

CalTRUST Medium Term Fund Holdings

Effective Date: 1/31/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDat	Years	Shares	Price	Vaue
00138CAK4	AIG 2.3 07/01/22		A2	7/1/22	2.4	2,400,000.00	101.2436	\$2,429,845.82
00724PAA7	ADBE 1.7 02/01/23			2/1/23	3	390,000.00	100.6053	\$392,360.76
02004WAC5	ALLYA 2019-1 A3 MTGE	AAA	Aaa	9/15/23	3.6	2,310,000.00	101.7028	\$2,349,335.37
02582JHZ6	AMXCA 2018-4 A	AAA		12/15/23	3.9	3,655,000.00	101.8653	\$3,723,176.35
02582JF8	AMXCA 2018-6 A	AAA	Aaa	2/15/24	4	6,965,000.00	102.2365	\$7,120,775.01
0258M0E0	AXP 2.7 03/03/22	A	A2	3/3/22	2	1,000,000.00	102.0343	\$1,020,342.92
02665WDH1	HNDA 1.95 05/10/23			5/10/23	3.3	2,045,000.00	100.7838	\$2,061,028.93
03065HAD0	AMCAR 2017-3 A3		Aaa	3/18/22	2.1	2,387,176.92	99.9687	\$2,386,430.45
05253JQA4	ANZ 2.55 11/23/21		Aa3	11/23/21	1.8	1,000,000.00	101.5328	\$1,015,327.52
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/9/20	0.8	6,500,000.00	100.4305	\$6,527,980.10
05522RCY2	BACCT 2018-A1 A1	AAA	Aaa	7/17/23	3.5	3,005,000.00	101.1548	\$3,039,700.54
05531FAZ6	BBT 2.15 02/01/21	A+	A3	2/1/21	0.9	4,500,000.00	100.3529	\$4,515,881.54
06051GGY9	BAC 2.738 01/23/22	A+	A2	1/23/22	1	6,795,000.00	100.9154	\$6,857,199.53
06051GHH5	BAC 3.499 05/17/22	A+	A2	5/17/22	1.3	1,260,000.00	102.2508	\$1,288,359.79
06675FAS6	BFCM 2 1/8 11/21/22	A+	Aa3	11/21/22	2.8	3,290,000.00	100.7802	\$3,315,668.94
09248U700	BLACKROCK LIQ FDS FEDFUND			0	0	17,637,060.14	100	\$17,637,060.14
10373QAY6	BPLN 3.224 04/14/24	A	A1	4/14/24	4	2,500,000.00	105.1928	\$2,629,819.25
110122BZ0	BMY 2.9 07/26/24			7/26/24	4.4	1,250,000.00	104.3992	\$1,304,989.78
12189LAF8	BNSF 3.45 09/15/21		A3	9/15/21	1.4	2,500,000.00	102.5462	\$2,563,654.15
12596EAB0	CNH 2018-B A2	AAA	Aaa	12/15/21	1.9	2,014,057.53	100.204	\$2,018,165.40
14041NFB2	COMET 2015-A8 A8	AAA	NR	8/15/23	3.5	0	0	\$0.00
14313FAD1	CARMX 2018-3 A3	AAA		6/15/23	3.4	4,250,000.00	101.7411	\$4,323,996.33
14314AAC3	CARMX 2018-1 A3	AAA		11/15/22	2.8	3,419,788.38	100.6355	\$3,441,520.11
14314XAC3	CARMX 2018-2 A3	AAA		1/17/23	3	4,250,000.00	101.2656	\$4,303,786.30
14315XAC2	CARMX 2020-1 A3			12/16/24	4.9	1,000,000.00	100.838	\$1,008,379.80
14316LAC7	CARMX 2019-2 A3	AAA		3/15/24	4.1	3,900,000.00	101.896	\$3,973,942.44
14913Q3B3	CAT 2.15 11/08/24			11/8/24	4.8	2,500,000.00	101.5289	\$2,538,221.68
161571GK4	CHAIT 2014-A2 A2	AAA	NR	3/15/23	3.1	2,406,000.00	101.352	\$2,438,528.40
172967LG4	C 2 3/4 04/25/22	A	A3	4/25/22	2.1	2,400,000.00	101.8253	\$2,443,807.01
17305EFR1	CCCIT 2014-A5 A5	AAA	NR	6/7/23	3.4	4,000,000.00	101.5313	\$4,061,253.20

