

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 8/30/2024

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
04208CJ5 04208CJ55	ARMADA FUNDING CO CP 09/05/2024	10,200,000.000	10,193,891.33	99.9099	10,190,809.80	-0.03023	-3,081.53
04208CK9 04208CK95	ARMADA FUNDING CO CP 10/09/2024	25,000,000.000	24,858,819.36	99.4061	24,851,525.00	-0.02934	-7,294.36
04208CP6 04208CP66	ARMADA FUNDING CO CP 02/06/2025	25,000,000.000	24,429,444.42	97.7881	24,447,025.00	0.07196	17,580.58
05253ALJ 05253ALJ7	AUST & NZ BANKING CP 11/18/2024	25,000,000.000	24,711,833.33	98.8815	24,720,375.00	0.03457	8,541.67
05253AN6 05253AN63	AUST & NZ BANKING CP 01/06/2025	26,100,000.000	25,611,081.75	98.2451	25,641,971.10	0.12061	30,889.35
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.0265	25,006,625.00	0.02650	6,625.00
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	100.0381	50,019,050.00	0.03810	19,050.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.0361	50,018,050.00	0.03610	18,050.00
06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	100.0476	25,011,900.00	0.04760	11,900.00

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06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	100.0460	25,011,500.00	0.04600	11,500.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.0058	50,002,900.00	0.00580	2,900.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.0485	25,012,125.00	0.04850	12,125.00
06741FM2 06741FM20	BARCLAYS US CCP CP 12/02/2024	25,000,000.000	24,658,833.29	98.6847	24,671,175.00	0.05005	12,341.71
06741FNT 06741FNT0	BARCLAYS US CCP CP 01/27/2025	25,000,000.000	24,470,694.40	97.9758	24,493,950.00	0.09503	23,255.60
10924HP6 10924HP65	BRIGHTHOUSE FIN ST CP 02/06/2025	10,000,000.000	9,769,144.39	97.7970	9,779,700.00	0.10805	10,555.61
10924HPJ 10924HPJ7	BRIGHTHOUSE FIN ST CP 02/18/2025	25,000,000.000	24,393,194.29	97.6509	24,412,725.00	0.08007	19,530.71
11042LLK 11042LLK4	BRITANNIA FUNDING CO CP 11/19/2024	25,000,000.000	24,713,625.00	98.8343	24,708,575.00	-0.02043	-5,050.00
11042LMD 11042LMD9	BRITANNIA FUNDING CO CP 12/13/2024	25,000,000.000	24,633,777.67	98.5125	24,628,125.00	-0.02295	-5,652.67

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12509RNE 12509RNE7	CDP FINANCIAL INC CP 01/14/2025	25,000,000.000	24,510,625.00	98.1413	24,535,325.00	0.10077	24,700.00
12710GLE 12710GLE8	CABOT TRAIL FUNDING CP 11/14/2024	25,000,000.000	24,724,555.49	98.9104	24,727,600.00	0.01231	3,044.51
12710GM5 12710GM56	CABOT TRAIL FUNDING CP 12/05/2024	25,000,000.000	24,647,048.57	98.6269	24,656,725.00	0.03926	9,676.43
13606K5N 13606K5N2	CA IMPERIAL BK COMM YCD FRN 07/11/2025	25,000,000.000	25,000,000.00	100.0252	25,006,300.00	0.02520	6,300.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.0622	25,015,550.00	0.06220	15,550.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,982.75	100.0746	25,018,650.00	0.07467	18,667.25
13608CQL 13608CQL9	CA IMPERIAL BK COMM INT CP 06/05/2025	25,000,000.000	25,000,000.00	100.0589	25,014,725.00	0.05890	14,725.00
15963WH6 15963WH62	CHARIOT FUNDING LLC CALL CP 05/28/2025	25,000,000.000	25,000,000.00	100.0059	25,001,475.00	0.00590	1,475.00
16538KJR 16538KJR4	CHESHAM SERIES 5 CP 09/25/2024	27,000,000.000	26,904,420.00	99.6167	26,896,509.00	-0.02940	-7,911.00

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17277AMG 17277AMG9	CISCO SYSTEMS INC CP 12/16/2024	14,000,000.000	13,783,583.27	98.5006	13,790,084.00	0.04716	6,500.73
17277AN8 17277AN86	CISCO SYSTEMS INC CP 01/08/2025	25,000,000.000	24,528,791.57	98.2148	24,553,700.00	0.10155	24,908.43
17277ANQ 17277ANQ6	CISCO SYSTEMS INC CP 01/24/2025	25,000,000.000	24,476,388.85	98.0229	24,505,725.00	0.11985	29,336.15
19421MSK 19421MSK9	COLLAT CP FLEX CO CALL CP 01/22/2025	50,000,000.000	50,000,000.00	100.0142	50,007,100.00	0.01420	7,100.00
19423RG5 19423RG52	COLLAT COMM PAPER V CALL CP 05/23/2025	25,000,000.000	25,000,000.00	100.0058	25,001,450.00	0.00580	1,450.00
19767CP5 19767CP59	COLUMBIA FUNDING CO CP 02/05/2025	5,000,000.000	4,888,791.65	97.8279	4,891,395.00	0.05325	2,603.35
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.0444	25,011,100.00	0.04440	11,100.00
20632KKF 20632KKF5	CONCORD MINUTEMEN CP 10/15/2024	25,000,000.000	24,836,833.33	99.3296	24,832,400.00	-0.01785	-4,433.33
20634PCB 20634PCB0	CONCORD MINUTEMEN CALL CP 02/25/2025	50,000,000.000	50,000,000.00	100.0230	50,011,500.00	0.02300	11,500.00

