

CalTRUST Medium Term Fund Holdings

Effective Date: 3/31/2021

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Vaue
00138CAK4	AIG 2.3 07/01/22		A2	7/1/2022	1.3	2,400,000.00	102.1991	\$2,452,778.66
00138CAQ1	AIG 0.45 12/08/23		A2	12/8/2023	2.7	1,100,000.00	99.6589	\$1,096,247.99
010878AP1	ALAMEDA CNTY-A-TXBL	AAA	Aaa	8/1/2023	2.3	1,575,000.00	108.0182	\$1,701,285.86
025816BS7	AXP 3.4 02/27/23	A	A3	2/27/2023	1.8	7,000,000.00	105.2478	\$7,367,346.49
025816CD9	AXP 2 3/4 05/20/22	A	A3	5/20/2022	1.1	2,000,000.00	102.4888	\$2,049,775.86
0258M0EG0	AXP 2.7 03/03/22	A	A2	3/3/2022	0.8	1,000,000.00	102.0249	\$1,020,249.15
02665WDH1	HNDA 1.95 05/10/23		A3	5/10/2023	2.1	2,045,000.00	102.9075	\$2,104,459.21
03063FAC8	AMCAR 2021-1 A3	AAA		8/18/2025	4.4	1,760,000.00	99.8786	\$1,757,863.54
05253JAQ4	ANZ 2.55 11/23/21		Aa3	11/23/2021	0.6	1,000,000.00	101.4604	\$1,014,604.18
05565EBQ7	BMW 0.8 04/01/24		A2	4/1/2024	3	1,640,000.00	100.0407	\$1,640,667.38
05591RAB0	BMWLT 2021-1 A2		Aaa	3/27/2023	2	2,960,000.00	99.9757	\$2,959,281.90
05966DA51	BANCO 0.26 09/23/21			9/23/2021	0.5	5,000,000.00	100.0161	\$5,000,805.45
06051GEU9	BAC 3.3 01/11/23	A+	A2	1/11/2023	1.8	3,000,000.00	105.0532	\$3,151,597.17
06051GHF9	BAC 3.55 03/05/24	A+	A2	3/5/2024	1.9	10,000,000.00	105.5095	\$10,550,953.10
06051GHH5	BAC 3.499 05/17/22	A+	A2	5/17/2022	0.1	1,260,000.00	100.3724	\$1,264,692.18
06367C2P1	BK MONTREAL 0.27 08/12/21			8/12/2021	0.4	3,200,000.00	100.0409	\$3,201,307.46
06368EA36	BMO 0.45 12/08/23	AA-	A2	12/8/2023	2.7	2,900,000.00	99.6403	\$2,889,569.25
06675FAS6	BFCM 2 1/8 11/21/22	AA-	Aa3	11/21/2022	1.6	3,290,000.00	102.7646	\$3,380,954.48
06675FAV9	BFCM 0.65 02/27/24	AA-	Aa3	2/27/2024	2.9	1,310,000.00	99.7005	\$1,306,076.17
06739GCR8	BACR 1.7 05/12/22	A+	A1	5/12/2022	1	1,025,000.00	101.3799	\$1,039,144.28
06742TVS2	BARCLAYS BANK CD 0.36			12/31/2021	0.8	2,500,000.00	100.0669	\$2,501,672.78
06742TWF9	BARCLAYS BANK CD 0.30			11/10/2021	0.6	5,000,000.00	100.0347	\$5,001,736.50
072024XB3	BAYTRN 0.879 04/1/2025	AA	Aa3	4/1/2025	4	1,925,000.00	99.7291	\$1,919,785.75
09248U700	BLKR-LIQ FED-INS			0	0	36,658,699.91	100	\$36,658,699.91
10373QAY6	BPLN 3.224 04/14/24	A	A2	4/14/2024	2.9	2,500,000.00	107.3132	\$2,682,830.98
110122CM8	BMV 2.9 07/26/24	A-	A2	7/26/2024	3.2	1,244,000.00	106.9124	\$1,329,989.75
12597PAB4	CNH 2020-A A2		Aaa	7/17/2023	2.3	582,341.03	100.2547	\$583,824.37
