

CalTRUST Short Term Fund Holdings

Effective Date: 10/30/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Value
02007TAB1	ALLYA 2019-4 A2		Aaa	10/17/22	2	3,282,291.06	100.3885	\$3,295,043.09
025816BV0	AXP Float 05/17/21	A	A3	5/17/21	0	1,660,000.00	100.2281	\$1,663,785.88
02582JJP6	AMXCA 2019-4 A	AAA		4/15/24	0	9,500,000.00	100.151	\$9,514,340.25
02665WB9	HNDA Float 09/09/21		A3	9/9/21	0.1	6,500,000.00	100.4211	\$6,527,374.43
02665WCY5	HNDA 2.2 06/27/22		A3	6/27/22	1.7	1,535,000.00	102.9407	\$1,580,139.35
03066EAB0	AMCAR 2020-2 A2A			12/18/23	3.1	6,000,000.00	100.1745	\$6,010,468.20
03066NAB0	AMCAR 2019-3 A2A	C		1/18/23	2.2	3,778,145.03	100.6466	\$3,802,573.76
03067DAB1	AMCAR 2020-1 A2A	AAA	Aaa	3/20/32	11.4	4,520,166.45	100.329	\$4,535,035.54
05531FAZ6	TFC 2.15 02/01/21	A+	A3	2/1/21	0.2	9,313,000.00	100.3061	\$9,341,509.61
05565EAV7	BMW Float 04/12/21		A2	4/12/21	0.2	5,000,000.00	100.1318	\$5,006,590.00
05588CAB8	BMWOT 2019-A A2	A		5/25/22	1.6	1,710,260.77	100.3456	\$1,716,171.77
06367BXF1	BMO Float 10/06/21			10/6/21	0.2	8,000,000.00	100	\$7,999,999.60
06367T4X5	BMO Float 04/13/21	AA	Aa2	4/13/21	0.2	10,000,000.00	100.2055	\$10,020,552.30
064159LH7	BNS Float 04/20/21	A+	Aa2	4/20/21	0.2	7,000,000.00	100.1829	\$7,012,805.87
06417MKG9	BANK NOVA SCOTIA HOUSTON			6/15/21	0.6	5,150,000.00	100.113	\$5,155,819.24
06739FJK8	BACR Float 01/11/21	A+	A1	1/11/21	0.1	5,000,000.00	100.0423	\$5,002,117.40
06742TTW6	BARCLAYS BANK PLC CD			2/1/21	0.3	5,000,000.00	100.1372	\$5,006,858.55
06742TUM6	BACR Float 07/30/21			7/30/21	0.3	8,000,000.00	100.0594	\$8,004,749.44
09248U700	BLKR-LIQ FED-INS			0	0	63,848,285.85	100	\$63,848,285.85
09659QAD9	BMWOT 2018-A A3	AAA	Aaa	4/25/22	1.5	931,851.84	100.4078	\$935,651.47
09661RAB7	BMWOT 2020-A A2			2/27/23	2.3	3,820,000.00	100.0761	\$3,822,905.87
110122CLO	BMV 2.6 05/16/22	A-	A2	5/16/22	1.5	4,000,000.00	103.4543	\$4,138,171.72
12597PAB4	CNH 2020-A A2	AAA	Aaa	7/17/23	2.7	1,960,000.00	100.4438	\$1,968,699.07
13032UXJ2	CASMED 0.417 06/1/2022	AA-	Aa3	6/1/22	1.6	2,200,000.00	99.986	\$2,199,692.00
13077DMH2	CASHGR 0.349 11/01/2022		Aa2	11/1/22	2	490,000.00	100.005	\$490,024.50
14043MAB7	COPAR 2020-1 A2	AAA		6/15/23	2.6	4,754,526.17	100.6383	\$4,784,872.88
14315FAB3	CARMX 2020-3 A2A			6/15/23	2.6	1,990,000.00	100.1346	\$1,992,678.14
