

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Current Data & Mfact date of 4/30/2024

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	24,914,229.17	99.6379	24,909,475.00	-0.01908	-4,754.17
04208CG9 04208CG90	ARMADA FUNDING CO CP 07/09/2024	25,000,000.000	24,738,854.16	98.9403	24,735,075.00	-0.01528	-3,779.16
04821TE8 04821TE84	ATLANTIC ASSET SEC CP 05/08/2024	25,000,000.000	24,972,729.17	99.8815	24,970,375.00	-0.00943	-2,354.17
04821TH1 04821TH16	ATLANTIC ASSET SEC CP 08/01/2024	15,000,000.000	14,797,216.66	98.5994	14,789,910.00	-0.04938	-7,306.66
04821THG 04821THG3	ATLANTIC ASSET SEC CP 08/16/2024	25,000,000.000	24,609,895.83	98.3724	24,593,100.00	-0.06825	-16,795.83
04821THW 04821THW8	ATLANTIC ASSET SEC CP 08/30/2024	17,000,000.000	16,698,878.05	98.1646	16,687,982.00	-0.06525	-10,896.05
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	49,390,083.34	98.8375	49,418,750.00	0.05804	28,666.66
05571BEU 05571BEU3	BPCE CP 05/28/2024	19,975,000.000	19,892,528.22	99.5990	19,894,900.25	0.01192	2,372.03
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.1334	25,033,350.00	0.13340	33,350.00

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06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	99.9942	49,997,100.00	-0.00580	-2,900.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1565	50,078,250.00	0.15650	78,250.00
06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	99.9866	24,996,650.00	-0.01340	-3,350.00
06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	99.9847	24,996,175.00	-0.01530	-3,825.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1271	50,063,550.00	0.12710	63,550.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.1637	25,040,925.00	0.16370	40,925.00
06741FG8 06741FG84	BARCLAYS US CCP CP 07/08/2024	25,000,000.000	24,750,666.67	98.9691	24,742,275.00	-0.03390	-8,391.67
06741FGF 06741FGF8	BARCLAYS US CCP CP 07/15/2024	17,500,000.000	17,308,593.75	98.8633	17,301,077.50	-0.04342	-7,516.25
06741FH5 06741FH59	BARCLAYS US CCP CP 08/05/2024	25,000,000.000	24,648,666.67	98.5458	24,636,450.00	-0.04956	-12,216.67

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10924HF5 10924HF58	BRIGHHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,862,673.61	99.4624	24,865,600.00	0.01177	2,926.39
10924HGB 10924HGB4	BRIGHHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,719,944.44	98.9016	24,725,400.00	0.02207	5,455.56
10924HHU 10924HHU1	BRIGHHOUSE FIN ST CP 08/28/2024	50,000,000.000	49,128,986.11	98.1567	49,078,350.00	-0.10307	-50,636.11
12710GGW 12710GGW4	CABOT TRAIL FUNDING CP 07/30/2024	25,000,000.000	24,673,750.00	98.6307	24,657,675.00	-0.06515	-16,075.00
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,901,390.00	98.2805	5,896,830.00	-0.07727	-4,560.00
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.1740	25,043,500.00	0.17400	43,500.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.1144	25,028,600.00	0.11440	28,600.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,971.28	99.9972	24,999,300.00	-0.00269	-671.28
16538KFL 16538KFL1	CHESHAM SERIES 5 CP 06/20/2024	25,000,000.000	24,814,236.11	99.2383	24,809,575.00	-0.01878	-4,661.11

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16538KJR 16538KJR4	CHESHAM SERIES 5 CP 09/25/2024	27,000,000.000	26,414,572.50	97.7722	26,398,494.00	-0.06087	-16,078.50
19421MSK 19421MSK9	COLLAT CP FLEX CO CALL CP 01/22/2025	50,000,000.000	50,000,000.00	100.0059	50,002,950.00	0.00590	2,950.00
19767CH6 19767CH66	COLUMBIA FUNDING CO CP 08/06/2024	11,500,000.000	11,338,252.50	98.5180	11,329,570.00	-0.07658	-8,682.50
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.1745	25,043,625.00	0.17450	43,625.00
20632KKF 20632KKF5	CONCORD MINUTEMEN CP 10/15/2024	25,000,000.000	24,380,708.33	97.4567	24,364,175.00	-0.06781	-16,533.33
20634PBV 20634PBV7	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	99.9960	24,999,000.00	-0.00400	-1,000.00
20634PBW 20634PBW5	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	99.9964	24,999,100.00	-0.00360	-900.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.1624	25,040,600.00	0.16240	40,600.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.1052	25,026,300.00	0.10520	26,300.00

