

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Current Data & Mfact date of 7/31/2020
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 09/02/2020 0347M2J2	24,982,916.67	24,993,750.00	99.9750 †	24,993,750.00	0.00	79,137.48	0.317	0.29	0.86	0.86	0.86
25,000,000.000	BENNINGTON STARK CAP CP 08/17/2020 08224LHH	24,995,555.56	24,998,055.56	99.9922 †	24,998,055.56	0.00	57,070.31	0.228	0.18	0.86	0.86	0.86
23,125,000.000	CEDAR SPRINGS CAP CP 08/10/2020 15060XHA	23,120,631.94	23,124,100.69	99.9961 †	23,124,100.69	0.00	50,678.44	0.219	0.16	0.79	0.79	0.79
32,000,000.000	CEDAR SPRINGS CAP CP 09/01/2020 15060XJ1	31,986,222.22	31,993,555.55	99.9799 †	31,993,555.55	0.00	86,403.19	0.270	0.24	1.10	1.10	1.10
25,000,000.000	CHESHAM SERIES 7 CP 09/29/2020 16539FJV	24,979,791.67	24,988,125.00	99.9525 †	24,988,125.00	0.00	80,098.65	0.321	0.29	0.86	0.86	0.86
25,000,000.000	CROWN POINT CAPITAL CP 08/20/2020 2284K0HL	24,982,305.56	24,996,694.45	99.9868 †	24,996,694.45	0.00	72,993.64	0.292	0.25	0.86	0.86	0.86
25,000,000.000	CROWN POINT CAPITAL CP 09/09/2020 2284K0J9	24,982,111.11	24,992,805.56	99.9712 †	24,992,805.56	0.00	73,700.90	0.295	0.27	0.86	0.86	0.86
12,500,000.000	DCAT LLC CP 08/11/2020 24023GHB	12,487,500.00	12,498,888.89	99.9911 †	12,498,888.89	0.00	51,997.40	0.416	0.32	0.43	0.43	0.43
25,000,000.000	HALKIN FINANCE LLC CP 09/03/2020 40588LJ3	24,980,833.33	24,993,541.67	99.9742 †	24,993,541.67	0.00	78,673.24	0.315	0.29	0.86	0.86	0.86
25,000,000.000	HALKIN FINANCE LLC CP 09/11/2020 40588LJB	24,983,388.89	24,992,958.33	99.9718 †	24,992,958.33	0.00	68,534.08	0.274	0.25	0.86	0.86	0.86
30,000,000.000	INSTIT SECD FNDG LLC CP 08/03/2020 45779PH3	29,998,541.67	30,000,000.00	100.0000 †	30,000,000.00	0.00	106,531.01	0.355	0.00	1.03	1.03	1.03
25,000,000.000	INSTIT SECD FNDG LLC CP 08/05/2020 45779PH5	24,998,784.72	24,999,652.78	99.9986 †	24,999,652.78	0.00	105,686.31	0.423	0.13	0.86	0.86	0.86
25,000,000.000	KELLS FUNDING LLC CP 09/15/2020	24,979,166.67	24,992,534.72	99.9701 †	24,992,534.72	0.00	65,102.40	0.260	0.24	0.86	0.86	0.86

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ABCP FIXED RATE												
ASSET BACKED CP												
50,000,000.000	48802TW8 KELLS FUNDING LLC CP 09/11/2020	49,966,663.19	49,986,593.74	99.9732 ¹	49,986,593.74	0.00	130,046.09	0.260	0.24	1.72	1.72	1.72
15,800,000.000	48802TX8 KELLS FUNDING LLC CP 10/05/2020	15,788,808.33	15,793,087.50	99.9562 ¹	15,793,087.50	0.00	42,242.35	0.267	0.25	0.54	0.54	0.54
25,000,000.000	48803NGQ LIME FUNDING LLC CP 08/06/2020	24,995,833.33	24,999,583.33	99.9983 ¹	24,999,583.33	0.00	54,787.50	0.219	0.12	0.86	0.86	0.86
25,000,000.000	53262QH6 LONGSHIP FUNDING LLC CP 08/19/2020	24,988,888.89	24,997,222.22	99.9889 ¹	24,997,222.22	0.00	66,168.45	0.265	0.22	0.86	0.86	0.86
