

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 6/28/2024

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	24,969,722.22	99.8345	24,958,625.00	-0.04444	-11,097.22
04821TH1 04821TH16	ATLANTIC ASSET SEC CP 08/01/2024	15,000,000.000	14,931,670.83	99.4905	14,923,575.00	-0.05422	-8,095.83
04821THG 04821THG3	ATLANTIC ASSET SEC CP 08/16/2024	25,000,000.000	24,832,291.67	99.2601	24,815,025.00	-0.06953	-17,266.67
04821THW 04821THW8	ATLANTIC ASSET SEC CP 08/30/2024	17,000,000.000	16,850,683.33	99.0482	16,838,194.00	-0.07412	-12,489.33
05253AGJ 05253AGJ3	AUST & NZ BANKING CP 07/18/2024	50,000,000.000	49,867,069.44	99.7038	49,851,900.00	-0.03042	-15,169.44
05253ALJ 05253ALJ7	AUST & NZ BANKING CP 11/18/2024	25,000,000.000	24,482,777.78	97.8924	24,473,100.00	-0.03953	-9,677.78
05253AN6 05253AN63	AUST & NZ BANKING CP 01/06/2025	26,100,000.000	25,372,397.25	97.1804	25,364,084.40	-0.03276	-8,312.85
06050FHJ 06050FHJ4	BANK OF AMERICA NA CD FRN 09/20/2024	25,000,000.000	25,000,000.00	100.0954	25,023,850.00	0.09540	23,850.00
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	100.0238	50,011,900.00	0.02380	11,900.00

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06367DDF 06367DDF9	BANK OF MONTREAL CHI YCD FRN 10/04/2024	50,000,000.000	50,000,000.00	100.1025	50,051,250.00	0.10250	51,250.00
06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	100.0351	25,008,775.00	0.03510	8,775.00
06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	100.0314	25,007,850.00	0.03140	7,850.00
06417LYG 06417LYG6	BANK OF NOVA SCOTIA INT CP 09/04/2024	50,000,000.000	50,000,000.00	100.0825	50,041,250.00	0.08250	41,250.00
06417LYK 06417LYK7	BANK OF NOVA SCOTIA INT CP 10/11/2024	25,000,000.000	25,000,000.00	100.1232	25,030,800.00	0.12320	30,800.00
06741FG8 06741FG84	BARCLAYS US CCP CP 07/08/2024	25,000,000.000	24,974,333.33	99.8520	24,963,000.00	-0.04538	-11,333.33
06741FGF 06741FGF8	BARCLAYS US CCP CP 07/15/2024	17,500,000.000	17,464,270.83	99.7479	17,455,882.50	-0.04803	-8,388.33
06741FH5 06741FH59	BARCLAYS US CCP CP 08/05/2024	25,000,000.000	24,871,909.72	99.4343	24,858,575.00	-0.05361	-13,334.72
06741FM2 06741FM20	BARCLAYS US CCP CP 12/02/2024	25,000,000.000	24,428,916.59	97.6456	24,411,400.00	-0.07170	-17,516.59

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10924HGB 10924HGB4	BRIGHHOUSE FIN ST CP 07/11/2024	25,000,000.000	24,960,555.56	99.8066	24,951,650.00	-0.03568	-8,905.56
10924HHU 10924HHU1	BRIGHHOUSE FIN ST CP 08/28/2024	50,000,000.000	49,575,472.22	99.0862	49,543,100.00	-0.06530	-32,372.22
12710GGW 12710GGW4	CABOT TRAIL FUNDING CP 07/30/2024	25,000,000.000	24,894,875.00	99.5180	24,879,500.00	-0.06176	-15,375.00
12710GHP 12710GHP8	CABOT TRAIL FUNDING CP 08/23/2024	6,000,000.000	5,954,155.00	99.1540	5,949,240.00	-0.08255	-4,915.00
12710GLE 12710GLE8	CABOT TRAIL FUNDING CP 11/14/2024	25,000,000.000	24,493,777.65	97.9287	24,482,175.00	-0.04737	-11,602.65
12710GM5 12710GM56	CABOT TRAIL FUNDING CP 12/05/2024	25,000,000.000	24,416,701.31	97.6193	24,404,825.00	-0.04864	-11,876.31
13606KG8 13606KG83	CA IMPERIAL BK COMM YCD FRN 10/16/2024	25,000,000.000	25,000,000.00	100.1257	25,031,425.00	0.12570	31,425.00
13608CPV 13608CPV8	CA IMPERIAL BK COMM INT CP 07/11/2024	25,000,000.000	25,000,000.00	100.0200	25,005,000.00	0.02000	5,000.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,976.97	100.0405	25,010,125.00	0.04059	10,148.03

