

CalTRUST Liquidity Fund Holdings

Effective Date: 12/31/2020

CUSIP	Description	Fitch Rating	Moody's	MaturityDate	Years	Shares	Price	Vaue
0527M0N60	AUTOBAHN FDG CO LLC			1/6/21	0	2,000,000.00	99.9979	\$1,999,958.33
06050TMR0	BAC 0 7/26/2021			7/6/21	0	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
06050TMV1	BAC FLOAT 01/10/22			1/10/22	0	500,000.00	100	\$500,000.00
06054Q2N3	BOFA SECURITIES INC			5/10/21	0.4	1,500,000.00	100	\$1,500,000.00
07644ARS5	BEDFDG 0 04/26/21			4/26/21	0.3	1,500,000.00	99.9138	\$1,498,706.25
09248U700	BLKR-LIQ FED-INS			0	0	9,173,261.11	100	\$9,173,261.11
13606CG32	CM Float 10/04/21			10/4/21	0	1,000,000.00	100	\$1,000,000.00
13738JSQ4	CANCAN 0 05/24/21			5/24/21	0.4	1,500,000.00	99.8928	\$1,498,391.25
15963TQ85	CHARIOT FDG LLC 0 3/8/21			3/8/21	0.2	2,000,000.00	99.9597	\$1,999,193.34
17305TT85	CITIBANK N.A. NEW YORK CD			9/8/21	0.7	1,000,000.00	100	\$1,000,000.00
20632KTE9	CMSERB 0 06/14/21			6/14/21	0.5	250,000.00	99.8223	\$249,555.84
21684XKV7	COOP Centrale CD 0.25% 21			8/16/21	0.6	1,500,000.00	100	\$1,499,999.75
22536LU16	CREDIT INDUSTRIAL ET			7/1/21	0.5	2,000,000.00	99.8743	\$1,997,486.11
22536UD72	CICFP Float 04/21/21			4/21/21	0.1	1,000,000.00	100	\$1,000,000.00
22549L4H5	CS 0.30 08/23/21			8/23/21	0.6	1,000,000.00	100	\$1,000,000.00
22549L7L3	CS Float 11/16/21			11/16/21	0	1,000,000.00	100	\$1,000,000.00
2284K0P17	CROWN PT CAP CO LLC			2/1/21	0.1	2,500,000.00	99.9707	\$2,499,268.06
2284K0R15	CROWN PT CO LLC CP			4/1/21	0.2	1,000,000.00	99.935	\$999,350.00
30601VU82	Fair Fin Corp 0% 07/08/21			7/8/21	0.5	1,000,000.00	99.8642	\$998,642.23
40435RGR6	HSBC Float 02/04/21			2/4/21	0.1	2,000,000.00	100	\$2,000,000.00
46221LNN5	INCIIA 0 01/22/21			1/22/21	0.1	1,000,000.00	99.9866	\$999,865.83
46221LP52	IONIC CAPITAL II TRUST			2/5/21	0.1	1,500,000.00	99.9767	\$1,499,650.00
46221LQ51	IONIC CAP 0 05/03/21			3/5/21	0.2	1,500,000.00	99.9528	\$1,499,291.25
46221LQK8	INCIIA 0 03/19/21			3/19/21	0.2	1,000,000.00	99.9316	\$999,315.56
46640PS38	JPMORGAN SECURITIES LLC			5/3/21	0.3	1,500,000.00	99.9254	\$1,498,881.66
53262QQH0	LIMECP 0 03/17/21			3/17/21	0.2	1,500,000.00	99.9417	\$1,499,125.00
53944QPH7	LMA S A / LMA AMERS LLC			2/17/21	0.1	2,000,000.00	99.9687	\$1,999,373.34
55380TGS3	MUFG 0.29 01/28/21		P-1	1/28/21	0.1	1,500,000.00	100	\$1,500,000.00
55380TGV6	MUFG 0.29 01/26/21			1/26/21	0.1	1,500,000.00	100	\$1,500,000.00
55458ERF9	MAKFDG 0 04/15/21			4/15/21	0.3	1,000,000.00	99.9162	\$999,162.22
59217GCM9	MET Float 01/08/21	AA-	Aa3	1/8/21	0	2,000,000.00	100.0031	\$2,000,061.21