25,000,000.000	54316THK MACKINAC FUNDING CO CP 08/05/2020	24,992,881.94	24,999,652.78	99.9986 ¹	24,999,652.78	0.00	66,839.17	0.267	0.13	0.86	0.86	0.86
25,000,000.000	55458EH5 MACKINAC FUNDING CO CP 09/03/2020	24,984,715.28	24,993,326.39	99.9733 ¹	24,993,326.39	0.00	82,768.63	0.331	0.30	0.86	0.86	0.86
25,000,000.000	55458EJ3 MACKINAC FUNDING CO CP 10/08/2020	24,979,333.33	24,985,333.33	99.9413 ¹	24,985,333.33	0.00	87,660.00	0.351	0.32	0.86	0.86	0.86
33,600,000.000	55458EK8 MANHATTAN ASSET FDG CP 08/26/2020	33,594,960.00	33,596,136.00	99.9885 ¹	33,596,136.00	0.00	85,906.80	0.256	0.17	1.15	1.15	1.15
25,000,000.000	56274LHS MANHATTAN ASSET FDG CP 09/17/2020	24,975,416.67	24,990,625.00	99.9625 ¹	24,990,625.00	0.00	78,237.22	0.313	0.29	0.86	0.86	0.86
25,000,000.000	56274LJH MANHATTAN ASSET FDG CP 09/21/2020	24,972,888.89	24,989,111.11	99.9564 ¹	24,989,111.11	0.00	83,453.04	0.334	0.31	0.86	0.86	0.86
25,000,000.000	56274LJM MOUNTCLIFF FUNDING CP 08/06/2020	24,998,930.56	24,999,541.67	99.9982 ¹	24,999,541.67	0.00	111,603.96	0.446	0.13	0.86	0.86	0.86
24,000,000.000	62455AH6 NIEUW AMSTERDAM REC CP 08/04/2020	23,996,640.00	23,999,880.00	99.9995 ¹	23,999,880.00	0.00	47,336.40	0.197	0.06	0.82	0.82	0.82
25,000,000.000	65409RH4 NIEUW AMSTERDAM REC	24,995,875.00	24,998,000.00	99.9920 ¹	24,998,000.00	0.00	51,743.75	0.207	0.16	0.86	0.86	0.86

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ABCP FIXED RATE												
ASSET BACKED CP												
	CP 08/19/2020 65409RHK											
671,025,000.000	ASSET BACKED CP	670,689,585.42	670,892,756.27		670,892,756.27	0.00	1,965,400	0.293	0.21	23.04	23.04	23.04
671,025,000.000	TOTAL ABCP FIXED RATE	670,689,585.42	670,892,756.27		670,892,756.27	0.00	1,965,400	0.293	0.21	23.04	23.04	23.04
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 †	75,000,000.00	0.00	173,062.50	0.231	0.23	2.58	2.58	2.58
50,000,000.000	ATLANTIC ASSET SEC INT CP 09/18/2020 04821PBQ	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	123,375.00	0.247	0.25	1.72	1.72	1.72
15,000,000.000	BEDFORD ROW FUNDING INT CP 01/15/2021 07644DKJ	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	50,250.00	0.335	0.33	0.52	0.52	0.52
25,000,000.000	CHESHAM SERIES 6 INT CP 11/04/2020 16538RAC	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	78,437.50	0.314	0.31	0.86	0.86	0.86
25,000,000.000	CHESHAM SERIES 6 INT CP 11/06/2020 16538RAD	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	78,437.50	0.314	0.31	0.86	0.86	0.86
50,000,000.000	CHESHAM SERIES 7 INT CP 12/17/2020 16539EAB	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	190,440.00	0.381	0.38	1.72	1.72	1.72
