

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Posting Date Data As Of 6/30/2021  
 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>												
20,000,000.000	ANGLESEA FUNDING LLC CP 07/02/2021 0347M2U2	19,999,727.78	19,999,961.11	99.9998 <sup>1</sup>	19,999,961.11	0.00	14,203.96	0.071	0.04	0.60	0.60	0.60
10,000,000.000	AUTOBAHN FUNDING CO CP 07/09/2021 0527M0U9	9,999,727.78	9,999,844.45	99.9984 <sup>1</sup>	9,999,844.45	0.00	7,102.29	0.071	0.06	0.30	0.30	0.30
25,363,000.000	BENNINGTON STARK CAP CP 07/06/2021 08224LU6	25,362,654.78	25,362,753.41	99.9990 <sup>1</sup>	25,362,753.41	0.00	18,012.30	0.071	0.06	0.76	0.76	0.76
50,000,000.000	BENNINGTON STARK CAP CP 07/13/2021 08224LUD	49,996,597.22	49,998,833.33	99.9977 <sup>1</sup>	49,998,833.33	0.00	35,510.40	0.071	0.06	1.49	1.49	1.49
22,500,000.000	BRITANNIA FUNDING CO CP 07/27/2021 11042LUT	22,498,200.00	22,498,537.50	99.9935 <sup>1</sup>	22,498,537.50	0.00	20,545.31	0.091	0.09	0.67	0.67	0.67
24,500,000.000	BRITANNIA FUNDING CO CP 08/03/2021 11042LV3	24,489,546.67	24,496,406.67	99.9853 <sup>1</sup>	24,496,406.67	0.00	39,771.67	0.162	0.16	0.73	0.73	0.73
28,500,000.000	BRITANNIA FUNDING CO CP 10/20/2021 11042LXL	28,488,267.50	28,488,576.25	99.9599 <sup>1</sup>	28,488,576.25	0.00	37,590.31	0.132	0.13	0.85	0.85	0.85
6,800,000.000	CEDAR SPRINGS CAP CP 07/26/2021 15060XUS	6,795,315.56	6,799,055.56	99.9861 <sup>1</sup>	6,799,055.56	0.00	13,798.33	0.203	0.19	0.20	0.20	0.20
30,000,000.000	CEDAR SPRINGS CAP CP 09/01/2021 15060XW1	29,994,750.00	29,994,833.33	99.9828 <sup>1</sup>	29,994,833.33	0.00	30,436.28	0.101	0.10	0.89	0.89	0.89
25,000,000.000	CHESHAM FINANCE LLC CP 07/09/2021 16536HU9	24,998,958.33	24,999,666.67	99.9987 <sup>1</sup>	24,999,666.67	0.00	15,218.89	0.061	0.05	0.75	0.75	0.75
75,000,000.000	CHESHAM SERIES 3 CP 07/01/2021 16537HU1	74,999,854.17	75,000,000.00	100.0000 <sup>1</sup>	75,000,000.00	0.00	53,264.41	0.071	0.00	2.24	2.24	2.24
25,000,000.000	CHESHAM SERIES 4 CP 07/01/2021 16538AU1	24,999,951.39	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	17,754.80	0.071	0.00	0.75	0.75	0.75
50,000,000.000	CHESHAM SERIES 4 CP 08/03/2021	49,949,722.22	49,990,833.33	99.9817 <sup>1</sup>	49,990,833.33	0.00	101,458.33	0.203	0.20	1.49	1.49	1.49

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	16538AV3 CHESHAM SERIES 6 CP 08/03/2021	24,989,138.89	24,996,104.17	€ <sup>1</sup>	24,996,104.17	0.00	43,119.81	0.173	0.17	0.75	0.75	0.75
25,000,000.000	16538NV3 COLLAT COMM PAPER V CP 10/13/2021	24,974,444.44	24,985,555.55	99.9422	24,985,555.55	0.00	50,729.16	0.203	0.20	0.75	0.75	0.75
25,000,000.000	19424HXD COLUMBIA FUNDING CO CP 10/07/2021	24,974,444.44	24,986,388.89	99.9456	24,986,388.89	0.00	50,729.19	0.203	0.20	0.75	0.75	0.75
25,000,000.000	19767CX7 CONCORD MINUTEMEN CA CP 09/01/2021	24,994,500.00	24,995,263.89	99.9811	24,995,263.89	0.00	27,901.08	0.112	0.11	0.75	0.75	0.75
