



**Colorado Core Second Quarter Report 2023
For the period ended June 30, 2023**

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General Administration and Distribution Consulting

Elevate Business Solutions, LLC

Tim Kauffman	Bob Krug
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Custodian

U.S. Bank N.A.

Auditor

FORVIS, LLP

Credit Rating

Fitch
AAAf/S1

303-296-6340 ◆ 800-541-2953

www.csafe.org

CORE SUMMARY

- ◆ Colorado Core investments primarily include 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 AAAs/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 American 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				
	3/31/2023	6/30/2023	9/30/2023	12/31/2023	Year-to-Date
Gross Investment Income	\$33,923,393	\$36,272,947	-	-	\$70,196,339
Expenses					
Activity & Transaction Fees	\$4,463	\$5,567			\$10,030
Audit Fees	\$20,855	\$2,741			\$23,596
Admin Fees	\$172,231	\$171,571			\$343,802
Advisory Fees	\$654,478	\$651,970			\$1,306,448
Association Dues	-	-			-
Board/Trustee Expenses	\$1,337	\$5,326			\$6,663
Consulting Service Fees	\$206,677	\$205,885			\$412,563
Custodial Fees	-	\$24,789			\$24,789
Insurance	-	-			-
Internet/Website	\$507	\$780			\$1,288
Legal Fees	\$505	\$1,199			\$1,704
Miscellaneous Expenses & Fees	\$3	-			\$3
Pricing	\$4,250	\$6,717			\$10,967
Rating Agency Fee	-	-			-
Fund Fee Waiver	(\$206,677)	(\$205,885)			(\$412,563)
MS Fee Waiver	-	-			-
Undistributed Fund Exp	\$243,649	\$227,396			\$471,045
Total	\$1,102,278	\$1,098,055	-	-	\$2,200,334
Net Investment Income	\$32,821,115	\$35,174,891	-	-	\$67,996,006

STATEMENT OF CHANGES IN NET SHARES

Shares Purchased	326,367,169	192,434,418			518,801,587
Shares Redeemed	(175,464,278)	(294,102,009)			(469,566,287)
Net Change in Share Transactions	150,902,892	(101,667,591)	-	-	49,235,301
Investment activities:					
Net Investment Income	16,410,557	17,587,446			33,998,003
Net Change in Shares	167,313,449	(84,080,145)	-	-	83,233,304
Net Shares at Beginning of Period	1,297,349,015	1,464,662,464			1,297,349,015
Net Shares at End of Period	1,464,662,464	1,380,582,319	-	-	1,380,582,319

STATEMENT OF NET ASSETS
Assets

Investments in securities (Market Value)		
Bank Commercial Paper	\$10,344,490	\$10,471,033
Commercial Paper	\$683,286,269	\$741,229,846
Commercial Paper Floating Rate	\$424,799,075	\$449,983,875
Asset Backed Commercial Paper	\$535,464,080	\$636,684,283
Asset Backed Commercial Paper Floating Rate	\$24,963,950	\$24,983,025
Corporate Bonds	\$113,925,377	\$114,096,983
Yankee CD	\$42,385,955	\$42,459,685
Yankee CD Floating Rate	\$325,265,925	\$250,173,525
Total investment in securities	\$2,160,435,122	\$2,270,082,255
Cash and cash equivalents	\$759,428,010	\$481,911,389
Accrued Interest	\$8,591,781	\$8,145,405
Total Assets	\$2,928,454,914	\$2,760,139,049

Liabilities

Participant Distribution Payable	\$1,832	\$3,549
Accrued Expenses	\$412,195	\$398,699
Total Liabilities	\$414,028	\$402,248
Net Assets	\$2,928,040,886	\$2,759,736,801
Total Capital	\$2,929,324,929	\$2,761,164,638
Unrealized Fair Market Value Adjustment	(\$1,284,042)	(\$1,427,837)
Net Assets	\$2,928,040,886	\$2,759,736,801

