



**Colorado Core Fourth Quarter Report 2024
For the period ended December 31, 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

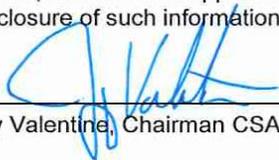
www.csafe.org

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 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 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				
	3/31/2024	6/30/2024	9/30/2024	12/31/2024	Year-to-Date
Gross Investment Income	\$34,920,694	\$36,641,854	\$38,666,529	\$35,678,766	\$145,907,843
Expenses					
Activity & Transaction Fees	\$4,151	\$3,096	\$4,296	\$6,648	\$18,192
Audit Fees	\$21,191	\$3,203	-	\$7,228	\$31,622
Admin Fees	\$152,481	\$146,640	\$156,917	\$157,446	\$613,485
Advisory Fees	\$579,426	\$619,147	\$662,540	\$664,774	\$2,525,887
Association Dues	-	\$904	-	\$721	\$1,625
Board/Trustee Expenses	\$2,890	\$5,942	\$6,639	\$1,674	\$17,146
Consulting Service Fees	\$182,977	\$195,520	\$209,223	\$209,929	\$797,649
Custodial Fees	-	\$23,426	\$22,542	\$23,153	\$69,122
Insurance	-	-	-	\$16,135	\$16,135
Internet/Website	\$501	\$673	\$680	\$724	\$2,578
Legal Fees	\$2,358	\$2,147	\$1,882	\$1,126	\$7,513
Miscellaneous Expenses & Fees	\$3	-	\$66	\$0	\$68
Pricing	\$3,867	\$6,416	\$6,579	\$6,873	\$23,735
Rating Agency Fee	-	-	-	\$20,750	\$20,750
Fund Fee Waiver	(\$182,977)	(\$195,520)	(\$202,179)	(\$230,921)	(\$811,597)
MS Fee Waiver	-	-	-	-	-
Undistributed Fund Exp	\$209,009	\$214,885	\$236,280	\$186,312	\$846,486
Total	\$975,876	\$1,026,481	\$1,105,466	\$1,072,572	\$4,180,395
Net Investment Income	\$33,944,819	\$35,615,373	\$37,561,062	\$34,606,194	\$141,727,448

STATEMENT OF CHANGES IN NET SHARES

Shares Purchased	172,957,568	130,960,011	150,360,099	42,370,518	496,648,195
Shares Redeemed	(120,444,013)	(72,267,094)	(103,512,419)	(158,157,620)	(454,381,146)
Net Change in Share Transactions	52,513,554	58,692,917	46,847,680	(115,787,102)	42,267,049
Investment activities:					
Net Investment Income	16,972,409	17,807,687	18,780,531	17,303,097	70,863,724
Net Change in Shares	69,485,964	76,500,604	65,628,211	(98,484,005)	113,130,773
Net Shares at Beginning of Period	1,212,729,053	1,282,215,017	1,358,715,621	1,424,343,831	1,212,729,053
Net Shares at End of Period	1,282,215,017	1,358,715,621	1,424,343,831	1,325,859,826	1,325,859,826

STATEMENT OF NET ASSETS
Assets

Investments in securities (Market Value)					
Bank Commercial Paper	\$10,889,338	\$11,034,672	\$11,180,538	\$11,316,134	
Commercial Paper	\$556,657,422	\$441,388,509	\$433,738,874	\$462,242,901	
Commercial Paper Floating Rate	\$325,359,550	\$345,228,140	\$370,136,880	\$495,182,345	
Asset Backed Commercial Paper	\$838,278,734	\$927,553,111	\$711,343,260	\$566,942,211	
Asset Backed Commercial Paper Floating Rate	\$75,013,600	\$75,008,375	\$175,014,775	\$175,006,000	
Corporate Bonds	\$5,150,788	-	\$25,000,725	\$25,000,625	
US CD Floating Rate	\$75,033,600	\$75,035,750	\$50,018,150	\$50,010,700	
Yankee CD Floating Rate	\$175,227,950	\$200,243,050	\$325,178,275	\$300,189,975	
Total investment in securities	\$2,061,610,982	\$2,075,491,607	\$2,101,611,477	\$2,085,890,891	
Cash and cash equivalents	\$496,607,377	\$635,012,519	\$741,418,985	\$559,343,076	
Accrued Interest	\$6,573,775	\$7,238,829	\$7,811,141	\$7,710,378	
Receivable - Other	-	-	\$126,806	-	
Total Assets	\$2,564,792,134	\$2,717,742,955	\$2,850,968,409	\$2,652,944,345	