25,000,000.000	20632KW1 CROWN POINT CAPITAL CALL CP 08/06/2021	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	50,000.00	0.200	0.20	0.75	0.75	0.75
25,000,000.000	22845AVG CROWN POINT CAPITAL CALL CP 09/20/2021	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	60,000.00	0.240	0.24	0.75	0.75	0.75
15,000,000.000	22845AVX DCAT LLC CP 07/01/2021	14,999,795.83	15,000,000.00	100.0000	15,000,000.00	0.00	10,653.30	0.071	0.00	0.45	0.45	0.45
30,000,000.000	24023GU1 DCAT LLC CP 07/23/2021	29,998,366.67	29,998,716.67	99.9957	29,998,716.67	0.00	21,306.25	0.071	0.07	0.89	0.89	0.89
25,000,000.000	24023GUP HALKIN FINANCE LLC CP 07/01/2021	24,999,562.50	25,000,000.00	100.0000	25,000,000.00	0.00	22,828.13	0.091	0.00	0.75	0.75	0.75
25,000,000.000	40588LU1 HALKIN FINANCE LLC CP 07/02/2021	24,999,562.50	24,999,937.50	99.9997	24,999,937.50	0.00	22,828.13	0.091	0.05	0.75	0.75	0.75
17,000,000.000	40588LU2 HALKIN FINANCE LLC CP 07/08/2021	16,999,320.00	16,999,801.67	99.9988	16,999,801.67	0.00	10,348.82	0.061	0.05	0.51	0.51	0.51
50,000,000.000	40588LU8 HALKIN FINANCE LLC CP 11/29/2021	49,958,333.33	49,966,444.44	99.9329	49,966,444.44	0.00	81,166.66	0.162	0.16	1.49	1.49	1.49
25,000,000.000	40588LYV INSTIT SECD FNDG LLC	24,995,333.33	24,999,513.89	99.9981	24,999,513.89	0.00	35,510.45	0.142	0.12	0.75	0.75	0.75

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
16,400,000.000	CP 07/06/2021 45779PU6 INSTIT SEC D FNDG LLC	16,398,045.67	16,399,644.67	99.9978 <sup>1</sup>	16,399,644.67	0.00	21,630.92	0.132	0.11	0.49	0.49	0.49
35,741,000.000	CP 07/07/2021 45779PU7 IONIC CAPITAL II TR	35,740,791.51	35,741,000.00	100.0000 <sup>1</sup>	35,741,000.00	0.00	25,383.66	0.071	0.00	1.07	1.07	1.07
25,000,000.000	CP 07/01/2021 46221LU1 IONIC CAPITAL II TR	24,966,375.00	24,968,375.00	99.8735 <sup>1</sup>	24,968,375.00	0.00	45,656.25	0.183	0.18	0.74	0.74	0.74
50,000,000.000	CP 03/11/2022 46221MCB IONIC CAPITAL III TR	49,995,555.56	49,997,916.66	99.9958 <sup>1</sup>	49,997,916.66	0.00	50,728.93	0.101	0.09	1.49	1.49	1.49
50,000,000.000	CP 07/16/2021 46220WUG IONIC CAPITAL III TR	49,995,083.33	49,996,791.66	99.9936 <sup>1</sup>	49,996,791.66	0.00	53,265.50	0.107	0.10	1.49	1.49	1.49
12,000,000.000	CP 07/23/2021 46220WUP LEGACY CAPITAL LLC	11,992,590.00	11,999,240.00	99.9937 <sup>1</sup>	11,999,240.00	0.00	23,132.50	0.193	0.18	0.36	0.36	0.36
3,349,000.000	CP 07/13/2021 52468JUD LEGACY CAPITAL LLC	3,348,544.16	3,348,813.94	99.9944 <sup>1</sup>	3,348,813.94	0.00	3,397.83	0.101	0.10	0.10	0.10	0.10
20,023,000.000	CP 07/21/2021 52468JUM LIME FUNDING LLC	20,014,395.67	20,021,298.04	99.9915 <sup>1</sup>	20,021,298.04	0.00	34,535.49	0.172	0.16	0.60	0.60	0.60
25,000,000.000	CP 07/19/2021 53262QUK LIME FUNDING LLC	24,990,083.33	24,991,833.33	99.9673 <sup>1</sup>	24,991,833.33	0.00	30,437.50	0.122	0.12	0.75	0.75	0.75
