

CalTRUST Medium Term Fund Holdings

Effective Date: 9/30/2020

CUSIP	Description	Fitch Rating	Moodys	MaturityDate	Years	Shares	Price	Value
00084BK86	ABN AMRO FDG USA LLC CP 0			10/8/20	0	4,000,000.00	99.996	\$3,999,839.12
00138CAK4	AIG 2.3 07/01/22		A2	7/1/22	1.8	2,400,000.00	102.9985	\$2,471,963.57
00724PAA7	ADBE 1.7 02/01/23		A2	2/1/23	2.3	390,000.00	103.003	\$401,711.61
010878AP1	ALAMEDA CNTY-A-TXBL	AAA	Aaa	8/1/23	2.8	1,575,000.00	109.639	\$1,726,814.25
02004WAC5	ALLYA 2019-1 A3	AAA	Aaa	9/15/23	3	2,310,000.00	101.9509	\$2,355,066.25
025816CD9	AXP 2 3/4 05/20/22	A	A3	5/20/22	1.6	2,000,000.00	103.5553	\$2,071,106.36
0258M0EG0	AXP 2.7 03/03/22	A+	A2	3/3/22	1.3	1,000,000.00	103.1089	\$1,031,089.08
02665WDH1	HNDA 1.95 05/10/23	BBB+	A3	5/10/23	2.6	2,045,000.00	103.5166	\$2,116,913.77
05253JAQ4	ANZ 2.55 11/23/21	A+	Aa3	11/23/21	1.1	1,000,000.00	102.6126	\$1,026,125.50
05966DYE6	BANCO SANTANDER S.A. NEW			10/16/20	0	2,000,000.00	100.0464	\$2,000,928.04
06051GEU9	BAC 3.3 01/11/23	A+	A2	1/11/23	2.3	3,000,000.00	106.1488	\$3,184,464.87
06051GGY9	BAC 2.738 01/23/22	A+	A2	1/23/22	0.3	10,095,000.00	100.7038	\$10,166,046.99
06051GHH5	BAC 3.499 05/17/22	A+	A2	5/17/22	0.6	1,260,000.00	101.8748	\$1,283,622.64
06675FAS6	BFCM 2 1/8 11/21/22	A+	Aa3	11/21/22	2.1	3,290,000.00	103.2038	\$3,395,404.92
06739GCR8	BACR 1.7 05/12/22	A+	A1	5/12/22	1.5	1,025,000.00	101.726	\$1,042,691.30
09248U700	BLKR-LIQ FED-INS			0	0	7,830,659.77	100	\$7,830,659.77
10373QAY6	BPLN 3.224 04/14/24	A	A1	4/14/24	3.4	2,500,000.00	107.8071	\$2,695,176.83
110122CM8	BMV 2.9 07/26/24	A-	A2	7/26/24	3.7	1,950,000.00	108.2471	\$2,110,817.48
12597PAB4	CNH 2020-A A2	AAA	Aaa	7/17/23	2.8	1,380,000.00	100.5324	\$1,387,347.67
13077DMJ8	13077DMJ8		Aa2	11/1/23	3.1	650,000.00	100.041	\$650,266.50
141781AZ7	CARGIL 3 1/4 11/15/21	A	A2	11/15/21	1.1	3,000,000.00	103.2355	\$3,097,065.18
141781BL7	CARGIL 1 3/8 07/23/23	A	A2	7/23/23	2.8	865,000.00	102.289	\$884,799.85
14313FAD1	CARMX 2018-3 A3		A	6/15/23	2.7	3,467,565.81	101.9694	\$3,535,856.40
14314XAC3	CARMX 2018-2 A3	BBB		1/17/23	2.3	2,909,664.10	101.4923	\$2,953,084.14
14315VAB8	CARMX 2020-2 A2A	AAA		1/17/23	2.3	2,800,000.00	100.7811	\$2,821,869.96
14315XAC2	CARMX 2020-1 A3	AAA		12/16/24	4.2	1,000,000.00	102.6504	\$1,026,503.80
14913Q3B3	CAT 2.15 11/08/24	A	A3	11/8/24	4.1	2,500,000.00	106.3391	\$2,658,476.58
14913R2B2	CAT 0.95 05/13/22	A	A3	5/13/22	1.6	2,500,000.00	100.9197	\$2,522,991.58
