

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE  
Fund Name: COLORADO CORE  
Based on Posting Date Data As Of 6/30/2023

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	24,986,083.33	99.9297	24,982,425.00	-0.01464	-3,658.33
0347M3W1 0347M3W18	ANGLESEA FUNDING LLC CP 09/01/2023	25,000,000.000	24,767,930.55	99.0660	24,766,500.00	-0.00578	-1,430.55
04821TA4 04821TA47	ATLANTIC ASSET SEC CP 01/04/2024	21,650,000.000	21,024,723.94	97.0729	21,016,282.85	-0.04015	-8,441.09
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,975,625.00	99.8586	24,964,650.00	-0.04394	-10,975.00
04821UY3 04821UY30	ATLANTIC ASSET SEC CP 11/03/2023	25,000,000.000	24,525,173.61	98.0652	24,516,300.00	-0.03618	-8,873.61
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.0757	25,018,925.00	0.07570	18,925.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.0723	25,018,075.00	0.07230	18,075.00
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	99.8511	49,925,550.00	-0.14890	-74,450.00
06050TNJ 06050TNJ7	BANK OF AMERICA NA CORP BD 07/08/2024	25,000,000.000	25,000,000.00	100.0056	25,001,400.00	0.00560	1,400.00

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06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	99.9276	49,963,800.00	-0.07240	-36,200.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.0981	50,049,050.00	0.09810	49,050.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.1585	50,079,250.00	0.15850	79,250.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.0549	50,027,450.00	0.05490	27,450.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.1285	25,032,125.00	0.12850	32,125.00
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.0895	50,044,750.00	0.08950	44,750.00
10924JWT 10924JWT3	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,975,555.55	98.6348	1,972,696.00	-0.14475	-2,859.55
10924JXP 10924JXP0	BRIGHTHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,584,375.00	98.2165	24,554,125.00	-0.12305	-30,250.00
10924JY8 10924JY87	BRIGHTHOUSE FIN ST CP 11/08/2023	25,000,000.000	24,522,430.55	97.9564	24,489,100.00	-0.13592	-33,330.55

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12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,295,833.33	96.9615	24,240,375.00	-0.22826	-55,458.33
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,058,750.00	96.0548	24,013,700.00	-0.18725	-45,050.00
12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,038,222.23	95.9780	23,994,500.00	-0.18189	-43,722.23
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,997,994.44	99.9579	9,995,790.00	-0.02205	-2,204.44
12710HVM 12710HVM7	CABOT TRAIL FUNDING CP 08/21/2023	25,000,000.000	24,822,916.67	99.2290	24,807,250.00	-0.06311	-15,666.67
12710HWM 12710HWM6	CABOT TRAIL FUNDING CP 09/21/2023	25,000,000.000	24,703,888.89	98.7319	24,682,975.00	-0.08466	-20,913.89
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.0134	25,003,350.00	0.01340	3,350.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.0967	25,024,175.00	0.09670	24,175.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	99.8712	24,967,800.00	-0.12880	-32,200.00

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13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	99.8440	24,961,000.00	-0.15600	-39,000.00
16538LV1 16538LV15	CHESHAM SERIES 5 CP 08/01/2023	25,000,000.000	24,894,083.33	99.5354	24,883,850.00	-0.04111	-10,233.33
16538LV2 16538LV23	CHESHAM SERIES 5 CP 08/02/2023	15,000,000.000	14,934,400.00	99.5206	14,928,090.00	-0.04225	-6,310.00
19423KU5 19423KU51	COLLAT CP FLEX CO CP 07/05/2023	50,000,000.000	49,972,166.67	99.9297	49,964,850.00	-0.01464	-7,316.67
19423KYN 19423KYN8	COLLAT CP FLEX CO CP 11/22/2023	25,000,000.000	24,454,000.00	97.7674	24,441,850.00	-0.04969	-12,150.00
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.1468	25,036,700.00	0.14680	36,700.00
23305EUT 23305EUT8	DBS BANK LTD CP 07/27/2023	25,000,000.000	24,911,708.33	99.6170	24,904,250.00	-0.02994	-7,458.33
23305EXC 23305EXC2	DBS BANK LTD CP 10/12/2023	25,000,000.000	24,624,479.17	98.4328	24,608,200.00	-0.06611	-16,279.17
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,233,055.56	96.5690	24,142,250.00	-0.37472	-90,805.56

