



Colorado Core First Quarter Report 2025
For the period ended March 31, 2025

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Custodian

U.S. Bank N.A.

Auditor

FORVIS, LLP

Credit Rating

Fitch
AAAf/S1

303-296-6340 ♦ 800-541-2953

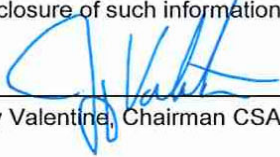
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CORE SUMMARY

- ◆ Colorado Core investments primarily include highly rated commercial paper, Colorado Depositories in which the deposits are collateralized at 102% of market value under the provisions of the Public Depository Protection Act, and other Colorado LGIP funds inclusive of other funds offered by the Trust as allowed for by C.R.S 24-75-601.1(1)(i).
- ◆ Colorado Core is rated AAAs/S1 by Fitch Ratings.
- ◆ Colorado Core follows guidelines presented in GASB 72 and 31
- ◆ Colorado Core will acquire a security or other investment if the investment has a remaining maturity of 3 years or less.
- ◆ The weighted average maturity of the portfolio shall not exceed 180 days.
- ◆ The weighted average life of the portfolio shall not exceed 1 year.
- ◆ Colorado Core seeks to maintain, but does not guarantee, a constant net asset value at \$2.00 per share.
- ◆ The Investment Advisor is Morgan Stanley Smith Barney, LLC.
- ◆ The Administrator is American Trust

DISCLOSURE STATEMENT

As Chairman of the CSAFE Board of Trustees, I hereby attest that CSAFE is in compliance with the provisions of Part 7, Article 75 Title 24, C.R.S., and all other applicable laws and regulations. Additionally, I attest that the Commissioner and the Board of Trustees consent to the disclosure of such information by Securities Commissioner as provided for in Section §11-51-908, C.R.S.



Jay Valentine, Chairman CSAFE Board of Trustees

STATEMENT OF OPERATIONS

	For the Period Ending				
	3/31/2025	6/30/2025	9/30/2025	12/31/2025	Year-to-Date
Gross Investment Income	\$31,684,154	-	-	-	\$31,684,154
Expenses					
Activity & Transaction Fees	\$2,910				\$2,910
Audit Fees	\$23,847				\$23,847
Admin Fees	\$152,109				\$152,109
Advisory Fees	\$642,239				\$642,239
Association Dues	-				-
Board/Trustee Expenses	\$2,978				\$2,978
Consulting Service Fees	\$202,812				\$202,812
Custodial Fees	-				-
Insurance	-				-
Internet/Website	\$510				\$510
Legal Fees	\$1,528				\$1,528
Miscellaneous Expenses & Fees	\$3				\$3
Pricing	\$4,184				\$4,184
Rating Agency Fee	-				-
Fund Fee Waiver	(\$209,546)				(\$209,546)
MS Fee Waiver	-				-
Undistributed Fund Exp	\$234,456				\$234,456
Total	\$1,058,031	-	-	-	\$1,058,031
Net Investment Income	\$30,626,123	-	-	-	\$30,626,123

STATEMENT OF CHANGES IN NET SHARES

Shares Purchased	304,372,936				304,372,936
Shares Redeemed	(165,495,489)				(165,495,489)
Net Change in Share Transactions	138,877,447	-	-	-	138,877,447
Investment activities:					
Net Investment Income	15,313,062				15,313,062
Net Change in Shares	154,190,509	-	-	-	154,190,509
Net Shares at Beginning of Period	1,325,859,826				1,325,859,826
Net Shares at End of Period	1,480,050,335	-	-	-	1,480,050,335

STATEMENT OF NET ASSETS
Assets

Investments in securities (Market Value)				
Bank Commercial Paper	\$11,438,503			
Commercial Paper	\$516,098,257			
Commercial Paper Floating Rate	\$420,249,555			
Asset Backed Commercial Paper	\$758,379,133			
Asset Backed Commercial Paper Floating Rate	\$225,008,500			
Corporate Bonds	-			
US CD Floating Rate	\$50,000,100			
Yankee CD Floating Rate	\$325,250,475			
Total investment in securities	\$2,306,424,523	-	-	-
Cash and cash equivalents	\$647,728,157			
Accrued Interest	\$7,030,795			
Receivable - Other	-			
Total Assets	\$2,961,183,475	-	-	-

