

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE  
Fund Name: COLORADO CORE  
Based on Current Data & Mfact date of 5/31/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3U5 0347M3U51	ANGLESEA FUNDING LLC CP 07/05/2023	25,000,000.000	24,881,708.33	99.4964	24,874,100.00	-0.03058	-7,608.33
04821UT7 04821UT77	ATLANTIC ASSET SEC CP 06/07/2023	25,000,000.000	24,978,541.67	99.9014	24,975,350.00	-0.01278	-3,191.67
04821UTU 04821UTU6	ATLANTIC ASSET SEC CP 06/28/2023	25,000,000.000	24,902,500.00	99.5993	24,899,825.00	-0.01074	-2,675.00
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,894,375.00	99.4186	24,854,650.00	-0.15957	-39,725.00
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.0908	25,022,700.00	0.09080	22,700.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.0893	25,022,325.00	0.08930	22,325.00
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	99.8131	49,906,550.00	-0.18690	-93,450.00
06050TNF 06050TNF5	BANK OF AMERICA NA CORP BD 01/08/2024	25,000,000.000	25,000,000.00	100.0050	25,001,250.00	0.00500	1,250.00
06054PT5 06054PT55	BOFA SECURITIES INC CP 06/05/2023	25,000,000.000	24,985,833.33	99.9316	24,982,900.00	-0.01174	-2,933.33

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06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	99.9168	49,958,400.00	-0.08320	-41,600.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.1059	50,052,950.00	0.10590	52,950.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.1953	50,097,650.00	0.19530	97,650.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.0918	50,045,900.00	0.09180	45,900.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.1521	25,038,025.00	0.15210	38,025.00
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.1139	50,056,950.00	0.11390	56,950.00
10924JWT 10924JWT3	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,967,222.22	98.1760	1,963,520.00	-0.18820	-3,702.22
10924JXP 10924JXP0	BRIGHTHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,475,000.00	97.7598	24,439,950.00	-0.14321	-35,050.00
10924JY8 10924JY87	BRIGHTHOUSE FIN ST CP 11/08/2023	25,000,000.000	24,412,222.22	97.5090	24,377,250.00	-0.14326	-34,972.22

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12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,187,500.00	96.5409	24,135,225.00	-0.21612	-52,275.00
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	997,326.39	99.6300	996,300.00	-0.10291	-1,026.39
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,967,911.11	99.5291	9,952,910.00	-0.15049	-15,001.11
12710HVM 12710HVM7	CABOT TRAIL FUNDING CP 08/21/2023	25,000,000.000	24,718,750.00	98.7593	24,689,825.00	-0.11702	-28,925.00
12710HWM 12710HWM6	CABOT TRAIL FUNDING CP 09/21/2023	25,000,000.000	24,595,555.55	98.2736	24,568,400.00	-0.11041	-27,155.55
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.0559	25,013,975.00	0.05590	13,975.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.1482	25,037,050.00	0.14820	37,050.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	99.7850	24,946,250.00	-0.21500	-53,750.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	99.7660	24,941,500.00	-0.23400	-58,500.00

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16538LV1 16538LV15	CHESHAM SERIES 5 CP 08/01/2023	25,000,000.000	24,791,583.33	99.0891	24,772,275.00	-0.07788	-19,308.33
16538LV2 16538LV23	CHESHAM SERIES 5 CP 08/02/2023	15,000,000.000	14,872,900.00	99.0736	14,861,040.00	-0.07974	-11,860.00
19423KU5 19423KU51	COLLAT CP FLEX CO CP 07/05/2023	50,000,000.000	49,763,416.67	99.4947	49,747,350.00	-0.03229	-16,066.67
19423KYN 19423KYN8	COLLAT CP FLEX CO CP 11/22/2023	25,000,000.000	24,340,250.00	97.3196	24,329,900.00	-0.04252	-10,350.00
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.1743	25,043,575.00	0.17430	43,575.00
23305ETT 23305ETT0	DBS BANK LTD CP 06/27/2023	33,000,000.000	32,882,025.00	99.6204	32,874,732.00	-0.02218	-7,293.00
23305EUT 23305EUT8	DBS BANK LTD CP 07/27/2023	25,000,000.000	24,809,833.33	99.1866	24,796,650.00	-0.05314	-13,183.33
23305EXC 23305EXC2	DBS BANK LTD CP 10/12/2023	25,000,000.000	24,515,104.17	97.9714	24,492,850.00	-0.09078	-22,254.17
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,128,472.23	96.1806	24,045,150.00	-0.34533	-83,322.23

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2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,554,236.11	98.0394	24,509,850.00	-0.18077	-44,386.11
2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,544,027.78	97.9926	24,498,150.00	-0.18692	-45,877.78
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,315,972.22	96.9915	24,247,875.00	-0.28005	-68,097.22
30215HTE 30215HTE0	EXPORT DEVELOPMENT CP 06/14/2023	25,000,000.000	24,955,312.50	99.8043	24,951,075.00	-0.01698	-4,237.50
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,047,434.390	1,047,434.39	100.0000	1,047,434.39	0.00000	0.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,432,587.870	8,432,587.87	100.0000	8,432,587.87	0.00000	0.00
40060XT5 40060XT59	GTA FUNDING LLC CP 06/05/2023	19,000,000.000	18,989,655.56	99.9297	18,986,643.00	-0.01586	-3,012.56
46651VCD 46651VCD6	JP MORGAN SECURITIES CALL CP 10/18/2023	25,000,000.000	25,000,000.00	99.9014	24,975,350.00	-0.09860	-24,650.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,068.390	2,068.39	100.0000	2,068.39	0.00000	0.00

