

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 6/30/2020
 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
ABCP FIXED RATE												
ASSET BACKED CP												
25,000,000.000	ANGLESEA FUNDING LLC CP 07/02/2020 0347M2G2	24,995,000.00	24,999,833.33	99.9993 ¹	24,999,833.33	0.00	60,874.96	0.244	0.12	0.73	0.73	0.73
25,000,000.000	ANGLESEA FUNDING LLC CP 09/02/2020 0347M2J2	24,982,916.67	24,986,875.00	99.9475 ¹	24,986,875.00	0.00	76,093.69	0.305	0.30	0.73	0.73	0.73
10,680,000.000	BENNINGTON STARK CAP CP 07/01/2020 08224LG1	10,679,688.50	10,680,000.00	100.0000 ¹	10,680,000.00	0.00	16,253.63	0.152	0.00	0.31	0.31	0.31
25,027,000.000	BENNINGTON STARK CAP CP 07/06/2020 08224LG6	25,025,957.21	25,026,478.60	99.9979 ¹	25,026,478.60	0.00	38,087.54	0.152	0.13	0.73	0.73	0.73
25,000,000.000	BENNINGTON STARK CAP CP 07/10/2020 08224LGA	24,995,833.33	24,998,750.00	99.9950 ¹	24,998,750.00	0.00	50,729.22	0.203	0.18	0.73	0.73	0.73
25,000,000.000	BENNINGTON STARK CAP CP 07/13/2020 08224LGD	24,995,555.56	24,998,333.34	99.9933 ¹	24,998,333.34	0.00	50,729.21	0.203	0.18	0.73	0.73	0.73
25,000,000.000	BENNINGTON STARK CAP CP 07/16/2020 08224LGG	24,995,833.33	24,997,916.67	99.9917 ¹	24,997,916.67	0.00	50,729.33	0.203	0.19	0.73	0.73	0.73
20,525,000.000	CEDAR SPRINGS CAPITA CP 07/06/2020 15060XG6	20,524,401.35	20,524,572.39	99.9979 ¹	20,524,572.39	0.00	31,236.18	0.152	0.13	0.60	0.60	0.60
50,000,000.000	CHESHAM SERIES 4 CP 07/07/2020 16538AG7	49,998,541.67	49,998,750.00	99.9975 ¹	49,998,750.00	0.00	76,092.53	0.152	0.13	1.47	1.47	1.47
25,000,000.000	CHESHAM SERIES 7 CP 09/29/2020 16539FJV	24,979,791.67	24,981,250.00	99.9250 ¹	24,981,250.00	0.00	76,093.58	0.305	0.30	0.73	0.73	0.73
25,000,000.000	COLUMBIA FUNDING CO CP 07/08/2020 19767CG8	24,766,458.33	24,990,763.89	99.9631 ¹	24,990,763.89	0.00	481,927.09	1.928	1.66	0.73	0.73	0.73
25,000,000.000	COLUMBIA FUNDING CO CP 07/16/2020 19767CGG	24,989,756.94	24,997,395.83	99.9896 ¹	24,997,395.83	0.00	63,411.47	0.254	0.23	0.73	0.73	0.73
25,000,000.000	CRC FUNDING LLC CP 07/06/2020	24,930,000.00	24,995,833.33	99.9833 ¹	24,995,833.33	0.00	304,374.98	1.218	1.00	0.73	0.73	0.73

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ABCP FIXED RATE												
ASSET BACKED CP												
25,000,000.000	12619TG6 CROWN POINT CAPITAL CP 08/20/2020	24,982,305.56	24,990,277.78	99.9611	24,990,277.78	0.00	71,020.81	0.284	0.28	0.73	0.73	0.73
25,000,000.000	2284K0HL CROWN POINT CAPITAL CP 09/09/2020	24,982,111.11	24,986,388.89	99.9456	24,986,388.89	0.00	71,020.87	0.284	0.28	0.73	0.73	0.73
25,000,000.000	2284K0J9 DCAT LLC CP 07/09/2020	24,996,250.00	24,998,888.89	99.9956	24,998,888.89	0.00	50,729.19	0.203	0.18	0.73	0.73	0.73
12,500,000.000	24023GG9 DCAT LLC CP 08/11/2020	12,487,500.00	12,494,305.56	99.9544	12,494,305.56	0.00	50,729.20	0.406	0.40	0.37	0.37	0.37
53,000,000.000	24023GHB HALKIN FINANCE LLC CP 07/06/2020	52,982,665.27	52,998,118.05	99.9964	52,998,118.05	0.00	137,475.47	0.259	0.21	1.56	1.56	1.56