12,775,000.000	FAIRWAY FINANCE CORP INT CP 08/26/2020 30601YF9	12,760,389.23	12,772,222.75	99.9783 †	12,772,222.75	0.00	29,590.73	0.232	0.53	0.44	0.44	0.44
19,000,000.000	RIDGEFIELD FUNDING INT CP 08/11/2020 76582EDW	18,997,340.00	18,999,763.56	99.9988 †	18,999,763.56	0.00	49,067.50	0.258	0.30	0.65	0.65	0.65
271,775,000.000	ASSET BACKED CP VARIABLE	271,757,729.23	271,771,986.31		271,771,986.31	0.00	772,661	0.284	0.30	9.33	9.33	9.33
271,775,000.000	TOTAL ABCP VARIABLE RATE	271,757,729.23	271,771,986.31		271,771,986.31	0.00	772,661	0.284	0.30	9.33	9.33	9.33
US TREASURY AGENCY												

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US TREASURY AGENCY												
FEDERAL HOME LOAN BK												
11,400,000.000	FEDERAL HOME LOAN BK CP 10/13/2020 313384K5	11,392,903.50	11,396,964.75	99.9734 M	11,396,964.75	0.00	15,950.23	0.140	0.13	0.39	0.39	0.39
7,400,000.000	FEDERAL HOME LOAN BK CP 11/04/2020 313384N3	7,394,724.42	7,397,228.09	99.9625 M	7,397,228.09	0.00	11,152.02	0.151	0.15	0.25	0.25	0.25
18,800,000.000	FEDERAL HOME LOAN BK	18,787,627.92	18,794,192.84		18,794,192.84	0.00	27,102	0.144	0.14	0.65	0.65	0.65
18,800,000.000	TOTAL US TREASURY AGENCY	18,787,627.92	18,794,192.84		18,794,192.84	0.00	27,102	0.144	0.14	0.65	0.65	0.65
COLLATERALIZED BANK												
BANK DEPOSITS												
20,908,287.420	GWB-PROMONTORY I 98MSCQG2	20,908,287.42	20,908,287.42	100.0000 M	20,908,287.42	0.00	33,923.70	0.162	0.16	0.72	0.72	0.72
93,273,603.780	GWB-PROMONTORY II 98MSCQG1	93,273,603.78	93,273,603.78	100.0000 M	93,273,603.78	0.00	151,336.42	0.162	0.16	3.20	3.20	3.20
114,181,891.200	BANK DEPOSITS	114,181,891.20	114,181,891.20		114,181,891.20	0.00	185,260	0.162	0.16	3.92	3.92	3.92
COMMERCIAL PAPER												
2,713,470.210	US BANK NA CP SWEEP CP 09/01/2020 48606024	2,713,470.21	2,713,470.21	100.0000 M	2,713,470.21	0.00	1,356.74	0.050	0.05	0.09	0.09	0.09
2,713,470.210	COMMERCIAL PAPER	2,713,470.21	2,713,470.21		2,713,470.21	0.00	1,357	0.050	0.05	0.09	0.09	0.09
116,895,361.410	TOTAL COLLATERALIZED BANK	116,895,361.41	116,895,361.41		116,895,361.41	0.00	186,617	0.160	0.16	4.02	4.01	4.01
Corporate Bonds												
CORPORATE BOND												
8,283,000.000	AUST & NZ BANKING CORP BD 11/09/2020 05252ACY	8,293,362.20	8,288,752.02	100.0694 I	8,288,752.02	0.00	63,582.79	0.767	0.52	0.28	0.28	0.28
6,223,000.000	BANK OF NOVA SCOTIA CORP BD 01/08/2021 064159KU	6,236,068.30	6,231,427.72	100.1354 I	6,231,427.72	0.00	35,253.29	0.566	0.26	0.21	0.21	0.21
2,650,000.000	COMMONWEALTH BANK AU CORP BD 09/18/2020 2027A0JQ	2,654,452.00	2,651,516.98	100.0572 I	2,651,516.98	0.00	18,758.82	0.707	0.29	0.09	0.09	0.09

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Corporate Bonds												
CORPORATE BOND												