17305EGK5	CCCIT 2018-A1 A1	AAA	Aaa	1/20/23	3	6,200,000.00	100.8738	\$6,254,177.46
17325FAE8	C 2.1 06/12/20	A+	Aa3	6/12/20	0.3	950,000.00	100.1041	\$950,988.56
17325FAQ1	C 3.4 07/23/21	A+	Aa3	7/23/21	1.4	1,000,000.00	102.3732	\$1,023,732.48
20271RAK6	CBAAU 2.3 03/12/20	AA-	Aa3	3/12/20	0.1	5,000,000.00	100.0624	\$5,003,120.15
22546QAR8	CS 3 10/29/21	A	A1	10/29/21	1.7	2,500,000.00	102.139	\$2,553,475.15
22550L2A8	CS 2.1 11/12/21		A1	11/12/21	1.8	1,000,000.00	100.6656	\$1,006,655.99
254683CM5	DCENT 2019-A3 A	AAA	Aaa	10/15/24	4.7	1,650,000.00	101.0481	\$1,667,293.65
26208RAD7	DRIVE 2019-2 A3		Aaa	3/15/23	3.1	1,850,000.00	100.5751	\$1,860,639.54
3134GU3E8	FHLMC 1.8 01/17/2023			1/17/23	0.5	4,000,000.00	100.0902	\$4,003,609.40
341081FW2	NEE FLOAT 05/06/22	A+	A1	5/6/22	0	985,000.00	100.0066	\$985,064.92
34528FAD0	FORDO 2018-A A3	AAA		11/15/22	2.8	908,635.36	101.0285	\$917,980.86
34528QGS7	FORDF 2019-1 A	AAA	Aaa	3/15/24	4.1	4,940,000.00	102.2999	\$5,053,616.05
34528QHA5	FORDF 2019-3 A1		Aaa	9/15/24	4.6	4,390,000.00	101.4843	\$4,455,159.45
34531KAD4	FORDO 2019-C A3		Aaa	3/15/24	4.1	1,310,000.00	100.6412	\$1,318,399.46
34531MAD0	FORDL 2020-A A3			3/15/23	3.1	1,330,000.00	99.91	\$1,328,803.00
36258NAC6	GMCAR 2020-1 A3			9/16/24	4.6	2,800,000.00	100.7203	\$2,820,167.84
375558AW3	GILD 3.7 04/01/24			4/1/24	3.9	2,000,000.00	106.9635	\$2,139,269.58
38141GVU5	GS 2 5/8 04/25/21	A	A3	4/25/21	1.1	7,000,000.00	100.974	\$7,068,176.78
38145GAG5	GS 2.35 11/15/21	A	A3	11/15/21	0.8	665,000.00	100.4587	\$668,050.02
404280AV1	HSBC 3.4 03/08/21	A+	A2	3/8/21	1.1	2,500,000.00	101.7811	\$2,544,527.95
40428HPV8	HSBC 2 3/4 08/07/20	A+	A2	8/7/20	0.5	3,000,000.00	100.4838	\$3,014,514.75
41284UAD6	HDMOT 2020-A A3			10/15/24	4.7	1,300,000.00	100.4453	\$1,305,788.90
43813VAC2	HAROT 2019-4 A3	AAA		1/18/24	4	2,050,000.00	100.6147	\$2,062,600.94
43815NAC8	HAROT 2019-3 A3		Aaa	8/15/23	3.5	2,960,000.00	100.3253	\$2,969,628.58
44891JAC2	HART 2019-B A3	AAA		2/15/24	4	2,250,000.00	100.8492	\$2,269,107.90
448969AB1	HALST 2019-A A2 MTGE		Aaa	7/15/21	1.5	1,131,931.80	100.4537	\$1,137,067.83
459200JX0	IBM 2.85 05/13/22	WD	A2	5/13/22	2.3	1,500,000.00	102.5748	\$1,538,621.57
459200JY8	IBM 3 05/15/24			5/15/24	4.3	2,000,000.00	104.9901	\$2,099,802.02
46623EKG3	JPM 2.295 08/15/21	AA-	A2	8/15/21	0.5	9,000,000.00	100.2621	\$9,023,592.78
46625HJC5	JPM 4.35 08/15/21	AA-	A2	8/15/21	1.5	2,500,000.00	103.9846	\$2,599,616.03
47788BAD6	JDOT 2017-B A3	AAA	Aaa	10/15/21	1.7	2,145,662.03	99.9679	\$2,144,972.20
47788CAC6	JDOT 2018-A A3	AAA	Aaa	4/18/22	2.2	1,516,556.52	100.46	\$1,523,531.92
