

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 2/28/2020  
 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	ANGLESEA FUNDING LLC CP 03/02/2020 0347M2C2	24,996,354.17	25,000,000.00	100.0000 †	25,000,000.00	0.00	1,331,639.41	5.327	0.00	0.90	0.90	0.90
25,000,000.000	ANGLESEA FUNDING LLC CP 04/03/2020 0347M2D3	24,885,111.11	24,958,222.22	99.8329 †	24,958,222.22	0.00	494,515.42	1.981	1.72	0.90	0.90	0.90
25,000,000.000	BENNINGTON STARK CAP CP 03/05/2020 08224LC5	24,992,125.00	24,996,625.00	99.9865 †	24,996,625.00	0.00	821,812.50	3.288	0.69	0.90	0.90	0.90
19,000,000.000	BENNINGTON STARK CAP CP 05/21/2020 08224LEM	18,921,625.00	18,930,333.33	99.6333 †	18,930,333.33	0.00	397,589.69	2.100	1.60	0.68	0.68	0.68
25,000,000.000	COLUMBIA FUNDING CO CP 03/05/2020 19767CC5	24,993,250.00	24,996,625.00	99.9865 †	24,996,625.00	0.00	1,232,718.75	4.932	0.69	0.90	0.90	0.90
39,600,000.000	COLUMBIA FUNDING CO CP 03/18/2020 19767CCJ	39,548,452.00	39,570,432.00	99.9253 †	39,570,432.00	0.00	814,673.48	2.059	1.35	1.43	1.43	1.43
25,000,000.000	COLUMBIA FUNDING CO CP 07/08/2020 19767CG8	24,766,458.33	24,831,111.11	99.3244 †	24,831,111.11	0.00	502,434.64	2.023	1.88	0.90	0.90	0.90
25,000,000.000	CROWN POINT CAPITAL CP 04/02/2020 2284K0D2	24,878,666.67	24,958,666.67	99.8347 †	24,958,666.67	0.00	503,793.10	2.019	1.75	0.90	0.90	0.90
25,000,000.000	CROWN POINT CAPITAL CP 06/02/2020 2284K0F2	24,801,812.50	24,879,250.00	99.5170 †	24,879,250.00	0.00	496,211.35	1.994	1.86	0.90	0.90	0.90
25,000,000.000	DCAT LLC CP 03/05/2020 24023GC5	24,992,319.44	24,996,708.33	99.9868 †	24,996,708.33	0.00	801,521.04	3.207	0.68	0.90	0.90	0.90
21,600,000.000	DCAT LLC CP 03/09/2020 24023GC9	21,588,480.00	21,593,280.00	99.9689 †	21,593,280.00	0.00	584,400.00	2.706	1.02	0.78	0.78	0.78
37,750,000.000	DCAT LLC CP 03/26/2020 24023GCS	37,701,344.44	37,709,733.33	99.8933 †	37,709,733.33	0.00	1,021,347.36	2.708	1.37	1.36	1.36	1.36
15,000,000.000	DCAT LLC CP 05/07/2020	14,939,462.50	14,954,075.00	99.6938 †	14,954,075.00	0.00	280,906.09	1.878	1.60	0.54	0.54	0.54

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
50,000,000.000	24023GE7 HALKIN FINANCE LLC CP 03/05/2020 40588LC5	49,984,444.44	49,993,333.33	99.9867 <sup>1</sup>	49,993,333.33	0.00	1,623,333.54	3.247	0.69	1.81	1.80	1.81
25,000,000.000	HALKIN FINANCE LLC CP 03/10/2020 40588LCA	24,979,875.00	24,991,055.56	99.9642 <sup>1</sup>	24,991,055.56	0.00	510,462.44	2.043	1.07	0.90	0.90	0.90
35,000,000.000	INSTIT SECD FNDG LLC CP 03/03/2020 45779PC3	34,988,430.56	34,998,347.22	99.9953 <sup>1</sup>	34,998,347.22	0.00	905,515.02	2.587	0.34	1.26	1.26	1.26
50,000,000.000	INSTIT SECD FNDG LLC CP 03/04/2020 45779PC4	49,983,472.22	49,995,277.78	99.9906 <sup>1</sup>	49,995,277.78	0.00	1,437,326.93	2.875	0.57	1.81	1.80	1.81