161571GK4	CHAIT 2014-A2 A2	AAA	NR	3/15/23	2.5	2,406,000.00	101.175	\$2,434,269.78
166764AB6	CVX 2.355 12/05/22		Aa2	12/5/22	1.9	1,000,000.00	103.8128	\$1,038,128.36
172967LM1	C 2.876 07/24/23	A	A3	7/24/23	1.8	3,000,000.00	103.7674	\$3,113,020.86
172967LQ2	C 2.7 10/27/22	A	A3	10/27/22	2	2,400,000.00	104.2517	\$2,502,040.10
17325FAY4	C 2.844 05/20/22	A+	Aa3	5/20/22	0.6	5,000,000.00	101.4325	\$5,071,626.95
21688AAL6	RABOBK 2 3/4 01/10/23	WD	Aa3	1/10/23	2.3	3,000,000.00	105.189	\$3,155,670.00
22546QAR8	CS 3 10/29/21	A	A1	10/29/21	1.1	2,500,000.00	102.815	\$2,570,375.00
22549LD93	CSNY CD 1.72% 11/02/2020			11/2/20	0.1	5,000,000.00	100.1426	\$5,007,131.40
22550L2A8	CS 2.1 11/12/21	A	A1	11/12/21	1.1	4,500,000.00	101.892	\$4,585,140.00
22550L2B6	CS 2.8 04/08/22		A1	4/8/22	1.5	2,295,000.00	103.553	\$2,376,540.71
24422EVE6	DE 1.2 04/06/23	A-	A2	4/6/23	2.5	2,750,000.00	101.961	\$2,803,927.50
26208RAD7	DRIVE 2019-2 A3		Aaa	3/15/23	2.5	414,406.36	100.2106	\$415,279.27
26208VACO	DRIVE 2020-2 A2B		Aaa	7/17/23	0	896,253.46	100.1051	\$897,195.33
3130AJJC4	FHLB 0.6 04/28/23		Aaa	4/28/23	0.6	6,000,000.00	99.0988	\$5,945,929.68
3133EL5J9	FFCB 0.3 09/01/23	AAA	Aaa	9/1/23	0.9	4,000,000.00	99.9369	\$3,997,474.20
3133ELB94	FFCB 0.53 11/27/23		Aaa	11/27/23	3.2	3,000,000.00	100.0049	\$3,000,146.40
3133ELXC3	FFCB 0.8 04/22/24		Aaa	4/22/24	0.6	7,000,000.00	100.0843	\$7,005,903.73
3133EMAB8	FFCB 0.39 06/17/24		Aaa	6/17/24	0.2	3,975,000.00	99.938	\$3,972,535.90
3134GVB31	FHLMC 0 3/4 05/28/25	AAA	Aaa	5/28/25	0.7	3,000,000.00	100.0774	\$3,002,321.07
3134GVQ43	FHLMC 0.41 09/16/22		Aaa	9/16/22	0.2	5,000,000.00	100.0397	\$5,001,983.45
3134GVSE9	FHLMC 0.55 05/12/23		Aaa	5/12/23	0.1	6,000,000.00	100.038	\$6,002,281.86
3134GVWKO	FHLMC 0.45 05/26/23		Aaa	5/26/23	0.7	3,100,000.00	100.057	\$3,101,765.85
3134GVZF8	FHLMC 0.6 05/28/24		Aaa	5/28/24	0.7	4,000,000.00	100.0682	\$4,002,727.44
3134GWAK2	FHLMC 0.41 07/20/23		Aaa	7/20/23	0.8	6,000,000.00	100.082	\$6,004,922.76
3134GWEF9	FHLMC 0.6 07/29/24		Aaa	7/29/24	0.3	6,000,000.00	100.0687	\$6,004,122.78
3134GWPJ9	FHLMC 0.4 08/18/23		Aaa	8/18/23	0.4	3,235,000.00	100.0331	\$3,236,070.40
3134GWTL0	FHLMC 0.3 09/28/23		Aaa	9/28/23	1	2,680,000.00	99.9384	\$2,678,348.91
3134GWU79	FHLMC 0 3/8 03/25/24		Aaa	3/25/24	0.5	4,390,000.00	99.8448	\$4,383,184.74
3134GWUG9	FHLMC 0.57 09/24/25		Aaa	9/24/25	1	6,000,000.00	99.8788	\$5,992,726.56
