



**Colorado Core Third Quarter Report 2021
For the period ended September 30, 2021**

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Barbette Reimer	

General Administration and Distribution Consulting

Elevate Business Solutions, LLC

Tim Kauffman	Bob Krug
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Custodian

U.S. Bank N.A.

Auditor

BKD LLP

Credit Rating

Fitch
AAAf/S1

303-296-6340 ♦ 800-541-2953

www.csafe.org

CORE SUMMARY

- ◆ Colorado Core investments primary included, highly rated commercial paper, Colorado Depositories in which the deposits are collateralized at 102% of market value under the provisions of the Public Depository Protection Act and other Colorado LGIP funds inclusive of other funds offered by the Trust as allowed for by C.R.S 24-75-601.1(1)(i).
- ◆ Colorado Core is rated AAf/S1 by Fitch Ratings.
- ◆ Colorado Core follows guidelines presented in GASB 72 and 31
- ◆ Colorado Core will acquire a security or other investment if the investment has a remaining maturity of 3 years or less.
- ◆ The weighted average maturity of the portfolio shall not exceed 180 days.
- ◆ The weighted average life of the portfolio shall not exceed 1 year.
- ◆ Colorado Core seeks to maintain, but does not guarantee, a constant net asset value at \$2.00 per share.
- ◆ The Investment Advisor is Morgan Stanley Smith Barney, LLC.
- ◆ The Administrator is LT Trust

DISCLOSURE STATEMENT

As Chairman of the CSAFE Board of Trustees, I hereby attest that CSAFE is in compliance with the provisions of Part 7, Article 75 Title 24, C.R.S., and all other applicable laws and regulations. Additionally, I attest that the Commissioner and the Board of Trustees consent to the disclosure of such information by Securities Commissioner as provided for in Section §11-51-908, C.R.S.



Alan Krcmarik, Chairman CSAFE Board of Trustees

STATEMENT OF OPERATIONS

	For the Period Ending				Year-to-Date
	3/31/2021	6/30/2021	9/30/2021	12/31/2021	
Gross Investment Income	\$1,533,016	\$1,416,399	\$1,373,082		\$4,322,497
Expenses					
Activity & Transaction Fees	\$4,052	\$6,597	\$6,855		\$17,503
Audit Fees	\$11,743	\$5,179	-		\$16,922
Admin Fees	\$121,681	\$130,115	\$145,243		\$397,039
Advisory Fees	\$462,386	\$537,337	\$635,980		\$1,635,703
Association Dues	-	\$951	\$228		\$1,179
Board/Trustee Expenses	\$915	\$4,430	\$685		\$6,030
Consulting Service Fees	\$146,017	\$152,751	\$167,656		\$466,424
Custodial Fees	-	\$30,227	-		\$30,227
Insurance	-	-	-		-
Internet/Website	\$706	\$1,030	\$1,037		\$2,772
Legal Fees	\$602	\$1,185	\$1,471		\$3,258
Miscellaneous Expenses & Fees	\$2	-	-		\$2
Pricing	\$1,839	\$8,191	\$6,423		\$16,452
Rating Agency Fee	-	-	-		-
Fund Fee Waiver	(\$115,016)	(\$160,966)	(\$200,836)		(\$476,818)
MS Fee Waiver	-	(\$33,868)	(\$66,360)		(100,228.41)
Undistributed Fund Exp	\$174,830	\$168,458	\$251,083		\$594,371
Total	\$809,756	\$851,616	\$949,464		\$2,610,836
Net Investment Income	\$723,260	\$564,783	\$423,618		\$1,711,661

STATEMENT OF CHANGES IN NET SHARES

Shares Purchased	269,327,197	375,932,275	248,585,561	893,845,033
Shares Redeemed	(182,688,087)	(129,957,662)	(129,693,692)	(442,339,441)
Net Change in Share Transactions	86,639,110	245,974,613	118,891,869	451,505,592
Investment activities:				
Net Investment Income	361,630	282,392	211,809	855,830
Net Change in Shares	87,000,740	246,257,005	119,103,678	452,361,422
Net Shares at Beginning of Period	925,755,856	1,012,756,596	1,259,013,601	925,755,856
Net Shares at End of Period	1,012,756,596	1,259,013,601	1,378,117,278	1,378,117,278