3,000,000.000	EXPORT DEVELOPMENT CORP BD 11/23/2020 30216BGM	3,002,550.00	3,001,487.50	100.0496 †	3,001,487.50	0.00	14,685.00	0.489	0.33	0.10	0.10	0.10
1,200,000.000	NATL AUSTRALIA BK CORP BD 01/12/2021 6325C0DT	1,203,048.00	1,202,007.22	100.1673 †	1,202,007.22	0.00	7,395.00	0.615	0.25	0.04	0.04	0.04
4,110,000.000	ROYAL BANK OF CANADA CORP BD 10/26/2020 78013GKP	4,116,211.00	4,113,019.06	100.0735 †	4,113,019.06	0.00	19,912.95	0.484	0.18	0.14	0.14	0.14
10,952,000.000	TORONTO DOMINION BK CORP BD 04/07/2021 89114QBH	11,016,199.12	10,998,841.58	100.4277 †	10,998,841.58	0.00	139,734.38	1.270	0.66	0.38	0.38	0.38
2,800,000.000	TORONTO DOMINION BK CORP BD 01/25/2021 89114QBW	2,793,252.00	2,795,721.38	99.8472 †	2,795,721.38	0.00	13,566.00	0.485	0.79	0.10	0.10	0.10
1,900,000.000	TORONTO DOMINION BK CORP BD 09/17/2020 89114QC6	1,902,223.00	1,900,840.63	100.0442 †	1,900,840.63	0.00	10,621.00	0.559	0.23	0.07	0.07	0.07
41,118,000.000	CORPORATE BOND	41,217,365.62	41,183,614.09		41,183,614.09	0.00	323,509	0.786	0.45	1.41	1.41	1.41
41,118,000.000	TOTAL Corporate Bonds	41,217,365.62	41,183,614.09		41,183,614.09	0.00	323,509	0.786	0.45	1.41	1.41	1.41
Commercial Paper												
COMMERCIAL PAPER												
25,000,000.000	CDP FINANCIAL CP 10/14/2020 12509RKE	24,886,250.00	24,955,000.00	99.8200 †	24,955,000.00	0.00	232,508.68	0.932	0.89	0.86	0.86	0.86
25,000,000.000	CDP FINANCIAL CP 04/26/2021 12509RRS	24,883,666.67	24,911,333.34	99.6453 †	24,911,333.34	0.00	124,756.19	0.501	0.48	0.86	0.86	0.86
25,000,000.000	CDP FINANCIAL CP 05/11/2021 12509RSB	24,904,722.22	24,921,944.44	99.6878 †	24,921,944.44	0.00	104,840.26	0.421	0.40	0.86	0.86	0.86
17,450,000.000	COCA-COLA CO CP 10/13/2020 19121AKD	17,303,492.71	17,396,656.32	99.6943 †	17,396,656.32	0.00	278,918.10	1.603	1.53	0.60	0.60	0.60
25,000,000.000	DBS BANK LTD	24,997,375.00	24,999,750.00	99.9990 †	24,999,750.00	0.00	51,027.57	0.204	0.09	0.86	0.86	0.86

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Commercial Paper												
COMMERCIAL PAPER												
	CP 08/05/2020 23305DH5											
25,750,000.000	DBS BANK LTD	25,746,838.47	25,748,297.64	99.9934 ¹	25,748,297.64	0.00	53,296.18	0.207	0.15	0.88	0.88	0.88
	CP 08/17/2020 23305DHH											
25,000,000.000	DEXIA CREDIT LOCAL	24,792,722.22	24,980,638.89	99.9226 ¹	24,980,638.89	0.00	421,083.21	1.686	1.47	0.86	0.86	0.86
	CP 08/20/2020 25215VHL											
50,000,000.000	DEXIA CREDIT LOCAL	49,912,034.72	49,983,069.44	99.9661 ¹	49,983,069.44	0.00	274,554.99	0.549	0.49	1.72	1.72	1.72
	CP 08/26/2020 25215VHS											
12,500,000.000	DEXIA CREDIT LOCAL	12,446,284.72	12,489,375.00	99.9150 ¹	12,489,375.00	0.00	109,296.70	0.875	0.83	0.43	0.43	0.43
	CP 09/08/2020 25215VJ8											
25,000,000.000	EXPORT DEVELOPMENT	24,886,250.00	24,993,680.56	99.9747 ¹	24,993,680.56	0.00	335,376.17	1.342	1.01	0.86	0.86	0.86
