

CalTRUST Medium Term Fund Holdings

Effective Date: 8/31/2019

| CUSIP | Description | Fitch Rating | Moody's | MaturityDate | Years | Shares | Price | Value |
|-----------|---------------------------|--------------|---------|--------------|-------|---------------|----------|-----------------|
| 00138CAK4 | AIG 2.3 07/01/22 | | | 7/1/22 | 2.8 | 2,400,000.00 | 100.3817 | \$2,409,161.78 |
| 02004WAC5 | ALLYA 2019-1 A3 MTGE | | | 9/15/23 | 4 | 2,310,000.00 | 101.9043 | \$2,353,989.33 |
| 02582JHZ6 | AMXCA 2018-4 A | | | 12/15/23 | 4.3 | 3,655,000.00 | 102.0765 | \$3,730,896.81 |
| 02582JF8 | AMXCA 2018-6 A | | | 2/15/24 | 4.5 | 6,965,000.00 | 102.4877 | \$7,138,266.91 |
| 0258M0EG0 | AXP 2.7 03/03/22 | A | A2 | 3/3/22 | 2.4 | 1,000,000.00 | 101.9911 | \$1,019,910.99 |
| 02665WCD1 | HNDA 2.65 02/12/21 | | A2 | 2/12/21 | 1.4 | 4,000,000.00 | 100.8678 | \$4,034,713.12 |
| 03065HAD0 | AMCAR 2017-3 A3 | | Aaa | 3/18/22 | 2.5 | 4,653,838.50 | 99.8324 | \$4,646,038.67 |
| 032556BZ4 | ANAHEIM HSG-B-TXBL | AA- | | 10/1/19 | 0.1 | 2,130,000.00 | 99.921 | \$2,128,317.30 |
| 05253JAQ4 | ANZ 2.55 11/23/21 | | | 11/23/21 | 2.2 | 1,000,000.00 | 101.2744 | \$1,012,744.13 |
| 05253JAT8 | ANZ 2 1/4 11/09/20 | AA- | Aa3 | 11/9/20 | 1.2 | 6,500,000.00 | 100.37 | \$6,524,046.75 |
| 05522RCY2 | BACCT 2018-A1 A1 | AAA | Aaa | 7/17/23 | 3.9 | 3,005,000.00 | 101.237 | \$3,042,170.35 |
| 05531FAZ6 | BBT 2.15 02/01/21 | A+ | A2 | 2/1/21 | 1.3 | 4,500,000.00 | 100.1702 | \$4,507,659.27 |
| 05579TED4 | BNP 2 3/8 05/21/20 | A+ | Aa3 | 5/21/20 | 0.7 | 3,450,000.00 | 100.1901 | \$3,456,559.24 |
| 06051GGY9 | BAC 2.738 01/23/22 | A+ | A3 | 1/23/22 | 1.4 | 4,795,000.00 | 100.7783 | \$4,832,319.49 |
| 06051GHH5 | BAC 3.499 05/17/22 | A+ | A3 | 5/17/22 | 1.7 | 1,260,000.00 | 102.2451 | \$1,288,288.54 |
| 06367T4W7 | BMO 3.1 04/13/21 | AA- | Aa2 | 4/13/21 | 1.6 | 3,410,000.00 | 101.8398 | \$3,472,738.41 |
| 09248U700 | BLACKROCK LIQ FDS FEDFUND | | | 0 | 0 | 24,661,382.33 | 100 | \$24,661,382.33 |
| 097023CG8 | BA 2.7 05/01/22 | | | 5/1/22 | 2.7 | 3,050,000.00 | 101.918 | \$3,108,497.54 |
| 110122BY3 | BMV 2.6 05/16/22 | | | 5/16/22 | 2.7 | 4,815,000.00 | 101.8785 | \$4,905,449.92 |
| 12189LAF8 | BNSF 3.45 09/15/21 | | | 9/15/21 | 1.8 | 2,500,000.00 | 102.6349 | \$2,565,872.10 |
| 12596EAB0 | CNH 2018-B A2 | AAA | Aaa | 12/15/21 | 2.3 | 3,437,433.59 | 100.3086 | \$3,448,041.51 |
| 14041NFB2 | COMET 2015-A8 A8 | AAA | NR | 8/15/23 | 4 | 5,000,000.00 | 100.2026 | \$5,010,128.00 |