3134GWVN3	FHLMC 0.6 09/30/25		Aaa	9/30/25	0.5	3,000,000.00	99.9536	\$2,998,608.06
3134GWXC5	FHLMC 0.35 03/29/24			3/29/24	1	10,000,000.00	99.9358	\$9,993,578.40

3135G03P6	FNMA 0.8 04/27/23			4/27/23	0.1	2,853,000.00	99.9998	\$2,852,995.46
3135G03W1	FNMA 0.74 04/27/23			4/27/23	0.1	6,000,000.00	100.0322	\$6,001,930.02
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	3,100,000.00	100.0026	\$3,100,807.36
3136G4VX8	FNMA 0 3/4 05/27/25	AAA		5/27/25	0.9	2,552,000.00	100.1125	\$2,554,870.29
3137EAET2	FHLMC 0 1/8 07/25/22		Aaa	7/25/22	1.8	3,080,000.00	99.9094	\$3,077,210.57
34528QGS7	FORDF 2019-1 A	AAA	Aaa	3/15/24	3.5	4,940,000.00	103.3907	\$5,107,501.07
34528QHAS	FORDF 2019-3 A1		Aaa	9/15/24	4	4,390,000.00	103.371	\$4,537,986.02
34531MADO	FORDL 2020-A A3	AAA		3/15/23	2.5	1,330,000.00	101.6196	\$1,351,540.28
36258NAC6	GMCAR 2020-1 A3		Aaa	9/16/24	4	3,300,000.00	102.4314	\$3,380,236.53
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/22	1.6	1,943,329.13	100.6022	\$1,955,030.89
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/22	2.1	680,000.00	100.2919	\$681,984.99
369550BD9	GD 3 3/8 05/15/23	WD	A2	5/15/23	2.5	3,000,000.00	107.378	\$3,221,340.57
375558AW3	GILD 3.7 04/01/24		A3	4/1/24	3.3	3,500,000.00	109.8254	\$3,843,889.00
38141GWT7	GS 3.2 02/23/23	A	A3	2/23/23	2.3	3,500,000.00	106.0301	\$3,711,053.82
38145GAG5	GS 2.35 11/15/21	A	A3	11/15/21	0.1	665,000.00	100.2292	\$666,524.18
41284UAD6	HDMOT 2020-A A3	AAA	Aaa	10/15/24	4	1,300,000.00	101.6554	\$1,321,520.46
43813DAC2	HAROT 2020-2 A3	AAA	Aaa	7/15/24	3.8	1,140,000.00	100.9239	\$1,150,532.35
43815NAC8	HAROT 2019-3 A3		Aaa	8/15/23	2.9	2,960,000.00	101.9047	\$3,016,378.23
44891JAC2	HART 2019-B A3	AAA		2/15/24	3.4	2,250,000.00	102.1839	\$2,299,137.08
44891LAC7	HART 2020-A A3	AAA		11/15/24	4.1	1,090,000.00	102.1522	\$1,113,458.65
448969AB1	HALST 2019-A A2		Aaa	7/15/21	0.8	112,726.41	100.1069	\$112,846.93
4581X0CC0	IADB 3 10/04/23	AAA	Aaa	10/4/23	3	3,000,000.00	108.165	\$3,244,950.00
4581X0DM7	IADB 0 1/2 05/24/23	AAA	Aaa	5/24/23	2.6	1,850,000.00	100.639	\$1,861,821.50
459200JY8	IBM 3 05/15/24	WD	A2	5/15/24	3.6	2,780,000.00	108.3189	\$3,011,265.31
46647PBB1	JPM 3.207 04/01/23	AA-	A2	4/1/23	1.5	10,000,000.00	103.909	\$10,390,899.20
47788CAC6	JDOT 2018-A A3	AAA	Aaa	4/18/22	1.5	584,586.84	100.5472	\$587,785.64
48128BAB7	JPM 2.972 01/15/23	WD	A2	1/15/23	1.3	1,000,000.00	103.2619	\$1,032,618.87