	CP 08/10/2020 30215GHA											
25,000,000.000	EXXON MOBIL CORP	24,973,562.50	24,998,694.44	99.9948 ¹	24,998,694.44	0.00	122,392.55	0.490	0.31	0.86	0.86	0.86
	CP 08/07/2020 30229AH7											
25,000,000.000	EXXON MOBIL CORP	24,974,659.72	24,997,437.50	99.9898 ¹	24,997,437.50	0.00	106,661.34	0.427	0.34	0.86	0.86	0.86
	CP 08/12/2020 30229AHC											
25,000,000.000	KFW	24,829,166.67	24,978,125.00	99.9125 ¹	24,978,125.00	0.00	385,865.46	1.545	1.37	0.86	0.86	0.86
	CP 08/24/2020 48246THQ											
25,000,000.000	MACQUARIE BANK LTD	24,984,201.39	24,989,062.50	99.9562 ¹	24,989,062.50	0.00	68,289.25	0.273	0.25	0.86	0.86	0.86
	CP 10/05/2020 55607KK5											
25,000,000.000	METLIFE SHORT TERM	24,995,375.00	24,996,125.00	99.9845 ¹	24,996,125.00	0.00	68,484.38	0.274	0.17	0.86	0.86	0.86
	CP 09/03/2020 59157TJ3											
25,000,000.000	ONTARIO TEACHER FIN	24,864,097.22	24,967,097.22	99.8684 ¹	24,967,097.22	0.00	264,934.86	1.061	1.01	0.86	0.86	0.86
	CP 09/18/2020 68328GJJ											
14,000,000.000	ONTARIO TEACHER FIN	13,979,038.89	13,991,288.89	99.9378 ¹	13,991,288.89	0.00	50,844.46	0.363	0.34	0.48	0.48	0.48
	CP 10/06/2020 68328GK6											

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Commercial Paper												
COMMERCIAL PAPER												
25,000,000.000	PFIZER INC CP 08/03/2020 71708EH3	24,867,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	342,100.35	1.368	0.00	0.86	0.86	0.86
15,000,000.000	PFIZER INC CP 08/13/2020 71708EHD	14,941,500.00	14,996,250.00	99.9750 ¹	14,996,250.00	0.00	138,871.09	0.926	0.75	0.52	0.51	0.52
25,000,000.000	SUMITOMO MITSUI TRST CP 09/11/2020 86563GJB	24,983,388.89	24,992,958.33	99.9718 ¹	24,992,958.33	0.00	68,534.08	0.274	0.25	0.86	0.86	0.86
25,000,000.000	TORONTO DOMINION BK CP 08/03/2020 89119AH3	24,999,319.44	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	49,714.91	0.199	0.00	0.86	0.86	0.86
509,700,000.000	COMMERCIAL PAPER	508,150,946.45	509,286,784.51		509,286,784.51	0.00	3,652,351	0.717	0.55	17.49	17.49	17.49
OTHER COMMERCIAL PAP												
40,000,000.000	BEDFORD ROW FUNDING INT CP 02/19/2021 07646KFJ	40,000,000.00	40,000,000.00	100.0000 ¹	40,000,000.00	0.00	160,200.00	0.401	0.40	1.37	1.37	1.37
30,000,000.000	CA IMPERIAL BK COMM INT CP 08/28/2020 13608CHT	30,000,000.00	30,000,000.00	100.0000 ¹	30,000,000.00	0.00	123,789.00	0.413	0.41	1.03	1.03	1.03
25,000,000.000	CA IMPERIAL BK COMM INT CP 09/10/2020 13608CHU	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	115,000.00	0.460	0.46	0.86	0.86	0.86
25,000,000.000	COMMONWEALTH BANK AU INT CP 09/09/2020 20272AM8	24,988,678.50	24,998,806.57	99.9952 ¹	24,998,806.57	0.00	103,125.00	0.413	0.46	0.86	0.86	0.86