25,000,000.000	CP 10/07/2021 53262QX7 LIME FUNDING LLC	24,985,937.50	24,989,062.50	99.9562 <sup>1</sup>	24,989,062.50	0.00	38,046.88	0.152	0.15	0.75	0.75	0.75
15,900,000.000	CP 10/14/2021 53262QXE LMA AMERICAS LLC	15,888,552.00	15,896,899.50	99.9805 <sup>1</sup>	15,896,899.50	0.00	29,037.38	0.183	0.18	0.47	0.47	0.47
21,000,000.000	CP 08/09/2021 53944QV9 LONGSHIP FUNDING LLC	20,999,206.67	20,999,346.67	99.9969 <sup>1</sup>	20,999,346.67	0.00	17,045.00	0.081	0.07	0.63	0.63	0.63
	CP 07/15/2021 54316TUF											

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	MACKINAC FUNDING CO CP 09/23/2021 55458EWP	24,972,194.44	24,987,166.66	99.9487 <sup>1</sup>	24,987,166.66	0.00	55,802.08	0.223	0.22	0.75	0.75	0.75
25,000,000.000	MACKINAC FUNDING CO CP 10/13/2021 55458EXD	24,974,027.78	24,985,555.56	99.9422 <sup>1</sup>	24,985,555.56	0.00	50,729.18	0.203	0.20	0.75	0.75	0.75
50,000,000.000	MOUNTCLIFF FUNDING CP 07/07/2021 62455AU7	49,999,027.78	49,999,166.67	99.9983 <sup>1</sup>	49,999,166.67	0.00	50,729.57	0.101	0.09	1.49	1.49	1.49
10,000,000.000	NIEUW AMSTERDAM REC CP 07/12/2021 65409RUC	9,999,711.11	9,999,755.55	99.9976 <sup>1</sup>	9,999,755.55	0.00	8,115.86	0.081	0.07	0.30	0.30	0.30
25,000,000.000	RIDGEFIELD FUNDING CP 09/02/2021 76582JW2	24,977,777.78	24,991,250.00	99.9650 <sup>1</sup>	24,991,250.00	0.00	50,729.16	0.203	0.20	0.75	0.75	0.75
49,000,000.000	VERSAILLES COM PAPER CP 07/06/2021 92512LU6	48,982,954.17	48,998,979.17	99.9979 <sup>1</sup>	48,998,979.17	0.00	74,571.88	0.152	0.13	1.46	1.46	1.46
50,000,000.000	WASHINGTON MORGAN CALL CP 11/19/2021 93930N2F	50,000,000.00	50,000,000.00	100.0000 <sup>1</sup>	50,000,000.00	0.00	110,000.00	0.220	0.22	1.49	1.49	1.49
1,263,076,000.000	<b>ASSET BACKED CP</b>	1,262,676,928.79	1,262,869,123.86		1,262,869,123.86	0.00	1,664,764	0.132	<sup>0.12</sup>	37.67	37.66	37.67
1,263,076,000.000	<b>TOTAL ABCP FIXED RATE</b>	1,262,676,928.79	1,262,869,123.86		1,262,869,123.86	0.00	1,664,764	0.132	<sup>0.12</sup>	37.67	37.66	37.67
<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
75,000,000.000	ANGLESEA FUNDING LLC CALL CP 09/01/2021 0347M5WC	75,000,000.00	75,000,000.00	100.0000 <sup>M</sup>	75,000,000.00	0.00	82,500.00	0.110	0.11	2.24	2.24	2.24
75,000,000.000	<b>ASSET BACKED CP VARIABLE</b>	75,000,000.00	75,000,000.00		75,000,000.00	0.00	82,500	0.110	<sup>0.11</sup>	2.24	2.24	2.24
75,000,000.000	<b>TOTAL ABCP VARIABLE RATE</b>	75,000,000.00	75,000,000.00		75,000,000.00	0.00	82,500	0.110	<sup>0.11</sup>	2.24	2.24	2.24
<b>COLLATERALIZED BANK</b>												
<b>BANK DEPOSITS</b>												

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<b>COLLATERALIZED BANK</b>												
<b>BANK DEPOSITS</b>												