COLORADO CORE

For the period ending June 30, 2023

PORTFOLIO ASSETS

Security Description	Fitch Credit Rating	Moody's Credit Rating	S&P Credit Rating	Yield	Maturity	Original Cost	Amortized Cost	Market Value ⁽¹⁾	% of Assets
Commercial Paper ⁽³⁾									
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.136	9/27/2023	1,933,333.33	1,975,555.55	1,972,696.00	0.07
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.417	10/23/2023	24,110,416.67	24,584,375.00	24,554,125.00	0.89
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.472	11/8/2023	24,287,319.44	24,522,430.55	24,489,100.00	0.89
CDP FINANCIAL INC	F1+	P-1	A-1+	5.429	1/12/2024	24,025,000.00	24,295,833.33	24,240,375.00	0.88
CDP FINANCIAL INC	F1+	P-1	A-1+	5.693	3/8/2024	23,987,500.00	24,058,750.00	24,013,700.00	0.87
CDP FINANCIAL INC	F1+	P-1	A-1+	5.709	3/13/2024	23,974,354.17	24,038,222.23	23,994,500.00	0.87
CDP FINANCIAL INC	F1+	P-1	A-1+	3.663	7/3/2023	9,637,997.22	9,997,994.44	9,995,790.00	0.36
DBS BANK LTD	F1+	P-1	A-1+	4.979	7/27/2023	24,385,354.17	24,911,708.33	24,904,250.00	0.90
DBS BANK LTD	F1+	P-1	A-1+	5.408	10/12/2023	24,310,937.50	24,624,479.17	24,608,200.00	0.89
DNB BANK ASA	NR	P-1	A-1+	5.254	2/6/2024	23,731,055.56	24,233,055.56	24,142,250.00	0.88
DNB BANK ASA	NR	P-1	A-1+	5.752	3/12/2024	23,966,770.83	24,034,895.83	23,999,100.00	0.87
DNB BANK ASA	NR	P-1	A-1+	5.041	10/10/2023	24,101,666.67	24,656,319.45	24,622,100.00	0.89
DNB BANK ASA	NR	P-1	A-1+	5.043	10/13/2023	24,115,277.78	24,646,111.11	24,610,325.00	0.89
DEXIA CREDIT LOCAL	F1+	P-1	A-1+	5.193	12/15/2023	23,916,666.67	24,420,138.89	24,352,725.00	0.88
MIZUHO BANK LTD/NY	F1	P-1	A-1+	4.994	7/26/2023	24,383,468.75	24,914,843.75	24,907,975.00	0.90
NATL AUSTRALIA BK	F1	P-1	A-1+	5.240	2/1/2024	23,750,979.17	24,251,979.17	24,169,300.00	0.88
NATL AUSTRALIA BK	F1	P-1	A-1+	5.161	11/1/2023	24,000,000.00	24,572,916.67	24,526,900.00	0.89
NATIXIS NY BRANCH	F1+	P-1	A-1	5.728	12/5/2023	24,299,770.83	24,399,256.94	24,395,975.00	0.88
NORDEA BANK ABP	F1+	P-1	A-1+	4.952	8/17/2023	24,306,180.56	24,841,701.39	24,831,200.00	0.90
ONTARIO TEACHER FIN	NR	P-1	A-1+	5.140	10/3/2023	24,100,694.44	24,673,611.11	24,646,125.00	0.89
OVERSEA-CHINESE BK	F1+	P-1	A-1+	5.426	8/18/2023	24,679,187.50	24,823,000.00	24,826,500.00	0.90
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.321	2/8/2024	23,730,000.00	24,216,833.33	24,149,350.00	0.88
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	4.990	7/13/2023	24,396,479.17	24,959,083.33	24,954,400.00	0.90
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.430	11/15/2023	24,329,805.56	24,500,996.53	24,492,475.00	0.89
TORONTO DOMINION BK	F1+	P-1	A-1+	5.270	10/23/2023	23,970,902.78	24,595,458.33	24,567,150.00	0.89
TORONTO DOMINION BK	F1+	P-1	A-1+	5.389	11/24/2023	24,014,166.67	24,472,777.78	24,437,625.00	0.89
TOYOTA MOTOR CREDIT	F1	P-1	A-1+	5.357	11/10/2023	24,028,750.00	24,525,166.67	24,497,550.00	0.89
TOYOTA MOTOR CREDIT	F1	P-1	A-1+	5.416	11/17/2023	24,023,006.94	24,495,159.72	24,469,450.00	0.89
UNITED OVERSEAS BANK	F1+	P-1	A-1+	5.376	9/28/2023	24,342,618.06	24,676,756.95	24,654,375.00	0.89