15,000,000.000	INSTIT SECD FNDG LLC CP 04/07/2020 45779PD7	14,966,458.33	14,973,750.00	99.8250 <sup>1</sup>	14,973,750.00	0.00	332,910.31	2.223	1.62	0.54	0.54	0.54
7,900,000.000	KELLS FUNDING LLC CP 03/23/2020 48803MPL	7,879,481.94	7,892,165.83	99.9008 <sup>1</sup>	7,892,165.83	0.00	144,774.71	1.834	1.43	0.29	0.28	0.28
12,500,000.000	KELLS FUNDING LLC CP 06/23/2020 48803MQY	12,439,583.33	12,441,145.83	99.5292 <sup>1</sup>	12,441,145.83	0.00	570,703.13	4.587	1.48	0.45	0.45	0.45
25,000,000.000	KELLS FUNDING LLC CP 04/23/2020 48803TMT	24,907,222.22	24,939,694.44	99.7588 <sup>1</sup>	24,939,694.44	0.00	456,172.24	1.829	1.58	0.90	0.90	0.90
35,000,000.000	LEXINGTON PARKER CAP CP 04/08/2020 52952LD8	34,930,700.00	34,941,725.00	99.8335 <sup>1</sup>	34,941,725.00	0.00	805,376.25	2.305	1.50	1.26	1.26	1.26
25,000,000.000	LEXINGTON PARKER CAP CP 04/13/2020 52952LDD	24,938,125.00	24,951,875.00	99.8075 <sup>1</sup>	24,951,875.00	0.00	502,218.75	2.013	1.54	0.90	0.90	0.90
25,000,000.000	LEXINGTON PARKER CAP CP 04/15/2020 52952LDF	24,936,979.17	24,949,583.34	99.7983 <sup>1</sup>	24,949,583.34	0.00	511,519.23	2.050	1.55	0.90	0.90	0.90
23,975,000.000	LIME FUNDING LLC CP 03/17/2020 53262QCH	23,934,653.34	23,958,400.21	99.9308 <sup>1</sup>	23,958,400.21	0.00	530,609.48	2.215	1.31	0.87	0.86	0.87
25,000,000.000	LMA AMERICAS LLC	24,901,729.17	24,906,145.84	99.6246 <sup>1</sup>	24,906,145.84	0.00	806,594.36	3.239	1.54	0.90	0.90	0.90

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	CP 05/26/2020 53944QES LONGSHIP FUNDING LLC	24,968,305.56	25,000,000.00	100.0000 †	25,000,000.00	0.00	445,245.93	1.781	0.00	0.90	0.90	0.90
25,000,000.000	CP 03/02/2020 54316TC2 LONGSHIP FUNDING LLC	24,992,270.83	24,998,895.83	99.9956 †	24,998,895.83	0.00	604,945.31	2.420	0.32	0.90	0.90	0.90
25,000,000.000	CP 03/03/2020 54316TC3 LONGSHIP FUNDING LLC	24,992,222.22	24,996,666.67	99.9867 †	24,996,666.67	0.00	811,667.68	3.247	0.69	0.90	0.90	0.90
50,000,000.000	CP 03/05/2020 54316TC5 MANHATTAN ASSET FDG	49,887,777.77	49,900,000.00	99.8000 †	49,900,000.00	0.00	1,285,139.73	2.575	1.50	1.80	1.80	1.80
23,287,000.000	CP 04/16/2020 56274LDG MANHATTAN ASSET FDG	23,192,985.21	23,230,153.85	99.7559 †	23,230,153.85	0.00	424,245.18	1.826	1.60	0.84	0.84	0.84
25,000,000.000	CP 04/23/2020 56274LDP NIEUW AMSTERDAM REC	24,965,625.00	24,997,708.33	99.9908 †	24,997,708.33	0.00	450,709.09	1.803	0.55	0.90	0.90	0.90
25,000,000.000	CP 03/04/2020 65409RC4 NIEUW AMSTERDAM REC	24,969,625.00	24,996,625.00	99.9865 †	24,996,625.00	0.00	448,261.36	1.793	0.69	0.90	0.90	0.90
25,000,000.000	CP 03/05/2020 65409RC5											
885,612,000.000	<b>ASSET BACKED CP</b>	883,745,427.47	884,427,611.05		884,427,611.05	0.00	22,891,293	2.588	1.10	31.95	31.93	31.93
885,612,000.000	<b>TOTAL ABCP FIXED RATE</b>	883,745,427.47	884,427,611.05		884,427,611.05	0.00	22,891,293	2.588	1.10	31.95	31.93	31.93