| 14313FAD1 | CARMX 2018-3 A3 | AAA | | 6/15/23 | 3.8 | 4,250,000.00 | 101.9817 | \$4,334,220.98 |
| 14314AAC3 | CARMX 2018-1 A3 | AAA | | 11/15/22 | 3.2 | 3,550,000.00 | 100.5751 | \$3,570,414.28 |
| 14314XAC3 | CARMX 2018-2 A3 | AAA | | 1/17/23 | 3.4 | 4,250,000.00 | 101.3529 | \$4,307,498.68 |
| 14316LAC7 | CARMX 2019-2 A3 | | | 3/15/24 | 4.5 | 3,900,000.00 | 101.8138 | \$3,970,736.64 |
| 14913Q2N8 | CAT 3.15 09/07/21 | A | A3 | 9/7/21 | 2 | 850,000.00 | 102.611 | \$872,193.19 |
| 14913Q2T5 | CAT 2.95 02/26/22 | | | 2/26/22 | 2.5 | 3,000,000.00 | 102.5159 | \$3,075,477.42 |
| 161571GK4 | CHAIT 2014-A2 A2 | AAA | NR | 3/15/23 | 3.5 | 2,406,000.00 | 101.4643 | \$2,441,230.10 |
| 172967LG4 | C 2 3/4 04/25/22 | A | Baa1 | 4/25/22 | 2.6 | 2,400,000.00 | 101.7916 | \$2,442,999.41 |
| 17305EFR1 | CCCIT 2014-A5 A5 | | | 6/7/23 | 3.8 | 4,000,000.00 | 101.6302 | \$4,065,206.00 |

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|-----------|---------------------------|-----|-----|----------|-----|---------------|----------|-----------------|
| 17305EGG4 | CCCIT 2017-A8 A8 | | Aaa | 8/7/22 | 2.9 | 6,495,000.00 | 99.9432 | \$6,491,308.24 |
| 17305EGK5 | CCCIT 2018-A1 A1 | AAA | Aaa | 1/20/23 | 3.4 | 6,200,000.00 | 100.9863 | \$6,261,153.08 |
| 17325FAE8 | C 2.1 06/12/20 | A+ | A1 | 6/12/20 | 0.7 | 950,000.00 | 100.081 | \$950,769.65 |
| 17325FAQ1 | C 3.4 07/23/21 | A+ | A1 | 7/23/21 | 1.8 | 1,000,000.00 | 102.4611 | \$1,024,611.24 |
| 20271RAK6 | CBAAU 2.3 03/12/20 | AA- | Aa3 | 3/12/20 | 0.5 | 5,000,000.00 | 100.1351 | \$5,006,754.85 |
| 20772KAB5 | CONNECTICUT ST TXBL-SER A | A+ | A1 | 1/15/20 | 0.4 | 1,500,000.00 | 100.121 | \$1,501,815.00 |
| 22546QAR8 | CS 3 10/29/21 | A | A1 | 10/29/21 | 2.2 | 2,500,000.00 | 101.9734 | \$2,549,335.78 |
| 233851DR2 | DAIGR 3.4 02/22/22 | | | 2/22/22 | 2.5 | 3,500,000.00 | 102.4611 | \$3,586,137.77 |
| 26208RAD7 | DRIVE 2019-2 A3 | | | 3/15/23 | 3.5 | 1,850,000.00 | 100.9646 | \$1,867,844.92 |
| 3130ADFV9 | FHLB 2 1/4 01/29/21 | | Aaa | 1/29/21 | 0.4 | 11,500,000.00 | 100.0771 | \$11,508,871.91 |
| 341081FW2 | NEE FLOAT 05/06/22 | | | 5/6/22 | 0.2 | 985,000.00 | 100.0271 | \$985,267.02 |
| 34528FAD0 | FORDO 2018-A A3 | AAA | | 11/15/22 | 3.2 | 3,330,000.00 | 101.2 | \$3,369,960.33 |
| 34528QGS7 | FORDF 2019-1 A | | | 3/15/24 | 4.5 | 4,940,000.00 | 102.3853 | \$5,057,831.35 |
| 38141GVU5 | GS 2 5/8 04/25/21 | A | A3 | 4/25/21 | 1.6 | 7,000,000.00 | 100.7699 | \$7,053,895.17 |
