



**Colorado Core Second Quarter Report 2024  
For the period ended June 30, 2024**

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American Trust

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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

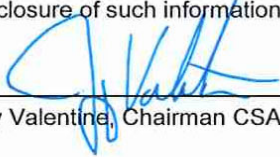
[www.csafe.org](http://www.csafe.org)

## 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 AA Af/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.



Jay Valentine, Chairman CSAFE Board of Trustees

**STATEMENT OF OPERATIONS**

	For the Period Ending				Year-to-Date
	3/31/2024	6/30/2024	9/30/2024	12/31/2024	
<b>Gross Investment Income</b>	\$34,920,694	\$36,641,854			\$71,562,548
<b>Expenses</b>					
Activity & Transaction Fees	\$4,151	\$3,096			\$7,248
Audit Fees	\$21,191	\$3,203			\$24,394
Admin Fees	\$152,481	\$146,640			\$299,121
Advisory Fees	\$579,426	\$619,147			\$1,198,573
Association Dues	-	\$904			\$904
Board/Trustee Expenses	\$2,890	\$5,942			\$8,832
Consulting Service Fees	\$182,977	\$195,520			\$378,497
Custodial Fees	-	\$23,426			\$23,426
Insurance	-	-			-
Internet/Website	\$501	\$673			\$1,174
Legal Fees	\$2,358	\$2,147			\$4,505
Miscellaneous Expenses & Fees	\$3	-			\$3
Pricing	\$3,867	\$6,416			\$10,283
Rating Agency Fee	-	-			-
Fund Fee Waiver	(\$182,977)	(\$195,520)			(\$378,497)
MS Fee Waiver	-	-			-
Undistributed Fund Exp	\$209,009	\$214,885			\$423,894
<b>Total</b>	<b>\$975,876</b>	<b>\$1,026,481</b>			<b>\$2,002,357</b>
<b>Net Investment Income</b>	<b>\$33,944,819</b>	<b>\$35,615,373</b>			<b>\$69,560,192</b>

**STATEMENT OF CHANGES IN NET SHARES**

Shares Purchased	172,957,568	130,960,011	303,917,579
Shares Redeemed	(120,444,013)	(72,267,094)	(192,711,107)
<b>Net Change in Share Transactions</b>	<b>52,513,554</b>	<b>58,692,917</b>	<b>111,206,471</b>
Investment activities:			
Net Investment Income	16,972,409	17,807,687	34,780,096
<b>Net Change in Shares</b>	<b>69,485,964</b>	<b>76,500,604</b>	<b>145,986,567</b>
<b>Net Shares at Beginning of Period</b>	<b>1,212,729,053</b>	<b>1,282,215,017</b>	<b>1,212,729,053</b>
<b>Net Shares at End of Period</b>	<b>1,282,215,017</b>	<b>1,358,715,621</b>	<b>1,358,715,621</b>

**STATEMENT OF NET ASSETS**

**Assets**

Investments in securities (Market Value)		
Bank Commercial Paper	\$10,889,338	\$11,034,672
Commercial Paper	\$556,657,422	\$441,388,509
Commercial Paper Floating Rate	\$325,359,550	\$345,228,140
Asset Backed Commercial Paper	\$838,278,734	\$927,553,111
Asset Backed Commercial Paper Floating Rate	\$75,013,600	\$75,008,375
Corporate Bonds	\$5,150,788	-
US CD Floating Rate	\$75,033,600	\$75,035,750
Yankee CD Floating Rate	\$175,227,950	\$200,243,050
Total investment in securities	<b>\$2,061,610,982</b>	<b>\$2,075,491,607</b>
Cash and cash equivalents	\$496,607,377	\$635,012,519
Accrued Interest	\$6,573,775	\$7,238,829
<b>Total Assets</b>	<b>\$2,564,792,134</b>	<b>\$2,717,742,955</b>