25,000,000.000	40588LG6 HALKIN FINANCE LLC CP 07/20/2020	24,995,694.44	24,997,361.11	99.9894	24,997,361.11	0.00	50,729.27	0.203	0.19	0.73	0.73	0.73
25,000,000.000	40588LGL HALKIN FINANCE LLC CP 09/03/2020	24,980,833.33	24,986,666.66	99.9467	24,986,666.66	0.00	76,093.71	0.305	0.30	0.73	0.73	0.73
25,000,000.000	40588LJ3 HALKIN FINANCE LLC CP 09/11/2020	24,983,388.89	24,987,000.00	99.9480	24,987,000.00	0.00	65,947.90	0.264	0.26	0.73	0.73	0.73
75,000,000.000	40588LJB INSTIT SECD FNDG LLC CP 07/01/2020	74,998,236.11	75,000,000.00	100.0000	75,000,000.00	0.00	218,136.17	0.291	0.00	2.20	2.20	2.20
30,000,000.000	45779PG1 INSTIT SECD FNDG LLC CP 07/06/2020	29,998,366.67	29,998,833.34	99.9961	29,998,833.34	0.00	85,225.61	0.284	0.23	0.88	0.88	0.88
25,000,000.000	45779PG6 KELLS FUNDING LLC CP 09/15/2020	24,979,166.67	24,986,805.56	99.9472	24,986,805.56	0.00	63,411.47	0.254	0.25	0.73	0.73	0.73
15,800,000.000	48802TW8 KELLS FUNDING LLC CP 10/05/2020	15,788,808.33	15,789,466.66	99.9333	15,789,466.66	0.00	40,075.84	0.254	0.25	0.46	0.46	0.46
25,000,000.000	48803NGQ LMA AMERICAS LLC	24,998,875.00	24,999,125.00	99.9965	24,999,125.00	0.00	45,656.25	0.183	0.16	0.73	0.73	0.73

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ABCP FIXED RATE												
ASSET BACKED CP												
	CP 07/08/2020 53944QG8											
25,000,000.000	LMA AMERICAS LLC	24,995,833.33	24,998,055.55	99.9922 ↓	24,998,055.55	0.00	50,729.12	0.203	0.19	0.73	0.73	0.73
	CP 07/15/2020 53944QGF											
25,000,000.000	LONGSHIP FUNDING LLC	24,996,250.00	24,999,000.00	99.9960 ↓	24,999,000.00	0.00	45,656.25	0.183	0.16	0.73	0.73	0.73
	CP 07/09/2020 54316TG9											
25,000,000.000	LONGSHIP FUNDING LLC	24,996,041.67	24,997,097.22	99.9884 ↓	24,997,097.22	0.00	48,192.45	0.193	0.18	0.73	0.73	0.73
	CP 07/23/2020 54316TGP											
25,000,000.000	LONGSHIP FUNDING LLC	24,988,888.89	24,991,493.06	99.9660 ↓	24,991,493.06	0.00	63,411.54	0.254	0.25	0.73	0.73	0.73
	CP 08/19/2020 54316THK											
25,000,000.000	MACKINAC FUNDING CO	24,992,881.94	24,993,923.61	99.9757 ↓	24,993,923.61	0.00	63,411.66	0.254	0.25	0.73	0.73	0.73
	CP 08/05/2020 55458EH5											
25,000,000.000	MACKINAC FUNDING CO	24,984,715.28	24,986,222.22	99.9449 ↓	24,986,222.22	0.00	78,629.98	0.315	0.32	0.73	0.73	0.73
	CP 09/03/2020 55458EJ3											
12,000,000.000	MANHATTAN ASSET FDG	11,998,800.00	11,999,160.00	99.9930 ↓	11,999,160.00	0.00	21,915.00	0.183	0.17	0.35	0.35	0.35
	CP 07/15/2020 56274LGF											
25,000,000.000	MANHATTAN ASSET FDG	24,995,833.33	24,997,777.78	99.9911 ↓	24,997,777.78	0.00	50,729.31	0.203	0.19	0.73	0.73	0.73
	CP 07/17/2020 56274LGH											
25,000,000.000	MANHATTAN ASSET FDG	24,975,416.67	24,983,750.00	99.9350 ↓	24,983,750.00	0.00	76,093.72	0.305	0.30	0.73	0.73	0.73
	CP 09/17/2020 56274LJH											
25,000,000.000	MANHATTAN ASSET FDG	24,972,888.89	24,981,777.78	99.9271 ↓	24,981,777.78	0.00	81,166.68	0.325	0.32	0.73	0.73	0.73
	CP 09/21/2020 56274LJM											
25,000,000.000	MOUNTCLIFF FUNDING	24,998,930.56	24,999,847.22	99.9994 ↓	24,999,847.22	0.00	55,801.68	0.223	0.11	0.73	0.73	0.73
