

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 2/29/2024  
 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>												
40,000,000.000	ANGLESEA FUNDING LLC CP 03/01/2024 0347M2C1	39,965,140.28	40,000,000.00	100.0000 †	40,000,000.00	0.00	2,169,179.05	5.423	0.00	1.22	1.22	1.22
25,000,000.000	ANGLESEA FUNDING LLC CP 03/08/2024 0347M2C8	24,948,083.33	24,974,041.67	99.8962 †	24,974,041.67	0.00	1,354,469.10	5.424	4.16	0.76	0.76	0.76
64,000,000.000	AQUITAINE FUNDING CO CP 03/04/2024 03843LC4	63,843,608.33	63,971,440.00	99.9554 †	63,971,440.00	0.00	3,477,180.15	5.436	3.21	1.95	1.94	1.95
25,000,000.000	ARMADA FUNDING CO CP 03/07/2024 04208CC7	24,762,945.83	24,977,225.00	99.9089 †	24,977,225.00	0.00	1,386,428.14	5.551	4.10	0.76	0.76	0.76
39,200,000.000	ARMADA FUNDING CO CP 03/12/2024 04208CCC	38,837,213.33	39,134,601.34	99.8332 †	39,134,601.34	0.00	2,171,533.07	5.549	4.63	1.19	1.19	1.19
25,825,000.000	ATLANTIC ASSET SEC CP 04/09/2024 04821TD9	25,152,187.01	25,666,929.48	99.3879 †	25,666,929.48	0.00	1,480,391.24	5.768	5.54	0.78	0.78	0.78
20,000,000.000	AUTOBAHN FUNDING CO CP 03/04/2024 0527M0C4	19,985,194.44	19,991,116.66	99.9556 †	19,991,116.66	0.00	1,081,545.43	5.410	3.20	0.61	0.61	0.61
10,000,000.000	AUTOBAHN FUNDING CO CP 03/05/2024 0527M0C5	9,989,636.11	9,994,077.78	99.9408 †	9,994,077.78	0.00	540,773.32	5.411	3.56	0.30	0.30	0.30
50,000,000.000	AUTOBAHN FUNDING CO CP 03/07/2024 0527M0C7	49,948,277.78	49,955,666.67	99.9113	49,955,666.67	0.00	2,698,792.07	5.402	3.99	1.52	1.52	1.52
25,000,000.000	AUTOBAHN FUNDING CO CP 03/11/2024 0527M0CB	24,948,180.56	24,962,986.11	99.8519 †	24,962,986.11	0.00	1,351,931.78	5.416	4.45	0.76	0.76	0.76
10,000,000.000	BARCLAYS US CCP CP 07/08/2024 06741FG8	9,735,477.78	9,809,366.67	98.0937 †	9,809,366.67	0.00	539,758.34	5.502	5.42	0.30	0.30	0.30
25,000,000.000	BAY SQUARE FUNDING CP 03/19/2024 07260ACK	24,281,979.17	24,929,375.00	99.7175 †	24,929,375.00	0.00	1,433,098.95	5.749	5.10	0.76	0.76	0.76
25,000,000.000	BAY SQUARE FUNDING CP 03/21/2024	24,302,833.33	24,921,666.67	99.6867 †	24,921,666.67	0.00	1,430,562.52	5.740	5.14	0.76	0.76	0.76

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	07260ACM BENNINGTON STARK CAP CP 03/05/2024	24,973,993.06	24,985,138.89	99.9406 <sup>1</sup>	24,985,138.89	0.00	1,357,004.80	5.431	3.57	0.76	0.76	0.76
25,000,000.000	08224LC5 BENNINGTON STARK CAP CP 03/06/2024	24,973,993.06	24,981,423.61	99.9257 <sup>1</sup>	24,981,423.61	0.00	1,357,004.19	5.432	3.82	0.76	0.76	0.76
15,000,000.000	08224LC6 BRITANNIA FUNDING CO CP 04/02/2024	14,799,008.33	14,927,733.33	99.5182 <sup>1</sup>	14,927,733.33	0.00	824,856.25	5.526	5.28	0.45	0.45	0.45
50,000,000.000	11042LD2 BRITANNIA FUNDING CO CP 04/12/2024	49,217,930.55	49,682,666.67	99.3653 <sup>1</sup>	49,682,666.67	0.00	2,759,666.72	5.555	5.35	1.51	1.51	1.51
