

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE  
Fund Name: COLORADO CORE  
Based on Current Data & Mfact date of 11/30/2023

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	21,536,313.44	99.4750	21,536,337.50	0.00011	24.06
04821TBV 04821TBV6	ATLANTIC ASSET SEC CP 02/29/2024	10,000,000.000	9,860,000.00	98.5971	9,859,710.00	-0.00294	-290.00
04821TC1 04821TC11	ATLANTIC ASSET SEC CP 03/01/2024	25,000,000.000	24,644,847.22	98.5817	24,645,425.00	0.00234	577.78
04821TE8 04821TE84	ATLANTIC ASSET SEC CP 05/08/2024	25,000,000.000	24,380,562.50	97.5465	24,386,625.00	0.02487	6,062.50
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	48,201,527.78	96.5723	48,286,150.00	0.17556	84,622.22
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	100.0146	50,007,300.00	0.01460	7,300.00
05571BBM 05571BBM4	BPCE CP 02/21/2024	25,000,000.000	24,680,256.95	98.7400	24,685,000.00	0.01922	4,743.05
05571BEU 05571BEU3	BPCE CP 05/28/2024	19,975,000.000	19,428,242.63	97.2260	19,420,893.50	-0.03783	-7,349.13
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.0340	25,008,500.00	0.03400	8,500.00

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06050TNJ 06050TNJ7	BANK OF AMERICA NA CORP BD 07/08/2024	25,000,000.000	25,000,000.00	100.0039	25,000,975.00	0.00390	975.00
06054NB2 06054NB26	BOFA SECURITIES INC CP 02/02/2024	25,000,000.000	24,753,687.50	99.0253	24,756,325.00	0.01065	2,637.50
06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	100.0285	50,014,250.00	0.02850	14,250.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.0231	50,011,550.00	0.02310	11,550.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1075	50,053,750.00	0.10750	53,750.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.0696	25,017,400.00	0.06960	17,400.00
10924HC5 10924HC51	BRIGHTHOUSE FIN ST CP 03/05/2024	25,000,000.000	24,628,576.39	98.4823	24,620,575.00	-0.03249	-8,001.39
10924HF5 10924HF58	BRIGHTHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,266,284.73	97.1040	24,276,000.00	0.04004	9,715.27
10924HGB 10924HGB4	BRIGHTHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,120,388.89	96.5822	24,145,550.00	0.10431	25,161.11

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12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,848,333.33	99.3565	24,839,125.00	-0.03706	-9,208.33
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,632,500.00	98.5063	24,626,575.00	-0.02405	-5,925.00
12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,613,034.72	98.4305	24,607,625.00	-0.02198	-5,409.72
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.0964	25,024,100.00	0.09640	24,100.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	100.0352	25,008,800.00	0.03520	8,800.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	100.0391	25,009,775.00	0.03910	9,775.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.1720	25,043,000.00	0.17200	43,000.00
15963UZL 15963UZL3	CHARIOT FUNDING LLC CP 12/20/2023	25,000,000.000	24,927,166.67	99.7024	24,925,600.00	-0.00628	-1,566.67
16538KC8 16538KC83	CHESHAM SERIES 5 CP 03/08/2024	25,000,000.000	24,616,847.22	98.4823	24,620,575.00	0.01514	3,727.78

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16538KCS 16538KCS9	CHESHAM SERIES 5 CP 03/26/2024	27,000,000.000	26,510,190.00	98.2069	26,515,863.00	0.02140	5,673.00
19421MFQ 19421MFQ0	COLLAT CP FLEX CO CALL CP 07/08/2024	50,000,000.000	50,000,000.00	100.0464	50,023,200.00	0.04640	23,200.00
19421MFU 19421MFU1	COLLAT CP FLEX CO CALL CP 07/24/2024	25,000,000.000	25,000,000.00	100.1442	25,036,050.00	0.14420	36,050.00
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.0565	25,014,125.00	0.05650	14,125.00
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,766,430.56	98.9934	24,748,350.00	-0.07300	-18,080.56
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,613,958.33	98.4599	24,614,975.00	0.00413	1,016.67
25215VCR 25215VCR8	DEXIA CREDIT LOCAL CP 03/25/2024	25,000,000.000	24,553,576.39	98.2403	24,560,075.00	0.02647	6,498.61
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,951,388.89	99.7772	24,944,300.00	-0.02841	-7,088.89
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,074,745.180	1,074,745.18	100.0000	1,074,745.18	0.00000	0.00

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37828VCU 37828VCU5	GLENCOVE FUNDING LLC CP 03/28/2024	10,750,000.000	10,550,915.97	98.1763	10,553,952.25	0.02878	3,036.28
37828VDA 37828VDA8	GLENCOVE FUNDING LLC CP 04/10/2024	14,275,000.000	13,984,626.67	97.9777	13,986,316.68	0.01208	1,690.01
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,652,321.370	8,652,321.37	100.0000	8,652,321.37	0.00000	0.00
40060XZ1 40060XZ11	GTA FUNDING LLC CP 12/01/2023	10,500,000.000	10,500,000.00	99.9852	10,498,446.00	-0.01480	-1,554.00
40588LAN 40588LAN9	HALKIN FINANCE LLC CP 01/22/2024	25,000,000.000	24,796,333.33	99.2004	24,800,100.00	0.01519	3,766.67
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,122.160	2,122.16	100.0000	2,122.16	0.00000	0.00
48606710 486067104	US BANK NA CP SWEEP CP 12/01/2023	10,701,077.960	10,701,077.96	100.0000	10,701,077.96	0.00000	0.00
53127TAK 53127TAK9	LIBERTY STREET FDG CP 01/19/2024	25,000,000.000	24,811,145.83	99.2444	24,811,100.00	-0.00018	-45.83
53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	24,404,666.67	97.6577	24,414,425.00	0.03999	9,758.33

