

CalTRUST Short Term Fund Holdings

Effective Date: 8/31/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Vaue
00084BK86	ABN AMRO FDG USA LLC CP 0			10/8/20	0.1	12,000,000.00	99.9811	\$11,997,732.72
02007TAB1	ALLYA 2019-4 A2		Aaa	10/17/22	2.1	4,409,421.62	100.4999	\$4,431,463.88
025816BV0	AXP Float 05/17/21	A	A3	5/17/21	0.2	1,660,000.00	100.3132	\$1,665,199.45
02582JHZ6	AMXCA 2018-4 A	AAA		12/15/23	3.3	3,451,000.00	101.9246	\$3,517,416.57
02582JJP6	AMXCA 2019-4 A	AAA		4/15/24	0	9,500,000.00	100.1691	\$9,516,062.60
02665WBJ9	HNDA Float 09/09/21		A3	9/9/21	0	6,500,000.00	100.4813	\$6,531,286.78
02665WCY5	HNDA 2.2 06/27/22		A3	6/27/22	1.8	1,535,000.00	103.2059	\$1,584,211.21
03066EAB0	AMCAR 2020-2 A2A			12/18/23	3.3	6,000,000.00	100.0934	\$6,005,606.40
03066NAB0	AMCAR 2019-3 A2A	C		1/18/23	2.4	4,886,418.85	100.7854	\$4,924,798.25
03067DAB1	AMCAR 2020-1 A2A	AAA	Aaa	3/20/32	11.6	5,370,000.00	100.3559	\$5,389,113.98
05531FAZ6	TFC 2.15 02/01/21	A+	A3	2/1/21	0.3	9,313,000.00	100.618	\$9,370,557.13
05565EAV7	BMW Float 04/12/21		A2	4/12/21	0.1	5,000,000.00	100.1196	\$5,005,980.00
05588CAB8	BMWOT 2019-A A2	A		5/25/22	1.7	2,612,935.44	100.5202	\$2,626,527.15
05966DWZ1	BANCO DE SANTANDER 1.87%			10/15/20	0.1	6,000,000.00	100.1839	\$6,011,035.80
05966DYE6	BANCO SANTANDER S.A. NEW			10/16/20	0.1	8,000,000.00	100.1202	\$8,009,614.16
06051GGS2	BAC 2.328 10/01/21	A+	A2	10/1/21	0.1	18,700,000.00	100.1567	\$18,729,295.42
06367T4X5	BMO Float 04/13/21	AA	Aa2	4/13/21	0.1	10,000,000.00	100.2997	\$10,029,967.70
064159LH7	BNS Float 04/20/21	A+	Aa2	4/20/21	0.1	7,000,000.00	100.2651	\$7,018,554.97
06739FJK8	BACR Float 01/11/21	A+	A1	1/11/21	0.1	5,000,000.00	100.1182	\$5,005,909.10
06742TPP5	BARCLAYS BANK PLC			9/10/20	0	10,000,000.00	100.0594	\$10,005,939.00
06742TPX8	BACR Float 10/08/20			10/8/20	0.1	10,000,000.00	100.047	\$10,004,696.60
06742TTW6	BARCLAYS BANK PLC CD			2/1/21	0.4	5,000,000.00	100.1472	\$5,007,358.25
06742TUM6	BACR Float 07/30/21			7/30/21	0.2	8,000,000.00	100	\$7,999,996.64
09248U700	BLKR-LIQ FED-INS			0	0	55,307,299.21	100	\$55,307,299.21
09659QAD9	BMWOT 2018-A A3	AAA	Aaa	4/25/22	1.6	1,416,589.12	100.568	\$1,424,635.63
09661RAB7	BMWOT 2020-A A2			2/27/23	2.5	3,820,000.00	100.0633	\$3,822,416.53
12597PAB4	CNH 2020-A A2	AAA	Aaa	7/17/23	2.9	1,960,000.00	100.5125	\$1,970,045.39
13077DMH2	CASHGR 0.349 11/01/2022		Aa2	11/1/22	2.2	980,000.00	100.009	\$980,088.20
14041NFN6	COMET 2017-A4 A4	AAA		9/15/20	0	5,750,000.00	100.07	\$5,754,025.00
14043MAB7	COPAR 2020-1 A2	AAA		6/15/23	2.8	5,709,128.23	100.7042	\$5,749,329.63
14315FAB3	CARMX 2020-3 A2A			6/15/23	2.8	1,990,000.00	100.006	\$1,990,120.00