27,300,000.000	11042LDC BRITANNIA FUNDING CO CP 04/19/2024	26,882,310.00	27,099,345.00	99.2650 <sup>1</sup>	27,099,345.00	0.00	1,495,698.75	5.519	5.33	0.82	0.82	0.82
15,000,000.000	11042LDK BRITANNIA FUNDING CO CP 05/07/2024	14,796,387.50	14,850,087.50	99.0006 <sup>1</sup>	14,850,087.50	0.00	817,246.88	5.503	5.34	0.45	0.45	0.45
25,000,000.000	11042LE7 CABOT TRAIL FUNDING CP 08/20/2024	24,346,774.31	24,372,319.45	97.4893 <sup>1</sup>	24,372,319.45	0.00	1,332,908.91	5.469	5.42	0.74	0.74	0.74
14,224,000.000	12710GHL CABOT TRAIL FUNDING CP 08/23/2024	13,843,049.67	13,861,683.11	97.4528 <sup>1</sup>	13,861,683.11	0.00	756,207.11	5.455	5.41	0.42	0.42	0.42
25,000,000.000	12710GHP CABOT TRAIL FUNDING CP 11/15/2024	24,043,138.89	24,068,319.45	96.2733 <sup>1</sup>	24,068,319.45	0.00	1,313,885.65	5.459	5.41	0.73	0.73	0.73
25,000,000.000	12710GLF CHARTA LLC CP 06/26/2024	24,535,375.00	24,568,562.50	98.2742 <sup>1</sup>	24,568,562.50	0.00	1,346,859.38	5.482	5.40	0.75	0.75	0.75
25,000,000.000	16115VFS CHESHAM SERIES 5 CP 03/08/2024	24,288,430.56	24,972,631.94	99.8905 <sup>1</sup>	24,972,631.94	0.00	1,428,026.02	5.718	4.38	0.76	0.76	0.76
25,000,000.000	16538KC8 CHESHAM SERIES 5 CP 03/26/2024	24,292,340.28	24,902,256.94	99.6090 <sup>1</sup>	24,902,256.94	0.00	1,428,026.03	5.735	5.23	0.76	0.76	0.76
26,000,000.000	16538KCS CHESHAM SERIES 5	25,250,615.00	25,774,775.00	99.1337 <sup>1</sup>	25,774,775.00	0.00	1,495,698.75	5.803	5.62	0.78	0.78	0.78

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
	CP 04/25/2024 16538KDR											
25,000,000.000	CHESHAM SERIES 5	24,335,194.44	24,364,416.66	97.4577 <sup>1</sup>	24,364,416.66	0.00	1,334,176.98	5.476	5.43	0.74	0.74	0.74
	CP 08/22/2024 16538KHN											
50,000,000.000	COLLAT CP FLEX CO CALL CP 07/24/2024 19421MFU	50,000,000.00	50,000,000.00	100.0000 <sup>1</sup>	50,000,000.00	0.00	3,015,000.00	6.030	5.99	1.52	1.52	1.52
	COLUMBIA FUNDING CO CP 04/16/2024 19767CDG											
25,000,000.000	COLUMBIA FUNDING CO	24,560,437.50	24,827,180.56	99.3087 <sup>1</sup>	24,827,180.56	0.00	1,372,223.98	5.527	5.33	0.76	0.75	0.75
	DCAT LLC CP 03/01/2024 24023GC1											
15,000,000.000	DCAT LLC	14,984,454.17	15,000,000.00	100.0000 <sup>1</sup>	15,000,000.00	0.00	811,159.20	5.408	0.00	0.46	0.46	0.46
	DCAT LLC CP 03/04/2024 24023GC4											
8,000,000.000	DCAT LLC	7,991,708.89	7,996,446.67	99.9556 <sup>1</sup>	7,996,446.67	0.00	432,618.54	5.410	3.20	0.24	0.24	0.24
	DCAT LLC CP 03/06/2024 24023GC6											
62,000,000.000	DCAT LLC	61,902,741.95	61,954,051.39	99.9259 <sup>1</sup>	61,954,051.39	0.00	3,356,546.14	5.418	3.81	1.89	1.88	1.88
	DCAT LLC CP 03/07/2024 24023GC7											
4,000,000.000	DCAT LLC	3,992,272.22	3,996,433.33	99.9108 <sup>1</sup>	3,996,433.33	0.00	217,120.78	5.433	4.02	0.12	0.12	0.12
	DCAT LLC CP 03/08/2024 24023GC8											