**Liabilities**

Participant Distribution Payable	\$2,947	-\$130
Accrued Expenses	\$351,513	\$371,069
Total Liabilities	<b>\$354,460</b>	<b>\$370,939</b>
<b>Net Assets</b>	<b>\$2,564,437,675</b>	<b>\$2,717,372,016</b>
<b>Total Capital</b>	<b>\$2,564,430,034</b>	<b>\$2,717,431,241</b>
Unrealized Fair Market Value Adjustment	\$640,954	\$339,113
<b>Net Assets</b>	<b>\$2,565,070,988</b>	<b>\$2,717,770,355</b>

# COLORADO CORE

For the period ending June 30, 2024

## PORTFOLIO ASSETS

Security Description	Fitch Credit Rating	Moody's Credit Rating	S&P Credit Rating	Fixed YTM at Issue/FRN Current Yield	Maturity	Original Cost	Amortized Cost	Market Value (1)	% of Assets
<b>Commercial Paper <sup>(3)</sup></b>									
AUST & NZ BANKING	F1+	P-1	A-1+	5.877	7/18/2024	47,896,569.44	49,867,069.44	49,851,900.00	1.83
AUST & NZ BANKING	F1+	P-1	A-1+	5.478	11/18/2024	24,279,583.33	24,482,777.78	24,473,100.00	0.90
AUST & NZ BANKING	F1+	P-1	A-1+	5.471	1/6/2025	25,333,899.75	25,372,397.25	25,364,084.40	0.93
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.937	7/11/2024	23,919,222.22	24,960,555.56	24,951,650.00	0.92
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.404	8/28/2024	48,733,736.11	49,575,472.22	49,543,100.00	1.82
CREDIT AGRICOLE CIB	F1+	P-1	A-1	5.495	11/12/2024	24,202,000.00	24,504,944.44	24,489,825.00	0.90
ING US FUNDING LLC	NR	P-1	A-1	5.511	12/23/2024	24,135,500.00	24,353,472.22	24,339,925.00	0.90
NATL BANK OF CANADA	F1+	P-1	A-1	5.411	4/2/2025	23,703,250.00	24,020,312.50	23,992,125.00	0.88
SKANDINAV ENSKILDA	F1+	P-1	A-1	5.405	9/12/2024	24,331,541.67	24,733,347.22	24,719,650.00	0.91
SKANDINAV ENSKILDA	F1+	P-1	A-1	5.437	11/5/2024	24,231,458.33	24,535,215.28	24,524,575.00	0.90
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.374	12/2/2024	24,003,833.33	24,448,166.66	24,427,475.00	0.90
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.491	2/27/2025	23,993,576.25	24,118,006.82	24,117,300.00	0.89
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.522	4/14/2025	23,677,972.22	23,957,631.94	23,959,425.00	0.88
TORONTO DOMINION BK	F1+	P-1	A-1+	5.534	4/22/2025	23,671,805.56	23,926,527.78	23,932,550.00	0.88
WESTPAC BANKING CORP	F1+	P-1	A-1+	5.910	9/11/2024	23,645,201.39	24,720,500.00	24,723,725.00	0.91
WESTPAC BANKING CORP	F1+	P-1	A-1+	5.518	4/11/2025	23,696,131.94	23,968,527.77	23,978,100.00	0.88
<b>Total</b>						<b>433,455,281.54</b>	<b>441,544,924.88</b>	<b>441,388,509.40</b>	<b>16.25</b>