	CP 07/02/2020 62455AG2											
979,532,000.000	ASSET BACKED CP	978,910,416.50	979,318,094.32		979,318,094.32	0.00	3,038,623	0.310	0.26	28.75	28.74	28.74

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ABCP FIXED RATE												
979,532,000.000	TOTAL ABCP FIXED RATE	978,910,416.50	979,318,094.32		979,318,094.32	0.00	3,038,623	0.310	0.26	28.75	28.74	28.74
ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												
75,000,000.000	ANGLESEA FUNDING LLC CALL CP 09/30/2020 0347M5SV	75,000,000.00	75,000,000.00	100.0000 I	75,000,000.00	0.00	170,437.50	0.227	0.23	2.20	2.20	2.20
50,000,000.000	ATLANTIC ASSET SEC INT CP 09/18/2020 04821PBQ	50,000,000.00	50,000,000.00	100.0000 I	50,000,000.00	0.00	126,875.00	0.254	0.25	1.47	1.47	1.47
15,000,000.000	BEDFORD ROW FUNDING INT CP 01/15/2021 07644DKJ	15,000,000.00	15,000,000.00	100.0000 I	15,000,000.00	0.00	191,832.00	1.279	1.28	0.44	0.44	0.44
25,000,000.000	CHESHAM SERIES 6 INT CP 11/04/2020 16538RAC	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	82,187.50	0.329	0.33	0.73	0.73	0.73
25,000,000.000	CHESHAM SERIES 6 INT CP 11/06/2020 16538RAD	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	81,312.50	0.325	0.33	0.73	0.73	0.73
50,000,000.000	CHESHAM SERIES 7 INT CP 12/17/2020 16539EAB	50,000,000.00	50,000,000.00	100.0000 I	50,000,000.00	0.00	192,375.00	0.385	0.38	1.47	1.47	1.47
12,775,000.000	FAIRWAY FINANCE CORP INT CP 08/26/2020 30601YF9	12,760,389.23	12,768,237.99	99.9471 I	12,768,237.99	0.00	30,596.13	0.240	0.57	0.37	0.37	0.37
19,000,000.000	RIDGEFIELD FUNDING INT CP 08/11/2020 76582EDW	18,997,340.00	18,998,788.22	99.9936 I	18,998,788.22	0.00	50,897.20	0.268	0.32	0.56	0.56	0.56
271,775,000.000	ASSET BACKED CP VARIABLE	271,757,729.23	271,767,026.21		271,767,026.21	0.00	926,513	0.341	0.36	7.98	7.98	7.98
271,775,000.000	TOTAL ABCP VARIABLE RATE	271,757,729.23	271,767,026.21		271,767,026.21	0.00	926,513	0.341	0.36	7.98	7.98	7.98
US TREASURY AGENCY												
FEDERAL HOME LOAN BK												
11,400,000.000	FEDERAL HOME LOAN BK CP 10/13/2020 313384K5	11,392,903.50	11,395,554.00	99.9610 M	11,395,554.00	0.00	15,614.44	0.137	0.14	0.33	0.33	0.33
7,400,000.000	FEDERAL HOME LOAN BK	7,394,724.42	7,396,244.50	99.9492 M	7,396,244.50	0.00	10,886.46	0.147	0.15	0.22	0.22	0.22

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US TREASURY AGENCY												
FEDERAL HOME LOAN BK												
	CP 11/04/2020 313384N3											
18,800,000.000	FEDERAL HOME LOAN BK	18,787,627.92	18,791,798.50		18,791,798.50	0.00	26,501	0.141	0.14	0.55	0.55	0.55
18,800,000.000	TOTAL US TREASURY AGENCY	18,787,627.92	18,791,798.50		18,791,798.50	0.00	26,501	0.141	0.14	0.55	0.55	0.55
COLLATERALIZED BANK												
BANK DEPOSITS												
20,905,151.690	GWB-PROMONTORY I 98MSCQG2	20,905,151.69	20,905,151.69	100.0000 M	20,905,151.69	0.00	38,151.90	0.182	0.18	0.61	0.61	0.61
93,259,614.240	GWB-PROMONTORY II 98MSCQG1	93,259,614.24	93,259,614.24	100.0000 M	93,259,614.24	0.00	170,198.80	0.182	0.18	2.74	2.74	2.74