WESTPAC BANKING CORP	F1	P-1	A-1+	5.085	1/26/2024	23,789,263.89	24,293,173.61	24,193,700.00	0.88
WESTPAC BANKING CORP	F1	P-1	A-1+	5.261	2/1/2024	23,752,979.17	24,248,993.06	24,169,000.00	0.88
WESTPAC BANKING CORP	F1	P-1	A-1+	4.083	8/25/2023	19,204,444.44	19,877,777.78	19,841,560.00	0.72
Total						729,586,347.94	742,339,355.56	741,229,846.00	26.88
Commercial Paper Floating Rate ⁽³⁾									
AUST & NZ BANKING	F1	P-1	A-1+	5.620	9/27/2023	25,000,000.00	25,000,000.00	25,018,925.00	0.91
AUST & NZ BANKING	F1	P-1	A-1+	5.620	9/18/2023	25,000,000.00	25,000,000.00	25,018,075.00	0.91
AUST & NZ BANKING	F1	P-1	A-1+	5.310	2/28/2024	50,000,000.00	50,000,000.00	49,925,550.00	1.81
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.810	9/5/2023	50,000,000.00	50,000,000.00	50,044,750.00	1.81
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.620	9/8/2023	25,000,000.00	25,000,000.00	25,024,175.00	0.91
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.310	2/22/2024	25,000,000.00	25,000,000.00	24,967,800.00	0.91
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.310	3/4/2024	25,000,000.00	25,000,000.00	24,961,000.00	0.91
COMMONWEALTH BANK AU	F1	P-1	A-1+	5.830	10/16/2023	25,000,000.00	25,000,000.00	25,036,700.00	0.91
JP MORGAN SECURITIES	F1+	P-1	A-1	5.380	10/18/2023	25,000,000.00	25,000,000.00	24,968,875.00	0.91
NATL AUSTRALIA BANK	F1	P-1	A-1+	5.510	10/6/2023	24,998,562.50	24,999,238.05	25,014,150.00	0.91
NATL AUSTRALIA BANK	F1	P-1	A-1+	5.540	2/5/2024	25,000,000.00	25,000,000.00	25,008,475.00	0.91
NORDEA BANK ABP	F1+	P-1	A-1+	5.310	3/1/2024	25,000,000.00	25,000,000.00	24,971,100.00	0.91
ROYAL BANK OF CANADA	F1+	P-1	A-1+	5.620	9/12/2023	25,000,000.00	25,000,000.00	25,016,625.00	0.91
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.690	6/6/2024	25,000,000.00	25,000,000.00	25,003,600.00	0.91
TORONTO DOMINION BK	F1+	P-1	A-1+	5.780	7/21/2023	25,000,000.00	25,000,000.00	25,008,625.00	0.91
TORONTO DOMINION BK	F1+	P-1	A-1+	5.660	5/20/2024	25,000,000.00	25,000,000.00	24,995,450.00	0.91
Total						449,998,562.50	449,999,238.05	449,983,875.00	16.30
Asset Backed Commercial Paper ⁽³⁾									
ANGLESEA FUNDING LLC	NR	P-1	A-1	5.086	7/5/2023	24,384,187.50	24,986,083.33	24,982,425.00	0.90
ANGLESEA FUNDING LLC	NR	P-1	A-1	5.520	9/1/2023	24,704,298.61	24,767,930.55	24,766,500.00	0.90
ATLANTIC ASSET SEC	F1+	P-1	A-1	5.809	1/4/2024	21,018,036.50	21,024,723.94	21,016,282.85	0.76
ATLANTIC ASSET SEC	F1+	P-1	A-1	3.961	24,019,583.33	24,975,625.00	24,964,650.00	0.90	
ATLANTIC ASSET SEC	F1+	P-1	A-1	5.657	11/3/2023	24,434,006.94	24,525,173.61	24,516,300.00	0.89
CABOT TRAIL FUNDING	NR	P-1	A-1+	5.109	8/21/2023	24,350,694.44	24,822,916.67	24,807,250.00	0.90
CABOT TRAIL FUNDING	NR	P-1	A-1+	5.339	9/21/2023	24,360,833.33	24,703,888.89	24,682,975.00	0.89
CHESHAM SERIES 5	NR	P-1	A-1	5.013	8/1/2023	24,381,583.33	24,894,083.33	24,883,850.00	0.90
CHESHAM SERIES 5	NR	P-1	A-1	5.014	8/2/2023	14,628,950.00	14,934,400.00	14,928,090.00	0.54
COLLAT CP FLEX CO	F1+	P-1	A-1	5.086	7/5/2023	48,726,625.00	49,972,166.67	49,964,850.00	1.81

