

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 1/31/2024

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
04821TBV 04821TBV6	ATLANTIC ASSET SEC CP 02/29/2024	10,000,000.000	9,956,444.45	99.5676	9,956,760.00	0.00317	315.55
04821TC1 04821TC11	ATLANTIC ASSET SEC CP 03/01/2024	25,000,000.000	24,886,819.45	99.5525	24,888,125.00	0.00525	1,305.55
04821TE8 04821TE84	ATLANTIC ASSET SEC CP 05/08/2024	25,000,000.000	24,622,104.16	98.5368	24,634,200.00	0.04913	12,095.84
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	48,686,333.34	97.5757	48,787,850.00	0.20851	101,516.66
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	100.0124	50,006,200.00	0.01240	6,200.00
05571BBM 05571BBM4	BPCE CP 02/21/2024	25,000,000.000	24,922,013.89	99.7030	24,925,750.00	0.01499	3,736.11
05571BEU 05571BEU3	BPCE CP 05/28/2024	19,975,000.000	19,617,622.28	98.2680	19,629,033.00	0.05817	11,410.72
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.1572	25,039,300.00	0.15720	39,300.00
06054NB2 06054NB26	BOFA SECURITIES INC CP 02/02/2024	25,000,000.000	24,996,090.28	99.9702	24,992,550.00	-0.01416	-3,540.28

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06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	100.0099	50,004,950.00	0.00990	4,950.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1720	50,086,000.00	0.17200	86,000.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1753	50,087,650.00	0.17530	87,650.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.1923	25,048,075.00	0.19230	48,075.00
06741FGF 06741FGF8	BARCLAYS US CCP CP 07/15/2024	17,500,000.000	17,078,906.25	97.5858	17,077,515.00	-0.00815	-1,391.25
10924HC5 10924HC51	BRIGHTHOUSE FIN ST CP 03/05/2024	25,000,000.000	24,870,979.17	99.4926	24,873,150.00	0.00873	2,170.83
10924HF5 10924HF58	BRIGHTHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,509,548.61	98.1022	24,525,550.00	0.06529	16,001.39
10924HGB 10924HGB4	BRIGHTHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,364,944.44	97.6088	24,402,200.00	0.15291	37,255.56
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,865,000.00	99.4507	24,862,675.00	-0.00935	-2,325.00

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12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,845,965.28	99.3761	24,844,025.00	-0.00781	-1,940.28
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,823,540.00	97.0688	5,824,128.00	0.01010	588.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.2373	25,059,325.00	0.23730	59,325.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	100.0106	25,002,650.00	0.01060	2,650.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	100.0190	25,004,750.00	0.01900	4,750.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.2345	25,058,625.00	0.23450	58,625.00
16538KC8 16538KC83	CHESHAM SERIES 5 CP 03/08/2024	25,000,000.000	24,859,250.00	99.4481	24,862,025.00	0.01116	2,775.00
16538KCS 16538KCS9	CHESHAM SERIES 5 CP 03/26/2024	27,000,000.000	26,771,985.00	99.1796	26,778,492.00	0.02431	6,507.00
16538KFL 16538KFL1	CHESHAM SERIES 5 CP 06/20/2024	25,000,000.000	24,479,861.11	97.9383	24,484,575.00	0.01926	4,713.89

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19421MFQ 19421MFQ0	COLLAT CP FLEX CO CALL CP 07/08/2024	50,000,000.000	50,000,000.00	100.0484	50,024,200.00	0.04840	24,200.00
19421MFU 19421MFU1	COLLAT CP FLEX CO CALL CP 07/24/2024	25,000,000.000	25,000,000.00	100.2297	25,057,425.00	0.22970	57,425.00
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.2301	25,057,525.00	0.23010	57,525.00
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,982,569.44	99.9124	24,978,100.00	-0.01789	-4,469.44
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,848,611.11	99.4002	24,850,050.00	0.00579	1,438.89
25215VCR 25215VCR8	DEXIA CREDIT LOCAL CP 03/25/2024	25,000,000.000	24,794,256.94	99.1861	24,796,525.00	0.00915	2,268.06
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,084,242.730	1,084,242.73	100.0000	1,084,242.73	0.00000	0.00
37828VCU 37828VCU5	GLENCOVE FUNDING LLC CP 03/28/2024	10,750,000.000	10,655,519.44	99.1498	10,658,603.50	0.02894	3,084.06
37828VDA 37828VDA8	GLENCOVE FUNDING LLC CP 04/10/2024	14,275,000.000	14,122,055.27	98.9565	14,126,040.38	0.02822	3,985.11