14315NAJ9	CARMX 2019-1 A2B	AAA		7/15/22	0	1,562,238.99	100.0318	\$1,562,735.16
14315VAB8	CARMX 2020-2 A2A	AAA		1/17/23	2.4	3,790,000.00	100.9039	\$3,824,258.19
14315WAB6	CARMX 2019-4 A2A	AAA		3/15/23	2.5	2,762,035.34	100.8298	\$2,784,954.43
14315XAB4	CARMX 2020-1 A2	AAA		4/17/23	2.6	2,906,849.11	100.8839	\$2,932,541.59
14316LAB9	CARMX 2019-2 A2A	AAA		7/15/22	1.9	2,251,267.57	100.554	\$2,263,739.37
14912L7D7	CAT 1.931 10/01/21	A	A3	10/1/21	1.1	6,510,000.00	101.7606	\$6,624,612.52
14913Q2N8	CAT 3.15 09/07/21	A	A3	9/7/21	1	3,490,000.00	102.8796	\$3,590,498.81
14913Q2P3	CAT Float 09/07/21	A	A3	9/7/21	0	2,225,000.00	100.2094	\$2,229,659.84
161571HN7	CHAIT 2018-A1 A1	AAA		4/17/23	0	8,230,000.00	100.1157	\$8,239,519.64
166764AH3	CVX 3.191 06/24/23		Aa2	6/24/23	2.6	5,000,000.00	107.1428	\$5,357,141.05
166764AT7	CVX 2.411 03/03/22		Aa2	3/3/22	1.3	5,000,000.00	102.9093	\$5,145,467.30
172967FT3	C 4 1/2 01/14/22	A	A3	1/14/22	1.4	3,000,000.00	105.6822	\$3,170,465.28
172967LG4	C 2 3/4 04/25/22	A	A3	4/25/22	1.6	5,000,000.00	103.5799	\$5,178,996.25
17325FAV0	C 3.165 02/19/22	A+	Aa3	2/19/22	0.5	10,000,000.00	101.2998	\$10,129,982.80
22549L5N1	CREDIT SUISSE NEW YORK BR			1/25/21	0.4	5,500,000.00	100.4263	\$5,523,445.46
22549L5X9	CS FLOAT 08/03/21			8/3/21	0	10,000,000.00	100.0719	\$10,007,185.40
22549LD93	CSNY CD 1.72% 11/02/2020			11/2/20	0.2	10,000,000.00	100.2672	\$10,026,715.70
22549LZD0	CREDIT SUISSE NEW YORK BR			1/22/21	0.4	8,000,000.00	100.6272	\$8,050,178.00
22550L2A8	CS 2.1 11/12/21	A	A1	11/12/21	1.2	4,880,000.00	102.106	\$4,982,772.80
22550UAA9	CS Float 02/04/22	WD	A1	2/4/22	0	12,000,000.00	100.1728	\$12,020,730.72
24422EUT4	DE 2.95 04/01/22	A	A2	4/1/22	1.6	5,000,000.00	104.1585	\$5,207,927.10
24422EUW7	DE Float 06/07/21	A	A2	6/7/21	0	1,810,000.00	100.314	\$1,815,683.49
26208QAB3	DRIVE 2020-1 A2		Aaa	12/15/22	2.3	4,169,949.84	100.4494	\$4,188,690.85
26208VAB2	DRIVE 2020-2 A2A		Aaa	7/17/23	2.9	4,990,000.00	100.1748	\$4,998,720.52
26209AAB7	DRIVE 2019-4 A2A		Aaa	6/15/22	1.8	1,162,767.28	100.1897	\$1,164,973.17
26209WAB9	DRIVE 2019-3 A2A		Aaa	9/15/22	2	180,681.12	100.0831	\$180,831.18
30231GBL5	XOM 1.571 04/15/23		Aa1	4/15/23	2.6	5,000,000.00	103.1787	\$5,158,934.80

3134GVA65	FHLMC 0.55 06/01/23	AAA	Aaa	6/1/23	0	5,000,000.00	100	\$5,000,000.00
3134GVG36	FHLMC 0 3/8 06/08/22		Aaa	6/8/22	0.3	6,000,000.00	100.0363	\$6,002,178.48
3134GVQ43	FHLMC 0.41 09/16/22		Aaa	9/16/22	0.3	10,000,000.00	100.014	\$10,001,402.20
3134GVSE9	FHLMC 0.55 05/12/23		Aaa	5/12/23	0.2	5,000,000.00	100.0568	\$5,002,840.30
3134GVVK0	FHLMC 0.45 05/26/23		Aaa	5/26/23	0.7	10,800,000.00	100.0352	\$10,803,805.60
