

**Fund Portfolio Analysis**  
**Schedule of Current Positions By Category and Group.**  
**Based on Posting Date Data As Of 4/30/2021**  
**CORE - COLORADO CORE**

All Money Values and Prices are Converted to Base Currency

| Qty or Principal/<br>Original Face | Description/<br>Ticker                                | Original Cost | Amortized Cost | Current<br>Price | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|------------------------------------|---|---------------|----------------|------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>ABCP FIXED RATE</b>             |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>ASSET BACKED CP</b>             |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 25,000,000.000                     | CEDAR SPRINGS CAP<br>CALL CP 09/20/2021<br>15061AAK   | 25,000,000.00 | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 62,500.00                | 0.250            | 0.25                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | COLLAT COMM PAPER V<br>CP 10/13/2021<br>19424HXD      | 24,974,444.44 | 24,977,083.33  | 99.9083 †        | 24,977,083.33    | 0.00                       | 50,729.19                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 7,900,000.000                      | COLLAT CP FLEX CO<br>CP 10/18/2021<br>19423JXJ        | 7,890,783.33  | 7,892,165.83   | 99.9008 †        | 7,892,165.83     | 0.00                       | 16,831.94                | 0.213            | 0.21                     | 0.35                   | 0.35                | 0.35               |
| 25,000,000.000                     | COLUMBIA FUNDING CO<br>CP 10/07/2021<br>19767CX7      | 24,974,444.44 | 24,977,916.66  | 99.9117 †        | 24,977,916.66    | 0.00                       | 50,729.13                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | CONCORD MINUTEMEN CA<br>CP 06/14/2021<br>20632KTE     | 24,960,000.00 | 24,990,222.22  | 99.9609 †        | 24,990,222.22    | 0.00                       | 81,166.66                | 0.325            | 0.32                     | 1.11                   | 1.11                | 1.11               |
| 40,000,000.000                     | CROWN POINT CAPITAL<br>CALL CP 08/06/2021<br>22845AVF | 40,000,000.00 | 40,000,000.00  | 100.0000 †       | 40,000,000.00    | 0.00                       | 88,000.00                | 0.220            | 0.22                     | 1.78                   | 1.77                | 1.78               |
| 25,000,000.000                     | HALKIN FINANCE LLC<br>CP 10/01/2021<br>40588LX1       | 24,974,583.33 | 24,978,750.00  | 99.9150 †        | 24,978,750.00    | 0.00                       | 50,729.21                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | HALKIN FINANCE LLC<br>CP 10/06/2021<br>40588LX6       | 24,974,583.33 | 24,978,055.55  | 99.9122 †        | 24,978,055.55    | 0.00                       | 50,729.13                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 15,000,000.000                     | HALKIN FINANCE LLC<br>CP 10/08/2021<br>40588LX8       | 14,984,750.00 | 14,986,666.67  | 99.9111 †        | 14,986,666.67    | 0.00                       | 30,437.55                | 0.203            | 0.20                     | 0.67                   | 0.66                | 0.67               |
| 25,000,000.000                     | LIME FUNDING LLC<br>CP 08/05/2021<br>53262QV5         | 24,978,611.11 | 24,986,666.67  | 99.9467 †        | 24,986,666.67    | 0.00                       | 50,729.19                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | LMA AMERICAS LLC<br>CP 09/01/2021<br>53944QW1         | 24,976,375.00 | 24,984,625.00  | 99.9385 †        | 24,984,625.00    | 0.00                       | 45,656.25                | 0.183            | 0.18                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | LMA AMERICAS LLC<br>CP 09/09/2021<br>53944QW9         | 24,974,444.44 | 24,981,805.55  | 99.9272 †        | 24,981,805.55    | 0.00                       | 50,729.16                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | MACKINAC FUNDING CO<br>CP 05/04/2021                  | 24,967,562.50 | 24,999,437.50  | 99.9977 †        | 24,999,437.50    | 0.00                       | 68,484.38                | 0.274            | 0.20                     | 1.11                   | 1.11                | 1.11               |