| 38145GAG5 | GS 2.35 11/15/21 | A | A3 | 11/15/21 | 1.2 | 665,000.00 | 100.1851 | \$666,230.95 |
| 404280AV1 | HSBC 3.4 03/08/21 | AA- | A2 | 3/8/21 | 1.5 | 2,500,000.00 | 101.5967 | \$2,539,918.23 |
| 40428HPV8 | HSBC 2 3/4 08/07/20 | AA- | A2 | 8/7/20 | 0.9 | 3,000,000.00 | 100.6342 | \$3,019,025.85 |
| 43814UAC3 | HAROT 2018-1 A3 MTGE | | Aaa | 2/15/22 | 2.5 | 4,190,000.00 | 100.5325 | \$4,212,313.01 |
| 43815NAC8 | HAROT 2019-3 A3 | | | 8/15/23 | 4 | 2,960,000.00 | 100.089 | \$2,962,632.92 |
| 448969AB1 | HALST 2019-A A2 MTGE | | | 7/15/21 | 1.9 | 1,500,000.00 | 100.6014 | \$1,509,020.55 |
| 45905UQ23 | IBRD 2 10/30/20 | | Aaa | 10/30/20 | 0.2 | 10,000,000.00 | 100.0338 | \$10,003,376.10 |
| 459200JX0 | IBM 2.85 05/13/22 | | | 5/13/22 | 2.7 | 1,500,000.00 | 102.3362 | \$1,535,043.29 |
| 46623EKG3 | JPM 2.295 08/15/21 | AA- | A2 | 8/15/21 | 1 | 9,000,000.00 | 100.2532 | \$9,022,789.08 |
| 46625HJC5 | JPM 4.35 08/15/21 | | | 8/15/21 | 2 | 2,500,000.00 | 104.343 | \$2,608,573.85 |
| 47788BAD6 | JDOT 2017-B A3 | AAA | Aaa | 10/15/21 | 2.1 | 3,642,454.47 | 99.8254 | \$3,636,095.47 |
| 47788CAC6 | JDOT 2018-A A3 | AAA | Aaa | 4/18/22 | 2.6 | 2,000,000.00 | 100.4798 | \$2,009,595.40 |
| 48125LRK0 | JPM 2.604 02/01/21 | AA | Aa2 | 2/1/21 | 0.4 | 5,000,000.00 | 100.1925 | \$5,009,625.65 |
| 53944VAE9 | LLOYDS 2.4 03/17/20 | A+ | Aa3 | 3/17/20 | 0.5 | 1,000,000.00 | 100.1346 | \$1,001,345.85 |
| 53944VAK5 | LLOYDS 2.7 08/17/20 | A+ | Aa3 | 8/17/20 | 1 | 2,320,000.00 | 100.6258 | \$2,334,518.95 |
| 544587C30 | LOS ANGELES CA MUNI IMPT | A+ | | 11/1/20 | 1.2 | 3,910,000.00 | 101.394 | \$3,964,505.40 |
| 58772RAD6 | MBART 2018-1 A3 | | Aaa | 1/17/23 | 3.4 | 4,200,000.00 | 101.4366 | \$4,260,335.10 |
| 59217GCS6 | MET 3 3/8 01/11/22 | | | 1/11/22 | 2.4 | 2,000,000.00 | 103.188 | \$2,063,759.56 |
| 606822AA2 | MUFG 2.95 03/01/21 | A | A1 | 3/1/21 | 1.5 | 1,438,000.00 | 101.0866 | \$1,453,625.84 |
| 606822AW4 | MUFG 3.535 07/26/21 | A | A1 | 7/26/21 | 1.9 | 205,000.00 | 102.486 | \$210,096.35 |
| 60687YAF6 | MIZUHO 0 09/13/21 | | A1 | 9/13/21 | 0 | 1,500,000.00 | 101.1568 | \$1,517,352.05 |

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|-----------|---------------------------|-----|------|----------|-----|--------------|----------|----------------|
| 60687YAH2 | MIZUHO 2.953 02/28/22 | | A1 | 2/28/22 | 2.5 | 3,000,000.00 | 101.8228 | \$3,054,684.72 |