114,164,765.930	BANK DEPOSITS	114,164,765.93	114,164,765.93		114,164,765.93	0.00	208,351	0.183	0.18	3.35	3.35	3.35
COMMERCIAL PAPER												
969,037.940	US BANK NA CP SWEEP CP 09/01/2020 48606024	969,037.94	969,037.94	100.0000 M	969,037.94	0.00	969.04	0.100	0.10	0.03	0.03	0.03
969,037.940	COMMERCIAL PAPER	969,037.94	969,037.94		969,037.94	0.00	969	0.100	0.10	0.03	0.03	0.03
115,133,803.870	TOTAL COLLATERALIZED BANK	115,133,803.87	115,133,803.87		115,133,803.87	0.00	209,320	0.182	0.18	3.38	3.38	3.38
Corporate Bonds												
CORPORATE BOND												
8,283,000.000	AUST & NZ BANKING CORP BD 11/09/2020 05252ACY	8,293,362.20	8,290,688.92	100.0928 I	8,290,688.92	0.00	63,582.79	0.767	0.51	0.24	0.24	0.24
6,223,000.000	BANK OF NOVA SCOTIA CORP BD 01/08/2021 064159KU	6,236,068.30	6,233,187.94	100.1637 I	6,233,187.94	0.00	102,205.31	1.640	1.33	0.18	0.18	0.18
2,650,000.000	COMMONWEALTH BANK AU CORP BD 09/18/2020 2027A0JQ	2,654,452.00	2,652,605.24	100.0983 I	2,652,605.24	0.00	18,758.82	0.707	0.27	0.08	0.08	0.08
3,000,000.000	EXPORT DEVELOPMENT CORP BD 11/23/2020 30216BGM	3,002,550.00	3,001,925.78	100.0642 I	3,001,925.78	0.00	14,685.00	0.489	0.33	0.09	0.09	0.09
1,200,000.000	NATL AUSTRALIA BK	1,203,048.00	1,202,416.10	100.2013 I	1,202,416.10	0.00	19,936.56	1.658	1.29	0.04	0.04	0.04

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Corporate Bonds												
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4,110,000.000	CORP BD 01/12/2021 6325C0DT ROYAL BANK OF CANADA	4,116,211.00	4,114,205.12	100.1023 ↓	4,114,205.12	0.00	50,609.72	1.230	0.92	0.12	0.12	0.12
10,952,000.000	CORP BD 10/26/2020 78013GKP TORONTO DOMINION BK	11,016,199.12	11,005,099.78	100.4848 ↓	11,005,099.78	0.00	261,465.86	2.376	1.76	0.32	0.32	0.32
2,800,000.000	CORP BD 04/07/2021 89114QBH TORONTO DOMINION BK	2,793,252.00	2,794,914.55	99.8184 ↓	2,794,914.55	0.00	34,478.64	1.234	1.55	0.08	0.08	0.08
1,900,000.000	CORP BD 01/25/2021 89114QBW TORONTO DOMINION BK	1,902,223.00	1,901,457.09	100.0767 ↓	1,901,457.09	0.00	10,621.00	0.559	0.21	0.06	0.06	0.06
41,118,000.000	CORP BD 09/17/2020 89114QC6 CORPORATE BOND	41,217,365.62	41,196,500.52		41,196,500.52	0.00	576,344	1.399	1.06	1.21	1.21	1.21
41,118,000.000	TOTAL Corporate Bonds	41,217,365.62	41,196,500.52		41,196,500.52	0.00	576,344	1.399	1.06	1.21	1.21	1.21
Commercial Paper												
ASSET BACKED CP												
50,000,000.000	KELLS FUNDING LLC CP 09/11/2020 48802TX8	49,966,663.19	49,975,250.00	99.9505 ↓	49,975,250.00	0.00	125,554.76	0.251	0.25	1.47	1.47	1.47
50,000,000.000	ASSET BACKED CP	49,966,663.19	49,975,250.00		49,975,250.00	0.00	125,555	0.251	0.25	1.47	1.47	1.47
COMMERCIAL PAPER												
25,000,000.000	CATERPILLAR FIN SERV CP 07/24/2020 14912DGQ	24,995,333.33	24,996,645.83	99.9866 ↓	24,996,645.83	0.00	53,265.63	0.213	0.20	0.73	0.73	0.73
25,000,000.000	CDP FINANCIAL CP 10/14/2020 12509RKE	24,886,250.00	24,934,375.00	99.7375 ↓	24,934,375.00	0.00	228,281.25	0.916	0.91	0.73	0.73	0.73