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| Qty or Principal/<br>Original Face  | Description/<br>Ticker                                 | Original Cost  | Amortized Cost | Current<br>Price      | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|-------------------------------------|--|----------------|----------------|-----------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>ABCP FIXED RATE</b>              |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>ASSET BACKED CP</b>              |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| 21,500,000.000                      | 55458ES4<br>RIDGEFIELD FUNDING<br>CP 08/03/2021        | 21,482,932.64  | 21,488,941.95  | 99.9486 <sup>1</sup>  | 21,488,941.95    | 0.00                       | 42,967.64                | 0.200            | 0.20                     | 0.95                   | 0.95                | 0.95               |
| 25,000,000.000                      | 76582JV3<br>RIDGEFIELD FUNDING<br>CP 10/05/2021        | 24,974,861.11  | 24,978,194.44  | 99.9128 <sup>1</sup>  | 24,978,194.44    | 0.00                       | 50,729.12                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 359,400,000.000                     | <b>ASSET BACKED CP</b>                                 | 359,088,375.67 | 359,200,531.37 |                       | 359,200,531.37   | 0.00                       | 791,149                  | 0.220            | 0.21                     | 15.94                  | 15.94               | 15.94              |
| 359,400,000.000                     | <b>TOTAL ABCP FIXED RATE</b>                           | 359,088,375.67 | 359,200,531.37 |                       | 359,200,531.37   | 0.00                       | 791,149                  | 0.220            | 0.21                     | 15.94                  | 15.94               | 15.94              |
| <b>ABCP VARIABLE RATE</b>           |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>ASSET BACKED CP<br/>VARIABLE</b> |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| 50,000,000.000                      | CHESHAM SERIES 4<br>INT CP 07/20/2021                  | 50,000,000.00  | 50,000,000.00  | 100.0000 <sup>1</sup> | 50,000,000.00    | 0.00                       | 109,125.00               | 0.218            | 0.22                     | 2.22                   | 2.22                | 2.22               |
| 10,000,000.000                      | 16537YAA<br>GLENCOVE FUNDING LLC<br>CALL CP 07/23/2021 | 10,000,000.00  | 10,000,000.00  | 100.0000 <sup>1</sup> | 10,000,000.00    | 0.00                       | 20,575.00                | 0.206            | 0.21                     | 0.44                   | 0.44                | 0.44               |
| 60,000,000.000                      | 37829AGE<br><b>ASSET BACKED CP<br/>VARIABLE</b>        | 60,000,000.00  | 60,000,000.00  |                       | 60,000,000.00    | 0.00                       | 129,700                  | 0.216            | 0.22                     | 2.66                   | 2.66                | 2.66               |
| 60,000,000.000                      | <b>TOTAL ABCP VARIABLE RATE</b>                        | 60,000,000.00  | 60,000,000.00  |                       | 60,000,000.00    | 0.00                       | 129,700                  | 0.216            | 0.22                     | 2.66                   | 2.66                | 2.66               |
| <b>US TREASURY AGENCY</b>           |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>FED FARM CREDIT BANK</b>         |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| 10,000,000.000                      | FED FARM CREDIT BANK<br>FRN 11/16/2021                 | 9,999,326.01   | 9,999,818.75   | 99.9982 <sup>1</sup>  | 9,999,818.75     | 0.00                       | 19,375.00                | 0.194            | 0.20                     | 0.44                   | 0.44                | 0.44               |
| 10,000,000.000                      | 3133EKLZ<br><b>FED FARM CREDIT BANK</b>                | 9,999,326.01   | 9,999,818.75   |                       | 9,999,818.75     | 0.00                       | 19,375                   | 0.194            | 0.20                     | 0.44                   | 0.44                | 0.44               |
| 10,000,000.000                      | <b>TOTAL US TREASURY AGENCY</b>                        | 9,999,326.01   | 9,999,818.75   |                       | 9,999,818.75     | 0.00                       | 19,375                   | 0.194            | 0.20                     | 0.44                   | 0.44                | 0.44               |
| <b>COLLATERALIZED BANK</b>          |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>BANK DEPOSITS</b>                |  |                |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| 8,182,741.160                       | GWB-PROMONTORY III<br>98MSCQG3                         | 8,182,741.16   | 8,182,741.16   | 100.0000 <sup>M</sup> | 8,182,741.16     | 0.00                       | 4,546.74                 | 0.055            | 0.06                     | 0.36                   | 0.36                | 0.36               |

