

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE  
Fund Name: COLORADO CORE  
Based on Current Data & Mfact date of 8/31/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3W1 0347M3W18	ANGLESEA FUNDING LLC CP 09/01/2023	25,000,000.00	25,000,000.00	99.9852	24,996,300.00	-0.01480	-3,700.00
04821TA4 04821TA47	ATLANTIC ASSET SEC CP 01/04/2024	21,650,000.00	21,232,034.72	98.0554	21,228,994.10	-0.01432	-3,040.62
04821TBV 04821TBV6	ATLANTIC ASSET SEC CP 02/29/2024	10,000,000.00	9,718,444.45	97.1507	9,715,070.00	-0.03472	-3,374.45
04821TC1 04821TC11	ATLANTIC ASSET SEC CP 03/01/2024	25,000,000.00	24,289,694.45	97.1350	24,283,750.00	-0.02447	-5,944.45
04821UY3 04821UY30	ATLANTIC ASSET SEC CP 11/03/2023	25,000,000.00	24,760,687.50	99.0263	24,756,575.00	-0.01661	-4,112.50
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.00	25,000,000.00	100.0277	25,006,925.00	0.02770	6,925.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.00	25,000,000.00	100.0224	25,005,600.00	0.02240	5,600.00
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.00	50,000,000.00	99.9400	49,970,000.00	-0.06000	-30,000.00
05571BBM 05571BBM4	BPCE CP 02/21/2024	25,000,000.00	24,325,420.14	97.2420	24,310,500.00	-0.06134	-14,920.14

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06050TNJ 06050TNJ7	BANK OF AMERICA NA CORP BD 07/08/2024	25,000,000.000	25,000,000.00	100.0424	25,010,600.00	0.04240	10,600.00
06054NB2 06054NB26	BOFA SECURITIES INC CP 02/02/2024	25,000,000.000	24,397,902.78	97.5902	24,397,550.00	-0.00145	-352.78
06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	100.0053	50,002,650.00	0.00530	2,650.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.0412	50,020,600.00	0.04120	20,600.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.1040	50,052,000.00	0.10400	52,000.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.0624	25,015,600.00	0.06240	15,600.00
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.0082	50,004,100.00	0.00820	4,100.00
10924JW7 10924JW73	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,992,777.78	99.5975	1,991,950.00	-0.04154	-827.78
10924JXP 10924JXP0	BRIGHTHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,810,416.67	99.2026	24,800,650.00	-0.03937	-9,766.67

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10924JY8 10924JY87	BRIGHHOUSE FIN ST CP 11/08/2023	25,000,000.000	24,750,194.44	98.9495	24,737,375.00	-0.05180	-12,819.44
12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,519,722.22	97.9532	24,488,300.00	-0.12815	-31,422.22
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,291,250.00	97.0645	24,266,125.00	-0.10343	-25,125.00
12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,271,152.78	96.9867	24,246,675.00	-0.10085	-24,477.78
12710HWM 12710HWM6	CABOT TRAIL FUNDING CP 09/21/2023	25,000,000.000	24,927,777.78	99.6859	24,921,475.00	-0.02528	-6,302.78
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.0104	25,002,600.00	0.01040	2,600.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	99.9933	24,998,325.00	-0.00670	-1,675.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	99.9916	24,997,900.00	-0.00840	-2,100.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.1016	25,025,400.00	0.10160	25,400.00

