

CalTRUST Medium Term Fund Holdings

Effective Date: 8/31/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Value
00084BK86	ABN AMRO FDG USA LLC CP 0			10/8/20	0.1	4,000,000.00	99.9811	\$3,999,244.24
00138CAK4	AIG 2.3 07/01/22		A2	7/1/22	1.8	2,400,000.00	103.1393	\$2,475,344.02
00724PAA7	ADBE 1.7 02/01/23		A2	2/1/23	2.4	390,000.00	103.403	\$403,271.63
010878AP1	ALAMEDA CNTY-A-TXBL	AAA	Aaa	8/1/23	2.9	1,575,000.00	109.897	\$1,730,877.75
02004WAC5	ALLYA 2019-1 A3	AAA	Aaa	9/15/23	3	2,310,000.00	102.2165	\$2,361,200.23
025816CD9	AXP 2 3/4 05/20/22	A	A3	5/20/22	1.6	2,000,000.00	103.7702	\$2,075,404.00
0258M0EG0	AXP 2.7 03/03/22	A+	A2	3/3/22	1.4	1,000,000.00	103.3629	\$1,033,629.10
02665WDH1	HNDA 1.95 05/10/23	BBB+	A3	5/10/23	2.7	2,045,000.00	103.7429	\$2,121,542.92
037833AY6	AAPL 2.15 02/09/22		Aa1	2/9/22	1.4	4,600,000.00	102.7454	\$4,726,286.93
05253JAC4	ANZ 2.55 11/23/21	A+	Aa3	11/23/21	1.2	1,000,000.00	102.7212	\$1,027,212.01
05966DYE6	BANCO SANTANDER S.A. NEW			10/16/20	0.1	2,000,000.00	100.1202	\$2,002,403.54
06051GEU9	BAC 3.3 01/11/23	A+	A2	1/11/23	2.4	3,000,000.00	106.6884	\$3,200,652.00
06051GGY9	BAC 2.738 01/23/22	A+	A2	1/23/22	0.4	10,095,000.00	100.9038	\$10,186,236.09
06051GHH5	BAC 3.499 05/17/22	A+	A2	5/17/22	0.7	1,260,000.00	102.2179	\$1,287,946.12
06675FAS6	BFCM 2 1/8 11/21/22	A+	Aa3	11/21/22	2.2	3,290,000.00	103.4334	\$3,402,958.70
06739GCR8	BACR 1.7 05/12/22	A+	A1	5/12/22	1.6	1,025,000.00	101.7825	\$1,043,270.82
09248U700	BLKR-LIQ FED-INS			0	0	2,526,572.67	100	\$2,526,572.67
10373QAY6	BPLN 3.224 04/14/24	A	A1	4/14/24	3.5	2,500,000.00	108.1414	\$2,703,534.10
110122CM8	BMJ 2.9 07/26/24	A-	A2	7/26/24	3.8	1,950,000.00	108.983	\$2,125,169.42
12597PAB4	CNH 2020-A A2	AAA	Aaa	7/17/23	2.9	1,380,000.00	100.5125	\$1,387,072.78
13077DMJ8	13077DMJ8		Aa2	11/1/23	3.2	1,300,000.00	100.019	\$1,300,247.00
141781AZ7	CARGIL 3 1/4 11/15/21	A	A2	11/15/21	1.2	3,000,000.00	103.5501	\$3,106,501.98
141781BL7	CARGIL 1 3/8 07/23/23	A	A2	7/23/23	2.9	865,000.00	102.3801	\$885,587.99
14313FAD1	CARMX 2018-3 A3	A		6/15/23	2.8	3,702,471.68	102.0655	\$3,778,945.12
14314XAC3	CARMX 2018-2 A3	BBB		1/17/23	2.4	3,176,695.38	101.5888	\$3,227,166.08
14315VAB8	CARMX 2020-2 A2A	AAA		1/17/23	2.4	2,800,000.00	100.9039	\$2,825,309.48
14315XAC2	CARMX 2020-1 A3	AAA		12/16/24	4.3	1,000,000.00	102.9436	\$1,029,436.30
14913Q3B3	CAT 2.15 11/08/24	A	A3	11/8/24	4.2	2,500,000.00	106.3878	\$2,659,695.65