20,931,925.020	GWB-PROMONTORY I 98MSCQG2	20,931,925.02	20,931,925.02	100.0000 M	20,931,925.02	0.00	8,988.17	0.043	0.04	0.62	0.62	0.62
93,379,056.630	GWB-PROMONTORY II 98MSCQG1	93,379,056.63	93,379,056.63	100.0000 M	93,379,056.63	0.00	40,096.97	0.043	0.04	2.79	2.78	2.79
114,310,981.650	<b>BANK DEPOSITS</b>	114,310,981.65	114,310,981.65		114,310,981.65	0.00	49,085	0.043	0.04	3.41	3.41	3.41
<b>COMMERCIAL PAPER</b>												
342,995.920	US BANK NA CP SWEEP CP 07/01/2021 48606170	342,995.92	342,995.92	100.0000 M	342,995.92	0.00	34.30	0.010	0.01	0.01	0.01	0.01
342,995.920	<b>COMMERCIAL PAPER</b>	342,995.92	342,995.92		342,995.92	0.00	34	0.010	0.01	0.01	0.01	0.01
114,653,977.570	<b>TOTAL COLLATERALIZED BANK</b>	114,653,977.57	114,653,977.57		114,653,977.57	0.00	49,119	0.043	0.04	3.42	3.42	3.42
<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
25,000,000.000	AUST & NZ BANKING CP 09/28/2021 05253AWU	24,984,062.50	24,990,729.17	99.9629 I	24,990,729.17	0.00	38,046.89	0.152	0.15	0.75	0.75	0.75
25,000,000.000	AUST & NZ BANKING CP 12/21/2021 05253AZM	24,961,989.58	24,975,371.53	99.9015 I	24,975,371.53	0.00	51,997.42	0.208	0.21	0.74	0.74	0.74
17,000,000.000	CDP FINANCIAL INC CP 01/04/2022 12509TA4	16,987,571.11	16,987,637.22	99.9273 I	16,987,637.22	0.00	24,146.68	0.142	0.14	0.51	0.51	0.51
25,000,000.000	DBS BANK LTD CP 10/18/2021 23305DXJ	24,978,246.53	24,986,753.47	99.9470 I	24,986,753.47	0.00	44,388.00	0.178	0.18	0.75	0.75	0.75
50,000,000.000	DBS BANK LTD CP 11/12/2021 23305DYC	49,966,263.89	49,973,944.44	99.9479 I	49,973,944.44	0.00	71,020.78	0.142	0.14	1.49	1.49	1.49
25,000,000.000	DBS BANK LTD CP 12/22/2021 23305DZN	24,982,500.00	24,983,083.33	99.9323 I	24,983,083.33	0.00	35,510.21	0.142	0.14	0.75	0.75	0.75
22,750,000.000	DEXIA CREDIT LOCAL CP 07/01/2021 25215VU1	22,740,805.21	22,750,000.00	100.0000 I	22,750,000.00	0.00	34,622.65	0.152	0.00	0.68	0.68	0.68

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<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
25,000,000.000	DEXIA CREDIT LOCAL CP 07/14/2021 25215VUE	24,991,736.11	24,998,736.11	99.9949 <sup>1</sup>	24,998,736.11	0.00	35,510.42	0.142	0.13	0.75	0.75	0.75
25,025,000.000	DNB BANK ASA CP 10/18/2021 2332K0XJ	25,005,536.11	25,012,876.78	99.9516 <sup>1</sup>	25,012,876.78	0.00	40,623.94	0.162	0.16	0.75	0.75	0.75
25,000,000.000	DNB BANK ASA CP 01/14/2022 2332K1AE	24,962,638.89	24,972,638.89	99.8906 <sup>1</sup>	24,972,638.89	0.00	50,729.17	0.203	0.20	0.74	0.74	0.74
25,000,000.000	DNB BANK ASA CP 03/28/2022 2332K1CU	24,967,888.89	24,968,125.00	99.8725 <sup>1</sup>	24,968,125.00	0.00	43,119.59	0.173	0.17	0.74	0.74	0.74
50,000,000.000	GOLDMAN SACHS INTL CP 08/23/2021 38150TVP	49,989,763.89	49,991,902.78	99.9838 <sup>1</sup>	49,991,902.78	0.00	55,802.11	0.112	0.11	1.49	1.49	1.49