8,000,000.000	DCAT LLC	7,983,386.67	7,991,693.34	99.8962 <sup>1</sup>	7,991,693.34	0.00	433,430.17	5.424	4.16	0.24	0.24	0.24
	DCAT LLC CP 05/06/2024 24023GE6											
17,000,000.000	DCAT LLC	16,771,350.00	16,832,323.33	99.0137 <sup>1</sup>	16,832,323.33	0.00	927,937.87	5.513	5.35	0.51	0.51	0.51
	GLENCOVE FUNDING LLC CP 04/04/2024 37828VD4											
25,000,000.000	GLENCOVE FUNDING LLC	24,552,583.33	24,871,083.33	99.4843 <sup>1</sup>	24,871,083.33	0.00	1,384,906.25	5.568	5.33	0.76	0.76	0.76
	GLENCOVE FUNDING LLC CP 04/05/2024 37828VD5											
25,000,000.000	GLENCOVE FUNDING LLC	24,386,833.33	24,862,430.55	99.4497 <sup>1</sup>	24,862,430.55	0.00	1,435,635.41	5.774	5.53	0.76	0.76	0.76
	GLENCOVE FUNDING LLC CP 06/17/2024 37828VFH											
25,000,000.000	GLENCOVE FUNDING LLC	24,334,965.28	24,598,750.00	98.3950 <sup>1</sup>	24,598,750.00	0.00	1,357,005.20	5.517	5.44	0.75	0.75	0.75

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	GLENCOVE FUNDING LLC CP 06/18/2024 37828VFJ	24,355,958.33	24,596,548.61	98.3862 <sup>1</sup>	24,596,548.61	0.00	1,351,932.30	5.496	5.42	0.75	0.75	0.75
4,500,000.000	GREAT BEAR FUNDING CP 03/06/2024 39014HC6	4,494,670.00	4,496,668.75	99.9260 <sup>1</sup>	4,496,668.75	0.00	243,347.81	5.412	3.81	0.14	0.14	0.14
25,000,000.000	HALKIN FINANCE LLC CP 03/01/2024 40588LC1	24,974,041.67	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	1,354,468.58	5.418	0.00	0.76	0.76	0.76
25,000,000.000	HALKIN FINANCE LLC CP 03/04/2024 40588LC4	24,977,791.67	24,988,895.83	99.9556 <sup>1</sup>	24,988,895.83	0.00	1,351,931.48	5.410	3.20	0.76	0.76	0.76
25,000,000.000	HALKIN FINANCE LLC CP 03/07/2024 40588LC7	24,974,041.67	24,977,750.00	99.9110	24,977,750.00	0.00	1,354,467.53	5.423	4.01	0.76	0.76	0.76
15,000,000.000	HALKIN FINANCE LLC CP 03/08/2024 40588LC8	14,968,791.67	14,984,395.84	99.8960 <sup>1</sup>	14,984,395.84	0.00	814,203.30	5.434	4.17	0.46	0.46	0.46
75,000,000.000	IONIC FUNDING LLC CP 04/10/2024 46221TDA	74,297,256.94	74,544,166.66	99.3922 <sup>1</sup>	74,544,166.66	0.00	4,162,328.09	5.584	5.37	2.27	2.27	2.27
25,000,000.000	IONIC FUNDING LLC CP 05/24/2024 46221TEQ	24,671,333.33	24,682,666.66	98.7307 <sup>1</sup>	24,682,666.66	0.00	1,379,832.93	5.590	5.45	0.75	0.75	0.75
44,500,000.000	IONIC FUNDING LLC CP 03/26/2024 46224KCS	44,305,148.19	44,332,024.30	99.6225 <sup>1</sup>	44,332,024.30	0.00	2,454,124.79	5.536	5.05	1.35	1.35	1.35
15,000,000.000	JUPITER SEC CO LLC CP 05/01/2024 4820P2E1	14,800,500.00	14,864,783.33	99.0986 <sup>1</sup>	14,864,783.33	0.00	809,637.46	5.447	5.28	0.45	0.45	0.45
16,000,000.000	JUPITER SEC CO LLC CP 05/17/2024 4820P2EH	15,779,693.33	15,817,595.55	98.8600 <sup>1</sup>	15,817,595.55	0.00	865,236.62	5.470	5.32	0.48	0.48	0.48
25,000,000.000	LIBERTY STREET FDG CP 05/08/2024 53127TE8	24,284,444.44	24,735,555.55	98.9422 <sup>1</sup>	24,735,555.55	0.00	1,420,416.66	5.742	5.58	0.75	0.75	0.75