Liabilities

Participant Distribution Payable	\$2,947	(\$130)	\$71	\$6,152	
Accrued Expenses	\$351,513	\$371,069	\$425,854	\$375,003	
Total Liabilities	\$354,460	\$370,939	\$425,925	\$381,155	
Net Assets	\$2,564,437,675	\$2,717,372,016	\$2,850,542,484	\$2,652,563,190	

Total Capital

Unrealized Fair Market Value Adjustment	\$640,954	\$339,113	\$1,854,821	\$843,537	
Net Assets	\$2,565,070,988	\$2,717,770,355	\$2,850,542,484	\$2,652,563,190	

COLORADO CORE

For the period ending December 31, 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
Commercial Paper ⁽³⁾									
AUST & NZ BANKING	F1+	P-1	A-1+	5.471	1/6/2025	25,333,899.75	26,080,751.25	26,081,208.00	0.98
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.426	2/6/2025	9,694,627.70	9,947,399.99	9,954,630.00	0.38
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	5.303	2/18/2025	24,232,569.25	24,828,666.62	24,849,500.00	0.94
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	4.702	4/2/2025	24,460,138.75	24,709,305.48	24,699,800.00	0.93
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	4.603	7/8/2025	24,334,222.00	24,415,110.92	24,409,775.00	0.92
BRITISH COLUMBIA	F1+	P-1	A-1+	4.516	7/14/2025	14,614,999.95	14,644,333.29	14,648,715.00	0.55
BRITISH COLUMBIA	F1+	P-1	A-1+	4.603	7/22/2025	48,559,666.50	48,745,916.52	48,782,000.00	1.84
BRITISH COLUMBIA	F1+	P-1	A-1+	4.521	8/6/2025	25,734,127.74	25,798,758.31	25,807,422.50	0.97
CDP FINANCIAL INC	F1+	P-1	A-1+	5.367	1/14/2025	24,314,875.00	24,952,875.00	24,957,825.00	0.94
CISCO SYSTEMS INC	NR	P-1	A-1+	5.405	1/8/2025	24,327,888.75	24,974,430.55	24,976,050.00	0.94
CISCO SYSTEMS INC	NR	P-1	A-1+	5.349	1/24/2025	24,303,055.50	24,916,944.44	24,927,625.00	0.94
MACQUARIE BANK LTD	F1	P-1	A-1	5.330	1/16/2025	24,344,041.50	24,945,937.49	24,951,075.00	0.94
MACQUARIE BANK LTD	F1	P-1	A-1	5.245	1/29/2025	14,614,620.75	14,940,383.32	14,946,375.00	0.56
NATL BANK OF CANADA	F1+	P-1	A-1	5.411	4/2/2025	23,703,250.00	24,675,812.50	24,713,875.00	0.93
OVERSEA-CHINESE BK	F1+	P-1	A-1+	4.519	4/11/2025	24,674,791.50	24,690,277.62	24,688,550.00	0.93
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.491	2/27/2025	23,993,576.25	24,791,395.80	24,824,275.00	0.93