53947CEV6	LLOYDS BANK CORPORATE MAR			10/16/20	0	2,000,000.00	100.0559	\$2,001,118.56
544445BB4	LA DEPT OF APRTS-C	AA	Aa2	5/15/22	1.6	1,100,000.00	103.279	\$1,136,069.00
544587C30	LOS ANGELES MUNI IMP	AA-		11/1/20	0.1	3,910,000.00	100.224	\$3,918,758.40
544587C48	LOS ANGELES MUNI IMP	AAA		11/1/21	1.1	500,000.00	103.272	\$516,360.00
57629WCU2	MASSMU 0.85 06/09/23	AA+		6/9/23	2.7	3,816,000.00	101.0579	\$3,856,369.12
58769TAD7	MBART 2019-1 A3		Aaa	3/15/24	3.5	3,510,000.00	102.2165	\$3,587,799.15
58772RAD6	MBART 2018-1 A3	A	Aaa	1/17/23	2.3	2,676,281.37	101.445	\$2,714,953.90
59217GCS6	MET 3 3/8 01/11/22	AA-	Aa3	1/11/22	1.3	2,000,000.00	103.7606	\$2,075,211.12
59217GEH8	MET 0.9 06/08/23			6/8/23	2.7	3,630,000.00	101.0767	\$3,669,082.76
60687YAF6	MIZUHO Float 09/13/21		A1	9/13/21	0.2	1,500,000.00	100.9095	\$1,513,642.89
60687YAH2	MIZUHO 2.953 02/28/22	A+	A1	2/28/22	1.4	3,000,000.00	103.4559	\$3,103,678.35
61746BDJ2	MS 3 3/4 02/25/23	A	A3	2/25/23	2.4	2,000,000.00	107.3315	\$2,146,630.88
61746BED4	MS 2 5/8 11/17/21	A	A3	11/17/21	1.1	8,000,000.00	102.498	\$8,199,840.00
63254AAU2	NAB 2.8 01/10/22		Aa3	1/10/22	1.3	2,000,000.00	103.1922	\$2,063,844.06
63254AAW8	NAB 2 1/2 05/22/22		Aa3	5/22/22	1.6	1,500,000.00	103.6926	\$1,555,388.42
63254ABB3	NAB 3.7 11/04/21	A+	Aa3	11/4/21	1.1	2,075,000.00	103.5575	\$2,148,818.71
63859UBE2	NWIDE 2 01/27/23	A+	A1	1/27/23	2.3	1,455,000.00	102.9001	\$1,497,195.99
64952WDP5	NYLIFE 1.1 05/05/23	AAA	Aaa	5/5/23	2.6	1,135,000.00	101.6849	\$1,154,123.18
65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/24	0	2,150,000.00	100.3792	\$2,158,153.45
65479MAB2	NAROT 2020-A A2		Aaa	12/15/22	2.2	2,750,000.00	100.6458	\$2,767,760.05
65479MAC0	NAROT 2020-A A3		Aaa	12/16/24	4.2	3,300,000.00	101.9985	\$3,365,950.17
672240WH7	OAKLAND CA -B2-TXBL		Aa1	1/15/25	4.3	3,255,000.00	103.429	\$3,366,613.95
68389XBS3	ORCL 2.95 11/15/24	A-	A3	11/15/24	4	2,000,000.00	108.4573	\$2,169,145.58
686514AC4	ORHLTH 2.981 10/01/20	A+	A2	10/1/20	0	1,000,000.00	100	\$1,000,000.00
69353RFE3	PNC 2.45 07/28/22	A+	A2	7/28/22	1.7	1,500,000.00	103.5999	\$1,553,998.01
69371RQ82	PCAR 0.8 06/08/23		A1	6/8/23	2.7	827,000.00	100.7072	\$832,848.64
718172CD9	PM 2 1/2 11/02/22	A	A2	11/2/22	2	5,000,000.00	104.1074	\$5,205,372.20
718172CQ0	PM 1 1/8 05/01/23		A2	5/1/23	2.6	600,000.00	101.535	\$609,210.00
80281LAE5	SANUK 2 7/8 08/05/21	A	Baa1	8/5/21	0.8	1,000,000.00	102.0112	\$1,020,111.90