14315NAJ9	CARMX 2019-1 A2B	AAA		7/15/22	0	494,751.33	100.0115	\$494,808.47
14315VAB8	CARMX 2020-2 A2A	AAA		1/17/23	2.2	3,789,538.07	100.5975	\$3,812,180.56
14315WAB6	CARMX 2019-4 A2A	AAA		3/15/23	2.4	2,269,624.60	100.7268	\$2,286,120.69
14315XAB4	CARMX 2020-1 A2	AAA		4/17/23	2.5	2,467,649.98	100.8032	\$2,487,470.14
14316LAB9	CARMX 2019-2 A2A	AAA		7/15/22	1.7	1,486,557.37	100.3883	\$1,492,329.08
14912L7D7	CAT 1.931 10/01/21	A	A3	10/1/21	0.9	6,510,000.00	101.5462	\$6,610,657.62
14913Q2N8	CAT 3.15 09/07/21	A	A3	9/7/21	0.9	3,490,000.00	102.3868	\$3,573,300.68
14913Q2P3	CAT Float 09/07/21	A	A3	9/7/21	0.1	2,225,000.00	100.1998	\$2,229,445.75
161571HN7	CHAIT 2018-A1 A1	AAA		4/17/23	0	8,230,000.00	100.0791	\$8,236,505.82
166764AT7	CVX 2.411 03/03/22		Aa2	3/3/22	1.2	5,000,000.00	102.4564	\$5,122,822.25
172967FT3	C 4 1/2 01/14/22	A	A3	1/14/22	1.2	3,000,000.00	104.8308	\$3,144,924.30
172967LG4	C 2 3/4 04/25/22	A	A3	4/25/22	1.4	5,000,000.00	103.1834	\$5,159,168.40
17325FAV0	C 3.165 02/19/22	A+	Aa3	2/19/22	0.3	10,000,000.00	100.8306	\$10,083,061.90
17325FAY4	C 2.844 05/20/22	A+	Aa3	5/20/22	0.6	3,000,000.00	101.3413	\$3,040,238.94
21684LA44	RABOBK Float 10/20/21			10/20/21	0.2	8,000,000.00	100	\$7,999,999.76
21684XJN7	RABOBK 0.22 7/6/21			7/6/21	0.7	6,000,000.00	99.9979	\$5,999,874.30
22536LU16	CREDIT INDUSTRIAL ET			7/1/21	0.7	5,000,000.00	99.5818	\$4,979,090.55
22549L5N1	CREDIT SUISSE NEW YORK BR			1/25/21	0.2	5,500,000.00	100.262	\$5,514,411.10
22549L5X9	CS FLOAT 08/03/21			8/3/21	0	10,000,000.00	100.1159	\$10,011,591.40
22549L6U4	Credit Suisse AG			11/1/21	1	5,000,000.00	100.0192	\$5,000,962.10
22549LD93	CSNY CD 1.72% 11/02/2020			11/2/20	0	10,000,000.00	100.0134	\$10,001,338.00
22549LZD0	CREDIT SUISSE NEW YORK BR			1/22/21	0.2	8,000,000.00	100.3754	\$8,030,028.40
22550L2A8	CS 2.1 11/12/21	A	A1	11/12/21	1	4,880,000.00	101.7594	\$4,965,857.89
22550UAA9	CS Float 02/04/22	WD	A1	2/4/22	0	12,000,000.00	100.0889	\$12,010,672.92
24422EUT4	DE 2.95 04/01/22	A	A2	4/1/22	1.4	5,000,000.00	103.633	\$5,181,652.20
24422EUW7	DE Float 06/07/21	A	A2	6/7/21	0.1	1,810,000.00	100.2198	\$1,813,978.18
26208QAB3	DRIVE 2020-1 A2		Aaa	12/15/22	2.1	2,922,333.10	100.3587	\$2,932,816.68
26208VAB2	DRIVE 2020-2 A2A		Aaa	7/17/23	2.7	4,317,323.03	100.1727	\$4,324,779.05
26209AAB7	DRIVE 2019-4 A2A		Aaa	6/15/22	1.6	298,278.98	100.0924	\$298,554.53

