

CalTRUST Liquidity Fund Holdings

Effective Date: 2/28/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDat	Years	Shares	Price	Vaue	
02665WCW9	HNDA FLOAT 05/13/20		A2	5/13/20		0.2	3,000,000.00	100	\$3,000,000.00
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/9/20		0.7	2,000,000.00	100.2211	\$2,004,421.73
06050TMQ2	BANK OF AMERICA NA			10/6/20		0	1,000,000.00	100	\$1,000,000.00
06370R6Z7	BMO FLOAT 11/18/20			11/18/20		0.2	2,000,000.00	100	\$2,000,000.00
06370RS26	BMO FLOAT 07/13/20			7/13/20		0	3,000,000.00	100	\$3,000,000.00
06417GU22	BNS 3.08 06/05/20			6/5/20		0.3	2,500,000.00	100.2909	\$2,507,272.94
06417MAD7	BNS FLOAT 04/09/20			4/9/20		0	3,000,000.00	100	\$3,000,000.00
06417MEU5	BNS FLOAT 08/17/20			8/17/20		0	2,500,000.00	100	\$2,500,000.00
06417MFB6	BNS FLOAT 08/20/20			8/20/20		0.1	1,500,000.00	100	\$1,500,000.00
09248U700	BLACKROCK LIQ FDS FEDFUND			0		0	14,671,206.13	100	\$14,671,206.13
13738JD23	CANCARA ASSET SECURITIZAT			4/2/20		0.1	5,000,000.00	99.8249	\$4,991,245.83
14913Q2Y4	CAT FLOAT 06/19/20	A	A3	6/19/20		0.1	1,500,000.00	99.9886	\$1,499,829.01
15963RBS1	CHARIOT FUNDING LLC CP			8/4/20		0.4	2,000,000.00	100	\$2,000,000.00
17325FAE8	C 2.1 06/12/20	A+	Aa3	6/12/20		0.2	4,000,000.00	99.9641	\$3,998,563.08
17325FAJ7	C 2 1/8 10/20/20	A+	Aa3	10/20/20		0.6	3,000,000.00	100.1823	\$3,005,467.54
19424HH52	COLLATERIZED COML PAPER V			8/5/20		0.4	4,000,000.00	99.2583	\$3,970,331.11
20271RAK6	CBAAU 2.3 03/12/20	AA-	Aa3	3/12/20		0	4,776,000.00	99.987	\$4,775,380.73
21684L4M1	RABOBK FLOAT 05/08/20			5/8/20		0	2,500,000.00	100	\$2,500,000.00
22536LGQ7	CREDIT INDUSTRIAL ET COM			7/24/20		0.4	1,000,000.00	99.3308	\$993,308.33
22536UXY1	CREDIT INDUSTRIEL ET CD			5/4/20		0.2	4,000,000.00	100	\$4,000,000.00
22536UYG9	CICFP FLOAT 08/20/20			8/20/20		0.1	2,500,000.00	100	\$2,500,000.00
22845ANU0	CPSERA CPIB 0 08/28/20			8/28/20		0	3,500,000.00	100	\$3,500,000.00
22845APQ7	CPSERA CLCP 0 07/06/20			7/6/20		0	2,000,000.00	100	\$2,000,000.00
22845AQB9	CPSERA CLCP 0 07/06/20			7/6/20		0	2,000,000.00	100	\$2,000,000.00
25468PDR4	DIS 0 03/04/20	A	A2	3/4/20		0	4,000,000.00	100.0036	\$4,000,144.13
30601VGT2	FAIRWAY FIN CORP 0% CP			7/27/20		0.4	3,000,000.00	99.2964	\$2,978,891.67
40435RGR6	HSBC FLOAT 02/04/21			2/4/21		0.2	2,000,000.00	100	\$2,000,000.00
48803MPC7	KELLS FUNDING LLC: CP			3/5/20		0	3,000,000.00	99.9717	\$2,999,150.00
55379WP91	MUFG FLOAT 05/29/20			5/29/20		0.1	2,000,000.00	100	\$2,000,000.00
59157TF81	METLIFE SHORT TERM FDG LL			6/8/20		0.3	4,000,000.00	99.4861	\$3,979,444.45
59217GCM9	MET FLOAT 01/08/21			1/8/21		0.1	2,000,000.00	100.1374	\$2,002,748.36