10,000,000.000	DNB BANK ASA INT CP 10/02/2020 23329PAB	10,025,380.00	10,011,364.18	100.1136 ¹	10,011,364.18	0.00	67,200.00	0.671	0.02	0.34	0.34	0.34
15,350,000.000	DNB BANK ASA INT CP 03/09/2021 2332K4KM	15,317,396.60	15,327,219.42	99.8516 ¹	15,327,219.42	0.00	47,968.75	0.313	0.55	0.53	0.53	0.53
15,725,000.000	DNB BANK ASA INT CP 02/24/2021 2332K4KN	15,689,302.64	15,700,525.22	99.8444 ¹	15,700,525.22	0.00	43,872.75	0.279	0.55	0.54	0.54	0.54
25,000,000.000	NATL BANK OF CANADA	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	117,625.00	0.470	0.47	0.86	0.86	0.86

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 7/31/2020
 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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Commercial Paper												
OTHER COMMERCIAL PAP												
25,000,000.000	INT CP 08/19/2020 63307NET NATL BANK OF CANADA	25,000,000.00	25,000,000.00	100.0000 ^l	25,000,000.00	0.00	72,062.50	0.288	0.29	0.86	0.86	0.86
50,000,000.000	INT CP 02/12/2021 63307NEZ PSP CAPITAL INC	50,031,102.97	50,002,860.04	100.0057 ^l	50,002,860.04	0.00	165,000.00	0.330	0.22	1.72	1.72	1.72
25,000,000.000	INT CP 08/19/2020 69368EBR PSP CAPITAL INC	25,000,000.00	25,000,000.00	100.0000 ^l	25,000,000.00	0.00	75,000.00	0.300	0.30	0.86	0.86	0.86
40,000,000.000	INT CP 01/29/2021 69368EBV ROYAL BANK OF CANADA	40,000,000.00	40,000,000.00	100.0000 ^l	40,000,000.00	0.00	207,300.00	0.518	0.52	1.37	1.37	1.37
50,000,000.000	INT CP 04/30/2021 78014XFW SVENSKA HANDELSBANKE	50,001,785.63	50,001,646.75	100.0033 ^l	50,001,646.75	0.00	206,000.00	0.412	0.41	1.72	1.72	1.72
25,000,000.000	INT CP 07/01/2021 86960LBE TORONTO DOMINION BK	25,000,000.00	25,000,000.00	100.0000 ^l	25,000,000.00	0.00	105,125.00	0.420	0.42	0.86	0.86	0.86
50,000,000.000	INT CP 02/19/2021 89120DRQ TORONTO DOMINION BK	50,000,000.00	50,000,000.00	100.0000 ^l	50,000,000.00	0.00	214,190.00	0.428	0.43	1.72	1.72	1.72
50,000,000.000	INT CP 06/10/2021 89120DS3 TOYOTA MOTOR CREDIT	50,000,000.00	50,000,000.00	100.0000 ^l	50,000,000.00	0.00	165,500.00	0.331	0.33	1.72	1.72	1.72
501,075,000.000	INT CP 01/05/2021 89236DFA OTHER COMMERCIAL PAP	501,053,646.34	501,042,422.18		501,042,422.18	0.00	1,988,958	0.397	0.39	17.21	17.21	17.21
1,010,775,000.000	TOTAL Commercial Paper	1,009,204,592.79	1,010,329,206.69		1,010,329,206.69	0.00	5,641,309	0.558	0.47	34.70	34.69	34.70
MONEY MARKET												
GOVERNMENT MMF												
293,835.030	BLACKROCK LIQ FED FD INST MMF 97MSCJP8	293,835.03	293,835.03	100.0000 ^M	293,835.03	0.00	176.30	0.060	0.06	0.01	0.01	0.01
1,129,450.380	FIDELITY GOVERNMENT GOV'T INST MMF 97MSCNJH	1,129,450.38	1,129,450.38	100.0000 ^M	1,129,450.38	0.00	1,016.51	0.090	0.09	0.04	0.04	0.04

