

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Current Data & Mfact date of 10/31/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
04821TA4 04821TA47	ATLANTIC ASSET SEC CP 01/04/2024	21,650,000.000	21,436,001.78	99.0066	21,434,928.90	-0.00501	-1,072.88
04821TBV 04821TBV6	ATLANTIC ASSET SEC CP 02/29/2024	10,000,000.000	9,813,333.34	98.1241	9,812,410.00	-0.00941	-923.34
04821TC1 04821TC11	ATLANTIC ASSET SEC CP 03/01/2024	25,000,000.000	24,527,763.89	98.1081	24,527,025.00	-0.00301	-738.89
04821UY3 04821UY30	ATLANTIC ASSET SEC CP 11/03/2023	25,000,000.000	24,992,402.78	99.9556	24,988,900.00	-0.01402	-3,502.78
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	47,966,944.44	96.0053	48,002,650.00	0.07444	35,705.56
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	100.0064	50,003,200.00	0.00640	3,200.00
05571BBM 05571BBM4	BPCE CP 02/21/2024	25,000,000.000	24,563,277.78	98.2240	24,556,000.00	-0.02963	-7,277.78
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	99.9877	24,996,925.00	-0.01230	-3,075.00
06050TNJ 06050TNJ7	BANK OF AMERICA NA CORP BD 07/08/2024	25,000,000.000	25,000,000.00	100.0291	25,007,275.00	0.02910	7,275.00

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06054NB2 06054NB26	BOFA SECURITIES INC CP 02/02/2024	25,000,000.000	24,636,395.83	98.5542	24,638,550.00	0.00874	2,154.17
06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	100.0120	50,006,000.00	0.01200	6,000.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.0035	50,001,750.00	0.00350	1,750.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	99.9931	49,996,550.00	-0.00690	-3,450.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.0525	50,026,250.00	0.05250	26,250.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	99.9931	24,998,275.00	-0.00690	-1,725.00
10924HC5 10924HC51	BRIGHTHOUSE FIN ST CP 03/05/2024	25,000,000.000	24,511,284.73	98.0107	24,502,675.00	-0.03513	-8,609.73
10924HF5 10924HF58	BRIGHTHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,148,576.39	96.5475	24,136,875.00	-0.04846	-11,701.39
10924HGB 10924HGB4	BRIGHTHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,002,055.55	96.0169	24,004,225.00	0.00904	2,169.45

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10924JY8 10924JY87	BRIGHTHOUSE FIN ST CP 11/08/2023	25,000,000.000	24,974,284.72	99.8811	24,970,275.00	-0.01606	-4,009.72
12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,740,000.00	98.8974	24,724,350.00	-0.06326	-15,650.00
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,520,000.00	98.0187	24,504,675.00	-0.06250	-15,325.00
12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,500,326.39	97.9386	24,484,650.00	-0.06398	-15,676.39
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.0069	25,001,725.00	0.00690	1,725.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	100.0338	25,008,450.00	0.03380	8,450.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	100.0297	25,007,425.00	0.02970	7,425.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.1390	25,034,750.00	0.13900	34,750.00
15963UZL 15963UZL3	CHARIOT FUNDING LLC CP 12/20/2023	25,000,000.000	24,812,166.67	99.2463	24,811,575.00	-0.00238	-591.67