30231GBL5	XOM 1.571 04/15/23		Aa1	4/15/23	2.5	5,000,000.00	102.7516	\$5,137,578.90
3133EL7E8	FFCB 0.22 03/15/23		Aaa	3/15/23	0.1	11,000,000.00	99.8452	\$10,982,972.99
3134GVG36	FHLMC 0 3/8 06/08/22		Aaa	6/8/22	0.1	6,000,000.00	100.0167	\$6,000,999.00
3134GVSE9	FHLMC 0.55 05/12/23		Aaa	5/12/23	0	5,000,000.00	100.0043	\$5,000,215.15
3134GVVW0	FHLMC 0.45 05/26/23		Aaa	5/26/23	0.6	0	0	\$0.00
3135G04U4	FNMA 0.45 06/01/23	AAA		6/1/23	0.6	4,000,000.00	100.0554	\$4,002,215.12
3136G4VN0	FNMA 0 1/2 05/05/23			5/5/23	0	17,300,000.00	100.0035	\$17,300,597.20
3136G4ZD8	FNMA 0.45 07/20/23	AAA	Aaa	7/20/23	0.2	5,000,000.00	100.0232	\$5,001,162.25
34528DAB9	FORDL 2019-B A2A	AAA	Aaa	2/15/22	1.3	917,339.09	100.3592	\$920,634.36
34528GAJ5	FORDO 2020-A A2	AAA	Aaa	10/15/22	2	1,859,893.84	100.369	\$1,866,756.85
34528QHB3	FORDF 2019-3 A2		Aaa	9/15/24	0	4,590,000.00	100.474	\$4,611,754.31
34531MAB4	FORDL 2020-A A2	AAA		7/15/22	1.7	4,124,359.10	100.6029	\$4,149,225.69
34531RAB3	FORDL 2020-B A2A		Aaa	12/15/22	2.1	970,000.00	100.1191	\$971,155.66
34533FAD3	FORDO 2019-A A3	AAA	Aaa	9/15/23	2.9	6,075,000.00	102.1394	\$6,204,966.73
362569AA3	GMALT 2020-3 A2A			11/21/22	2.1	5,580,000.00	100.0435	\$5,582,429.53
36258MAB0	GMCAR 2019-4 A2A	AAA	Aaa	11/16/22	2	2,500,582.63	100.3956	\$2,510,475.69
36258NAB8	GMCAR 2020-1 A2		Aaa	1/17/23	2.2	1,168,842.70	100.5351	\$1,175,096.59
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/22	1.5	3,680,720.98	100.5143	\$3,699,652.03
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/22	2	3,540,000.00	100.2769	\$3,549,800.49
369550BE7	GD 3 05/11/21	WD	A2	5/11/21	0.5	4,000,000.00	101.3964	\$4,055,854.64
369550BF4	GD Float 05/11/21	A-	A2	5/11/21	0	2,750,000.00	100.191	\$2,755,252.39
375558AQ6	GILD 4 1/2 04/01/21		A3	4/1/21	0.2	11,000,000.00	100.6918	\$11,076,095.91
375558AU7	GILD 4.4 12/01/21		A3	12/1/21	0.8	7,450,000.00	103.3677	\$7,700,892.31
38141GWG5	GS 2.6 12/27/20	A	A3	12/27/20	0.2	10,000,000.00	100.3377	\$10,033,767.60
41284UAB0	HDMOT 2020-A A2A		Aaa	1/17/23	2.2	1,609,758.23	100.5596	\$1,618,766.60
43811BAC8	HAROT 2017-2 A3		Aaa	8/16/21	0.8	89,506.37	100.0594	\$89,559.55
43813KAB8	HAROT 2020-3 A2	AAA		2/21/23	2.3	6,035,000.00	100.0293	\$6,036,767.65
43814PAC4	HAROT 2017-3 A3	BB		9/20/21	0.9	136,998.90	100.1185	\$137,161.26