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22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.2699	25,067,475.00	0.26990	67,475.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.2736	25,068,400.00	0.27360	68,400.00
22533TLC 22533TLC8	CREDIT AGRICOLE CIB CP 11/12/2024	25,000,000.000	24,734,000.00	98.9616	24,740,400.00	0.02588	6,400.00
30601VRU 30601VRU7	FAIRWAY FINANCE CO CP 04/28/2025	20,000,000.000	19,296,277.78	96.8690	19,373,800.00	0.40175	77,522.22
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,117,744.170	1,117,744.17	100.0000	1,117,744.17	0.00000	0.00
37828VKN 37828VKN2	GLENCOVE FUNDING LLC CP 10/22/2024	25,000,000.000	24,809,104.13	99.2310	24,807,750.00	-0.00546	-1,354.13
37828VML 37828VML4	GLENCOVE FUNDING LLC CP 12/20/2024	25,000,000.000	24,591,701.26	98.4345	24,608,625.00	0.06882	16,923.74
37828VP3 37828VP31	GLENCOVE FUNDING LLC CP 02/03/2025	25,000,000.000	24,440,277.62	97.8758	24,468,950.00	0.11732	28,672.38
38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTXX	8,996,947.280	8,996,947.28	100.0000	8,996,947.28	0.00000	0.00

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45685QMP 45685QMP1	ING US FUNDING LLC CP 12/23/2024	25,000,000.000	24,582,527.78	98.3977	24,599,425.00	0.06874	16,897.22
46221TJ5 46221TJ52	IONIC FUNDING LLC CP 09/05/2024	25,000,000.000	24,984,666.66	99.9105	24,977,625.00	-0.02818	-7,041.66
46221TJC 46221TJC7	IONIC FUNDING LLC CP 09/12/2024	25,000,000.000	24,958,062.50	99.8065	24,951,625.00	-0.02579	-6,437.50
46221TJH 46221TJH6	IONIC FUNDING LLC CP 09/17/2024	25,000,000.000	24,938,666.63	99.7325	24,933,125.00	-0.02222	-5,541.63
46221TJQ 46221TJQ6	IONIC FUNDING LLC CP 09/24/2024	25,000,000.000	24,911,992.96	99.6292	24,907,300.00	-0.01884	-4,692.96
46224KJR 46224KJR0	IONIC FUNDING LLC CP 09/25/2024	25,000,000.000	24,909,500.00	99.6094	24,902,350.00	-0.02870	-7,150.00
48207KBF 48207KBF1	JUPITER SEC CO LLC CALL CP 12/09/2024	25,000,000.000	25,000,000.00	100.0041	25,001,025.00	0.00410	1,025.00
48606837 486068373	US BANK NA CP CP 10/01/2024	11,131,174.800	11,131,174.80	100.0000	11,131,174.80	0.00000	0.00
53127TJS 53127TJS3	LIBERTY STREET FDG CP 09/26/2024	25,000,000.000	24,907,638.89	99.6021	24,900,525.00	-0.02856	-7,113.89

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53127TLL 53127TLL5	LIBERTY STREET FDG CP 11/20/2024	25,000,000.000	24,702,222.20	98.8295	24,707,375.00	0.02086	5,152.80
53262QKA 53262QKA1	LIME FUNDING LLC CP 10/10/2024	25,000,000.000	24,857,541.59	99.3989	24,849,725.00	-0.03145	-7,816.59
53944QLD 53944QLD0	LMA AMERICAS LLC CP 11/13/2024	15,000,000.000	14,836,662.50	98.9250	14,838,750.00	0.01407	2,087.50
53944QLF 53944QLF5	LMA AMERICAS LLC CP 11/15/2024	25,000,000.000	24,720,833.31	98.8975	24,724,375.00	0.01433	3,541.69
53944QLS 53944QLS7	LMA AMERICAS LLC CP 11/26/2024	25,000,000.000	24,679,291.67	98.7471	24,686,775.00	0.03032	7,483.33
53944QMC 53944QMC1	LMA AMERICAS LLC CP 12/12/2024	25,000,000.000	24,621,749.91	98.5371	24,634,275.00	0.05087	12,525.09
55458ELK 55458ELK4	MACKINAC FUNDING CO CP 11/19/2024	25,000,000.000	24,705,395.87	98.8404	24,710,100.00	0.01904	4,704.13
55607KNG 55607KNG7	MACQUARIE BANK LTD CP 01/16/2025	25,000,000.000	24,506,229.04	98.0749	24,518,725.00	0.05099	12,495.96
55607KNV 55607KNV4	MACQUARIE BANK LTD CP 01/29/2025	15,000,000.000	14,680,624.93	97.9179	14,687,685.00	0.04809	7,060.07