13032UXK9	CASMED 0.553 06/1/2023	AA-	Aa3	6/1/2023	2.2	2,285,000.00	99.8917	\$2,282,525.57
13077DMJ8	CASHGR 0.475 11/1/2023		Aa2	11/1/2023	2.6	650,000.00	100.0661	\$650,429.91
141781BL7	CARGIL 1 3/8 07/23/23	A	A2	7/23/2023	2.3	2,000,000.00	102.0501	\$2,041,001.30
141781BP8	CARGIL 0.4 02/02/24	A	A2	2/2/2024	2.8	3,000,000.00	99.3212	\$2,979,634.86
14313FAD1	CARMX 2018-3 A3	AAA		6/15/2023	2.2	2,153,988.81	101.3158	\$2,182,329.92
14913Q3B3	CAT 2.15 11/08/24	A	A3	11/8/2024	3.6	662,000.00	104.635	\$692,683.38
14913R2C0	CAT 1.45 05/15/25	A	A3	5/15/2025	4.1	1,703,000.00	101.3248	\$1,725,561.45
17131RAR7	CHUGEN 0.241 06/1/2023			6/1/2023	2.2	1,560,000.00	99.887	\$1,558,237.82
172967LM1	C 2.876 07/24/23	A	A3	7/24/2023	1.3	3,000,000.00	102.9672	\$3,089,016.48
172967MR9	C 1.678 05/15/24	A	A3	5/15/2024	2.1	4,000,000.00	101.9886	\$4,079,543.64
172967MT5	C 0.776 10/30/24	A	A3	10/30/2024	2.6	1,900,000.00	99.9271	\$1,898,614.48
17325FAY4	C 2.844 05/20/22	A+	Aa3	5/20/2022	0.1	5,000,000.00	100.317	\$5,015,850.35
210518DM5	CMS 0.35 06/01/23	A+	Aa3	6/1/2023	2.1	2,715,000.00	99.8304	\$2,710,396.09
21688AAL6	RABOBK 2 3/4 01/10/23		Aa3	1/10/2023	1.8	3,000,000.00	104.1951	\$3,125,852.34
22536UQ52	BANCO .24 03/24/2022			3/24/2022	1	7,000,000.00	99.995	\$6,999,652.03
22546QAR8	CS 3 10/29/21	A	Aa3	10/29/2021	0.6	2,500,000.00	101.4956	\$2,537,390.15
22550L2B6	CS 2.8 04/08/22	A	Aa3	4/8/2022	1	2,295,000.00	102.0987	\$2,343,166.15
22550L2D2	CS 1 05/05/23	A	Aa3	5/5/2023	2.1	5,000,000.00	100.4978	\$5,024,891.35
22552G2M1	CS AG NY 2/15/2022			2/15/2022	0.9	3,500,000.00	99.9288	\$3,497,508.04
24422EVE6	DE 1.2 04/06/23	A	A2	4/6/2023	2	1,375,000.00	101.5812	\$1,396,741.50
24422EVJ5	DE 0.4 10/10/23	A	A2	10/10/2023	2.5	2,000,000.00	100.1424	\$2,002,847.10
26208VACO	DRIVE 2020-2 A2B		Aaa	7/17/2023	0	333,599.19	100.0974	\$333,923.95
3130AKZ25	FHLB 0.65 02/26/26		Aaa	2/26/2026	0.2	7,000,000.00	98.1987	\$6,873,907.11
3130ALEK6	FHLB 0.78 02/26/26		Aaa	2/26/2026	0.2	9,800,000.00	98.8756	\$9,689,810.37
3130ALEM2	FHLB 0.79 02/25/26		Aaa	2/25/2026	0.2	6,000,000.00	98.1695	\$5,890,167.48
3130ALEY6	FHLB 0.8 03/04/26		Aaa	3/4/2026	0.2	8,000,000.00	99.0695	\$7,925,560.00
3130ALJ39	FHLB 0.9 03/03/26		Aaa	3/3/2026	0.2	5,000,000.00	99.1464	\$4,957,320.45
3130ALJZ8	FHLB 0 1/2 03/12/24			3/12/2024	0	4,000,000.00	100.0131	\$4,000,525.76
3133EL7K4	FFCB 0.55 09/16/25			9/16/2025	0.5	2,845,000.00	97.5345	\$2,774,856.24