48125LRK0	JPM 2.604 02/01/21	AA	Aa2	2/1/21	0	5,000,000.00	100	\$5,000,000.00
53944VAE9	LLOYDS 2.4 03/17/20	A+	Aa3	3/17/20	0.1	1,000,000.00	100.0739	\$1,000,739.18

53944VAK5	LLOYDS 2.7 08/17/20	A+	Aa3	8/17/20	0.5	2,320,000.00	100.5178	\$2,332,012.47
544587C30	LOS ANGELES CA MUNI IMPT	AA-		11/1/20	0.8	3,910,000.00	101.186	\$3,956,372.60
58769TAD7	MBART 2019-1 A3		Aaa	3/15/24	4.1	3,510,000.00	100.7734	\$3,537,144.94
58772RAD6	MBART 2018-1 A3		Aaa	1/17/23	3	4,200,000.00	101.2831	\$4,253,888.52
59217GCS6	MET 3 3/8 01/11/22	AA-	Aa3	1/11/22	1.9	2,000,000.00	103.1769	\$2,063,537.92
606822AA2	MUFG 2.95 03/01/21	A	A1	3/1/21	1.1	1,438,000.00	101.3534	\$1,457,462.27
606822AW4	MUFG 3.535 07/26/21	A	A1	7/26/21	1.5	205,000.00	102.6269	\$210,385.06
60687YAF6	MIZUHO 0 09/13/21		A1	9/13/21	0.1	1,500,000.00	101.4199	\$1,521,298.22
60687YAH2	MIZUHO 2.953 02/28/22		A1	2/28/22	2.1	3,000,000.00	102.2897	\$3,068,692.23
61746BEA0	MS 2 1/2 04/21/21	A	A3	4/21/21	1.2	3,500,000.00	100.9708	\$3,533,976.25
61746BED4	MS 2 5/8 11/17/21	A	A3	11/17/21	1.8	4,000,000.00	101.5669	\$4,062,675.08
61746BEE2	MS 0 01/20/22	A	A3	1/20/22	0.2	4,000,000.00	100.986	\$4,039,440.00
63254AAU2	NAB 2.8 01/10/22		Aa3	1/10/22	1.9	2,000,000.00	102.0537	\$2,041,073.62
63254AAW8	NAB 2 1/2 05/22/22		Aa3	5/22/22	2.3	1,500,000.00	101.8077	\$1,527,115.58
63254ABB3	NAB 3.7 11/04/21		Aa3	11/4/21	1.8	2,075,000.00	103.343	\$2,144,367.25
63859UBE2	NWIDE 2 01/27/23			1/27/23	3	1,455,000.00	100.5622	\$1,463,179.91
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/24	0	2,150,000.00	100.4593	\$2,159,875.17
65479KAD2	NAROT 2019-A A3 MTGE	AAA	Aaa	10/16/23	3.7	2,805,000.00	102.0044	\$2,861,223.98
68389XBS3	ORCL 2.95 11/15/24			11/15/24	4.6	2,000,000.00	105.2607	\$2,105,214.00
686514AC4	ORHLTH 2.981 10/01/20		A2	10/1/20	0.7	1,000,000.00	100.3589	\$1,003,588.78
69353RFE3	PNC 2.45 07/28/22	A+	A2	7/28/22	2.4	1,500,000.00	101.9449	\$1,529,173.88
797669XT0	SAN FRANCISCO CA BAY AREA	AA+		7/1/20	0.4	1,850,000.00	100.205	\$1,853,792.50
79766DKM0	SAN FRANCISCO CITY & COUN	A+	A1	5/1/20	0.2	1,500,000.00	100.049	\$1,500,735.00
79770GGM2	SAN FRANCISCO CITY & COUN			8/1/20	0.5	4,450,000.00	100.156	\$4,456,942.00
798170AC0	SAN JOSE CA REDEV AGY SUC	AA		8/1/20	0.5	2,500,000.00	100.37	\$2,509,250.00
80281LAE5	SANUK 2 7/8 08/05/21	A	Baa1	8/5/21	1.5	1,000,000.00	101.2336	\$1,012,336.00
80283LAN3	SANUK 2 3/8 03/16/20	A+	Aa3	3/16/20	0.1	2,824,000.00	100.078	\$2,826,202.72
80283LAP8	SANUK 2 1/8 11/03/20	A+	Aa3	11/3/20	0.8	1,560,000.00	100.2719	\$1,564,241.48