50,000,000.000	LIME FUNDING LLC CP 03/07/2024	49,903,583.34	49,955,500.00	99.9110 <sup>1</sup>	49,955,500.00	0.00	2,708,937.15	5.423	4.01	1.52	1.52	1.52

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
19,134,000.000	53262QC7 LIME FUNDING LLC CP 03/14/2024	19,088,588.64	19,097,103.27	99.8072 <sup>1</sup>	19,097,103.27	0.00	1,036,656.20	5.428	4.64	0.58	0.58	0.58
25,000,000.000	53262QCE LIME FUNDING LLC CP 04/11/2024	24,662,500.00	24,846,250.00	99.3850 <sup>1</sup>	24,846,250.00	0.00	1,369,687.50	5.513	5.30	0.76	0.76	0.76
25,000,000.000	53262QDB LMA AMERICAS LLC CP 03/12/2024	24,951,972.22	24,959,361.11	99.8374 <sup>M</sup>	24,959,361.11	0.00	1,349,396.04	5.406	4.51	0.76	0.76	0.76
30,000,000.000	53944QCC LMA AMERICAS LLC CP 03/25/2024	28,994,875.00	29,887,800.00	99.6260 <sup>1</sup>	29,887,800.00	0.00	1,707,543.75	5.713	5.20	0.91	0.91	0.91
15,000,000.000	53944QCR LMA AMERICAS LLC CP 04/03/2024	14,747,916.67	14,924,375.00	99.4958 <sup>1</sup>	14,924,375.00	0.00	837,031.23	5.608	5.37	0.45	0.45	0.45
10,800,000.000	53944QD3 LMA AMERICAS LLC CP 04/26/2024	10,664,085.00	10,710,456.00	99.1709 <sup>1</sup>	10,710,456.00	0.00	584,034.75	5.453	5.28	0.33	0.33	0.33
25,000,000.000	53944QDS LMA AMERICAS LLC CP 05/10/2024	24,168,194.44	24,725,347.22	98.9014 <sup>1</sup>	24,725,347.22	0.00	1,433,098.96	5.796	5.63	0.75	0.75	0.75
20,000,000.000	53944QEA LMA AMERICAS LLC CP 05/23/2024	19,709,811.11	19,754,227.78	98.7711 <sup>1</sup>	19,754,227.78	0.00	1,081,545.91	5.475	5.33	0.60	0.60	0.60
25,000,000.000	53944QEP LONGSHIP FUNDING LLC CP 03/05/2024	24,974,138.89	24,985,222.22	99.9409 <sup>1</sup>	24,985,222.22	0.00	1,349,395.43	5.401	3.55	0.76	0.76	0.76
25,000,000.000	54316TC5 MACKINAC FUNDING CO CP 03/06/2024	24,335,736.11	24,980,347.22	99.9214 <sup>1</sup>	24,980,347.22	0.00	1,435,635.41	5.747	4.05	0.76	0.76	0.76
25,000,000.000	55458EC6 MACKINAC FUNDING CO CP 03/13/2024	24,314,583.33	24,953,000.00	99.8120 <sup>1</sup>	24,953,000.00	0.00	1,430,562.51	5.733	4.84	0.76	0.76	0.76
50,000,000.000	55458ECD MAINBEACH FUNDING CP 03/06/2024	49,947,986.11	49,962,847.22	99.9257 <sup>1</sup>	49,962,847.22	0.00	2,714,010.21	5.432	3.82	1.52	1.52	1.52
25,000,000.000	56037BC6 MANHATTAN ASSET FDG	24,298,750.00	24,742,875.00	98.9715 <sup>1</sup>	24,742,875.00	0.00	1,422,953.13	5.751	5.58	0.75	0.75	0.75

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
33,000,000.000	CP 05/06/2024 56274LE6 MOUNTCLIFF FUNDING	32,917,357.22	32,935,888.33	99.8057 <sup>1</sup>	32,935,888.33	0.00	1,801,291.25	5.469	4.67	1.00	1.00	1.00
23,000,000.000	CP 03/14/2024 62455ACE MOUNTCLIFF FUNDING	22,627,911.11	22,985,688.89	99.9378 <sup>1</sup>	22,985,688.89	0.00	1,306,783.34	5.685	3.74	0.70	0.70	0.70