STATEMENT OF NET ASSETS

Assets

Investments in securities (Market Value)				
U.S. Agency Floating	\$30,008,630	\$10,002,420	\$10,000,750	
Bank Commercial Paper	\$120,354	\$120,357	\$120,360	
Commercial Paper	\$116,077,418	\$264,835,780	\$326,871,166	
Interest Bearing Commercial Paper	\$375,040,715	\$515,051,915	\$375,037,595	
Asset Backed Fixed Commercial Paper	\$328,419,790	\$419,232,695	\$594,319,601	
Asset Backed Floating Commercial Paper	\$60,000,000	\$61,002,730	\$100,001,200	
Corporate Bonds	\$394,319,116	\$278,205,542	\$240,364,054	
Yankee CD Fixed	\$100,106,254	\$60,015,165	\$110,013,585	
Yankee CD Floating	\$265,053,985	\$265,061,510	\$355,035,635	
Total investment in securities	\$1,669,146,261	\$1,873,528,113	\$2,111,763,946	
Cash and cash equivalents	\$356,793,159	\$644,977,110	\$644,976,283	
Accrued Interest	\$736,854	\$620,204	\$562,220	
Total Assets	\$2,026,676,274	\$2,519,125,427	\$2,757,302,449	

Liabilities

Participant Distribution Payable	\$69,488	\$48,974	\$2,152	
Accrued Expenses	\$323,604	\$312,437	\$340,577	
Total Liabilities	\$393,091	\$361,410	\$342,730	
Net Assets	\$2,026,283,183	\$2,518,764,017	\$2,756,959,720	
Total Capital	\$2,025,513,193	\$2,518,027,202	\$2,756,234,558	
Unrealized Fair Market Value Adjustment	\$769,990	\$736,814	\$607,608	
Net Assets	\$2,026,283,183	\$2,518,764,017	\$2,756,842,166	