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| Qty or Principal/<br>Original Face | Description/<br>Ticker                              | Original Cost | Amortized Cost | Current<br>Price | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|------------------------------------|---|---------------|----------------|------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>COLLATERALIZED BANK</b>         |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>BANK DEPOSITS</b>               |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 8,182,741.160                      | <b>BANK DEPOSITS</b>                                | 8,182,741.16  | 8,182,741.16   |                  | 8,182,741.16     | 0.00                       | 4,547                    | 0.056            | 0.06                     | 0.36                   | 0.36                | 0.36               |
| <b>COMMERCIAL PAPER</b>            |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 120,354.820                        | US BANK NA CP SWEEP<br>CP 07/01/2021<br>48606170    | 120,354.82    | 120,354.82     | 100.0000 M       | 120,354.82       | 0.00                       | 12.04                    | 0.010            | 0.01                     | 0.01                   | 0.01                | 0.01               |
| 120,354.820                        | <b>COMMERCIAL PAPER</b>                             | 120,354.82    | 120,354.82     |                  | 120,354.82       | 0.00                       | 12                       | 0.010            | 0.01                     | 0.01                   | 0.01                | 0.01               |
| 8,303,095.980                      | <b>TOTAL COLLATERALIZED BANK</b>                    | 8,303,095.98  | 8,303,095.98   |                  | 8,303,095.98     | 0.00                       | 4,559                    | 0.055            | 0.05                     | 0.37                   | 0.37                | 0.37               |
| <b>Corporate Bonds</b>             |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>CORPORATE BOND</b>              |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 19,844,000.000                     | APPLE INC<br>CORP BD 02/09/2022<br>037833CN         | 19,972,874.05 | 19,883,769.99  | 100.2004 I       | 19,883,769.99    | 0.00                       | 137,098.23               | 0.689            | 0.44                     | 0.88                   | 0.88                | 0.88               |
| 7,508,000.000                      | APPLE INC<br>CORP BD 05/11/2022<br>037833CP         | 7,551,711.64  | 7,523,082.71   | 100.2009 I       | 7,523,082.71     | 0.00                       | 41,481.70                | 0.551            | 0.36                     | 0.33                   | 0.33                | 0.33               |
| 4,320,000.000                      | AUST & NZ BANKING<br>CORP BD 06/01/2021<br>05252ACL | 4,333,046.40  | 4,320,998.61   | 100.0231 I       | 4,320,998.61     | 0.00                       | 50,997.60                | 1.180            | 0.92                     | 0.19                   | 0.19                | 0.19               |
| 14,450,000.000                     | AUST & NZ BANKING<br>CORP BD 11/23/2021<br>05252ACR | 14,616,415.00 | 14,486,140.80  | 100.2501 I       | 14,486,140.80    | 0.00                       | 151,038.63               | 1.043            | 0.61                     | 0.64                   | 0.64                | 0.64               |
| 15,955,000.000                     | AUST & NZ BANKING<br>CORP BD 05/17/2021<br>05252ADC | 15,978,772.95 | 15,955,348.96  | 100.0022 I       | 15,955,348.96    | 0.00                       | 103,946.82               | 0.651            | 0.60                     | 0.71                   | 0.71                | 0.71               |
| 1,000,000.000                      | AUST & NZ BANKING<br>CORP BD 11/21/2022<br>05252ADE | 1,000,000.00  | 1,000,000.00   | 100.0000 I       | 1,000,000.00     | 0.00                       | 6,723.80                 | 0.672            | 0.67                     | 0.04                   | 0.04                | 0.04               |
| 3,257,000.000                      | BANK OF MONTREAL<br>CORP BD 08/27/2021<br>06367TJY  | 3,271,924.39  | 3,260,703.79   | 100.1137 I       | 3,260,703.79     | 0.00                       | 31,910.46                | 0.979            | 0.63                     | 0.14                   | 0.14                | 0.14               |
| 4,236,000.000                      | CHEVRON CORP<br>CORP BD 03/03/2022<br>166764BM      | 4,263,472.32  | 4,243,837.82   | 100.1850 I       | 4,243,837.82     | 0.00                       | 28,137.63                | 0.663            | 0.45                     | 0.19                   | 0.19                | 0.19               |
| 9,374,000.000                      | COMMONWEALTH BK AUST                                | 9,457,462.70  | 9,393,982.56   | 100.2132 I       | 9,393,982.56     | 0.00                       | 94,255.57                | 1.003            | 0.41                     | 0.42                   | 0.42                | 0.42               |

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|------------------------------------|--|---------------|----------------|-----------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>Corporate Bonds</b>             |  |               |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>CORPORATE BOND</b>              |  |               |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
|                                    | CORP BD 09/06/2021<br>2027A0HX                         |               |                |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| 22,891,000.000                     | COMMONWEALTH BK AUST<br>CORP BD 03/10/2022<br>2027A0JL | 23,035,887.55 | 22,935,457.66  | 100.1942 <sup>1</sup> | 22,935,457.66    | 0.00                       | 202,013.07               | 0.881            | 0.66                     | 1.02                   | 1.02                | 1.02               |
| 5,000,000.000                      | COMMONWEALTH BK AUST<br>CORP BD 03/16/2023<br>2027A0JY | 5,053,950.00  | 5,040,865.78   | 100.8173 <sup>1</sup> | 5,040,865.78     | 0.00                       | 44,475.00                | 0.882            | 0.46                     | 0.22                   | 0.22                | 0.22               |
| 20,000,000.000                     | EXXON MOBIL CORP<br>CORP BD 08/16/2022<br>30231GBA     | 20,029,600.00 | 20,012,747.44  | 100.0637 <sup>1</sup> | 20,012,747.44    | 0.00                       | 104,750.00               | 0.523            | 0.48                     | 0.89                   | 0.89                | 0.89               |
| 10,000,000.000                     | MET LIFE GLOBAL FD<br>CORP BD 01/07/2024<br>59217GGW   | 10,011,300.00 | 10,010,793.87  | 100.1079 <sup>1</sup> | 10,010,793.87    | 0.00                       | 33,000.00                | 0.330            | 0.29                     | 0.44                   | 0.44                | 0.44               |
| 25,000,000.000                     | MET TOWER GLOBAL FDG<br>CORP BD 01/17/2023<br>58989VAA | 25,058,650.00 | 25,033,714.33  | 100.1349 <sup>1</sup> | 25,033,714.33    | 0.00                       | 140,000.00               | 0.559            | 0.48                     | 1.11                   | 1.11                | 1.11               |
| 5,000,000.000                      | NATL AUSTRALIA BK<br>CORP BD 07/12/2021<br>6325C0DF    | 5,069,100.00  | 5,006,001.45   | 100.1200 <sup>1</sup> | 5,006,001.45     | 0.00                       | 59,387.50                | 1.186            | 0.59                     | 0.22                   | 0.22                | 0.22               |
| 10,825,000.000                     | NATL AUSTRALIA BK<br>CORP BD 11/04/2021<br>6325C0DW    | 10,860,000.00 | 10,837,610.79  | 100.1165 <sup>1</sup> | 10,837,610.79    | 0.00                       | 97,668.56                | 0.901            | 0.68                     | 0.48                   | 0.48                | 0.48               |
| 2,000,000.000                      | NEW YORK LIFE GLOBAL<br>CORP BD 06/10/2022<br>64952WCR | 2,008,480.00  | 2,003,185.90   | 100.1593 <sup>1</sup> | 2,003,185.90     | 0.00                       | 14,050.00                | 0.701            | 0.56                     | 0.09                   | 0.09                | 0.09               |
| 7,000,000.000                      | NEW YORK LIFE GLOBAL<br>CORP BD 08/06/2021<br>64952WCZ | 7,013,410.00  | 7,013,510.27   | 100.1930 <sup>1</sup> | 7,013,510.27     | 0.00                       | 35,884.10                | 0.512            | -0.20                    | 0.31                   | 0.31                | 0.31               |
| 1,000,000.000                      | NEW YORK LIFE GLOBAL<br>CORP BD 07/12/2022<br>64952WDJ | 1,000,000.00  | 1,000,000.00   | 100.0000 <sup>1</sup> | 1,000,000.00     | 0.00                       | 6,277.50                 | 0.628            | 0.63                     | 0.04                   | 0.04                | 0.04               |
| 9,869,000.000                      | NEW YORK LIFE GLOBAL<br>CORP BD 01/21/2022<br>64952WDK | 9,858,579.77  | 9,858,579.77   | 99.8944 <sup>1</sup>  | 9,858,579.77     | 0.00                       | 45,989.54                | 0.466            | 0.61                     | 0.44                   | 0.44                | 0.44               |
| 13,000,000.000                     | NEW YORK LIFE GLOBAL<br>CORP BD 01/10/2023<br>64952WDM | 13,025,090.00 | 13,014,596.53  | 100.1123 <sup>1</sup> | 13,014,596.53    | 0.00                       | 60,807.50                | 0.467            | 0.40                     | 0.58                   | 0.58                | 0.58               |