3133EMUP5	FFCB 0.71 04/01/25			4/1/2025	1	5,000,000.00	99.6997	\$4,984,985.25
3134GWUG9	FHLMC 0.57 09/24/25			9/24/2025	0.5	6,000,000.00	98.9284	\$5,935,704.54
3134GWVN3	FHLMC 0.6 09/30/25			9/30/2025	0.2	3,000,000.00	98.4103	\$2,952,309.00
34528QGS7	FORDF 2019-1 A	AAA	Aaa	3/15/2024	3	4,940,000.00	102.3727	\$5,057,211.38
34528QHA5	FORDF 2019-3 A1		Aaa	9/15/2024	3.5	4,390,000.00	102.6468	\$4,506,195.84
34528QHK3	FORDF 2020-1 A1	AAA	Aaa	9/15/2025	4.5	1,580,000.00	100.2808	\$1,584,436.64
34531MAD0	FORDL 2020-A A3	AAA		3/15/2023	2	1,330,000.00	100.9254	\$1,342,308.09
34532NAC9	FORDO 2021-A A3		Aaa	8/15/2025	4.4	920,000.00	99.8213	\$918,355.96
36259KAB3	GMALT 2020-1 A2A	AAA		4/20/2022	1.1	834,550.39	100.2912	\$836,980.60
36259PAB2	GMALT 2020-2 A2A		Aaa	10/20/2022	1.6	516,788.85	100.2238	\$517,945.63
374288AB4	JPGETY 0.391 01/01/24		Aaa	1/1/2024	2.5	3,645,000.00	99.3436	\$3,621,073.49
38141GWJ9	GS 2.908 06/05/23	A	A2	6/5/2023	1.2	3,500,000.00	102.6799	\$3,593,795.21
38141GWT7	GS 3.2 02/23/23	A	A2	2/23/2023	1.8	3,500,000.00	104.6403	\$3,662,409.07
38141GXL3	GS 0.627 11/17/23	A	A2	11/17/2023	1.6	2,000,000.00	100.018	\$2,000,360.00
404280BA6	HSBC 3.6 05/25/23	A+	A2	5/25/2023	2.2	3,500,000.00	106.4233	\$3,724,816.52
404280BM0	HSBC 3.033 11/22/23	A+	A2	11/22/2023	1.6	1,800,000.00	103.953	\$1,871,153.82
41284UAD6	HDMOT 2020-A A3		Aaa	10/15/2024	3.5	1,300,000.00	101.5788	\$1,320,524.14
43813DAC2	HAROT 2020-2 A3		Aaa	7/15/2024	3.3	1,140,000.00	100.6684	\$1,147,620.22
43813GAC5	HAROT 2021-1 A3	AAA	Aaa	4/21/2025	4.1	1,670,000.00	99.8479	\$1,667,460.10
446201AB1	HUNGEN 0.381 06/15/2023	AA+		6/15/2023	2.2	1,665,000.00	99.9579	\$1,664,298.70
446201AC9	HUNGEN 0.617 06/15/2024	AA+		6/15/2024	3.2	2,985,000.00	99.9146	\$2,982,450.81
44891JAC2	HART 2019-B A3	AAA		2/15/2024	2.9	2,250,000.00	101.4574	\$2,282,790.38
459058JQ7	IBRD Float 01/13/23		Aaa	1/13/2023	0	2,935,000.00	100.0477	\$2,936,400.20
459058JS3	IBRD 0.65 02/10/26		Aaa	2/10/2026	0.1	7,500,000.00	98.2963	\$7,372,222.20
459200JY8	IBM 3 05/15/24		A2	5/15/2024	3.1	6,280,000.00	107.2162	\$6,733,174.85
46647PBB1	JPM 3.207 04/01/23	AA-	A2	4/1/2023	1	10,000,000.00	102.7119	\$10,271,187.50
46647PBZ8	JPM 0.697 03/16/24	AA-	A2	3/16/2024	2	4,400,000.00	100.4202	\$4,418,488.54
47788UAB8	JDOT 2021-A A2	AAA	Aaa	12/15/2023	2.7	1,980,000.00	99.8942	\$1,977,904.17
