

CalTRUST Medium Term Fund Holdings
Effective Date: 12/31/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Value
00138CAK4	AIG 2.3 07/01/22		A2	7/1/22	1.5	2,400,000.00	102.7041	\$2,464,899.02
00138CAQ1	AIG 0.45 12/08/23			12/8/23	2.9	1,100,000.00	99.988	\$1,099,868.00
010878AP1	ALAMEDA CNTY-A-TXBL	AAA	Aaa	8/1/23	2.6	1,575,000.00	109.024	\$1,717,128.00
025816CD9	AXP 2 3/4 05/20/22	A	A3	5/20/22	1.3	2,000,000.00	103.1653	\$2,063,305.70
0258M0EG0	AXP 2.7 03/03/22	A	A2	3/3/22	1.1	1,000,000.00	102.5632	\$1,025,632.12
02665WDH1	HNDA 1.95 05/10/23	BBB+	A3	5/10/23	2.4	2,045,000.00	103.7076	\$2,120,821.05
05253JAQ4	ANZ 2.55 11/23/21	A+	Aa3	11/23/21	0.9	1,000,000.00	102.0755	\$1,020,754.85
06051GEU9	BAC 3.3 01/11/23	A+	A2	1/11/23	2	3,000,000.00	106.021	\$3,180,630.00
06051GGY9	BAC 2.738 01/23/22	A+	A2	1/23/22	0.1	10,095,000.00	100.1211	\$10,107,224.34
06051GHH5	BAC 3.499 05/17/22	A+	A2	5/17/22	0.4	1,260,000.00	101.1849	\$1,274,930.23
06367C2P1	BK MONTREAL 0.27 08/12/21			8/12/21	0.6	3,200,000.00	100.0037	\$3,200,117.34
06368EA36	BMO 0.45 12/08/23	AA-	A2	12/8/23	2.9	2,900,000.00	100.2936	\$2,908,513.68
06675FAS6	BFCM 2 1/8 11/21/22	AA-	Aa3	11/21/22	1.9	3,290,000.00	103.264	\$3,397,385.96
06675FAV9	BFCM 0.65 02/27/24	AA-	Aa3	2/27/24	3.2	1,310,000.00	100.2816	\$1,313,688.49
06739GCR8	BACR 1.7 05/12/22	A+	A1	5/12/22	1.3	1,025,000.00	101.7685	\$1,043,127.28
09248U700	BLKR-LIQ FED-INS			0	0	7,141,130.72	100	\$7,141,130.72
10373QAY6	BPLN 3.224 04/14/24	A	A1	4/14/24	3.1	2,500,000.00	108.1766	\$2,704,414.38
110122CM8	BMV 2.9 07/26/24	A-	A2	7/26/24	3.5	1,950,000.00	108.5255	\$2,116,247.80
12597PAB4	CNH 2020-A A2	AAA	Aaa	7/17/23	2.5	1,285,927.32	100.3411	\$1,290,313.62
13032UXK9	CASMED 0.553 06/1/2023	AA-	Aa3	6/1/23	2.4	2,285,000.00	100.27	\$2,291,169.50
13077DMJ8	13077DMJ8		Aa2	11/1/23	2.8	650,000.00	100.187	\$651,215.50
14313FAD1	CARMX 2018-3 A3	AAA		6/15/23	2.5	2,791,941.52	101.6628	\$2,838,365.92
14913Q3B3	CAT 2.15 11/08/24	A	A3	11/8/24	3.9	2,500,000.00	106.5257	\$2,663,143.63
172967LM1	C 2.876 07/24/23	A	A3	7/24/23	1.6	3,000,000.00	103.8783	\$3,116,347.80
172967MT5	C 0.776 10/30/24	A	A3	10/30/24	2.8	1,900,000.00	100.6487	\$1,912,325.70
17325FAY4	C 2.844 05/20/22	A+	Aa3	5/20/22	0.4	5,000,000.00	100.9504	\$5,047,520.45
210518DM5	CMS 0.35 06/01/23	A+	Aa3	6/1/23	2.3	2,715,000.00	100.1344	\$2,718,649.26
21688AAL6	RABOBK 2 3/4 01/10/23	WD	Aa3	1/10/23	2	3,000,000.00	104.8877	\$3,146,630.61
22546QAR8	CS 3 10/29/21	A	Aa3	10/29/21	0.8	2,500,000.00	102.1907	\$2,554,767.78
