

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Current Data & Mfact date of 7/31/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3W1 0347M3W18	ANGLESEA FUNDING LLC CP 09/01/2023	25,000,000.000	24,883,965.28	99.5224	24,880,600.00	-0.01352	-3,365.28
04821TA4 04821TA47	ATLANTIC ASSET SEC CP 01/04/2024	21,650,000.000	21,128,379.33	97.5534	21,120,311.10	-0.03819	-8,068.23
04821UY3 04821UY30	ATLANTIC ASSET SEC CP 11/03/2023	25,000,000.000	24,642,930.55	98.5494	24,637,350.00	-0.02265	-5,580.55
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.0547	25,013,675.00	0.05470	13,675.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.0505	25,012,625.00	0.05050	12,625.00
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	99.9160	49,958,000.00	-0.08400	-42,000.00
06050TNJ 06050TNJ7	BANK OF AMERICA NA CORP BD 07/08/2024	25,000,000.000	25,000,000.00	100.0119	25,002,975.00	0.01190	2,975.00
06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	99.9530	49,976,500.00	-0.04700	-23,500.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.0744	50,037,200.00	0.07440	37,200.00

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06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.1388	50,069,400.00	0.13880	69,400.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.0148	50,007,400.00	0.01480	7,400.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.0988	25,024,700.00	0.09880	24,700.00
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.0528	50,026,400.00	0.05280	26,400.00
10924JWJ 10924JWJ3	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,984,166.67	99.1305	1,982,610.00	-0.07845	-1,556.67
10924JXP 10924JXP0	BRIGHTHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,697,395.83	98.7101	24,677,525.00	-0.08046	-19,870.83
10924JY8 10924JY87	BRIGHTHOUSE FIN ST CP 11/08/2023	25,000,000.000	24,636,312.50	98.4497	24,612,425.00	-0.09696	-23,887.50
12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,407,777.78	97.4526	24,363,150.00	-0.18284	-44,627.78
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,175,000.00	96.5628	24,140,700.00	-0.14188	-34,300.00

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12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,154,687.50	96.4844	24,121,100.00	-0.13905	-33,587.50
12710HVM 12710HVM7	CABOT TRAIL FUNDING CP 08/21/2023	25,000,000.000	24,930,555.56	99.6857	24,921,425.00	-0.03662	-9,130.56
12710HWM 12710HWM6	CABOT TRAIL FUNDING CP 09/21/2023	25,000,000.000	24,815,833.33	99.2126	24,803,150.00	-0.05111	-12,683.33
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.0474	25,011,850.00	0.04740	11,850.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	99.9585	24,989,625.00	-0.04150	-10,375.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	99.9412	24,985,300.00	-0.05880	-14,700.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.0741	25,018,525.00	0.07410	18,525.00
15963UZL 15963UZL3	CHARIOT FUNDING LLC CP 12/20/2023	25,000,000.000	24,459,500.00	97.7947	24,448,675.00	-0.04426	-10,825.00
16538LV1 16538LV15	CHESHAM SERIES 5 CP 08/01/2023	25,000,000.000	25,000,000.00	99.9852	24,996,300.00	-0.01480	-3,700.00

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16538LV2 16538LV23	CHESHAM SERIES 5 CP 08/02/2023	15,000,000.000	14,997,950.00	99.9704	14,995,560.00	-0.01594	-2,390.00
19421MDU 19421MDU3	COLLAT CP FLEX CO CALL CP 01/05/2024	50,000,000.000	50,000,000.00	99.9883	49,994,150.00	-0.01170	-5,850.00
19421MEB 19421MEB4	COLLAT CP FLEX CO CALL CP 01/22/2024	25,000,000.000	25,000,000.00	99.9973	24,999,325.00	-0.00270	-675.00
19423KYN 19423KYN8	COLLAT CP FLEX CO CP 11/22/2023	25,000,000.000	24,571,541.67	98.2545	24,563,625.00	-0.03222	-7,916.67
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.1153	25,028,825.00	0.11530	28,825.00
23305EXC 23305EXC2	DBS BANK LTD CP 10/12/2023	25,000,000.000	24,737,500.00	98.9111	24,727,775.00	-0.03931	-9,725.00
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,341,125.00	97.0782	24,269,550.00	-0.29405	-71,575.00
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,152,222.22	96.5269	24,131,725.00	-0.08487	-20,497.22
2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,761,805.56	98.9520	24,738,000.00	-0.09614	-23,805.56

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2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,751,597.22	98.9069	24,726,725.00	-0.10049	-24,872.22
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,527,777.78	97.8997	24,474,925.00	-0.21548	-52,852.78
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,056,127.580	1,056,127.58	100.0000	1,056,127.58	0.00000	0.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,502,921.110	8,502,921.11	100.0000	8,502,921.11	0.00000	0.00
40060XZ1 40060XZ11	GTA FUNDING LLC CP 12/01/2023	10,500,000.000	10,303,224.17	98.1041	10,300,930.50	-0.02226	-2,293.67
40588LAN 40588LAN9	HALKIN FINANCE LLC CP 01/22/2024	25,000,000.000	24,318,500.00	97.2588	24,314,700.00	-0.01563	-3,800.00
40588MW7 40588MW78	HALKIN FINANCE LLC CP 09/07/2023	25,000,000.000	24,860,479.17	99.4318	24,857,950.00	-0.01017	-2,529.17
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,085.610	2,085.61	100.0000	2,085.61	0.00000	0.00
48606557 486065579	US BANK NA CP SWEEP CP 08/01/2023	10,514,661.880	10,514,661.88	100.0000	10,514,661.88	0.00000	0.00

