



# Second Quarter Report

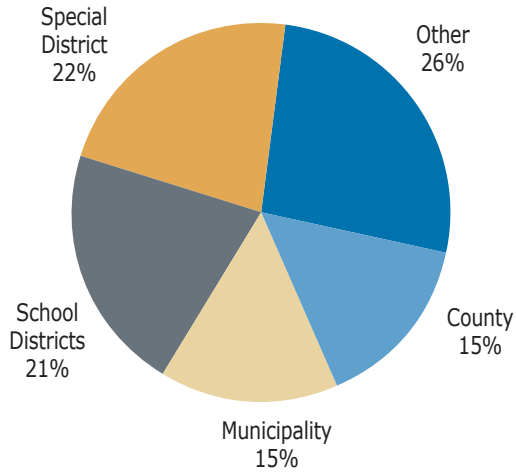
ENDING JUNE 30, 2024 UNAUDITED

COLOTRUST PRIME Rated AAAM by S&P Global Ratings  
COLOTRUST PLUS+ Rated AAAM by S&P Global Ratings  
COLOTRUST EDGE Rated AAAf/S1 by FitchRatings



A Trusted Investment Since 1985

## PARTICIPANT BREAKDOWN BY BALANCE



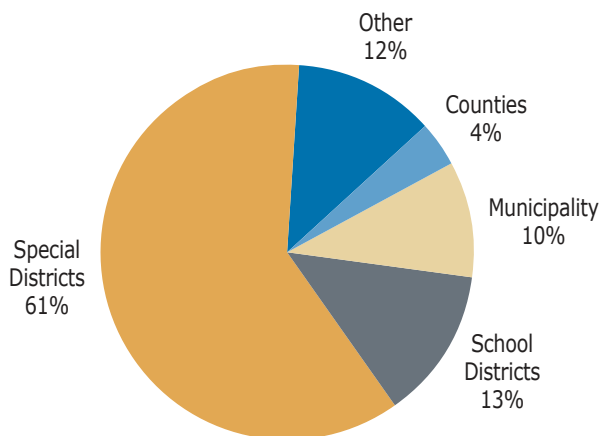
## GENERAL POOL INFORMATION

	PRIME	PLUS+	EDGE
Net Asset Value per Share	\$1.00	\$1.00	\$9.97
Total Net Assets (Millions)	\$759,596	\$15,049,450	\$451,257
Average Daily Yield for Month	5.25%	5.41%	5.38%
Average Annualized Yield	5.24%	5.46%	5.44%
Expense Ratio	0.12%	0.12%	0.05%
Fund Inception Date	1985	1994	2021
Investment Manager: Public Trust Advisors LLC			

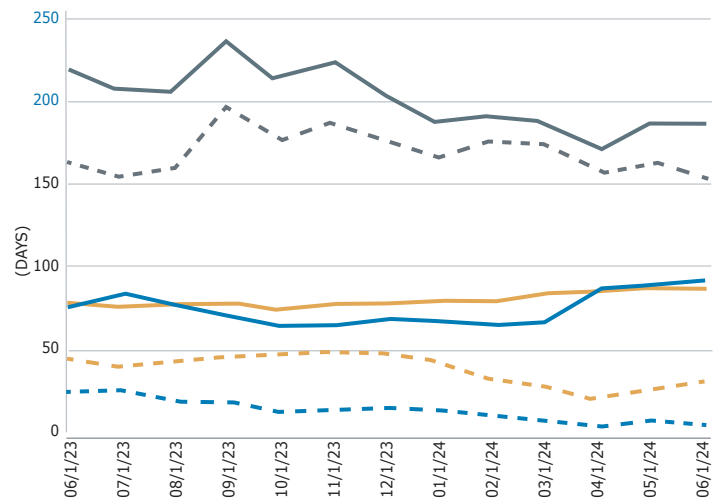
## RATINGS

	PRIME	PLUS+	EDGE
S&P Global Ratings	AAAm	AAAm	
FitchRatings			AAAf

## PARTICIPANT ACCOUNTS BY ENTITY TYPE



## MONTHLY WEIGHTED AVERAGE MATURITY (WAM)



- COLOTRUST PLUS+ (WAM to Reset) — COLOTRUST PLUS+ (WAM to Final)
- COLOTRUST PRIME (WAM to Reset) — COLOTRUST PRIME (WAM to Final)
- COLOTRUST EDGE (WAM to Reset) — COLOTRUST EDGE (WAL)

— S&P Global Ratings Pool Profile, March 26, 2024

— FitchRatings Profile, June 3, 2024

S&P Global Ratings or FitchRatings ratings in no way guarantee favorable performance and should not be construed as safety in an investment.