<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
25,000,000.000	ANGLESEA FUNDING LLC CALL CP 04/03/2020 0347M5QZ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	420,625.00	1.683	1.68	0.90	0.90	0.90
25,000,000.000	ANGLESEA FUNDING LLC CALL CP 05/07/2020 0347M5RM	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	420,625.00	1.683	1.68	0.90	0.90	0.90
50,000,000.000	ATLANTIC ASSET SEC	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	853,375.00	1.707	1.71	1.81	1.81	1.81

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<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
15,000,000.000	INT CP 09/18/2020 04821PBQ BEDFORD ROW FUNDING	15,000,000.00	15,000,000.00	100.0000 <sup>I</sup>	15,000,000.00	0.00	279,132.00	1.861	1.86	0.54	0.54	0.54
25,000,000.000	INT CP 01/15/2021 07644DKJ CROWN POINT CAPITAL CALL INT 05/18/2020 22845ANQ	25,000,000.00	25,000,000.00	100.0000 <sup>I</sup>	25,000,000.00	0.00	482,062.50	1.928	1.93	0.90	0.90	0.90
140,000,000.000	<b>ASSET BACKED CP VARIABLE</b>	140,000,000.00	140,000,000.00		140,000,000.00	0.00	2,455,820	1.754	1.75	5.06	5.05	5.05
140,000,000.000	<b>TOTAL ABCP VARIABLE RATE</b>	140,000,000.00	140,000,000.00		140,000,000.00	0.00	2,455,820	1.754	1.75	5.06	5.05	5.05
<b>US TREASURY AGENCY</b>												
<b>FEDERAL HOME LOAN BK</b>												
13,000,000.000	FEDERAL HOME LOAN BK INT CP 06/19/2020 3130AGN3	12,995,970.00	12,998,207.06	99.9862 <sup>I</sup>	12,998,207.06	0.00	210,600.00	1.615	1.65	0.47	0.47	0.47
25,000,000.000	FEDERAL HOME LOAN BK CP 04/13/2020 313384VN	24,940,034.72	24,954,208.33	99.8168 <sup>M</sup>	24,954,208.33	0.00	470,628.28	1.886	1.47	0.90	0.90	0.90
25,000,000.000	FEDERAL HOME LOAN BK CP 04/24/2020 313384VZ	24,941,277.78	24,944,423.61	99.7777 <sup>M</sup>	24,944,423.61	0.00	1,149,014.41	4.606	1.43	0.90	0.90	0.90
63,000,000.000	<b>FEDERAL HOME LOAN BK</b>	62,877,282.50	62,896,839.00		62,896,839.00	0.00	1,830,243	2.910	1.49	2.27	2.27	2.27
63,000,000.000	<b>TOTAL US TREASURY AGENCY</b>	62,877,282.50	62,896,839.00		62,896,839.00	0.00	1,830,243	2.910	1.49	2.27	2.27	2.27
<b>COLLATERALIZED BANK</b>												
<b>BANK DEPOSITS</b>												
20,826,026.360	GWB-PROMONTORY I 98MSCQG2	20,826,026.36	20,826,026.36	100.0000 <sup>M</sup>	20,826,026.36	0.00	346,103.57	1.662	1.66	0.75	0.75	0.75
92,906,668.300	GWB-PROMONTORY II 98MSCQG1	92,906,668.30	92,906,668.30	100.0000 <sup>M</sup>	92,906,668.30	0.00	1,543,997.34	1.662	1.66	3.36	3.35	3.35
113,732,694.660	<b>BANK DEPOSITS</b>	113,732,694.66	113,732,694.66		113,732,694.66	0.00	1,890,101	1.662	1.66	4.11	4.11	4.11
<b>COMMERCIAL PAPER</b>												

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<b>COLLATERALIZED BANK</b>												
<b>COMMERCIAL PAPER</b>												