50,000,000.000	CP 03/05/2024 62455FC5 MOUNTCLIFF FUNDING	49,948,180.56	49,955,583.34	99.9112	49,955,583.34	0.00	2,703,865.40	5.413	4.00	1.52	1.52	1.52
6,000,000.000	CP 03/07/2024 62455FC7 NIEUW AMSTERDAM REC	5,993,793.33	5,995,566.66	99.9261 <sup>1</sup>	5,995,566.66	0.00	323,854.39	5.402	3.80	0.18	0.18	0.18
25,000,000.000	CP 03/06/2024 65409RC6 PURE GROVE FUNDING	23,592,500.00	24,319,708.33	97.2788 <sup>1</sup>	24,319,708.33	0.00	1,428,026.04	5.872	5.82	0.74	0.74	0.74
28,201,000.000	CP 08/22/2024 74625THN PURE GROVE FUNDING	26,870,970.34	26,956,278.36	95.5862 <sup>1</sup>	26,956,278.36	0.00	1,416,307.01	5.254	5.19	0.82	0.82	0.82
25,000,000.000	CP 01/16/2025 74625TNG SHEFFIELD RECEIVABLE	24,667,500.00	24,774,638.89	99.0986 <sup>1</sup>	24,774,638.89	0.00	1,349,395.85	5.447	5.28	0.75	0.75	0.75
50,000,000.000	CP 05/01/2024 82124LE1 VERSAILLES COM PAPER	48,996,854.17	49,380,958.34	98.7619 <sup>1</sup>	49,380,958.34	0.00	2,724,156.27	5.517	5.37	1.50	1.50	1.50
	CP 05/23/2024 92512LEP											
1,925,684,000.000	<b>ASSET BACKED CP</b>	1,900,001,490.10	1,913,440,319.86		1,913,440,319.86	0.00	105,982,588	5.539	4.56	58.24	58.17	58.18
1,925,684,000.000	<b>TOTAL ABCP FIXED RATE</b>	1,900,001,490.10	1,913,440,319.86		1,913,440,319.86	0.00	105,982,588	5.539	4.56	58.24	58.17	58.18
<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
75,000,000.000	ANGLESEA FUNDING LLC CALL CP 05/23/2024 0347M5QW	75,000,000.00	75,000,000.00	100.0000 <sup>1</sup>	75,000,000.00	0.00	4,012,500.00	5.350	5.32	2.28	2.28	2.28
25,000,000.000	CHARIOT FUNDING LLC	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	1,407,500.00	5.630	5.63	0.76	0.76	0.76

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<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
25,000,000.000	CALL CP 11/05/2024 15963WB2 GREAT BEAR FUNDING	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	1,382,500.00	5.530	5.53	0.76	0.76	0.76
25,000,000.000	CALL CP 05/24/2024 39014GFQ JUPITER SEC CO LLC	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	1,422,500.00	5.690	5.69	0.76	0.76	0.76
150,000,000.000	CALL CP 06/10/2024 48207KAU <b>ASSET BACKED CP VARIABLE</b>	150,000,000.00	150,000,000.00		150,000,000.00	0.00	8,225,000	5.483	5.47	4.57	4.56	4.56
150,000,000.000	<b>TOTAL ABCP VARIABLE RATE</b>	150,000,000.00	150,000,000.00		150,000,000.00	0.00	8,225,000	5.483	5.47	4.57	4.56	4.56
<b>COLLATERALIZED BANK</b>												
<b>COMMERCIAL PAPER</b>												
135,557,982.280	US BANK NA CP SWEEP CP 05/01/2024 48606776	135,557,982.28	135,557,982.28	100.0000	135,557,982.28	0.00	7,143,905.67	5.270	5.25	4.13	4.12	4.12
135,557,982.280	<b>COMMERCIAL PAPER</b>	135,557,982.28	135,557,982.28		135,557,982.28	0.00	7,143,906	5.270	5.25	4.13	4.12	4.12
135,557,982.280	<b>TOTAL COLLATERALIZED BANK</b>	135,557,982.28	135,557,982.28		135,557,982.28	0.00	7,143,906	5.270	5.25	4.13	4.12	4.12