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53127UZN 53127UZN3	LIBERTY STREET FDG CP 12/22/2023	25,000,000.000	24,919,062.50	99.6725	24,918,125.00	-0.00376	-937.50
53944QD3 53944QD31	LMA AMERICAS LLC CP 04/03/2024	42,824,000.000	41,990,597.37	98.0725	41,998,567.40	0.01898	7,970.03
53944QD9 53944QD98	LMA AMERICAS LLC CP 04/09/2024	25,000,000.000	24,490,833.34	97.9824	24,495,600.00	0.01946	4,766.66
55458EB2 55458EB25	MACKINAC FUNDING CO CP 02/02/2024	25,000,000.000	24,753,250.00	99.0203	24,755,075.00	0.00737	1,825.00
55458EC6 55458EC65	MACKINAC FUNDING CO CP 03/06/2024	25,000,000.000	24,623,333.33	98.4968	24,624,200.00	0.00352	866.67
55607KE2 55607KE28	MACQUARIE BANK LTD CP 05/02/2024	28,700,000.000	28,010,841.25	97.6270	28,018,949.00	0.02895	8,107.75
56274LDB 56274LDB7	MANHATTAN ASSET FDG CP 04/11/2024	25,000,000.000	24,482,083.33	97.9582	24,489,550.00	0.03050	7,466.67
56274MZB 56274MZB1	MANHATTAN ASSET FDG CP 12/11/2023	25,000,000.000	24,961,597.22	99.8367	24,959,175.00	-0.00970	-2,422.22
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,000,407.11	100.0046	10,000,460.00	0.00053	52.89

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62455FC5 62455FC53	MOUNTCLIFF FUNDING CP 03/05/2024	25,000,000.000	24,630,555.56	98.5229	24,630,725.00	0.00069	169.44
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,784,291.67	99.0524	24,763,100.00	-0.08550	-21,191.67
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
63307LD1 63307LD16	NATL BANK OF CANADA CP 04/01/2024	25,000,000.000	24,525,555.56	98.1285	24,532,125.00	0.02679	6,569.44
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.0690	50,034,500.00	0.06900	34,500.00
63873KZ5 63873KZ59	NATIXIS NY BRANCH CP 12/05/2023	25,000,000.000	24,984,694.44	99.9264	24,981,600.00	-0.01239	-3,094.44
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0340	5,151,751.00	-0.03876	-1,997.50
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	100.0089	25,002,225.00	0.00890	2,225.00
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.1147	25,028,675.00	0.11470	28,675.00

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68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	14,050,204.00	97.6431	14,060,606.40	0.07404	10,402.40
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,807,118.06	99.1539	24,788,475.00	-0.07515	-18,643.06
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	23,977,472.22	96.0146	24,003,650.00	0.10918	26,177.78
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	23,889,618.05	95.7028	23,925,700.00	0.15104	36,081.95
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	23,803,298.61	95.3738	23,843,450.00	0.16868	40,151.39
76582JD5 76582JD50	RIDGEFIELD FUNDING CP 04/05/2024	50,000,000.000	49,010,375.00	98.0470	49,023,500.00	0.02678	13,125.00
83050TEF 83050TEF4	SKANDINAV ENSKILDA CP 05/15/2024	25,000,000.000	24,352,138.89	97.4522	24,363,050.00	0.04481	10,911.11
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	48,964,736.11	97.9862	48,993,100.00	0.05793	28,363.89
83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,461,666.66	97.9091	24,477,275.00	0.06381	15,608.34



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83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,455,666.67	97.8782	24,469,550.00	0.05677	13,883.33
84621975 846219758	CSAFE CASH LGIP	342,475,377.190	342,475,377.19	100.0000	342,475,377.19	0.00000	0.00
86562KEG 86562KEG5	SUMITOMO MITSUI BANK CP 05/16/2024	25,000,000.000	24,356,354.16	97.4360	24,359,000.00	0.01086	2,645.84
86563GDW 86563GDW9	SUMITOMO MITSUI TRST CP 04/30/2024	25,000,000.000	24,406,486.11	97.6852	24,421,300.00	0.06070	14,813.89
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	100.0382	25,009,550.00	0.03820	9,550.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,756,583.33	98.9687	24,742,175.00	-0.05820	-14,408.33
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,385,555.55	97.5798	24,394,950.00	0.03852	9,394.45
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1511	25,037,775.00	0.15110	37,775.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,438,923.61	97.8242	24,456,050.00	0.07008	17,126.39

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89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.00	25,000,000.00	100.1076	25,026,900.00	0.10760	26,900.00
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.00	24,810,611.11	99.1681	24,792,025.00	-0.07491	-18,586.11
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.00	24,783,430.56	99.0779	24,769,475.00	-0.05631	-13,955.56
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.00	23,893,645.83	95.7445	23,936,125.00	0.17778	42,479.17
			2,476,402,182.18		2,477,156,621.59	0.03047	754,439.41

NAV Date: 11/30/2023  
 Outstanding Shares: 1,240,647,310.585  
 Net Assets: 2,481,294,621.25  
 Net Assets Less Amortized Cost: 4,892,439.07  
 Price Per Share @ Market: 2.000608101 **SHADOW NAV**  
 Price Per Share @ Market Rounded: 2.00