

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 5/31/2024

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
04208CG9 04208CG90	ARMADA FUNDING CO CP 07/09/2024	25,000,000.000	24,856,180.55	99.4084	24,852,100.00	-0.01642	-4,080.55
04821TH1 04821TH16	ATLANTIC ASSET SEC CP 08/01/2024	15,000,000.000	14,865,545.83	99.0632	14,859,480.00	-0.04080	-6,065.83
04821THG 04821THG3	ATLANTIC ASSET SEC CP 08/16/2024	25,000,000.000	24,722,916.67	98.8377	24,709,425.00	-0.05457	-13,491.67
04821THW 04821THW8	ATLANTIC ASSET SEC CP 08/30/2024	17,000,000.000	16,776,025.00	98.6275	16,766,675.00	-0.05573	-9,350.00
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	49,632,486.12	99.2888	49,644,400.00	0.02400	11,913.88
05253ALJ 05253ALJ7	AUST & NZ BANKING CP 11/18/2024	25,000,000.000	24,371,944.44	97.4649	24,366,225.00	-0.02347	-5,719.44
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.1161	25,029,025.00	0.11610	29,025.00
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	100.0115	50,005,750.00	0.01150	5,750.00
06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1159	50,057,950.00	0.11590	57,950.00

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06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	100.0052	25,001,300.00	0.00520	1,300.00
06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	100.0031	25,000,775.00	0.00310	775.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.1198	50,059,900.00	0.11980	59,900.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.1303	25,032,575.00	0.13030	32,575.00
06741FG8 06741FG84	BARCLAYS US CCP CP 07/08/2024	25,000,000.000	24,864,333.33	99.4343	24,858,575.00	-0.02316	-5,758.33
06741FGF 06741FGF8	BARCLAYS US CCP CP 07/15/2024	17,500,000.000	17,387,708.33	99.3296	17,382,680.00	-0.02892	-5,028.33
06741FH5 06741FH59	BARCLAYS US CCP CP 08/05/2024	25,000,000.000	24,762,118.06	99.0144	24,753,600.00	-0.03440	-8,518.06
10924HF5 10924HF58	BRIGHTHOUSE FIN ST CP 06/05/2024	25,000,000.000	24,984,305.56	99.9258	24,981,450.00	-0.01143	-2,855.56
10924HGB 10924HGB4	BRIGHTHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,842,222.22	99.3880	24,847,000.00	0.01923	4,777.78

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10924HHU 10924HHU1	BRIGHTHOUSE FIN ST CP 08/28/2024	50,000,000.000	49,355,888.89	98.6102	49,305,100.00	-0.10290	-50,788.89
12710GGW 12710GGW4	CABOT TRAIL FUNDING CP 07/30/2024	25,000,000.000	24,786,125.00	99.0933	24,773,325.00	-0.05164	-12,800.00
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,928,205.00	98.7325	5,923,950.00	-0.07178	-4,255.00
12710GLE 12710GLE8	CABOT TRAIL FUNDING CP 11/14/2024	25,000,000.000	24,382,110.95	97.5029	24,375,725.00	-0.02619	-6,385.95
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.1710	25,042,750.00	0.17100	42,750.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.0667	25,016,675.00	0.06670	16,675.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,974.17	100.0274	25,006,850.00	0.02750	6,875.83
16538KFL 16538KFL1	CHESHAM SERIES 5 CP 06/20/2024	25,000,000.000	24,929,409.72	99.7021	24,925,525.00	-0.01558	-3,884.72
16538KJR 16538KJR4	CHESHAM SERIES 5 CP 09/25/2024	27,000,000.000	26,538,030.00	98.2479	26,526,933.00	-0.04182	-11,097.00