<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
25,000,000.000	BANK OF MONTREAL CP 06/05/2024 06369LF5	23,928,854.17	24,623,333.33	98.4933 <sup>1</sup>	24,623,333.33	0.00	1,433,098.94	5.820	5.74	0.75	0.75	0.75
25,000,000.000	BOFA SECURITIES INC CP 04/01/2024 06054ND1	24,290,000.00	24,877,722.22	99.5109 <sup>1</sup>	24,877,722.22	0.00	1,440,708.33	5.791	5.53	0.76	0.76	0.76
10,000,000.000	BRIGHTHOUSE FIN ST CP 03/05/2024 10924HC5	9,715,372.22	9,993,744.44	99.9374 <sup>1</sup>	9,993,744.44	0.00	571,210.41	5.716	3.76	0.30	0.30	0.30
25,000,000.000	BRIGHTHOUSE FIN ST CP 05/16/2024 10924HEG	24,684,791.67	24,718,166.67	98.8727 <sup>1</sup>	24,718,166.67	0.00	1,354,468.75	5.480	5.33	0.75	0.75	0.75
25,000,000.000	BRIGHTHOUSE FIN ST	24,302,333.33	24,662,666.67	98.6507 <sup>1</sup>	24,662,666.67	0.00	1,400,125.03	5.677	5.53	0.75	0.75	0.75

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<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
	CP 05/28/2024 10924HEU											
25,000,000.000	BRIGHTHOUSE FIN ST	23,919,222.22	24,479,333.33	97.9173 ↓	24,479,333.33	0.00	1,440,708.33	5.885	5.80	0.75	0.74	0.74
	CP 07/11/2024 10924HGB											
20,000,000.000	BRIGHTHOUSE FIN ST	19,464,216.67	19,467,144.45	97.3357	19,467,144.45	0.00	1,069,371.64	5.493	5.44	0.59	0.59	0.59
	CP 08/30/2024 10924HHW											
25,000,000.000	BRITISH COLUMBIA	24,981,597.22	24,985,277.78	99.9411	24,985,277.78	0.00	1,344,324.54	5.380	3.54	0.76	0.76	0.76
	CP 03/05/2024 11070JC5											
25,000,000.000	CA IMPERIAL BK COMM	24,974,187.50	25,000,000.00	100.0000 ↓	25,000,000.00	0.00	1,346,859.38	5.387	0.00	0.76	0.76	0.76
	CP 03/01/2024 13608AC1											
25,000,000.000	CA IMPERIAL BK COMM	24,974,138.89	24,988,916.67	99.9557 ↓	24,988,916.67	0.00	1,349,396.04	5.400	3.19	0.76	0.76	0.76
	CP 03/04/2024 13608AC4											
25,000,000.000	CA IMPERIAL BK COMM	24,970,444.44	24,985,222.22	99.9409 ↓	24,985,222.22	0.00	1,349,396.04	5.401	3.55	0.76	0.76	0.76
	CP 03/05/2024 13608AC5											
25,000,000.000	DEXIA CREDIT LOCAL	24,493,750.00	24,767,500.00	99.0700 ↓	24,767,500.00	0.00	1,369,687.50	5.530	5.36	0.75	0.75	0.75
	CP 05/02/2024 25215VE2											
25,000,000.000	DEXIA CREDIT LOCAL	24,423,666.67	24,619,472.22	98.4779 ↓	24,619,472.22	0.00	1,349,395.80	5.481	5.40	0.75	0.75	0.75
	CP 06/12/2024 25215VFC											
15,000,000.000	DEXIA CREDIT LOCAL	14,640,900.00	14,767,250.00	98.4483 ↓	14,767,250.00	0.00	809,637.50	5.483	5.40	0.45	0.45	0.45
	CP 06/14/2024 25215VFE											
25,000,000.000	DNB BANK ASA	23,943,916.67	24,934,951.39	99.7398 ↓	24,934,951.39	0.00	1,397,588.54	5.605	4.94	0.76	0.76	0.76
	CP 03/18/2024 2332K0CJ											
25,000,000.000	DNB BANK ASA	23,930,750.00	24,596,583.33	98.3863 ↓	24,596,583.33	0.00	1,430,562.49	5.816	5.73	0.75	0.75	0.75
	CP 06/12/2024 2332K0FC											