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|------------------------------------|--|---------------|----------------|------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>Corporate Bonds</b>             |  |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>CORPORATE BOND</b>              |  |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 23,990,000.000                     | NEW YORK LIFE GLOBAL<br>CORP BD 10/21/2023<br>64952WDV | 24,041,456.60 | 24,039,431.18  | 100.2060 †       | 24,039,431.18    | 0.00                       | 88,763.00                | 0.369            | 0.29                     | 1.07                   | 1.07                | 1.07               |
| 2,000,000.000                      | NEW YORK LIFE GLOBAL<br>CORP BD 04/26/2024<br>64952WEC | 2,000,000.00  | 2,000,000.00   | 100.0000 †       | 2,000,000.00     | 0.00                       | 6,400.00                 | 0.320            | 0.32                     | 0.09                   | 0.09                | 0.09               |
| 4,150,000.000                      | NORDEA BANK ABP<br>CORP BD 05/27/2021<br>65557CAT      | 4,189,942.50  | 4,152,035.64   | 100.0491 †       | 4,152,035.64     | 0.00                       | 48,959.63                | 1.179            | 0.52                     | 0.18                   | 0.18                | 0.18               |
| 29,435,000.000                     | SVENSKA HANDELSBANKE<br>CORP BD 05/24/2021<br>86960BAU | 29,499,628.09 | 29,437,729.12  | 100.0093 †       | 29,437,729.12    | 0.00                       | 190,002.92               | 0.645            | 0.50                     | 1.31                   | 1.31                | 1.31               |
| 2,021,000.000                      | TORONTO DOMINION BK<br>CORP BD 07/13/2021<br>89114QBM  | 2,048,849.38  | 2,023,696.29   | 100.1334 †       | 2,023,696.29     | 0.00                       | 21,978.38                | 1.086            | 0.44                     | 0.09                   | 0.09                | 0.09               |
| 18,837,000.000                     | TORONTO DOMINION BK<br>CORP BD 06/11/2021<br>89114QC3  | 18,880,220.86 | 18,832,159.29  | 99.9743 †        | 18,832,159.29    | 0.00                       | 114,387.68               | 0.607            | 0.83                     | 0.84                   | 0.84                | 0.84               |
| 1,435,000.000                      | TOYOTA MOTOR CREDIT<br>CORP BD 01/11/2022<br>89236TDQ  | 1,447,312.30  | 1,438,114.72   | 100.2171 †       | 1,438,114.72     | 0.00                       | 12,595.71                | 0.876            | 0.57                     | 0.06                   | 0.06                | 0.06               |
| 4,000,000.000                      | TOYOTA MOTOR CREDIT<br>CORP BD 05/17/2022<br>89236TFD  | 4,015,400.00  | 4,006,775.29   | 100.1694 †       | 4,006,775.29     | 0.00                       | 23,660.00                | 0.590            | 0.43                     | 0.18                   | 0.18                | 0.18               |
| 3,000,000.000                      | TOYOTA MOTOR CREDIT<br>CORP BD 10/07/2021<br>89236TGK  | 3,000,000.00  | 3,000,000.00   | 100.0000 †       | 3,000,000.00     | 0.00                       | 14,692.50                | 0.490            | 0.49                     | 0.13                   | 0.13                | 0.13               |
| 1,000,000.000                      | TOYOTA MOTOR CREDIT<br>CORP BD 08/13/2021<br>89236TGS  | 1,000,000.00  | 1,000,000.00   | 100.0000 †       | 1,000,000.00     | 0.00                       | 3,187.50                 | 0.319            | 0.32                     | 0.04                   | 0.04                | 0.04               |
| 25,000,000.000                     | US BANK NA CINCINNAT<br>CORP BD 11/16/2021<br>90331HNY | 25,065,500.00 | 25,015,666.47  | 100.0627 †       | 25,015,666.47    | 0.00                       | 143,437.50               | 0.573            | 0.46                     | 1.11                   | 1.11                | 1.11               |
| 10,500,000.000                     | US BANK NA CINCINNAT<br>CORP BD 05/23/2022<br>90331HPD | 10,505,940.00 | 10,502,207.00  | 100.0210 †       | 10,502,207.00    | 0.00                       | 64,601.25                | 0.615            | 0.60                     | 0.47                   | 0.47                | 0.47               |
| 37,163,000.000                     | WALMART INC<br>CORP BD 06/23/2021                      | 37,263,662.42 | 37,167,559.47  | 100.0123 †       | 37,167,559.47    | 0.00                       | 158,641.41               | 0.427            | 0.34                     | 1.65                   | 1.65                | 1.65               |