3135G04U4	FNMA 0.45 06/01/23	AAA		6/1/23	0.8	4,000,000.00	100.0713	\$4,002,850.44
3136G4VN0	FNMA 0 1/2 05/05/23			5/5/23	0.2	17,300,000.00	100.0431	\$17,307,454.92
3136G4ZD8	FNMA 0.45 07/20/23	AAA	Aaa	7/20/23	0.4	5,000,000.00	100.0592	\$5,002,960.10
34528DAB9	FORDL 2019-B A2A	AAA	Aaa	2/15/22	1.5	1,425,115.57	100.454	\$1,431,585.45
34528GAJ5	FORDO 2020-A A2	AAA	Aaa	10/15/22	2.1	2,160,000.00	100.4172	\$2,169,011.95
34528QHB3	FORDF 2019-3 A2		Aaa	9/15/24	0	4,590,000.00	100.4192	\$4,609,243.12
34531MAB4	FORDL 2020-A A2	AAA		7/15/22	1.9	4,470,000.00	100.7861	\$4,505,137.33
34531RAB3	FORDL 2020-B A2A		Aaa	12/15/22	2.3	970,000.00	100.1455	\$971,411.54
34532FAB8	FORDL 2019-A A2A	AAA	Aaa	9/15/21	1	817,201.92	100.0983	\$818,005.15
34533FAD3	FORDO 2019-A A3	AAA	Aaa	9/15/23	3	6,075,000.00	102.5757	\$6,231,471.95
36257AAB7	GMALT 2019-2 A2A		Aaa	6/21/21	0.8	872,170.40	100.1549	\$873,521.04
36257FAB6	GMCAR 2019-2 A2A	AAA	Aaa	6/16/22	1.8	451,574.32	100.1885	\$452,425.54
36258MAB0	GMCAR 2019-4 A2A	AAA	Aaa	11/16/22	2.2	3,427,087.17	100.5063	\$3,444,436.80
36258NAB8	GMCAR 2020-1 A2		Aaa	1/17/23	2.4	1,496,060.98	100.6868	\$1,506,335.78
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/22	1.6	4,100,000.00	100.6089	\$4,124,966.54
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/22	2.1	3,540,000.00	100.3307	\$3,551,707.84
369550BE7	GD 3 05/11/21	WD	A2	5/11/21	0.7	4,000,000.00	101.8943	\$4,075,770.08
369550BF4	GD Float 05/11/21	A-	A2	5/11/21	0.2	2,750,000.00	100.2141	\$2,755,887.50
375558AQ6	GILD 4 1/2 04/01/21		A3	4/1/21	0.3	11,000,000.00	101.6506	\$11,181,566.88
375558AU7	GILD 4.4 12/01/21		A3	12/1/21	1	7,450,000.00	103.9086	\$7,741,188.76
38141GWG5	GS 2.6 12/27/20	A	A3	12/27/20	0.3	10,000,000.00	100.7027	\$10,070,266.70
41284UAB0	HDMOT 2020-A A2A		Aaa	1/17/23	2.4	2,068,597.64	100.557	\$2,080,120.56
43811BAC8	HAROT 2017-2 A3		Aaa	8/16/21	1	271,481.88	100.16	\$271,916.25
43814PAC4	HAROT 2017-3 A3	BB		9/20/21	1.1	309,955.26	100.217	\$310,627.96
43814UAC3	HAROT 2018-1 A3		Aaa	2/15/22	1.5	939,987.99	100.8497	\$947,974.88
44891LAB9	HART 2020-A A2	AAA		4/17/23	2.6	7,970,000.00	100.96	\$8,046,509.61
44932HAE3	IBM Float 01/20/21	WD	A2	1/20/21	0.1	3,000,000.00	100.1088	\$3,003,263.01
44932NAB6	HART 2019-A A2	D		12/15/21	1.3	2,091,298.40	100.3209	\$2,098,009.38
44935SAB2	HALST 2020-A A2		Aaa	5/16/22	1.7	3,431,588.79	100.8001	\$3,459,045.96
458140AJ9	INTC 3.3 10/01/21	A+	A1	10/1/21	1.1	5,000,000.00	103.3044	\$5,165,219.75
45905UP32	IBRD 1.561 09/12/20	AAA	Aaa	9/12/20	0	12,000,000.00	100.0431	\$12,005,174.04
46647PAT3	JPM Float 06/18/22	AA-	A2	6/18/22	0	4,790,000.00	100.3385	\$4,806,212.04