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19421MSK 19421MSK9	COLLAT CP FLEX CO CALL CP 01/22/2025	50,000,000.000	50,000,000.00	100.0126	50,006,300.00	0.01260	6,300.00
19767CH6 19767CH66	COLUMBIA FUNDING CO CP 08/06/2024	11,500,000.000	11,389,945.00	98.9871	11,383,516.50	-0.05644	-6,428.50
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.1401	25,035,025.00	0.14010	35,025.00
20632KKF 20632KKF5	CONCORD MINUTEMEN CP 10/15/2024	25,000,000.000	24,495,666.66	97.9395	24,484,875.00	-0.04406	-10,791.66
20634PBV 20634PBV7	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	99.9901	24,997,525.00	-0.00990	-2,475.00
20634PBW 20634PBW5	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	99.9904	24,997,600.00	-0.00960	-2,400.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.2512	25,062,800.00	0.25120	62,800.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.2324	25,058,100.00	0.23240	58,100.00
22533TLC 22533TLC8	CREDIT AGRICOLE CIB CP 11/12/2024	25,000,000.000	24,394,111.11	97.5637	24,390,925.00	-0.01306	-3,186.11

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30601VRU 30601VRU7	FAIRWAY FINANCE CO CP 04/28/2025	20,000,000.000	19,025,388.89	95.1115	19,022,300.00	-0.01624	-3,088.89
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,103,159.790	1,103,159.79	100.0000	1,103,159.79	0.00000	0.00
37828VFH 37828VFH1	GLENCOVE FUNDING LLC CP 06/17/2024	25,000,000.000	24,940,666.67	99.7470	24,936,750.00	-0.01570	-3,916.67
37828VKN 37828VKN2	GLENCOVE FUNDING LLC CP 10/22/2024	25,000,000.000	24,464,742.95	97.8472	24,461,800.00	-0.01203	-2,942.95
38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTXX	8,879,936.330	8,879,936.33	100.0000	8,879,936.33	0.00000	0.00
38150TFB 38150TFB5	GOLDMAN SACHS INTL CP 06/11/2024	25,000,000.000	24,962,569.44	99.8370	24,959,250.00	-0.01330	-3,319.44
40060WGS 40060WGS5	GTA FUNDING LLC CP 07/26/2024	50,000,000.000	49,600,486.12	99.1618	49,580,900.00	-0.03949	-19,586.12
45685QMP 45685QMP1	ING US FUNDING LLC CP 12/23/2024	25,000,000.000	24,242,638.89	96.9279	24,231,975.00	-0.04399	-10,663.89
46221TFB 46221TFB3	IONIC FUNDING LLC CP 06/11/2024	38,600,000.000	38,540,775.55	99.8357	38,536,580.20	-0.01089	-4,195.35

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46221TGC 46221TGC0	IONIC FUNDING LLC CP 07/12/2024	25,000,000.000	24,844,826.39	99.3684	24,842,100.00	-0.01097	-2,726.39
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
48606837 486068373	US BANK NA CP CP 10/01/2024	10,985,496.590	10,985,496.59	100.0000	10,985,496.59	0.00000	0.00
53127TJS 53127TJS3	LIBERTY STREET FDG CP 09/26/2024	25,000,000.000	24,567,750.00	98.2363	24,559,075.00	-0.03531	-8,675.00
53127TLL 53127TLL5	LIBERTY STREET FDG CP 11/20/2024	25,000,000.000	24,359,777.73	97.4231	24,355,775.00	-0.01643	-4,002.73
53262QFM 53262QFM1	LIME FUNDING LLC CP 06/21/2024	20,430,000.000	20,369,845.00	99.6871	20,366,074.53	-0.01851	-3,770.47
53262QFU 53262QFU3	LIME FUNDING LLC CP 06/28/2024	9,300,000.000	9,263,032.50	99.5818	9,261,107.40	-0.02078	-1,925.10
53944QFE 53944QFE5	LMA AMERICAS LLC CP 06/14/2024	26,000,000.000	25,948,830.56	99.7908	25,945,608.00	-0.01242	-3,222.56
53944QLD 53944QLD0	LMA AMERICAS LLC CP 11/13/2024	15,000,000.000	14,630,812.50	97.5281	14,629,215.00	-0.01092	-1,597.50

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53944QLF 53944QLF5	LMA AMERICAS LLC CP 11/15/2024	25,000,000.000	24,378,388.84	97.5001	24,375,025.00	-0.01380	-3,363.84
55458EGA 55458EGA2	MACKINAC FUNDING CO CP 07/10/2024	10,000,000.000	9,942,908.33	99.4000	9,940,000.00	-0.02925	-2,908.33
55458ELK 55458ELK4	MACKINAC FUNDING CO CP 11/19/2024	25,000,000.000	24,362,312.58	97.4331	24,358,275.00	-0.01657	-4,037.58
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	100.0364	25,009,100.00	0.03640	9,100.00
63307LR2 63307LR29	NATL BANK OF CANADA CP 04/02/2025	25,000,000.000	23,913,437.50	95.5144	23,878,600.00	-0.14568	-34,837.50
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1630	50,081,500.00	0.16300	81,500.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,893.04	100.0323	25,008,075.00	0.03273	8,181.96
74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,691,680.56	98.7978	24,699,450.00	0.03147	7,769.44
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,607,638.89	98.4804	24,620,100.00	0.05064	12,461.11