Liabilities

Participant Distribution Payable	\$19,413			
Accrued Expenses	\$386,426			
Total Liabilities	\$405,839	-	-	-
Net Assets	\$2,960,777,636	-	-	-

Total Capital

Unrealized Fair Market Value Adjustment	\$676,967	-	-	-
Net Assets	\$2,960,777,636	-	-	-

COLORADO CORE

For the period ending March 31, 2025

PORTFOLIO ASSETS

Security Description	Fitch Credit Rating	Moody's Credit Rating	S&P Credit Rating	Fixed YTM at Issue/FRN Current Yield	Maturity	Original Cost	Amortized Cost	Market Value (1)	% of Assets
Commercial Paper ⁽³⁾									
AUST & NZ BANKING	F1+	P-1	A-1+	4.416	8/7/2025	24,457,000.00	24,616,000.00	24,622,800.00	0.83
BPCE	F1	P-1	A-1	4.502	8/18/2025	39,576,244.23	39,811,949.84	39,822,840.00	1.34
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	4.702	4/2/2025	24,460,138.75	24,996,805.55	24,993,975.00	0.84
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	4.603	7/8/2025	24,334,222.00	24,695,111.01	24,695,950.00	0.83
BRIGHTHOUSE FIN ST	F1+	NR	A-1+	4.521	9/25/2025	24,330,833.25	24,459,166.60	24,460,475.00	0.83
BRITISH COLUMBIA	F1+	P-1	A-1+	4.516	7/14/2025	14,614,999.95	14,809,333.31	14,812,965.00	0.50
BRITISH COLUMBIA	F1+	P-1	A-1+	4.603	7/22/2025	48,559,666.50	49,304,666.59	49,330,300.00	1.67
BRITISH COLUMBIA	F1+	P-1	A-1+	4.521	8/6/2025	25,734,127.74	26,089,595.88	26,099,611.50	0.88
CISCO SYSTEMS INC	NR	P-1	A-1+	4.385	7/28/2025	24,457,791.50	24,648,458.23	24,648,825.00	0.83
CISCO SYSTEMS INC	NR	P-1	A-1+	4.385	8/4/2025	14,674,674.90	14,776,562.43	14,777,190.00	0.50
DNB BANK ASA	NR	P-1	A-1+	4.380	8/27/2025	24,543,125.00	24,558,055.56	24,558,850.00	0.83
DEXIA SA	F1	P-1	A-1+	4.478	8/1/2025	24,425,781.25	24,629,340.28	24,631,650.00	0.83
JOHNSON & JOHNSON	NR	P-1	A-1+	4.335	7/9/2025	24,626,375.00	24,706,437.50	24,706,950.00	0.83
NATL BANK OF CANADA	F1+	P-1	A-1	5.411	4/2/2025	23,703,250.00	24,996,437.50	24,994,000.00	0.84
NATL BANK OF CANADA	F1+	P-1	A-1	4.531	11/13/2025	24,166,583.25	24,312,583.26	24,338,475.00	0.82
OVERSEA-CHINESE BK	F1+	P-1	A-1+	4.519	4/11/2025	24,674,791.50	24,969,027.76	24,967,075.00	0.84
OVERSEA-CHINESE BK	F1+	P-1	A-1+	4.398	6/12/2025	24,728,125.00	24,782,500.00	24,777,875.00	0.84
SVENSKA HANDELSBANKE	F1+	P-1	A-1+	5.522	4/14/2025	23,677,972.22	24,952,784.72	24,957,875.00	0.84
TORONTO DOMINION BK	F1+	P-1	A-1+	5.534	4/22/2025	23,671,805.56	24,923,583.33	24,933,525.00	0.84
WESTPAC BANKING CORP	F1+	P-1	A-1+	5.518	4/11/2025	23,696,131.94	24,963,680.56	24,967,050.00	0.84
Total						507,113,639.54	516,002,079.91	516,098,256.50	17.43
Commercial Paper Floating Rate ⁽³⁾									
BANK OF MONTREAL	F1+	P 1	A-1	4.600	3/3/2026	25,000,000.00	25,000,000.00	24,997,500.00	0.84
BANK OF NOVA SCOTIA	F1+	P 1	A-1	4.660	9/5/2025	25,000,000.00	25,000,000.00	25,019,700.00	0.84
CA IMPERIAL BK COMM	F1+	P 1	A-1	4.680	6/5/2025	25,000,000.00	25,000,000.00	25,012,250.00	0.84
CANADIAN IMPERIAL	F1+	P 1	A-1	4.660	11/4/2025	25,000,000.00	25,000,000.00	25,014,800.00	0.84
COMMONWEALTH BANK AU	F1+	P 1	A-1+	4.650	9/26/2025	25,000,000.00	25,000,000.00	25,013,550.00	0.84
COMMONWEALTH BANK AU	F1+	P 1	A-1+	4.650	9/29/2025	25,000,000.00	25,000,000.00	25,013,625.00	0.84
NATL BANK OF CANADA	F1+	P 1	A-1	4.690	11/3/2025	50,000,000.00	50,000,000.00	50,046,650.00	1.69
ROYAL BANK OF CANADA	F1+	P 1	A-1+	4.670	8/28/2025	25,000,000.00	25,000,000.00	25,021,700.00	0.84
ROYAL BANK OF CANADA	F1+	P 1	A-1+	4.670	10/16/2025	25,000,000.00	25,000,000.00	25,014,925.00	0.84