60710AAP7	MIZUHO NY CD 2.31 3/6/20			3/6/20	0	2,000,000.00	100.0035	\$2,000,069.79
60710AG30	MIZUHO BK LTD NEW YORK BR			4/30/20	0.2	4,200,000.00	100.0077	\$4,200,324.02
60710AG48	MIZUHO BK LTD NEW YORK BR			5/1/20	0.2	2,200,000.00	100.0031	\$2,200,068.58
63763PF87	NATL SEC CLEARING CORP CP			6/8/20	0.3	2,000,000.00	99.4889	\$1,989,777.78
63873NR37	NATIXIS NEW YORK BRANCH			4/3/20	0.1	3,000,000.00	100	\$3,000,000.00
63873NZ38	KNFP FLOAT 06/05/20 CORP			6/5/20	0	2,000,000.00	100	\$2,000,000.00
65558TMA0	NORDEA BK CD 2.06 3/18/20			3/18/20	0.1	4,000,000.00	100.0087	\$4,000,349.39
65558TRF4	NDASS FLOAT 09/10/20			9/10/20	0	1,000,000.00	100	\$1,000,000.00
65558TTQ8	NORDEA BANK ABP 1.71 CD			1/28/21	0.9	2,000,000.00	100	\$2,000,000.00
65602VTF3	NORBK 1.94 04/29/20			4/29/20	0.2	4,000,000.00	100	\$4,000,000.00
67983TG26	OLD LINE FUNDING LLC 0% C			7/2/20	0.3	4,000,000.00	99.3559	\$3,974,235.55
76582EDU6	RFAONE CPIB 0 06/10/20			6/10/20	0	4,500,000.00	100	\$4,500,000.00
76582JD68	RIDGEFIELD FDG CO LLC CP			4/6/20	0.1	3,000,000.00	99.8047	\$2,994,141.67
83050PDC0	SKANDINAVISKA ENSKILDA CD			8/19/20	0.1	3,000,000.00	100	\$3,000,000.00
83050PEY1	SKANDINAVISKA ENSKILDA CD			10/16/20	0.6	2,500,000.00	100	\$2,500,000.00
86564FWT6	SUMITR FLOAT 05/18/20			5/18/20	0.2	2,000,000.00	100	\$2,000,000.00
86565B2E0	SUMIBK FLOAT 05/01/20			5/1/20	0	2,500,000.00	100	\$2,500,000.00
86565BJ85	SUMIBK FLOAT 03/09/20			3/9/20	0	2,000,000.00	100	\$2,000,000.00
86565BX97	SUMITOMO MITSUI BANKING			4/23/20	0.2	2,500,000.00	100	\$2,500,000.00
86959RCR9	SHBASS FLOAT 10/15/20			10/15/20	0.1	2,000,000.00	100	\$2,000,000.00
86959REM8	SHBASS FLOAT 01/04/21			1/4/21	0	2,000,000.00	100	\$2,000,000.00
88602TFR9	THUNDER BAY FDG LLC 0% CP			6/25/20	0.3	4,000,000.00	99.48	\$3,979,200.00
89114M2D8	TD FLOAT 07/10/20			7/10/20	0	1,500,000.00	100	\$1,500,000.00
89114M2P1	TD FLOAT 07/16/20			7/16/20	0	2,500,000.00	100	\$2,500,000.00
89114M3K1	TORONTO-DOMINION BANK CD			7/29/20	0.4	2,000,000.00	100	\$2,000,000.00
89114N5K7	TD FLOAT 9/28/2020			9/28/20	0.1	1,500,000.00	100	\$1,500,000.00
89114NDQ5	TORONTO DOMINION BANK NY			3/17/20	0	2,000,000.00	100	\$2,000,000.00
89114NEN1	TD 1.90% 04/30/20			4/30/20	0.2	2,000,000.00	100.0084	\$2,000,168.07
90261XHK1	UBS 2.35 03/26/20	AA-	Aa3	3/26/20	0.1	3,000,000.00	99.975	\$2,999,249.63
9128287G9	TF FLOAT 07/31/21		Aaa	7/31/21	0	1,000,000.00	99.974	\$999,740.48
96130AEQ7	WSTP FLOAT 12/06/20			12/9/20	0	1,000,000.00	100	\$1,000,000.00
BOFA REP 02/28/2020	BOFA 1.59 28-FEB-2020			2/28/20	0	0	0	\$0.00
BOFA REP 03/02/2020	BOFA 1.61 02-MAR-2020			3/2/20	0	44,000,000.00	100	\$44,000,000.00
CIT REP 02/28/2020	CGI 1.59 28-FEB-2020			2/28/20	0	0	0	\$0.00
CIT REP 03/02/2020	CGI 1.61 02-MAR-2020			3/2/20	0	40,000,000.00	100	\$40,000,000.00

MIZREP	02/28/2020	MIZ 1.59 28-FEB-2020	2/28/20	0	0	0	\$0.00
MIZREP	03/02/2020	MIZ 1.61 02-MAR-2020	3/2/20	0	20,000,000.00	100	\$20,000,000.00
TDSREP	02/28/2020	TDS 1.59 28-FEB-2020	2/28/20	0	0	0	\$0.00
USD		US DOLLARS	0	0	0	1	\$0.00