25,000,000.000	DNB BANK ASA	24,023,645.83	24,037,951.39	96.1518 ↓	24,037,951.39	0.00	1,306,276.45	5.434	5.38	0.73	0.73	0.73
	CP 11/25/2024 2332K0LR											



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<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
25,000,000.000	MACQUARIE BANK LTD CP 03/05/2024 55607KC5	24,393,993.06	24,984,361.11	99.9374 <sup>1</sup>	24,984,361.11	0.00	1,428,026.03	5.716	3.76	0.76	0.76	0.76
25,000,000.000	MACQUARIE BANK LTD CP 08/12/2024 55607KHC	24,392,708.33	24,396,388.89	97.5856	24,396,388.89	0.00	1,344,324.54	5.510	5.46	0.74	0.74	0.74
25,000,000.000	MACQUARIE BANK LTD CP 08/14/2024 55607KHE	24,340,104.17	24,394,791.67	97.5792 <sup>1</sup>	24,394,791.67	0.00	1,331,640.63	5.459	5.41	0.74	0.74	0.74
25,000,000.000	NATL BANK OF CANADA CP 04/12/2024 63307LDC	24,102,250.00	24,834,625.00	99.3385 <sup>1</sup>	24,834,625.00	0.00	1,438,171.88	5.791	5.58	0.76	0.76	0.76
25,000,000.000	ONTARIO TEACHER FIN CP 05/06/2024 68328GE6	23,932,416.67	24,744,708.33	98.9788 <sup>1</sup>	24,744,708.33	0.00	1,412,807.28	5.710	5.54	0.75	0.75	0.75
25,000,000.000	SOCIETE GENERALE CP 04/18/2024 83369BDJ	24,037,555.56	24,810,666.67	99.2427 <sup>1</sup>	24,810,666.67	0.00	1,440,708.33	5.807	5.61	0.76	0.75	0.75
25,000,000.000	SVENSKA HANDELSBANKE CP 09/18/2024 86960JJJ	23,641,833.33	24,215,541.66	96.8622 <sup>1</sup>	24,215,541.66	0.00	1,425,489.58	5.887	5.85	0.74	0.74	0.74
25,000,000.000	TORONTO DOMINION BK CP 05/07/2024 89119AE7	23,934,444.44	24,739,444.44	98.9578 <sup>1</sup>	24,739,444.44	0.00	1,420,416.67	5.742	5.58	0.75	0.75	0.75
25,000,000.000	UNITEDHEALTH GRP INC CP 03/01/2024 91058TC1	24,974,138.89	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	1,349,395.78	5.398	0.00	0.76	0.76	0.76
25,000,000.000	WESTPAC BANKING CORP CP 12/23/2024 9612COMP	23,931,250.00	23,941,937.50	95.7677 <sup>1</sup>	23,941,937.50	0.00	1,301,203.13	5.435	5.37	0.73	0.73	0.73
645,000,000.000	<b>COMMERCIAL PAPER</b>	627,342,481.95	636,567,701.38		636,567,701.38	0.00	35,655,000	5.601	4.73	19.38	19.35	19.36
<b>OTHER COMMERCIAL PAP</b>												
25,000,000.000	NATL BANK OF CANADA INT CP 01/30/2025 63307NKL	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	1,410,000.00	5.640	5.64	0.76	0.76	0.76
50,000,000.000	NATL BANK OF CANADA	49,999,875.00	49,999,878.54	99.9998 <sup>1</sup>	49,999,878.54	0.00	2,805,000.00	5.610	5.61	1.52	1.52	1.52

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<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
50,000,000.000	INT CP 02/07/2025 63307NKN NORDEA BANK ABP	50,000,000.00	50,000,000.00	100.0000	50,000,000.00	0.00	2,915,000.00	5.830	5.72	1.52	1.52	1.52
25,000,000.000	INT CP 03/01/2024 65557RCP ROYAL BANK OF CANADA	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	1,497,500.00	5.990	5.85	0.76	0.76	0.76