SKANDINAV ENSKILDA	F1+	P 1	A-1	4.700	4/30/2025	25,000,000.00	25,000,000.00	25,004,500.00	0.84
SKANDINAV ENSKILDA	F1+	P 1	A-1	4.700	10/6/2025	50,000,000.00	50,000,000.00	50,033,350.00	1.69
SUMITOMO MITSUI BANK	F1	P 1	A-1	4.690	11/12/2025	25,000,000.00	25,000,000.00	25,017,450.00	0.84
SVENSKA HANDELSBANKE	F1+	P 1	A-1+	4.700	9/9/2025	25,000,000.00	25,000,000.00	25,017,625.00	0.84
WESTPAC BANKING CORP	F1+	P 1	A-1+	4.670	4/30/2025	19,999,931.39	19,999,994.30	20,003,980.00	0.68
WESTPAC BANKING CORP	F1+	P 1	A-1+	4.670	9/4/2025	25,000,000.00	25,000,000.00	25,017,950.00	0.84
Total						419,999,931.39	419,999,994.30	420,249,555.00	14.19
Asset Backed Commercial Paper ⁽³⁾									
ANGLESEA FUNDING LLC	NR	P-1	A-1	4.593	5/14/2025	24,545,868.00	24,865,326.37	24,866,325.00	0.84
AQUITAINE FUNDING CO	NR	P-1	A-1	4.510	4/8/2025	24,721,250.00	24,978,319.44	24,975,600.00	0.84
AQUITAINE FUNDING CO	NR	P-1	A-1	4.468	5/22/2025	24,732,958.25	24,843,458.28	24,839,925.00	0.84
ARMADA FUNDING CO	F1	NR	A-1	4.485	4/15/2025	24,747,166.50	24,956,833.30	24,953,850.00	0.84
BARCLAYS US CCP	F1	P-1	A-1+	4.472	9/3/2025	24,429,472.00	24,529,617.87	24,534,675.00	0.83
BAY SQUARE FUNDING	NR	P-1	A-1	4.474	7/28/2025	24,584,444.25	24,639,444.28	24,639,750.00	0.83
BRIGANTINE FUNDING	F1	P-1	A-1	4.504	6/2/2025	24,700,243.00	24,808,402.74	24,807,550.00	0.84
BRITANNIA FUNDING CO	NR	P-1	A-1	4.488	4/3/2025	24,734,833.25	24,993,833.33	24,990,925.00	0.84
BRITANNIA FUNDING CO	NR	P-1	A-1	4.477	4/9/2025	24,738,506.75	24,975,388.87	24,972,700.00	0.84
BRITANNIA FUNDING CO	NR	P-1	A-1	4.689	5/22/2025	24,417,958.25	24,837,791.64	24,842,100.00	0.84
CHARTA LLC	F1	P-1	A-1	4.589	7/2/2025	24,405,777.75	24,713,777.76	24,718,550.00	0.83
CHESHAM SERIES 5	NR	P-1	A-1	4.657	5/20/2025	43,964,874.90	44,721,312.47	44,726,670.00	1.51
CHESHAM SERIES 5	NR	P-1	A-1	4.511	7/3/2025	24,442,625.00	24,715,187.50	24,715,575.00	0.83
CONCORD MINUTEMEN	NR	P-1	A-1	4.452	6/9/2025	24,706,666.75	24,789,166.73	24,785,625.00	0.84
ENDEAVOUR FUNDING CO	NR	P-1	A-1	4.526	7/17/2025	24,413,736.00	24,671,569.38	24,672,400.00	0.83
FAIRWAY FINANCE CO	NR	P-1	A-1	5.598	4/28/2025	18,934,111.11	19,920,500.00	19,931,820.00	0.67
HQLA FDG LLC HQHURA	F1	NR	A-1	4.587	6/23/2025	24,528,125.00	24,740,625.00	24,737,975.00	0.84
IONIC FUNDING LLC	F1	NR	A-1	4.517	4/22/2025	49,400,486.00	49,870,208.31	49,865,300.00	1.68
IONIC FUNDING LLC	F1	NR	A-1	4.481	5/9/2025	24,716,972.00	24,883,097.13	24,880,425.00	0.84
LIBERTY STREET FDG	NR	P-1	A-1	4.413	10/1/2025	24,416,354.00	24,452,270.68	24,450,950.00	0.83
LION BAY FUNDING LLC	NR	P-1	A-1+	4.500	7/2/2025	25,436,255.00	25,706,980.00	25,707,968.00	0.87
LMA AMERICAS LLC	F1+	P 1	A-1	4.453	4/23/2025	24,703,611.00	24,932,777.75	24,930,125.00	0.84
LMA AMERICAS LLC	F1+	P-1	A-1	4.387	9/15/2025	24,448,854.00	24,502,479.02	24,495,075.00	0.83
PURE GROVE FUNDING	NR	P-1	A-1+	4.644	11/17/2025	23,899,250.00	24,290,833.33	24,317,700.00	0.82
PURE GROVE FUNDING	NR	P-1	A-1+	4.646	11/20/2025	23,893,083.25	24,281,583.28	24,309,375.00	0.82
RIDGEFIELD FUNDING	F1+	P-1	A-1	4.500	8/12/2025	24,446,944.25	24,593,610.97	24,599,400.00	0.83
RIDGEFIELD FUNDING	F1+	P-1	A-1	4.528	9/12/2025	24,350,750.00	24,497,750.00	24,507,000.00	0.83
VERSAILLES COM PAPER	F1	P-1	A-1	4.519	8/11/2025	24,450,569.25	24,594,833.19	24,596,300.00	0.83
WASHINGTON MORGAN	F1	NR	A-1	4.540	7/11/2025	25,000,000.00	25,000,000.00	25,007,500.00	0.84
Total						750,911,745.51	758,306,978.62	758,379,133.00	25.61

