

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/31/2024

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M2SE 0347M2SE7	ANGLESEA FUNDING LLC CP 05/14/2025	25,000,000.000	24,583,451.34	98.3342	24,583,550.00	0.00040	98.66
03843LN7 03843LN79	AQUITAINE FUNDING CO CP 01/07/2025	25,000,000.000	24,980,208.33	99.9143	24,978,575.00	-0.00654	-1,633.33
03843LQL 03843LQL5	AQUITAINE FUNDING CO CP 03/20/2025	25,000,000.000	24,748,124.89	99.0031	24,750,775.00	0.01071	2,650.11
04208CNP 04208CNP6	ARMADA FUNDING CO CP 01/23/2025	25,000,000.000	24,927,277.77	99.7125	24,928,125.00	0.00340	847.23
04208CP6 04208CP66	ARMADA FUNDING CO CP 02/06/2025	25,000,000.000	24,869,999.99	99.5342	24,883,550.00	0.05448	13,550.01
05253AN6 05253AN63	AUST & NZ BANKING CP 01/06/2025	26,100,000.000	26,080,751.25	99.9280	26,081,208.00	0.00175	456.75
06050FKU 06050FKU5	BANK OF AMERICA NA CD FRN 02/14/2025	50,000,000.000	50,000,000.00	100.0214	50,010,700.00	0.02140	10,700.00
06050TNL 06050TNL2	BANK OF AMERICA NA CORP BD 10/16/2025	25,000,000.000	25,000,000.00	100.0025	25,000,625.00	0.00250	625.00
06373LBZ 06373LBZ1	BANK OF MONTREAL INT CP 02/28/2025	25,000,000.000	25,000,000.00	100.0215	25,005,375.00	0.02150	5,375.00

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06373LC4 06373LC49	BANK OF MONTREAL INT CP 03/04/2025	25,000,000.000	25,000,000.00	100.0226	25,005,650.00	0.02260	5,650.00
06417LZV 06417LZV2	BANK OF NOVA SCOTIA INT CP 09/05/2025	25,000,000.000	25,000,000.00	100.0501	25,012,525.00	0.05010	12,525.00
06418NDK 06418NDK5	BANK OF NOVA SCOTIA YCD FRN 11/10/2025	25,000,000.000	25,000,000.00	100.0396	25,009,900.00	0.03960	9,900.00
06741FNT 06741FNT0	BARCLAYS US CCP CP 01/27/2025	25,000,000.000	24,907,013.88	99.6648	24,916,200.00	0.03688	9,186.12
10902ENX 10902ENX1	BRIGANTINE FUNDING CP 01/31/2025	25,000,000.000	24,901,041.66	99.6142	24,903,550.00	0.01007	2,508.34
10902EPD 10902EPD3	BRIGANTINE FUNDING CP 02/13/2025	25,000,000.000	24,860,250.00	99.4513	24,862,825.00	0.01036	2,575.00
10924HP6 10924HP65	BRIGHTHOUSE FIN ST CP 02/06/2025	10,000,000.000	9,947,399.99	99.5463	9,954,630.00	0.07268	7,230.01
10924HPJ 10924HPJ7	BRIGHTHOUSE FIN ST CP 02/18/2025	25,000,000.000	24,828,666.62	99.3980	24,849,500.00	0.08391	20,833.38
10924HR2 10924HR22	BRIGHTHOUSE FIN ST CP 04/02/2025	25,000,000.000	24,709,305.48	98.7992	24,699,800.00	-0.03847	-9,505.48

