

CalTRUST Liquidity Fund Holdings
Effective Date: 9/30/2022

CUSIP	Description	MaturityDate	Years	Shares	Price	Value
02089XRZ2	ALPLLC CLCP 0 11/04/22	11/4/22	0	2,000,000.00	100	\$2,000,000.00
04821UKH4	ATLASS 0.000 17-OCT-2022	10/17/22	0	5,000,000.00	99.8627	\$4,993,133.34
0527M1K46	AUTOBN 0.000 04-OCT-2022	10/4/22	0	4,000,000.00	99.9744	\$3,998,976.67
05966DH39	SANTAN Float 10/07/22	10/7/22	0	7,000,000.00	100.005	\$7,000,346.50
05966DH88	SANTAN Float 10/28/22	10/28/22	0	1,500,000.00	100	\$1,500,000.00
05966DM41	SANTAN Float 01/18/23	1/18/23	0	1,500,000.00	100	\$1,500,000.00
05966DR61	SANTAN Float 02/17/23	2/17/23	0	1,500,000.00	100.02	\$1,500,300.69
05966DU34	SANTAN Float 03/22/23	3/22/23	0	1,000,000.00	100	\$1,000,000.00
06367CTU1	BMO Float 05/05/23	5/5/23	0	750,000.00	100	\$750,000.00
06367CTV9	BMO Float 01/06/23	1/6/23	0	2,000,000.00	100.0503	\$2,001,006.60
06417MA54	BNS 4.050 07/14/2023	7/14/23	0.8	1,000,000.00	100	\$1,000,000.00
06417MXE0	BNS Float 05/05/23	5/5/23	0	1,000,000.00	100	\$1,000,000.00
06417MZF5	BNS Float 03/16/23	3/16/23	0	1,000,000.00	100	\$1,000,000.00
06742TM78	BACR Float 04/05/23	4/5/23	0	500,000.00	100	\$500,000.00
06742TQ90	BACR 2.980 06/01/23	6/1/23	0.7	1,000,000.00	100	\$1,000,000.00
07644BK50	BEDFDG 0.000 05-OCT-2022	10/5/22	0	7,000,000.00	99.9658	\$6,997,604.45
07644DLS5	BEDFDG CPIB 0 11/02/22	11/2/22	0	1,000,000.00	100	\$1,000,000.00
08224MK52	BENSTA 0.000 05-OCT-2022	10/5/22	0	4,000,000.00	99.9656	\$3,998,622.22
08224MK60	BENSTA 0.000 06-OCT-2022	10/6/22	0	2,550,000.00	99.9569	\$2,548,902.09
09248U700	BLKR-LIQ FED-INS	0	0	17,308,113.53	100	\$17,308,113.53
10924JKX7	BHFSTF 0.000 31-OCT-2022	10/31/22	0.1	5,000,000.00	99.7392	\$4,986,958.33
11042MK31	BRTFDG 0.000 03-OCT-2022	10/3/22	0	1,926,000.00	99.9827	\$1,925,666.16
13606CYC2	CIB 0.35 11/3/22	11/3/22	0.1	500,000.00	100	\$500,000.00
13606KHZ2	CM Float 03/15/23	3/15/23	0	1,000,000.00	100	\$1,000,000.00
17305T6Y3	C 4.160 01-SEP-2023	9/1/23	0.9	1,000,000.00	100	\$1,000,000.00
17327BN92	C 0.000 09-JAN-2023	1/9/23	0.3	2,000,000.00	99.0833	\$1,981,666.67
19767DKR4	COLFDG 0 10/25/22	10/25/22	0.1	3,000,000.00	99.7913	\$2,993,740.00
22532XTF5	ACAFP FLOAT 03/17/23	3/17/23	0	2,000,000.00	100	\$2,000,000.00
22845AM49	CPSERA CLCP 0 12/06/22	12/6/22	0	1,500,000.00	100	\$1,500,000.00
313385J23	FHLBDN 10/03/22	10/3/22	0	20,000,000.00	99.9861	\$19,997,222.22
39014JK33	GTBEAR 0.000 03-OCT-2022	10/3/22	0	3,000,000.00	99.9829	\$2,999,486.67
39014JK58	GTBEAR 0.000 05-OCT-2022	10/5/22	0	6,000,000.00	99.9659	\$5,997,953.33
40435RMC2	HSBC 0.51 10/06/22	10/6/22	0	10,000,000.00	99.964	\$9,996,402.66
50066BXM8	KDB Float 12/08/22	12/8/22	0	1,000,000.00	100	\$1,000,000.00
50286MK67	LAFAYE 0.000 06-OCT-2022	10/6/22	0	3,000,000.00	99.9572	\$2,998,716.66
53262RKC5	LIMECP 0.000 12-OCT-2022	10/12/22	0	3,000,000.00	99.9047	\$2,997,140.00
53947BF62	LLOYDS Float 01/24/23	1/24/23	0	700,000.00	100	\$700,000.00
53947CQ27	LLOYDS 0.40 12/01/22	12/1/22	0.2	500,000.00	100	\$500,000.00
55380TG53	MUFG Float 01/23/23	1/23/23	0	1,000,000.00	100	\$1,000,000.00
55380TW48	MUFG Float 10/21/22	10/21/22	0	1,000,000.00	100	\$1,000,000.00
55380TXV7	MUFG 0.30 10/31/22	10/31/22	0.1	500,000.00	100	\$500,000.00
55380TYN4	MUFG 0.33 11/01/22	11/1/22	0.1	500,000.00	100	\$500,000.00
55380UA72	MUFG Float 02/24/23	2/24/23	0	1,000,000.00	100	\$1,000,000.00
60683DBJ7	MUFG Float 06/20/23	6/20/23	0	1,000,000.00	100	\$1,000,000.00
63873QQY3	KNFP 0.30 10/20/22	10/20/22	0.1	1,000,000.00	100	\$1,000,000.00
63873QSM7	KNFP Float 02/07/23	2/7/23	0	1,000,000.00	100	\$1,000,000.00
65558UML3	NDASS Float 10/27/22	10/27/22	0	1,000,000.00	100	\$1,000,000.00
65558UTW2	NDASS Float 12/01/22	12/1/22	0	1,500,000.00	100	\$1,500,000.00
65558UUC4	NDASS Float 12/07/22	12/7/22	0	1,500,000.00	100	\$1,500,000.00