Asset Backed Commercial Paper Floating Rate⁽³⁾

AQUITAIN FUNDING CO	NR	P 1	A-1	4.670	10/31/2025	25,000,000.00	25,000,000.00	25,000,150.00	0.84
COLLAT CP FLEX CO	F1+	P 1	A-1+	4.660	7/21/2025	50,000,000.00	50,000,000.00	50,003,650.00	1.69
COLLAT COMM PAPER V	F1+	P 1	A-1+	4.620	11/20/2025	25,000,000.00	25,000,000.00	25,002,750.00	0.84
CONCORD MINUTEMEN	NR	P 1	A-1	4.640	7/25/2025	50,000,000.00	50,000,000.00	50,011,450.00	1.69
JUPITER SEC CO LLC	F1+	P 1	A-1+	4.580	9/16/2025	25,000,000.00	25,000,000.00	25,000,400.00	0.84
PODIUM FUNDING TRUST	NR	P 1	A-1	4.590	11/17/2025	50,000,000.00	50,000,000.00	49,990,100.00	1.69
Total						225,000,000.00	225,000,000.00	225,008,500.00	7.60

US CD Floating Rate

BANK OF AMERICA NA	F1+	P 1	A-1	4.630	2/13/2026	50,000,000.00	50,000,000.00	50,000,100.00	1.69
Total						50,000,000.00	50,000,000.00	50,000,100.00	1.69