47789KAB9	JDOT 2020-A A2	AAA	Aaa	1/17/23	2.4	2,930,000.00	100.4565	\$2,943,374.57
53947CE61	LLOYDS 1.65 11/13/20			11/13/20	0.2	10,000,000.00	100.2963	\$10,029,631.10
53947CEV6	LLOYDS BANK CORPORATE MAR			10/16/20	0.1	8,000,000.00	100.1496	\$8,011,968.48
53947CFP8	Lloyds Bank CP 20/07/2021			7/20/21	0.9	10,000,000.00	100.1143	\$10,011,434.40
55379W4A1	MUFG BK LTD N Y BRH 1.98%			10/15/20	0.1	12,000,000.00	100.2309	\$12,027,711.24
55379WU20	MUFG Float 07/16/21			7/16/21	0.1	11,500,000.00	100.261	\$11,530,014.20
55379WYA8	MUFG Float 01/25/21			1/25/21	0.2	5,000,000.00	100.1609	\$5,008,045.55
55380TGS3	MUFG 0.29 01/28/21		P-1	1/28/21	0.4	5,000,000.00	100.0208	\$5,001,039.35
58769TAB1	MBART 2019-1 A2A		Aaa	6/15/22	1.8	1,969,314.80	100.6874	\$1,982,851.67
58770FAB8	MBALT 2020-A A2		Aaa	3/15/22	1.5	1,287,347.20	100.5122	\$1,293,941.51
59217GCL1	MET 2.4 01/08/21	AA-	Aa3	1/8/21	0.4	1,400,000.00	100.7463	\$1,410,447.58
606822AX2	MUFG Float 07/26/21	A-	A1	7/26/21	0.2	3,000,000.00	100.4262	\$3,012,787.08
6174468K8	MS Float 01/20/23	A	A3	1/20/23	0.1	9,200,000.00	100.1933	\$9,217,782.68
61746BEE2	MS Float 01/20/22	A	A3	1/20/22	0.1	5,000,000.00	100.4023	\$5,020,115.70
63873QFE9	NATIXIS N Y BRH CD 0.95			12/30/20	0.3	6,000,000.00	100.255	\$6,015,301.32
64952WDK6	NYLIFE Float 01/21/22	AAA	Aaa	1/21/22	0.1	5,000,000.00	100.2527	\$5,012,635.15
65474VAP6	NMOTR 2017-C A	AAA	Aaa	10/17/22	0	9,210,000.00	100.0135	\$9,211,246.11
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/24	0	3,070,000.00	100.3177	\$3,079,752.16
65478GAD2	NAROT 2017-B A3	AAA	Aaa	10/15/21	1.1	631,991.35	100.2149	\$633,349.31
65479CAB4	NAROT 2020-B A2A		Aaa	10/17/22	2.1	7,250,000.00	100.1123	\$7,258,139.58
65479JAB9	NAROT 2019-C A2A	AAA	Aaa	9/15/22	2	2,222,151.68	100.7704	\$2,239,271.80
65479MAB2	NAROT 2020-A A2		Aaa	12/15/22	2.3	4,300,000.00	100.7077	\$4,330,428.95
65479NAB0	NALT 2020-A A2A		Aaa	5/16/22	1.7	5,584,588.18	100.7757	\$5,627,906.71
65479PAB5	NALT 2019-A A2	A	Aaa	7/15/21	0.9	3,222,198.10	100.2253	\$3,229,458.03

69353RFU7	PNC Float 02/24/23	A+	A2	2/24/23	0.2	5,200,000.00	100.1809	\$5,209,408.26
69371RN44	PCAR 1.65 08/11/21		A1	8/11/21	0.9	2,000,000.00	101.2649	\$2,025,298.72
69371RP34	PCAR Float 05/10/21	A	A1	5/10/21	0.2	4,135,000.00	100.1126	\$4,139,655.31
771196BM3	ROSW 1 3/4 01/28/22	AA	Aa3	1/28/22	1.3	2,000,000.00	101.9952	\$2,039,903.88
802830AD1	SCART 2020-BA A2	AAA		2/15/23	2.5	5,280,000.00	100.006	\$5,280,316.80
80283LAQ6	SANUK Float 11/03/20	A+	Aa3	11/3/20	0.2	8,340,000.00	100.0534	\$8,344,453.56
80283LAV5	SANUK 3 3/4 11/15/21	A+	Aa3	11/15/21	1.2	2,000,000.00	104.0982	\$2,081,964.80