COLLAT CP FLEX CO	F1+	P-1	A-1	5.663	11/22/2023	24,309,916.67	24,454,000.00	24,441,850.00	0.89
GTA FUNDING LLC	NR	P-1	A-1+	5.746	12/1/2023	10,216,126.67	10,253,223.75	10,249,501.50	0.37
HALKIN FINANCE LLC	NR	P-1	A-1	5.566	9/7/2023	24,683,250.00	24,743,583.33	24,742,925.00	0.90
LIBERTY STREET FDG	NR	P-1	A-1	5.812	1/19/2024	24,206,041.67	24,221,458.34	24,210,550.00	0.88
LIBERTY STREET FDG	NR	P-1	A-1	5.430	11/9/2023	19,472,083.33	19,617,916.66	19,593,000.00	0.71
LIBERTY STREET FDG	NR	P-1	A-1	5.786	12/22/2023	24,317,812.50	24,329,375.00	24,322,975.00	0.88
LMA AMERICAS LLC	F1+	P-1	A-1	5.084	7/17/2023	14,685,416.67	14,966,666.67	14,963,280.00	0.54
LMA AMERICAS LLC	F1+	P-1	A-1	5.334	7/24/2023	14,762,016.67	14,949,783.33	14,947,635.00	0.54
LMA AMERICAS LLC	F1+	P-1	A-1	5.104	8/14/2023	24,371,527.78	24,847,222.22	24,833,125.00	0.90
LMA AMERICAS LLC	F1+	P-1	A-1	5.402	10/5/2023	24,223,437.50	24,650,000.00	24,628,225.00	0.89
LMA AMERICAS LLC	F1+	P-1	A-1	5.700	11/15/2023	10,971,562.50	11,014,531.25	11,009,621.25	0.40
LMA AMERICAS LLC	F1+	P-1	A-1	5.701	11/17/2023	11,781,228.67	11,827,382.84	11,821,922.21	0.43
MACKINAC FUNDING CO	F1+	P-1	A-1	5.099	8/7/2023	48,753,472.22	49,743,055.56	49,720,100.00	1.80
MANHATTAN ASSET FDG	NR	P-1	A-1	5.755	12/11/2023	24,274,187.50	24,374,034.72	24,361,200.00	0.88
PURE GROVE FUNDING	NR	P-1	A-1+	5.278	1/25/2024	23,744,513.89	24,270,555.56	24,182,000.00	0.88
PURE GROVE FUNDING	NR	P-1	A-1+	5.298	10/5/2023	24,023,645.83	24,656,666.67	24,630,925.00	0.89
VERSAILLES COM PAPER	F1	P-1	A-1	5.699	11/3/2023	24,426,041.67	24,521,701.39	24,512,275.00	0.89
Total						628,231,080.72	637,048,149.28	636,684,282.81	23.07

Asset Backed Commercial Paper Floating Rate ⁽³⁾

THUNDER BAY FUNDING	F1+	P-1	A-1+	5.310	11/20/2023	25,000,000.00	25,000,000.00	24,983,025.00	0.91
Total						25,000,000.00	25,000,000.00	24,983,025.00	0.91