43814UAC3	HAROT 2018-1 A3		Aaa	2/15/22	1.3	702,146.10	100.7522	\$707,427.43
44891LAB9	HART 2020-A A2	AAA		4/17/23	2.5	7,970,000.00	100.8065	\$8,034,274.07
44891PAB0	HALST 2020-B A2		Aaa	1/17/23	2.2	5,865,000.00	100.0841	\$5,869,934.81
44891RAB6	HART 2020-C A2			9/15/23	2.9	6,040,000.00	99.999	\$6,039,940.20
44932HAE3	IBM Float 01/20/21	WD	A2	1/20/21	0.2	3,000,000.00	100.0537	\$3,001,611.33
44932NAB6	HART 2019-A A2	D		12/15/21	1.1	837,665.72	100.143	\$838,863.92
44935SAB2	HALST 2020-A A2		Aaa	5/16/22	1.5	2,967,938.08	100.638	\$2,986,874.12
458140AJ9	INTC 3.3 10/01/21	A+	A1	10/1/21	0.9	5,000,000.00	102.7202	\$5,136,012.15
47789KAB9	JDOT 2020-A A2	AAA	Aaa	1/17/23	2.2	2,930,000.00	100.3765	\$2,941,031.45
53947CE61	LLOYDS 1.65 11/13/20			11/13/20	0	10,000,000.00	100.0606	\$10,006,062.30
53947CFP8	Lloyds Bank CP 20/07/2021			7/20/21	0.7	10,000,000.00	100.1149	\$10,011,488.70
544647CQ1	LOSSCD 1.35 01/1/2021	AA+	Aa3	1/1/21	0.2	1,930,000.00	100.147	\$1,932,837.10
55379WU20	MUFG Float 07/16/21			7/16/21	0.2	11,500,000.00	100.2475	\$11,528,458.71
55379WYA8	MUFG Float 01/25/21			1/25/21	0.2	5,000,000.00	100.1083	\$5,005,414.55
55380TGS3	MUFG 0.29 01/28/21		P-1	1/28/21	0.2	5,000,000.00	100.0375	\$5,001,873.05
55380TJU5	MUFG BK LTD NY BR CD 0.33			10/29/21	1	8,000,000.00	100.01	\$8,000,802.96
58769EAB4	MBALT 2020-B A2	AAA		2/15/23	2.3	7,300,000.00	100.007	\$7,300,510.27
58769TAB1	MBART 2019-1 A2A		Aaa	6/15/22	1.6	1,485,766.77	100.5417	\$1,493,815.47
58770FAB8	MBALT 2020-A A2		Aaa	3/15/22	1.4	1,046,593.25	100.4091	\$1,050,875.18
59217GCL1	MET 2.4 01/08/21	AA-	Aa3	1/8/21	0.2	1,400,000.00	100.395	\$1,405,530.00
59217GEF2	MET Float 01/13/23	AA-	Aa3	1/13/23	0	3,100,000.00	100.413	\$3,112,803.00
606822AX2	MUFG Float 07/26/21	A-	A1	7/26/21	0.2	3,000,000.00	100.4103	\$3,012,310.38
6174468K8	MS Float 01/20/23	A	A3	1/20/23	0.2	9,200,000.00	100.2788	\$9,225,649.60
61746BEE2	MS Float 01/20/22	A	A3	1/20/22	0.2	5,000,000.00	100.2144	\$5,010,720.00
63873QFE9	NATIXIS N Y BRH CD 0.95			12/30/20	0.2	6,000,000.00	100.1335	\$6,008,010.06
64952WDK6	NYLIFE Float 01/21/22	AAA	Aaa	1/21/22	0.2	5,000,000.00	100.249	\$5,012,451.40
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/24	0	3,070,000.00	100.3769	\$3,081,571.14
65478GAD2	NAROT 2017-B A3	AAA	Aaa	10/15/21	1	257,800.14	100.1252	\$258,122.85