COLORADO CORE

For the period ending September 30, 2021

PORTFOLIO ASSETS

Security Description	Fitch Credit Rating	Moody's Credit Rating	S&P Credit Rating	Yield	Maturity	Cost	Book Value	Market Value ⁽¹⁾	% of Assets
U.S. Agencies Floating Rate									
FED FARM CREDIT BANK	NR	NR	NR	0.125	11/16/2021	9,999,326.01	9,999,958.10	10,000,750.00	0.36%
Total						9,999,326.01	9,999,958.10	10,000,750.00	0.36%
Commercial Paper ⁽³⁾									
BANK OF NOVA SCOTIA	F1+	P-1	A-1	0.203	9/1/2022	24,949,305.56	24,953,472.23	24,956,125.00	0.91%
CA IMPERIAL BK COMM	F1+	P-1	A-1	0.203	12/16/2021	24,966,805.56	24,989,444.45	24,995,350.00	0.91%
DNB BANK ASA	NR	P-1	A-1+	0.173	3/28/2022	49,936,013.89	49,957,972.22	49,972,900.00	1.81%
MACQUARIE BANK LTD	F1	P-1	A-1	0.183	10/25/2021	14,986,500.00	14,998,200.00	14,998,890.00	0.54%
MACQUARIE BANK LTD	F1	P-1	A-1	0.157	2/8/2022	12,040,713.13	12,043,255.35	12,042,806.15	0.44%
MACQUARIE BANK LTD	F1	P-1	A-1	0.152	2/17/2022	24,980,937.50	24,985,520.83	24,983,775.00	0.91%
MACQUARIE BANK LTD	F1	P-1	A-1	0.157	3/1/2022	24,981,378.47	24,983,746.53	24,982,150.00	0.91%
NATIXIS NY BRANCH	F1	P-1	A-1	0.203	11/1/2021	49,946,388.89	49,991,388.89	49,996,450.00	1.81%
SOCIETE GENERALE	F1	P-1	A-1	0.193	10/5/2021	14,985,750.00	14,999,683.33	14,999,850.00	0.54%
SOCIETE GENERALE	F1	P-1	A-1	0.162	3/31/2022	9,991,333.33	9,991,955.55	9,992,920.00	0.36%
UNITED OVERSEAS BANK	F1+	P-1	A-1+	0.152	3/2/2022	24,972,083.33	24,984,166.66	24,983,950.00	0.91%
UNITED OVERSEAS BANK	F1+	P-1	A-1+	0.152	3/9/2022	49,943,229.17	49,966,875.00	49,966,000.00	1.81%
Total						326,680,438.83	326,845,681.04	326,871,166.15	11.86%
Interest Bearing Commercial Paper ⁽³⁾									
CA IMPERIAL BK COMM	F1+	P-1	A-1	0.170	6/1/2022	25,000,000.00	25,000,000.00	25,000,225.00	0.91%
ROYAL BANK OF CANADA	F1+	P-1	A-1+	0.200	6/24/2022	25,000,000.00	25,000,000.00	25,000,000.00	0.91%
ROYAL BANK OF CANADA	F1+	P-1	A-1+	0.280	10/29/2021	25,000,000.00	25,000,000.00	25,002,600.00	0.91%
ROYAL BANK OF CANADA	F1+	P-1	A-1+	0.168	8/3/2022	25,000,000.00	25,000,000.00	25,000,850.00	0.91%
SOCIETE GENERALE	F1	P-1	A-1	0.182	10/28/2021	25,000,000.00	25,000,000.00	25,001,400.00	0.91%
SOCIETE GENERALE	F1	P-1	A-1	0.179	11/1/2021	25,000,000.00	25,000,000.00	25,002,275.00	0.91%
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	0.184	10/19/2021	19,998,669.34	19,999,931.37	20,000,880.00	0.73%
TORONTO DOMINION BK	F1+	P-1	A-1+	0.250	5/3/2022	25,000,000.00	25,000,000.00	25,012,775.00	0.91%
TORONTO DOMINION BK	F1+	P-1	A-1+	0.230	5/19/2022	25,000,000.00	25,000,000.00	25,010,150.00	0.91%
TORONTO DOMINION BK	F1+	P-1	A-1+	0.200	6/23/2022	25,000,000.00	25,000,000.00	25,003,200.00	0.91%
TORONTO DOMINION BK	F1+	P-1	A-1+	0.190	7/21/2022	24,997,689.25	24,997,960.69	25,000,000.00	0.91%
TOYOTA MOTOR CREDIT	F1	P-1	A-1+	0.150	1/24/2022	50,000,000.00	50,000,000.00	50,001,700.00	1.81%