Yankee CD Floating Rate

BANK OF NOVA SCOTIA	F1+	P 1	A-1	4.700	11/10/2025	25,000,000.00	25,000,000.00	25,019,050.00	0.84
CA IMPERIAL BK COMM	F1+	P 1	A-1	4.680	7/11/2025	25,000,000.00	25,000,000.00	25,017,275.00	0.84
CREDIT AGRICOLE CIB	F1+	P 1	A-1	4.930	8/1/2025	25,000,000.00	25,000,000.00	25,039,625.00	0.84
CREDIT AGRICOLE CIB	F1+	P 1	A-1	4.930	8/28/2025	25,000,000.00	25,000,000.00	25,047,400.00	0.84
SUMITOMO MITSUI TRST	F1	P 1	A-1	4.690	1/12/2026	25,000,000.00	25,000,000.00	25,014,650.00	0.84
SUMITOMO MITSUI TRST	F1	P 1	A-1	4.660	2/17/2026	25,000,000.00	25,000,000.00	25,010,825.00	0.84
SUMITOMO MITSUI TRST	F1	P 1	A-1	4.690	12/17/2025	25,000,000.00	25,000,000.00	25,013,425.00	0.84
SUMITOMO MITSUI BANK	F1	P 1	A-1	4.690	4/7/2025	25,000,000.00	25,000,000.00	25,001,125.00	0.84
SUMITOMO MITSUI BANK	F1	P 1	A-1	4.690	9/4/2025	50,000,000.00	50,000,000.00	50,031,100.00	1.69
TORONTO DOMINION BK	F1+	P 1	A-1+	4.740	9/19/2025	50,000,000.00	50,000,000.00	50,047,900.00	1.69
TORONTO DOMINION BK	F1+	P 1	A-1+	4.690	5/20/2025	25,000,000.00	25,000,000.00	25,008,100.00	0.84
Total						325,000,000.00	325,000,000.00	325,250,475.00	10.98

Bank Commercial Paper⁽³⁾

US BANK NA CP SWEEP	F1	P-1	A-1	4.309	4/1/2025	11,438,503.26	11,438,503.26	11,438,503.26	0.39
Total						11,438,503.26	11,438,503.26	11,438,503.26	0.39

Govt Money Market Funds⁽³⁾

FIRST AMERICAN FUNDS	AAAmf	NR	AAAm	4.270	4/1/2025	1,148,496.15	1,148,496.15	1,148,496.15	0.04
GOLDMAN SACHS FIN SQ	NR	NR	AAAm	4.260	4/1/2025	9,244,045.93	9,244,045.93	9,244,045.93	0.31
						10,392,542.08	10,392,542.08	10,392,542.08	0.35

LGIPs⁽³⁾

CSAFE CASH	AAAmf	NR	NR	4.526	4/1/2025	637,335,615.36	637,335,615.36	637,335,615.36	21.53
Total						637,335,615.36	637,335,615.36	637,335,615.36	21.53
ACCURED INTEREST						7,030,794.80	7,030,794.80	7,030,794.80	0.24
INTEREST RECEIVABLE						-	-	-	-

Total Assets⁽⁴⁾

2,944,222,771.94	2,960,506,508.33	2,961,183,475.00	100.00
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Net Asset Value Per Share

\$ 2.00

Notes:

- 1) All of the securities held in the portfolio are valued daily using a third party pricing service (ICE Data Service). Other assets in the portfolio such as repurchase agreements, money market funds and bank deposits are valued at cost.
- 2) In October 2008, the FDIC insurance limit was raised to \$250,000. All bank deposits in amounts greater than \$250,000 were collateralized according to the regulations of the Public Deposit Protection Act.
- 3) Commercial paper and money market funds are not assigned long-term credit ratings.
- 4) The information contained in this statement is unaudited. Audited financial statements are completed annually and are available at <https://csafe.org/>.