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48606557 486065579	US BANK NA CP SWEEP CP 08/01/2023	10,426,358.530	10,426,358.53	100.0000	10,426,358.53	0.00000	0.00
53127UY9 53127UY95	LIBERTY STREET FDG CP 11/09/2023	20,000,000.000	19,530,416.66	97.5178	19,503,560.00	-0.13751	-26,856.66
53262RTV 53262RTV4	LIME FUNDING LLC CP 06/29/2023	20,222,000.000	20,140,999.65	99.5847	20,138,018.03	-0.01480	-2,981.62
53944RUH 53944RUH9	LMA AMERICAS LLC CP 07/17/2023	15,000,000.000	14,904,166.67	99.3083	14,896,245.00	-0.05315	-7,921.67
53944RUQ 53944RUQ9	LMA AMERICAS LLC CP 07/24/2023	15,000,000.000	14,884,283.33	99.2011	14,880,165.00	-0.02767	-4,118.33
53944RVE 53944RVE5	LMA AMERICAS LLC CP 08/14/2023	25,000,000.000	24,743,055.56	98.8740	24,718,500.00	-0.09924	-24,555.56
53944RX5 53944RX52	LMA AMERICAS LLC CP 10/05/2023	25,000,000.000	24,540,625.00	98.0594	24,514,850.00	-0.10503	-25,775.00
55458FV7 55458FV79	MACKINAC FUNDING CO CP 08/07/2023	50,000,000.000	49,534,722.22	98.9857	49,492,850.00	-0.08453	-41,872.22
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,957,333.33	99.8161	24,954,025.00	-0.01326	-3,308.33

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59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,002,420.64	99.7607	9,976,070.00	-0.26344	-26,350.64
60689GUS 60689GUS3	MIZUHO BANK LTD/NY CP 07/26/2023	25,000,000.000	24,812,656.25	99.2023	24,800,575.00	-0.04869	-12,081.25
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,147,604.17	96.2731	24,068,275.00	-0.32852	-79,329.17
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,468,750.00	97.6528	24,413,200.00	-0.22702	-55,550.00
63254GXD 63254GXD2	NATL AUSTRALIA BANK INT CP 10/06/2023	25,000,000.000	24,999,002.39	100.0453	25,011,325.00	0.04929	12,322.61
63254GXX 63254GXX8	NATL AUSTRALIA BANK INT CP 02/05/2024	25,000,000.000	25,000,000.00	100.0180	25,004,500.00	0.01800	4,500.00
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	23,997,773.23	99.9618	23,980,835.82	-0.07058	-16,937.41
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.6768	5,133,355.20	-0.39570	-20,393.30
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.8193	24,954,825.00	-0.18070	-45,175.00

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65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,740,659.72	98.8811	24,720,275.00	-0.08239	-20,384.72
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	99.9609	24,990,225.00	-0.03910	-9,775.00
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,569,444.44	98.1694	24,542,350.00	-0.11028	-27,094.44
69033MX6 69033MX69	OVERSEA-CHINESE BK YCD 07/19/2023	25,000,000.000	25,000,923.59	99.9875	24,996,875.00	-0.01619	-4,048.59
69034BVJ 69034BVJ6	OVERSEA-CHINESE BK CP 08/18/2023	25,000,000.000	24,712,375.00	98.8422	24,710,550.00	-0.00738	-1,825.00
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,165,347.22	96.2982	24,074,550.00	-0.37573	-90,797.22
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,549,375.00	98.0735	24,518,375.00	-0.12628	-31,000.00
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0808	25,020,200.00	0.08080	20,200.00
84621975 846219758	CSAFE CASH LGIP	504,834,611.290	504,834,611.29	100.0000	504,834,611.29	0.00000	0.00



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86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	99.8989	24,974,725.00	-0.10110	-25,275.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,111,000.00	96.1460	24,036,500.00	-0.30899	-74,500.00
86960KUD 86960KUD2	SVENSKA HANDELSBANKE CP 07/13/2023	25,000,000.000	24,856,791.67	99.3986	24,849,650.00	-0.02873	-7,141.67
86960KYF 86960KYF3	SVENSKA HANDELSBANKE CP 11/15/2023	25,000,000.000	24,391,725.70	97.4604	24,365,100.00	-0.10916	-26,625.70
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.0063	25,001,575.00	0.00630	1,575.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.000	25,000,000.00	99.9114	24,977,850.00	-0.08860	-22,150.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,489,000.00	97.7932	24,448,300.00	-0.16620	-40,700.00
89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,364,444.45	97.2909	24,322,725.00	-0.17123	-41,719.45
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.0775	25,019,375.00	0.07750	19,375.00

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89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	99.9515	24,987,875.00	-0.04850	-12,125.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,417,250.00	97.5419	24,385,475.00	-0.13013	-31,775.00
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,386,201.39	97.4302	24,357,550.00	-0.11749	-28,651.39
91127QWU 91127QWU9	UNITED OVERSEAS BANK CP 09/28/2023	25,000,000.000	24,567,798.61	98.1567	24,539,175.00	-0.11651	-28,623.61
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,191,715.28	96.3700	24,092,500.00	-0.41012	-99,215.28
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,144,201.39	96.2765	24,069,125.00	-0.31095	-75,076.39
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,811,111.11	98.7303	19,746,060.00	-0.32836	-65,051.11
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.6259	17,434,532.50	-0.37410	-65,467.50
			<u>2,656,957,217.36</u>		<u>2,655,349,872.02</u>	<u>-0.06050</u>	<u>-1,607,345.34</u>

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	NAV Date:	5/31/2023					
	Outstanding Shares:	1,332,029,763.305					
	Net Assets:	2,664,059,526.62					
	Net Assets Less Amortized Cost:	7,102,309.26					
	Price Per Share @ Market:	1.998793311		SHADOW NAV			
	Price Per Share @ Market Rounded:	2.00					