

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 7/31/2024

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
04208CP6 04208CP66	ARMADA FUNDING CO CP 02/06/2025	25,000,000.000	24,317,499.97	97.2239	24,305,975.00	-0.04739	-11,524.97
04821TH1 04821TH16	ATLANTIC ASSET SEC CP 08/01/2024	15,000,000.000	15,000,000.00	99.9852	14,997,780.00	-0.01480	-2,220.00
04821THG 04821THG3	ATLANTIC ASSET SEC CP 08/16/2024	25,000,000.000	24,945,312.50	99.7622	24,940,550.00	-0.01909	-4,762.50
04821THW 04821THW8	ATLANTIC ASSET SEC CP 08/30/2024	17,000,000.000	16,927,830.28	99.5525	16,923,925.00	-0.02307	-3,905.28
05253ALJ 05253ALJ7	AUST & NZ BANKING CP 11/18/2024	25,000,000.000	24,597,305.55	98.4171	24,604,275.00	0.02833	6,969.45
05253AN6 05253AN63	AUST & NZ BANKING CP 01/06/2025	26,100,000.000	25,491,739.50	97.7387	25,509,800.70	0.07085	18,061.20
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.0597	25,014,925.00	0.05970	14,925.00
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	100.0360	50,018,000.00	0.03600	18,000.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.0702	50,035,100.00	0.07020	35,100.00

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06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	100.0304	25,007,600.00	0.03040	7,600.00
06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	100.0318	25,007,950.00	0.03180	7,950.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.0412	50,020,600.00	0.04120	20,600.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.0863	25,021,575.00	0.08630	21,575.00
06741FH5 06741FH59	BARCLAYS US CCP CP 08/05/2024	25,000,000.000	24,985,361.11	99.9261	24,981,525.00	-0.01535	-3,836.11
06741FM2 06741FM20	BARCLAYS US CCP CP 12/02/2024	25,000,000.000	24,543,874.94	98.1650	24,541,250.00	-0.01069	-2,624.94
06741FNT 06741FNT0	BARCLAYS US CCP CP 01/27/2025	25,000,000.000	24,359,826.34	97.4055	24,351,375.00	-0.03469	-8,451.34
10924HHU 10924HHU1	BRIGHTHOUSE FIN ST CP 08/28/2024	50,000,000.000	49,802,375.00	99.5839	49,791,950.00	-0.02093	-10,425.00
10924HP6 10924HP65	BRIGHTHOUSE FIN ST CP 02/06/2025	10,000,000.000	9,723,849.93	97.2498	9,724,980.00	0.01162	1,130.07

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10924HPJ 10924HPJ7	BRIGHHOUSE FIN ST CP 02/18/2025	25,000,000.000	24,282,541.48	97.0888	24,272,200.00	-0.04259	-10,341.48
12509RNE 12509RNE7	CDP FINANCIAL INC CP 01/14/2025	25,000,000.000	24,398,250.00	97.6209	24,405,225.00	0.02859	6,975.00
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,980,970.00	99.6555	5,979,330.00	-0.02742	-1,640.00
12710GLE 12710GLE8	CABOT TRAIL FUNDING CP 11/14/2024	25,000,000.000	24,609,166.57	98.4475	24,611,875.00	0.01101	2,708.43
12710GM5 12710GM56	CABOT TRAIL FUNDING CP 12/05/2024	25,000,000.000	24,531,874.94	98.1539	24,538,475.00	0.02690	6,600.06
13606K5N 13606K5N2	CA IMPERIAL BK COMM YCD FRN 07/11/2025	25,000,000.000	25,000,000.00	100.0035	25,000,875.00	0.00350	875.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.0930	25,023,250.00	0.09300	23,250.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,979.86	100.0504	25,012,600.00	0.05048	12,620.14
13608CQL 13608CQL9	CA IMPERIAL BK COMM INT CP 06/05/2025	25,000,000.000	25,000,000.00	100.0365	25,009,125.00	0.03650	9,125.00