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53127TAK 53127TAK9	LIBERTY STREET FDG CP 01/19/2024	25,000,000.000	24,340,937.50	97.3139	24,328,475.00	-0.05120	-12,462.50
53127UY9 53127UY95	LIBERTY STREET FDG CP 11/09/2023	20,000,000.000	19,708,333.33	98.4575	19,691,500.00	-0.08541	-16,833.33
53127UZN 53127UZN3	LIBERTY STREET FDG CP 12/22/2023	25,000,000.000	24,448,854.17	97.7676	24,441,900.00	-0.02844	-6,954.17
53944RVE 53944RVE5	LMA AMERICAS LLC CP 08/14/2023	25,000,000.000	24,954,861.11	99.7902	24,947,550.00	-0.02930	-7,311.11
53944RX5 53944RX52	LMA AMERICAS LLC CP 10/05/2023	25,000,000.000	24,763,020.83	98.9931	24,748,275.00	-0.05955	-14,745.83
53944RYF 53944RYF9	LMA AMERICAS LLC CP 11/15/2023	11,250,000.000	11,067,812.50	98.3546	11,064,892.50	-0.02638	-2,920.00
53944RYH 53944RYH5	LMA AMERICAS LLC CP 11/17/2023	12,084,000.000	11,884,614.00	98.3226	11,881,302.98	-0.02786	-3,311.02
55458FV7 55458FV79	MACKINAC FUNDING CO CP 08/07/2023	50,000,000.000	49,958,333.34	99.8962	49,948,100.00	-0.02048	-10,233.34
56274MZB 56274MZB1	MANHATTAN ASSET FDG CP 12/11/2023	25,000,000.000	24,493,083.33	97.9389	24,484,725.00	-0.03413	-8,358.33

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59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,001,749.46	99.9714	9,997,140.00	-0.04609	-4,609.46
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,359,833.34	97.1387	24,284,675.00	-0.30853	-75,158.34
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,680,555.56	98.5683	24,642,075.00	-0.15591	-38,480.56
63254GXD 63254GXD2	NATL AUSTRALIA BANK INT CP 10/06/2023	25,000,000.000	24,999,481.56	100.0464	25,011,600.00	0.04847	12,118.44
63254GXX 63254GXX8	NATL AUSTRALIA BANK INT CP 02/05/2024	25,000,000.000	25,000,000.00	100.0565	25,014,125.00	0.05650	14,125.00
63873KZ5 63873KZ59	NATIXIS NY BRANCH CP 12/05/2023	25,000,000.000	24,517,875.00	98.0340	24,508,500.00	-0.03824	-9,375.00
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	23,994,434.03	100.0055	23,991,319.45	-0.01298	-3,114.58
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.9845	5,149,201.75	-0.08822	-4,546.75
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.9102	24,977,550.00	-0.08980	-22,450.00

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65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,946,111.11	99.7500	24,937,500.00	-0.03452	-8,611.11
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.0406	25,010,150.00	0.04060	10,150.00
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,781,250.00	99.0548	24,763,700.00	-0.07082	-17,550.00
69034BVJ 69034BVJ6	OVERSEA-CHINESE BK CP 08/18/2023	25,000,000.000	24,937,312.50	99.7352	24,933,800.00	-0.01409	-3,512.50
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,379,270.83	97.1985	24,299,625.00	-0.32669	-79,645.83
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,767,534.72	99.0049	24,751,225.00	-0.06585	-16,309.72
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0370	25,009,250.00	0.03700	9,250.00
84621975 846219758	CSAFE CASH LGIP	483,945,691.620	483,945,691.62	100.0000	483,945,691.62	0.00000	0.00
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	99.9748	24,993,700.00	-0.02520	-6,300.00

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86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,326,194.44	96.9968	24,249,200.00	-0.31651	-76,994.44
86960KYF 86960KYF3	SVENSKA HANDELSBANKE CP 11/15/2023	25,000,000.000	24,613,909.72	98.3882	24,597,050.00	-0.06850	-16,859.72
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.0441	25,011,025.00	0.04410	11,025.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.000	25,000,000.00	99.9460	24,986,500.00	-0.05400	-13,500.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	23,960,243.06	95.7160	23,929,000.00	-0.13040	-31,243.06
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,705,465.28	98.7351	24,683,775.00	-0.08780	-21,690.28
89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,584,722.22	98.2449	24,561,225.00	-0.09558	-23,497.22
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.0262	25,006,550.00	0.02620	6,550.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,636,680.56	98.4714	24,617,850.00	-0.07643	-18,830.56

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89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,607,750.00	98.3620	24,590,500.00	-0.07010	-17,250.00
91127QWU 91127QWU9	UNITED OVERSEAS BANK CP 09/28/2023	25,000,000.000	24,789,347.22	99.1109	24,777,725.00	-0.04688	-11,622.22
92512MY3 92512MY37	VERSAILLES COM PAPER CP 11/03/2023	25,000,000.000	24,640,319.45	98.5378	24,634,450.00	-0.02382	-5,869.45
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,398,013.89	97.2469	24,311,725.00	-0.35367	-86,288.89
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,357,277.78	97.1525	24,288,125.00	-0.28391	-69,152.78
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,946,666.67	99.6353	19,927,060.00	-0.09830	-19,606.67
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.8699	17,477,232.50	-0.13010	-22,767.50
			2,628,467,311.93		2,627,445,598.58	-0.03887	-1,021,713.35

NAV Date: 7/31/2023
 Outstanding Shares: 1,317,548,806.775
 Net Assets: 2,635,097,613.55
 Net Assets Less Amortized Cost: 6,630,301.62
 Price Per Share @ Market: 1.999224535
 Price Per Share @ Market Rounded: 2.00

SHADOW NAV