

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/29/2023

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	21,639,968.83	99.9110	21,630,731.50	-0.04269	-9,237.33
04821TBV 04821TBV6	ATLANTIC ASSET SEC CP 02/29/2024	10,000,000.000	9,908,222.22	99.0578	9,905,780.00	-0.02465	-2,442.22
04821TC1 04821TC11	ATLANTIC ASSET SEC CP 03/01/2024	25,000,000.000	24,765,833.33	99.0426	24,760,650.00	-0.02093	-5,183.33
04821TE8 04821TE84	ATLANTIC ASSET SEC CP 05/08/2024	25,000,000.000	24,501,333.33	98.0446	24,511,150.00	0.04007	9,816.67
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	48,443,930.56	97.1072	48,553,600.00	0.22638	109,669.44
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	100.0199	50,009,950.00	0.01990	9,950.00
05571BBM 05571BBM4	BPCE CP 02/21/2024	25,000,000.000	24,801,135.42	99.2470	24,811,750.00	0.04280	10,614.58
05571BEU 05571BEU3	BPCE CP 05/28/2024	19,975,000.000	19,522,932.46	97.7910	19,533,752.25	0.05542	10,819.79
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.1082	25,027,050.00	0.10820	27,050.00

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06054NB2 06054NB26	BOFA SECURITIES INC CP 02/02/2024	25,000,000.000	24,874,888.89	99.4752	24,868,800.00	-0.02448	-6,088.89
06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	100.0253	50,012,650.00	0.02530	12,650.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1220	50,061,000.00	0.12200	61,000.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1527	50,076,350.00	0.15270	76,350.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.1534	25,038,350.00	0.15340	38,350.00
10924HC5 10924HC51	BRIGHHOUSE FIN ST CP 03/05/2024	25,000,000.000	24,749,777.78	98.9827	24,745,675.00	-0.01658	-4,102.78
10924HF5 10924HF58	BRIGHHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,387,916.67	97.6230	24,405,750.00	0.07312	17,833.33
10924HGB 10924HGB4	BRIGHHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,242,666.67	97.1419	24,285,475.00	0.17658	42,808.33
12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,960,277.78	99.7930	24,948,250.00	-0.04819	-12,027.78

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12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,748,750.00	98.9532	24,738,300.00	-0.04222	-10,450.00
12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,729,500.00	98.8781	24,719,525.00	-0.04034	-9,975.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.1448	25,036,200.00	0.14480	36,200.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	100.0271	25,006,775.00	0.02710	6,775.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	100.0339	25,008,475.00	0.03390	8,475.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.2237	25,055,925.00	0.22370	55,925.00
16538KC8 16538KC83	CHESHAM SERIES 5 CP 03/08/2024	25,000,000.000	24,738,048.61	98.9442	24,736,050.00	-0.00808	-1,998.61
16538KCS 16538KCS9	CHESHAM SERIES 5 CP 03/26/2024	27,000,000.000	26,641,087.50	98.6683	26,640,441.00	-0.00243	-646.50
16538KFL 16538KFL1	CHESHAM SERIES 5 CP 06/20/2024	25,000,000.000	24,364,687.50	97.4516	24,362,900.00	-0.00734	-1,787.50

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19421MFQ 19421MFQ0	COLLAT CP FLEX CO CALL CP 07/08/2024	50,000,000.000	50,000,000.00	100.0462	50,023,100.00	0.04620	23,100.00
19421MFU 19421MFU1	COLLAT CP FLEX CO CALL CP 07/24/2024	25,000,000.000	25,000,000.00	100.2616	25,065,400.00	0.26160	65,400.00
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.1209	25,030,225.00	0.12090	30,225.00
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,874,500.00	99.4287	24,857,175.00	-0.06965	-17,325.00
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,731,284.72	98.9097	24,727,425.00	-0.01561	-3,859.72
25215VCR 25215VCR8	DEXIA CREDIT LOCAL CP 03/25/2024	25,000,000.000	24,673,916.66	98.6887	24,672,175.00	-0.00706	-1,741.66
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,079,407.540	1,079,407.54	100.0000	1,079,407.54	0.00000	0.00
37828VCU 37828VCU5	GLENCOVE FUNDING LLC CP 03/28/2024	10,750,000.000	10,603,217.71	98.6375	10,603,531.25	0.00296	313.54
37828VDA 37828VDA8	GLENCOVE FUNDING LLC CP 04/10/2024	14,275,000.000	14,053,340.97	98.4486	14,053,537.65	0.00140	196.68

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37828VFH 37828VFH1	GLENCOVE FUNDING LLC CP 06/17/2024	25,000,000.000	24,377,000.00	97.4925	24,373,125.00	-0.01590	-3,875.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,689,659.170	8,689,659.17	100.0000	8,689,659.17	0.00000	0.00
40588LAN 40588LAN9	HALKIN FINANCE LLC CP 01/22/2024	25,000,000.000	24,917,750.00	99.6425	24,910,625.00	-0.02859	-7,125.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,131.280	2,131.28	100.0000	2,131.28	0.00000	0.00
48207KAU 48207KAU9	JUPITER SEC CO LLC CALL CP 06/10/2024	25,000,000.000	25,000,000.00	100.0001	25,000,025.00	0.00010	25.00
48606776 486067765	US BANK NA CP SWEEP CP 05/01/2024	10,747,449.300	10,747,449.30	100.0000	10,747,449.30	0.00000	0.00
53127TAK 53127TAK9	LIBERTY STREET FDG CP 01/19/2024	25,000,000.000	24,930,625.00	99.6875	24,921,875.00	-0.03510	-8,750.00
53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	24,526,083.33	98.1355	24,533,875.00	0.03177	7,791.67
53944QD3 53944QD31	LMA AMERICAS LLC CP 04/03/2024	42,824,000.000	42,198,948.04	98.5394	42,198,512.66	-0.00103	-435.38