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10924HU8 10924HU85	BRIGHHOUSE FIN ST CP 07/08/2025	25,000,000.000	24,415,110.92	97.6391	24,409,775.00	-0.02185	-5,335.92
11042LSN 11042LSN1	BRITANNIA FUNDING CO CP 05/22/2025	25,000,000.000	24,551,541.60	98.2297	24,557,425.00	0.02396	5,883.40
11070JUE 11070JUE8	BRITISH COLUMBIA CP 07/14/2025	15,000,000.000	14,644,333.29	97.6581	14,648,715.00	0.02992	4,381.71
11070JUN 11070JUN8	BRITISH COLUMBIA CP 07/22/2025	50,000,000.000	48,745,916.52	97.5640	48,782,000.00	0.07402	36,083.48
11070JV6 11070JV64	BRITISH COLUMBIA CP 08/06/2025	26,500,000.000	25,798,758.31	97.3865	25,807,422.50	0.03358	8,664.19
12509RNE 12509RNE7	CDP FINANCIAL INC CP 01/14/2025	25,000,000.000	24,952,875.00	99.8313	24,957,825.00	0.01984	4,950.00
13606K5N 13606K5N2	CA IMPERIAL BK COMM YCD FRN 07/11/2025	25,000,000.000	25,000,000.00	100.0540	25,013,500.00	0.05400	13,500.00
13608CQC 13608CQC9	CA IMPERIAL BK COMM INT CP 03/05/2025	25,000,000.000	24,999,994.13	100.0329	25,008,225.00	0.03292	8,230.87
13608CQL 13608CQL9	CA IMPERIAL BK COMM INT CP 06/05/2025	25,000,000.000	25,000,000.00	100.0509	25,012,725.00	0.05090	12,725.00

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13609ABK 13609ABK0	CANADIAN IMPERIAL INT CP 11/04/2025	25,000,000.000	25,000,000.00	99.9956	24,998,900.00	-0.00440	-1,100.00
15963WH6 15963WH62	CHARIOT FUNDING LLC CALL CP 05/28/2025	25,000,000.000	25,000,000.00	100.0043	25,001,075.00	0.00430	1,075.00
16115VU2 16115VU23	CHARTA LLC CP 07/02/2025	25,000,000.000	24,433,777.75	97.7435	24,435,875.00	0.00858	2,097.25
16538KN2 16538KN24	CHESHAM SERIES 5 CP 01/02/2025	27,000,000.000	26,996,475.00	99.9758	26,993,466.00	-0.01115	-3,009.00
16538KSL 16538KSL7	CHESHAM SERIES 5 CP 05/20/2025	45,000,000.000	44,209,437.42	98.2669	44,220,105.00	0.02413	10,667.58
17277AN8 17277AN86	CISCO SYSTEMS INC CP 01/08/2025	25,000,000.000	24,974,430.55	99.9042	24,976,050.00	0.00648	1,619.45
17277ANQ 17277ANQ6	CISCO SYSTEMS INC CP 01/24/2025	25,000,000.000	24,916,944.44	99.7105	24,927,625.00	0.04286	10,680.56
19421MUW 19421MUW0	COLLAT CP FLEX CO CALL CP 07/21/2025	50,000,000.000	50,000,000.00	99.9991	49,999,550.00	-0.00090	-450.00
19423RG5 19423RG52	COLLAT COMM PAPER V CALL CP 05/23/2025	25,000,000.000	25,000,000.00	100.0040	25,001,000.00	0.00400	1,000.00

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19767CP5 19767CP59	COLUMBIA FUNDING CO CP 02/05/2025	5,000,000.000	4,975,208.33	99.5546	4,977,730.00	0.05068	2,521.67
20272A6V 20272A6V3	COMMONWEALTH BANK AU INT CP 09/26/2025	25,000,000.000	25,000,000.00	100.0370	25,009,250.00	0.03700	9,250.00
20272A6X 20272A6X9	COMMONWEALTH BANK AU INT CP 09/29/2025	25,000,000.000	25,000,000.00	100.0350	25,008,750.00	0.03500	8,750.00
20634PCB 20634PCB0	CONCORD MINUTEMEN CALL CP 02/25/2025	50,000,000.000	50,000,000.00	100.0061	50,003,050.00	0.00610	3,050.00
22532XWZ 22532XWZ7	CREDIT AGRICOLE CIB YCD FRN 08/01/2025	25,000,000.000	25,000,000.00	100.1955	25,048,875.00	0.19550	48,875.00
22532XXF 22532XXF0	CREDIT AGRICOLE CIB YCD FRN 08/28/2025	25,000,000.000	25,000,000.00	100.2136	25,053,400.00	0.21360	53,400.00
30601VRU 30601VRU7	FAIRWAY FINANCE CO CP 04/28/2025	20,000,000.000	19,655,500.00	98.5311	19,706,220.00	0.25804	50,720.00
31846V33 31846V336	FIRST AMERICAN GOVT MMF FGXXX	1,136,219.600	1,136,219.60	100.0000	1,136,219.60	0.00000	0.00
37828VP3 37828VP31	GLENCOVE FUNDING LLC CP 02/03/2025	25,000,000.000	24,880,833.30	99.5795	24,894,875.00	0.05644	14,041.70