80285RAB4	SDART 2020-2 A2A		Aaa	5/15/23	2.7	5,300,000.00	100.0748	\$5,303,964.40
83051GAL2	SEB Float 12/12/22	AA	Aa2	12/12/22	0	4,600,000.00	100.8039	\$4,636,979.72
853254BM1	STANLN 4.247 01/20/23	A	A2	1/20/23	1.4	4,200,000.00	104.0246	\$4,369,032.15
85325V3X6	STANDARD CHARTERED BK NY			11/12/20	0.2	6,000,000.00	100.2935	\$6,017,608.86
85325V4V9	STANDARD CHARTERED BANK			10/16/20	0.1	10,000,000.00	100.1321	\$10,013,208.40
85325V6X3	STANLN Float 08/24/21			8/24/21	0.2	6,500,000.00	100	\$6,499,999.68
86565B6X4	SUMIBK Float 11/12/21			11/12/21	0.2	8,000,000.00	100.0358	\$8,002,860.00
86565CLC1	SUMIBK 0.7 07/15/22			7/15/22	1.9	8,000,000.00	100.0051	\$8,000,406.88
867914BM4	TFC 2.7 01/27/22	A-	A3	1/27/22	1.3	10,000,000.00	103.0628	\$10,306,275.10
88167HAB2	TESLA 2020-A A2		Aaa	5/22/23	2.7	2,810,000.00	100.345	\$2,819,694.50
89114NMZ5	TD 0.43 08/03/21			8/3/21	0.9	10,000,000.00	100.1891	\$10,018,914.70
89114QCC0	TD Float 03/17/21		Aa3	3/17/21	0	12,000,000.00	100.1635	\$12,019,620.72
89232HAB1	TAOT 2020-A A2		Aaa	11/15/22	2.2	4,990,000.00	100.7721	\$5,028,528.79
89233MAB9	TAOT 2019-D A2		Aaa	7/15/22	1.9	4,033,501.14	100.7483	\$4,063,682.22
89236TGK5	TOYOTA Float 10/07/21	A+	A1	10/7/21	0.1	4,000,000.00	100.2641	\$4,010,564.56
89237VAA7	TAOT 2020-C A2		Aaa	2/15/23	2.5	5,450,000.00	100.016	\$5,450,873.09
89238UAB6	TAOT 2019-C A2A		Aaa	4/15/22	1.6	1,210,276.20	100.5496	\$1,216,927.39
89239RAB2	TAOT 2020-B A2		Aaa	11/15/22	2.2	7,790,000.00	100.7007	\$7,844,584.53
90331HNV1	USB 3.4 07/24/23	AA-	A1	7/24/23	2.8	11,000,000.00	108.8372	\$11,972,091.23
908906AC4	UNBC 3 1/2 06/18/22	A	A2	6/18/22	1.8	1,445,000.00	105.2628	\$1,521,048.04
911312BH8	UPS Float 04/01/21		A2	4/1/21	0.1	5,000,000.00	100.012	\$5,000,600.35
9127963X5	CMB 09/08/20			9/8/20	0	140,800,000.00	99.9982	\$140,797,467.01
9127963Y3	CMB 09/15/20			9/15/20	0	50,000,000.00	99.9965	\$49,998,250.00
912796TN9	B 10/08/20			10/8/20	0.1	44,000,000.00	99.9901	\$43,995,647.52
9128285X4	T 2 1/2 01/31/21			1/31/21	0.4	20,000,000.00	100.9609	\$20,192,187.60
912828P87	T 1 1/8 02/28/21			2/28/21	0.5	50,000,000.00	100.4766	\$50,238,281.00
912828ZK9	TF FLOAT 04/30/22			4/30/22	0	5,000,000.00	100.1047	\$5,005,234.75
91324PCC4	UNH 2 7/8 03/15/23	A	A3	3/15/23	2.5	7,000,000.00	106.3729	\$7,446,102.37
949746RS2	WFC 2 1/2 03/04/21	A+	A2	3/4/21	0.5	12,200,000.00	101.1116	\$12,335,610.69
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	1/15/21	0.4	4,355,000.00	100.8781	\$4,393,240.38
961214DG5	WSTP 2.8 01/11/22	A+	Aa3	1/11/22	1.4	5,000,000.00	103.5937	\$5,179,683.20
USD	US DOLLARS			0	0	0	1	\$0.00