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22533TLC 22533TLC8	CREDIT AGRICOLE CIB CP 11/12/2024	25,000,000.000	24,279,583.33	97.0893	24,272,325.00	-0.02989	-7,258.33
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,098,449.800	1,098,449.80	100.0000	1,098,449.80	0.00000	0.00
37828VFH 37828VFH1	GLENCOVE FUNDING LLC CP 06/17/2024	25,000,000.000	24,825,708.33	99.2832	24,820,800.00	-0.01977	-4,908.33
38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTX	8,842,150.400	8,842,150.40	100.0000	8,842,150.40	0.00000	0.00
38150TFB 38150TFB5	GOLDMAN SACHS INTL CP 06/11/2024	25,000,000.000	24,846,534.72	99.3721	24,843,025.00	-0.01413	-3,509.72
40060WGS 40060WGS5	GTA FUNDING LLC CP 07/26/2024	50,000,000.000	49,375,305.56	98.6955	49,347,750.00	-0.05581	-27,555.56
46221TEM 46221TEM0	IONIC FUNDING LLC CP 05/21/2024	25,000,000.000	24,924,444.44	99.6859	24,921,475.00	-0.01191	-2,969.44
46221TFB 46221TFB3	IONIC FUNDING LLC CP 06/11/2024	25,000,000.000	24,842,833.33	99.3695	24,842,375.00	-0.00184	-458.33
46221TGC 46221TGC0	IONIC FUNDING LLC CP 07/12/2024	25,000,000.000	24,727,500.00	98.9021	24,725,525.00	-0.00799	-1,975.00

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4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,168.600	2,168.60	100.0000	2,168.60	0.00000	0.00
48207KBF 48207KBF1	JUPITER SEC CO LLC CALL CP 12/09/2024	25,000,000.000	25,000,000.00	100.0005	25,000,125.00	0.00050	125.00
48606776 486067765	US BANK NA CP CP 05/01/2024	10,938,098.160	10,938,098.16	100.0000	10,938,098.16	0.00000	0.00
53127TE1 53127TE17	LIBERTY STREET FDG CP 05/01/2024	25,000,000.000	25,000,000.00	99.9852	24,996,300.00	-0.01480	-3,700.00
53127TJS 53127TJS3	LIBERTY STREET FDG CP 09/26/2024	25,000,000.000	24,453,222.22	97.7611	24,440,275.00	-0.05295	-12,947.22
53262QFM 53262QFM1	LIME FUNDING LLC CP 06/21/2024	20,430,000.000	20,276,604.75	99.2204	20,270,727.72	-0.02898	-5,877.03
53262QFU 53262QFU3	LIME FUNDING LLC CP 06/28/2024	9,300,000.000	9,220,588.33	99.1151	9,217,704.30	-0.03128	-2,884.03
53944QFE 53944QFE5	LMA AMERICAS LLC CP 06/14/2024	26,000,000.000	25,826,811.11	99.3244	25,824,344.00	-0.00955	-2,467.11
55458EGA 55458EGA2	MACKINAC FUNDING CO CP 07/10/2024	10,000,000.000	9,897,527.78	98.9362	9,893,620.00	-0.03948	-3,907.78

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55607KE2 55607KE28	MACQUARIE BANK LTD CP 05/02/2024	28,700,000.000	28,695,495.69	99.9702	28,691,447.40	-0.01411	-4,048.29
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	100.0078	25,001,950.00	0.00780	1,950.00
63307LR2 63307LR29	NATL BANK OF CANADA CP 04/02/2025	25,000,000.000	23,803,000.00	95.0442	23,761,050.00	-0.17624	-41,950.00
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1881	50,094,050.00	0.18810	94,050.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,879.83	100.0403	25,010,075.00	0.04078	10,195.17
65558UP6 65558UP63	NORDEA BANK ABP YCD FRN 05/13/2024	25,000,000.000	25,000,000.00	100.0164	25,004,100.00	0.01640	4,100.00
68328GE6 68328GE69	ONTARIO TEACHER FIN CP 05/06/2024	14,400,000.000	14,388,860.00	99.9114	14,387,241.60	-0.01125	-1,618.40
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,570,694.44	98.3286	24,582,150.00	0.04662	11,455.56
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,486,006.94	98.0086	24,502,150.00	0.06593	16,143.06