| 61746BEA0 | MS 2 1/2 04/21/21 | A | A3 | 4/21/21 | 1.6 | 3,500,000.00 | 100.5554 | \$3,519,438.41 |
| 61746BED4 | MS 2 5/8 11/17/21 | A | A3 | 11/17/21 | 2.2 | 4,000,000.00 | 101.0427 | \$4,041,707.24 |
| 61746BEE2 | MS 0 01/20/22 | A | A3 | 1/20/22 | 0.1 | 4,000,000.00 | 100.9777 | \$4,039,109.88 |
| 63254AAU2 | NAB 2.8 01/10/22 | | Aa3 | 1/10/22 | 2.4 | 2,000,000.00 | 102.017 | \$2,040,339.10 |
| 63254AAW8 | NAB 2 1/2 05/22/22 | | | 5/22/22 | 2.7 | 1,500,000.00 | 101.5865 | \$1,523,797.94 |
| 63254ABB3 | NAB 3.7 11/04/21 | | Aa3 | 11/4/21 | 2.2 | 4,970,000.00 | 103.5981 | \$5,148,824.28 |
| 65474VAQ4 | NMOTR 2019-A A | | | 2/15/24 | 0 | 2,150,000.00 | 100.3892 | \$2,158,367.80 |
| 65478DAD9 | NAROT 2018-A A3 | | Aaa | 5/16/22 | 2.7 | 3,800,000.00 | 100.6355 | \$3,824,150.14 |
| 65478HAD0 | NAROT 2017-C A3 | AAA | Aaa | 4/18/22 | 2.6 | 2,310,000.00 | 100.1023 | \$2,312,363.82 |
| 65479KAD2 | NAROT 2019-A A3 MTGE | | | 10/16/23 | 4.1 | 2,805,000.00 | 102.2565 | \$2,868,295.39 |
| 68389XBK0 | ORCL 1.9 09/15/21 | A | A1 | 9/15/21 | 1.9 | 3,280,000.00 | 99.9927 | \$3,279,759.61 |
| 686514AC4 | ORHLTH 2.981 10/01/20 | | A2 | 10/1/20 | 1.1 | 1,000,000.00 | 100.3597 | \$1,003,596.84 |
| 69353RFE3 | PNC 2.45 07/28/22 | | | 7/28/22 | 2.8 | 1,500,000.00 | 101.3127 | \$1,519,690.50 |
| 747525AE3 | QCOM 3 05/20/22 | | A2 | 5/20/22 | 2.7 | 3,000,000.00 | 102.8457 | \$3,085,371.21 |
| 797669XT0 | SAN FRANCISCO CA BAY AREA | AA+ | | 7/1/20 | 0.8 | 1,850,000.00 | 100.135 | \$1,852,497.50 |
| 79766DKM0 | SAN FRANCISCO CITY & COUN | A+ | A1 | 5/1/20 | 0.7 | 1,500,000.00 | 100.112 | \$1,501,680.00 |
| 79770GGM2 | SAN FRANCISCO CITY & COUN | | | 8/1/20 | 0.9 | 4,450,000.00 | 100.068 | \$4,453,026.00 |
| 798170AC0 | SAN JOSE CA REDEV AGY SUC | AA | | 8/1/20 | 0.9 | 2,500,000.00 | 100.309 | \$2,507,725.00 |
| 80281LAE5 | SANUK 2 7/8 08/05/21 | A | Baa1 | 8/5/21 | 1.9 | 1,000,000.00 | 100.3518 | \$1,003,518.00 |
| 80283LAN3 | SANUK 2 3/8 03/16/20 | A | Aa3 | 3/16/20 | 0.5 | 2,824,000.00 | 100.1041 | \$2,826,939.90 |
| 80283LAP8 | SANUK 2 1/8 11/03/20 | A | Aa3 | 11/3/20 | 1.2 | 1,560,000.00 | 99.9007 | \$1,558,451.25 |
| 80285GAD4 | SDART 2018-3 A3 | | Aaa | 2/15/22 | 2.5 | 464,273.80 | 100.1004 | \$464,740.16 |
| 806851AC5 | SLB 3 12/21/20 | | Baa1 | 12/21/20 | 1.2 | 3,000,000.00 | 100.9851 | \$3,029,553.75 |
| 83191GAD1 | SMAT 2016-2US A3A | AAA | Aaa | 3/15/21 | 1.5 | 1,963,815.68 | 99.8123 | \$1,960,129.21 |
| 86562MAL4 | SUMIBK 0 01/11/22 | | A1 | 1/11/22 | 0.1 | 2,500,000.00 | 100.7354 | \$2,518,385.30 |