WESTPAC BANKING CORP	F1	P-1	A-1+	0.139	1/10/2022	55,000,000.00	55,000,000.00	55,001,540.00	2.00%
Total						374,996,358.59	374,997,892.06	375,037,595.00	13.64%
Asset Backed Fixed Commercial Paper									
BRITANNIA FUNDING CO	NR	P-1	A-1	0.193	11/4/2021	24,975,854.17	24,995,513.89	24,996,850.00	0.91%
BRITANNIA FUNDING CO	NR	P-1	A-1	0.162	1/10/2022	24,979,888.89	24,988,777.78	24,988,375.00	0.91%
BRITANNIA FUNDING CO	NR	P-1	A-1	0.162	2/15/2022	24,979,666.67	24,984,777.78	24,983,700.00	0.91%
BRITANNIA FUNDING CO	NR	P-1	A-1	0.173	2/24/2022	26,576,133.89	26,581,660.78	26,581,539.60	0.96%
CEDAR SPRINGS CAP	F1	P-1	A-1	0.173	3/14/2022	24,978,868.06	24,980,638.89	24,983,375.00	0.91%
CEDAR SPRINGS CAP	F1	P-1	A-1	0.180	12/20/2021	25,000,000.00	25,000,000.00	25,000,100.00	0.91%
COLLAT COMM PAPER V	F1+	P-1	A-1	0.203	10/13/2021	24,974,444.44	24,998,333.33	24,999,200.00	0.91%
COLLAT CP FLEX CO	F1+	P-1	A-1	0.213	10/18/2021	7,890,783.33	7,899,216.58	7,899,636.60	0.29%
COLUMBIA FUNDING CO	NR	P-1	A-1	0.203	10/7/2021	24,974,444.44	24,999,166.67	24,999,600.00	0.91%
CONCORD MINUTEMEN	NR	P-1	A-1	0.183	3/1/2022	24,976,250.00	24,981,125.00	24,981,950.00	0.91%
CROWN POINT CAPITAL	F1	P-1	A-1	0.180	12/7/2021	25,000,000.00	25,000,000.00	25,001,400.00	0.91%
CROWN POINT CAPITAL	F1	P-1	A-1	0.190	2/11/2022	25,000,000.00	25,000,000.00	25,001,850.00	0.91%
HALKIN FINANCE LLC	NR	P-1	A-1	0.203	10/1/2021	24,974,583.33	25,000,000.00	24,999,950.00	0.91%
HALKIN FINANCE LLC	NR	P-1	A-1	0.203	10/6/2021	24,974,583.33	24,999,305.56	24,999,675.00	0.91%
HALKIN FINANCE LLC	NR	P-1	A-1	0.203	10/8/2021	14,984,750.00	14,999,416.67	14,999,730.00	0.54%
INSTIT SECD FNDG LLC	NR	P-1	A-1	0.142	10/4/2021	24,995,527.78	24,999,708.33	24,999,575.00	0.91%
INSTIT SECD FNDG LLC	NR	P-1	A-1	0.152	11/17/2021	19,992,583.33	19,996,083.33	19,996,220.00	0.73%
INSTIT SECD FNDG LLC	NR	P-1	A-1	0.152	1/5/2022	24,989,583.33	24,990,000.00	24,991,775.00	0.91%
IONIC CAPITAL II TR	NR	P-1	A-1	0.183	3/11/2022	49,937,000.00	49,959,750.00	49,967,600.00	1.81%
LIME FUNDING LLC	NR	P-1	A-1	0.152	10/14/2021	24,985,937.50	24,998,645.83	24,999,125.00	0.91%
MACKINAC FUNDING CO	NR	P-1	A-1	0.163	3/8/2022	24,970,000.00	24,982,444.44	24,979,800.00	0.91%
REGATTA FUNDING CO	NR	P-1	A-1	0.183	1/26/2022	24,977,250.00	24,985,375.00	24,986,975.00	0.91%
RIDGEFIELD FUNDING	NR	P-1	A-1	0.203	10/5/2021	24,974,861.11	24,999,444.44	24,999,700.00	0.91%
RIDGEFIELD FUNDING	NR	P-1	A-1	0.183	3/7/2022	24,974,250.00	24,980,375.00	24,981,900.00	0.91%
Total						594,037,243.60	594,299,759.30	594,319,601.20	21.62%
Asset Backed Floating Commercial Paper									
CHESHAM SERIES 4	NR	P-1	A-1	0.164	1/20/2022	50,000,000.00	50,000,000.00	49,998,150.00	1.81%
CHESHAM SERIES 4	NR	P-1	A-1	0.155	2/16/2022	25,000,000.00	25,000,000.00	25,001,425.00	0.91%
CHESHAM SERIES 4	NR	P-1	A-1	0.152	2/28/2022	25,000,000.00	25,000,000.00	25,001,625.00	0.91%
Total						100,000,000.00	100,000,000.00	100,001,200.00	3.63%

