

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 3/28/2024

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	24,802,354.17	99.1377	24,784,425.00	-0.07229	-17,929.17
04821TE8 04821TE84	ATLANTIC ASSET SEC CP 05/08/2024	25,000,000.000	24,855,854.17	99.3842	24,846,050.00	-0.03944	-9,804.17
04821TH1 04821TH16	ATLANTIC ASSET SEC CP 08/01/2024	15,000,000.000	14,731,091.66	98.1268	14,719,020.00	-0.08195	-12,071.66
04821THG 04821THG3	ATLANTIC ASSET SEC CP 08/16/2024	25,000,000.000	24,500,520.83	97.9067	24,476,675.00	-0.09733	-23,845.83
04821THW 04821THW8	ATLANTIC ASSET SEC CP 08/30/2024	17,000,000.000	16,624,219.72	97.7026	16,609,442.00	-0.08889	-14,777.72
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	49,155,500.00	98.3575	49,178,750.00	0.04730	23,250.00
05571BEU 05571BEU3	BPCE CP 05/28/2024	19,975,000.000	19,800,892.91	99.0970	19,794,625.75	-0.03165	-6,267.16
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.1706	25,042,650.00	0.17060	42,650.00
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	99.9819	49,990,950.00	-0.01810	-9,050.00

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06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1893	50,094,650.00	0.18930	94,650.00
06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	99.9797	24,994,925.00	-0.02030	-5,075.00
06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	99.9755	24,993,875.00	-0.02450	-6,125.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1668	50,083,400.00	0.16680	83,400.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.1936	25,048,400.00	0.19360	48,400.00
06741FG8 06741FG84	BARCLAYS US CCP CP 07/08/2024	25,000,000.000	24,640,666.66	98.4846	24,621,150.00	-0.07921	-19,516.66
06741FGF 06741FGF8	BARCLAYS US CCP CP 07/15/2024	17,500,000.000	17,232,031.25	98.3837	17,217,147.50	-0.08637	-14,883.75
06741FH5 06741FH59	BARCLAYS US CCP CP 08/05/2024	25,000,000.000	24,538,875.00	98.0854	24,521,350.00	-0.07142	-17,525.00
10924HF5 10924HF58	BRIGHTHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,744,965.28	98.9581	24,739,525.00	-0.02199	-5,440.28

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10924HGB 10924HGB4	BRIGHHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,601,611.11	98.3740	24,593,500.00	-0.03297	-8,111.11
10924HHU 10924HHU1	BRIGHHOUSE FIN ST CP 08/28/2024	50,000,000.000	48,909,402.77	97.6948	48,847,400.00	-0.12677	-62,002.77
12710GGW 12710GGW4	CABOT TRAIL FUNDING CP 07/30/2024	25,000,000.000	24,565,000.00	98.1647	24,541,175.00	-0.09699	-23,825.00
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,875,440.00	97.8012	5,868,072.00	-0.12540	-7,368.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.1949	25,048,725.00	0.19490	48,725.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.1587	25,039,675.00	0.15870	39,675.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,968.49	100.0085	25,002,125.00	0.00863	2,156.51
16538KFL 16538KFL1	CHESHAM SERIES 5 CP 06/20/2024	25,000,000.000	24,702,777.78	98.7489	24,687,225.00	-0.06296	-15,552.78
16538KJR 16538KJR4	CHESHAM SERIES 5 CP 09/25/2024	27,000,000.000	26,295,097.50	97.3308	26,279,316.00	-0.06002	-15,781.50

