

CalTRUST Liquidity Fund Holdings

Effective Date: 8/31/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Value
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/9/20	0.2	2,000,000.00	100.0602	\$2,001,203.36
06050TMR0	BAC 0 7/26/2021			7/6/21	0.1	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
07644ARS5	BEDFDG 0 04/26/21			4/26/21	0.7	1,500,000.00	99.8223	\$1,497,333.75
09248U700	BLKR-LIQ FED-INS			0	0	9,706,022.50	100	\$9,706,022.50
1247P2K78	CAFCO LLC 0% CP 10/7/2020			10/7/20	0.1	2,000,000.00	99.978	\$1,999,560.00
13738JJE1	CANCARA 0 CP 09/14/20			9/14/20	0	4,000,000.00	99.9957	\$3,999,826.66
15963TJB6	CHROT 0% 09/11/2020			9/11/20	0	3,000,000.00	99.9933	\$2,999,800.00
15963TLC1	CHARIOT FDG 0 CP 11/12/20			11/12/20	0.2	2,500,000.00	99.948	\$2,498,700.00
15963TLG2	CHARIOT FDG LLC 0% CP			11/16/20	0.2	2,000,000.00	99.9472	\$1,998,944.45
17325FAJ7	C 2 1/8 10/20/20	A+	Aa3	10/20/20	0.1	3,000,000.00	100.0171	\$3,000,511.53
22536UD72	CICFP Float 04/21/21			4/21/21	0.1	1,000,000.00	100	\$1,000,000.00
2284K0K20	CPSERA 0% 10/02/2020			10/2/20	0.1	2,000,000.00	99.9724	\$1,999,448.89
2284K0P17	CROWN PT CAP CO LLC			2/1/21	0.4	2,500,000.00	99.8555	\$2,496,387.50
40435RGR6	HSBC Float 02/04/21			2/4/21	0.2	2,000,000.00	100	\$2,000,000.00
55380TGS3	MUFG 0.29 01/28/21		P-1	1/28/21	0.4	1,500,000.00	100	\$1,500,000.00
55380TG66	MUFG 0.29 01/26/21			1/26/21	0.4	1,500,000.00	100	\$1,500,000.00
59217GCM9	MET Float 01/08/21	AA-	Aa3	1/8/21	0.1	2,000,000.00	100.0564	\$2,001,127.44
60682WJ82	MTFG 0 09/08/2020			9/8/20	0	3,000,000.00	99.9948	\$2,999,842.50
60682WPN2	MITSUBISHI UFJ TR & 0% CP			2/22/21	0.5	500,000.00	99.8502	\$499,250.84
60710ANG3	MIZUHO Float 12/18/20			12/18/20	0	5,000,000.00	100	\$5,000,000.00
60710APR7	MIZUHO FLOAT 01/14/21			1/14/21	0.1	1,500,000.00	100	\$1,500,000.00
6117P4L40	MONT BLANC CAP CORP			11/4/20	0.2	3,000,000.00	99.9538	\$2,998,613.33
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	0.4	2,000,000.00	100	\$2,000,000.00
65558TZF5	NDASS Float 06/09/21			6/9/21	0	2,000,000.00	99.9853	\$1,999,705.64
67983TKL9	OLD LINE FUNDING LLC 0%			10/20/20	0.1	3,000,000.00	99.9401	\$2,998,203.33
69033MPW1	OVERSEA CHINESE BKG LTD			10/9/20	0.1	4,000,000.00	99.9968	\$3,999,873.40
76582JJ21	RIDGEFIELD FDG CO LL 0 CP			9/2/20	0	4,000,000.00	99.9992	\$3,999,966.67
797661ZY4	SFOTRN 0.17 09/15/20		Aaa	9/15/20	0	515,000.00	100	\$515,000.00
82124LHX3	SRCPP 0% 08/31/2020			8/31/20	0	0	0	\$0.00
82124LJE3	SHEFFIELD RECEIVABLES			9/14/20	0	4,500,000.00	99.9884	\$4,499,480.00
83050PEY1	SKANDINAVISKA ENSKILDA CD			10/16/20	0.1	2,500,000.00	100	\$2,500,000.00
86564GEF4	SUMITOMO MITSUI TRUST			9/10/20	0	4,000,000.00	100	\$4,000,000.00
86564GFH9	SUMITR FLOAT 12/22/20			12/22/20	0.1	1,000,000.00	100	\$1,000,000.00
86565CJP5	SUMIBK FLOAT 12/23/20			12/23/20	0.1	1,500,000.00	100	\$1,500,000.00
86565CMK2	SUMITOMO MITSUI BANK CP			1/28/21	0.4	2,000,000.00	100	\$2,000,000.00
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
89114N5K7	TD Float 09/28/20			9/28/20	0.1	1,500,000.00	100	\$1,500,000.00
89114NNZ4	TORONTO DOMINION BANK CD			8/16/21	1	1,000,000.00	100	\$1,000,000.00
91159HHL7	USB 2.35 01/29/21	A	A1	1/29/21	0.3	5,000,000.00	100.4228	\$5,021,139.23
9127963B3	B 11/27/20			11/27/20	0.2	9,000,000.00	99.9619	\$8,996,574.38
9127963J6	B 12/10/20			12/10/20	0.3	5,000,000.00	99.9479	\$4,997,395.83
9127963X5	CMB 09/08/20			9/8/20	0	20,000,000.00	99.9972	\$19,999,432.22
9127964G1	CMB 10/06/20			10/6/20	0.1	10,000,000.00	99.9874	\$9,998,736.11
912796XH7	B 09/03/20			9/3/20	0	5,000,000.00	99.9992	\$4,999,959.17
96130AEQ7	WSTP Float 12/09/20			12/9/20	0	1,000,000.00	100	\$1,000,000.00
BOFAREP 08/31/2020	BOFA .07 31-AUG-2020			8/31/20	0	0	0	\$0.00
BOFAREP 09/01/2020	BOFA .09 01-SEP-2020			9/1/20	0	25,000,000.00	100	\$25,000,000.00
CITREP 08/31/2020	CGI .07 31-AUG-2020			8/31/20	0	0	0	\$0.00
CITREP 09/01/2020	CGI .09 01-SEP-2020			9/1/20	0	12,000,000.00	100	\$12,000,000.00
MIZREP 08/31/2020	MIZ .07 31-AUG-2020			8/31/20	0	0	0	\$0.00
MIZREP 09/01/2020	MIZ .09 01-SEP-2020			9/1/20	0	24,000,000.00	100	\$24,000,000.00
TDSREP 08/31/2020	TDS .07 31-AUG-2020			8/31/20	0	0	0	\$0.00
TDSREP 09/01/2020	TDS .09 01-SEP-2020			9/1/20	0	17,000,000.00	100	\$17,000,000.00
USD	US DOLLARS			0	0	0	1	\$0.00