65558UVP4	NDASS Float 03/02/23	3/2/23	0	1,000,000.00	100	\$1,000,000.00
65558UWG3	NDASS FLOAT 05/24/23	5/24/23	0	1,500,000.00	100	\$1,500,000.00
67984RJL4	OLDLLC CPIB 0 10/11/22	10/11/22	0	2,000,000.00	100.003	\$2,000,060.73
67984RJT7	OLDLLC CPIB 0 10/24/22	10/24/22	0	1,000,000.00	100	\$1,000,000.00
67984RJV2	OLDLLC CPIB 0 11/02/22	11/2/22	0	1,000,000.00	100	\$1,000,000.00
76582KK34	RDGFD 0.000 03-OCT-2022	10/3/22	0	6,000,000.00	99.9828	\$5,998,966.67
76582KK67	RDGFD 0.000 06-OCT-2022	10/6/22	0	6,015,000.00	99.9569	\$6,012,410.21
85325VBE9	STANLN Float 01/31/23	1/31/23	0	2,000,000.00	100	\$2,000,000.00
85325VZR4	STANLN Float 05/04/23	5/4/23	0	1,000,000.00	100	\$1,000,000.00
85520MPP2	SBIRD 0 02/23/2023	2/23/23	0.4	2,000,000.00	98.5178	\$1,970,355.56
86564MNT1	SUMITR Float 01/06/23	1/6/23	0	3,000,000.00	100	\$3,000,000.00
86564MPAO	SUMITR Float 01/24/23	1/24/23	0	1,000,000.00	100	\$1,000,000.00
86564MSD1	SUMITR Float 02/22/23	2/22/23	0	1,000,000.00	100	\$1,000,000.00
86565FFQ0	SUMIBK Float 01/19/23	1/19/23	0	1,000,000.00	100	\$1,000,000.00
86565FJR4	SUMIBK Float 10/19/22	10/19/22	0	1,000,000.00	100	\$1,000,000.00
86565FKD3	SUMIBK Float 01/25/23	1/25/23	0	2,000,000.00	99.9616	\$1,999,231.77
86565FLD2	SUMIBK Float 05/03/23	5/3/23	0	750,000.00	100	\$750,000.00
86565FNZ1	SUMIBK Float 12/23/22	12/23/22	0	1,000,000.00	100	\$1,000,000.00
86959RWS5	SHBASS Float 10/27/22	10/27/22	0	1,000,000.00	100	\$1,000,000.00
86959RZF0	SHBASS Float 02/06/23	2/6/23	0	1,000,000.00	100	\$1,000,000.00
87019WDE2	SWEDA Float 12/15/22	12/15/22	0	2,900,000.00	100	\$2,900,000.00
88603AEE9	TBLLC1 CPIB 0 10/21/22	10/21/22	0	600,000.00	100	\$600,000.00
89114WJG1	TD 0.30 10/25/22	10/25/22	0.1	1,000,000.00	100	\$1,000,000.00
89114WJV8	TD 0.34 10/28/22	10/28/22	0.1	750,000.00	100	\$750,000.00
89114WWA9	TD Float 06/02/23	6/2/23	0	1,000,000.00	100	\$1,000,000.00
89114WWC5	TD 2.8 05/08/23	5/8/23	0.6	1,000,000.00	100	\$1,000,000.00
89115BDJ6	TD 3.700 01-MAY-2023	5/1/23	0.6	1,000,000.00	100	\$1,000,000.00
89115BMA5	TD 4.120 28-AUG-2023	8/28/23	0.9	1,000,000.00	100	\$1,000,000.00
89236TJR7	TOYOTA Float 12/14/22	12/14/22	0	321,000.00	100	\$321,000.00
89236TKE4	TOYOTA Float 07/25/23	7/25/23	0	850,000.00	100	\$850,000.00
95001KJR6	WFC Float 03/23/23	3/23/23	0	1,000,000.00	100	\$1,000,000.00
BOFAREP 09/30/2022	BOFA 3.05 30-SEP-2022	9/30/22	0	0	0	\$0.00
BOFAREP 10/03/2022	BOFA 3.05 3-OCT-2022	10/3/22	0	47,000,000.00	100	\$47,000,000.00
CITREP 09/30/2022	CGI 3.05 30-SEP-2022	9/30/22	0	0	0	\$0.00
CITREP 10/03/2022	CGI 3.05 3-OCT-2022	10/3/22	0	2,000,000.00	100	\$2,000,000.00
MIZREP 09/30/2022	MIZ 3.05 30-SEP-2022	9/30/22	0	0	0	\$0.00
MIZREP 10/03/2022	MIZ 3.05 3-OCT-2022	10/3/22	0	10,000,000.00	100	\$10,000,000.00
TDSREP 09/30/2022	TDS 3.05 30-SEP-2022	9/30/22	0	0	0	\$0.00
TDSREP 10/03/2022	TDS 3.05 3-OCT-2022	10/3/22	0	100,000,000.00	100	\$100,000,000.00
USD	US DOLLARS	0	0	0	1	\$0.00