14913R2B2	CAT 0.95 05/13/22	A	A3	5/13/22	1.7	2,500,000.00	101.0508	\$2,526,268.78
161571GK4	CHAIT 2014-A2 A2	AAA	NR	3/15/23	2.5	2,406,000.00	101.3365	\$2,438,155.23
166764AB6	CVX 2.355 12/05/22		Aa2	12/5/22	2	1,000,000.00	104.0499	\$1,040,498.93
172967LM1	C 2.876 07/24/23	A	A3	7/24/23	1.9	3,000,000.00	104.2227	\$3,126,681.51
172967LQ2	C 2.7 10/27/22	A	A3	10/27/22	2.1	2,400,000.00	104.6111	\$2,510,666.26
17325FAY4	C 2.844 05/20/22	A+	Aa3	5/20/22	0.7	5,000,000.00	101.7263	\$5,086,316.70
191216CF5	KO 2.2 05/25/22	A	A1	5/25/22	1.7	2,500,000.00	103.4086	\$2,585,215.25
21688AAL6	RABOBK 2 3/4 01/10/23	WD	Aa3	1/10/23	2.4	3,000,000.00	105.4813	\$3,164,438.22
22546QAR8	CS 3 10/29/21	A	A1	10/29/21	1.2	2,500,000.00	103.1097	\$2,577,743.13
22549LD93	CSNY CD 1.72% 11/02/2020			11/2/20	0.2	5,000,000.00	100.2672	\$5,013,357.85
22550L2A8	CS 2.1 11/12/21	A	A1	11/12/21	1.2	4,500,000.00	102.106	\$4,594,770.00
22550L2B6	CS 2.8 04/08/22		A1	4/8/22	1.6	2,295,000.00	103.8972	\$2,384,440.79
24422EVE6	DE 1.2 04/06/23	A-	A2	4/6/23	2.6	2,750,000.00	102.2153	\$2,810,921.16
26208RAD7	DRIVE 2019-2 A3		Aaa	3/15/23	2.5	617,845.46	100.2801	\$619,576.35
26208VAC0	DRIVE 2020-2 A2B		Aaa	7/17/23	0	900,000.00	100.0986	\$900,887.58
3130AJC4	FHLB 0.6 04/28/23		Aaa	4/28/23	0.7	6,000,000.00	100.0673	\$6,004,037.70
3133ELB94	FFCB 0.53 11/27/23		Aaa	11/27/23	3.2	3,000,000.00	100.0007	\$3,000,021.99
3133ELXC3	FFCB 0.8 04/22/24		Aaa	4/22/24	0.6	7,000,000.00	100.0664	\$7,004,646.18
3134GVB31	FHLMC 0 3/4 05/28/25	AAA	Aaa	5/28/25	0.7	3,000,000.00	100.0436	\$3,001,307.88
3134GVQ43	FHLMC 0.41 09/16/22		Aaa	9/16/22	0.3	5,000,000.00	100.014	\$5,000,701.10
3134GVSE9	FHLMC 0.55 05/12/23		Aaa	5/12/23	0.2	6,000,000.00	100.0568	\$6,003,408.36
3134GVVW0	FHLMC 0.45 05/26/23		Aaa	5/26/23	0.7	3,100,000.00	100.0352	\$3,101,092.35
3134GVZF8	FHLMC 0.6 05/28/24		Aaa	5/28/24	0.7	4,000,000.00	100.0493	\$4,001,972.56
3134GWAK2	FHLMC 0.41 07/20/23		Aaa	7/20/23	0.9	6,000,000.00	100.0145	\$6,000,872.76
3134GWEF9	FHLMC 0.6 07/29/24		Aaa	7/29/24	0.4	6,000,000.00	100.0434	\$6,002,604.54
3134GWPJ9	FHLMC 0.4 08/18/23		Aaa	8/18/23	0.5	3,235,000.00	100.014	\$3,235,453.09
3135G03P6	FNMA 0.8 04/27/23			4/27/23	0.2	2,853,000.00	100.0133	\$2,853,378.48
3135G03W1	FNMA 0.74 04/27/23			4/27/23	0.2	6,000,000.00	100.0786	\$6,004,715.34
3135G04U4	FNMA 0.45 06/01/23	AAA		6/1/23	0.8	4,000,000.00	100.0713	\$4,002,850.44