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13608CQL 13608CQL9	CA IMPERIAL BK COMM INT CP 06/05/2025	25,000,000.000	25,000,000.00	100.0083	25,002,075.00	0.00830	2,075.00
16538KJR 16538KJR4	CHESHAM SERIES 5 CP 09/25/2024	27,000,000.000	26,657,505.00	98.6651	26,639,577.00	-0.06725	-17,928.00
19421MSK 19421MSK9	COLLAT CP FLEX CO CALL CP 01/22/2025	50,000,000.000	50,000,000.00	100.0165	50,008,250.00	0.01650	8,250.00
19767CH6 19767CH66	COLUMBIA FUNDING CO CP 08/06/2024	11,500,000.000	11,439,970.00	99.4168	11,432,932.00	-0.06152	-7,038.00
20272A3Q 20272A3Q7	COMMONWEALTH BANK AU INT CP 10/04/2024	25,000,000.000	25,000,000.00	100.1153	25,028,825.00	0.11530	28,825.00
20632KKF 20632KKF5	CONCORD MINUTEMEN CP 10/15/2024	25,000,000.000	24,606,916.66	98.3673	24,591,825.00	-0.06133	-15,091.66
20634PBV 20634PBV7	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	100.0039	25,000,975.00	0.00390	975.00
20634PBW 20634PBW5	CONCORD MINUTEMEN CALL CP 10/01/2024	25,000,000.000	25,000,000.00	100.0041	25,001,025.00	0.00410	1,025.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.2777	25,069,425.00	0.27770	69,425.00

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22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.2621	25,065,525.00	0.26210	65,525.00
22533TLC 22533TLC8	CREDIT AGRICOLE CIB CP 11/12/2024	25,000,000.000	24,504,944.44	97.9593	24,489,825.00	-0.06170	-15,119.44
30601VRU 30601VRU7	FAIRWAY FINANCE CO CP 04/28/2025	20,000,000.000	19,113,722.22	95.5887	19,117,740.00	0.02102	4,017.78
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,108,052.660	1,108,052.66	100.0000	1,108,052.66	0.00000	0.00
37828VKN 37828VKN2	GLENCOVE FUNDING LLC CP 10/22/2024	25,000,000.000	24,577,034.64	98.2669	24,566,725.00	-0.04195	-10,309.64
37828VML 37828VML4	GLENCOVE FUNDING LLC CP 12/20/2024	25,000,000.000	24,361,569.24	97.4074	24,351,850.00	-0.03990	-9,719.24
38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTX	8,919,187.980	8,919,187.98	100.0000	8,919,187.98	0.00000	0.00
40060WGS 40060WGS5	GTA FUNDING LLC CP 07/26/2024	50,000,000.000	49,818,402.78	99.5818	49,790,900.00	-0.05521	-27,502.78
45685QMP 45685QMP1	ING US FUNDING LLC CP 12/23/2024	25,000,000.000	24,353,472.22	97.3597	24,339,925.00	-0.05563	-13,547.22

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46221TGC 46221TGC0	IONIC FUNDING LLC CP 07/12/2024	25,000,000.000	24,958,368.06	99.7907	24,947,675.00	-0.04284	-10,693.06
46221TGQ 46221TGQ9	IONIC FUNDING LLC CP 07/24/2024	25,000,000.000	24,911,833.24	99.6098	24,902,450.00	-0.03767	-9,383.24
46224KGF 46224KGF9	IONIC FUNDING LLC CP 07/15/2024	25,000,000.000	24,946,722.15	99.7434	24,935,850.00	-0.04358	-10,872.15
46224KH2 46224KH27	IONIC FUNDING LLC CP 08/02/2024	25,000,000.000	24,878,222.09	99.4656	24,866,400.00	-0.04752	-11,822.09
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	11,034,671.950	11,034,671.95	100.0000	11,034,671.95	0.00000	0.00
53127TJS 53127TJS3	LIBERTY STREET FDG CP 09/26/2024	25,000,000.000	24,678,583.33	98.6500	24,662,500.00	-0.06517	-16,083.33
53127TLL 53127TLL5	LIBERTY STREET FDG CP 11/20/2024	25,000,000.000	24,471,444.40	97.8475	24,461,875.00	-0.03910	-9,569.40
53944QLD 53944QLD0	LMA AMERICAS LLC CP 11/13/2024	15,000,000.000	14,697,937.50	97.9430	14,691,450.00	-0.04414	-6,487.50

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53944QLF 53944QLF5	LMA AMERICAS LLC CP 11/15/2024	25,000,000.000	24,490,055.52	97.9136	24,478,400.00	-0.04759	-11,655.52
53944QLS 53944QLS7	LMA AMERICAS LLC CP 11/26/2024	25,000,000.000	24,448,083.33	97.7527	24,438,175.00	-0.04053	-9,908.33
53944QMC 53944QMC1	LMA AMERICAS LLC CP 12/12/2024	25,000,000.000	24,391,833.18	97.5306	24,382,650.00	-0.03765	-9,183.18
55458EGA 55458EGA2	MACKINAC FUNDING CO CP 07/10/2024	10,000,000.000	9,986,825.00	99.8217	9,982,170.00	-0.04661	-4,655.00
55458ELK 55458ELK4	MACKINAC FUNDING CO CP 11/19/2024	25,000,000.000	24,474,187.56	97.8580	24,464,500.00	-0.03958	-9,687.56
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	100.0391	25,009,775.00	0.03910	9,775.00
63307LR2 63307LR29	NATL BANK OF CANADA CP 04/02/2025	25,000,000.000	24,020,312.50	95.9685	23,992,125.00	-0.11735	-28,187.50
63307NKC 63307NKC0	NATL BANK OF CANADA INT CP 11/01/2024	50,000,000.000	50,000,000.00	100.1361	50,068,050.00	0.13610	68,050.00
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,905.82	100.0434	25,010,850.00	0.04378	10,944.18