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 CSAFE - COLORADO SURPLUS ASSET FUND TRUST

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MONEY MARKET												
GOVERNMENT MMF												
464,072.650	FIDELITY GOV'T CLASS MMF 97MSCJP7	464,072.65	464,072.65	100.0000 M	464,072.65	0.00	232.04	0.050	0.05	0.02	0.02	0.02
166,595,262.300	GOLDMAN SACHS FIN SQ GOV'T INST MMF 97MSCJP9	166,595,262.30	166,595,262.30	100.0000 M	166,595,262.30	0.00	216,573.84	0.130	0.13	5.72	5.72	5.72
168,482,620.360	GOVERNMENT MMF	168,482,620.36	168,482,620.36		168,482,620.36	0.00	217,999	0.129	0.13	5.79	5.79	5.79
168,482,620.360	TOTAL MONEY MARKET	168,482,620.36	168,482,620.36		168,482,620.36	0.00	217,999	0.129	0.13	5.79	5.79	5.79
Treasury Bill												
US TREASURY BILL												
25,000,000.000	US TREASURY BILL 10/29/2020 9127962T	24,983,948.61	24,992,327.08	99.9693 M	24,992,327.08	0.00	32,905.77	0.132	0.13	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 11/12/2020 9127962Z	24,980,409.75	24,989,128.49	99.9565 M	24,989,128.49	0.00	40,310.38	0.161	0.16	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 09/29/2020 9127964A	24,986,819.44	24,994,854.16	99.9794 M	24,994,854.16	0.00	33,731.97	0.135	0.13	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 10/06/2020 9127964G	24,987,006.25	24,994,600.00	99.9784 M	24,994,600.00	0.00	31,518.38	0.126	0.12	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 10/13/2020 9127964H	24,984,386.11	24,992,801.39	99.9712 M	24,992,801.39	0.00	37,946.68	0.152	0.14	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 10/27/2020 9127964K	24,984,279.17	24,991,322.92	99.9653 M	24,991,322.92	0.00	38,398.95	0.154	0.15	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 11/03/2020 9127964Q	24,983,423.61	24,990,097.22	99.9604 M	24,990,097.22	0.00	40,625.60	0.163	0.16	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL 11/10/2020 9127964R	24,981,177.78	24,987,900.00	99.9516 M	24,987,900.00	0.00	46,326.24	0.185	0.18	0.86	0.86	0.86
25,000,000.000	US TREASURY BILL	24,985,936.81	24,986,484.73	99.9459 M	24,986,484.73	0.00	50,031.95	0.200	0.13	0.86	0.86	0.86

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Treasury Bill												
US TREASURY BILL												
25,000,000.000	12/29/2020 9127965F US TREASURY BILL	24,973,650.00	24,982,756.25	99.9310 M	24,982,756.25	0.00	36,152.80	0.145	0.14	0.86	0.86	0.86
250,000,000.000	01/28/2021 912796UC US TREASURY BILL	249,831,037.53	249,902,272.24		249,902,272.24	0.00	387,949	0.155	0.14	8.58	8.58	8.58
250,000,000.000	TOTAL Treasury Bill	249,831,037.53	249,902,272.24		249,902,272.24	0.00	387,949	0.155	0.14	8.58	8.58	8.58
YANKEE CD												
YANKEE CD												
25,000,000.000	MIZUHO BANK LTD/NY YCD 09/18/2020 60710AMC	25,000,782.16	25,000,318.40	100.0013 I	25,000,318.40	0.00	77,500.00	0.310	0.30	0.86	0.86	0.86