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37828VFH 37828VFH1	GLENCOVE FUNDING LLC CP 06/17/2024	25,000,000.000	24,491,958.34	97.9801	24,495,025.00	0.01252	3,066.66
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,728,328.510	8,728,328.51	100.0000	8,728,328.51	0.00000	0.00
40060WGS 40060WGS5	GTA FUNDING LLC CP 07/26/2024	50,000,000.000	48,721,555.56	97.4312	48,715,600.00	-0.01222	-5,955.56
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,140.750	2,140.75	100.0000	2,140.75	0.00000	0.00
48207KAU 48207KAU9	JUPITER SEC CO LLC CALL CP 06/10/2024	25,000,000.000	25,000,000.00	100.0008	25,000,200.00	0.00080	200.00
48606776 486067765	US BANK NA CP SWEEP CP 05/01/2024	10,795,573.990	10,795,573.99	100.0000	10,795,573.99	0.00000	0.00
53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	24,647,500.00	98.6564	24,664,100.00	0.06735	16,600.00
53944QD3 53944QD31	LMA AMERICAS LLC CP 04/03/2024	42,824,000.000	42,407,298.69	99.0555	42,419,527.32	0.02884	12,228.63
53944QD9 53944QD98	LMA AMERICAS LLC CP 04/09/2024	25,000,000.000	24,733,666.67	98.9667	24,741,675.00	0.03238	8,008.33

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53944QFE 53944QFE5	LMA AMERICAS LLC CP 06/14/2024	26,000,000.000	25,472,561.11	98.0200	25,485,200.00	0.04962	12,638.89
55458EB2 55458EB25	MACKINAC FUNDING CO CP 02/02/2024	25,000,000.000	24,996,083.33	99.9704	24,992,600.00	-0.01394	-3,483.33
55458EC6 55458EC65	MACKINAC FUNDING CO CP 03/06/2024	25,000,000.000	24,866,597.22	99.4766	24,869,150.00	0.01027	2,552.78
55607KE2 55607KE28	MACQUARIE BANK LTD CP 05/02/2024	28,700,000.000	28,290,108.20	98.5957	28,296,965.90	0.02424	6,857.70
56274LDB 56274LDB7	MANHATTAN ASSET FDG CP 04/11/2024	25,000,000.000	24,725,347.22	98.9364	24,734,100.00	0.03540	8,752.78
62455FC5 62455FC53	MOUNTCLIFF FUNDING CP 03/05/2024	25,000,000.000	24,871,666.67	99.4928	24,873,200.00	0.00616	1,533.33
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	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	100.0052	25,001,300.00	0.00520	1,300.00
63307LD1 63307LD16	NATL BANK OF CANADA CP 04/01/2024	25,000,000.000	24,766,666.67	99.0736	24,768,400.00	0.00700	1,733.33

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63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.2399	50,119,950.00	0.23990	119,950.00
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0588	5,153,028.20	-0.01398	-720.30
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	100.0090	25,002,250.00	0.00900	2,250.00
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.1199	25,029,975.00	0.11990	29,975.00
68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	14,188,340.00	98.5879	14,196,657.60	0.05862	8,317.60
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,219,444.44	97.1196	24,279,900.00	0.24962	60,455.56
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,132,881.94	96.8480	24,212,000.00	0.32784	79,118.06
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,046,562.50	96.5673	24,141,825.00	0.39616	95,262.50
76582JD5 76582JD50	RIDGEFIELD FUNDING CP 04/05/2024	50,000,000.000	49,497,333.33	99.0301	49,515,050.00	0.03579	17,716.67

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79490AE3 79490AE38	SALISBURY RECEIVABLE CP 05/03/2024	33,034,000.000	32,565,467.77	98.6172	32,577,205.85	0.03604	11,738.08
83050TEF 83050TEF4	SKANDINAV ENSKILDA CP 05/15/2024	25,000,000.000	24,594,111.11	98.4606	24,615,150.00	0.08554	21,038.89
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	49,454,708.33	98.9576	49,478,800.00	0.04871	24,091.67
83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,707,083.33	98.8844	24,721,100.00	0.05673	14,016.67
83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,700,222.22	98.8551	24,713,775.00	0.05487	13,552.78
84621975 846219758	CSAFE CASH LGIP	324,856,963.570	324,856,963.57	100.0000	324,856,963.57	0.00000	0.00
86562KEG 86562KEG5	SUMITOMO MITSUI BANK CP 05/16/2024	25,000,000.000	24,595,312.50	98.4338	24,608,450.00	0.05341	13,137.50
86563GDW 86563GDW9	SUMITOMO MITSUI TRST CP 04/30/2024	25,000,000.000	24,650,180.55	98.6655	24,666,375.00	0.06570	16,194.45
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	100.0096	25,002,400.00	0.00960	2,400.00

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86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,975,305.56	99.8830	24,970,750.00	-0.01824	-4,555.56
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,626,666.67	98.5828	24,645,700.00	0.07729	19,033.33
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1804	25,045,100.00	0.18040	45,100.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,682,187.50	98.7881	24,697,025.00	0.06011	14,837.50
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.1439	25,035,975.00	0.14390	35,975.00
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	25,000,000.00	99.9854	24,996,350.00	-0.01460	-3,650.00
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	24,134,326.39	96.8555	24,213,875.00	0.32961	79,548.61
			<u>2,357,942,561.78</u>		<u>2,359,453,906.29</u>	<u>0.06410</u>	<u>1,511,344.51</u>

NAV Date: 1/31/2024
 Outstanding Shares: 1,181,254,058.475
 Net Assets: 2,362,508,116.95
 Net Assets Less Amortized Cost: 4,565,555.17
 Price Per Share @ Market: 2.001279441
 Price Per Share @ Market Rounded: 2.00

SHADOW NAV