

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE  
Fund Name: COLORADO CORE  
Based on Current Data & Mfact date of 2/29/2024

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
04208CEQ 04208CEQ4	ARMADA FUNDING CO CP 05/24/2024	25,000,000.000	24,686,750.00	98.7213	24,680,325.00	-0.02603	-6,425.00
04821TC1 04821TC11	ATLANTIC ASSET SEC CP 03/01/2024	25,000,000.000	25,000,000.00	99.9852	24,996,300.00	-0.01480	-3,700.00
04821TE8 04821TE84	ATLANTIC ASSET SEC CP 05/08/2024	25,000,000.000	24,735,083.33	98.9629	24,740,725.00	0.02281	5,641.67
04821THG 04821THG3	ATLANTIC ASSET SEC CP 08/16/2024	25,000,000.000	24,387,500.00	97.5177	24,379,425.00	-0.03311	-8,075.00
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	48,913,097.22	97.9408	48,970,400.00	0.11715	57,302.78
05571BEU 05571BEU3	BPCE CP 05/28/2024	19,975,000.000	19,706,203.08	98.6800	19,711,330.00	0.02602	5,126.92
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.1765	25,044,125.00	0.17650	44,125.00
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	99.9636	49,981,800.00	-0.03640	-18,200.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1862	50,093,100.00	0.18620	93,100.00

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06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1968	50,098,400.00	0.19680	98,400.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.2052	25,051,300.00	0.20520	51,300.00
06741FG8 06741FG84	BARCLAYS US CCP CP 07/08/2024	25,000,000.000	24,527,000.00	98.0817	24,520,425.00	-0.02681	-6,575.00
06741FGF 06741FGF8	BARCLAYS US CCP CP 07/15/2024	17,500,000.000	17,152,916.67	97.9839	17,147,182.50	-0.03343	-5,734.17
06741FH5 06741FH59	BARCLAYS US CCP CP 08/05/2024	25,000,000.000	24,425,423.61	97.6838	24,420,950.00	-0.01832	-4,473.61
10924HC5 10924HC51	BRIGHTHOUSE FIN ST CP 03/05/2024	25,000,000.000	24,984,361.11	99.9258	24,981,450.00	-0.01165	-2,911.11
10924HF5 10924HF58	BRIGHTHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,623,333.33	98.4959	24,623,975.00	0.00261	641.67
10924HGB 10924HGB4	BRIGHTHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,479,333.33	97.9903	24,497,575.00	0.07452	18,241.67
12509RC8 12509RC82	CDP FINANCIAL INC CP 03/08/2024	25,000,000.000	24,973,750.00	99.8818	24,970,450.00	-0.01321	-3,300.00

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12509RCD 12509RCD1	CDP FINANCIAL INC CP 03/13/2024	25,000,000.000	24,954,916.67	99.8078	24,951,950.00	-0.01189	-2,966.67
12710GGW 12710GGW4	CABOT TRAIL FUNDING CP 07/30/2024	25,000,000.000	24,452,625.00	97.7549	24,438,725.00	-0.05684	-13,900.00
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,848,625.00	97.4161	5,844,966.00	-0.06256	-3,659.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.2324	25,058,100.00	0.23240	58,100.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	100.0019	25,000,475.00	0.00190	475.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.1988	25,049,700.00	0.19880	49,700.00
16538KC8 16538KC83	CHESHAM SERIES 5 CP 03/08/2024	25,000,000.000	24,972,631.94	99.8815	24,970,375.00	-0.00904	-2,256.94
16538KCS 16538KCS9	CHESHAM SERIES 5 CP 03/26/2024	27,000,000.000	26,894,437.50	99.6127	26,895,429.00	0.00369	991.50
16538KFL 16538KFL1	CHESHAM SERIES 5 CP 06/20/2024	25,000,000.000	24,587,604.17	98.3393	24,584,825.00	-0.01130	-2,779.17