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.522	4/14/2025	23,677,972.22	24,625,909.72	24,683,350.00	0.93
TORONTO DOMINION BK	F1+	P-1	A-1+	5.534	4/22/2025	23,671,805.56	24,596,083.33	24,654,600.00	0.93
WESTPAC BANKING CORP	F1+	P-1	A-1+	5.518	4/11/2025	23,696,131.94	24,636,805.55	24,686,250.00	0.93
Total						452,286,260.61	461,917,097.70	462,242,900.50	17.42
Commercial Paper Floating Rate ⁽³⁾									
BANK OF MONTREAL	F1+	P-1	A-1	4.660	2/28/2025	25,000,000.00	25,000,000.00	25,005,375.00	0.94
BANK OF MONTREAL	F1+	P-1	A-1	4.660	3/4/2025	25,000,000.00	25,000,000.00	25,005,650.00	0.94
BANK OF NOVA SCOTIA	F1+	P-1	A-1	4.690	9/5/2025	25,000,000.00	25,000,000.00	25,012,525.00	0.94
CA IMPERIAL BK COMM	F1+	P-1	A-1	4.670	3/5/2025	24,999,966.25	24,999,994.13	25,008,225.00	0.94
CA IMPERIAL BK COMM	F1+	P-1	A-1	4.710	6/5/2025	25,000,000.00	25,000,000.00	25,012,725.00	0.94
CANADIAN IMPERIAL	F1+	P-1	A-1	4.690	11/4/2025	25,000,000.00	25,000,000.00	24,998,900.00	0.94
COMMONWEALTH BANK AU	F1+	P-1	A-1+	4.680	9/26/2025	25,000,000.00	25,000,000.00	25,009,250.00	0.94
COMMONWEALTH BANK AU	F1+	P-1	A-1+	4.680	9/29/2025	25,000,000.00	25,000,000.00	25,008,750.00	0.94
NATL BANK OF CANADA	F1+	P-1	A-1	4.670	2/7/2025	24,999,850.00	24,999,984.23	24,999,800.00	0.94
NATL BANK OF CANADA	F1+	P-1	A-1	4.720	11/3/2025	50,000,000.00	50,000,000.00	50,012,000.00	1.89
ROYAL BANK OF CANADA	F1+	P-1	A-1+	4.700	8/28/2025	25,000,000.00	25,000,000.00	25,018,675.00	0.94
ROYAL BANK OF CANADA	F1+	P-1	A-1+	4.700	10/16/2025	25,000,000.00	25,000,000.00	25,006,850.00	0.94
SKANDINAV ENSKILDA	F1+	P-1	A-1	4.800	4/30/2025	25,000,000.00	25,000,000.00	25,014,400.00	0.94
SKANDINAV ENSKILDA	F1+	P-1	A-1	4.800	10/6/2025	50,000,000.00	50,000,000.00	50,022,700.00	1.89
SUMITOMO MITSUI BANK	F1	P-1	A-1	4.720	11/12/2025	25,000,000.00	25,000,000.00	25,001,825.00	0.94
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	4.800	9/9/2025	25,000,000.00	25,000,000.00	25,017,075.00	0.94
WESTPAC BANKING CORP	F1+	P-1	A-1+	4.700	4/30/2025	19,999,931.39	19,999,976.61	20,012,720.00	0.75
WESTPAC BANKING CORP	F1+	P-1	A-1+	4.700	9/4/2025	25,000,000.00	25,000,000.00	25,014,900.00	0.94