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Posting Date Data As Of 4/30/2021  
 CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

| Qty or Principal/<br>Original Face | Description/<br>Ticker   | Original Cost  | Amortized Cost | Current<br>Price | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|------------------------------------|--|----------------|----------------|------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>Corporate Bonds</b>             |  |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>CORPORATE BOND</b>              |  |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 10,000,000.000                     | 931142EH<br>WESTPAC BANKING CORP<br>CORP BD 08/19/2021<br>961214DB | 10,096,600.00  | 10,011,487.57  | 100.1149 †       | 10,011,487.57    | 0.00                       | 103,138.00               | 1.030            | 0.66                     | 0.44                   | 0.44                | 0.44               |
| 384,060,000.000                    | <b>CORPORATE BOND</b>  | 385,524,238.92 | 384,461,791.07 |                  | 384,461,791.07   | 0.00                       | 2,484,339                | 0.646            | 0.49                     | 17.06                  | 17.06               | 17.06              |
| 384,060,000.000                    | <b>TOTAL Corporate Bonds</b>                                       | 385,524,238.92 | 384,461,791.07 |                  | 384,461,791.07   | 0.00                       | 2,484,339                | 0.646            | 0.49                     | 17.06                  | 17.06               | 17.06              |
| <b>Commercial Paper</b>            |  |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>COMMERCIAL PAPER</b>            |  |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 25,000,000.000                     | CA IMPERIAL BK COMM<br>CP 12/16/2021<br>13608AZG                   | 24,966,805.56  | 24,968,194.45  | 99.8728 †        | 24,968,194.45    | 0.00                       | 50,729.21                | 0.203            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 26,100,000.000                     | CDP FINANCIAL<br>CP 05/06/2021<br>12509RS6                         | 25,998,340.50  | 26,098,513.75  | 99.9943 †        | 26,098,513.75    | 0.00                       | 108,570.56               | 0.416            | 0.34                     | 1.16                   | 1.16                | 1.16               |
| 15,000,000.000                     | CDP FINANCIAL<br>CP 05/19/2021<br>12509RSK                         | 14,941,500.00  | 14,997,000.00  | 99.9800 †        | 14,997,000.00    | 0.00                       | 60,875.00                | 0.406            | 0.38                     | 0.67                   | 0.67                | 0.67               |
| 25,000,000.000                     | GOLDMAN SACHS INTL<br>CP 06/10/2021<br>38150TTA                    | 24,965,875.00  | 24,992,500.00  | 99.9700 †        | 24,992,500.00    | 0.00                       | 68,484.38                | 0.274            | 0.27                     | 1.11                   | 1.11                | 1.11               |
| 15,000,000.000                     | GOLDMAN SACHS INTL<br>CP 06/21/2021<br>38150TTM                    | 14,976,750.00  | 14,993,412.50  | 99.9561 †        | 14,993,412.50    | 0.00                       | 47,178.13                | 0.315            | 0.31                     | 0.67                   | 0.67                | 0.67               |
| 15,000,000.000                     | MACQUARIE BANK LTD<br>CP 10/25/2021<br>55607KXR                    | 14,986,500.00  | 14,986,725.00  | 99.9115 †        | 14,986,725.00    | 0.00                       | 27,393.75                | 0.183            | 0.18                     | 0.67                   | 0.66                | 0.67               |
| 25,000,000.000                     | MIZUHO BANK LTD/NY<br>CP 05/03/2021<br>60689FS3                    | 24,967,770.83  | 24,999,645.83  | 99.9986 †        | 24,999,645.83    | 0.00                       | 64,679.69                | 0.259            | 0.17                     | 1.11                   | 1.11                | 1.11               |
| 50,000,000.000                     | NATIXIS NY BRANCH<br>CP 11/01/2021<br>63873JY1                     | 49,946,388.89  | 49,948,888.89  | 99.8978 †        | 49,948,888.89    | 0.00                       | 101,458.32               | 0.203            | 0.20                     | 2.22                   | 2.22                | 2.22               |
| 10,000,000.000                     | NATL BANK OF CANADA<br>CP 07/15/2021<br>63307LUF                   | 9,981,866.67   | 9,995,000.00   | 99.9500 †        | 9,995,000.00     | 0.00                       | 24,349.99                | 0.244            | 0.24                     | 0.44                   | 0.44                | 0.44               |
| 15,000,000.000                     | SOCIETE GENERALE   | 14,985,750.00  | 14,987,570.83  | 99.9171 †        | 14,987,570.83    | 0.00                       | 28,915.57                | 0.193            | 0.19                     | 0.67                   | 0.66                | 0.67               |