83051GAM0	SEB 2.2 12/12/22	A	A2	12/12/22	2.9	2,370,000.00	100.769	\$2,388,225.30
83191GAD1	SMAT 2016-2US A3A	AAA	Aaa	3/15/21	1.1	424,764.97	99.9847	\$424,699.81
853254BQ2	STANLN 2.744 09/10/22			9/10/22	1.6	1,000,000.00	100.9404	\$1,009,403.65
86562MAE0	SUMIBK 2.058 07/14/21		A1	7/14/21	1.5	1,000,000.00	100.4795	\$1,004,795.17
86562MAL4	SUMIBK 0 01/11/22		A1	1/11/22	0.2	2,500,000.00	101.1051	\$2,527,626.25
86960BAJ1	SHBASS 2.4 10/01/20	AA	Aa2	10/1/20	0.7	1,000,000.00	100.4845	\$1,004,844.60

86960BAT9	SHBASS 3.35 05/24/21	AA	Aa2	5/24/21	1.3	455,000.00	102.1992	\$465,006.28
89233MAD5	TAOT 2019-D A3		Aaa	1/16/24	4	2,600,000.00	100.7566	\$2,619,670.82
89238TAD5	TAOT 2018-B A3		Aaa	9/15/22	2.6	4,100,000.00	101.1577	\$4,147,466.52
89239JAD6	TAOT 2019-B A3		Aaa	8/15/23	3.5	3,240,000.00	101.7825	\$3,297,751.70
90261XHK1	UBS 2.35 03/26/20	AA-	Aa3	3/26/20	0.2	4,000,000.00	100.09	\$4,003,600.00
90520EAK7	UNBC 2.1 12/09/22	A	A2	12/9/22	2.8	2,000,000.00	100.8834	\$2,017,667.52
9128286H8	T 2 3/8 03/15/22	AAA	Aaa	3/15/22	2.1	54,900,000.00	102.1758	\$56,094,503.77
9128286M7	T 2 1/4 04/15/22	AAA	Aaa	4/15/22	2.2	25,400,000.00	101.9805	\$25,903,039.13
9128286Y1	T 1 3/4 06/15/22	AAA	Aaa	6/15/22	2.4	52,800,000.00	101	\$53,328,000.00
9128287C8	T 1 3/4 07/15/22	AAA	Aaa	7/15/22	2.5	24,500,000.00	101.0273	\$24,751,699.28
912828G87	T 2 1/8 12/31/21	AAA	Aaa	12/31/21	1.9	7,275,000.00	101.4453	\$7,380,146.45
912828YA2	T 1 1/2 08/15/22	AAA	Aaa	8/15/22	2.5	29,120,000.00	100.4492	\$29,250,812.57
912828YF1	T 1 1/2 09/15/22	AAA	Aaa	9/15/22	2.6	13,615,000.00	100.4727	\$13,679,352.11
912828YP9	T 1 1/2 10/31/21	AAA	Aaa	10/31/21	1.8	17,800,000.00	100.2227	\$17,839,632.77
912828YT1	T 1 1/2 11/30/21		Aaa	11/30/21	1.8	5,595,000.00	100.2578	\$5,609,424.58
912828YW4	T 1 5/8 12/15/22			12/15/22	2.9	700,000.00	100.8867	\$706,207.03
912828YZ7	T 1 5/8 12/31/21			12/31/21	1.9	42,500,000.00	100.5234	\$42,722,461.15
912828Z29	T 1 1/2 01/15/23			1/15/23	3	13,900,000.00	100.5547	\$13,977,101.63
91324PDR0	UNH 2 3/8 08/15/24			8/15/24	4.5	2,800,000.00	102.1944	\$2,861,442.67
92348TAA2	VZOT 2020-A A1A			7/22/24	4.5	940,000.00	100.5469	\$945,140.58
94974BFC9	WFC 3 1/2 03/08/22	A+	A2	3/8/22	2.1	2,500,000.00	103.6037	\$2,590,092.18
94988J5N3	WFC 2.6 01/15/21	AA-	Aa2	1/15/21	1	250,000.00	100.8527	\$252,131.65
94988J5T0	WFC 3 5/8 10/22/21	AA-	Aa2	10/22/21	1.6	3,100,000.00	103.1561	\$3,197,837.71
95000U2B8	WFC 2 5/8 07/22/22	A+	A2	7/22/22	2.5	1,400,000.00	101.9772	\$1,427,680.52
961214CS0	WSTP 2.6 11/23/20		Aa3	11/23/20	0.8	3,000,000.00	100.7287	\$3,021,861.42