

CalTRUST Short Term Fund Holdings

Effective Date: 9/30/2020

CUSIP	Description	Fitch Rating	Moody's	Maturity Date	Years	Shares	Price	Value
00084BK86	ABN AMRO FDG USA LLC CP 0			10/8/20	0	12,000,000.00	99.996	\$11,999,517.36
02007TAB1	ALLYA 2019-4 A2		Aaa	10/17/22	2	3,832,844.81	100.4297	\$3,849,314.16
025816BV0	AXP Float 05/17/21	A	A3	5/17/21	0.1	1,660,000.00	100.2484	\$1,664,124.10
02582JHZ6	AMXCA 2018-4 A	AAA		12/15/23	3.2	3,451,000.00	101.7302	\$3,510,710.24
02582JJP6	AMXCA 2019-4 A	AAA		4/15/24	0	9,500,000.00	100.1359	\$9,512,913.35
02665WBJ9	HNDA Float 09/09/21		A3	9/9/21	0.2	6,500,000.00	100.4418	\$6,528,715.12
02665WCY5	HNDA 2.2 06/27/22		A3	6/27/22	1.7	1,535,000.00	103.0633	\$1,582,022.08
03066EAB0	AMCAR 2020-2 A2A			12/18/23	3.2	6,000,000.00	100.1857	\$6,011,143.80
03066NAB0	AMCAR 2019-3 A2A	C		1/18/23	2.3	4,347,682.51	100.7573	\$4,380,608.81
03067DAB1	AMCAR 2020-1 A2A	AAA	Aaa	3/20/32	11.5	5,051,685.08	100.3443	\$5,069,078.54
05531FAZ6	TFC 2.15 02/01/21	A+	A3	2/1/21	0.3	9,313,000.00	100.4692	\$9,356,693.71
05565EAV7	BMW Float 04/12/21		A2	4/12/21	0	5,000,000.00	100.1388	\$5,006,940.20
05588CAB8	BMWOT 2019-A A2	A		5/25/22	1.6	2,119,537.61	100.4512	\$2,129,100.96
05966DWZ1	BANCO DE SANTANDER 1.87%			10/15/20	0	6,000,000.00	100.0657	\$6,003,943.20
05966DYE6	BANCO SANTANDER S.A. NEW			10/16/20	0	8,000,000.00	100.0464	\$8,003,712.16
06051GGS2	BAC 2.328 10/01/21	A+	A2	10/1/21	0	18,700,000.00	100	\$18,700,000.00
06367T4X5	BMO Float 04/13/21	AA	Aa2	4/13/21	0	10,000,000.00	100.2039	\$10,020,392.20
064159LH7	BNS Float 04/20/21	A+	Aa2	4/20/21	0.1	7,000,000.00	100.2355	\$7,016,488.36
06739FJK8	BACR Float 01/11/21	A+	A1	1/11/21	0	5,000,000.00	100.0674	\$5,003,370.00
06742TPX8	BACR Float 10/08/20			10/8/20	0	10,000,000.00	100.0078	\$10,000,782.70
06742TTW6	BARCLAYS BANK PLC CD			2/1/21	0.3	5,000,000.00	100.1778	\$5,008,892.40
06742TUM6	BACR Float 07/30/21			7/30/21	0.1	8,000,000.00	100	\$7,999,997.12
09248U700	BLKR-LIQ FED-INS			0	0	2,838,285.61	100	\$2,838,285.61
09659QAD9	BMWOT 2018-A A3	AAA	Aaa	4/25/22	1.6	1,171,953.94	100.4825	\$1,177,608.97
09661RAB7	BMWOT 2020-A A2			2/27/23	2.4	3,820,000.00	100.0571	\$3,822,180.07
12597PAB4	CNH 2020-A A2	AAA	Aaa	7/17/23	2.8	1,960,000.00	100.5324	\$1,970,435.82
13077DMH2	CASHGR 0.349 11/01/2022		Aa2	11/1/22	2.1	490,000.00	100.034	\$490,166.60
14043MAB7	COPAR 2020-1 A2	AAA		6/15/23	2.7	5,228,756.21	100.6711	\$5,263,847.96
14315FAB3	CARMX 2020-3 A2A			6/15/23	2.7	1,990,000.00	100.1434	\$1,992,853.86
14315NAJ9	CARMX 2019-1 A2B	AAA		7/15/22	0	1,036,193.85	100.0216	\$1,036,417.46
14315VAB8	CARMX 2020-2 A2A	AAA		1/17/23	2.3	3,790,000.00	100.7811	\$3,819,602.55