48128BAB7	JPM 2.972 01/15/23	AA-	A2	1/15/2023	0.8	1,000,000.00	102.0125	\$1,020,125.29
50066BUL3	KOREA .19 09/13/21			9/13/2021	0.5	5,285,000.00	100.0041	\$5,285,218.85
539439AS8	LLOYDS 4.05 08/16/23	A+	A3	8/16/2023	2.4	1,500,000.00	107.9385	\$1,619,077.11
53944YAN3	LLOYDS 0.695 05/11/24	A+	A3	5/11/2024	2.1	2,615,000.00	99.9526	\$2,613,759.84
53948AY47	Lloyds 0.0 11/04/2021			11/4/2021	0.6	3,500,000.00	99.8904	\$3,496,163.79
54438CYH9	LOSHGR 0.444 08/1/2023		Aaa	8/1/2023	2.3	655,000.00	100.1443	\$655,945.23
544445BB4	LA DEPT OF APRTS-C	AA	Aa2	5/15/2022	1.1	1,100,000.00	102.5376	\$1,127,913.71
5445872R8	LOSGEN 0.419 11/1/2023			11/1/2023	2.6	1,415,000.00	99.0847	\$1,402,048.22
5445872S6	LOSGEN 0.683 11/1/2024			11/1/2024	3.6	3,425,000.00	98.9699	\$3,389,717.36
544587C48	LOS ANGELES MUNI IMP	AA-		11/1/2021	0.6	500,000.00	101.8136	\$509,067.75
57629WCU2	MASSMU 0.85 06/09/23	AA+	Aa3	6/9/2023	2.2	3,816,000.00	100.8294	\$3,847,648.53
58769TAD7	MBART 2019-1 A3		Aaa	3/15/2024	3	3,510,000.00	101.3932	\$3,558,901.32
59217GCS6	MET 3 3/8 01/11/22	AA-	Aa3	1/11/2022	0.8	2,000,000.00	102.3983	\$2,047,965.96
605581PCS	MSS 0.407 06/1/2024	AA	Aa2	6/1/2024	3.2	6,250,000.00	99.9175	\$6,244,843.13
606822AT1	MUFG 3.455 03/02/23	A-	A1	3/2/2023	1.9	3,000,000.00	105.4276	\$3,162,826.59
606822BD5	MUFG 3.407 03/07/24	A-	A1	3/7/2024	2.9	1,231,000.00	107.365	\$1,321,663.03
60687YAF6	MIZUHO Float 09/13/21		A1	9/13/2021	0.2	1,500,000.00	100.4714	\$1,507,070.72
60687YAH2	MIZUHO 2.953 02/28/22		A1	2/28/2022	0.9	3,000,000.00	102.3485	\$3,070,455.75
60687YBF5	MIZUHO 1.241 07/10/24		A1	7/10/2024	2.3	5,000,000.00	101.0477	\$5,052,385.00
60710AWQ1	MIZUHO 0.21 08/27/21			8/27/2021	0.4	11,500,000.00	100.0082	\$11,500,947.83
61255QAB2	MTPGEN 0.363 06/1/2023			6/1/2023	2.2	400,000.00	99.8701	\$399,480.28
61255QAC0	MTPGEN 0.626 06/1/2024			6/1/2024	3.2	500,000.00	99.7589	\$498,794.70
61744YAQ1	MS 3.737 04/24/24	A	A1	4/24/2024	2.1	7,000,000.00	106.3057	\$7,441,400.19
61746BDJ2	MS 3 3/4 02/25/23	A	A1	2/25/2023	1.9	3,750,000.00	106.0165	\$3,975,619.69
62954WAB1	NTT 0.583 03/01/24		A1	3/1/2024	2.9	4,290,000.00	99.6196	\$4,273,682.21
63859UBE2	NWIDE 2 01/27/23	A+	A1	1/27/2023	1.8	1,455,000.00	102.7835	\$1,495,499.20
63859UBG7	NWIDE 0.55 01/22/24	A+	A1	1/22/2024	2.8	1,585,000.00	99.4674	\$1,576,558.35
63873QLP7	NATXS NY BR 0.34 11/16/21			11/16/2021	0.6	2,500,000.00	100.0783	\$2,501,957.45