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16538KJR 16538KJR4	CHESHAM SERIES 5 CP 09/25/2024	27,000,000.000	26,780,962.50	99.1660	26,774,820.00	-0.02294	-6,142.50
17277AMG 17277AMG9	CISCO SYSTEMS INC CP 12/16/2024	14,000,000.000	13,720,291.58	98.0243	13,723,402.00	0.02267	3,110.42
17277AN8 17277AN86	CISCO SYSTEMS INC CP 01/08/2025	25,000,000.000	24,415,555.43	97.7119	24,427,975.00	0.05087	12,419.57
17277ANQ 17277ANQ6	CISCO SYSTEMS INC CP 01/24/2025	25,000,000.000	24,364,444.39	97.4871	24,371,775.00	0.03009	7,330.61
19421MSK 19421MSK9	COLLAT CP FLEX CO CALL CP 01/22/2025	50,000,000.000	50,000,000.00	100.0236	50,011,800.00	0.02360	11,800.00
19767CH6 19767CH66	COLUMBIA FUNDING CO CP 08/06/2024	11,500,000.000	11,491,662.50	99.9110	11,489,765.00	-0.01651	-1,897.50
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.0785	25,019,625.00	0.07850	19,625.00
20632KKF 20632KKF5	CONCORD MINUTEMEN CP 10/15/2024	25,000,000.000	24,721,875.00	98.8684	24,717,100.00	-0.01931	-4,775.00
20634PBV 20634PBV7	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	100.0091	25,002,275.00	0.00910	2,275.00

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20634PBW 20634PBW5	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	100.0092	25,002,300.00	0.00920	2,300.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.2590	25,064,750.00	0.25900	64,750.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.2644	25,066,100.00	0.26440	66,100.00
22533TLC 22533TLC8	CREDIT AGRICOLE CIB CP 11/12/2024	25,000,000.000	24,619,472.22	98.4963	24,624,075.00	0.01870	4,602.78
30601VRU 30601VRU7	FAIRWAY FINANCE CO CP 04/28/2025	20,000,000.000	19,205,000.00	96.2295	19,245,900.00	0.21297	40,900.00
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,112,809.240	1,112,809.24	100.0000	1,112,809.24	0.00000	0.00
37828VKN 37828VKN2	GLENCOVE FUNDING LLC CP 10/22/2024	25,000,000.000	24,693,069.38	98.7695	24,692,375.00	-0.00281	-694.38
37828VML 37828VML4	GLENCOVE FUNDING LLC CP 12/20/2024	25,000,000.000	24,476,635.25	97.9455	24,486,375.00	0.03979	9,739.75
37828VP3 37828VP31	GLENCOVE FUNDING LLC CP 02/03/2025	25,000,000.000	24,328,333.15	97.3217	24,330,425.00	0.00860	2,091.85

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38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTXX	8,957,364.760	8,957,364.76	100.0000	8,957,364.76	0.00000	0.00
45685QMP 45685QMP1	ING US FUNDING LLC CP 12/23/2024	25,000,000.000	24,468,000.00	97.9153	24,478,825.00	0.04424	10,825.00
46221TJ5 46221TJ52	IONIC FUNDING LLC CP 09/05/2024	25,000,000.000	24,865,833.26	99.4602	24,865,050.00	-0.00315	-783.26
46221TJH 46221TJH6	IONIC FUNDING LLC CP 09/17/2024	25,000,000.000	24,819,833.22	99.2808	24,820,200.00	0.00148	366.78
46224KH2 46224KH27	IONIC FUNDING LLC CP 08/02/2024	25,000,000.000	24,996,194.44	99.9702	24,992,550.00	-0.01458	-3,644.44
48207KBF 48207KBF1	JUPITER SEC CO LLC CALL CP 12/09/2024	25,000,000.000	25,000,000.00	100.0030	25,000,750.00	0.00300	750.00
48606837 486068373	US BANK NA CP CP 10/01/2024	11,082,029.080	11,082,029.08	100.0000	11,082,029.08	0.00000	0.00
53127TJS 53127TJS3	LIBERTY STREET FDG CP 09/26/2024	25,000,000.000	24,793,111.11	99.1524	24,788,100.00	-0.02021	-5,011.11
53127TLL 53127TLL5	LIBERTY STREET FDG CP 11/20/2024	25,000,000.000	24,586,833.30	98.3609	24,590,225.00	0.01379	3,391.70