<b>Commercial Paper Floating Rate <sup>(3)</sup></b>									
BANK OF MONTREAL	F1+	P-1	A-1	5.630	2/28/2025	25,000,000.00	25,000,000.00	25,008,775.00	0.92
BANK OF MONTREAL	F1+	P-1	A-1	5.630	3/4/2025	25,000,000.00	25,000,000.00	25,007,850.00	0.92
BANK OF NOVA SCOTIA	F1+	P-1	A-1	5.910	9/4/2024	50,000,000.00	50,000,000.00	50,041,250.00	1.84
BANK OF NOVA SCOTIA	F1+	P-1	A-1	5.900	10/11/2024	25,000,000.00	25,000,000.00	25,030,800.00	0.92
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.970	7/11/2024	25,000,000.00	25,000,000.00	25,005,000.00	0.92
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.640	3/5/2025	24,999,966.25	24,999,976.97	25,010,125.00	0.92
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.680	6/5/2025	25,000,000.00	25,000,000.00	25,002,075.00	0.92
COMMONWEALTH BANK AU	F1+	P-1	A-1+	5.890	10/4/2024	25,000,000.00	25,000,000.00	25,028,825.00	0.92
NATL BANK OF CANADA	F1+	P-1	A-1	5.900	11/1/2024	50,000,000.00	50,000,000.00	50,068,050.00	1.84
NATL BANK OF CANADA	F1+	P-1	A-1	5.640	2/7/2025	24,999,850.00	24,999,905.82	25,010,850.00	0.92
SKANDINAV ENSKILDA	F1+	P-1	A-1	5.680	4/30/2025	25,000,000.00	25,000,000.00	25,009,600.00	0.92
WESTPAC BANKING CORP	F1+	P-1	A-1+	5.670	4/30/2025	19,999,931.39	19,999,940.43	20,004,940.00	0.74
<b>Total</b>						<b>344,999,747.64</b>	<b>344,999,823.22</b>	<b>345,228,140.00</b>	<b>12.69</b>
<b>Asset Backed Commercial Paper <sup>(3)</sup></b>									
ARMADA FUNDING CO	F1	NR	A-1	5.524	7/9/2024	24,663,159.72	24,969,722.22	24,958,625.00	0.92
ATLANTIC ASSET SEC	F1+	P-1	A-1	5.414	8/1/2024	14,673,783.33	14,931,670.83	14,923,575.00	0.55
ATLANTIC ASSET SEC	F1+	P-1	A-1	5.404	8/16/2024	24,354,687.50	24,832,291.67	24,815,025.00	0.91
ATLANTIC ASSET SEC	F1+	P-1	A-1	5.411	8/30/2024	16,557,027.22	16,850,683.33	16,838,194.00	0.62
BARCLAYS US CCP	F1	P-1	A-1+	5.404	7/8/2024	24,424,333.33	24,974,333.33	24,963,000.00	0.92
BARCLAYS US CCP	F1	P-1	A-1+	5.387	7/15/2024	17,053,385.42	17,464,270.83	17,455,882.50	0.64
BARCLAYS US CCP	F1	P-1	A-1+	5.414	8/5/2024	24,333,930.56	24,871,909.72	24,858,575.00	0.92
BARCLAYS US CCP	F1	P-1	A-1+	5.486	12/2/2024	24,336,208.25	24,428,916.59	24,411,400.00	0.90
CABOT TRAIL FUNDING	NR	P-1	A-1+	5.351	7/30/2024	24,387,375.00	24,894,875.00	24,879,500.00	0.92
CABOT TRAIL FUNDING	NR	P-1	A-1+	5.358	8/23/2024	5,812,295.00	5,954,155.00	5,949,240.00	0.22
CABOT TRAIL FUNDING	NR	P-1	A-1+	5.505	11/14/2024	24,341,166.50	24,493,777.65	24,482,175.00	0.90