100,302,554.900	US BANK NA CP SWEEP CP 04/01/2020 48605922	100,302,554.90	100,302,554.90	100.0000 M	100,302,554.90	0.00	1,554,689.60	1.550	1.55	3.62	3.62	3.62
100,302,554.900	<b>COMMERCIAL PAPER</b>	100,302,554.90	100,302,554.90		100,302,554.90	0.00	1,554,690	1.550	1.55	3.62	3.62	3.62
214,035,249.560	<b>TOTAL COLLATERALIZED BANK</b>	214,035,249.56	214,035,249.56		214,035,249.56	0.00	3,444,791	1.609	1.61	7.73	7.73	7.73
<b>Commercial Paper</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	KELLS FUNDING LLC CP 03/03/2020 48803NCR	24,734,791.67	24,998,604.17	99.9944 I	24,998,604.17	0.00	515,280.83	2.061	0.40	0.90	0.90	0.90
25,000,000.000	<b>ASSET BACKED CP</b>	24,734,791.67	24,998,604.17		24,998,604.17	0.00	515,281	2.061	0.40	0.90	0.90	0.90
<b>ASSET BACKED CP VARIABLE</b>												
30,000,000.000	BEDFORD ROW FUNDING INT CP 05/01/2020 07645RCD	30,000,000.00	30,000,000.00	100.0000 I	30,000,000.00	0.00	546,975.00	1.823	1.81	1.08	1.08	1.08
30,000,000.000	<b>ASSET BACKED CP VARIABLE</b>	30,000,000.00	30,000,000.00		30,000,000.00	0.00	546,975	1.823	1.81	1.08	1.08	1.08
<b>COMMERCIAL PAPER</b>												
25,000,000.000	BASF SE CP 03/02/2020 05526LC2	24,996,666.67	25,000,000.00	100.0000 I	25,000,000.00	0.00	1,217,498.78	4.870	0.00	0.90	0.90	0.90
25,000,000.000	BRITISH COLUMBIA CP 05/27/2020 11070JET	24,905,000.00	24,909,222.22	99.6369 I	24,909,222.22	0.00	771,082.93	3.096	1.47	0.90	0.90	0.90
25,000,000.000	CATERPILLAR FIN SERV CP 03/02/2020 14912DC2	24,994,548.61	25,000,000.00	100.0000 I	25,000,000.00	0.00	663,706.73	2.655	0.00	0.90	0.90	0.90
50,000,000.000	CDP FINANCIAL CP 04/21/2020 12509RDM	49,531,125.00	49,870,833.34	99.7417 I	49,870,833.34	0.00	958,135.13	1.921	1.76	1.80	1.80	1.80
25,000,000.000	CREDIT AGRICOLE CIB NY CP 03/10/2020 22533TCA	24,986,916.67	24,991,277.78	99.9651 I	24,991,277.78	0.00	796,447.71	3.187	1.05	0.90	0.90	0.90

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25,000,000.000	DBS BANK LTD CP 04/08/2020 23305DD8	24,873,361.11	24,951,694.44	99.8068 <sup>1</sup>	24,951,694.44	0.00	493,297.39	1.977	1.74	0.90	0.90	0.90
25,000,000.000	DBS BANK LTD CP 04/27/2020 23305DDT	24,763,020.83	24,927,083.33	99.7083 <sup>1</sup>	24,927,083.33	0.00	483,256.68	1.939	1.78	0.90	0.90	0.90
50,000,000.000	DEXIA CREDIT LOCAL CP 03/05/2020 25215VC5	49,982,111.11	49,993,291.67	99.9866 <sup>1</sup>	49,993,291.67	0.00	2,644,139.18	5.289	3.22	1.81	1.80	1.81
25,000,000.000	DEXIA CREDIT LOCAL CP 04/01/2020 25215VD1	24,790,208.33	24,960,416.67	99.8417 <sup>1</sup>	24,960,416.67	0.00	1,130,969.51	4.531	4.26	0.90	0.90	0.90
25,000,000.000	DEXIA CREDIT LOCAL CP 08/20/2020 25215VHL	24,792,722.22	24,805,250.00	99.2210 <sup>1</sup>	24,805,250.00	0.00	508,419.07	2.050	1.64	0.90	0.90	0.90
25,000,000.000	DNB BANK ASA CP 03/06/2020 2332K0C6	24,748,486.11	24,994,472.22	99.9779 <sup>1</sup>	24,994,472.22	0.00	510,491.06	2.042	1.00	0.90	0.90	0.90