**Fund Portfolio Analysis**  
**Schedule of Current Positions By Category and Group.**  
**Based on Posting Date Data As Of 4/30/2021**  
**CORE - COLORADO CORE**

All Money Values and Prices are Converted to Base Currency

| Qty or Principal/<br>Original Face | Description/<br>Ticker                                | Original Cost  | Amortized Cost | Current<br>Price | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|------------------------------------|---|----------------|----------------|------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>Commercial Paper</b>            |   |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>COMMERCIAL PAPER</b>            |   |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
|                                    | CP 10/05/2021<br>83369BX5                             |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 221,100,000.000                    | <b>COMMERCIAL PAPER</b>                               | 220,717,547.45 | 220,967,451.25 |                  | 220,967,451.25   | 0.00                       | 582,635                  | 0.264            | 0.24                     | 9.81                   | 9.80                | 9.81               |
| <b>OTHER COMMERCIAL PAP</b>        |   |                |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 20,000,000.000                     | AUST & NZ BANKING<br>INT CP 09/16/2021<br>05253MNF    | 20,000,936.92  | 20,000,355.21  | 100.0018 †       | 20,000,355.21    | 0.00                       | 41,900.00                | 0.209            | 0.20                     | 0.89                   | 0.89                | 0.89               |
| 15,000,000.000                     | BANK OF NOVA SCOTIA<br>INT CP 08/10/2021<br>06417LQB  | 15,000,330.00  | 15,000,093.36  | 100.0006 †       | 15,000,093.36    | 0.00                       | 33,807.00                | 0.225            | 0.22                     | 0.67                   | 0.67                | 0.67               |
| 15,000,000.000                     | CHESHAM SERIES 4<br>INT CP 08/16/2021<br>16537YAB     | 15,000,000.00  | 15,000,000.00  | 100.0000 †       | 15,000,000.00    | 0.00                       | 29,062.50                | 0.194            | 0.19                     | 0.67                   | 0.67                | 0.67               |
| 50,000,000.000                     | MACQUARIE BANK LTD<br>INT CP 08/16/2021<br>55607NHS   | 50,000,000.00  | 50,000,000.00  | 100.0000 †       | 50,000,000.00    | 0.00                       | 98,815.00                | 0.198            | 0.20                     | 2.22                   | 2.22                | 2.22               |
| 25,000,000.000                     | NATL AUSTRALIA BANK<br>INT CP 08/13/2021<br>63254GPA  | 25,001,000.00  | 25,000,288.89  | 100.0012 †       | 25,000,288.89    | 0.00                       | 54,407.50                | 0.218            | 0.21                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | NATL AUSTRALIA BANK<br>INT CP 07/28/2021<br>63254GPK  | 25,000,000.00  | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 56,000.00                | 0.224            | 0.22                     | 1.11                   | 1.11                | 1.11               |
| 40,000,000.000                     | NATL BANK OF CANADA<br>INT CP 08/18/2021<br>63307NFC  | 40,001,880.00  | 40,001,880.00  | 100.0047 †       | 40,001,880.00    | 0.00                       | 87,452.00                | 0.219            | 0.20                     | 1.78                   | 1.77                | 1.78               |
| 25,000,000.000                     | ROYAL BANK OF CANADA<br>INT CP 10/29/2020<br>78015M2H | 25,000,000.00  | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 65,000.00                | 0.260            | 0.26                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | SOCIETE GENERALE<br>INT CP 10/28/2021<br>83368YGE     | 25,000,000.00  | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 58,500.00                | 0.234            | 0.23                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | SOCIETE GENERALE<br>INT CP 11/01/2021<br>83368YGH     | 25,000,000.00  | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 63,750.00                | 0.255            | 0.25                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | SVENSKA HANDELSBANKE<br>INT CP 07/01/2021             | 25,001,785.63  | 25,000,302.57  | 100.0012 †       | 25,000,302.57    | 0.00                       | 77,907.50                | 0.312            | 0.30                     | 1.11                   | 1.11                | 1.11               |

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Posting Date Data As Of 4/30/2021  
 CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