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19421MFQ 19421MFQ0	COLLAT CP FLEX CO CALL CP 07/08/2024	50,000,000.000	50,000,000.00	100.0270	50,013,500.00	0.02700	13,500.00
19421MFU 19421MFU1	COLLAT CP FLEX CO CALL CP 07/24/2024	25,000,000.000	25,000,000.00	100.1312	25,032,800.00	0.13120	32,800.00
19767CH6 19767CH66	COLUMBIA FUNDING CO CP 08/06/2024	11,500,000.000	11,288,227.50	98.0388	11,274,462.00	-0.12195	-13,765.50
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.1707	25,042,675.00	0.17070	42,675.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.1704	25,042,600.00	0.17040	42,600.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.1114	25,027,850.00	0.11140	27,850.00
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,093,599.840	1,093,599.84	100.0000	1,093,599.84	0.00000	0.00
37828VDA 37828VDA8	GLENCOVE FUNDING LLC CP 04/10/2024	14,275,000.000	14,255,050.69	99.8071	14,247,463.53	-0.05322	-7,587.16
37828VFH 37828VFH1	GLENCOVE FUNDING LLC CP 06/17/2024	25,000,000.000	24,714,458.33	98.7933	24,698,325.00	-0.06528	-16,133.33

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38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTXX	8,803,259.470	8,803,259.47	100.0000	8,803,259.47	0.00000	0.00
38150TFB 38150TFB5	GOLDMAN SACHS INTL CP 06/11/2024	25,000,000.000	24,734,243.05	98.8823	24,720,575.00	-0.05526	-13,668.05
40060WGS 40060WGS5	GTA FUNDING LLC CP 07/26/2024	50,000,000.000	49,157,388.89	98.2117	49,105,850.00	-0.10484	-51,538.89
46221TEM 46221TEM0	IONIC FUNDING LLC CP 05/21/2024	25,000,000.000	24,811,111.11	99.1900	24,797,500.00	-0.05486	-13,611.11
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,159.080	2,159.08	100.0000	2,159.08	0.00000	0.00
48207KBF 48207KBF1	JUPITER SEC CO LLC CALL CP 12/09/2024	25,000,000.000	25,000,000.00	100.0004	25,000,100.00	0.00040	100.00
48606776 486067765	US BANK NA CP SWEEP CP 05/01/2024	10,889,338.120	10,889,338.12	100.0000	10,889,338.12	0.00000	0.00
53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	24,882,500.00	99.4928	24,873,200.00	-0.03738	-9,300.00
53127TJS 53127TJS3	LIBERTY STREET FDG CP 09/26/2024	25,000,000.000	24,342,388.89	97.3121	24,328,025.00	-0.05901	-14,363.89

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53262QFM 53262QFM1	LIME FUNDING LLC CP 06/21/2024	20,430,000.000	20,186,372.25	98.7333	20,171,213.19	-0.07510	-15,159.06
53262QFU 53262QFU3	LIME FUNDING LLC CP 06/28/2024	9,300,000.000	9,179,513.33	98.6305	9,172,636.50	-0.07491	-6,876.83
53944QD3 53944QD31	LMA AMERICAS LLC CP 04/03/2024	42,824,000.000	42,810,558.02	99.9112	42,785,972.29	-0.05743	-24,585.73
53944QD9 53944QD98	LMA AMERICAS LLC CP 04/09/2024	25,000,000.000	24,968,666.67	99.8214	24,955,350.00	-0.05333	-13,316.67
53944QFE 53944QFE5	LMA AMERICAS LLC CP 06/14/2024	26,000,000.000	25,708,727.78	98.8361	25,697,386.00	-0.04412	-11,341.78
55458EGA 55458EGA2	MACKINAC FUNDING CO CP 07/10/2024	10,000,000.000	9,853,611.11	98.4506	9,845,060.00	-0.08678	-8,551.11
55607KE2 55607KE28	MACQUARIE BANK LTD CP 05/02/2024	28,700,000.000	28,560,366.53	99.4750	28,549,325.00	-0.03866	-11,041.53
56274LDB 56274LDB7	MANHATTAN ASSET FDG CP 04/11/2024	25,000,000.000	24,960,763.89	99.7922	24,948,050.00	-0.05094	-12,713.89
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	99.9982	24,999,550.00	-0.00180	-450.00

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63307LD1 63307LD16	NATL BANK OF CANADA CP 04/01/2024	25,000,000.000	25,000,000.00	99.9409	24,985,225.00	-0.05910	-14,775.00
63307NKC 63307NKCO	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1894	50,094,700.00	0.18940	94,700.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,867.05	100.0643	25,016,075.00	0.06483	16,207.95
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0153	5,150,787.95	-0.05744	-2,960.55
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.0583	25,014,575.00	0.05830	14,575.00
68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	14,322,020.00	99.4215	14,316,696.00	-0.03717	-5,324.00
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,453,611.11	97.8588	24,464,700.00	0.04535	11,088.89
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,368,298.61	97.5525	24,388,125.00	0.08136	19,826.39
74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,377,750.00	97.4074	24,351,850.00	-0.10624	-25,900.00