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74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,599,722.22	98.3310	24,582,750.00	-0.06899	-16,972.22
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,521,319.44	98.1519	24,537,975.00	0.06792	16,655.56
76582JJ6 76582JJ62	RIDGEFIELD FUNDING CP 09/06/2024	25,000,000.000	24,645,680.56	98.5267	24,631,675.00	-0.05683	-14,005.56
82124LHL 82124LHL9	SHEFFIELD RECEIVABLE CP 08/20/2024	25,000,000.000	24,707,777.78	98.7843	24,696,075.00	-0.04736	-11,702.78
83050TJC 83050TJC6	SKANDINAV ENSKILDA CP 09/12/2024	25,000,000.000	24,623,763.89	98.4640	24,616,000.00	-0.03153	-7,763.89
83050TL5 83050TL58	SKANDINAV ENSKILDA CP 11/05/2024	25,000,000.000	24,425,423.61	97.6881	24,422,025.00	-0.01391	-3,398.61
83050WKV 83050WKV5	SKANDINAV ENSKILDA INT CP 04/30/2025	25,000,000.000	25,000,000.00	100.0106	25,002,650.00	0.01060	2,650.00
84621975 846219758	CSAFE CASH LGIP	595,988,393.350	595,988,393.35	100.0000	595,988,393.35	0.00000	0.00
85520LL8 85520LL86	STARBIRD FUNDING CP 11/08/2024	25,000,000.000	24,414,444.45	97.5923	24,398,075.00	-0.06705	-16,369.45

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86565GAG 86565GAG5	SUMITOMO MITSUI BANK YCD FRN 04/07/2025	25,000,000.00	25,000,000.00	100.0271	25,006,775.00	0.02710	6,775.00
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.00	24,340,666.66	97.2658	24,316,450.00	-0.09949	-24,216.66
86960JPT 86960JPT6	SVENSKA HANDELSBANKE CP 02/27/2025	25,000,000.00	24,008,215.14	96.0111	24,002,775.00	-0.02266	-5,440.14
86960JRE 86960JRE7	SVENSKA HANDELSBANKE CP 04/14/2025	25,000,000.00	23,848,673.61	95.3671	23,841,775.00	-0.02893	-6,898.61
86960LGN 86960LGN4	SVENSKA HANDELSBANKE INT CP 06/06/2024	25,000,000.00	25,000,000.00	100.0088	25,002,200.00	0.00880	2,200.00
89115DSJ 89115DSJ6	TORONTO DOMINION BK YCD FRN 05/20/2025	25,000,000.00	25,000,000.00	99.9913	24,997,825.00	-0.00870	-2,175.00
89119ARN 89119ARN0	TORONTO DOMINION BK CP 04/22/2025	25,000,000.00	23,817,361.12	95.2508	23,812,700.00	-0.01957	-4,661.12
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.00	24,604,041.67	98.4740	24,618,500.00	0.05876	14,458.33
9612C0RB 9612C0RB7	WESTPAC BANKING CORP CP 04/11/2025	25,000,000.00	23,859,569.44	95.4561	23,864,025.00	0.01867	4,455.56

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9612C45C	WESTPAC BANKING CORP	20,000,000.000	19,999,934.54	100.0048	20,000,960.00	0.00513	1,025.46
9612C45C1	INT CP 04/30/2025						
			2,648,297,235.73		2,648,489,340.69	0.00725	192,104.96

NAV Date: 5/31/2024
 Outstanding Shares: 1,327,298,170.335
 Net Assets: 2,654,596,340.66
 Net Assets Less Amortized Cost: 6,299,104.93
 Price Per Share @ Market: 2.000144734 [SHADOW NAV](#)
 Price Per Share @ Market Rounded: 2.00