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56274LNE 56274LNE0	MANHATTAN ASSET FDG CP 01/14/2025	25,000,000.000	24,507,812.50	98.1198	24,529,950.00	0.09033	22,137.50
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	100.0387	25,009,675.00	0.03870	9,675.00
63307LR2 63307LR29	NATL BANK OF CANADA CP 04/02/2025	25,000,000.000	24,241,187.50	97.1879	24,296,975.00	0.23014	55,787.50
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.0793	50,039,650.00	0.07930	39,650.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,932.24	100.0309	25,007,725.00	0.03117	7,792.76
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,968,611.11	99.8518	24,962,950.00	-0.02267	-5,661.11
74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,934,500.00	99.7046	24,926,150.00	-0.03349	-8,350.00
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,882,291.67	99.5295	24,882,375.00	0.00033	83.33
76582JJ6 76582JJ62	RIDGEFIELD FUNDING CP 09/06/2024	25,000,000.000	24,981,736.11	99.8962	24,974,050.00	-0.03077	-7,686.11

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78014XNG 78014XNG8	ROYAL BANK OF CANADA INT CP 08/28/2025	25,000,000.000	25,000,000.00	100.0383	25,009,575.00	0.03830	9,575.00
83050TJC 83050TJC6	SKANDINAV ENSKILDA CP 09/12/2024	25,000,000.000	24,959,819.44	99.8099	24,952,475.00	-0.02943	-7,344.44
83050TL5 83050TL58	SKANDINAV ENSKILDA CP 11/05/2024	25,000,000.000	24,762,118.05	99.0528	24,763,200.00	0.00437	1,081.95
83050WKV 83050WKV5	SKANDINAV ENSKILDA INT CP 04/30/2025	25,000,000.000	25,000,000.00	100.0419	25,010,475.00	0.04190	10,475.00
84621975 846219758	CSAFE CASH LGIP	699,922,120.710	699,922,120.71	100.0000	699,922,120.71	0.00000	0.00
85520LL8 85520LL86	STARBIRD FUNDING CP 11/08/2024	25,000,000.000	24,751,138.89	98.9941	24,748,525.00	-0.01056	-2,613.89
86565GAG 86565GAG5	SUMITOMO MITSUI BANK YCD FRN 04/07/2025	25,000,000.000	25,000,000.00	100.0498	25,012,450.00	0.04980	12,450.00
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.000	24,670,333.33	98.6891	24,672,275.00	0.00787	1,941.67
86960JPT 86960JPT6	SVENSKA HANDELSBANKE CP 02/27/2025	25,000,000.000	24,344,909.63	97.6015	24,400,375.00	0.22783	55,465.37

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86960JRE 86960JRE7	SVENSKA HANDELSBANKE CP 04/14/2025	25,000,000.000	24,182,812.50	97.0674	24,266,850.00	0.34751	84,037.50
89115BXR 89115BXR6	TORONTO DOMINION BK YCD FRN 09/19/2025	50,000,000.000	50,000,000.00	99.9879	49,993,950.00	-0.01210	-6,050.00
89115DSJ 89115DSJ6	TORONTO DOMINION BK YCD FRN 05/20/2025	25,000,000.000	25,000,000.00	100.0389	25,009,725.00	0.03890	9,725.00
89119ARN 89119ARN0	TORONTO DOMINION BK CP 04/22/2025	25,000,000.000	24,152,138.89	96.9829	24,245,725.00	0.38749	93,586.11
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	24,961,180.56	99.8256	24,956,400.00	-0.01915	-4,780.56
9612C0RB 9612C0RB7	WESTPAC BANKING CORP CP 04/11/2025	25,000,000.000	24,193,708.33	97.1566	24,289,150.00	0.39449	95,441.67
9612C45C 9612C45C1	WESTPAC BANKING CORP INT CP 04/30/2025	20,000,000.000	19,999,952.62	100.0757	20,015,140.00	0.07594	15,187.38
			2,890,782,497.27		2,891,915,380.86	0.03919	1,132,883.59

\$1,327,297.22 FMV (VALUE DIFF)*
 *ACTUAL AMORTIZED COST VS MARKET VALUE DIFFERENCE

NAV Date: 8/30/2024
 Outstanding Shares: 1,448,637,567.385
 Net Assets: 2,897,275,134.78
 Net Assets Less Amortized Cost: 6,492,637.51
 Price Per Share @ Market: 2.000782034
 Price Per Share @ Market Rounded: 2.00

*2.000918358 SHADOW NAV - MANUAL (2 DAY) SHADOW NAV CALCULATION