CABOT TRAIL FUNDING	NR	P-1	A-1+	5.495	12/5/2024	24,342,395.75	24,416,701.31	24,404,825.00	0.90
CHESHAM SERIES 5	NR	P-1	A-1	5.457	9/25/2024	26,271,202.50	26,657,505.00	26,639,577.00	0.98
COLUMBIA FUNDING CO	NR	P-1	A-1	5.361	8/6/2024	11,196,515.00	11,439,970.00	11,432,932.00	0.42
CONCORD MINUTEMEN	NR	P-1	A-1	5.493	10/15/2024	24,302,833.33	24,606,916.66	24,591,825.00	0.91
CONCORD MINUTEMEN	NR	P-1	A-1	5.550	10/1/2024	25,000,000.00	25,000,000.00	25,000,975.00	0.92
CONCORD MINUTEMEN	NR	P-1	A-1	5.550	10/1/2024	25,000,000.00	25,000,000.00	25,001,025.00	0.92
FAIRWAY FINANCE CO	NR	P-1	A-1	5.598	4/28/2025	18,934,111.11	19,113,722.22	19,117,740.00	0.70
GLENCOVE FUNDING LLC	NR	P-1	A-1	5.515	10/22/2024	24,434,798.50	24,577,034.64	24,566,725.00	0.90
GLENCOVE FUNDING LLC	NR	P-1	A-1	5.496	12/20/2024	24,313,315.75	24,361,569.24	24,351,850.00	0.90
GTA FUNDING LLC	NR	P-1	A-1+	5.373	7/26/2024	48,674,340.28	49,818,402.78	49,790,900.00	1.83
IONIC FUNDING LLC	F1	NR	A-1	5.568	7/12/2024	24,613,958.33	24,958,368.06	24,947,675.00	0.92
IONIC FUNDING LLC	F1	NR	A-1	5.557	7/24/2024	24,835,166.50	24,911,833.24	24,902,450.00	0.92
IONIC FUNDING LLC	F1	NR	A-1	5.498	7/15/2024	24,874,416.50	24,946,722.15	24,935,850.00	0.92
IONIC FUNDING LLC	F1	NR	A-1	5.519	8/2/2024	24,824,944.25	24,878,222.09	24,866,400.00	0.92
LIBERTY STREET FDG	NR	P-1	A-1	5.470	9/26/2024	24,316,527.78	24,678,583.33	24,662,500.00	0.91
LIBERTY STREET FDG	NR	P-1	A-1	5.517	11/20/2024	24,289,055.50	24,471,444.40	24,461,875.00	0.90
LMA AMERICAS LLC	F1+	P-1	A-1	5.527	11/13/2024	14,572,637.50	14,697,937.50	14,691,450.00	0.54
LMA AMERICAS LLC	F1+	P-1	A-1	5.517	11/15/2024	24,289,055.50	24,490,055.52	24,478,400.00	0.90
LMA AMERICAS LLC	F1+	P-1	A-1	5.500	11/26/2024	24,407,062.50	24,448,083.33	24,438,175.00	0.90
LMA AMERICAS LLC	F1+	P-1	A-1	5.487	12/12/2024	24,328,791.50	24,391,833.18	24,382,650.00	0.90
MACKINAC FUNDING CO	NR	P-1	A-1	5.391	7/10/2024	9,776,025.00	9,986,825.00	9,982,170.00	0.37
MACKINAC FUNDING CO	NR	P-1	A-1	5.525	11/19/2024	24,298,916.75	24,474,187.56	24,464,500.00	0.90
PURE GROVE FUNDING	NR	P-1	A-1+	5.955	8/19/2024	23,595,000.00	24,808,763.89	24,805,450.00	0.91
PURE GROVE FUNDING	NR	P-1	A-1+	5.985	9/9/2024	23,599,270.83	24,725,347.22	24,726,100.00	0.91
PURE GROVE FUNDING	NR	P-1	A-1+	5.402	9/19/2024	24,250,388.89	24,708,888.89	24,688,000.00	0.91
PURE GROVE FUNDING	NR	P-1	A-1+	5.985	10/1/2024	23,599,270.83	24,639,027.78	24,642,700.00	0.91