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74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,281,979.16	97.2362	24,309,050.00	0.11149	27,070.84
76582JD5 76582JD50	RIDGEFIELD FUNDING CP 04/05/2024	50,000,000.000	49,968,583.34	99.8815	49,940,750.00	-0.05570	-27,833.34
76582JJ6 76582JJ62	RIDGEFIELD FUNDING CP 09/06/2024	25,000,000.000	24,422,861.11	97.6092	24,402,300.00	-0.08419	-20,561.11
79490AE3 79490AE38	SALISBURY RECEIVABLE CP 05/03/2024	33,034,000.000	32,871,032.27	99.4650	32,857,268.10	-0.04187	-13,764.17
82124LHL 82124LHL9	SHEFFIELD RECEIVABLE CP 08/20/2024	25,000,000.000	24,484,958.33	97.8414	24,460,350.00	-0.10050	-24,608.33
83050TEF 83050TEF4	SKANDINAV ENSKILDA CP 05/15/2024	25,000,000.000	24,828,277.78	99.2984	24,824,600.00	-0.01481	-3,677.78
83050TJC 83050TJC6	SKANDINAV ENSKILDA CP 09/12/2024	25,000,000.000	24,400,944.45	97.5504	24,387,600.00	-0.05469	-13,344.45
83369BDA 83369BDA1	SOCIETE GENERALE CP 04/10/2024	50,000,000.000	49,928,875.00	99.8075	49,903,750.00	-0.05032	-25,125.00
83369BDF 83369BDF0	SOCIETE GENERALE CP 04/15/2024	25,000,000.000	24,944,583.33	99.7328	24,933,200.00	-0.04563	-11,383.33

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83369BDH 83369BDH6	SOCIETE GENERALE CP 04/17/2024	25,000,000.000	24,936,888.89	99.7029	24,925,725.00	-0.04477	-11,163.89
84621975 846219758	CSAFE CASH LGIP	486,708,358.830	486,708,358.83	100.0000	486,708,358.83	0.00000	0.00
86562KEG 86562KEG5	SUMITOMO MITSUI BANK CP 05/16/2024	25,000,000.000	24,826,562.50	99.2753	24,818,825.00	-0.03117	-7,737.50
86563GDW 86563GDW9	SUMITOMO MITSUI TRST CP 04/30/2024	25,000,000.000	24,886,013.89	99.5135	24,878,375.00	-0.03070	-7,638.89
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,860,000.00	99.4136	24,853,400.00	-0.02655	-6,600.00
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.000	24,122,083.33	96.4195	24,104,875.00	-0.07134	-17,208.33
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.1022	25,025,550.00	0.10220	25,550.00
89119ADN 89119ADN5	TORONTO DOMINION BK CP 04/22/2024	25,000,000.000	24,917,604.17	99.6325	24,908,125.00	-0.03804	-9,479.17
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.0726	25,018,150.00	0.07260	18,150.00

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9612C0JB	WESTPAC BANKING CORP	25,000,000.000	24,367,243.06	97.5733	24,393,325.00	0.10704	26,081.94
9612C0JB6	CP 09/11/2024						
			2,558,210,718.56		2,558,218,359.14	0.00030	7,640.58

\$640,953.89 FMV (VALUE DIFF)*
 *ACTUAL AMORTIZED COST VS MARKET VALUE DIFFERENCE

NAV Date: 3/28/2024
 Outstanding Shares: 1,282,215,016.985
 Net Assets: 2,564,430,033.97
 Net Assets Less Amortized Cost: 6,219,315.41
 Price Per Share @ Market: 2.000005959 [*2.000501220 SHADOW NAV - MANUAL \(4 DAY\) SHADOW NAV CALCULATION](#)
 Price Per Share @ Market Rounded: 2.00