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38141W27 38141W273	GOLDMAN SACHS FIN SQ MMF FGTXX	9,145,457.710	9,145,457.71	100.0000	9,145,457.71	0.00000	0.00
44331PNP 44331PNP3	HQLA FUNDING LLC CP 01/23/2025	25,000,000.000	24,926,361.10	99.7123	24,928,075.00	0.00688	1,713.90
46221TN8 46221TN81	IONIC FUNDING LLC CP 01/08/2025	25,000,000.000	24,977,006.93	99.9016	24,975,400.00	-0.00643	-1,606.93
46221TNF 46221TNF5	IONIC FUNDING LLC CP 01/15/2025	25,000,000.000	24,953,430.53	99.8136	24,953,400.00	-0.00012	-30.53
46224KN7 46224KN79	IONIC FUNDING LLC CP 01/07/2025	25,000,000.000	24,980,541.67	99.9141	24,978,525.00	-0.00807	-2,016.67
46224KQ5 46224KQ50	IONIC FUNDING LLC CP 03/05/2025	25,737,000.000	25,526,664.21	99.2015	25,531,490.05	0.01891	4,825.84
48207KCF 48207KCF0	JUPITER SEC CO LLC CALL CP 06/11/2025	25,000,000.000	25,000,000.00	100.0053	25,001,325.00	0.00530	1,325.00
48606899 486068993	US BANK NA CP CP 04/01/2025	11,316,134.220	11,316,134.22	100.0000	11,316,134.22	0.00000	0.00
55607KNG 55607KNG7	MACQUARIE BANK LTD CP 01/16/2025	25,000,000.000	24,945,937.49	99.8043	24,951,075.00	0.02059	5,137.51

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55607KNV 55607KNV4	MACQUARIE BANK LTD CP 01/29/2025	15,000,000.000	14,940,383.32	99.6425	14,946,375.00	0.04010	5,991.68
56274LNE 56274LNE0	MANHATTAN ASSET FDG CP 01/14/2025	25,000,000.000	24,952,604.17	99.8289	24,957,225.00	0.01852	4,620.83
60710TPB 60710TPB1	MIZUHO BANK LTD NY YCD FRN 02/24/2025	25,000,000.000	25,000,000.00	100.0294	25,007,350.00	0.02940	7,350.00
63307LR2 63307LR29	NATL BANK OF CANADA CP 04/02/2025	25,000,000.000	24,675,812.50	98.8555	24,713,875.00	0.15425	38,062.50
63307NKN 63307NKN6	NATL BANK OF CANADA INT CP 02/07/2025	25,000,000.000	24,999,984.23	99.9992	24,999,800.00	-0.00074	-184.23
63307NMC 63307NMC8	NATL BANK OF CANADA INT CP 11/03/2025	50,000,000.000	50,000,000.00	100.0240	50,012,000.00	0.02400	12,000.00
69034ARB 69034ARB0	OVERSEA-CHINESE BK CP 04/11/2025	25,000,000.000	24,690,277.62	98.7542	24,688,550.00	-0.00700	-1,727.62
74625TYH 74625TYH3	PURE GROVE FUNDING CP 11/17/2025	25,000,000.000	24,013,333.33	96.0686	24,017,150.00	0.01589	3,816.67
74625TYL 74625TYL4	PURE GROVE FUNDING CP 11/20/2025	25,000,000.000	24,004,083.26	96.0324	24,008,100.00	0.01673	4,016.74