65479CAB4	NAROT 2020-B A2A		Aaa	10/17/22	2	7,250,000.00	100.1207	\$7,258,750.75
65479JAB9	NAROT 2019-C A2A	AAA	Aaa	9/15/22	1.9	1,779,474.21	100.6403	\$1,790,868.36
65479MAB2	NAROT 2020-A A2		Aaa	12/15/22	2.1	4,155,688.86	100.5967	\$4,180,486.69
65479NAB0	NALT 2020-A A2A		Aaa	5/16/22	1.5	4,975,004.04	100.653	\$5,007,489.82

65479PAB5	NALT 2019-A A2	A	Aaa	7/15/21	0.7	447,274.57	100.1032	\$447,736.20
65480EAB7	NALT 2020-B A2		Aaa	12/15/22	2.1	3,410,000.00	100.0256	\$3,410,871.94
68389XAP0	ORCL 2 1/2 10/15/22	A-	A3	10/15/22	2	3,300,000.00	104.1785	\$3,437,891.92
69349LAG3	PNC 2.7 11/01/22	A	A3	11/1/22	1.9	3,224,000.00	104.3849	\$3,365,370.50
69353RFB9	PNC 2 5/8 02/17/22			2/17/22	1.2	5,000,000.00	102.7975	\$5,139,874.25
69353RFU7	PNC Float 02/24/23	A+	A2	2/24/23	0.1	5,200,000.00	100.1977	\$5,210,282.53
69371RN44	PCAR 1.65 08/11/21		A1	8/11/21	0.8	2,000,000.00	101.1025	\$2,022,049.14
69371RP34	PCAR Float 05/10/21	A	A1	5/10/21	0	4,135,000.00	100.1343	\$4,140,552.56
718172BZ1	PM 2 5/8 02/18/22	A	A2	2/18/22	1.2	3,214,000.00	102.8853	\$3,306,732.61
771196BM3	ROSW 1 3/4 01/28/22	AA	Aa3	1/28/22	1.2	2,000,000.00	101.5896	\$2,031,792.32
798153NA6	SJSGEN 0.421 06/01/2021	AA	Aa2	6/1/21	0.6	895,000.00	100.007	\$895,062.65
799408Z44	SRVSCD 0.259 08/1/2021		Aa1	8/1/21	0.8	1,815,000.00	99.995	\$1,814,909.25
802830AD1	SCART 2020-BA A2	AAA		2/15/23	2.3	5,280,000.00	100.0235	\$5,281,240.27
80283LAQ6	SANUK Float 11/03/20	A+	Aa3	11/3/20	0	8,340,000.00	100	\$8,340,000.00
80283LAV5	SANUK 3 3/4 11/15/21	A+	Aa3	11/15/21	1	2,000,000.00	103.3645	\$2,067,290.18
80285RAB4	SDART 2020-2 A2A		Aaa	5/15/23	2.5	5,300,000.00	100.115	\$5,306,095.53
83051GAL2	SEB Float 12/12/22	AA	Aa2	12/12/22	0.1	4,600,000.00	100.9156	\$4,642,115.67
853254BM1	STANLN 4.247 01/20/23	A	A2	1/20/23	1.2	4,200,000.00	103.7277	\$4,356,562.73
85325V3X6	STANDARD CHARTERED BK NY			11/12/20	0	6,000,000.00	100.0558	\$6,003,348.48
85325V6X3	STANLN Float 08/24/21			8/24/21	0.1	6,500,000.00	100.0403	\$6,502,622.23
86565B6X4	SUMIBK Float 11/12/21			11/12/21	0	8,000,000.00	100.1022	\$8,008,175.12
86565CLC1	SUMIBK 0.7 07/15/22			7/15/22	1.7	8,000,000.00	100.0662	\$8,005,296.88
86565CRU5	Sumitomo Mitsui			4/8/21	0.4	5,800,000.00	100.0058	\$5,800,333.85
867914BM4	TFC 2.7 01/27/22	A-	A3	1/27/22	1.2	10,000,000.00	102.7167	\$10,271,671.00