Total						494,999,747.64	494,999,954.97	495,182,345.00	18.66
Asset Backed Commercial Paper ⁽³⁾									
ANGLESEA FUNDING LLC	NR	P-1	A-1	4.593	5/14/2025	24,545,868.00	24,583,451.34	24,583,550.00	0.93
AQUITAINE FUNDING CO	NR	P-1	A-1	4.807	1/7/2025	24,703,125.00	24,980,208.33	24,978,575.00	0.94
AQUITAINE FUNDING CO	NR	P-1	A-1	4.724	3/20/2025	24,606,041.50	24,748,124.89	24,750,775.00	0.93
ARMADA FUNDING CO	F1	NR	A-1	4.820	1/23/2025	24,689,277.75	24,927,277.77	24,928,125.00	0.94
ARMADA FUNDING CO	F1	NR	A-1	5.347	2/6/2025	24,310,277.75	24,869,999.99	24,883,550.00	0.94
BARCLAYS US CCP	F1	P-1	A-1+	5.290	1/27/2025	24,338,368.00	24,907,013.88	24,916,200.00	0.94
BRIGANTINE FUNDING	F1	P-1	A-1	4.814	1/31/2025	24,666,840.25	24,901,041.66	24,903,550.00	0.94
BRIGANTINE FUNDING	F1	P-1	A-1	4.740	2/13/2025	24,684,750.00	24,860,250.00	24,862,825.00	0.94
BRITANNIA FUNDING CO	NR	P-1	A-1	4.689	5/22/2025	24,417,958.25	24,551,541.60	24,557,425.00	0.93
CHARTA LLC	F1	P-1	A-1	4.589	7/2/2025	24,405,777.75	24,433,777.75	24,435,875.00	0.92
CHESHAM SERIES 5	NR	P-1	A-1	4.331	1/2/2025	26,651,025.00	26,996,475.00	26,993,466.00	1.02
CHESHAM SERIES 5	NR	P-1	A-1	4.657	5/20/2025	43,964,874.90	44,209,437.42	44,220,105.00	1.67
COLUMBIA FUNDING CO	NR	P-1	A-1	5.239	2/5/2025	4,867,541.65	4,975,208.33	4,977,730.00	0.19
FAIRWAY FINANCE CO	NR	P-1	A-1	5.598	4/28/2025	18,934,111.11	19,655,500.00	19,706,220.00	0.74
GLENCOVE FUNDING LLC	NR	P-1	A-1	5.274	2/3/2025	24,299,444.25	24,880,833.30	24,894,875.00	0.94
HQLA FUNDING LLC	F1	P-1	NR	4.879	1/23/2025	24,695,402.75	24,926,361.10	24,928,075.00	0.94
IONIC FUNDING LLC	F1	NR	A-1	4.791	1/8/2025	24,681,381.75	24,977,006.93	24,975,400.00	0.94
IONIC FUNDING LLC	F1	NR	A-1	4.842	1/15/2025	24,703,951.25	24,953,430.53	24,953,400.00	0.94
IONIC FUNDING LLC	F1	NR	A-1	4.703	1/7/2025	24,824,875.00	24,980,541.67	24,978,525.00	0.94
IONIC FUNDING LLC	F1	NR	A-1	4.720	3/5/2025	25,463,229.61	25,526,664.21	25,531,490.06	0.96
MANHATTAN ASSET FDG	NR	P-1	A-1	5.396	1/14/2025	24,321,875.00	24,952,604.17	24,957,225.00	0.94
PURE GROVE FUNDING	NR	P-1	A-1+	4.644	11/17/2025	23,899,250.00	24,013,333.33	24,017,150.00	0.91