3135G05G4	FNMA 0 1/4 07/10/23			7/10/23	2.9	10,000,000.00	100.0057	\$10,000,572.90
3136G4VN0	FNMA 0 1/2 05/05/23			5/5/23	0.2	3,100,000.00	100.0431	\$3,101,335.85
3136G4VX8	FNMA 0 3/4 05/27/25	AAA		5/27/25	1	2,552,000.00	100.0307	\$2,552,783.36
3137EAET2	FHLMC 0 1/8 07/25/22		Aaa	7/25/22	1.9	3,080,000.00	99.9161	\$3,077,415.51

34528QGS7	FORDF 2019-1 A	AAA	Aaa	3/15/24	3.5	4,940,000.00	103.5889	\$5,117,289.19
34528QHA5	FORDF 2019-3 A1		Aaa	9/15/24	4	4,390,000.00	103.4118	\$4,539,777.14
34531MAD0	FORDL 2020-A A3	AAA		3/15/23	2.5	1,330,000.00	101.5183	\$1,350,193.92
36258NAC6	GMCAR 2020-1 A3		Aaa	9/16/24	4	3,300,000.00	102.3447	\$3,377,373.45
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/22	1.6	1,960,000.00	100.6089	\$1,971,935.22
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/22	2.1	680,000.00	100.3307	\$682,248.96
369550BD9	GD 3 3/8 05/15/23	WD	A2	5/15/23	2.6	3,000,000.00	107.7471	\$3,232,411.56
375558AW3	GILD 3.7 04/01/24		A3	4/1/24	3.3	3,500,000.00	110.5915	\$3,870,702.96
38141GWT7	GS 3.2 02/23/23	A	A3	2/23/23	2.4	3,500,000.00	106.4313	\$3,725,094.70
38145GAG5	GS 2.35 11/15/21		A3	11/15/21	0.2	665,000.00	100.3908	\$667,598.84
41284UAD6	HDMOT 2020-A A3	AAA	Aaa	10/15/24	4.1	1,300,000.00	102.0327	\$1,326,425.10
43813DAC2	HAROT 2020-2 A3	AAA	Aaa	7/15/24	3.9	1,140,000.00	101.0109	\$1,151,523.69
43815NAC8	HAROT 2019-3 A3		Aaa	8/15/23	3	2,960,000.00	101.9318	\$3,017,180.39
438516CC8	HON 0.483 08/19/22	A	A2	8/19/22	1	6,650,000.00	100.1901	\$6,662,642.51
44891JAC2	HART 2019-B A3	AAA		2/15/24	3.5	2,250,000.00	102.2994	\$2,301,736.05
44891LAC7	HART 2020-A A3	AAA		11/15/24	4.2	1,090,000.00	102.0545	\$1,112,394.05
448969AB1	HALST 2019-A A2		Aaa	7/15/21	0.9	304,446.68	100.2021	\$305,062.09
4581X0CC0	IADB 3 10/04/23	AAA	Aaa	10/4/23	3.1	3,000,000.00	108.4216	\$3,252,646.92
4581X0DM7	IADB 0 1/2 05/24/23	AAA	Aaa	5/24/23	2.7	1,850,000.00	100.6869	\$1,862,707.58
459200JY8	IBM 3 05/15/24	WD	A2	5/15/24	3.7	2,780,000.00	108.7368	\$3,022,881.79
46647PBB1	JPM 3.207 04/01/23	AA-	A2	4/1/23	1.6	10,000,000.00	104.284	\$10,428,400.00
47788CAC6	JDOT 2018-A A3	AAA	Aaa	4/18/22	1.6	683,275.24	100.6476	\$687,700.06
48128BAB7	JPM 2.972 01/15/23	WD	A2	1/15/23	1.4	1,000,000.00	103.435	\$1,034,349.67
53947CEV6	LLOYDS BANK CORPORATE MAR			10/16/20	0.1	2,000,000.00	100.1496	\$2,002,992.12