88167HAB2	TESLA 2020-A A2		Aaa	5/22/23	2.6	2,810,000.00	100.1983	\$2,815,572.23
89114NMZ5	TD 0.43 08/03/21			8/3/21	0.8	10,000,000.00	100.1592	\$10,015,923.10
89114QCC0	TD Float 03/17/21		Aa3	3/17/21	0.1	12,000,000.00	100.1028	\$12,012,335.52
89232HAB1	TAOT 2020-A A2		Aaa	11/15/22	2	4,480,669.56	100.7196	\$4,512,913.80
89233MAB9	TAOT 2019-D A2		Aaa	7/15/22	1.7	3,229,732.85	100.5392	\$3,247,148.22
89236TGK5	TOYOTA Float 10/07/21	A+	A1	10/7/21	0.2	4,000,000.00	100.2086	\$4,008,344.48
89237VAA7	TAOT 2020-C A2		Aaa	2/15/23	2.3	5,450,000.00	100.0945	\$5,455,149.16
89238UAB6	TAOT 2019-C A2A		Aaa	4/15/22	1.5	885,449.80	100.4236	\$889,200.30
89239RAB2	TAOT 2020-B A2		Aaa	11/15/22	2	7,680,472.81	100.5616	\$7,723,604.81
90275DLH1	UBS AG STAMFORD BRH			1/6/21	0.2	8,000,000.00	100.2635	\$8,021,083.60
90331HNV1	USB 3.4 07/24/23	AA-	A1	7/24/23	2.6	11,000,000.00	107.8669	\$11,865,360.43
90520EAH4	UNBC 3.15 04/01/22	A	A3	4/1/22	1.3	1,064,000.00	103.6297	\$1,102,620.51
908906AC4	UNBC 3 1/2 06/18/22	A	A2	6/18/22	1.6	1,445,000.00	104.953	\$1,516,570.65
911312BH8	UPS Float 04/01/21		A2	4/1/21	0.2	5,000,000.00	100.0439	\$5,002,196.30
9127963J6	B 12/10/20			12/10/20	0.1	40,000,000.00	99.9905	\$39,996,200.00
9127965B1	CMB 12/08/20			12/8/20	0.1	30,000,000.00	99.9913	\$29,997,375.00
9127965D7	CMB 12/22/20			12/22/20	0.1	80,000,000.00	99.9878	\$79,990,277.60
9127965F2	CMB 12/29/20			12/29/20	0.2	40,000,000.00	99.9858	\$39,994,300.00
912796A66	CMB 01/12/21			1/12/21	0.2	30,000,000.00	99.9832	\$29,994,970.80
9128285X4	T 2 1/2 01/31/21			1/31/21	0.3	20,000,000.00	100.5718	\$20,114,361.80
912828P87	T 1 1/8 02/28/21			2/28/21	0.3	50,000,000.00	100.3359	\$50,167,969.00
912828ZK9	TF FLOAT 04/30/22			4/30/22	0	15,000,000.00	100.1048	\$15,015,715.65
91324PCC4	UNH 2 7/8 03/15/23	A	A3	3/15/23	2.4	7,000,000.00	105.4791	\$7,383,535.32
91324PDD1	UNH 2 3/8 10/15/22	A	A3	10/15/22	2	2,890,000.00	103.9173	\$3,003,210.49
949746RS2	WFC 2 1/2 03/04/21	A+	A2	3/4/21	0.3	12,200,000.00	100.751	\$12,291,622.00
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	1/15/21	0.2	4,355,000.00	100.474	\$4,375,642.70
961214DG5	WSTP 2.8 01/11/22	A+	Aa3	1/11/22	1.2	5,000,000.00	103.03	\$5,151,501.30
96130AFD5	WESTPAC BANKING CORP			6/9/21	0.6	5,000,000.00	100.0588	\$5,002,940.20
USD	US DOLLARS			0	0	0	1	\$0.00