

CalTRUST Liquidity Fund Holdings
Effective Date: 10/30/2020

CUSIP	Description	Fitch Rating	Moodys	MaturityDate	Years	Shares	Price	Vaue
04821TLP8	ATLANTIC ASSET SECURIT CP			11/23/20	0.1	3,000,000.00	99.9904	\$2,999,712.50
05253JAT8	ANZ 2 1/4 11/09/20	AA-	Aa3	11/9/20	0	2,000,000.00	100.0079	\$2,000,157.20
0527MOL62	AUTOBN 0 11/6/20			11/6/20	0	2,000,000.00	99.998	\$1,999,960.00
06050TMRO	BAC 0 7/26/2021			7/6/21	0.2	1,000,000.00	100	\$1,000,000.00
06050TMT6	BANK OF AMERICA NA CD			10/1/21	0	500,000.00	100	\$500,000.00
06054Q2N3	BOFA SECURITIES INC			5/10/21	0.5	1,500,000.00	100	\$1,500,000.00
06370R6Z7	BMO Float 11/18/20			11/18/20	0.1	2,000,000.00	100	\$2,000,000.00
07644ARS5	BEDFDG 0 04/26/21			4/26/21	0.5	1,500,000.00	99.8673	\$1,498,008.75
09248U700	BLKR-LIQ FED-INS			0	0	10,590,191.42	100	\$10,590,191.42
13606CG32	CM Float 10/04/21			10/4/21	0.2	1,000,000.00	100	\$1,000,000.00
15963TLC1	CHARIOT FDG 0 CP 11/12/20			11/12/20	0	2,500,000.00	99.9913	\$2,499,783.33
15963TLG2	CHARIOT FDG LLC 0% CP			11/16/20	0	2,000,000.00	99.9889	\$1,999,777.78
17305TT85	CITIBANK N.A. NEW YORK CD			9/8/21	0.9	1,000,000.00	100	\$1,000,000.00
22536LU16	CREDIT INDUSTRIAL ET			7/1/21	0.7	2,000,000.00	99.8313	\$1,996,625.00
22536UD72	CICFP Float 04/21/21			4/21/21	0.2	1,000,000.00	100	\$1,000,000.00
22549L7L3	CS Float 11/16/21			11/16/21	0.1	1,000,000.00	100	\$1,000,000.00
2284K0P17	CROWN PT CAP CO LLC			2/1/21	0.3	2,500,000.00	99.9122	\$2,497,804.17
2284K0R15	CROWN PT CO LLC CP			4/1/21	0.4	1,000,000.00	99.8902	\$998,902.22
40435RGR6	HSBC Float 02/04/21			2/4/21	0	2,000,000.00	100	\$2,000,000.00
46221LNN5	INCIIA 0 01/22/21			1/22/21	0.2	1,000,000.00	99.947	\$999,469.72
46221LP52	IONIC CAPITAL II TRUST			2/5/21	0.3	1,500,000.00	99.9353	\$1,499,030.00
51500VTB5	LANDESBANK HESSEN CD			11/5/20	0	1,500,000.00	100	\$1,500,000.00
55380TGS3	MUFG 0.29 01/28/21		P-1	1/28/21	0.2	1,500,000.00	100	\$1,500,000.00
55380TGV6	MUFG 0.29 01/26/21			1/26/21	0.2	1,500,000.00	100	\$1,500,000.00
59217GCM9	MET Float 01/08/21	AA-	Aa3	1/8/21	0.2	2,000,000.00	100.0302	\$2,000,603.21
60682WPN2	MITSUBISHI UFJ TR & 0% CP			2/22/21	0.3	500,000.00	99.9018	\$499,509.17
60683BN66	Mitsubishi Trust & Bank			5/10/21	0.5	1,500,000.00	100	\$1,500,000.00
60710ANG3	MIZUHO Float 12/18/20			12/18/20	0.1	5,000,000.00	100	\$5,000,000.00
60710APR7	MIZUHO FLOAT 01/14/21			1/14/21	0.2	1,500,000.00	100	\$1,500,000.00
6117P4L40	MONT BLANC CAP CORP			11/4/20	0	3,000,000.00	99.9971	\$2,999,913.33
65558TTQ8	NORDEA BANK ABP 1.71 CD			1/28/21	0.2	2,000,000.00	100	\$2,000,000.00
65558TZF5	NDASS FLOAT 06/09/21			6/9/21	0.1	2,000,000.00	99.9884	\$1,999,768.35
76582JQ98	RDGFD 0 03/09/21			3/9/21	0.4	1,950,000.00	99.9176	\$1,948,392.88
85325VA67	STANLN Float 04/28/21			4/28/21	0.2	1,500,000.00	100	\$1,500,000.00
86564GFH9	SUMITR FLOAT 12/22/20			12/22/20	0.1	1,000,000.00	100	\$1,000,000.00
86564GJF9	SUMITOMO MITSUI TRUST CD			11/9/20	0	3,500,000.00	100	\$3,500,000.00
86564GKW0	SUMITOMO MITSUI LTD NY CD			2/8/21	0.3	1,500,000.00	100	\$1,499,999.99
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	0.2	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
87019VM53	SWEDA Float 10/20/21			10/20/21	0.2	1,500,000.00	99.9949	\$1,499,922.95
87019VM61	SwedBank 0.25% 7/26/21			7/26/21	0.7	1,500,000.00	100	\$1,500,000.00
89114NNZ4	TORONTO DOMINION BANK CD			8/16/21	0.8	1,000,000.00	100	\$1,000,000.00
91159HHL7	USB 2.35 01/29/21	A	A1	1/29/21	0.2	5,000,000.00	100.2098	\$5,010,489.63
9127963B3	B 11/27/20			11/27/20	0.1	9,000,000.00	99.9882	\$8,998,936.88
9127963J6	B 12/10/20			12/10/20	0.1	5,000,000.00	99.9792	\$4,998,958.33
912796C72	CMB 03/09/21			3/9/21	0.4	4,000,000.00	99.9638	\$3,998,552.33
92646KME9	VICTOR 0 CP 12/14/20			12/14/20	0.1	1,000,000.00	99.9756	\$999,755.56
96130AEQ7	WSTP Float 12/09/20			12/9/20	0.1	1,000,000.00	100	\$1,000,000.00
BOFAREP 10/30/2020	BOFA .08 30-OCT-2020			10/30/20	0	0	0	\$0.00
BOFAREP 11/02/2020	BOFA .09 02-NOV-2020			11/2/20	0	26,000,000.00	100	\$26,000,000.00
CITREP 10/30/2020	CGI .08 30-OCT-2020			10/30/20	0	0	0	\$0.00
CITREP 11/02/2020	CGI .09 02-NOV-2020			11/2/20	0	8,000,000.00	100	\$8,000,000.00
MIZREP 10/30/2020	MIZ .08 30-OCT-2020			10/30/20	0	0	0	\$0.00
TDSREP 10/30/2020	TDS .08 30-OCT-2020			10/30/20	0	0	0	\$0.00
TDSREP 11/02/2020	TDS .09 02-NOV-2020			11/2/20	0	24,000,000.00	100	\$24,000,000.00
USD	US DOLLARS			0	0	0	1	\$0.00