14315WAB6	CARMX 2019-4 A2A	AAA		3/15/23	2.5	2,511,485.44	100.7832	\$2,531,154.39
14315XAB4	CARMX 2020-1 A2	AAA		4/17/23	2.5	2,682,378.06	100.8444	\$2,705,028.87
14316LAB9	CARMX 2019-2 A2A	AAA		7/15/22	1.8	1,866,277.79	100.4788	\$1,875,213.90
14912L7D7	CAT 1.931 10/01/21	A	A3	10/1/21	1	6,510,000.00	101.5531	\$6,611,106.09
14913Q2N8	CAT 3.15 09/07/21	A	A3	9/7/21	0.9	3,490,000.00	102.7174	\$3,584,838.48
14913Q2P3	CAT Float 09/07/21	A	A3	9/7/21	0.2	2,225,000.00	100.1909	\$2,229,248.33
161571HN7	CHAIT 2018-A1 A1	AAA		4/17/23	0	8,230,000.00	100.0859	\$8,237,068.75
166764AT7	CVX 2.411 03/03/22		Aa2	3/3/22	1.3	5,000,000.00	102.593	\$5,129,650.90
172967FT3	C 4 1/2 01/14/22	A	A3	1/14/22	1.3	3,000,000.00	105.0989	\$3,152,965.74
172967LG4	C 2 3/4 04/25/22	A	A3	4/25/22	1.5	5,000,000.00	103.3471	\$5,167,354.90
17325FAV0	C 3.165 02/19/22	A+	Aa3	2/19/22	0.4	10,000,000.00	101.0832	\$10,108,318.50
22549L5N1	CREDIT SUISSE NEW YORK BR			1/25/21	0.3	5,500,000.00	100.3491	\$5,519,200.67
22549L5X9	CS FLOAT 08/03/21			8/3/21	0	10,000,000.00	100.105	\$10,010,497.90
22549LD93	CSNY CD 1.72% 11/02/2020			11/2/20	0.1	10,000,000.00	100.1426	\$10,014,262.80
22549LZD0	CREDIT SUISSE NEW YORK BR			1/22/21	0.3	8,000,000.00	100.5062	\$8,040,495.92
22550L2A8	CS 2.1 11/12/21	A	A1	11/12/21	1.1	4,880,000.00	101.892	\$4,972,329.60
22550UAA9	CS Float 02/04/22	WD	A1	2/4/22	0	12,000,000.00	100.2037	\$12,024,449.76
24422EUT4	DE 2.95 04/01/22	A	A2	4/1/22	1.5	5,000,000.00	103.9191	\$5,195,956.90
24422EUW7	DE Float 06/07/21	A	A2	6/7/21	0.2	1,810,000.00	100.2045	\$1,813,701.29
26208QAB3	DRIVE 2020-1 A2		Aaa	12/15/22	2.2	3,458,969.85	100.422	\$3,473,568.09
26208VAB2	DRIVE 2020-2 A2A		Aaa	7/17/23	2.8	4,969,227.51	100.1727	\$4,977,809.86
26209AAB7	DRIVE 2019-4 A2A		Aaa	6/15/22	1.7	738,491.16	100.1162	\$739,348.92
30231GBL5	XOM 1.571 04/15/23		Aa1	4/15/23	2.5	5,000,000.00	102.857	\$5,142,850.00
3133EL7E8	FFCB 0.22 03/15/23		Aaa	3/15/23	0.2	11,000,000.00	99.9261	\$10,991,868.47
3134GVG36	FHLMC 0 3/8 06/08/22		Aaa	6/8/22	0.2	6,000,000.00	100.0347	\$6,002,082.96
3134GVQ43	FHLMC 0.41 09/16/22		Aaa	9/16/22	0.2	10,000,000.00	100.0397	\$10,003,966.90
3134GVSE9	FHLMC 0.55 05/12/23		Aaa	5/12/23	0.1	5,000,000.00	100.038	\$5,001,901.55

3134GVWK0	FHLMC 0.45 05/26/23		Aaa	5/26/23	0.7	10,800,000.00	100.057	\$10,806,152.00
3135G04U4	FNMA 0.45 06/01/23	AAA		6/1/23	0.7	4,000,000.00	100.0872	\$4,003,488.56
3136G4VN0	FNMA 0 1/2 05/05/23			5/5/23	0.1	17,300,000.00	100.026	\$17,304,505.61
3136G4ZD8	FNMA 0.45 07/20/23	AAA	Aaa	7/20/23	0.3	5,000,000.00	100.0431	\$5,002,153.40
34528DAB9	FORDL 2019-B A2A	AAA	Aaa	2/15/22	1.4	1,164,329.54	100.3765	\$1,168,713.36