11,750,000.000	INTERCONTINENTAL EXC CP 03/05/2020 45856WC5	11,746,230.25	11,748,384.39	99.9863 <sup>M</sup>	11,748,384.39	0.00	393,399.82	3.349	0.71	0.42	0.42	0.42
25,000,000.000	KFW CP 03/10/2020 48246TCA	24,758,333.33	24,988,888.89	99.9556 <sup>1</sup>	24,988,888.89	0.00	513,478.16	2.055	1.33	0.90	0.90	0.90
25,000,000.000	MIZUHO BANK LTD/NY CP 03/30/2020 60689FCW	24,882,774.31	24,963,930.56	99.8557 <sup>1</sup>	24,963,930.56	0.00	485,939.68	1.947	1.63	0.90	0.90	0.90
25,000,000.000	PFIZER INC CP 03/12/2020 71708ECC	24,788,750.00	24,986,458.33	99.9458 <sup>1</sup>	24,986,458.33	0.00	501,478.94	2.007	1.39	0.90	0.90	0.90
35,000,000.000	PFIZER INC CP 03/19/2020 71708ECK	34,649,222.22	34,966,118.06	99.9032 <sup>1</sup>	34,966,118.06	0.00	737,236.98	2.108	1.66	1.26	1.26	1.26
37,000,000.000	STANLEY BLACK & DECKER CP 03/02/2020 85462CC2	36,991,726.39	37,000,000.00	100.0000 <sup>1</sup>	37,000,000.00	0.00	1,007,312.02	2.722	0.00	1.34	1.34	1.34
25,000,000.000	STANLEY BLACK & DECKER CP 03/06/2020	24,992,173.61	24,995,527.78	99.9821 <sup>1</sup>	24,995,527.78	0.00	1,225,110.59	4.901	0.81	0.90	0.90	0.90

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<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
40,000,000.000	85462CC6 SUMITOMO MITSUI TRST CP 03/03/2020	39,987,788.89	39,998,255.56	99.9956	39,998,255.56	0.00	955,737.80	2.389	0.31	1.44	1.44	1.44
23,175,000.000	86563GC3 SVENSKA HANDELSBANKE CP 04/20/2020	22,965,459.38	23,116,328.63	99.7468	23,116,328.63	0.00	444,395.11	1.922	1.76	0.83	0.83	0.83
50,000,000.000	86960JDL UNITEDHEALTH GRP INC CP 03/09/2020	49,952,590.28	49,983,861.11	99.9677	49,983,861.11	0.00	1,717,643.41	3.436	1.06	1.81	1.80	1.80
621,925,000.000	<b>COMMERCIAL PAPER</b>	619,079,215.32	621,151,294.98		621,151,294.98	0.00	18,159,177	2.923	1.40	22.44	22.43	22.43
<b>OTHER COMMERCIAL PAP</b>												
50,000,000.000	BANK OF NOVA SCOTIA INT CP 04/27/2020	50,000,000.00	50,000,000.00	100.0000	50,000,000.00	0.00	927,065.00	1.854	1.84	1.81	1.81	1.81
40,000,000.000	06417LKT BEDFORD ROW FUNDING INT CP 02/19/2021	40,000,000.00	40,000,000.00	100.0000	40,000,000.00	0.00	663,052.00	1.658	1.66	1.44	1.44	1.44
35,000,000.000	07646KFJ CA IMPERIAL BK COMM INT CP 04/09/2020	35,000,000.00	35,000,000.00	100.0000	35,000,000.00	0.00	647,808.00	1.851	1.85	1.26	1.26	1.26
30,000,000.000	13608CHD CA IMPERIAL BK COMM INT CP 08/28/2020	30,000,000.00	30,000,000.00	100.0000	30,000,000.00	0.00	553,014.00	1.843	1.84	1.08	1.08	1.08
25,000,000.000	13608CHT CA IMPERIAL BK COMM INT CP 09/10/2020	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	485,000.00	1.940	1.94	0.90	0.90	0.90
25,000,000.000	13608CHU COMMONWEALTH BANK AU INT CP 04/03/2020	24,999,447.50	24,999,944.40	99.9998	24,999,944.40	0.00	487,095.00	1.948	1.94	0.90	0.90	0.90