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74625THK 74625THK5	PURE GROVE FUNDING CP 08/19/2024	25,000,000.000	24,808,763.89	99.2218	24,805,450.00	-0.01336	-3,313.89
74625TJ9 74625TJ98	PURE GROVE FUNDING CP 09/09/2024	25,000,000.000	24,725,347.22	98.9044	24,726,100.00	0.00304	752.78
74625TJK 74625TJK3	PURE GROVE FUNDING CP 09/19/2024	25,000,000.000	24,708,888.89	98.7520	24,688,000.00	-0.08454	-20,888.89
74625TK1 74625TK13	PURE GROVE FUNDING CP 10/01/2024	25,000,000.000	24,639,027.78	98.5708	24,642,700.00	0.01490	3,672.22
76582JJ6 76582JJ62	RIDGEFIELD FUNDING CP 09/06/2024	25,000,000.000	24,755,263.89	98.9500	24,737,500.00	-0.07176	-17,763.89
82124LHL 82124LHL9	SHEFFIELD RECEIVABLE CP 08/20/2024	25,000,000.000	24,817,361.11	99.2046	24,801,150.00	-0.06532	-16,211.11
83050TJC 83050TJC6	SKANDINAV ENSKILDA CP 09/12/2024	25,000,000.000	24,733,347.22	98.8786	24,719,650.00	-0.05538	-13,697.22
83050TL5 83050TL58	SKANDINAV ENSKILDA CP 11/05/2024	25,000,000.000	24,535,215.28	98.0983	24,524,575.00	-0.04337	-10,640.28
83050WKV 83050WKV5	SKANDINAV ENSKILDA INT CP 04/30/2025	25,000,000.000	25,000,000.00	100.0384	25,009,600.00	0.03840	9,600.00

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84621975 846219758	CSAFE CASH LGIP	624,985,278.180	624,985,278.18	100.0000	624,985,278.18	0.00000	0.00
85520LL8 85520LL86	STARBIRD FUNDING CP 11/08/2024	25,000,000.000	24,524,236.11	98.0182	24,504,550.00	-0.08027	-19,686.11
86565GAG 86565GAG5	SUMITOMO MITSUI BANK YCD FRN 04/07/2025	25,000,000.000	25,000,000.00	100.0630	25,015,750.00	0.06300	15,750.00
86960JM2 86960JM28	SVENSKA HANDELSBANKE CP 12/02/2024	25,000,000.000	24,448,166.66	97.7099	24,427,475.00	-0.08463	-20,691.66
86960JPT 86960JPT6	SVENSKA HANDELSBANKE CP 02/27/2025	25,000,000.000	24,118,006.82	96.4692	24,117,300.00	-0.00293	-706.82
86960JRE 86960JRE7	SVENSKA HANDELSBANKE CP 04/14/2025	25,000,000.000	23,957,631.94	95.8377	23,959,425.00	0.00748	1,793.06
89115DSJ 89115DSJ6	TORONTO DOMINION BK YCD FRN 05/20/2025	25,000,000.000	25,000,000.00	99.9996	24,999,900.00	-0.00040	-100.00
89119ARN 89119ARN0	TORONTO DOMINION BK CP 04/22/2025	25,000,000.000	23,926,527.78	95.7302	23,932,550.00	0.02517	6,022.22
9612C0JB 9612C0JB6	WESTPAC BANKING CORP CP 09/11/2024	25,000,000.000	24,720,500.00	98.8949	24,723,725.00	0.01305	3,225.00

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9612C0RB 9612C0RB7	WESTPAC BANKING CORP CP 04/11/2025	25,000,000.000	23,968,527.77	95.9124	23,978,100.00	0.03994	9,572.23
9612C45C 9612C45C1	WESTPAC BANKING CORP INT CP 04/30/2025	20,000,000.000	19,999,940.43	100.0247	20,004,940.00	0.02500	4,999.57
			2,710,563,351.14		2,710,504,125.67	-0.00218	-59,225.47

\$339,113.23 FMV (VALUE DIFF)*
 *ACTUAL AMORTIZED COST VS MARKET VALUE DIFFERENCE

NAV Date: 6/28/2024
 Outstanding Shares: 1,358,715,620.745
 Net Assets: 2,717,431,241.42
 Net Assets Less Amortized Cost: 6,867,890.28
 Price Per Share @ Market: 1.999956411 *2.000250253 SHADOW NAV - MANUAL (3 DAY) SHADOW NAV CALCULATION
 Price Per Share @ Market Rounded: 2.00