25,000,000.000	MIZUHO BANK LTD/NY CP 07/26/2021 60689FUS	24,977,131.94	24,996,788.19	99.9872 <sup>1</sup>	24,996,788.19	0.00	46,924.48	0.188	0.18	0.75	0.75	0.75
25,000,000.000	MIZUHO BANK LTD/NY CP 08/02/2021 60689FV2	24,975,625.00	24,995,666.67	99.9827 <sup>1</sup>	24,995,666.67	0.00	49,460.95	0.198	0.20	0.75	0.75	0.75
25,000,000.000	NATL BANK OF CANADA CP 07/01/2021 63307LU1	24,991,833.33	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	35,510.43	0.142	0.00	0.75	0.75	0.75
25,000,000.000	NATL BANK OF CANADA CP 07/12/2021 63307LUC	24,955,000.00	24,998,166.67	99.9927 <sup>1</sup>	24,998,166.67	0.00	60,875.00	0.244	0.22	0.75	0.75	0.75
25,000,000.000	NATL BANK OF CANADA CP 02/11/2022 63307MBB	24,959,722.22	24,968,750.00	99.8750 <sup>1</sup>	24,968,750.00	0.00	50,729.18	0.203	0.20	0.74	0.74	0.74
7,800,000.000	OVERSEA-CHINESE BK CP 02/03/2022 69034BB3	7,792,780.67	7,793,417.67	99.9156 <sup>1</sup>	7,793,417.67	0.00	11,079.25	0.142	0.14	0.23	0.23	0.23
25,000,000.000	SVENSKA HANDELSBANKE CP 12/23/2021 86960JZP	24,960,770.83	24,974,479.16	99.8979 <sup>1</sup>	24,974,479.16	0.00	53,265.61	0.213	0.21	0.74	0.74	0.74
25,000,000.000	TORONTO DOMINION BK CP 07/14/2021	24,999,319.44	24,999,368.05	99.9975 <sup>1</sup>	24,999,368.05	0.00	17,754.80	0.071	0.07	0.75	0.75	0.75

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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>COMMERCIAL PAPER</b>												
25,000,000.000	89119AUE TORONTO DOMINION BK CP 04/26/2022	24,939,166.67	24,950,166.67	99.8007 <sup>1</sup>	24,950,166.67	0.00	60,875.00	0.244	0.24	0.74	0.74	0.74
68,100,000.000	89119BDS UNITED OVERSEAS BANK CP 03/09/2022	68,022,715.83	68,028,778.74	99.8954 <sup>1</sup>	68,028,778.74	0.00	103,639.57	0.152	0.15	2.03	2.03	2.03
615,675,000.000	91127QC9 <b>COMMERCIAL PAPER</b>	615,093,068.64	615,297,380.54		615,297,380.54	0.00	1,015,632	0.165	0.15	18.35	18.35	18.35
<b>OTHER COMMERCIAL PAP</b>												
26,300,000.000	AUST & NZ BANKING INT CP 03/08/2022 05253MNV	26,299,960.55	26,299,972.68	99.9999 <sup>1</sup>	26,299,972.68	0.00	41,619.75	0.158	0.16	0.78	0.78	0.78
35,000,000.000	CHESHAM SERIES 4 INT CP 08/16/2021 16537YAB	35,000,000.00	35,000,000.00	100.0000 <sup>1</sup>	35,000,000.00	0.00	53,945.50	0.156	0.16	1.04	1.04	1.04
37,000,000.000	MACQUARIE BANK LTD INT CP 12/07/2021 55607NJG	37,000,740.00	37,000,668.52	100.0018 <sup>1</sup>	37,000,668.52	0.00	49,857.50	0.135	0.13	1.10	1.10	1.10
25,000,000.000	NATL AUSTRALIA BANK INT CP 08/13/2021 63254GPA	25,001,350.00	25,000,161.70	100.0006 <sup>1</sup>	25,000,161.70	0.00	45,062.50	0.180	0.17	0.75	0.75	0.75
25,000,000.000	NATL AUSTRALIA BANK INT CP 07/28/2021 63254GPK	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	56,000.00	0.224	0.22	0.75	0.75	0.75
25,000,000.000	NATL BANK OF CANADA INT CP 08/18/2021 63307NFC	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	46,282.50	0.185	0.19	0.75	0.75	0.75