22550L2A8	CS 2.1 11/12/21	A	Aa3	11/12/21	0.9	4,500,000.00	101.5441	\$4,569,483.78
22550L2B6	CS 2.8 04/08/22	A	Aa3	4/8/22	1.3	2,295,000.00	103.2351	\$2,369,246.58
24422EVE6	DE 1.2 04/06/23	A	A2	4/6/23	2.3	1,375,000.00	101.9969	\$1,402,456.88
26208VAC0	DRIVE 2020-2 A2B		Aaa	7/17/23	0	529,509.31	100.1328	\$530,212.76
3130AJJC4	FHLB 0.6 04/28/23		Aaa	4/28/23	0.3	6,000,000.00	100.0413	\$6,002,478.42
3133EL5J9	FFCB 0.3 09/01/23	AAA	Aaa	9/1/23	0.7	4,000,000.00	100.0029	\$4,000,117.56
3133EL7K4	FFCB 0.55 09/16/25	AAA	Aaa	9/16/25	0.7	2,845,000.00	99.8564	\$2,840,914.12
3133ELB94	FFCB 0.53 11/27/23		Aaa	11/27/23	2.9	3,000,000.00	100.0002	\$3,000,005.76
3133EMAB8	FFCB 0.39 06/17/24	AAA	Aaa	6/17/24	3.5	7,975,000.00	100.0001	\$7,975,005.10
3134GVB31	FHLMC 0 3/4 05/28/25	AAA	Aaa	5/28/25	0.4	3,000,000.00	100.1284	\$3,003,851.49
3134GVZF8	FHLMC 0.6 05/28/24		Aaa	5/28/24	0.4	4,000,000.00	100.0177	\$4,000,707.12
3134GWTLO	FHLMC 0.3 09/28/23		Aaa	9/28/23	0.7	2,680,000.00	100.0173	\$2,680,463.53
3134GWU79	FHLMC 0 3/8 03/25/24		Aaa	3/25/24	0.2	4,390,000.00	99.8845	\$4,384,931.57
3134GWUG9	FHLMC 0.57 09/24/25		Aaa	9/24/25	0.7	6,000,000.00	99.8211	\$5,989,268.46
3134GWVN3	FHLMC 0.6 09/30/25		Aaa	9/30/25	0.2	3,000,000.00	99.9538	\$2,998,612.86
3134GWXB7	FHLMC 0.3 12/29/23	AAA	Aaa	12/29/23	1	1,935,000.00	100.0227	\$1,935,438.41
3134GWXC5	FHLMC 0.35 03/29/24	AAA	Aaa	3/29/24	0.7	10,000,000.00	100.0203	\$10,002,030.80
3135G04U4	FNMA 0.45 06/01/23	AAA		6/1/23	0.4	4,000,000.00	100.1216	\$4,004,862.96
3136G4VX8	FNMA 0 3/4 05/27/25	AAA		5/27/25	0.7	2,552,000.00	100.0469	\$2,553,197.81
34528QGS7	FORDF 2019-1 A	AAA	Aaa	3/15/24	3.2	4,940,000.00	103.045	\$5,090,420.53
34528QHA5	FORDF 2019-3 A1		Aaa	9/15/24	3.7	4,390,000.00	103.1275	\$4,527,297.69
34531MADO	FORDL 2020-A A3	AAA		3/15/23	2.2	1,330,000.00	101.3424	\$1,347,854.19
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/22	1.3	1,386,816.06	100.48	\$1,393,473.33
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/22	1.8	626,558.63	100.3195	\$628,560.61
38141GWT7	GS 3.2 02/23/23	A	A3	2/23/23	2.1	3,500,000.00	105.6619	\$3,698,165.63
41284UAD6	HDMOT 2020-A A3	AAA	Aaa	10/15/24	3.8	1,300,000.00	101.5787	\$1,320,523.49

43813DAC2	HAROT 2020-2 A3	AAA	Aaa	7/15/24	3.5	1,140,000.00	100.9756	\$1,151,121.84
44891JAC2	HART 2019-B A3	AAA		2/15/24	3.1	2,250,000.00	101.8365	\$2,291,321.48
4581XOCC0	IADB 3 10/04/23	AAA	Aaa	10/4/23	2.8	3,000,000.00	107.565	\$3,226,950.00
4581XODM7	IADB 0 1/2 05/24/23	AAA	Aaa	5/24/23	2.4	1,850,000.00	100.6591	\$1,862,192.92