| Qty or Principal/<br>Original Face     | Description/<br>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>Commercial Paper</b>                |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| <b>OTHER COMMERCIAL PAP</b>            |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| 20,000,000.000                         | 86960LBE<br>SVENSKA HANDELSBANKE<br>INT CP 10/19/2021 | 19,998,669.34  | 19,999,348.01  | 99.9967 <sup>1</sup>  | 19,999,348.01  | 0.00                    | 47,950.00          | 0.240         | 0.25               | 0.89                | 0.89             | 0.89            |
| 50,000,000.000                         | 86960LBV<br>TOYOTA MOTOR CREDIT<br>INT CP 01/24/2022  | 50,000,000.00  | 50,000,000.00  | 100.0000 <sup>1</sup> | 50,000,000.00  | 0.00                    | 98,565.00          | 0.197         | 0.20               | 2.22                | 2.22             | 2.22            |
| 55,000,000.000                         | 89233BBL<br>WESTPAC BANKING CORP<br>INT CP 01/10/2022 | 55,000,000.00  | 55,000,000.00  | 100.0000 <sup>1</sup> | 55,000,000.00  | 0.00                    | 114,262.50         | 0.208         | 0.21               | 2.44                | 2.44             | 2.44            |
| 415,000,000.000                        | 9612C4M8<br><b>OTHER COMMERCIAL PAP</b>               | 415,004,601.89 | 415,002,268.04 |                       | 415,002,268.04 | 0.00                    | 927,379            | 0.223         | 0.22               | 18.42               | 18.41            | 18.42           |
| 636,100,000.000                        | <b>TOTAL Commercial Paper</b>                         | 635,722,149.34 | 635,969,719.29 |                       | 635,969,719.29 | 0.00                    | 1,510,014          | 0.237         | 0.23               | 28.23               | 28.22            | 28.22           |
| <b>MONEY MARKET</b>                    |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| <b>COLORADO SURPLUS ASSET FD TR FD</b> |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| 460,198,613.220                        | COLORADO SURPLUS<br>ASSET FUND TRUST FUN<br>84621975  | 460,198,613.22 | 460,198,613.22 | 100.0000 <sup>M</sup> | 460,198,613.22 | 0.00                    | 736,317.78         | 0.160         | 0.16               | 20.42               | 20.42            | 20.42           |
| 460,198,613.220                        | <b>COLORADO SURPLUS ASSET FD TR FD</b>                | 460,198,613.22 | 460,198,613.22 |                       | 460,198,613.22 | 0.00                    | 736,318            | 0.160         | 0.16               | 20.42               | 20.42            | 20.42           |
| <b>GOVERNMENT MMF</b>                  |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| 10,002,073.850                         | BLACKROCK LIQ FED FD<br>INST MMF<br>97MSCJP8          | 10,002,073.85  | 10,002,073.85  | 100.0000 <sup>M</sup> | 10,002,073.85  | 0.00                    | 3,000.62           | 0.030         | 0.03               | 0.44                | 0.44             | 0.44            |
| 1,938.320                              | GOLDMAN SACHS FIN SQ<br>GOV'T INST MMF<br>97MSCJP9    | 1,938.32       | 1,938.32       | 100.0000 <sup>M</sup> | 1,938.32       | 0.00                    | 0.78               | 0.040         | 0.04               | 0.00                | 0.00             | 0.00            |
| 10,004,012.170                         | <b>GOVERNMENT MMF</b>                                 | 10,004,012.17  | 10,004,012.17  |                       | 10,004,012.17  | 0.00                    | 3,001              | 0.030         | 0.03               | 0.44                | 0.44             | 0.44            |
| 470,202,625.390                        | <b>TOTAL MONEY MARKET</b>                             | 470,202,625.39 | 470,202,625.39 |                       | 470,202,625.39 | 0.00                    | 739,319            | 0.157         | 0.16               | 20.87               | 20.86            | 20.87           |
| <b>YANKEE CD</b>                       |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| <b>YANKEE CD</b>                       |   |                |                |                       |                |                         |                    |               |                    |                     |                  |                 |
| 10,000,000.000                         | MIZUHO BANK LTD/NY<br>YCD 08/19/2021                  | 9,999,998.88   | 9,999,999.35   | 100.0000 <sup>1</sup> | 9,999,999.35   | 0.00                    | 20,000.00          | 0.200         | 0.20               | 0.44                | 0.44             | 0.44            |



**Fund Portfolio Analysis**  
**Schedule of Current Positions By Category and Group.**  
**Based on Posting Date Data As Of 4/30/2021**  
**CORE - COLORADO CORE**