5,000,000.000	MIZUHO BANK LTD/NY YCD 01/19/2021 60710APZ	4,999,999.57	4,999,999.60	100.0000 I	4,999,999.60	0.00	16,000.00	0.320	0.32	0.17	0.17	0.17
25,000,000.000	OVERSEA-CHINESE BK YCD 08/10/2020 69033MMT	24,999,376.71	24,999,975.89	99.9999 I	24,999,975.89	0.00	412,500.00	1.650	1.64	0.86	0.86	0.86
25,000,000.000	OVERSEA-CHINESE BK YCD 10/06/2020 69033MQE	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	60,000.00	0.240	0.24	0.86	0.86	0.86
80,000,000.000	YANKEE CD	80,000,158.44	80,000,293.89		80,000,293.89	0.00	566,000	0.707	0.70	2.75	2.75	2.75
80,000,000.000	TOTAL YANKEE CD	80,000,158.44	80,000,293.89		80,000,293.89	0.00	566,000	0.707	0.70	2.75	2.75	2.75
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	74,187.50	0.297	0.30	0.86	0.86	0.86
40,000,000.000	BANK OF MONTREAL YCD FRN 11/25/2020 06370R6C	40,060,147.70	40,035,113.78	100.0878 I	40,035,113.78	0.00	219,800.00	0.549	0.28	1.38	1.37	1.38
25,000,000.000	BANK OF NOVA SCOTIA YCD 05/04/2021	25,083,126.50	25,066,598.42	100.2664 I	25,066,598.42	0.00	239,032.50	0.954	0.61	0.86	0.86	0.86

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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	13,004,521.44	100.0348 †	13,004,521.44	0.00	73,255.00	0.563	0.44	0.45	0.45	0.45
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	178,725.00	0.596	0.60	1.03	1.03	1.03
25,000,000.000	13606CBL CA IMPERIAL BK COMM YCD FRN 07/07/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	102,095.00	0.416	0.42	0.86	0.86	0.86
25,000,000.000	13606CDH 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	0.86	0.86	0.86
25,000,000.000	23341VD3 MIZUHO BANK LTD NY YCD FRN 09/01/2020	25,000,500.00	25,000,092.86	100.0004 †	25,000,092.86	0.00	64,562.50	0.258	0.26	0.86	0.86	0.86
10,000,000.000	60710AKF MIZUHO BANK LTD/NY YCD FRN 01/15/2021	10,000,000.00	10,000,000.00	100.0000 †	10,000,000.00	0.00	35,138.00	0.351	0.35	0.34	0.34	0.34
25,000,000.000	60710AQC MIZUHO BANK LTD/NY YCD FRN 01/22/2021	24,999,500.00	24,999,527.47	99.9981 †	24,999,527.47	0.00	83,875.00	0.336	0.34	0.86	0.86	0.86
25,000,000.000	60710AQH NORDEA BANK ABP YCD 06/09/2021	25,000,064.00	25,000,054.36	100.0002 †	25,000,054.36	0.00	104,407.50	0.418	0.42	0.86	0.86	0.86
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	44,175.00	0.294	0.29	0.52	0.52	0.52
283,000,000.000	YANKEE CD FRN	283,151,450.20	283,105,908.33		283,105,908.33	0.00	1,364,473	0.482	0.41	9.72	9.72	9.72
283,000,000.000	TOTAL YANKEE CD FRN	283,151,450.20	283,105,908.33		283,105,908.33	0.00	1,364,473	0.482	0.41	9.72	9.72	9.72
2,911,870,981.770	TOTAL PORTFOLIO	2,910,017,528.92	2,911,358,212.43		2,911,358,212.43	0.00	11,453,019	0.393	0.34	100.00	99.98	99.99