25,000,000.000	CDP FINANCIAL CP 04/26/2021 12509RRS	24,883,666.67	24,900,333.34	99.6013 ↓	24,900,333.34	0.00	121,750.02	0.489	0.49	0.73	0.73	0.73
25,000,000.000	CDP FINANCIAL CP 05/11/2021	24,904,722.22	24,912,777.78	99.6511 ↓	24,912,777.78	0.00	101,458.39	0.407	0.40	0.73	0.73	0.73

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Commercial Paper												
COMMERCIAL PAPER												
17,450,000.000	12509RSB COCA-COLA CO CP 10/13/2020 19121AKD	17,303,492.71	17,371,862.78	99.5522	17,371,862.78	0.00	274,419.43	1.580	1.57	0.51	0.51	0.51
18,000,000.000	DEXIA CREDIT LOCAL CP 07/27/2020 25215VGT	17,937,450.00	17,988,300.00	99.9350	17,988,300.00	0.00	164,362.50	0.914	0.87	0.53	0.53	0.53
25,000,000.000	DEXIA CREDIT LOCAL CP 08/20/2020 25215VHL	24,792,722.22	24,943,055.55	99.7722	24,943,055.55	0.00	415,979.16	1.668	1.64	0.73	0.73	0.73
50,000,000.000	DEXIA CREDIT LOCAL CP 08/26/2020 25215VHS	49,912,034.72	49,958,777.78	99.9176	49,958,777.78	0.00	268,864.61	0.538	0.53	1.47	1.47	1.47
12,500,000.000	DEXIA CREDIT LOCAL CP 09/08/2020 25215VJ8	12,446,284.72	12,479,635.42	99.8371	12,479,635.42	0.00	107,799.50	0.864	0.86	0.37	0.37	0.37
25,000,000.000	EXPORT DEVELOPMENT CP 07/29/2020 30215GGV	24,892,569.44	24,974,722.22	99.8989	24,974,722.22	0.00	329,739.59	1.320	1.26	0.73	0.73	0.73
25,000,000.000	EXPORT DEVELOPMENT CP 08/10/2020 30215GHA	24,886,250.00	24,963,888.89	99.8556	24,963,888.89	0.00	329,739.59	1.321	1.30	0.73	0.73	0.73
25,000,000.000	EXXON MOBIL CORP CP 08/07/2020 30229AH7	24,973,562.50	24,987,923.61	99.9517	24,987,923.61	0.00	119,213.53	0.477	0.47	0.73	0.73	0.73
25,000,000.000	EXXON MOBIL CORP CP 08/12/2020 30229AHC	24,974,659.72	24,988,041.67	99.9522	24,988,041.67	0.00	103,994.83	0.416	0.41	0.73	0.73	0.73
45,450,000.000	HENKEL OF AMERICA CP 07/07/2020 42550LG7	45,303,928.75	45,440,152.50	99.9783	45,440,152.50	0.00	599,466.56	1.319	1.11	1.33	1.33	1.33
40,975,000.000	HENKEL OF AMERICA CP 07/08/2020 42550LG8	40,824,815.24	40,963,447.33	99.9718	40,963,447.33	0.00	602,802.03	1.472	1.27	1.20	1.20	1.20
25,000,000.000	KFW CP 08/24/2020 48246THQ	24,829,166.67	24,943,750.00	99.7750	24,943,750.00	0.00	380,468.74	1.525	1.50	0.73	0.73	0.73
10,000,000.000	ONTARIO TEACHER FIN	9,958,472.22	9,998,194.44	99.9819	9,998,194.44	0.00	131,895.83	1.319	1.08	0.29	0.29	0.29

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 6/30/2020
 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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Commercial Paper												
COMMERCIAL PAPER												
	CP 07/06/2020 68328GG6											
25,000,000.000	ONTARIO TEACHER FIN	24,864,097.22	24,943,493.05	99.7740 †	24,943,493.05	0.00	261,255.20	1.047	1.05	0.73	0.73	0.73
	CP 09/18/2020 68328GJJ											
14,000,000.000	ONTARIO TEACHER FIN	13,979,038.89	13,986,797.22	99.9057 †	13,986,797.22	0.00	49,714.56	0.355	0.35	0.41	0.41	0.41
	CP 10/06/2020 68328GK6											
25,000,000.000	PFIZER INC	24,867,000.00	24,969,520.83	99.8781 †	24,969,520.83	0.00	337,348.95	1.351	1.33	0.73	0.73	0.73
	CP 08/03/2020 71708EH3											