25,000,000.000	20272AK9 COMMONWEALTH BANK AU INT CP 09/09/2020	24,988,678.50	24,993,839.30	99.9754	24,993,839.30	0.00	475,220.00	1.901	1.95	0.90	0.90	0.90
25,000,000.000	20272AM8 COMMONWEALTH BANK AU INT CP 07/07/2020	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	485,062.50	1.940	1.94	0.90	0.90	0.90
	20272AQ3											

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
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 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
30,000,000.000	HSBC BANK PLC INT CP 04/16/2020 40433FPH	30,000,000.00	30,000,000.00	100.0000 †	30,000,000.00	0.00	573,789.00	1.913	1.90	1.08	1.08	1.08
15,000,000.000	MACQUARIE BANK LTD INT CP 05/08/2020 55607NGV	15,004,937.63	15,002,564.51	100.0171 †	15,002,564.51	0.00	275,119.50	1.834	1.74	0.54	0.54	0.54
25,000,000.000	MACQUARIE BANK LTD INT CP 05/14/2020 55607NHG	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	462,532.50	1.850	1.85	0.90	0.90	0.90
35,000,000.000	NATL AUSTRALIA BANK INT CP 04/03/2020 63254GKL	35,000,000.00	35,000,000.00	100.0000 †	35,000,000.00	0.00	638,750.00	1.825	1.82	1.26	1.26	1.26
25,000,000.000	NATL AUSTRALIA BANK INT CP 04/24/2020 63254GKT	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	447,220.00	1.789	1.79	0.90	0.90	0.90
25,000,000.000	NATL AUSTRALIA BANK INT CP 06/25/20 63254GLH	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	451,687.50	1.807	1.81	0.90	0.90	0.90
25,000,000.000	NATL BANK OF CANADA INT CP 08/19/2020 63307NET	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	445,720.00	1.783	1.78	0.90	0.90	0.90
25,000,000.000	NATL BANK OF CANADA INT CP 02/12/2021 63307NEZ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	441,970.00	1.768	1.77	0.90	0.90	0.90
50,000,000.000	PSP CAPITAL INC INT CP 08/19/2020 69368EBR	50,031,102.97	50,030,387.96	100.0608 †	50,030,387.96	0.00	910,000.00	1.819	1.69	1.81	1.81	1.81
25,000,000.000	PSP CAPITAL INC INT CP 01/29/2021 69368EBV	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	445,000.00	1.780	1.78	0.90	0.90	0.90
25,000,000.000	TORONTO DOMINION BK INT CP 06/10/2020 89120DMZ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	462,720.00	1.851	1.85	0.90	0.90	0.90
50,000,000.000	TORONTO DOMINION BK INT CP 06/12/2020 89120DNA	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	918,940.00	1.838	1.84	1.81	1.81	1.81
25,000,000.000	TORONTO DOMINION BK INT CP 02/19/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	434,000.00	1.736	1.74	0.90	0.90	0.90



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<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
25,000,000.000	89120DRQ WESTPAC BANKING CORP INT CP 03/09/2020 9612C4E6	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	483,750.00	1.935	1.90	0.90	0.90	0.90