83051GAM0	SEB 2.2 12/12/22	AA+	Aa2	12/12/22	2.2	2,370,000.00	103.5605	\$2,454,382.78
83051GAN8	SEB 0.55 09/01/23	AA		9/1/23	2.9	1,650,000.00	100.052	\$1,650,858.00
853254BQ2	STANLN 2.744 09/10/22	A	A2	9/10/22	0.9	1,000,000.00	101.5796	\$1,015,796.19
85325V3X6	STANDARD CHARTERED BK NY			11/12/20	0.1	3,000,000.00	100.179	\$3,005,371.02
891160A29	TD 1.45 04/03/23	BB	B1	4/3/23	2.5	5,000,000.00	102.6987	\$5,134,933.85
89233MAD5	TAOT 2019-D A3		Aaa	1/16/24	3.3	2,600,000.00	102.3627	\$2,661,429.94

89236THA6	TOYOTA 1.35 08/25/23	AA-	A1	8/25/23	2.9	1,400,000.00	102.5777	\$1,436,087.56
89239RAC0	TAOT 2020-B A3		Aaa	8/15/24	3.9	2,410,000.00	101.8751	\$2,455,189.67
89788JAB5	TFC 1 1/4 03/09/23	A	A2	3/9/23	2.4	3,300,000.00	101.7982	\$3,359,340.60
902613AB4	UBS 1.008 07/30/24			7/30/24	2.8	3,480,000.00	100.226	\$3,487,866.30
90520EAK7	UNBC 2.1 12/09/22	A	A2	12/9/22	2.1	2,000,000.00	103.3026	\$2,066,051.34
9128284H0	TII 0 5/8 04/15/23			4/15/23	2.5	6,132,696.00	104.6328	\$6,416,812.28
9128286H8	T 2 3/8 03/15/22			3/15/22	1.5	33,800,000.00	103.2617	\$34,902,461.02
9128286M7	T 2 1/4 04/15/22			4/15/22	1.5	10,400,000.00	103.2656	\$10,739,625.00
9128286Y1	T 1 3/4 06/15/22			6/15/22	1.7	46,800,000.00	102.7539	\$48,088,828.01
9128287C8	T 1 3/4 07/15/22			7/15/22	1.8	18,500,000.00	102.9063	\$19,037,656.25
912828X39	TII 0 1/8 04/15/22			4/15/22	1.5	8,420,000.00	101.7734	\$9,129,757.24
912828YA2	T 1 1/2 08/15/22			8/15/22	1.9	4,920,000.00	102.5781	\$5,046,843.75
912828ZG8	T 0 3/8 03/31/22			3/31/22	1.5	5,000,000.00	100.3633	\$5,018,164.05
912828ZR4	T 0 1/8 05/31/22			5/31/22	1.7	54,000,000.00	99.9922	\$53,995,781.52
912828ZX1	T 0 1/8 06/30/22			6/30/22	1.7	20,000,000.00	100	\$20,000,000.00
912828ZY9	T 0 1/8 07/15/23			7/15/23	2.8	0	0	\$0.00
91282CAG6	T 0 1/8 08/31/22			8/31/22	1.9	45,500,000.00	99.9961	\$45,498,222.77
91324PDR0	UNH 2 3/8 08/15/24	A	A3	8/15/24	3.9	2,800,000.00	106.4772	\$2,981,361.96
91412GT21	UNIV CA-AW-TXBL	AA	Aa2	5/15/22	1.6	1,085,000.00	103.268	\$1,120,457.80
91412GXA8	UNIV OF CA-AP-TXBL	AA	Aa2	5/15/24	3.6	250,000.00	108.882	\$272,205.00
91412HDL4	UNIV OF CA-P-TXBL-REF	AAA	Aaa	5/15/24	3.6	1,610,000.00	109.931	\$1,769,889.10
92348TAA2	VZOT 2020-A A1A	AAA	Aaa	7/22/24	3.8	940,000.00	102.5634	\$964,096.05
94974BFC9	WFC 3 1/2 03/08/22	A+	A2	3/8/22	1.4	2,500,000.00	104.2325	\$2,605,811.95
95000U2B8	WFC 2 5/8 07/22/22	A+	A2	7/22/22	1.8	1,400,000.00	103.6798	\$1,451,517.26
USD	US DOLLARS			0	0	0	1	\$0.00