15,000,000.000	PFIZER INC	14,941,500.00	14,983,875.00	99.8925 †	14,983,875.00	0.00	136,968.75	0.914	0.90	0.44	0.44	0.44
	CP 08/13/2020 71708EHD											
25,000,000.000	SUMITOMO MITSUI TRST	24,983,388.89	24,987,000.00	99.9480 †	24,987,000.00	0.00	65,947.90	0.264	0.26	0.73	0.73	0.73
	CP 09/11/2020 86563GJB											
25,000,000.000	TORONTO DOMINION BK	24,999,270.83	24,999,479.16	99.9979 †	24,999,479.16	0.00	38,046.27	0.152	0.13	0.73	0.73	0.73
	CP 07/06/2020 89119AG6											
50,000,000.000	UNITEDHEALTH GRP INC	49,995,527.78	50,000,000.00	100.0000 †	50,000,000.00	0.00	116,677.03	0.233	0.00	1.47	1.47	1.47
	CP 07/01/2020 91058TG1											
623,375,000.000	COMMERCIAL PAPER	621,335,204.74	622,616,049.40		622,616,049.40	0.00	5,339,460	0.858	0.80	18.28	18.27	18.27
OTHER COMMERCIAL PAP												
40,000,000.000	BEDFORD ROW FUNDING	40,000,000.00	40,000,000.00	100.0000 †	40,000,000.00	0.00	160,200.00	0.401	0.40	1.17	1.17	1.17
	INT CP 02/19/2021 07646KFJ											
30,000,000.000	CA IMPERIAL BK COMM	30,000,000.00	30,000,000.00	100.0000 †	30,000,000.00	0.00	127,089.00	0.424	0.42	0.88	0.88	0.88
	INT CP 08/28/2020 13608CHT											
25,000,000.000	CA IMPERIAL BK COMM	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	110,000.00	0.440	0.44	0.73	0.73	0.73
	INT CP 09/10/2020 13608CHU											
25,000,000.000	COMMONWEALTH BANK AU	24,988,678.50	24,997,742.15	99.9910 †	24,997,742.15	0.00	102,532.50	0.410	0.46	0.73	0.73	0.73
	INT CP 09/09/2020											

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CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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Commercial Paper												
OTHER COMMERCIAL PAP												
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	356,845.00	1.427	1.42	0.73	0.73	0.73
10,000,000.000	20272AQ3 DNB BANK ASA INT CP 10/02/2020	10,025,380.00	10,017,614.48	100.1761 †	10,017,614.48	0.00	182,050.00	1.817	1.14	0.29	0.29	0.29
15,350,000.000	23329PAB DNB BANK ASA INT CP 03/09/2021	15,317,396.60	15,323,770.98	99.8291 †	15,323,770.98	0.00	47,604.96	0.311	0.55	0.45	0.45	0.45
15,725,000.000	2332K4KM DNB BANK ASA INT CP 02/24/2021	15,689,302.64	15,696,585.38	99.8193 †	15,696,585.38	0.00	44,776.94	0.285	0.56	0.46	0.46	0.46
25,000,000.000	2332K4KN NATL BANK OF CANADA INT CP 08/19/2020	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	117,625.00	0.470	0.47	0.73	0.73	0.73
25,000,000.000	63307NET NATL BANK OF CANADA INT CP 02/12/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	75,125.00	0.300	0.30	0.73	0.73	0.73
50,000,000.000	63307NEZ PSP CAPITAL INC INT CP 08/19/2020	50,031,102.97	50,008,758.88	100.0175 †	50,008,758.88	0.00	160,000.00	0.320	0.19	1.47	1.47	1.47
25,000,000.000	69368EBR PSP CAPITAL INC INT CP 01/29/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	70,000.00	0.280	0.28	0.73	0.73	0.73
40,000,000.000	69368EBV ROYAL BANK OF CANADA INT CP 04/30/2021	40,000,000.00	40,000,000.00	100.0000 †	40,000,000.00	0.00	356,352.00	0.891	0.89	1.17	1.17	1.17