34528GAJ5	FORDO 2020-A A2	AAA	Aaa	10/15/22	2	2,085,859.04	100.3242	\$2,092,621.19
34528QHB3	FORDF 2019-3 A2		Aaa	9/15/24	0	4,590,000.00	100.4407	\$4,610,227.67
34531MAB4	FORDL 2020-A A2	AAA		7/15/22	1.8	4,470,000.00	100.6705	\$4,499,970.46
34531RAB3	FORDL 2020-B A2A		Aaa	12/15/22	2.2	970,000.00	100.1633	\$971,584.11
34533FAD3	FORDO 2019-A A3	AAA	Aaa	9/15/23	3	6,075,000.00	102.3381	\$6,217,038.97
362569AA3	GMALT 2020-3 A2A			11/21/22	2.1	5,580,000.00	99.9997	\$5,579,983.26
36257AAB7	GMALT 2019-2 A2A		Aaa	6/21/21	0.7	277,158.05	100.1259	\$277,506.96
36257FAB6	GMCAR 2019-2 A2A	AAA	Aaa	6/16/22	1.7	205,527.08	100.1091	\$205,751.35
36258MAB0	GMCAR 2019-4 A2A	AAA	Aaa	11/16/22	2.1	2,954,630.70	100.4532	\$2,968,019.90
36258NAB8	GMCAR 2020-1 A2		Aaa	1/17/23	2.3	1,326,397.13	100.5248	\$1,333,358.19
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/22	1.6	4,065,127.26	100.6022	\$4,089,605.42
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/22	2.1	3,540,000.00	100.2919	\$3,550,333.61
369550BE7	GD 3 05/11/21	WD	A2	5/11/21	0.6	4,000,000.00	101.6706	\$4,066,824.56
369550BF4	GD Float 05/11/21	A-	A2	5/11/21	0.1	2,750,000.00	100.2275	\$2,756,255.87
375558AQ6	GILD 4 1/2 04/01/21		A3	4/1/21	0.3	11,000,000.00	101.0263	\$11,112,896.96
375558AU7	GILD 4.4 12/01/21		A3	12/1/21	0.9	7,450,000.00	103.4984	\$7,710,633.11
38141GWG5	GS 2.6 12/27/20	A	A3	12/27/20	0.2	10,000,000.00	100.513	\$10,051,300.00
41284UAB0	HDMOT 2020-A A2A		Aaa	1/17/23	2.3	1,825,703.41	100.6153	\$1,836,936.60
43811BAC8	HAROT 2017-2 A3		Aaa	8/16/21	0.9	178,275.72	100.1078	\$178,467.90
43813KAB8	HAROT 2020-3 A2	AAA		2/21/23	2.4	6,035,000.00	100.0091	\$6,035,549.19
43814PAC4	HAROT 2017-3 A3	BB		9/20/21	1	223,486.67	100.168	\$223,862.19
43814UAC3	HAROT 2018-1 A3		Aaa	2/15/22	1.4	818,873.81	100.8469	\$825,808.85
44891LAB9	HART 2020-A A2	AAA		4/17/23	2.5	7,970,000.00	100.8877	\$8,040,751.28
44891PAB0	HALST 2020-B A2		Aaa	1/17/23	2.3	5,865,000.00	100.0175	\$5,866,025.20
44932HAE3	IBM Float 01/20/21	WD	A2	1/20/21	0.1	3,000,000.00	100.065	\$3,001,949.94
44932NAB6	HART 2019-A A2	D		12/15/21	1.2	1,460,765.39	100.2239	\$1,464,035.90
44935SAB2	HALST 2020-A A2		Aaa	5/16/22	1.6	3,205,036.59	100.7134	\$3,227,900.04
458140AJ9	INTC 3.3 10/01/21	A+	A1	10/1/21	1	5,000,000.00	102.9636	\$5,148,180.50
47789KAB9	JDOT 2020-A A2	AAA	Aaa	1/17/23	2.3	2,930,000.00	100.4166	\$2,942,206.97
53947CE61	LLOYDS 1.65 11/13/20			11/13/20	0.1	10,000,000.00	100.1835	\$10,018,347.80
53947CEV6	LLOYDS BANK CORPORATE MAR			10/16/20	0	8,000,000.00	100.0559	\$8,004,474.24
53947CFP8	Lloyds Bank CP 20/07/2021			7/20/21	0.8	10,000,000.00	100.1281	\$10,012,805.40