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19421MFQ 19421MFQ0	COLLAT CP FLEX CO CALL CP 07/08/2024	50,000,000.000	50,000,000.00	100.0370	50,018,500.00	0.03700	18,500.00
19421MFU 19421MFU1	COLLAT CP FLEX CO CALL CP 07/24/2024	25,000,000.000	25,000,000.00	100.1721	25,043,025.00	0.17210	43,025.00
19767CH6 19767CH66	COLUMBIA FUNDING CO CP 08/06/2024	11,500,000.000	11,236,535.00	97.6411	11,228,726.50	-0.06949	-7,808.50
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.2207	25,055,175.00	0.22070	55,175.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.0706	25,017,650.00	0.07060	17,650.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.0000	25,000,000.00	0.00000	0.00
2332K0CC 2332K0CC4	DNB BANK ASA CP 03/12/2024	25,000,000.000	24,958,368.06	99.8234	24,955,850.00	-0.01009	-2,518.06
25215VCR 25215VCR8	DEXIA CREDIT LOCAL CP 03/25/2024	25,000,000.000	24,906,833.33	99.6293	24,907,325.00	0.00197	491.67
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,089,081.000	1,089,081.00	100.0000	1,089,081.00	0.00000	0.00

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37828VCU 37828VCU5	GLENCOVE FUNDING LLC CP 03/28/2024	10,750,000.000	10,704,446.87	99.5826	10,705,129.50	0.00638	682.63
37828VDA 37828VDA8	GLENCOVE FUNDING LLC CP 04/10/2024	14,275,000.000	14,186,336.39	99.3884	14,187,694.10	0.00957	1,357.71
37828VFH 37828VFH1	GLENCOVE FUNDING LLC CP 06/17/2024	25,000,000.000	24,599,500.00	98.3829	24,595,725.00	-0.01535	-3,775.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,766,982.540	8,766,982.54	100.0000	8,766,982.54	0.00000	0.00
40060WGS 40060WGS5	GTA FUNDING LLC CP 07/26/2024	50,000,000.000	48,932,208.34	97.8121	48,906,050.00	-0.05346	-26,158.34
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,150.210	2,150.21	100.0000	2,150.21	0.00000	0.00
48207KAU 48207KAU9	JUPITER SEC CO LLC CALL CP 06/10/2024	25,000,000.000	25,000,000.00	100.0006	25,000,150.00	0.00060	150.00
48606776 486067765	US BANK NA CP SWEEP CP 05/01/2024	10,843,914.170	10,843,914.17	100.0000	10,843,914.17	0.00000	0.00
53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	24,761,083.33	99.0790	24,769,750.00	0.03500	8,666.67

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53262QFM 53262QFM1	LIME FUNDING LLC CP 06/21/2024	20,430,000.000	20,093,132.00	98.3248	20,087,756.64	-0.02675	-5,375.36
53262QFU 53262QFU3	LIME FUNDING LLC CP 06/28/2024	9,300,000.000	9,137,069.16	98.2233	9,134,766.90	-0.02520	-2,302.26
53944QD3 53944QD31	LMA AMERICAS LLC CP 04/03/2024	42,824,000.000	42,602,207.36	99.4900	42,605,597.60	0.00796	3,390.24
53944QD9 53944QD98	LMA AMERICAS LLC CP 04/09/2024	25,000,000.000	24,847,250.00	99.4000	24,850,000.00	0.01107	2,750.00
53944QFE 53944QFE5	LMA AMERICAS LLC CP 06/14/2024	26,000,000.000	25,586,708.33	98.4265	25,590,890.00	0.01634	4,181.67
55458EC6 55458EC65	MACKINAC FUNDING CO CP 03/06/2024	25,000,000.000	24,980,381.94	99.9112	24,977,800.00	-0.01034	-2,581.94
55458EGA 55458EGA2	MACKINAC FUNDING CO CP 07/10/2024	10,000,000.000	9,808,230.56	98.0501	9,805,010.00	-0.03284	-3,220.56
55607KE2 55607KE28	MACQUARIE BANK LTD CP 05/02/2024	28,700,000.000	28,420,733.06	99.0505	28,427,493.50	0.02379	6,760.44
56274LDB 56274LDB7	MANHATTAN ASSET FDG CP 04/11/2024	25,000,000.000	24,839,131.94	99.3735	24,843,375.00	0.01708	4,243.06