Corporate Bond Floating Rate

BANK OF AMERICA NA	AA+	Aa1	A+	5.760	7/8/2024	25,000,000.00	25,000,000.00	25,001,400.00	0.91
BANK OF AMERICA NA	AA+	Aa2	A+	5.410	2/16/2024	50,000,000.00	50,000,000.00	49,963,800.00	1.81
MET LIFE GLOBAL FDG	AA-	Aa3	AA-	5.379	1/7/2024	10,011,300.00	10,002,090.56	9,990,800.00	0.36
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	5.419	10/21/2023	24,041,456.60	23,996,131.00	23,989,160.35	0.87
NEW YORK LIFE GLOBAL	AAA	Aaa	AA+	5.366	4/26/2024	5,153,748.50	5,153,748.50	5,151,823.10	0.19
Total						114,206,505.10	114,151,970.06	114,096,983.45	4.13

Yankee CD

OVERSEA-CHINESE BK	F1+	P-1	A-1+	5.150	7/19/2023	25,004,040.69	25,000,346.34	24,998,850.00	0.91
WESTPAC BANKING CORP	F1	P-1	A-1+	4.220	9/6/2023	17,500,000.00	17,500,000.00	17,460,835.00	0.63
Total						42,504,040.69	42,500,346.34	42,459,685.00	1.54

Yankee CD Floating Rate

BANK OF MONTREAL CHI	F1+	P-1	A-1	5.700	10/4/2023	50,000,000.00	50,000,000.00	50,049,050.00	1.81
BANK OF MONTREAL CHI	F1+	P-1	A-1	5.860	11/2/2023	50,000,000.00	50,000,000.00	50,079,250.00	1.81
BANK OF NOVA SCOTIA	F1+	P-1	A-1	5.760	8/10/2023	50,000,000.00	50,000,000.00	50,027,450.00	1.81
BANK OF NOVA SCOTIA	F1+	P-1	A-1	5.780	10/13/2023	25,000,000.00	25,000,000.00	25,032,125.00	0.91
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.630	7/10/2023	25,000,000.00	25,000,000.00	25,003,350.00	0.91
NORDEA BANK ABP	F1+	P-1	A-1+	5.610	5/13/2024	25,000,000.00	25,000,000.00	24,999,425.00	0.91
SUMITOMO MITSUI BANK	F1	P-1	A-1	5.470	2/12/2024	25,000,000.00	25,000,000.00	24,982,875.00	0.91
Total						250,000,000.00	250,000,000.00	250,173,525.00	9.05

Bank Commercial Paper ⁽³⁾

US BANK NA CP SWEEP	F1+	P-1	A-1+	5.07	7/1/2023	10,471,032.58	10,471,032.58	10,471,032.58	0.38
Total						10,471,032.58	10,471,032.58	10,471,032.58	0.38

Govt Money Market Funds ⁽³⁾

FIRST AMERICAN FUNDS	NR	NR	AAA	5.010	7/1/2023	1,051,815.70	1,051,815.70	1,051,815.70	0.04
GOLDMAN SACHS FIN SQ	NR	NR	AAA	5.020	7/1/2023	8,468,083.52	8,468,083.52	8,468,083.52	0.31
JPMORGAN US GOVT	NR	NR	AAA	4.990	7/1/2023	2,077.11	2,077.11	2,077.11	0.00
Total						9,521,976.33	9,521,976.33	9,521,976.33	0.34

LGIPs ⁽³⁾

CSAFE CASH	AAAmf	NR	NR	5.340	7/1/2023	472,389,412.59	472,389,412.59	472,389,412.59	17.11
Total						472,389,412.59	472,389,412.59	472,389,412.59	17.11
ACCRUED INTEREST						8,145,405.06	8,145,405.06	8,145,405.06	0.29

Total Assets ⁽⁴⁾

2,740,054,363.51	2,761,566,885.85	2,760,139,048.82	99.85
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Net Asset Value Per Share