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2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,034,895.83	95.9964	23,999,100.00	-0.14893	-35,795.83
2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,656,319.45	98.4884	24,622,100.00	-0.13879	-34,219.45
2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,646,111.11	98.4413	24,610,325.00	-0.14520	-35,786.11
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,420,138.89	97.4109	24,352,725.00	-0.27606	-67,413.89
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,051,815.700	1,051,815.70	100.0000	1,051,815.70	0.00000	0.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,468,083.520	8,468,083.52	100.0000	8,468,083.52	0.00000	0.00
40060XZ1 40060XZ11	GTA FUNDING LLC CP 12/01/2023	10,500,000.000	10,253,223.75	97.6143	10,249,501.50	-0.03630	-3,722.25
40588MW7 40588MW78	HALKIN FINANCE LLC CP 09/07/2023	25,000,000.000	24,743,583.33	98.9717	24,742,925.00	-0.00266	-658.33
46651VCD 46651VCD6	JP MORGAN SECURITIES CALL CP 10/18/2023	25,000,000.000	25,000,000.00	99.8755	24,968,875.00	-0.12450	-31,125.00

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4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,077.110	2,077.11	100.0000	2,077.11	0.00000	0.00
48606557 486065579	US BANK NA CP SWEEP CP 08/01/2023	10,471,032.580	10,471,032.58	100.0000	10,471,032.58	0.00000	0.00
53127TAK 53127TAK9	LIBERTY STREET FDG CP 01/19/2024	25,000,000.000	24,221,458.34	96.8422	24,210,550.00	-0.04504	-10,908.34
53127UY9 53127UY95	LIBERTY STREET FDG CP 11/09/2023	20,000,000.000	19,617,916.66	97.9650	19,593,000.00	-0.12701	-24,916.66
53127UZN 53127UZN3	LIBERTY STREET FDG CP 12/22/2023	25,000,000.000	24,329,375.00	97.2919	24,322,975.00	-0.02631	-6,400.00
53944RUH 53944RUH9	LMA AMERICAS LLC CP 07/17/2023	15,000,000.000	14,966,666.67	99.7552	14,963,280.00	-0.02263	-3,386.67
53944RUQ 53944RUQ9	LMA AMERICAS LLC CP 07/24/2023	15,000,000.000	14,949,783.33	99.6509	14,947,635.00	-0.01437	-2,148.33
53944RVE 53944RVE5	LMA AMERICAS LLC CP 08/14/2023	25,000,000.000	24,847,222.22	99.3325	24,833,125.00	-0.05674	-14,097.22
53944RX5 53944RX52	LMA AMERICAS LLC CP 10/05/2023	25,000,000.000	24,650,000.00	98.5129	24,628,225.00	-0.08834	-21,775.00

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53944RYF 53944RYF9	LMA AMERICAS LLC CP 11/15/2023	11,250,000.000	11,014,531.25	97.8633	11,009,621.25	-0.04458	-4,910.00
53944RYH 53944RYH5	LMA AMERICAS LLC CP 11/17/2023	12,084,000.000	11,827,382.84	97.8312	11,821,922.21	-0.04617	-5,460.63
55458FV7 55458FV79	MACKINAC FUNDING CO CP 08/07/2023	50,000,000.000	49,743,055.56	99.4402	49,720,100.00	-0.04615	-22,955.56
56274MZB 56274MZB1	MANHATTAN ASSET FDG CP 12/11/2023	25,000,000.000	24,374,034.72	97.4448	24,361,200.00	-0.05266	-12,834.72
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,002,090.56	99.9080	9,990,800.00	-0.11288	-11,290.56
60689GUS 60689GUS3	MIZUHO BANK LTD/NY CP 07/26/2023	25,000,000.000	24,914,843.75	99.6319	24,907,975.00	-0.02757	-6,868.75
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,251,979.17	96.6772	24,169,300.00	-0.34092	-82,679.17
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,572,916.67	98.1076	24,526,900.00	-0.18727	-46,016.67
63254GXD 63254GXD2	NATL AUSTRALIA BANK INT CP 10/06/2023	25,000,000.000	24,999,238.05	100.0566	25,014,150.00	0.05965	14,911.95