PURE GROVE FUNDING	NR	P-1	A-1+	4.646	11/20/2025	23,893,083.25	24,004,083.26	24,008,100.00	0.91
Total						560,568,329.77	566,814,166.46	566,942,211.06	21.37
Asset Backed Commercial Paper Floating Rate ⁽³⁾									
CHARIOT FUNDING LLC	F1+	P-1	A-1	4.760	5/28/2025	25,000,000.00	25,000,000.00	25,001,075.00	0.94
COLLAT CP FLEX CO	F1+	P-1	A-1	4.690	7/21/2025	50,000,000.00	50,000,000.00	49,999,550.00	1.89
COLLAT COMM PAPER V	F1+	P-1	A-1	4.670	5/23/2025	25,000,000.00	25,000,000.00	25,001,000.00	0.94
CONCORD MINUTEMEN	NR	P-1	A-1	4.630	2/25/2025	50,000,000.00	50,000,000.00	50,003,050.00	1.89
JUPITER SEC CO LLC	F1+	P-1	A-1	4.760	6/11/2025	25,000,000.00	25,000,000.00	25,001,325.00	0.94
Total						175,000,000.00	175,000,000.00	175,006,000.00	6.60
Corporate Bond Floating Rate									
BANK OF AMERICA NA	AA+	Aa1	A+	4.830	10/16/2025	25,000,000.00	25,000,000.00	25,000,625.00	0.94
Total						25,000,000.00	25,000,000.00	25,000,625.00	0.94
US CD Floating Rate									
BANK OF AMERICA NA	F1+	P-1	A-1	4.760	2/14/2025	50,000,000.00	50,000,000.00	50,010,700.00	1.89
Total						50,000,000.00	50,000,000.00	50,010,700.00	1.89
Yankee CD Floating Rate									
BANK OF NOVA SCOTIA	F1+	P-1	A-1	4.730	11/10/2025	25,000,000.00	25,000,000.00	25,009,900.00	0.94
CA IMPERIAL BK COMM	F1+	P-1	A-1	4.710	7/11/2025	25,000,000.00	25,000,000.00	25,013,500.00	0.94
CREDIT AGRICOLE CIB	F1+	P-1	A-1	4.960	8/1/2025	25,000,000.00	25,000,000.00	25,048,875.00	0.94
CREDIT AGRICOLE CIB	F1+	P-1	A-1	4.960	8/28/2025	25,000,000.00	25,000,000.00	25,053,400.00	0.94
MIZUHO BANK LTD NY	F1	P-1	A-1	4.780	2/24/2025	25,000,000.00	25,000,000.00	25,007,350.00	0.94
SUMITOMO MITSUI TRST	F1	P-1	A-1	4.720	12/17/2025	25,000,000.00	25,000,000.00	24,998,050.00	0.94
SUMITOMO MITSUI BANK	F1	P-1	A-1	4.720	4/7/2025	25,000,000.00	25,000,000.00	25,009,525.00	0.94
SUMITOMO MITSUI BANK	F1	P-1	A-1	4.720	9/4/2025	50,000,000.00	50,000,000.00	50,015,350.00	1.89
TORONTO DOMINION BK	F1+	P-1	A-1+	4.840	9/19/2025	50,000,000.00	50,000,000.00	50,025,450.00	1.89
TORONTO DOMINION BK	F1+	P-1	A-1+	4.790	5/20/2025	25,000,000.00	25,000,000.00	25,008,575.00	0.94
Total						300,000,000.00	300,000,000.00	300,189,975.00	11.31
Bank Commercial Paper ⁽³⁾									
US BANK NA CP SWEEP	F1	P-1	A-1	4.309	1/1/2025	11,316,134.22	11,316,134.22	11,316,134.22	0.43
Total						11,316,134.22	11,316,134.22	11,316,134.22	0.43
Govt Money Market Funds ⁽³⁾									
FIRST AMERICAN FUNDS	AAAmmf	NR	AAAm	4.390	1/1/2025	1,136,219.60	1,136,219.60	1,136,219.60	0.04
GOLDMAN SACHS FIN SQ	NR	NR	AAAm	4.410	1/1/2025	9,145,457.71	9,145,457.71	9,145,457.71	0.34