25,000,000.000	ROYAL BANK OF CANADA INT CP 03/10/2022 78014XGQ	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	44,500.00	0.178	0.18	0.75	0.75	0.75
25,000,000.000	ROYAL BANK OF CANADA INT CP 03/14/2022 78014XGS	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	42,250.00	0.169	0.17	0.75	0.75	0.75
25,000,000.000	ROYAL BANK OF CANADA INT CP 06/24/2022 78014XGU	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	50,000.00	0.200	0.20	0.75	0.75	0.75

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<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
25,000,000.000	SOCIETE GENERALE INT CP 11/01/2021 83368YGH	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	56,407.50	0.226	0.23	0.75	0.75	0.75
50,000,000.000	SVENSKA HANDELSBANKE INT CP 07/01/2021 86960LBE	50,001,785.63	50,000,000.00	100.0000 <sup>1</sup>	50,000,000.00	0.00	155,815.00	0.312	0.31	1.49	1.49	1.49
25,000,000.000	TORONTO DOMINION BK INT CP 06/23/2022 89120DT9	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	50,000.00	0.200	0.20	0.75	0.75	0.75
25,000,000.000	TOYOTA MOTOR CREDIT INT CP 01/28/2022 89233BBN	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	48,907.50	0.196	0.20	0.75	0.75	0.75
75,000,000.000	WESTPAC BANKING CORP INT CP 01/10/2022 9612C4M8	75,000,000.00	75,000,000.00	100.0000 <sup>1</sup>	75,000,000.00	0.00	155,812.50	0.208	0.21	2.24	2.24	2.24
25,000,000.000	WESTPAC BANKING CORP INT CP 02/17/2022 9612C4P4	24,997,713.25	24,998,524.47	99.9941 <sup>1</sup>	24,998,524.47	0.00	43,970.00	0.176	0.19	0.75	0.75	0.75
473,300,000.000	<b>OTHER COMMERCIAL PAP</b>	473,301,549.43	473,299,327.37		473,299,327.37	0.00	940,430	0.199	0.20	14.12	14.12	14.12
1,088,975,000.000	<b>TOTAL Commercial Paper</b>	1,088,394,618.07	1,088,596,707.91		1,088,596,707.91	0.00	1,956,062	0.180	0.17	32.47	32.47	32.47
<b>MONEY MARKET</b>												
<b>GOVERNMENT MMF</b>												
153,529,472.650	BLACKROCK LIQ FED FD INST MMF TFDXX 09248U70	153,529,472.65	153,529,472.65	100.0000 <sup>M</sup>	153,529,472.65	0.00	38,535.90	0.025	0.03	4.58	4.58	4.58
123,364,243.250	FIRST AMERICAN FUNDS GOVT MMF FGXXX 31846V33	123,364,243.25	123,364,243.25	100.0000 <sup>M</sup>	123,364,243.25	0.00	32,059.90	0.026	0.03	3.68	3.68	3.68
144,718,837.570	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX 38141W27	144,718,837.57	144,718,837.57	100.0000 <sup>M</sup>	144,718,837.57	0.00	37,771.62	0.026	0.03	4.32	4.32	4.32
421,612,553.470	<b>GOVERNMENT MMF</b>	421,612,553.47	421,612,553.47		421,612,553.47	0.00	108,367	0.026	0.03	12.58	12.57	12.57
421,612,553.470	<b>TOTAL MONEY MARKET</b>	421,612,553.47	421,612,553.47		421,612,553.47	0.00	108,367	0.026	0.03	12.58	12.57	12.57
<b>YANKEE CD</b>												



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<b>YANKEE CD</b>												
<b>YANKEE CD</b>												