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63254GXX 63254GXX8	NATL AUSTRALIA BANK INT CP 02/05/2024	25,000,000.000	25,000,000.00	100.0339	25,008,475.00	0.03390	8,475.00
63873KZ5 63873KZ59	NATIXIS NY BRANCH CP 12/05/2023	25,000,000.000	24,399,256.94	97.5839	24,395,975.00	-0.01345	-3,281.94
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	23,996,131.00	99.9965	23,989,160.35	-0.02905	-6,970.65
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0354	5,151,823.10	-0.03736	-1,925.40
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.8844	24,971,100.00	-0.11560	-28,900.00
65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,841,701.39	99.3248	24,831,200.00	-0.04227	-10,501.39
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	99.9977	24,999,425.00	-0.00230	-575.00
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,673,611.11	98.5845	24,646,125.00	-0.11140	-27,486.11
69033MX6 69033MX69	OVERSEA-CHINESE BK YCD 07/19/2023	25,000,000.000	25,000,346.34	99.9954	24,998,850.00	-0.00599	-1,496.34



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69034BVJ 69034BVJ6	OVERSEA-CHINESE BK CP 08/18/2023	25,000,000.000	24,823,000.00	99.3060	24,826,500.00	0.01410	3,500.00
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,270,555.56	96.7280	24,182,000.00	-0.36487	-88,555.56
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,656,666.67	98.5237	24,630,925.00	-0.10440	-25,741.67
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0665	25,016,625.00	0.06650	16,625.00
84621975 846219758	CSAFE CASH LGIP	472,389,412.590	472,389,412.59	100.0000	472,389,412.59	0.00000	0.00
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	99.9315	24,982,875.00	-0.06850	-17,125.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,216,833.33	96.5974	24,149,350.00	-0.27866	-67,483.33
86960KUD 86960KUD2	SVENSKA HANDELSBANKE CP 07/13/2023	25,000,000.000	24,959,083.33	99.8176	24,954,400.00	-0.01876	-4,683.33
86960KYF 86960KYF3	SVENSKA HANDELSBANKE CP 11/15/2023	25,000,000.000	24,500,996.53	97.9699	24,492,475.00	-0.03478	-8,521.53

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86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.0144	25,003,600.00	0.01440	3,600.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.000	25,000,000.00	99.9321	24,983,025.00	-0.06790	-16,975.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,595,458.33	98.2686	24,567,150.00	-0.11510	-28,308.33
89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,472,777.78	97.7505	24,437,625.00	-0.14364	-35,152.78
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.0345	25,008,625.00	0.03450	8,625.00
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	99.9818	24,995,450.00	-0.01820	-4,550.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,525,166.67	97.9902	24,497,550.00	-0.11261	-27,616.67
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,495,159.72	97.8778	24,469,450.00	-0.10496	-25,709.72
91127QWU 91127QWU9	UNITED OVERSEAS BANK CP 09/28/2023	25,000,000.000	24,676,756.95	98.6175	24,654,375.00	-0.09070	-22,381.95

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92512MY3 92512MY37	VERSAILLES COM PAPER CP 11/03/2023	25,000,000.000	24,521,701.39	98.0491	24,512,275.00	-0.03844	-9,426.39
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,293,173.61	96.7748	24,193,700.00	-0.40947	-99,473.61
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,248,993.06	96.6760	24,169,000.00	-0.32988	-79,993.06
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,877,777.78	99.2078	19,841,560.00	-0.18220	-36,217.78
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.7762	17,460,835.00	-0.22380	-39,165.00
			2,753,421,480.79		2,751,993,643.76	-0.05186	-1,427,837.03

NAV Date: 6/30/2023  
 Outstanding Shares: 1,380,582,319.075  
 Net Assets: 2,761,164,638.15  
 Net Assets Less Amortized Cost: 7,743,157.36  
 Price Per Share @ Market: 1.998965772 SHADOW NAV  
 Price Per Share @ Market Rounded: 2.00