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15963UZL 15963UZL3	CHARIOT FUNDING LLC CP 12/20/2023	25,000,000.000	24,578,333.33	98.2971	24,574,275.00	-0.01651	-4,058.33
19421MDU 19421MDU3	COLLAT CP FLEX CO CALL CP 01/05/2024	50,000,000.000	50,000,000.00	100.0346	50,017,300.00	0.03460	17,300.00
19421MEB 19421MEB4	COLLAT CP FLEX CO CALL CP 01/22/2024	25,000,000.000	25,000,000.00	100.0217	25,005,425.00	0.02170	5,425.00
19423KYN 19423KYN8	COLLAT CP FLEX CO CP 11/22/2023	25,000,000.000	24,689,083.33	98.7352	24,683,800.00	-0.02140	-5,283.33
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.0781	25,019,525.00	0.07810	19,525.00
23305EXC 23305EXC2	DBS BANK LTD CP 10/12/2023	25,000,000.000	24,850,520.83	99.3775	24,844,375.00	-0.02473	-6,145.83
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,449,194.45	97.5686	24,392,150.00	-0.23332	-57,044.45
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,269,548.61	97.0097	24,252,425.00	-0.07056	-17,123.61
2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,867,291.67	99.4120	24,853,000.00	-0.05747	-14,291.67

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2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,857,083.33	99.3678	24,841,950.00	-0.06088	-15,133.33
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,635,416.67	98.3832	24,595,800.00	-0.16081	-39,616.67
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,060,656.190	1,060,656.19	100.0000	1,060,656.19	0.00000	0.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,539,370.840	8,539,370.84	100.0000	8,539,370.84	0.00000	0.00
40060XZ1 40060XZ11	GTA FUNDING LLC CP 12/01/2023	10,500,000.000	10,353,224.59	98.5934	10,352,307.00	-0.00886	-917.59
40588LAN 40588LAN9	HALKIN FINANCE LLC CP 01/22/2024	25,000,000.000	24,439,916.66	97.7700	24,442,500.00	0.01057	2,583.34
40588MW7 40588MW78	HALKIN FINANCE LLC CP 09/07/2023	25,000,000.000	24,977,375.00	99.8963	24,974,075.00	-0.01321	-3,300.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,094.530	2,094.53	100.0000	2,094.53	0.00000	0.00
48606710 486067104	US BANK NA CP SWEEP CP 12/01/2023	10,560,152.390	10,560,152.39	100.0000	10,560,152.39	0.00000	0.00

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53127TAK 53127TAK9	LIBERTY STREET FDG CP 01/19/2024	25,000,000.000	24,460,416.67	97.8137	24,453,425.00	-0.02858	-6,991.67
53127UY9 53127UY95	LIBERTY STREET FDG CP 11/09/2023	20,000,000.000	19,798,750.00	98.9350	19,787,000.00	-0.05935	-11,750.00
53127UZN 53127UZN3	LIBERTY STREET FDG CP 12/22/2023	25,000,000.000	24,568,333.33	98.2557	24,563,925.00	-0.01794	-4,408.33
53944RX5 53944RX52	LMA AMERICAS LLC CP 10/05/2023	25,000,000.000	24,876,041.67	99.4703	24,867,575.00	-0.03404	-8,466.67
53944RYF 53944RYF9	LMA AMERICAS LLC CP 11/15/2023	11,250,000.000	11,121,093.75	98.8366	11,119,117.50	-0.01777	-1,976.25
53944RYH 53944RYH5	LMA AMERICAS LLC CP 11/17/2023	12,084,000.000	11,941,845.17	98.8053	11,939,632.45	-0.01853	-2,212.72
55458EB2 55458EB25	MACKINAC FUNDING CO CP 02/02/2024	25,000,000.000	24,396,833.34	97.5751	24,393,775.00	-0.01254	-3,058.34
56274MZB 56274MZB1	MANHATTAN ASSET FDG CP 12/11/2023	25,000,000.000	24,612,131.94	98.4335	24,608,375.00	-0.01526	-3,756.94
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,001,408.37	100.0023	10,000,230.00	-0.01178	-1,178.37