QUARTERLY SUMMARY

Net Assets	\$2,960,100,669.36
Average 7 Day Yield	4.47%
Average Monthly Yield	4.47%
Average Annualized Yield	5.07%
Expense Ratio	0.154
Weighted Avg Maturity (days)	39.07
Weighted Avg Life (days)	100.16
Net Asset Value Per Share	\$2.00

COLORADO CORE Diversification Report

Issuer	Percentage of Holdings	Percentage of Total Issue/ Program Outstanding Held
ANGLESEA FUNDING LLC ANGLES	0.84	0.20
AQUITAINE FUNDING CO LLC AQTFDG	2.53	0.99
ARMADA FUNDING CO LLC ARMTDG	0.84	0.74
AUSTRALIA NEW ZEALAND BANKING GROUP ANZ	0.83	0.09
BANK OF AMERICA NA BACNA	1.69	0.50
BANK OF MONTREAL BMOM	0.84	0.27
BANK OF NOVA SCOTIA BNS	0.84	0.25
BANK OF NOVA SCOTIA BNSPP	0.84	0.25
BARCLAYS US CCP BARCCP	0.83	0.75
BAY SQUARE FUNDING LLC BAYSQ	0.83	0.70
BPCE BPCEGP	1.34	0.14
BRIGANTINE FUNDING CO BRIGFD	0.84	0.79
BRIGHTHOUSE FIN ST FDG BHFSTF	2.51	2.47
BRITANNIA FUNDING CO LLC BRTFDG	2.53	0.96
BRITISH COLUMBIA PROV OF BRCOL	3.05	1.00
CA IMPERIAL BK COMMERCE NY CIBCCP	1.69	0.31
CANADIAN IMPERIAL HLDS CANIBC	0.84	0.15
CHARTA LLC CHARTA	0.83	0.39
CHESHAM FIN LTD SERIES V BSNCH	2.35	4.76
CISCO SYSTEMS INC CSCO	1.33	0.39
COLLAT COMM PAPER V CO CCPV	0.84	0.17
COLLAT CP FLEX CO LLC CCPFLX	1.69	0.63
COMMONWEALTH BANK AUSTRALIA CBAPP	1.69	0.35
CONCORD MINUTEMEN CAP CMSERB	2.53	0.89
CREDIT AGRICOLE CIB NY CANYCD	1.69	0.48
CSAFE CASH LGIP CSAFE	21.53	N/A
DEXIA SA DEXCP	0.83	0.26
DNB BANK ASA DNBANK	0.83	0.12
ENDEAVOUR FUNDING CO LLC EDVFDG	0.83	1.13
FAIRWAY FINANCE CORP FAIRPP	0.67	0.45
FIRST AMERICAN GOVT MMF FAF	0.04	N/A
GOLDMAN SACHS FIN SQ MMF GS	0.31	N/A
HQLA FUNDING LLC HQLHRA	0.84	4.93
IONIC FUNDING LLC IFIIIA	0.84	0.36
IONIC FUNDING LLC IFMCPA	1.68	0.73
JOHNSON & JOHNSON JNJPP	0.83	0.31
JUPITER SEC CO LLC JSCPP	0.84	0.49
LIBERTY STREET FDG LLC LIBST	0.83	0.26
LION BAY FUNDING LLC LIONBY	0.87	1.00
LMA AMERICAS LLC LMAUS	1.67	0.61
NATIONAL BANK OF CANADA NABKCN	3.35	0.38
OVERSEA-CHINESE BANKING OCBCCP	1.68	2.88
PODIUM FUNDING TRUST PODIUM	1.69	0.83
PURE GROVE FUNDING PGRFDG	1.64	1.73
RIDGEFIELD FUNDING CO LLC RFAONE	1.66	0.66
ROYAL BANK OF CANADA RYCP	1.69	0.47
SKANDINAV ENSKILDA BANK SEB	2.53	0.38
SUMITOMO MITSUI BANKING SUMIBK	3.38	3.57
SUMITOMO MITSUI TRUST NY SUMITR	2.53	1.67
SVENSKA HANDELSBANKEN AB SVSKHD	1.69	0.38
TORONTO DOMINION BANK NY TDNY	0.84	0.08
TORONTO DOMINION BANK TDBANK	0.84	0.08
TORONTO DOMINION BK TD	1.69	1.15
US BANK NA CP USB	0.39	0.09
VERSAILLES COM PAPER LLC VERSAI	0.83	0.51
WASHINGTON MORGAN CAPITAL COMPANY, LLC WMSERA	0.84	0.87
WESTPAC BANKING CORP WSTPAC	2.36	0.50
Total	99.78	