55379W4A1	MUFG BK LTD N Y BRH 1.98%	P-1	P-1	10/15/20	0	12,000,000.00	100.0778	\$12,009,339.00
55379WU20	MUFG Float 07/16/21			7/16/21	0	11,500,000.00	100.2755	\$11,531,688.14
55379WYA8	MUFG Float 01/25/21			1/25/21	0.1	5,000,000.00	100.15	\$5,007,500.65
55380TGS3	MUFG 0.29 01/28/21		P-1	1/28/21	0.3	5,000,000.00	100.0366	\$5,001,830.75
58769EAB4	MBALT 2020-B A2	AAA		2/15/23	2.4	7,300,000.00	100	\$7,300,000.00
58769TAB1	MBART 2019-1 A2A		Aaa	6/15/22	1.7	1,736,183.11	100.5908	\$1,746,440.48
58770FAB8	MBALT 2020-A A2		Aaa	3/15/22	1.5	1,163,295.96	100.4668	\$1,168,725.88
59217GCL1	MET 2.4 01/08/21	AA-	Aa3	1/8/21	0.3	1,400,000.00	100.5732	\$1,408,024.72
606822AX2	MUFG Float 07/26/21	A-	A1	7/26/21	0.1	3,000,000.00	100.3865	\$3,011,594.88
6174468K8	MS Float 01/20/23	A	A3	1/20/23	0.1	9,200,000.00	100.203	\$9,218,676.00
61746BEE2	MS Float 01/20/22	A	A3	1/20/22	0.1	5,000,000.00	100.2912	\$5,014,561.60
63873QFE9	NATIXIS N Y BRH CD 0.95			12/30/20	0.2	6,000,000.00	100.1969	\$6,011,812.38
64952WDK6	NYLIFE Float 01/21/22	AAA	Aaa	1/21/22	0.1	5,000,000.00	100.2586	\$5,012,931.35
65474VAP6	NMOTR 2017-C A	AAA	Aaa	10/17/22	0	9,210,000.00	100.0136	\$9,211,256.24
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/24	0	3,070,000.00	100.3792	\$3,081,642.36
65478GAD2	NAROT 2017-B A3	AAA	Aaa	10/15/21	1	442,041.72	100.1638	\$442,765.92
65479CAB4	NAROT 2020-B A2A		Aaa	10/17/22	2	7,250,000.00	100.1146	\$7,258,308.50
65479JAB9	NAROT 2019-C A2A	AAA	Aaa	9/15/22	2	2,004,578.50	100.7121	\$2,018,852.70
65479MAB2	NAROT 2020-A A2		Aaa	12/15/22	2.2	4,300,000.00	100.6458	\$4,327,770.26
65479NAB0	NALT 2020-A A2A		Aaa	5/16/22	1.6	5,303,404.00	100.714	\$5,341,267.65
65479PAB5	NALT 2019-A A2	A	Aaa	7/15/21	0.8	1,937,727.75	100.1603	\$1,940,833.35
65480EAB7	NALT 2020-B A2		Aaa	12/15/22	2.2	3,410,000.00	100.0091	\$3,410,310.31
69353RFU7	PNC Float 02/24/23	A+	A2	2/24/23	0.2	5,200,000.00	100.0973	\$5,205,060.22
69371RN44	PCAR 1.65 08/11/21		A1	8/11/21	0.9	2,000,000.00	101.1685	\$2,023,369.12
69371RP34	PCAR Float 05/10/21	A	A1	5/10/21	0.1	4,135,000.00	100.1202	\$4,139,968.45

771196BM3	ROSW 1 3/4 01/28/22	AA	Aa3	1/28/22	1.2	2,000,000.00	101.8481	\$2,036,962.14
798153NA6	SJSGEN 0.421 06/01/2021	AA	Aa2	6/1/21	0.7	895,000.00	100.005	\$895,044.75
802830AD1	SCART 2020-BA A2	AAA		2/15/23	2.4	5,280,000.00	100.0192	\$5,281,012.70
80283LAQ6	SANUK Float 11/03/20	A+	Aa3	11/3/20	0.1	8,340,000.00	100.0212	\$8,341,763.91
80283LAV5	SANUK 3 3/4 11/15/21	A+	Aa3	11/15/21	1.1	2,000,000.00	103.5208	\$2,070,415.20
80285RAB4	SDART 2020-2 A2A		Aaa	5/15/23	2.6	5,300,000.00	100.1285	\$5,306,808.38
83051GAL2	SEB Float 12/12/22	AA	Aa2	12/12/22	0.2	4,600,000.00	100.8077	\$4,637,154.34