459058JM6	IBRD 0 1/4 11/24/23		Aaa	11/24/23	2.9	3,275,000.00	100.043	\$3,276,408.25
459200JY8	IBM 3 05/15/24	WD	A2	5/15/24	3.4	2,780,000.00	108.3281	\$3,011,520.68
46647PBB1	JPM 3.207 04/01/23	AA-	A2	4/1/23	1.2	10,000,000.00	103.6313	\$10,363,130.10
47788CAC6	JDOT 2018-A A3	AAA	Aaa	4/18/22	1.3	247,462.06	100.251	\$248,083.24
48128BAB7	JPM 2.972 01/15/23	AA-	A2	1/15/23	1	1,000,000.00	102.7235	\$1,027,234.99
54438CYH9	LOSHGR 0.444 08/1/2023		Aaa	8/1/23	2.6	655,000.00	100.301	\$656,971.55
544445BB4	LA DEPT OF APRTS-C	AA	Aa2	5/15/22	1.4	1,100,000.00	102.987	\$1,132,857.00
544587C48	LOS ANGELES MUNI IMP	AA-		11/1/21	0.8	500,000.00	102.557	\$512,785.00
57629WCU2	MASSMU 0.85 06/09/23	AA+	Aa3	6/9/23	2.4	3,816,000.00	101.2221	\$3,862,634.65
58769TAD7	MBART 2019-1 A3		Aaa	3/15/24	3.2	3,510,000.00	101.7925	\$3,572,916.75
59217GCS6	MET 3 3/8 01/11/22	AA-	Aa3	1/11/22	1	2,000,000.00	102.9747	\$2,059,494.30
60687YAF6	MIZUHO Float 09/13/21		A1	9/13/21	0.2	1,500,000.00	100.7324	\$1,510,986.18
60687YAH2	MIZUHO 2.953 02/28/22	A+	A1	2/28/22	1.2	3,000,000.00	102.9928	\$3,089,783.91
61746BED4	MS 2 5/8 11/17/21	A	A2	11/17/21	0.9	8,000,000.00	101.9738	\$8,157,904.80
63254AAU2	NAB 2.8 01/10/22		Aa3	1/10/22	1	2,000,000.00	102.5407	\$2,050,813.36
63859UBE2	NWIDE 2 01/27/23	A+	A1	1/27/23	2.1	1,455,000.00	103.1869	\$1,501,369.25
63873QLP7	NATXS NY BR 0.34 11/16/21			11/16/21	0.9	2,500,000.00	100.0203	\$2,500,506.70
64952WDP5	NYLIFE 1.1 05/05/23	AAA	Aaa	5/5/23	2.3	1,135,000.00	101.7435	\$1,154,788.84
65474VAQ4	NMOTR 2019-A A3	AAA	Aaa	2/15/24	0	2,150,000.00	100.4964	\$2,160,671.96
672240WH7	OAKLAND CA -B2-TXBL		Aa1	1/15/25	4	3,255,000.00	103.688	\$3,375,044.40
68389XBS3	ORCL 2.95 11/15/24	A-	A3	11/15/24	3.7	2,000,000.00	108.7958	\$2,175,916.86
69371RQ82	PCAR 0.8 06/08/23		A1	6/8/23	2.4	827,000.00	101.0711	\$835,857.75
718172CD9	PM 2 1/2 11/02/22	A	A2	11/2/22	1.8	5,000,000.00	103.7768	\$5,188,838.30
735000TK7	PTOTRN 0.821 05/1/2023	A+	A1	5/1/23	2.3	240,000.00	100.539	\$241,293.60
78012UZA6	RY BK CA NY 0.31 11/16/21			11/16/21	0.9	3,000,000.00	100.0017	\$3,000,050.01
79773KBE3	SFO 0.401 06/15/2023	AA+	Aaa	6/15/23	2.5	500,000.00	100.072	\$500,360.00
79773KBF0	SFO 0.616 06/15/2024	AA+	Aaa	6/15/24	3.5	315,000.00	100.128	\$315,403.20
80281LAE5	SANUK 2 7/8 08/05/21	A	Baa1	8/5/21	0.6	1,000,000.00	101.4006	\$1,014,005.50
83050PPV5	SKAN ENSK BK 0.24 5/14/21			5/24/21	0.4	3,100,000.00	100.0088	\$3,100,271.90
83051GAM0	SEB 2.2 12/12/22	AA	Aa2	12/12/22	1.9	2,370,000.00	103.6037	\$2,455,408.78