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63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,467,687.50	97.6160	24,404,000.00	-0.26029	-63,687.50
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,788,194.44	99.0716	24,767,900.00	-0.08187	-20,294.44
63254GXD 63254GXD2	NATL AUSTRALIA BANK INT CP 10/06/2023	25,000,000.000	24,999,725.07	100.0295	25,007,375.00	0.03060	7,649.93
63254GXX 63254GXX8	NATL AUSTRALIA BANK INT CP 02/05/2024	25,000,000.000	25,000,000.00	100.0633	25,015,825.00	0.06330	15,825.00
63873KZ5 63873KZ59	NATIXIS NY BRANCH CP 12/05/2023	25,000,000.000	24,636,493.05	98.5232	24,630,800.00	-0.02311	-5,693.05
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	23,992,737.05	100.0310	23,997,436.90	0.01959	4,699.85
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0290	5,151,493.50	-0.04375	-2,255.00
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.9585	24,989,625.00	-0.04150	-10,375.00
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.0647	25,016,175.00	0.06470	16,175.00

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68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	13,847,456.00	96.1779	13,849,617.60	0.01561	2,161.60
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,888,888.89	99.5100	24,877,500.00	-0.04576	-11,388.89
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,487,986.11	97.7137	24,428,425.00	-0.24323	-59,561.11
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	23,622,319.44	94.4412	23,610,300.00	-0.05088	-12,019.44
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,878,402.78	99.4771	24,869,275.00	-0.03669	-9,127.78
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0121	25,003,025.00	0.01210	3,025.00
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	48,245,583.33	96.4878	48,243,900.00	-0.00349	-1,683.33
83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,101,458.33	96.4046	24,101,150.00	-0.00128	-308.33
83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,096,722.23	96.3718	24,092,950.00	-0.01565	-3,772.23



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84621975 846219758	CSAFE CASH LGIP	443,746,976.120	443,746,976.12	100.0000	443,746,976.12	0.00000	0.00
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	100.0310	25,007,750.00	0.03100	7,750.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,435,555.56	97.5322	24,383,050.00	-0.21487	-52,505.56
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,031,666.66	96.0701	24,017,525.00	-0.05885	-14,141.66
86960KYF 86960KYF3	SVENSKA HANDELSBANKE CP 11/15/2023	25,000,000.000	24,726,822.92	98.8788	24,719,700.00	-0.02881	-7,122.92
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1081	25,027,025.00	0.10810	27,025.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.000	25,000,000.00	99.9813	24,995,325.00	-0.01870	-4,675.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,081,875.00	96.3516	24,087,900.00	0.02502	6,025.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,815,472.22	99.2144	24,803,600.00	-0.04784	-11,872.22

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89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,696,666.67	98.7163	24,679,075.00	-0.07123	-17,591.67
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.0726	25,018,150.00	0.07260	18,150.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,748,194.44	98.9393	24,734,825.00	-0.05402	-13,369.44
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,720,340.28	98.8337	24,708,425.00	-0.04820	-11,915.28
91127QWU 91127QWU9	UNITED OVERSEAS BANK CP 09/28/2023	25,000,000.000	24,901,937.50	99.5840	24,896,000.00	-0.02384	-5,937.50
92512MY3 92512MY37	VERSAILLES COM PAPER CP 11/03/2023	25,000,000.000	24,758,937.50	99.0284	24,757,100.00	-0.00742	-1,837.50
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,502,854.17	97.7566	24,439,150.00	-0.25999	-63,704.17
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,465,562.50	97.6588	24,414,700.00	-0.20789	-50,862.50
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.9792	17,496,360.00	-0.02080	-3,640.00
			<u>2,598,533,856.63</u>		<u>2,597,987,234.12</u>	<u>-0.02104</u>	<u>-546,622.51</u>

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	NAV Date:	8/31/2023					
	Outstanding Shares:	1,302,703,517.875					
	Net Assets:	2,605,407,035.75					
	Net Assets Less Amortized Cost:	6,873,179.12					
	Price Per Share @ Market:	1.999580394					
	Price Per Share @ Market Rounded:	2.00					
				SHADOW NAV			