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53944QLD 53944QLD0	LMA AMERICAS LLC CP 11/13/2024	15,000,000.000	14,767,300.00	98.4556	14,768,340.00	0.00704	1,040.00
53944QLF 53944QLF5	LMA AMERICAS LLC CP 11/15/2024	25,000,000.000	24,605,444.41	98.4276	24,606,900.00	0.00592	1,455.59
53944QLS 53944QLS7	LMA AMERICAS LLC CP 11/26/2024	25,000,000.000	24,563,687.50	98.2744	24,568,600.00	0.02000	4,912.50
53944QMC 53944QMC1	LMA AMERICAS LLC CP 12/12/2024	25,000,000.000	24,506,791.54	98.0525	24,513,125.00	0.02584	6,333.46
55458ELK 55458ELK4	MACKINAC FUNDING CO CP 11/19/2024	25,000,000.000	24,589,791.72	98.3698	24,592,450.00	0.01081	2,658.28
55607KNG 55607KNG7	MACQUARIE BANK LTD CP 01/16/2025	25,000,000.000	24,394,499.85	97.5651	24,391,275.00	-0.01322	-3,224.85
56274LNE 56274LNE0	MANHATTAN ASSET FDG CP 01/14/2025	25,000,000.000	24,394,791.67	97.5977	24,399,425.00	0.01899	4,633.33
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	100.0397	25,009,925.00	0.03970	9,925.00
63307LR2 63307LR29	NATL BANK OF CANADA CP 04/02/2025	25,000,000.000	24,130,750.00	96.5785	24,144,625.00	0.05750	13,875.00

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63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1112	50,055,600.00	0.11120	55,600.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,919.03	100.0436	25,010,900.00	0.04392	10,980.97
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,929,750.00	99.7174	24,929,350.00	-0.00160	-400.00
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,846,979.17	99.4037	24,850,925.00	0.01588	3,945.83
74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,821,694.44	99.2551	24,813,775.00	-0.03191	-7,919.44
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,760,659.72	99.0770	24,769,250.00	0.03469	8,590.28
76582JJ6 76582JJ62	RIDGEFIELD FUNDING CP 09/06/2024	25,000,000.000	24,868,500.00	99.4483	24,862,075.00	-0.02584	-6,425.00
82124LHL 82124LHL9	SHEFFIELD RECEIVABLE CP 08/20/2024	25,000,000.000	24,930,597.22	99.7019	24,925,475.00	-0.02055	-5,122.22
83050TJC 83050TJC6	SKANDINAV ENSKILDA CP 09/12/2024	25,000,000.000	24,846,583.33	99.3720	24,843,000.00	-0.01442	-3,583.33

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83050TL5 83050TL58	SKANDINAV ENSKILDA CP 11/05/2024	25,000,000.000	24,648,666.67	98.5843	24,646,075.00	-0.01051	-2,591.67
83050WKV 83050WKV5	SKANDINAV ENSKILDA INT CP 04/30/2025	25,000,000.000	25,000,000.00	100.0508	25,012,700.00	0.05080	12,700.00
84621975 846219758	CSAFE CASH LGIP	607,576,653.740	607,576,653.74	100.0000	607,576,653.74	0.00000	0.00
85520LL8 85520LL86	STARBIRD FUNDING CP 11/08/2024	25,000,000.000	24,637,687.50	98.5259	24,631,475.00	-0.02522	-6,212.50
86565GAG 86565GAG5	SUMITOMO MITSUI BANK YCD FRN 04/07/2025	25,000,000.000	25,000,000.00	100.0677	25,016,925.00	0.06770	16,925.00
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.000	24,559,250.00	98.2218	24,555,450.00	-0.01547	-3,800.00
86960JPT 86960JPT6	SVENSKA HANDELSBANKE CP 02/27/2025	25,000,000.000	24,231,458.23	97.0398	24,259,950.00	0.11758	28,491.77
86960JRE 86960JRE7	SVENSKA HANDELSBANKE CP 04/14/2025	25,000,000.000	24,070,222.22	96.4415	24,110,375.00	0.16682	40,152.78
89115DSJ 89115DSJ6	TORONTO DOMINION BK YCD FRN 05/20/2025	25,000,000.000	25,000,000.00	100.0319	25,007,975.00	0.03190	7,975.00

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89119ARN 89119ARN0	TORONTO DOMINION BK CP 04/22/2025	25,000,000.000	24,039,333.34	96.3650	24,091,250.00	0.21597	51,916.66
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	24,840,840.28	99.3862	24,846,550.00	0.02299	5,709.72
9612C0RB 9612C0RB7	WESTPAC BANKING CORP CP 04/11/2025	25,000,000.000	24,081,118.05	96.5170	24,129,250.00	0.19987	48,131.95
9612C45C 9612C45C1	WESTPAC BANKING CORP INT CP 04/30/2025	20,000,000.000	19,999,946.53	100.0422	20,008,440.00	0.04247	8,493.47
			2,688,639,983.94		2,689,338,914.52	0.02600	698,930.58

NAV Date: 7/31/2024
 Outstanding Shares: 1,347,898,624.415
 Net Assets: 2,695,797,248.81
 Net Assets Less Amortized Cost: 7,157,264.87
 Price Per Share @ Market: 2.000518533 SHADOW NAV
 Price Per Share @ Market Rounded: 2.00