RIDGEFIELD FUNDING	F1+	P-1	A-1	5.405	9/6/2024	24,327,888.89	24,755,263.89	24,737,500.00	0.91
SHEFFIELD RECEIVABLE	F1	P-1	A-1	5.403	8/20/2024	24,338,847.22	24,817,361.11	24,801,150.00	0.91
STARBIRD FUNDING	F1+	P-1	A-1	5.440	11/8/2024	24,220,479.17	24,524,236.11	24,504,550.00	0.90
<b>Total</b>						<b>914,764,567.49</b>	<b>927,971,412.27</b>	<b>927,553,110.50</b>	<b>34.14</b>

**Asset Backed Commercial Paper Floating Rate <sup>(3)</sup>**

COLLAT CP FLEX CO	F1+	P-1	A-1	5.690	1/22/2025	50,000,000.00	50,000,000.00	50,008,250.00	1.84
JUPITER SEC CO LLC	F1+	P-1	A-1	5.640	12/9/2024	25,000,000.00	25,000,000.00	25,000,125.00	0.92
<b>Total</b>						<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>75,008,375.00</b>	<b>2.76</b>

**US CD Floating Rate**

BANK OF AMERICA NA	F1+	P-1	A-1	5.890	9/20/2024	25,000,000.00	25,000,000.00	25,023,850.00	0.92
BANK OF AMERICA NA	F1+	P-1	A-1	5.640	2/14/2025	50,000,000.00	50,000,000.00	50,011,900.00	1.84
<b>Total</b>						<b>75,000,000.00</b>	<b>75,000,000.00</b>	<b>75,035,750.00</b>	<b>2.76</b>

**Yankee CD Floating Rate**

BANK OF MONTREAL CHI	F1+	P-1	A-1	5.880	10/4/2024	50,000,000.00	50,000,000.00	50,051,250.00	1.84
CA IMPERIAL BK COMM	F1+	P-1	A-1	5.890	10/16/2024	25,000,000.00	25,000,000.00	25,031,425.00	0.92
CREDIT AGRICOLE CIB	F1+	P-1	A-1	5.930	8/1/2025	25,000,000.00	25,000,000.00	25,069,425.00	0.92
CREDIT AGRICOLE CIB	F1+	P-1	A-1	5.930	8/28/2025	25,000,000.00	25,000,000.00	25,065,525.00	0.92
MIZUHO BANK LTD NY	F1	P-1	A-1	5.660	2/24/2025	25,000,000.00	25,000,000.00	25,009,775.00	0.92
SUMITOMO MITSUI BANK	F1	P-1	A-1	5.690	4/7/2025	25,000,000.00	25,000,000.00	25,015,750.00	0.92
TORONTO DOMINION BK	F1+	P-1	A-1+	5.670	5/20/2025	25,000,000.00	25,000,000.00	24,999,900.00	0.92
<b>Total</b>						<b>200,000,000.00</b>	<b>200,000,000.00</b>	<b>200,243,050.00</b>	<b>7.36</b>

**Bank Commercial Paper <sup>(3)</sup>**

US BANK NA CP SWEEP	F1	P-1	A-1	5.220	7/1/2024	11,034,671.95	11,034,671.95	11,034,671.95	0.41
<b>Total</b>						<b>11,034,671.95</b>	<b>11,034,671.95</b>	<b>11,034,671.95</b>	<b>0.41</b>

**Govt Money Market Funds <sup>(3)</sup>**

FIRST AMERICAN FUNDS	AAAmmf	NR	AAAm	5.240	7/1/2024	1,108,052.66	1,108,052.66	1,108,052.66	0.04
GOLDMAN SACHS FIN SQ	NR	NR	AAAm	5.210	7/1/2024	8,919,187.98	8,919,187.98	8,919,187.98	0.33
<b>Total</b>						<b>10,027,240.64</b>	<b>10,027,240.64</b>	<b>10,027,240.64</b>	<b>0.37</b>

**LGIPs <sup>(3)</sup>**

CSAFE CASH	AAAmmf	NR	NR	5.500	7/1/2024	624,985,278.18	624,985,278.18	624,985,278.18	23.00
<b>Total</b>						<b>624,985,278.18</b>	<b>624,985,278.18</b>	<b>624,985,278.18</b>	<b>23.00</b>
ACCRUED INTEREST						7,238,829.45	7,238,829.45	7,238,829.45	0.26