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74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,486,916.67	97.8558	24,463,950.00	-0.09379	-22,966.67
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,399,687.50	97.6735	24,418,375.00	0.07659	18,687.50
76582JJ6 76582JJ62	RIDGEFIELD FUNDING CP 09/06/2024	25,000,000.000	24,532,444.45	98.0720	24,518,000.00	-0.05888	-14,444.45
79490AE3 79490AE38	SALISBURY RECEIVABLE CP 05/03/2024	33,034,000.000	33,023,814.52	99.9557	33,019,365.94	-0.01347	-4,448.58
82124LHL 82124LHL9	SHEFFIELD RECEIVABLE CP 08/20/2024	25,000,000.000	24,594,541.67	98.3148	24,578,700.00	-0.06441	-15,841.67
83050TEF 83050TEF4	SKANDINAV ENSKILDA CP 05/15/2024	25,000,000.000	24,945,361.11	99.7803	24,945,075.00	-0.00115	-286.11
83050TJC 83050TJC6	SKANDINAV ENSKILDA CP 09/12/2024	25,000,000.000	24,510,527.78	98.0284	24,507,100.00	-0.01398	-3,427.78
83050TL5 83050TL58	SKANDINAV ENSKILDA CP 11/05/2024	25,000,000.000	24,311,972.22	97.2143	24,303,575.00	-0.03454	-8,397.22
84621975 846219758	CSAFE CASH LGIP	517,029,394.100	517,029,394.10	100.0000	517,029,394.10	0.00000	0.00

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85520LL8 85520LL86	STARBIRD FUNDING CP 11/08/2024	25,000,000.000	24,300,993.06	97.1140	24,278,500.00	-0.09256	-22,493.06
86562KEG 86562KEG5	SUMITOMO MITSUI BANK CP 05/16/2024	25,000,000.000	24,942,187.50	99.7638	24,940,950.00	-0.00496	-1,237.50
86565GAG 86565GAG5	SUMITOMO MITSUI BANK YCD FRN 04/07/2025	25,000,000.000	25,000,000.00	100.0054	25,001,350.00	0.00540	1,350.00
86960JE7 86960JE76	SVENSKA HANDELSBANKE CP 05/07/2024	25,000,000.000	24,976,666.67	99.8976	24,974,400.00	-0.00908	-2,266.67
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.000	24,229,583.33	96.8099	24,202,475.00	-0.11188	-27,108.33
86960JRE 86960JRE7	SVENSKA HANDELSBANKE CP 04/14/2025	25,000,000.000	23,736,083.33	94.8872	23,721,800.00	-0.06018	-14,283.33
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.000	25,000,000.00	100.0536	25,013,400.00	0.05360	13,400.00
89119ARN 89119ARN0	TORONTO DOMINION BK CP 04/22/2025	25,000,000.000	23,704,555.56	94.7696	23,692,400.00	-0.05128	-12,155.56
89120DXZ 89120DXZ7	TORONTO DOMINION BK INT CP 05/20/2024	25,000,000.000	25,000,000.00	100.0270	25,006,750.00	0.02700	6,750.00

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9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	24,483,701.39	98.0387	24,509,675.00	0.10609	25,973.61
9612C0RB 9612C0RB7	WESTPAC BANKING CORP CP 04/11/2025	25,000,000.000	23,746,979.16	94.9585	23,739,625.00	-0.03097	-7,354.16
			2,573,233,704.35		2,573,390,325.77	0.00609	156,621.42

NAV Date: 4/30/2024
 Outstanding Shares: 1,289,468,313.875
 Net Assets: 2,578,936,627.75
 Net Assets Less Amortized Cost: 5,702,923.40
 Price Per Share @ Market: 2.000121462 **SHADOW NAV**
 Price Per Share @ Market Rounded: 2.00