1.4	662,613.32	99.8634	\$661,708.46
65479PAB5	NALT 2019-A A2			7/15/21	1.9	12,470,000.00	100.4304	\$12,523,669.63
65558TJZ9	NORDEA BK ABP NEW YORK BR			12/3/19	0.3	8,000,000.00	100.0249	\$8,001,992.80
693476BJ1	PNC 5 1/8 02/08/20	A+	A3	2/8/20	0.4	12,000,000.00	101.2379	\$12,148,551.72
69353RFD5	PNC 0 05/19/20	A+	A2	5/19/20	0.2	2,025,000.00	100.1891	\$2,028,829.03
69353RFK9	PNC 0 01/22/21	A+	A2	1/22/21	0.1	5,280,000.00	100.0291	\$5,281,534.79
69353RFM5	PNC 0 03/12/21			3/12/21	0	5,000,000.00	100.0442	\$5,002,209.65
69371RP34	PCAR 0 05/10/21		A1	5/10/21	0.2	4,135,000.00	100.0445	\$4,136,841.07
78012ULU7	ROYAL BK CDA NY BRH CD			12/19/19	0.3	7,900,000.00	100.2182	\$7,917,240.57
80283LAQ6	SANUK 0 11/03/20	A	Aa3	11/3/20	0.2	8,340,000.00	99.9756	\$8,337,966.12
80285HAB6	SDART 2019-1 A2A			1/18/22	2.4	4,136,895.31	100.1591	\$4,143,476.28
80286GAB7	SDART 2019-2 A2			7/15/22	2.9	5,650,000.00	100.2739	\$5,665,474.79
85325TS48	STANDARD CHARTERED BK NY			10/23/19	0.1	7,000,000.00	100.1218	\$7,008,525.51

86564FVR1	SUMITOMO MITSUI TR BK LTD			10/4/19	0.1	9,000,000.00	100.0463	\$9,004,169.70
86564FVT7	SUMITOMO MITSUI TRUST BAN			10/8/19	0.1	10,000,000.00	100.0517	\$10,005,166.20
86565BYT2	SUMIBK FLOAT 10/18/19			10/18/19	0.1	8,000,000.00	99.9992	\$7,999,938.32
86958J2S7	SHBASS FLOAT 12/19/19			12/19/19	0	10,000,000.00	100.0549	\$10,005,486.40
86960BAS1	SHBASS 0 09/08/20	AA	Aa2	9/8/20	0	2,310,000.00	100.2701	\$2,316,239.31
89114M3A3	TORONTO DOMINION BK NY CD			7/24/20	0.9	11,000,000.00	100.2378	\$11,026,161.30
89238KAD4	TAOT 2017-D A3		Aaa	1/18/22	2.4	6,225,000.00	99.9394	\$6,221,224.54
89238UAB6	TAOT 2019-C A2A			4/15/22	2.6	2,000,000.00	99.996	\$1,999,920.80
90331HNK5	USB 0 01/17/20	AA-	A1	1/17/20	0.1	5,000,000.00	100.0627	\$5,003,134.45
90331HNU3	USB 3.05 07/24/20	AA-	A1	7/24/20	0.8	7,500,000.00	100.8743	\$7,565,574.45
90331HNW9	USB 0 07/24/20	AA-	A1	7/24/20	0.1	5,000,000.00	100.1434	\$5,007,169.85
911312BH8	UPS 0 04/01/21		A1	4/1/21	0.1	8,415,000.00	99.891	\$8,405,831.69
9128282Q2	T 1 1/2 08/15/20	AAA	Aaa	8/15/20	1	15,000,000.00	99.7227	\$14,958,398.40
912828K58	T 1 3/8 04/30/20	AAA	Aaa	4/30/20	0.7	91,000,000.00	99.6836	\$90,712,070.54
912828NT3	US TREASURY NOTE	AAA	Aaa	8/15/20	1	20,000,000.00	100.7578	\$20,151,562.40
912828VJ6	T 1 7/8 06/30/20	AAA		6/30/20	0.8	70,000,000.00	100.0352	\$70,024,609.20
912828VP2	US TREASURY N/B 07/31/20	AAA	Aaa	7/31/20	0.9	34,000,000.00	100.1641	\$34,055,781.08
912828XH8	US TREASURY NOTE	AAA	Aaa	6/30/20	0.8	45,000,000.00	99.8281	\$44,922,656.25
912828XU9	T 1 1/2 06/15/20			6/15/20	0.8	52,000,000.00	99.7188	\$51,853,795.76
91324PCM2	UNH 2.7 07/15/20	A-	A3	7/15/20	0.9	7,394,000.00	100.6561	\$7,442,512.48
91324PDB5	UNH 0 10/15/20	A-	A3	10/15/20	0.1	4,790,000.00	99.793	\$4,780,084.70
949746RS2	WFC 2 1/2 03/04/21	A+	A2	3/4/21	1.5	7,200,000.00	100.5946	\$7,242,808.97
94974BGN4	WFC 0 07/22/20	A+	A2	7/22/20	0.1	1,150,000.00	100.6147	\$1,157,069.33
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	1/15/21	1.4	6,105,000.00	100.7374	\$6,150,019.55
USD	US DOLLARS			0	0	333,782.46	1	\$333,782.46