**Total Assets <sup>(4)</sup>**

<b>Total Assets <sup>(4)</sup></b>	<b>2,696,505,616.89</b>	<b>2,717,802,180.59</b>	<b>2,717,742,955.12</b>	<b>99.86</b>
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**Net Asset Value Per Share**

<b>Net Asset Value Per Share</b>	<b>\$ 2.00</b>
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**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	\$2,717,431,241.42
Average 7 Day Yield	5.42%
Average Monthly Yield	5.43%
Average Annualized Yield	5.49%
Expense Ratio	0.157
Weighted Avg Maturity (days)	53.92
Weighted Avg Life (days)	105.05
Net Asset Value Per Share	\$2.00

## COLORADO CORE Diversification Report

Issuer	Percentage of Holdings	Percentage of Total Issue/ Program Outstanding Held
ARMADA FUNDING CO LLC ARMFDG	0.92	0.71
ATLANTIC ASSET SEC LLC ATLASS	2.08	0.73
AUSTRALIA NEW ZEALAND BANKING GROUP ANZ	3.67	0.48
BANK OF AMERICA NA BACNA	2.76	0.75
BANK OF MONTREAL BMO	1.84	0.17
BANK OF MONTREAL BMOM	1.84	0.17
BANK OF NOVA SCOTIA BNSPP	2.76	0.68
BARCLAYS US CCP BARCCP	3.38	3.20
BRIGHTHOUSE FIN ST FDG BHFSTF	2.74	2.40
CA IMPERIAL BK COMMERCE NY CIBCCP	3.68	0.59
CABOT TRAIL FUNDING LLC CABTRF	2.94	1.00
CHESHAM FIN LTD SERIES V BSNCHE	0.98	1.77
COLLAT CP FLEX CO LLC CCPFLX	1.84	0.85
COLUMBIA FUNDING CO COLFDG	0.42	0.41
COMMONWEALTH BANK AUSTRALIA CBAPP	0.92	0.23
CONCORD MINUTEMEN CAP CMSERB	2.75	3.72
CREDIT AGRICOLE CIB NY CACPNY	0.90	0.22
CREDIT AGRICOLE CIB NY CANYCD	1.84	0.44
CSAFE CASH LGIP	23.00	N/A
FAIRWAY FINANCE CORP FAIRPP	0.70	0.39
FIRST AMERICAN GOVT MMF FAF	0.04	N/A
GLENCOVE FUNDING LLC GLNCVE	1.80	1.84
GOLDMAN SACHS FIN SQ MMF GS	0.33	N/A
GTA FUNDING LLC GTAFDG	1.83	0.86
ING US FUNDING LLC INGFDL	0.90	0.12
IONIC FUNDING LLC IFIIIA	1.83	0.84
IONIC FUNDING LLC IFMCPA	1.84	4.21
JUPITER SEC CO LLC JSCPP	0.92	0.30
LIBERTY STREET FDG LLC LIBST	1.81	0.52
LMA AMERICAS LLC LMAUS	3.24	0.88
MACKINAC FUNDING CO LLC MAKFDG	1.27	1.01
MIZUHO BANK LTD NY MIZUHO	0.92	0.93
NATIONAL BANK OF CANADA NABKCN	3.64	6.19
PURE GROVE FUNDING PGRFDG	3.64	6.40
RIDGEFIELD FUNDING CO LLC RFAONE	0.91	0.36
SHEFFIELD RECEIVABLES SRCPP	0.91	0.21
SKANDINAV ENSKILDA BANK SEB	2.73	0.43
STARBIRD FUNDING CORP SBIRD	0.90	0.22
SUMITOMO MITSUI BANKING SUMIBK	0.92	1.84
SVENSKA HANDELSBANKEN AB SVSKHD	2.67	0.38
TORONTO DOMINION BANK NY TDNY	0.92	0.78
TORONTO DOMINION BANK TDBANK	0.88	0.74
US BANK NA CP USB	0.41	0.09
WESTPAC BANKING CORP WSTPAC	2.53	0.47
<b>Total</b>	<b>99.75</b>	