						10,281,677.31	10,281,677.31	10,281,677.31	0.39
LGIPs ⁽³⁾									
CSAFE CASH	AAAmmf	NR	NR	4.722	1/1/2025	549,061,398.34	549,061,398.34	549,061,398.34	20.70
Total						549,061,398.34	549,061,398.34	549,061,398.34	20.70
ACCRUED INTEREST						7,710,378.15	7,710,378.15	7,710,378.15	0.29
INTEREST RECEIVABLE						-	-	-	-
Total Assets ⁽⁴⁾						2,636,223,926.04	2,652,100,807.15	2,652,944,344.58	100.00
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	\$2,651,719,652.21
Average 7 Day Yield	4.70%
Average Monthly Yield	4.77%
Average Annualized Yield	5.22%
Expense Ratio	0.154
Weighted Avg Maturity (days)	34.18
Weighted Avg Life (days)	111.09
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	0.93	0.16
AQUITAINE FUNDING CO LLC AQTFDG	1.88	0.93
ARMADA FUNDING CO LLC ARMTDG	1.88	1.51
AUSTRALIA NEW ZEALAND BANKING GROUP ANZ	0.98	0.84
BANK OF AMERICA NA BACNA	2.83	1.73
BANK OF MONTREAL BMOM	1.89	0.18
BANK OF NOVA SCOTIA BNS	0.94	0.36
BANK OF NOVA SCOTIA BNSPP	0.94	0.36
BARCLAYS US CCP BARCCP	0.94	0.75
BRIGANTINE FUNDING CO BRIGFD	1.88	1.46
BRIGHTHOUSE FIN ST FDG BHFSTF	3.16	2.80
BRITANNIA FUNDING CO LLC BRTFDG	0.93	0.36
BRITISH COLUMBIA PROV OF BRCOL	3.36	0.99
CA IMPERIAL BK COMMERCE NY CIBCCP	2.83	0.32
CANADIAN IMPERIAL HLDS CANIBC	0.94	0.11
CDP FINANCIAL INC CDPFIN	0.94	0.21
CHARIOT FUNDING LLC CHARFD	0.94	0.37
CHARTA LLC CHARTA	0.92	0.40
CHESHAM FIN LTD SERIES V BSNCHE	2.69	5.28
CISCO SYSTEMS INC CSCO	1.88	0.33
COLLAT COMM PAPER V CO CCPV	0.94	0.25
COLLAT CP FLEX CO LLC CCPFLX	1.89	0.73
COLUMBIA FUNDING CO COLFDG	0.19	0.17
COMMONWEALTH BANK AUSTRALIA CBAPP	1.89	0.37
CONCORD MINUTEMEN CAP CMSERB	1.89	2.36
CREDIT AGRICOLE CIB NY CANYCD	1.89	0.46
CSAFE CASH LGIP CSAFE	20.71	N/A
FAIRWAY FINANCE CORP FAIRPP	0.74	0.44
FIRST AMERICAN GOVT MMF FAF	0.04	N/A
GLENCOVE FUNDING LLC GLNCVE	0.94	0.88
GOLDMAN SACHS FIN SQ MMF GS	0.34	N/A
HQLA FUNDING LLC HQTAHA	0.94	29.87
IONIC FUNDING LLC IFIIIA	1.90	0.78
IONIC FUNDING LLC IFMCPA	1.88	0.78
JUPITER SEC CO LLC JSCPP	0.94	0.48
MACQUARIE BANK LIMITED MACQBK	1.50	0.22
MANHATTAN ASSET FDG CO MANASF	0.94	0.51
MIZUHO BANK LTD NY MIZUHO	0.94	1.14
NATIONAL BANK OF CANADA NABKCN	3.76	0.45
OVERSEA-CHINESE BANKING OCBCCP	0.93	1.43
PURE GROVE FUNDING PGRFDG	1.81	3.12
ROYAL BANK OF CANADA RYCP	1.89	0.47
SKANDINAV ENSKILDA BANK SEB	2.83	0.34
SUMITOMO MITSUI BANKING SUMIBK	3.77	4.00
SUMITOMO MITSUI TRUST NY SUMITR	0.94	0.85
SVENSKA HANDELSBANKEN AB SVSKHD	2.81	0.55
TORONTO DOMINION BANK NY TDNY	0.94	0.21
TORONTO DOMINION BANK TDBANK	0.93	0.21
TORONTO DOMINION BK TD	1.89	0.43
US BANK NA CP USB	0.43	0.10
WESTPAC BANKING CORP WSTPAC	2.63	3.06
Total	99.72	