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78014XNG 78014XNG8	ROYAL BANK OF CANADA INT CP 08/28/2025	25,000,000.000	25,000,000.00	100.0747	25,018,675.00	0.07470	18,675.00
78014XNX 78014XNX1	ROYAL BANK OF CANADA INT CP 10/16/2025	25,000,000.000	25,000,000.00	100.0274	25,006,850.00	0.02740	6,850.00
83050WKV 83050WKV5	SKANDINAV ENSKILDA INT CP 04/30/2025	25,000,000.000	25,000,000.00	100.0576	25,014,400.00	0.05760	14,400.00
83050WNA 83050WNA8	SKANDINAV ENSKILDA INT CP 10/06/2025	50,000,000.000	50,000,000.00	100.0454	50,022,700.00	0.04540	22,700.00
84621975 846219758	CSAFE CASH LGIP	549,061,398.340	549,061,398.34	100.0000	549,061,398.34	0.00000	0.00
86564KAN 86564KAN2	SUMITOMO MITSUI BANK INT CP 11/12/2025	25,000,000.000	25,000,000.00	100.0073	25,001,825.00	0.00730	1,825.00
86564PZ2 86564PZ20	SUMITOMO MITSUI TRST YCD FRN 12/17/2025	25,000,000.000	25,000,000.00	99.9922	24,998,050.00	-0.00780	-1,950.00
86565GAG 86565GAG5	SUMITOMO MITSUI BANK YCD FRN 04/07/2025	25,000,000.000	25,000,000.00	100.0381	25,009,525.00	0.03810	9,525.00
86565GEM 86565GEM8	SUMITOMO MITSUI BANK YCD FRN 09/04/2025	50,000,000.000	50,000,000.00	100.0307	50,015,350.00	0.03070	15,350.00

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86960JPT 86960JPT6	SVENSKA HANDELSBANKE CP 02/27/2025	25,000,000.000	24,791,395.80	99.2971	24,824,275.00	0.13262	32,879.20
86960JRE 86960JRE7	SVENSKA HANDELSBANKE CP 04/14/2025	25,000,000.000	24,625,909.72	98.7334	24,683,350.00	0.23325	57,440.28
86960LKJ 86960LKJ8	SVENSKA HANDELSBANKE INT CP 09/09/2025	25,000,000.000	25,000,000.00	100.0683	25,017,075.00	0.06830	17,075.00
89115BXR 89115BXR6	TORONTO DOMINION BK YCD FRN 09/19/2025	50,000,000.000	50,000,000.00	100.0509	50,025,450.00	0.05090	25,450.00
89115DSJ 89115DSJ6	TORONTO DOMINION BK YCD FRN 05/20/2025	25,000,000.000	25,000,000.00	100.0343	25,008,575.00	0.03430	8,575.00
89119ARN 89119ARN0	TORONTO DOMINION BK CP 04/22/2025	25,000,000.000	24,596,083.33	98.6184	24,654,600.00	0.23791	58,516.67
9612C0RB 9612C0RB7	WESTPAC BANKING CORP CP 04/11/2025	25,000,000.000	24,636,805.55	98.7450	24,686,250.00	0.20069	49,444.45
9612C45C 9612C45C1	WESTPAC BANKING CORP INT CP 04/30/2025	20,000,000.000	19,999,976.61	100.0636	20,012,720.00	0.06372	12,743.39
9612C45V 9612C45V9	WESTPAC BANKING CORP INT CP 09/04/2025	25,000,000.000	25,000,000.00	100.0596	25,014,900.00	0.05960	14,900.00
			<u>2,644,390,429.00</u>		<u>2,645,233,966.43</u>	<u>0.03190</u>	<u>843,537.43</u>

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	NAV Date:	12/31/2024					
	Outstanding Shares:	1,325,859,826.105					
	Net Assets:	2,651,719,652.21					
	Net Assets Less Amortized Cost:	7,329,223.21					
	Price Per Share @ Market:	2.000636219					
	Price Per Share @ Market Rounded:	2.00					
				SHADOW NAV			