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53944QD9 53944QD98	LMA AMERICAS LLC CP 04/09/2024	25,000,000.000	24,612,250.00	98.4518	24,612,950.00	0.00284	700.00
53944QFE 53944QFE5	LMA AMERICAS LLC CP 06/14/2024	26,000,000.000	25,350,541.66	97.5415	25,360,790.00	0.04043	10,248.34
55458EB2 55458EB25	MACKINAC FUNDING CO CP 02/02/2024	25,000,000.000	24,874,666.67	99.4758	24,868,950.00	-0.02298	-5,716.67
55458EC6 55458EC65	MACKINAC FUNDING CO CP 03/06/2024	25,000,000.000	24,744,965.28	98.9728	24,743,200.00	-0.00713	-1,765.28
55607KE2 55607KE28	MACQUARIE BANK LTD CP 05/02/2024	28,700,000.000	28,150,474.72	98.1058	28,156,364.60	0.02092	5,889.88
56274LDB 56274LDB7	MANHATTAN ASSET FDG CP 04/11/2024	25,000,000.000	24,603,715.28	98.4284	24,607,100.00	0.01376	3,384.72
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,000,066.02	100.0004	10,000,040.00	-0.00026	-26.02
62455FC5 62455FC53	MOUNTCLIFF FUNDING CP 03/05/2024	25,000,000.000	24,751,111.11	98.9848	24,746,200.00	-0.01984	-4,911.11
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,892,145.83	99.4967	24,874,175.00	-0.07219	-17,970.83

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63254GXX 63254GXX8	NATL AUSTRALIA BANK INT CP 02/05/2024	25,000,000.000	25,000,000.00	100.0138	25,003,450.00	0.01380	3,450.00
63307LD1 63307LD16	NATL BANK OF CANADA CP 04/01/2024	25,000,000.000	24,646,111.11	98.5845	24,646,125.00	0.00006	13.89
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1593	50,079,650.00	0.15930	79,650.00
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.9880	5,149,382.00	-0.08472	-4,366.50
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	100.0177	25,004,425.00	0.01770	4,425.00
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.1249	25,031,225.00	0.12490	31,225.00
68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	14,119,272.00	98.1258	14,130,115.20	0.07680	10,843.20
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,915,833.33	99.5976	24,899,400.00	-0.06596	-16,433.33
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,098,458.33	96.6330	24,158,250.00	0.24811	59,791.67

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74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,011,250.00	96.3556	24,088,900.00	0.32339	77,650.00
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	23,924,930.55	96.0696	24,017,400.00	0.38650	92,469.45
76582JD5 76582JD50	RIDGEFIELD FUNDING CP 04/05/2024	50,000,000.000	49,253,854.17	98.5156	49,257,800.00	0.00801	3,945.83
79490AE3 79490AE38	SALISBURY RECEIVABLE CP 05/03/2024	33,034,000.000	32,407,592.78	98.1381	32,418,939.95	0.03501	11,347.17
83050TEF 83050TEF4	SKANDINAV ENSKILDA CP 05/15/2024	25,000,000.000	24,473,125.00	97.9312	24,482,800.00	0.03953	9,675.00
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	49,209,722.22	98.4709	49,235,450.00	0.05228	25,727.78
83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,584,375.00	98.3969	24,599,225.00	0.06040	14,850.00
83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,577,944.45	98.3673	24,591,825.00	0.05648	13,880.55
84621975 846219758	CSAFE CASH LGIP	308,901,315.520	308,901,315.52	100.0000	308,901,315.52	0.00000	0.00

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86562KEG 86562KEG5	SUMITOMO MITSUI BANK CP 05/16/2024	25,000,000.000	24,475,833.33	97.9657	24,491,425.00	0.06370	15,591.67
86563GDW 86563GDW9	SUMITOMO MITSUI TRST CP 04/30/2024	25,000,000.000	24,528,333.33	98.1940	24,548,500.00	0.08222	20,166.67
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	100.0325	25,008,125.00	0.03250	8,125.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,865,944.44	99.3990	24,849,750.00	-0.06513	-16,194.44
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,506,111.11	98.1109	24,527,725.00	0.08820	21,613.89
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1617	25,040,425.00	0.16170	40,425.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,560,555.56	98.2784	24,569,600.00	0.03683	9,044.44
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.1457	25,036,425.00	0.14570	36,425.00
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,915,451.39	99.5906	24,897,650.00	-0.07145	-17,801.39

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9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,891,715.28	99.5028	24,875,700.00	-0.06434	-16,015.28
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	24,013,986.11	96.4096	24,102,400.00	0.36818	88,413.89
			2,420,441,671.35		2,421,593,730.87	0.04760	1,152,059.52

\$1,589,432.71
 *ACTUAL AMORTIZED COST VS MARKET VALUE DIFFERENCE

NAV Date: 12/29/2023
 Outstanding Shares: 1,212,729,053.335
 Net Assets: 2,425,458,106.67
 Net Assets Less Amortized Cost: 5,016,435.32
 Price Per Share @ Market: 2.000949973
 Price Per Share @ Market Rounded: 2.00

*2.001313578 SHADOW NAV - MANUAL (3 DAY) SHADOW NAV CALCULATION