660,000,000.000	<b>OTHER COMMERCIAL PAP</b>	660,024,166.60	660,026,736.17		660,026,736.17	0.00	12,114,515	1.835	1.82	23.84	23.83	23.83
1,336,925,000.000	<b>TOTAL Commercial Paper</b>	1,333,838,173.59	1,336,176,635.32		1,336,176,635.32	0.00	31,335,948	2.345	1.60	48.26	48.24	48.24
<b>MONEY MARKET</b>												
<b>GOVERNMENT MMF</b>												
80,234.570	BLACKROCK LIQ FED FD INST MMF 97MSCJP8	80,234.57	80,234.57	100.0000 M	80,234.57	0.00	1,187.47	1.480	1.48	0.00	0.00	0.00
1,000,000.000	FIDELITY GOVERNMENT GOV'T INST MMF 97MSCNJH	1,000,000.00	1,000,000.00	100.0000 M	1,000,000.00	0.00	15,000.00	1.500	1.50	0.04	0.04	0.04
463,065.870	FIDELITY GOV'T CLASS MMF 97MSCJP7	463,065.87	463,065.87	100.0000 M	463,065.87	0.00	6,760.76	1.460	1.46	0.02	0.02	0.02
14,383,047.160	GOLDMAN SACHS FIN SQ GOV'T INST MMF 97MSCJP9	14,383,047.16	14,383,047.16	100.0000 M	14,383,047.16	0.00	214,307.40	1.490	1.49	0.52	0.52	0.52
15,926,347.600	<b>GOVERNMENT MMF</b>	15,926,347.60	15,926,347.60		15,926,347.60	0.00	237,256	1.490	1.49	0.58	0.57	0.58
15,926,347.600	<b>TOTAL MONEY MARKET</b>	15,926,347.60	15,926,347.60		15,926,347.60	0.00	237,256	1.490	1.49	0.58	0.57	0.58
<b>YANKEE CD</b>												
<b>YANKEE CD</b>												
25,000,000.000	OVERSEA-CHINESE BK YCD 08/10/2020 69033MMT	24,999,376.71	24,999,445.58	99.9978 I	24,999,445.58	0.00	412,500.00	1.650	1.65	0.90	0.90	0.90
25,000,000.000	<b>YANKEE CD</b>	24,999,376.71	24,999,445.58		24,999,445.58	0.00	412,500	1.650	1.65	0.90	0.90	0.90
25,000,000.000	<b>TOTAL YANKEE CD</b>	24,999,376.71	24,999,445.58		24,999,445.58	0.00	412,500	1.650	1.65	0.90	0.90	0.90
<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												

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<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
25,000,000.000	BANK OF MONTREAL YCD FRN 01/28/2021 06367BFR	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	456,125.00	1.825	1.82	0.90	0.90	0.90
25,000,000.000	DNB BANK ASA YCD FRN 02/05/2021 23341VD3	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	445,250.00	1.781	1.78	0.90	0.90	0.90
25,000,000.000	MIZUHO BANK LTD NY YCD FRN 09/01/2020 60710AKF	25,000,500.00	25,000,459.52	100.0018 <sup>1</sup>	25,000,459.52	0.00	436,312.50	1.745	1.74	0.90	0.90	0.90
15,000,000.000	SVENSKA HANDELSBANKE YCD FRN 01/26/2021 86959REZ	15,000,000.00	15,000,000.00	100.0000 <sup>1</sup>	15,000,000.00	0.00	276,619.50	1.844	1.84	0.54	0.54	0.54
90,000,000.000	<b>YANKEE CD FRN</b>	90,000,500.00	90,000,459.52		90,000,459.52	0.00	1,614,307	1.794	1.79	3.25	3.25	3.25
90,000,000.000	<b>TOTAL YANKEE CD FRN</b>	90,000,500.00	90,000,459.52		90,000,459.52	0.00	1,614,307	1.794	1.79	3.25	3.25	3.25
2,770,498,597.160	<b>TOTAL PORTFOLIO</b>	2,765,422,357.43	2,768,462,587.63		2,768,462,587.63	0.00	64,222,156	2.320	1.53	100.00	99.95	99.96