25,000,000.000	INT CP 04/03/2024 78014XKN ROYAL BANK OF CANADA	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	1,485,000.00	5.940	5.88	0.76	0.76	0.76
25,000,000.000	INT CP 06/25/2024 78014XLA SVENSKA HANDELSBANKE	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	1,485,000.00	5.940	5.94	0.76	0.76	0.76
50,000,000.000	INT CP 06/06/2024 86960LGN SVENSKA HANDELSBANKE	50,000,000.00	50,000,000.00	100.0000	50,000,000.00	0.00	2,940,000.00	5.880	5.88	1.52	1.52	1.52
25,000,000.000	INT CP 08/27/2024 86960LHB TORONTO DOMINION BK	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	1,477,500.00	5.910	5.82	0.76	0.76	0.76
275,000,000.000	INT CP 05/20/2024 89120DXZ <b>OTHER COMMERCIAL PAP</b>	274,999,875.00	274,999,878.54		274,999,878.54	0.00	16,015,000	5.824	5.78	8.37	8.36	8.36
920,000,000.000	<b>TOTAL Commercial Paper</b>	902,342,356.95	911,567,579.92		911,567,579.92	0.00	51,670,000	5.668	5.05	27.75	27.71	27.72
<b>MONEY MARKET</b>												
<b>GOVERNMENT MMF</b>												
682,961.320	BLACKROCK LIQ FED FD INST MMF TFDXX 09248U70	682,961.32	682,961.32	100.0000	682,961.32	0.00	35,513.99	5.200	5.18	0.02	0.02	0.02
96,574,790.710	FIRST AMERICAN FUNDS GOVT MMF FGXXX 31846V33	96,574,790.71	96,574,790.71	100.0000	96,574,790.71	0.00	5,050,861.55	5.230	5.21	2.94	2.94	2.94
2,377,909.100	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX 38141W27	2,377,909.10	2,377,909.10	100.0000	2,377,909.10	0.00	124,126.86	5.220	5.20	0.07	0.07	0.07
153,850.570	JPMORGAN US GOVT MMF OGVXX 4812C067	153,850.57	153,850.57	100.0000	153,850.57	0.00	8,000.23	5.200	5.18	0.00	0.00	0.00

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<b>MONEY MARKET</b>												
<b>GOVERNMENT MMF</b>												
99,789,511.700	GOVERNMENT MMF	99,789,511.70	99,789,511.70		99,789,511.70	0.00	5,218,503	5.230	5.21	3.04	3.03	3.03
99,789,511.700	<b>TOTAL MONEY MARKET</b>	99,789,511.70	99,789,511.70		99,789,511.70	0.00	5,218,503	5.230	5.21	3.04	3.03	3.03
<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
25,000,000.000	NORDEA BANK ABP YCD FRN 05/13/2024 65558UP6	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	1,465,000.00	5.860	5.86	0.76	0.76	0.76
25,000,000.000	TORONTO DOMINION BK YCD FRN 10/25/2024 89115BGZ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	1,467,500.00	5.870	5.87	0.76	0.76	0.76
25,000,000.000	TORONTO DOMINION BK YCD FRN 07/03/2024 89115BQQ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	1,487,500.00	5.950	5.95	0.76	0.76	0.76
75,000,000.000	<b>YANKEE CD FRN</b>	75,000,000.00	75,000,000.00		75,000,000.00	0.00	4,420,000	5.893	5.89	2.28	2.28	2.28
75,000,000.000	<b>TOTAL YANKEE CD FRN</b>	75,000,000.00	75,000,000.00		75,000,000.00	0.00	4,420,000	5.893	5.89	2.28	2.28	2.28
3,306,031,493.980	<b>TOTAL PORTFOLIO</b>	3,262,691,341.03	3,285,355,393.76		3,285,355,393.76	0.00	182,659,996	5.560	5.02	100.00	99.88	99.89