83051GAN8	SEB 0.55 09/01/23	AA	Aa2	9/1/23	2.7	1,650,000.00	100.154	\$1,652,541.00
853254BQ2	STANLN 2.744 09/10/22	A	A2	9/10/22	0.7	1,000,000.00	101.4203	\$1,014,203.16
86564GMC2	SUMITOMO MI 0.27 05/12/21			5/12/21	0.4	3,200,000.00	100.0036	\$3,200,116.10
86564GPC9	SUMIT MIT 0.29 07/01/21			7/1/21	0.5	3,000,000.00	100.0096	\$3,000,287.34
89114NVW2	TD/BNY 0% 3/9/21			3/9/21	0.2	3,100,000.00	100.0013	\$3,100,040.70
891160A29	TD 1.45 04/03/23	BB	Aaa	4/3/23	2.3	5,000,000.00	102.4819	\$5,124,095.90
89788JAB5	TFC 1 1/4 03/09/23	A+	A2	3/9/23	2.1	3,300,000.00	101.9846	\$3,365,492.13
902613AB4	UBS 1.008 07/30/24	A+		7/30/24	2.6	3,480,000.00	100.9669	\$3,513,648.33
9128282P4	US TREASURY NOTE			7/31/22	1.6	6,000,000.00	102.7617	\$6,165,703.14
9128286H8	T 2 3/8 03/15/22			3/15/22	1.2	1,500,000.00	102.6914	\$1,540,371.09
9128286M7	T 2 1/4 04/15/22			4/15/22	1.3	10,400,000.00	102.7266	\$10,683,562.45
9128286Y1	T 1 3/4 06/15/22			6/15/22	1.5	46,800,000.00	102.3516	\$47,900,531.02
9128287C8	T 1 3/4 07/15/22			7/15/22	1.5	18,500,000.00	102.5	\$18,962,500.00
912828T34	T 1 1/8 09/30/21			9/30/21	0.7	14,000,000.00	100.7539	\$14,105,546.84
912828YA2	T 1 1/2 08/15/22			8/15/22	1.6	4,920,000.00	102.2266	\$5,029,546.85
912828ZG8	T 0 3/8 03/31/22			3/31/22	1.2	5,000,000.00	100.3164	\$5,015,820.30
912828ZR4	T 0 1/8 05/31/22			5/31/22	1.4	62,420,000.00	100.0195	\$62,432,191.25
912828ZX1	T 0 1/8 06/30/22			6/30/22	1.5	20,000,000.00	100.0156	\$20,003,125.00
91282CAG6	T 0 1/8 08/31/22			8/31/22	1.7	45,500,000.00	100.0078	\$45,503,554.46
91282CAN1	T 0 1/8 09/30/22			9/30/22	1.7	29,600,000.00	100.0039	\$29,601,156.18
91282CAR2	T 0 1/8 10/31/22			10/31/22	1.8	55,620,000.00	100.0156	\$55,628,690.63
91282CAW1	T 0 1/4 11/15/23			11/15/23	2.9	14,525,100.00	100.2813	\$14,565,951.84
91282CAX9	T 0 1/8 11/30/22			11/30/22	1.9	6,400,000.00	100.0117	\$6,400,750.02
91282CBA8	T 0 1/8 12/15/23			12/15/23	3	13,390,000.00	99.8828	\$13,374,308.53

91324PDR0	UNH 2 3/8 08/15/24	A	A3	8/15/24	3.6	2,800,000.00	106.5898	\$2,984,514.06
91412GT21	UNIV CA-AW-TXBL	AA	Aa2	5/15/22	1.4	1,085,000.00	102.811	\$1,115,499.35
91412GXA8	UNIV OF CA-AP-TXBL	AA	Aa2	5/15/24	3.4	250,000.00	108.686	\$271,715.00
91412HDL4	UNIV OF CA-P-TXBL-REF	AA-	Aa3	5/15/24	3.4	1,610,000.00	109.698	\$1,766,137.80
92348TAA2	VZOT 2020-A A1A	AAA	Aaa	7/22/24	3.6	940,000.00	102.4007	\$962,566.58
94974BFC9	WFC 3 1/2 03/08/22	A+	A2	3/8/22	1.2	2,500,000.00	103.676	\$2,591,899.55
95000U2B8	WFC 2 5/8 07/22/22	A+	A2	7/22/22	1.6	1,400,000.00	103.5119	\$1,449,166.03
USD	US DOLLARS			0	0	0	1	\$0.00