25,000,000.000	78014XFW TORONTO DOMINION BK INT CP 02/19/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	105,125.00	0.420	0.42	0.73	0.73	0.73
50,000,000.000	89120DRQ TORONTO DOMINION BK INT CP 06/10/2021	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	214,190.00	0.428	0.43	1.47	1.47	1.47
426,075,000.000	OTHER COMMERCIAL PAP	426,051,860.71	426,044,471.87		426,044,471.87	0.00	2,229,515	0.523	0.51	12.51	12.50	12.50
1,099,450,000.000	TOTAL Commercial Paper	1,097,353,728.64	1,098,635,771.27		1,098,635,771.27	0.00	7,694,530	0.700	0.66	32.25	32.24	32.24

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 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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MONEY MARKET												
GOVERNMENT MMF												
289,481.620	BLACKROCK LIQ FED FD INST MMF 97MSCJP8	289,481.62	289,481.62	100.0000 M	289,481.62	0.00	260.53	0.090	0.09	0.01	0.01	0.01
58,401,437.800	FIDELITY GOVERNMENT GOV'T INST MMF 97MSCNJH	58,401,437.80	58,401,437.80	100.0000 M	58,401,437.80	0.00	52,561.29	0.090	0.09	1.71	1.71	1.71
464,044.590	FIDELITY GOV'T CLASS MMF 97MSCJP7	464,044.59	464,044.59	100.0000 M	464,044.59	0.00	232.02	0.050	0.05	0.01	0.01	0.01
299,785,528.430	GOLDMAN SACHS FIN SQ GOV'T INST MMF 97MSCJP9	299,785,528.43	299,785,528.43	100.0000 M	299,785,528.43	0.00	449,678.29	0.150	0.15	8.80	8.80	8.80
358,940,492.440	GOVERNMENT MMF	358,940,492.44	358,940,492.44		358,940,492.44	0.00	502,732	0.140	0.14	10.54	10.53	10.53
358,940,492.440	TOTAL MONEY MARKET	358,940,492.44	358,940,492.44		358,940,492.44	0.00	502,732	0.140	0.14	10.54	10.53	10.53
Treasury Bill												
US TREASURY BILL												
25,000,000.000	US TREASURY BILL 10/29/2020 9127962T	24,983,948.61	24,989,416.67	99.9577 M	24,989,416.67	0.00	32,213.05	0.129	0.13	0.73	0.73	0.73
25,000,000.000	US TREASURY BILL 11/12/2020 9127962Z	24,980,409.75	24,985,576.41	99.9423 M	24,985,576.41	0.00	39,315.05	0.157	0.16	0.73	0.73	0.73
25,000,000.000	US TREASURY BILL 07/14/2020 9127963D	24,997,083.25	24,998,645.79	99.9946 M	24,998,645.79	0.00	38,047.85	0.152	0.14	0.73	0.73	0.73
25,000,000.000	US TREASURY BILL 09/29/2020 9127964A	24,986,819.44	24,991,875.00	99.9675 M	24,991,875.00	0.00	32,973.99	0.132	0.13	0.73	0.73	0.73
25,000,000.000	US TREASURY BILL 10/06/2020 9127964G	24,987,006.25	24,991,815.63	99.9673 M	24,991,815.63	0.00	30,818.00	0.123	0.12	0.73	0.73	0.73
25,000,000.000	US TREASURY BILL 10/13/2020 9127964H	24,984,386.11	24,989,455.55	99.9578 M	24,989,455.55	0.00	37,032.26	0.148	0.15	0.73	0.73	0.73
25,000,000.000	US TREASURY BILL	24,984,279.17	24,987,954.17	99.9518 M	24,987,954.17	0.00	37,285.94	0.149	0.15	0.73	0.73	0.73

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 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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Treasury Bill												
US TREASURY BILL												
25,000,000.000	10/27/2020 9127964K US TREASURY BILL	24,983,423.61	24,986,545.14	99.9462 M	24,986,545.14	0.00	39,315.13	0.157	0.16	0.73	0.73	0.73