63873QNA8	NATIXIS 0.23 02/09/22			2/9/2022	0.9	5,000,000.00	99.9921	\$4,999,603.80
63906YAA6	NWG 2 3/8 05/21/23	A+	A3	5/21/2023	2.1	4,250,000.00	103.6939	\$4,406,989.01
64952WDP5	NYLIFE 1.1 05/05/23	AAA	Aaa	5/5/2023	2.1	1,135,000.00	101.4223	\$1,151,143.28

65474VAQ4	NMOTR 2019-A A	AAA	Aaa	2/15/2024	0	2,150,000.00	100.4174	\$2,158,974.53
65602YBX7	NO BK NY BR 0.24 11/16/21			11/16/2021	0.6	3,500,000.00	100.0051	\$3,500,177.14
65602YCL2	NORBK Float 11/18/21			11/18/2021	0	2,750,000.00	99.983	\$2,749,531.37
672240WH7	OAKLAND CA -B2-TXBL		Aa1	1/15/2025	3.8	3,255,000.00	102.4143	\$3,333,584.81
69371RQ82	PCAR 0.8 06/08/23		A1	6/8/2023	2.2	827,000.00	100.9396	\$834,770.25
718172CD9	PM 2 1/2 11/02/22	A	A2	11/2/2022	1.5	5,000,000.00	103.2208	\$5,161,040.00
718172CQ0	PM 1 1/8 05/01/23	A	A2	5/1/2023	2.1	2,000,000.00	101.4566	\$2,029,131.32
735000TK7	PTOTRN 0.821 05/1/2023	A+	A1	5/1/2023	2.1	240,000.00	100.5564	\$241,335.34
78012UZA6	RY BK CA NY 0.31 11/16/21			11/16/2021	0.6	3,000,000.00	100.0854	\$3,002,561.52
79773KBE3	SFO 0.401 06/15/2023	AA+	Aaa	6/15/2023	2.2	500,000.00	100.0015	\$500,007.65
79773KBF0	SFO 0.616 06/15/2024	AA+	Aaa	6/15/2024	3.2	315,000.00	99.8484	\$314,522.33
798186N65	SJSSCD 0.221 08/1/2023		Aa1	8/1/2023	2.3	335,000.00	99.7907	\$334,298.98
798186N73	SJSSCD 0.383 08/1/2024		Aa1	8/1/2024	3.3	125,000.00	99.4598	\$124,324.75
799038NNO	SMTHGR 0.265 09/1/2023		Aaa	9/1/2023	2.4	3,155,000.00	99.9246	\$3,152,620.50
80281LAE5	SANUK 2 7/8 08/05/21	A	Baa1	8/5/2021	0.3	1,000,000.00	100.816	\$1,008,160.06
80286NAD8	SDART 2021-1 A3	AAA	Aaa	9/16/2024	3.5	2,840,000.00	99.9498	\$2,838,575.46
808513BN4	SCHW 0 3/4 03/18/24	A	A2	3/18/2024	2.9	0	0	\$0.00
82707BDL0	SILWTR 0.502 08/1/2024		Aa2	8/1/2024	3.3	4,545,000.00	99.6541	\$4,529,280.66
83050PPV5	SKAN ENSK BK 0.24 5/14/21			5/24/2021	0.1	3,100,000.00	100.0204	\$3,100,631.90
83051GAM0	SEB 2.2 12/12/22	AA	Aa2	12/12/2022	1.7	2,370,000.00	103.0714	\$2,442,791.04
83051GAN8	SEB 0.55 09/01/23	AA	Aa2	9/1/2023	2.4	1,650,000.00	99.968	\$1,649,472.00
853254BQ2	STANLN 2.744 09/10/22	A	A2	9/10/2022	0.4	1,000,000.00	100.8848	\$1,008,847.53
85325VG87	STANLN Float 04/25/22			4/25/2022	0.2	7,000,000.00	100	\$7,000,000.14
86562MBF6	SUMIBK 3.936 10/16/23		A1	10/16/2023	2.5	2,500,000.00	108.1991	\$2,704,977.15
86562MCC2	SUMIBK 0.508 01/12/24		A1	1/12/2024	2.8	700,000.00	99.5203	\$696,642.33
86564GMC2	SUMITOMO MI 0.27 05/12/21			5/12/2021	0.1	3,200,000.00	100.0184	\$3,200,589.34