544445BB4	LA DEPT OF APRTS-C	AA	Aa2	5/15/22	1.7	1,100,000.00	103.408	\$1,137,488.00
544587C30	LOS ANGELES MUNI IMP	AA-		11/1/20	0.2	3,910,000.00	100.455	\$3,927,790.50
544587C48	LOS ANGELES MUNI IMP	AAA		11/1/21	1.2	500,000.00	103.487	\$517,435.00
57629WCU2	MASSMU 0.85 06/09/23	AA+		6/9/23	2.8	3,816,000.00	101.1972	\$3,861,686.11
58769TAD7	MBART 2019-1 A3		Aaa	3/15/24	3.5	3,510,000.00	102.5356	\$3,598,997.81
58772RAD6	MBART 2018-1 A3	A	Aaa	1/17/23	2.4	2,928,530.47	101.5508	\$2,973,946.41
59217GCS6	MET 3 3/8 01/11/22	AA-	Aa3	1/11/22	1.4	2,000,000.00	104.1265	\$2,082,529.82
59217GEH8	MET 0.9 06/08/23			6/8/23	2.8	3,630,000.00	101.249	\$3,675,336.89
60687YAF6	MIZUHO Float 09/13/21		A1	9/13/21	0	1,500,000.00	100.9818	\$1,514,726.96
60687YAH2	MIZUHO 2.953 02/28/22	A+	A1	2/28/22	1.5	3,000,000.00	103.7035	\$3,111,105.93
61746BDJ2	MS 3 3/4 02/25/23	A	A3	2/25/23	2.5	2,000,000.00	107.9435	\$2,158,870.52
61746BED4	MS 2 5/8 11/17/21	A	A3	11/17/21	1.2	8,000,000.00	102.6715	\$8,213,722.64
63254AAU2	NAB 2.8 01/10/22		Aa3	1/10/22	1.4	2,000,000.00	103.5237	\$2,070,474.92
63254AAW8	NAB 2 1/2 05/22/22		Aa3	5/22/22	1.7	1,500,000.00	103.81	\$1,557,149.36
63254ABB3	NAB 3.7 11/04/21	A+	Aa3	11/4/21	1.2	2,075,000.00	102.862	\$2,134,386.50
63859UBE2	NWIDE 2 01/27/23	A+	A1	1/27/23	2.4	1,455,000.00	103.4337	\$1,504,960.66
64952WDP5	NYLIFE 1.1 05/05/23	AAA	Aaa	5/5/23	2.7	1,135,000.00	101.9261	\$1,156,861.50
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/24	0	2,150,000.00	100.3177	\$2,156,829.69
65479MAB2	NAROT 2020-A A2		Aaa	12/15/22	2.3	2,750,000.00	100.7077	\$2,769,460.38
65479MAC0	NAROT 2020-A A3		Aaa	12/16/24	4.3	3,300,000.00	102.0528	\$3,367,741.41
672240WH7	OAKLAND CA -B2-TXBL		Aa1	1/15/25	4.4	3,255,000.00	103.467	\$3,367,850.85
68389XBS3	ORCL 2.95 11/15/24	A-	A3	11/15/24	4	2,000,000.00	108.8489	\$2,176,978.68
686514AC4	ORHLTH 2.981 10/01/20	A+	A2	10/1/20	0.1	1,000,000.00	100.168	\$1,001,680.25
69353RFE3	PNC 2.45 07/28/22	A+	A2	7/28/22	1.8	1,500,000.00	103.7758	\$1,556,637.02
69371RQ82	PCAR 0.8 06/08/23		A1	6/8/23	2.8	827,000.00	101.2891	\$837,661.12
718172CD9	PM 2 1/2 11/02/22	A	A2	11/2/22	2.1	5,000,000.00	104.3683	\$5,218,417.15
718172CC0	PM 1 1/8 05/01/23		A2	5/1/23	2.7	600,000.00	101.7232	\$610,339.07
80281LAE5	SANUK 2 7/8 08/05/21	A	Baa1	8/5/21	0.9	1,000,000.00	102.1768	\$1,021,767.93
83051GAM0	SEB 2.2 12/12/22	AA+	Aa2	12/12/22	2.3	2,370,000.00	103.9758	\$2,464,226.70