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16538KC8 16538KC83	CHESHAM SERIES 5 CP 03/08/2024	25,000,000.000	24,499,555.56	97.9998	24,499,950.00	0.00161	394.44
16538KCS 16538KCS9	CHESHAM SERIES 5 CP 03/26/2024	27,000,000.000	26,383,515.00	97.7109	26,381,943.00	-0.00596	-1,572.00
19421MFQ 19421MFQ0	COLLAT CP FLEX CO CALL CP 07/08/2024	50,000,000.000	50,000,000.00	100.0057	50,002,850.00	0.00570	2,850.00
19421MFU 19421MFU1	COLLAT CP FLEX CO CALL CP 07/24/2024	25,000,000.000	25,000,000.00	100.0414	25,010,350.00	0.04140	10,350.00
19423KYN 19423KYN8	COLLAT CP FLEX CO CP 11/22/2023	25,000,000.000	24,920,375.00	99.6725	24,918,125.00	-0.00903	-2,250.00
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/24	25,000,000.000	25,000,000.00	100.0018	25,000,450.00	0.00180	450.00
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,661,847.22	98.5249	24,631,225.00	-0.12417	-30,622.22
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,500,416.67	97.9693	24,492,325.00	-0.03303	-8,091.67
25215VCR 25215VCR8	DEXIA CREDIT LOCAL CP 03/25/2024	25,000,000.000	24,437,118.05	97.7371	24,434,275.00	-0.01163	-2,843.05

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25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,847,222.22	99.3250	24,831,250.00	-0.06428	-15,972.22
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXX	1,069,964.270	1,069,964.27	100.0000	1,069,964.27	0.00000	0.00
37828VCU 37828VCU5	GLENCOVE FUNDING LLC CP 03/28/2024	10,750,000.000	10,500,301.39	97.6786	10,500,449.50	0.00141	148.11
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,613,978.650	8,613,978.65	100.0000	8,613,978.65	0.00000	0.00
40060XZ1 40060XZ11	GTA FUNDING LLC CP 12/01/2023	10,500,000.000	10,451,612.50	99.5374	10,451,427.00	-0.00177	-185.50
40588LAN 40588LAN9	HALKIN FINANCE LLC CP 01/22/2024	25,000,000.000	24,678,833.33	98.7299	24,682,475.00	0.01476	3,641.67
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,112.790	2,112.79	100.0000	2,112.79	0.00000	0.00
48606710 486067104	US BANK NA CP SWEEP CP 12/01/2023	10,653,374.520	10,653,374.52	100.0000	10,653,374.52	0.00000	0.00
53127TAK 53127TAK9	LIBERTY STREET FDG CP 01/19/2024	25,000,000.000	24,695,520.83	98.7741	24,693,525.00	-0.00808	-1,995.83

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53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	24,287,166.67	97.1359	24,283,975.00	-0.01314	-3,191.67
53127UY9 53127UY95	LIBERTY STREET FDG CP 11/09/2023	20,000,000.000	19,976,666.67	99.8664	19,973,280.00	-0.01695	-3,386.67
53127UZN 53127UZN3	LIBERTY STREET FDG CP 12/22/2023	25,000,000.000	24,803,437.50	99.2135	24,803,375.00	-0.00025	-62.50
53944QD3 53944QD31	LMA AMERICAS LLC CP 04/03/2024	42,824,000.000	41,788,967.71	97.5806	41,787,916.14	-0.00252	-1,051.57
53944QD9 53944QD98	LMA AMERICAS LLC CP 04/09/2024	25,000,000.000	24,373,333.34	97.4874	24,371,850.00	-0.00609	-1,483.34
53944RYF 53944RYF9	LMA AMERICAS LLC CP 11/15/2023	11,250,000.000	11,225,937.50	99.7750	11,224,687.50	-0.01113	-1,250.00
53944RYH 53944RYH5	LMA AMERICAS LLC CP 11/17/2023	12,084,000.000	12,054,461.33	99.7449	12,053,173.72	-0.01068	-1,287.61
55458EB2 55458EB25	MACKINAC FUNDING CO CP 02/02/2024	25,000,000.000	24,635,750.00	98.5390	24,634,750.00	-0.00406	-1,000.00
55458EC6 55458EC65	MACKINAC FUNDING CO CP 03/06/2024	25,000,000.000	24,505,625.00	98.0176	24,504,400.00	-0.00500	-1,225.00