Corporate Bond

APPLE INC	NR	Aa1	AA+	0.625	2/9/2022	19,972,874.05	19,862,344.60	19,882,120.32	0.72%
APPLE INC	NR	Aa1	AA+	0.477	5/11/2022	7,551,711.64	7,516,928.97	7,519,795.07	0.27%
AUST & NZ BANKING	NR	Aa3	AA-	1.000	11/23/2021	14,616,415.00	14,459,298.36	14,466,892.05	0.52%
AUST & NZ BANKING	A+	Aa3	AA-	0.621	11/21/2022	1,000,000.00	1,000,000.00	1,005,083.00	0.04%
CHEVRON CORP	NR	Aa2	AA-	0.598	3/3/2022	4,263,472.32	4,239,918.92	4,243,654.45	0.15%
COMMONWEALTH BK AUST	A+	Aa3	AA-	0.815	3/10/2022	23,035,887.55	22,913,725.97	22,965,739.12	0.83%
COMMONWEALTH BK AUST	A+	Aa3	AA-	0.813	3/16/2023	5,053,950.00	5,031,724.75	5,047,845.00	0.18%
EXXON MOBIL CORP	NR	Aa2	AA	0.455	8/16/2022	20,029,600.00	20,008,615.32	20,068,900.00	0.73%
MET LIFE GLOBAL FDG	AA-	Aa3	AA-	0.370	1/7/2024	10,011,300.00	10,009,110.42	10,031,290.00	0.36%
MET TOWER GLOBAL FDG	AA-	Aa3	AA-	0.599	1/17/2023	25,058,650.00	25,025,474.25	25,133,775.00	0.91%
NATL AUSTRALIA BK	AA	Aa3	AA-	0.834	11/4/2021	10,860,000.00	10,827,292.87	10,825,032.48	0.39%
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	0.635	6/10/2022	2,008,480.00	2,001,982.34	2,007,152.00	0.07%
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	0.559	7/12/2022	1,000,000.00	1,000,000.00	1,003,401.00	0.04%
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	0.415	1/21/2022	9,858,579.77	9,858,579.77	9,878,030.14	0.36%
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	0.399	1/10/2023	13,025,090.00	13,010,988.67	13,038,623.00	0.47%
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	0.409	10/21/2023	24,041,456.60	24,031,055.80	24,104,384.32	0.87%
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	0.360	4/26/2024	5,153,748.50	5,153,748.50	5,165,594.20	0.19%
TOYOTA MOTOR CREDIT	A+	A1	A+	0.808	1/11/2022	1,447,312.30	1,436,245.89	1,437,736.55	0.05%
TOYOTA MOTOR CREDIT	A+	A1	A+	0.524	5/17/2022	4,015,400.00	4,004,054.50	4,011,120.00	0.15%
TOYOTA MOTOR CREDIT	A+	A1	A+	0.428	10/7/2021	3,000,000.00	3,000,000.00	3,000,084.00	0.11%
US BANK NA CINCINNAT	AA-	A1	AA-	0.505	11/16/2021	25,065,500.00	25,003,621.39	25,003,600.00	0.91%
US BANK NA CINCINNAT	AA-	A1	AA-	0.571	5/23/2022	10,505,940.00	10,501,334.46	10,524,202.50	0.38%
Total						240,575,367.73	239,896,045.75	240,364,054.18	8.70%

Yankee CD Fixed Rate Interest Bearing

MIZUHO BANK LTD/NY	F1	P-1	A-1	0.230	11/16/2021	25,000,000.00	25,000,000.00	25,005,225.00	0.91%
MIZUHO BANK LTD/NY	F1	P-1	A-1	0.160	1/18/2022	9,999,999.65	9,999,999.79	10,001,310.00	0.36%
OVERSEA-CHINESE BK	F1+	P-1	A-1	0.160	2/14/2022	49,997,016.47	49,998,112.74	50,004,550.00	1.81%
SUMITOMO MITSUI BANK	F1	P-1	A-1	0.170	2/1/2022	25,000,000.00	25,000,000.00	25,002,500.00	0.91%
Total						109,997,016.12	109,998,112.53	110,013,585.00	3.99%