25,000,000.000	MIZUHO BANK LTD/NY YCD 08/27/2021 60710AWQ	25,000,705.99	25,000,197.26	100.0008 †	25,000,197.26	0.00	52,500.00	0.210	0.20	0.75	0.75	0.75
25,000,000.000	OVERSEA-CHINESE BK YCD 07/27/2021 69033MVG	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	45,000.00	0.180	0.18	0.75	0.75	0.75
50,000,000.000	SUMITOMO MITSUI BANK YCD 09/15/2021 86565CC5	49,999,998.90	49,999,999.53	100.0000 †	49,999,999.53	0.00	100,000.00	0.200	0.20	1.49	1.49	1.49
25,000,000.000	SUMITOMO MITSUI BANK YCD 07/26/2021 86565CXW	24,999,998.64	24,999,999.80	100.0000 †	24,999,999.80	0.00	45,000.00	0.180	0.18	0.75	0.75	0.75
25,000,000.000	SUMITOMO MITSUI BANK YCD 01/03/2022 86565CY3	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	40,000.00	0.160	0.16	0.75	0.75	0.75
150,000,000.000	<b>YANKEE CD</b>	150,000,703.53	150,000,196.59		150,000,196.59	0.00	282,500	0.188	0.19	4.47	4.47	4.47
150,000,000.000	<b>TOTAL YANKEE CD</b>	150,000,703.53	150,000,196.59		150,000,196.59	0.00	282,500	0.188	0.19	4.47	4.47	4.47
<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
25,000,000.000	BANK OF MONTREAL YCD FRN 09/28/2021 06367BWA	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	62,500.00	0.250	0.25	0.75	0.75	0.75
25,000,000.000	BANK OF MONTREAL YCD FRN 11/22/2021 06367CBN	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	40,032.50	0.160	0.16	0.75	0.75	0.75
25,000,000.000	BANK OF MONTREAL YCD FRN 03/16/2022 06367CCY	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	42,000.00	0.168	0.17	0.75	0.75	0.75
50,000,000.000	BANK OF NOVA SCOTIA YCD FRN 05/19/2022 06417MPU	49,999,999.34	49,999,999.41	100.0000 †	49,999,999.41	0.00	115,000.00	0.230	0.23	1.49	1.49	1.49
25,000,000.000	CA IMPERIAL BK COMM YCD FRN 07/07/2021 13606CDH	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	84,937.50	0.340	0.34	0.75	0.75	0.75
50,000,000.000	CA IMPERIAL BK COMM	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	104,940.00	0.210	0.21	1.49	1.49	1.49

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<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
	YCD FRN 05/05/2022 13606CSL											
15,000,000.000	NORDEA BANK ABP	15,000,118.26	15,000,091.51	100.0006 <sup>1</sup>	15,000,091.51	0.00	32,607.00	0.217	0.22	0.45	0.45	0.45
	YCD FRN 04/11/2022 65558T6W											
25,000,000.000	SVENSKA HANDELSBANKE	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	42,470.00	0.170	0.17	0.75	0.75	0.75
	YCD FRN 02/11/2022 86959RNA											
240,000,000.000	<b>YANKEE CD FRN</b>	240,000,117.60	240,000,090.92		240,000,090.92	0.00	524,487	0.219	0.22	7.16	7.16	7.16
240,000,000.000	<b>TOTAL YANKEE CD FRN</b>	240,000,117.60	240,000,090.92		240,000,090.92	0.00	524,487	0.219	0.22	7.16	7.16	7.16
3,353,317,531.040	<b>TOTAL PORTFOLIO</b>	3,352,338,899.03	3,352,732,650.32		3,352,732,650.32	0.00	4,667,800	0.139	0.14	100.00	99.99	100.00