86564GPC9	SUMIT MIT 0.29 07/01/21			7/1/2021	0.3	3,000,000.00	100.0329	\$3,000,987.57
87020PAK3	SWEDA 1.3 06/02/23	AA-	Aa3	6/2/2023	2.2	7,850,000.00	101.577	\$7,973,794.50
891160A29	TD 1.45 04/03/23		Aaa	4/3/2023	2	5,000,000.00	102.1435	\$5,107,176.80
89236THF5	TOYOTA 0 1/2 08/14/23	A+	A1	8/14/2023	2.4	6,500,000.00	100.0402	\$6,502,614.11
89788JAB5	TFC 1 1/4 03/09/23	A+	A2	3/9/2023	1.9	3,300,000.00	101.6572	\$3,354,686.41
902613AB4	UBS 1.008 07/30/24	A+		7/30/2024	2.3	6,480,000.00	100.5769	\$6,517,382.67
90275DNC0	UBS 0.25 08/16/2022			8/16/2022	1.4	4,000,000.00	99.8258	\$3,993,033.56
9128286Y1	T 1 3/4 06/15/22			6/15/2022	1.2	5,220,000.00	101.9766	\$5,323,176.54
9128287C8	T 1 3/4 07/15/22			7/15/2022	1.3	18,500,000.00	102.1055	\$18,889,511.77
912828YA2	T 1 1/2 08/15/22			8/15/2022	1.4	4,920,000.00	101.8984	\$5,013,403.15
912828ZX1	T 0 1/8 06/30/22			6/30/2022	1.2	20,000,000.00	100.0156	\$20,003,125.00
91282CAG6	T 0 1/8 08/31/22			8/31/2022	1.4	45,500,000.00	100	\$45,500,000.00
91282CAN1	T 0 1/8 09/30/22			9/30/2022	1.5	29,600,000.00	99.9922	\$29,597,687.65
91282CAR2	T 0 1/8 10/31/22			10/31/2022	1.6	55,620,000.00	99.9883	\$55,613,481.89
91282CAX9	T 0 1/8 11/30/22			11/30/2022	1.7	6,400,000.00	99.9727	\$6,398,249.98
91282CBD2	T 0 1/8 12/31/22			12/31/2022	1.8	30,320,000.00	99.9531	\$30,305,787.50
91282CBN0	T 0 1/8 02/28/23			2/28/2023	1.9	22,000,000.00	99.9375	\$21,986,250.00
91282CBR1	T 0 1/4 03/15/24		Aaa	3/15/2024	3	8,000,000.00	99.7266	\$7,978,124.96
91282CBU4	T 0 1/8 03/31/23			3/31/2023	2	63,000,000.00	99.9297	\$62,955,703.44
91324PDRO	UNH 2 3/8 08/15/24	A	A3	8/15/2024	3.4	2,800,000.00	105.3701	\$2,950,361.40
91412GT21	UNIV CA-AW-TXBL	AA	Aa2	5/15/2022	1.1	1,085,000.00	102.3822	\$1,110,847.30
91412GXA8	UNIV OF CA-AP-TXBL	AA	Aa2	5/15/2024	3.1	250,000.00	107.5926	\$268,981.40
91412HDL4	UNIV OF CA-P-TXBL-REF	AA-	Aa3	5/15/2024	3.1	1,610,000.00	108.9187	\$1,753,591.71
91412HKX0	UNVHGR 0.374 05/15/2023	AA-	Aa3	5/15/2023	2.1	3,270,000.00	99.9309	\$3,267,741.74
92348TAA2	VZOT 2020-A A1A		Aaa	7/22/2024	3.3	940,000.00	102.0013	\$958,811.84
94974BFC9	WFC 3 1/2 03/08/22	A+	A2	3/8/2022	0.9	418,000.00	102.9929	\$430,510.51
95000U2R3	WFC 1.654 06/02/24	A+	A2	6/2/2024	2.2	1,500,000.00	102.1501	\$1,532,252.19
96130AHR2	WSTP Float 02/11/22			2/11/2022	0.1	3,500,000.00	99.983	\$3,499,405.63
USD	US DOLLARS			0	0	0	1	\$0.00