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60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	99.9802	24,995,050.00	-0.01980	-4,950.00
62455FC5 62455FC53	MOUNTCLIFF FUNDING CP 03/05/2024	25,000,000.000	24,984,444.44	99.9260	24,981,500.00	-0.01179	-2,944.44
63307LD1 63307LD16	NATL BANK OF CANADA CP 04/01/2024	25,000,000.000	24,879,444.44	99.5253	24,881,325.00	0.00756	1,880.56
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1715	50,085,750.00	0.17150	85,750.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,853.84	100.0000	25,000,000.00	0.00058	146.16
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0224	5,151,153.60	-0.05035	-2,594.90
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	100.0003	25,000,075.00	0.00030	75.00
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.0883	25,022,075.00	0.08830	22,075.00
68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	14,252,952.00	99.0155	14,258,232.00	0.03704	5,280.00

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74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,332,625.00	97.4687	24,367,175.00	0.14199	34,550.00
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,246,666.66	97.1726	24,293,150.00	0.19171	46,483.34
74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,264,944.45	97.0330	24,258,250.00	-0.02759	-6,694.45
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,160,347.22	96.8654	24,216,350.00	0.23180	56,002.78
76582JD5 76582JD50	RIDGEFIELD FUNDING CP 04/05/2024	50,000,000.000	49,725,104.17	99.4630	49,731,500.00	0.01286	6,395.83
79490AE3 79490AE38	SALISBURY RECEIVABLE CP 05/03/2024	33,034,000.000	32,713,157.28	99.0491	32,719,879.69	0.02055	6,722.41
82124LHL 82124LHL9	SHEFFIELD RECEIVABLE CP 08/20/2024	25,000,000.000	24,371,722.22	97.4593	24,364,825.00	-0.02830	-6,897.22
83050TEF 83050TEF4	SKANDINAV ENSKILDA CP 05/15/2024	25,000,000.000	24,707,291.67	98.8795	24,719,875.00	0.05093	12,583.33
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	49,683,888.89	99.3879	49,693,950.00	0.02025	10,061.11



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83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,821,875.00	99.3133	24,828,325.00	0.02599	6,450.00
83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,814,611.11	99.2835	24,820,875.00	0.02524	6,263.89
84621975 846219758	CSAFE CASH LGIP	476,600,543.780	476,600,543.78	100.0000	476,600,543.78	0.00000	0.00
86562KEG 86562KEG5	SUMITOMO MITSUI BANK CP 05/16/2024	25,000,000.000	24,707,083.33	98.8620	24,715,500.00	0.03407	8,416.67
86563GDW 86563GDW9	SUMITOMO MITSUI TRST CP 04/30/2024	25,000,000.000	24,764,166.67	99.0980	24,774,500.00	0.04173	10,333.33
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,739,444.44	99.0044	24,751,100.00	0.04711	11,655.56
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.000	24,011,000.00	96.0506	24,012,650.00	0.00687	1,650.00
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1468	25,036,700.00	0.14680	36,700.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,795,972.22	99.2187	24,804,675.00	0.03510	8,702.78

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89120DXZ	TORONTO DOMINION BK	25,000,000.00	25,000,000.00	100.1142	25,028,550.00	0.11420	28,550.00
89120DXZ7	INT CP 05/20/2024						
9612C0JB	WESTPAC BANKING CORP	25,000,000.00	24,246,902.78	97.1825	24,295,625.00	0.20094	48,722.22
9612C0JB6	CP 09/11/2024						
			2,550,585,665.66		2,551,528,509.23	0.03697	942,843.57

NAV Date: 2/29/2024  
 Outstanding Shares: 1,277,906,255.715  
 Net Assets: 2,555,812,511.42  
 Net Assets Less Amortized Cost: 5,226,845.76  
 Price Per Share @ Market: 2.000737803 **SHADOW NAV**  
 Price Per Share @ Market Rounded: 2.00