All Money Values and Prices are Converted to Base Currency

| Qty or Principal/<br>Original Face | Description/<br>Ticker                                | Original Cost | Amortized Cost | Current<br>Price | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|------------------------------------|---|---------------|----------------|------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>YANKEE CD</b>                   |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>YANKEE CD</b>                   |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 25,000,000.000                     | 60710AWJ<br>MIZUHO BANK LTD/NY<br>YCD 08/27/2021      | 24,999,998.28 | 24,999,998.28  | 100.0000 †       | 24,999,998.28    | 0.00                       | 52,500.00                | 0.210            | 0.21                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | 60710AWQ<br>MIZUHO BANK LTD/NY<br>YCD 11/16/2021      | 25,000,000.00 | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 57,500.00                | 0.230            | 0.23                     | 1.11                   | 1.11                | 1.11               |
| 60,000,000.000                     | 60710AYJ<br><b>YANKEE CD</b>                          | 59,999,997.16 | 59,999,997.63  |                  | 59,999,997.63    | 0.00                       | 130,000                  | 0.217            | 0.22                     | 2.66                   | 2.66                | 2.66               |
| 60,000,000.000                     | <b>TOTAL YANKEE CD</b>                                | 59,999,997.16 | 59,999,997.63  |                  | 59,999,997.63    | 0.00                       | 130,000                  | 0.217            | 0.22                     | 2.66                   | 2.66                | 2.66               |
| <b>YANKEE CD FRN</b>               |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>YANKEE CD FRN</b>               |   |               |                |                  |                  |                            |                          |                  |                          |                        |                     |                    |
| 40,000,000.000                     | BANK OF MONTREAL<br>YCD FRN 08/13/2021<br>06367BRA    | 40,000,080.00 | 40,000,023.11  | 100.0001 †       | 40,000,023.11    | 0.00                       | 93,500.00                | 0.234            | 0.23                     | 1.78                   | 1.77                | 1.78               |
| 25,000,000.000                     | BANK OF MONTREAL<br>YCD FRN 09/24/2021<br>06367BVV    | 25,000,000.00 | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 52,500.00                | 0.210            | 0.21                     | 1.11                   | 1.11                | 1.11               |
| 20,000,000.000                     | BANK OF NOVA SCOTIA<br>YCD FRN 05/04/2021<br>06417GS5 | 20,066,501.20 | 20,000,583.34  | 100.0029 †       | 20,000,583.34    | 0.00                       | 118,450.00               | 0.592            | 0.33                     | 0.89                   | 0.89                | 0.89               |
| 25,000,000.000                     | BANK OF NOVA SCOTIA<br>YCD FRN 02/25/2022<br>06417MNB | 25,000,000.00 | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 45,000.00                | 0.180            | 0.18                     | 1.11                   | 1.11                | 1.11               |
| 20,000,000.000                     | CA IMPERIAL BK COMM<br>YCD FRN 07/19/2021<br>13606CCX | 20,000,000.00 | 20,000,000.00  | 100.0000 †       | 20,000,000.00    | 0.00                       | 65,950.00                | 0.330            | 0.33                     | 0.89                   | 0.89                | 0.89               |
| 25,000,000.000                     | CA IMPERIAL BK COMM<br>YCD FRN 09/17/2021<br>13606CGH | 25,000,000.00 | 25,000,000.00  | 100.0000 †       | 25,000,000.00    | 0.00                       | 53,000.00                | 0.212            | 0.21                     | 1.11                   | 1.11                | 1.11               |
| 15,000,000.000                     | NORDEA BANK ABP<br>YCD FRN 03/10/2022<br>65558TL5     | 14,995,350.00 | 14,997,123.62  | 99.9808 †        | 14,997,123.62    | 0.00                       | 43,875.00                | 0.293            | 0.31                     | 0.67                   | 0.67                | 0.67               |
| 15,000,000.000                     | NORDEA BANK ABP<br>YCD FRN 03/18/2022<br>65558TN5     | 15,000,000.00 | 15,000,000.00  | 100.0000 †       | 15,000,000.00    | 0.00                       | 45,000.00                | 0.300            | 0.30                     | 0.67                   | 0.67                | 0.67               |
| 30,000,000.000                     | NORDEA BANK ABP                                       | 30,001,500.00 | 30,000,083.80  | 100.0003 †       | 30,000,083.80    | 0.00                       | 84,714.00                | 0.282            | 0.28                     | 1.33                   | 1.33                | 1.33               |

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Posting Date Data As Of 4/30/2021  
 CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

| Qty or Principal/<br>Original Face | Description/<br>Ticker                                 | Original Cost    | Amortized Cost   | Current<br>Price      | Current<br>Value | Unrealized<br>Gain or Loss | Est.<br>Annual<br>Income | Current<br>Yield | Yld to<br>Mat<br>(*Call) | % of Tot.<br>Portfolio | % of Tot.<br>Assets | % of Net<br>Assets |
|------------------------------------|--|------------------|------------------|-----------------------|------------------|----------------------------|--------------------------|------------------|--------------------------|------------------------|---------------------|--------------------|
| <b>YANKEE CD FRN</b>               |  |                  |                  |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| <b>YANKEE CD FRN</b>               |  |                  |                  |                       |                  |                            |                          |                  |                          |                        |                     |                    |
|                                    | YCD FRN 05/21/2021<br>65558TYS                         |                  |                  |                       |                  |                            |                          |                  |                          |                        |                     |                    |
| 25,000,000.000                     | ROYAL BANK OF CANADA<br>YCD FRN 02/23/2022<br>78012UG6 | 25,000,000.00    | 25,000,000.00    | 100.0000 <sup>1</sup> | 25,000,000.00    | 0.00                       | 54,375.00                | 0.217            | 0.22                     | 1.11                   | 1.11                | 1.11               |
| 25,000,000.000                     | SUMITOMO MITSUI BANK<br>YCD FRN 08/10/2021<br>86565CYP | 25,000,000.00    | 25,000,000.00    | 100.0000 <sup>1</sup> | 25,000,000.00    | 0.00                       | 48,845.00                | 0.195            | 0.20                     | 1.11                   | 1.11                | 1.11               |
| 265,000,000.000                    | <b>YANKEE CD FRN</b>                                   | 265,063,431.20   | 264,997,813.87   |                       | 264,997,813.87   | 0.00                       | 705,209                  | 0.266            | 0.25                     | 11.76                  | 11.76               | 11.76              |
| 265,000,000.000                    | <b>TOTAL YANKEE CD FRN</b>                             | 265,063,431.20   | 264,997,813.87   |                       | 264,997,813.87   | 0.00                       | 705,209                  | 0.266            | 0.25                     | 11.76                  | 11.76               | 11.76              |
| 2,253,065,721.370                  | <b>TOTAL PORTFOLIO</b>                                 | 2,253,903,239.67 | 2,253,135,393.35 |                       | 2,253,135,393.35 | 0.00                       | 6,513,663                | 0.289            | 0.26                     | 100.00                 | 99.97               | 99.99              |