| 86960BAJ1 | SHBASS 2.4 10/01/20 | AA | Aa2 | 10/1/20 | 1.1 | 1,000,000.00 | 100.368 | \$1,003,680.00 |
| 86960BAL6 | SHBASS 2.45 03/30/21 | AA | Aa2 | 3/30/21 | 1.6 | 1,500,000.00 | 100.6972 | \$1,510,457.84 |
| 86960BAT9 | SHBASS 3.35 05/24/21 | AA | Aa2 | 5/24/21 | 1.7 | 455,000.00 | 102.2298 | \$465,145.54 |
| 89238KAD4 | TAOT 2017-D A3 | | Aaa | 1/18/22 | 2.4 | 4,000,000.00 | 99.9394 | \$3,997,574.00 |
| 89238TAD5 | TAOT 2018-B A3 | | Aaa | 9/15/22 | 3 | 4,100,000.00 | 101.3832 | \$4,156,711.61 |
| 89239JAD6 | TAOT 2019-B A3 | | | 8/15/23 | 4 | 3,240,000.00 | 101.6344 | \$3,292,955.53 |
| 90261XHK1 | UBS 2.35 03/26/20 | AA- | Aa3 | 3/26/20 | 0.6 | 7,500,000.00 | 100.1192 | \$7,508,938.05 |
| 90331HPC1 | USB 2.65 05/23/22 | | | 5/23/22 | 2.6 | 2,770,000.00 | 101.9296 | \$2,823,450.61 |
| 9128285R7 | T 2 5/8 12/15/21 | AAA | | 12/15/21 | 2.3 | 4,750,000.00 | 102.5664 | \$4,871,904.29 |

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| 9128286C9 | T 2 1/2 02/15/22 | AAA | | 2/15/22 | 2.5 | 9,400,000.00 | 102.4492 | \$9,630,226.59 |
| 9128286H8 | T 2 3/8 03/15/22 | AAA | | 3/15/22 | 2.5 | 88,100,000.00 | 102.293 | \$90,120,105.69 |
| 9128286M7 | T 2 1/4 04/15/22 | AAA | | 4/15/22 | 2.6 | 32,400,000.00 | 102.0156 | \$33,053,062.50 |
| 9128286U9 | T 2 1/8 05/15/22 | AAA | | 5/15/22 | 2.7 | 18,240,000.00 | 101.7578 | \$18,560,624.91 |
| 9128286Y1 | T 1 3/4 06/15/22 | | | 6/15/22 | 2.8 | 52,800,000.00 | 100.8633 | \$53,255,812.37 |
| 9128287C8 | T 1 3/4 07/15/22 | | | 7/15/22 | 2.9 | 31,500,000.00 | 100.8633 | \$31,771,933.52 |
| 9128287F1 | T 1 3/4 07/31/21 | | | 7/31/21 | 1.9 | 35,200,000.00 | 100.4102 | \$35,344,374.91 |
| 91324PCH3 | UNH 2 7/8 12/15/21 | | | 12/15/21 | 2.3 | 2,000,000.00 | 102.0231 | \$2,040,462.92 |
| 91324PDH2 | UNH 3.15 06/15/21 | A- | A3 | 6/15/21 | 1.8 | 2,500,000.00 | 102.0338 | \$2,550,846.00 |
| 94974BFC9 | WFC 3 1/2 03/08/22 | | | 3/8/22 | 2.5 | 2,500,000.00 | 103.5227 | \$2,588,068.08 |
| 94988J5N3 | WFC 2.6 01/15/21 | AA- | Aa2 | 1/15/21 | 1.4 | 250,000.00 | 100.7374 | \$251,843.55 |
| 94988J5T0 | WFC 3 5/8 10/22/21 | | | 10/22/21 | 2.1 | 5,500,000.00 | 103.1661 | \$5,674,136.33 |
| 95000U2B8 | WFC 2 5/8 07/22/22 | | | 7/22/22 | 2.9 | 1,400,000.00 | 101.6863 | \$1,423,608.49 |
| 961214CS0 | WSTP 2.6 11/23/20 | | Aa3 | 11/23/20 | 1.2 | 3,000,000.00 | 100.7395 | \$3,022,185.81 |
| USD | US DOLLARS | | | 0 | 0 | 36,566.71 | 1 | \$36,566.71 |