60682WPN2	MITSUBISHI UFJ TR & 0% CP			2/22/21	0.1	500,000.00	99.9552	\$499,776.11
60682WRK6	MTFG 0 04/19/21			4/19/21	0.3	1,500,000.00	99.922	\$1,498,830.00
60683BN66	Mitsubishi Trust & Bank			5/10/21	0.4	1,500,000.00	100	\$1,500,000.00
60683BP56	MITSUBISHI 0.24 02/19/21			2/19/21	0.1	1,000,000.00	100	\$1,000,000.00
60710APR7	MIZUHO FLOAT 01/14/21			1/14/21	0	1,500,000.00	100	\$1,500,000.00
63873JSJ0	KNFP 0 05/18/21			5/18/21	0.4	1,500,000.00	99.8896	\$1,498,344.58
63873QLF9	KNFP 0.20 02/09/21			2/9/21	0.1	2,000,000.00	100	\$1,999,999.85
65558TTQ8	NORDEA BANK ABP 1.71 CD			1/28/21	0.1	2,000,000.00	100	\$2,000,000.00
65558TZF5	NDASS FLOAT 06/09/21			6/9/21	0.2	2,000,000.00	99.9917	\$1,999,833.55
67983TSD9	OLD LINE FDGLLC 0 5/13/21			5/13/21	0.4	2,900,000.00	99.9157	\$2,897,554.33
76582JQ98	RDGFD 0 03/09/21			3/9/21	0.2	1,950,000.00	99.9572	\$1,949,165.29
76582JSA3	RDGFD 0 05/10/21			5/10/21	0.4	1,500,000.00	99.9068	\$1,498,602.50
85325VA67	STANLN Float 04/28/21			4/28/21	0.1	1,500,000.00	100	\$1,500,000.00
86564GKW0	SUMITOMO MITSUI LTD NY CD			2/8/21	0.1	1,500,000.00	100	\$1,500,000.00
86565CMK2	SUMITOMO MITSUI BANK CP			1/28/21	0.1	2,000,000.00	100	\$2,000,000.00
86565CSY6	SUMITOMO MITSUI		P-1	5/3/21	0.3	1,500,000.00	100	\$1,500,000.00
86565CTT6	SUMITOMO MIT 0.27 5/18/21			5/18/21	0.4	1,000,000.00	100	\$999,999.97
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	0.1	1,500,000.00	99.9958	\$1,499,936.45
87019VM61	SwedBank 0.25% 7/26/21			7/26/21	0.6	1,500,000.00	100	\$1,500,000.00
88602TSH7	TBLLC 0 05/17/21			5/17/21	0.4	1,000,000.00	99.9056	\$999,055.55
89114NNZ4	TORONTO DOMINION BANK CD			8/16/21	0.6	1,000,000.00	100	\$1,000,000.00
89236THR9	TOYOTA Float 12/13/21	A+	A1	12/13/21	0	900,000.00	100	\$900,000.00
9127964P1	B 04/01/21			4/1/21	0.2	8,000,000.00	99.9775	\$7,998,200.00

912796A58	B 01/05/21	1/5/21	0	2,000,000.00	99.9992	\$1,999,984.00
912796C72	CMB 03/09/21	3/9/21	0.2	4,000,000.00	99.9812	\$3,999,248.11
AREP 12/31/20	BOFA .1 31-DEC-2020	12/31/20	0	0	0	\$0.00
AREP 01/04/21	BOFA .08 04-JAN-2021	1/4/21	0	14,000,000.00	100	\$14,000,000.00
REP 12/31/20	CGI .1 31-DEC-2020	12/31/20	0	0	0	\$0.00
REP 01/04/21	CGI .08 04-JAN-2021	1/4/21	0	10,000,000.00	100	\$10,000,000.00
?REP 12/31/20	MIZ .1 31-DEC-2020	12/31/20	0	0	0	\$0.00
?REP 01/04/21	MIZ .07 04-JAN-2021	1/4/21	0	12,000,000.00	100	\$12,000,000.00
REP 12/31/20	TDS .1 31-DEC-2020	12/31/20	0	0	0	\$0.00
REP 01/04/21	TDS .07 04-JAN-2021	1/4/21	0	15,000,000.00	100	\$15,000,000.00
USD	US DOLLARS	0	0	0	1	\$0.00