83051GAN8	SEB 0.55 09/01/23	AA		9/1/23	3	1,650,000.00	99.972	\$1,649,538.00
853254BQ2	STANLN 2.744 09/10/22	A	A2	9/10/22	1	1,000,000.00	101.8083	\$1,018,083.13
85325V3X6	STANDARD CHARTERED BK NY			11/12/20	0.2	3,000,000.00	100.2935	\$3,008,804.43
891160A29	TD 1.45 04/03/23	BB	B1	4/3/23	2.6	5,000,000.00	102.8158	\$5,140,789.80
89233MAD5	TAOT 2019-D A3		Aaa	1/16/24	3.4	2,600,000.00	102.4386	\$2,663,402.82
89236THA6	TOYOTA 1.35 08/25/23	AA-	A1	8/25/23	3	1,400,000.00	102.613	\$1,436,581.38
89239RAC0	TAOT 2020-B A3		Aaa	8/15/24	4	2,410,000.00	101.9598	\$2,457,230.70
89788JAB5	TFC 1 1/4 03/09/23	A	A2	3/9/23	2.4	3,300,000.00	101.977	\$3,365,240.57
902613AB4	UBS 1.008 07/30/24			7/30/24	2.9	3,480,000.00	100.5633	\$3,499,602.77
90520EAK7	UNBC 2.1 12/09/22	A	A2	12/9/22	2.2	2,000,000.00	103.4704	\$2,069,408.90
9128286H8	T 2 3/8 03/15/22			3/15/22	1.5	54,300,000.00	103.418	\$56,155,957.17

9128286M7	T 2 1/4 04/15/22			4/15/22	1.6	10,400,000.00	103.3984	\$10,753,437.55
9128286Y1	T 1 3/4 06/15/22			6/15/22	1.8	46,800,000.00	102.8594	\$48,138,187.50
9128287C8	T 1 3/4 07/15/22			7/15/22	1.9	18,500,000.00	102.9922	\$19,053,554.78
912828X39	TII 0 1/8 04/15/22			4/15/22	1.6	8,420,000.00	102.3105	\$9,131,765.52
912828YA2	T 1 1/2 08/15/22			8/15/22	2	4,920,000.00	102.6484	\$5,050,303.15
912828ZG8	T 0 3/8 03/31/22			3/31/22	1.6	5,000,000.00	100.3555	\$5,017,773.45
912828ZR4	T 0 1/8 05/31/22			5/31/22	1.7	54,000,000.00	99.9648	\$53,981,015.76
912828ZX1	T 0 1/8 06/30/22			6/30/22	1.8	20,000,000.00	99.9727	\$19,994,531.20
912828ZY9	T 0 1/8 07/15/23			7/15/23	2.9	22,945,000.00	99.9375	\$22,930,659.38
91282CAC5	T 0 1/8 07/31/22			7/31/22	1.9	19,900,000.00	99.9688	\$19,893,781.25
91282CAG6	T 0 1/8 08/31/22			8/31/22	2	4,000,000.00	99.9883	\$3,999,531.24
91324PDRO	UNH 2 3/8 08/15/24	A	A3	8/15/24	4	2,800,000.00	107.1422	\$2,999,982.80
91412GT21	UNIV CA-AW-TXBL	AA	Aa2	5/15/22	1.7	1,085,000.00	103.553	\$1,123,550.05
91412GXA8	UNIV OF CA-AP-TXBL	AA	Aa2	5/15/24	3.7	250,000.00	109.486	\$273,715.00
91412HDL4	UNIV OF CA-P-TXBL-REF	AAA	Aaa	5/15/24	3.7	1,610,000.00	110.133	\$1,773,141.30
92348TAA2	VZOT 2020-A A1A	AAA	Aaa	7/22/24	3.9	940,000.00	102.7231	\$965,596.95
94974BFC9	WFC 3 1/2 03/08/22	A+	A2	3/8/22	1.5	2,500,000.00	104.576	\$2,614,400.00
95000U2B8	WFC 2 5/8 07/22/22	A+	A2	7/22/22	1.9	1,400,000.00	104.034	\$1,456,476.00
USD	US DOLLARS			0	0	0	1	\$0.00