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56274LDB 56274LDB7	MANHATTAN ASSET FDG CP 04/11/2024	25,000,000.000	24,364,375.00	97.4521	24,363,025.00	-0.00554	-1,350.00
56274MZB 56274MZB1	MANHATTAN ASSET FDG CP 12/11/2023	25,000,000.000	24,846,388.89	99.3855	24,846,375.00	-0.00006	-13.89
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,000,737.20	100.0040	10,000,400.00	-0.00337	-337.20
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,679,916.67	98.5546	24,638,650.00	-0.16721	-41,266.67
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	25,000,000.00	99.9854	24,996,350.00	-0.01460	-3,650.00
63254GXX 63254GXX8	NATL AUSTRALIA BANK INT CP 02/05/2024	25,000,000.000	25,000,000.00	100.0769	25,019,225.00	0.07690	19,225.00
63307LD1 63307LD16	NATL BANK OF CANADA CP 04/01/2024	25,000,000.000	24,408,888.89	97.6148	24,403,700.00	-0.02126	-5,188.89
63873KZ5 63873KZ59	NATIXIS NY BRANCH CP 12/05/2023	25,000,000.000	24,869,902.78	99.4837	24,870,925.00	0.00411	1,022.22
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0032	5,150,164.80	-0.06954	-3,583.70

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65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.9936	24,998,400.00	-0.00640	-1,600.00
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.0902	25,022,550.00	0.09020	22,550.00
68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	13,983,364.00	97.0926	13,981,334.40	-0.01451	-2,029.60
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,701,909.72	98.6777	24,669,425.00	-0.13151	-32,484.72
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	23,860,388.89	95.4034	23,850,850.00	-0.03998	-9,538.89
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	23,771,909.72	95.0758	23,768,950.00	-0.01245	-2,959.72
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	23,685,590.27	94.7329	23,683,225.00	-0.00999	-2,365.27
76582JD5 76582JD50	RIDGEFIELD FUNDING CP 04/05/2024	50,000,000.000	48,774,750.00	97.5427	48,771,350.00	-0.00697	-3,400.00
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	48,727,652.78	97.5057	48,752,850.00	0.05171	25,197.22

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83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,342,916.66	97.4314	24,357,850.00	0.06135	14,933.34
83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,337,333.34	97.4017	24,350,425.00	0.05379	13,091.66
84621975 846219758	CSAFE CASH LGIP	405,211,562.090	405,211,562.09	100.0000	405,211,562.09	0.00000	0.00
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	100.0445	25,011,125.00	0.04450	11,125.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,650,750.00	98.4928	24,623,200.00	-0.11176	-27,550.00
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,268,888.89	97.0457	24,261,425.00	-0.03075	-7,463.89
86960KYF 86960KYF3	SVENSKA HANDELSBANKE CP 11/15/2023	25,000,000.000	24,949,006.94	99.7803	24,945,075.00	-0.01576	-3,931.94
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1386	25,034,650.00	0.13860	34,650.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,321,215.28	97.2828	24,320,700.00	-0.00212	-515.28

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89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,916,944.44	99.6472	24,911,800.00	-0.02065	-5,144.44
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.1072	25,026,800.00	0.10720	26,800.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,967,625.00	99.8524	24,963,100.00	-0.01812	-4,525.00
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,941,888.89	99.7487	24,937,175.00	-0.01890	-4,713.89
92512MY3 92512MY37	VERSAILLES COM PAPER CP 11/03/2023	25,000,000.000	24,992,347.22	99.9555	24,988,875.00	-0.01389	-3,472.22
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,709,152.78	98.6892	24,672,300.00	-0.14915	-36,852.78
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,678,638.89	98.5947	24,648,675.00	-0.12142	-29,963.89
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	23,777,187.50	95.1101	23,777,525.00	0.00142	337.50
			<u>2,617,606,889.24</u>		<u>2,617,525,807.28</u>	<u>-0.00310</u>	<u>-81,081.96</u>

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	NAV Date:	10/31/2023					
	Outstanding Shares:	1,311,293,039.225					
	Net Assets:	2,622,586,078.44					
	Net Assets Less Amortized Cost:	4,979,189.20					
	Price Per Share @ Market:	1.999938166					
	Price Per Share @ Market Rounded:	2.00					

SHADOW NAV