25,000,000.000	11/03/2020 9127964Q US TREASURY BILL	24,981,177.78	24,983,866.67	99.9355 M	24,983,866.67	0.00	44,641.69	0.179	0.18	0.73	0.73	0.73
25,000,000.000	11/10/2020 9127964R US TREASURY BILL	24,973,650.00	24,979,559.38	99.9182 M	24,979,559.38	0.00	35,383.62	0.142	0.14	0.73	0.73	0.73
250,000,000.000	01/28/2021 912796UC US TREASURY BILL	249,842,183.97	249,884,710.41		249,884,710.41	0.00	367,027	0.147	0.15	7.33	7.33	7.33
250,000,000.000	TOTAL Treasury Bill	249,842,183.97	249,884,710.41		249,884,710.41	0.00	367,027	0.147	0.15	7.33	7.33	7.33
YANKEE CD												
YANKEE CD												
25,000,000.000	MIZUHO BANK LTD/NY YCD 09/18/2020 60710AMC	25,000,782.16	25,000,546.82	100.0022 I	25,000,546.82	0.00	77,500.00	0.310	0.30	0.73	0.73	0.73
25,000,000.000	OVERSEA-CHINESE BK YCD 08/10/2020 69033MMT	24,999,376.71	24,999,862.26	99.9994 I	24,999,862.26	0.00	412,500.00	1.650	1.64	0.73	0.73	0.73
50,000,000.000	YANKEE CD	50,000,158.87	50,000,409.08		50,000,409.08	0.00	490,000	0.980	0.97	1.47	1.47	1.47
50,000,000.000	TOTAL YANKEE CD	50,000,158.87	50,000,409.08		50,000,409.08	0.00	490,000	0.980	0.97	1.47	1.47	1.47
YANKEE CD FRN												
YANKEE CD FRN												
25,000,000.000	BANK OF MONTREAL YCD FRN 01/28/2021 06367BFR	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	234,282.50	0.937	0.94	0.73	0.73	0.73
40,000,000.000	BANK OF MONTREAL YCD FRN 11/25/2020 06370R6C	40,060,147.70	40,045,278.30	100.1132 I	40,045,278.30	0.00	219,800.00	0.549	0.27	1.18	1.18	1.18
25,000,000.000	BANK OF NOVA SCOTIA YCD 05/04/2021	25,083,126.50	25,074,619.40	100.2985 I	25,074,619.40	0.00	239,032.50	0.953	0.61	0.74	0.74	0.74

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YANKEE CD FRN												
YANKEE CD FRN												
13,000,000.000	06417GS5 BANK OF NOVA SCOTIA YCD 11/13/2020	13,008,112.00	13,005,984.26	100.0460 †	13,005,984.26	0.00	73,255.00	0.563	0.44	0.38	0.38	0.38
30,000,000.000	06417MEQ CA IMPERIAL BK COMM YCD FRN 10/23/2020	30,000,000.00	30,000,000.00	100.0000 †	30,000,000.00	0.00	183,039.00	0.610	0.61	0.88	0.88	0.88
25,000,000.000	13606CBL DNB BANK ASA YCD FRN 02/05/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	145,220.00	0.581	0.58	0.73	0.73	0.73
25,000,000.000	23341VD3 MIZUHO BANK LTD NY YCD FRN 09/01/2020	25,000,500.00	25,000,171.43	100.0007 †	25,000,171.43	0.00	66,970.00	0.268	0.26	0.73	0.73	0.73
25,000,000.000	60710AKF NORDEA BANK ABP YCD 06/09/2021	25,000,064.00	25,000,060.14	100.0002 †	25,000,060.14	0.00	104,407.50	0.418	0.42	0.73	0.73	0.73
15,000,000.000	65558TZF SVENSKA HANDELSBANKE YCD FRN 01/26/2021	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	156,207.00	1.041	1.04	0.44	0.44	0.44
223,000,000.000	YANKEE CD FRN	223,151,950.20	223,126,113.53		223,126,113.53	0.00	1,422,214	0.637	0.54	6.55	6.55	6.55
223,000,000.000	TOTAL YANKEE CD FRN	223,151,950.20	223,126,113.53		223,126,113.53	0.00	1,422,214	0.637	0.54	6.55	6.55	6.55
3,407,749,296.310	TOTAL PORTFOLIO	3,405,095,457.26	3,406,794,720.15		3,406,794,720.15	0.00	15,253,802	0.448	0.43	100.00	99.97	99.99