\$ 2.00

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 <https://csafe.org/>

QUARTERLY SUMMARY

Net Assets	\$2,761,164,638.15
7 Day Yield	5.21%
30 Day Yield	5.20%
Expense Ratio	0.160
Weighted Avg Maturity (days)	59.04
Weighted Avg Life (days)	105.83
Net Asset Value Per Share	\$2.00

COLORADO CORE Diversification Report

Issuer	Percentage of Holdings	Percentage of Total Issue/ Program Outstanding Held
ANGLESEA FUNDING LLC ANGLES	1.80	0.40
ATLANTIC ASSET SEC LLC ATLASS	2.55	0.91
AUSTRALIA NEW ZEALAND BANKING GROUP ANZ	3.62	0.64
BANK OF AMERICA NA BACNA	2.72	0.75
BANK OF MONTREAL BMO	1.81	0.205
BANK OF MONTREAL CHICAGO BMOCHG	1.81	0.205
BANK OF NOVA SCOTIA BNS	2.72	0.32
BRIGHTHOUSE FIN ST FDG BHFSTF	3.66	4.04
CA IMPERIAL BK OF COMMERCE NY CIBCCP	3.62	0.87
CABOT TRAIL FUNDING LLC CABTRF	1.79	1.15
CDP FINANCIAL INC CDPFIN	2.98	0.69
CHESHAM FIN LTD SERIES V BSNCHE	1.44	5.01
COLLAT CP FLEX CO LLC CCPFLX	2.70	0.84
COMMONWEALTH BANK AUSTRALIA CBAPP	0.91	0.75
CSAFE CASH LGIP	17.11	N/A
DBS BANK LTD DBSSP	1.79	0.59
DEXIA CREDIT LOCAL DEXGTD	0.88	1.71
DNB BANK ASA DNB NBK	3.53	0.58
FIRST AMERICAN FUNDS GOVT MMF	0.04	N/A
GOLDMAN SACHS FIN SQ GOV'T INST MMF	0.31	N/A
GTA FUNDING LLC GTAFDG	0.37	0.14
HALKIN FINANCE LLC HALFIN	0.90	0.99
JP MORGAN SECURITIES LLC JPMSCP	0.91	1.68
JPMORGAN US GOVT MMF	0.00	N/A
LIBERTY STREET FDG LLC LIBST	2.47	0.81
LMA AMERICAS LLC LMAUS	3.70	0.93
MACKINAC FUNDING CO LLC MAKFDG	1.80	1.47
MANHATTAN ASSET FDG CO MANASF	0.88	0.41
MET LIFE GLOB FUNDING I MET	0.36	10.00
MIZUHO BANK LTD/NY MIZUNY	0.90	0.70
NATIONAL AUSTRALI BANK NABLTD	3.58	0.48
NATIXIS NY BRANCH NATIXISXDN	0.88	0.37
NEW YORK LIFE CAPITAL CORP NYLIFE	1.06	5.89
NORDEA BANK ABP NDASS	0.91	0.184
NORDEA BANK ABP NORABP	1.81	0.367
ONTARIO TEACHER FIN TRST ONTTEA	0.89	1.54
OVERSEA-CHINESE BANKING OCVCCP	0.90	1.46
OVERSEA-CHINESE BK CO NY OCBONY	0.91	1.47
PURE GROVE FUNDING PGRFDG	1.77	0.71
ROYAL BANK OF CANADA RYNYCP	0.91	0.22
SUMITOMO MITSUI BANKING SUMIBK	0.91	0.17
SVENSKA HANDELSBANKEN AB SVSKHD	3.57	0.52
THUNDER BAY FUNDING LLC TBLLC	0.91	0.31
TORONTO DOMINION BANK TDBANK	3.59	0.35
TOYOTA MOTOR CREDIT CORP TOYCC	1.78	0.33
UNITED OVERSEAS BANK LTD UOBLTD	0.89	0.42
US BANK NA USB	0.38	0.09
VERSAILLES COM PAPER LLC VERSAI	0.89	0.52
WESTPAC BANKING CORP NY WSTNY	0.63	0.12
WESTPAC BANKING CORP WSTPAC	2.48	0.49
Total	99.72	