Yankee CD Floating Rate Interest Bearing

BANK OF MONTREAL	F1+	P-1	A-1	0.190	8/18/2022	50,000,000.00	50,000,000.00	49,991,150.00	1.81%
BANK OF MONTREAL	F1+	P-1	A-1	0.200	9/27/2022	30,000,000.00	30,000,000.00	30,000,300.00	1.09%
BANK OF NOVA SCOTIA	F1+	P-1	A-1	0.220	2/25/2022	25,000,000.00	25,000,000.00	25,009,325.00	0.91%
BANK OF NOVA SCOTIA	F1+	P-1	A-1	0.230	5/11/2022	25,000,000.00	25,000,000.00	25,009,875.00	0.91%
BANK OF NOVA SCOTIA	F1+	P-1	A-1	0.190	8/5/2022	34,999,999.70	34,999,999.74	35,000,490.00	1.27%
CA IMPERIAL BK COMM	F1+	P-1	A-1	0.200	9/9/2022	25,000,000.00	25,000,000.00	25,002,400.00	0.91%
NORDEA BANK ABP	F1+	P-1	A-1+	0.226	3/10/2022	14,995,350.00	14,998,529.64	15,007,275.00	0.54%
NORDEA BANK ABP	F1+	P-1	A-1+	0.232	3/18/2022	15,000,000.00	15,000,000.00	15,007,830.00	0.54%
NORDEA BANK ABP NY	NR	NR	NR	0.155	8/19/2022	50,000,000.00	50,000,000.00	50,003,000.00	1.81%
ROYAL BANK OF CANADA	F1+	P-1	A-1+	0.161	2/23/2022	25,000,000.00	25,000,000.00	25,003,325.00	0.91%
SUMITOMO MITSUI BANK	F1	P-1	A-1	0.200	11/12/2021	24,999,999.89	24,999,999.89	25,003,150.00	0.91%
WESTPAC BANKING CORP	F1	P-1	A-1+	0.180	9/1/2022	35,000,000.00	35,000,000.00	34,997,515.00	1.27%
Total						354,995,349.59	354,998,529.27	355,035,635.00	12.88%

Bank Commercial Paper ⁽³⁾

US BANK NA CP SWEEP	F1+	P-1	A-1+	0.010	10/1/2021	120,359.93	120,359.93	120,359.93	0.00%
Total						120,359.93	120,359.93	120,359.93	0.00%

Collateralized Bank Deposits ⁽²⁾

GWB-PROMONTORY III	NR	NR	NR	0.041	10/1/2021	8,184,443.67	8,184,443.67	8,184,443.67	0.30%
						8,184,443.67	8,184,443.67	8,184,443.67	0.30%

Money Market Funds ⁽³⁾

FIRST AMERICAN FUNDS	NR	NR	AAA	0.026	10/1/2021	11,005,215.84	11,005,215.84	11,005,215.84	0.40%
						11,005,215.84	11,005,215.84	11,005,215.84	0.40%

LGIPs ⁽³⁾

CSAFE CASH	NR	NR	NR	0.140	10/1/2021	625,786,623.74	625,786,623.74	625,786,623.74	22.70%
Total						625,786,623.74	625,786,623.74	625,786,623.74	22.70%
ACCRUED INTEREST						562,219.70	562,219.70	562,219.70	0.01%

Total Assets ⁽⁴⁾

						2,756,939,963.35	2,756,694,840.93	2,757,302,449.41	100%
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Net Asset Value Per Share

\$ 2.00000000

Notes:

- 1) All of the securities held in the portfolio are valued daily using a third party pricing service (ICE Data Service). Other assets in the portfolio such as repurchase agreements, money market funds and bank deposits are valued at cost.
- 2) In October 2008, the FDIC insurance limit was raised to \$250,000. All bank deposits in amounts greater than \$250,000 were collateralized according to the regulations of the Public Deposit Protection Act.
- 3) Commercial paper and money market funds are not assigned long-term credit ratings.
- 4) The information contained in this statement is unaudited. Audited financial statements are completed annually and are available at www.csafe.org

QUARTERLY SUMMARY	
Net Assets	\$2,756,234,557.90
30 Day Yield	0.04%
7 Day Yield	0.04%
Expense Ratio	0.143
Weighted Avg Maturity (days)	47.15
Weighted Avg Life (days)	126.09
Net Asset Value Per Share	\$2.00

COLORADO CORE Diversification Report

Issuer	Percentage of Holdings	Percentage of Total Issue/ Program Outstanding Held
APPLE INC	0.99	0.34
AUSTRALIA NEW ZEALAND BANKING GROUP	0.56	0.10
BANK OF MONTREAL	2.90	4.00
BANK OF NOVA SCOTIA BNS	3.08	0.86
BANK OF NOVA SCOTIA BNSPP	0.91	0.02
BRITANNIA FUNDING CO LLC	3.68	5.76
CA IMPERIAL BK OF COMMERCE NY	2.72	0.45
CEDAR SPRINGS CAPITAL CO	1.81	3.34
CHESHAM FIN LTD SERIES 4	3.63	20.00
CHEVRON CORP	0.15	0.12
COLLAT COMM PAPER V CO	0.91	0.14
COLLAT CP FLEX CO LLC	0.29	0.10
COLUMBIA FUNDING CO	0.91	2.20
COMMONWEALTH BANK AUST	1.01	0.58
CONCORD MINUTEMEN CAP	0.91	0.72
CROWN POINT CAPITAL CO	1.81	0.47
CSAFE CASH LGIP	22.70	NA
DNB BANK ASA	1.81	0.21
EXXON MOBIL CORP	0.73	0.16
FED FARM CREDIT BANK	0.36	NA
FIRST AMERICAN FUNDS GOVT MMF	0.40	NA
GREAT WESTERN BANK	0.30	NA
HALKIN FINANCE LLC	2.36	2.76
INSTITUTIONAL SECURED FUNDING LLC	2.54	3.70
IONIC CAPITAL II TRUST	1.81	0.77
LIME FUNDING LLC	0.91	1.30
MACKINAC FUNDING CO LLC	0.91	1.15
MACQUARIE BANK LIMITED	2.79	0.47
MET LIFE GLOB FUNDING I	0.36	0.04
METLIFE INSURANCE	0.91	0.36
MIZUHO BANK LTD/NY	1.27	0.44
NATIONAL AUSTRALIA BANK NY	0.39	0.06
NATIXIS NY BRANCH	1.81	0.79
NEW YORK LIFE CAPITAL CORP	2.00	11.13
NORDEA BANK ABP	1.09	0.26
NORDEA BANK ABP NEW YORK	1.81	0.44
OVERSEA-CHINESE BK CO NY	1.81	5.00
REGATTA FUNDING CO LLC	0.91	5.00
RIDGEFIELD FUNDING CO LLC	1.81	0.55
ROYAL BANK OF CANADA RBC	0.91	0.23
ROYAL BANK OF CANADA RYCP	0.91	0.23
ROYAL BANK OF CANADA RYNYCP	1.81	0.47
SOCIETE GENERALE	2.72	0.40
SUMITOMO MITSUI BANKING	1.81	0.88
SVENSKA HANDELSBANKEN AB	0.73	0.10
TORONTO DOMINION BANK	3.63	0.24
TOYOTA MOTOR CREDIT CORP TOYCC	1.81	0.40
TOYOTA MOTOR CREDIT CORP TOYOTA	0.31	0.07
UNITED OVERSEAS BANK LTD	2.72	12.49
US BANK NA	1.29	0.18
WESTPAC BANKING CORP	3.27	0.83
Grand Total	100.00	