853254BM1	STANLN 4.247 01/20/23	A	A2	1/20/23	1.3	4,200,000.00	103.7495	\$4,357,478.62
85325V3X6	STANDARD CHARTERED BK NY			11/12/20	0.1	6,000,000.00	100.179	\$6,010,742.04
85325V4V9	STANDARD CHARTERED BANK			10/16/20	0	10,000,000.00	100.0498	\$10,004,978.60
85325V6X3	STANLN Float 08/24/21			8/24/21	0.2	6,500,000.00	100.0448	\$6,502,909.73
86565B6X4	SUMIBK Float 11/12/21			11/12/21	0.1	8,000,000.00	100.0555	\$8,004,437.28
86565CLC1	SUMIBK 0.7 07/15/22			7/15/22	1.8	8,000,000.00	100.031	\$8,002,476.48
867914BM4	TFC 2.7 01/27/22	A-	A3	1/27/22	1.2	10,000,000.00	102.926	\$10,292,600.00
88167HAB2	TESLA 2020-A A2		Aaa	5/22/23	2.6	2,810,000.00	100.0848	\$2,812,382.88
89114NMZ5	TD 0.43 08/03/21			8/3/21	0.8	10,000,000.00	100.1723	\$10,017,227.10
89114QCC0	TD Float 03/17/21		Aa3	3/17/21	0.2	12,000,000.00	100.129	\$12,015,480.36
89232HAB1	TAOT 2020-A A2		Aaa	11/15/22	2.1	4,924,405.11	100.6786	\$4,957,822.12
89233MAB9	TAOT 2019-D A2		Aaa	7/15/22	1.8	3,634,964.22	100.6941	\$3,660,194.14
89236TGK5	TOYOTA Float 10/07/21	A+	A1	10/7/21	0	4,000,000.00	100.2128	\$4,008,512.80
89237VAA7	TAOT 2020-C A2		Aaa	2/15/23	2.4	5,450,000.00	100.0609	\$5,453,320.14
89238UAB6	TAOT 2019-C A2A		Aaa	4/15/22	1.5	1,048,428.56	100.4903	\$1,053,568.69
89239RAB2	TAOT 2020-B A2		Aaa	11/15/22	2.1	7,790,000.00	100.6343	\$7,839,413.53
90331HNV1	USB 3.4 07/24/23	AA-	A1	7/24/23	2.7	11,000,000.00	107.9351	\$11,872,862.43
908906AC4	UNBC 3 1/2 06/18/22	A	A2	6/18/22	1.7	1,445,000.00	104.8024	\$1,514,394.51
911312BH8	UPS Float 04/01/21		A2	4/1/21	0	5,000,000.00	100.0372	\$5,001,858.55
9127963J6	B 12/10/20			12/10/20	0.2	40,000,000.00	99.9815	\$39,992,611.20
9127965B1	CMB 12/08/20			12/8/20	0.2	30,000,000.00	99.9736	\$29,992,066.80
9127965D7	CMB 12/22/20			12/22/20	0.2	80,000,000.00	99.9806	\$79,984,511.20
9127965F2	CMB 12/29/20			12/29/20	0.2	40,000,000.00	99.9778	\$39,991,100.00
912796A66	CMB 01/12/21			1/12/21	0.3	30,000,000.00	99.9785	\$29,993,562.60
912796TN9	B 10/08/20			10/8/20	0	44,000,000.00	99.9988	\$43,999,454.40
9128285X4	T 2 1/2 01/31/21			1/31/21	0.3	20,000,000.00	100.7891	\$20,157,812.40
912828P87	T 1 1/8 02/28/21			2/28/21	0.4	50,000,000.00	100.4219	\$50,210,937.50
912828ZK9	TF FLOAT 04/30/22			4/30/22	0	15,000,000.00	100.0974	\$15,014,616.45
91324PCC4	UNH 2 7/8 03/15/23	A	A3	3/15/23	2.5	7,000,000.00	105.9319	\$7,415,234.19
94974GRS2	WFC 2 1/2 03/04/21	A+	A2	3/4/21	0.4	12,200,000.00	100.9234	\$12,312,653.46
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	1/15/21	0.3	4,355,000.00	100.6699	\$4,384,176.02
961214DG5	WSTP 2.8 01/11/22	A+	Aa3	1/11/22	1.3	5,000,000.00	103.2141	\$5,160,704.90
USD	US DOLLARS			0	0	0	1	\$0.00