## STATEMENT OF NET ASSETS (COLOTRUST PRIME) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
<b>Repurchase Agreements</b>						
J.P. Morgan Securities LLC Tri-Party (Collateralized by U.S. Government Agency Securities with coupon rates between 3.00% and 7.00% and maturing between 11/01/2030 and 07/01/2054.)	\$60,000,000	5.33%	07/01/2024	5.33%	\$60,000,000	7.90%
BofA Securities Inc. Tri-Party (Collateralized by U.S. Government Treasury Securities with coupon rates of 0.00% and maturing between 11/15/2027 and 11/15/2051.)	34,888,592	5.30	07/01/2024	5.30	34,888,592	4.59
Goldman Sachs & Co. Tri-Party (Collateralized by a U.S. Government Agency Security with a coupon rate of 5.00% and maturing on 01/01/2053.)	10,000,000	5.25	07/01/2024	5.25	10,000,000	1.32
Royal Bank of Canada New York Tri-Party (Collateralized by U.S. Government Treasury Securities with coupon rates between 5.342% and 5.445% and maturing between 07/31/2024 and 10/31/2024.)	6,212,881	5.30	07/01/2024	5.30	6,212,881	0.82
J.P. Morgan Securities LLC Tri-Party (Collateralized by U.S. Government Treasury Securities with coupon rates between 0.625% and 6.875% and maturing between 06/30/2024 and 11/30/2027.)	5,000,000	5.32	07/01/2024	5.32	5,000,000	0.66
Bank of Montreal Tri-Party (Collateralized by a U.S. Government Treasury Security with a coupon rate of 2.875% and maturing on 05/15/2032.)	2,094,113	5.29	07/01/2024	5.29	2,094,113	0.28
(Cost of \$118,195,586)					<u>118,195,586</u>	<u>15.57</u>
<b>U.S. Government Treasury Securities</b>						
U.S. Treasury Bill	6,000,000	Disc.**	07/11/2024	4.09	5,991,267	0.79
U.S. Treasury Bill	4,000,000	Disc.**	11/29/2024	5.20	3,914,098	0.52
U.S. Treasury Bill	3,000,000	Disc.**	07/18/2024	4.54	2,992,548	0.39
U.S. Treasury Bill	3,000,000	Disc.**	07/25/2024	4.73	2,989,550	0.39
U.S. Treasury Bill	3,000,000	Disc.**	09/03/2024	5.12	2,972,053	0.39
U.S. Treasury Bill	3,000,000	Disc.**	09/26/2024	5.19	2,962,119	0.39
U.S. Treasury Bill	3,000,000	Disc.**	10/10/2024	5.19	2,956,275	0.39
U.S. Treasury Bill	3,000,000	Disc.**	10/17/2024	5.22	2,953,155	0.39
U.S. Treasury Bill	3,000,000	Disc.**	10/24/2024	5.21	2,950,272	0.39
U.S. Treasury Bill	3,000,000	Disc.**	10/31/2024	5.21	2,947,438	0.39
U.S. Treasury Bill	3,000,000	Disc.**	11/07/2024	5.22	2,944,423	0.39
U.S. Treasury Bill	3,000,000	Disc.**	11/14/2024	5.22	2,941,577	0.39
U.S. Treasury Bill	3,000,000	Disc.**	11/21/2024	5.21	2,938,748	0.39
(Cost of \$42,455,345)					<u>42,453,523</u>	<u>5.60</u>
<b>U.S. Government Agency Securities</b>						
Federal Farm Credit Bank	8,000,000	5.40-Var.	07/08/2024	5.40	7,999,992	1.05
Federal Farm Credit Bank	5,000,000	5.44-Var.	04/01/2026	5.44	5,001,449	0.66
Federal Farm Credit Bank	5,000,000	5.43-Var.	08/26/2024	5.43	5,000,505	0.66
Federal Farm Credit Bank	5,000,000	5.36-Var.	11/06/2024	5.36	4,999,865	0.66
Federal Farm Credit Bank	4,000,000	5.50-Var.	07/21/2025	5.49	4,004,664	0.53
Federal Farm Credit Bank	4,000,000	5.42-Var.	02/17/2026	5.42	4,002,227	0.53
Federal Farm Credit Bank	4,000,000	5.41-Var.	11/17/2025	5.41	4,001,877	0.53
Federal Farm Credit Bank	4,000,000	5.38-Var.	06/06/2025	5.38	4,001,028	0.53
Federal Farm Credit Bank	4,000,000	5.42-Var.	03/04/2026	5.42	4,000,177	0.53
Federal Farm Credit Bank	4,000,000	5.42-Var.	07/22/2024	5.42	4,000,096	0.53

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
COLOTRUST PRIME marks-to-market all securities each day; therefore amortized cost values are not needed.



## STATEMENT OF NET ASSETS (COLOTRUST PRIME) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Federal Farm Credit Bank	\$3,500,000	5.46%-Var.	01/21/2025	5.46%	\$3,501,848	0.46%
Federal Farm Credit Bank	3,500,000	5.42-Var.	05/05/2026	5.42	3,500,000	0.46
Federal Farm Credit Bank	3,000,000	5.51-Var.	06/30/2025	5.50	3,003,843	0.40
Federal Farm Credit Bank	3,000,000	5.47-Var.	05/20/2025	5.46	3,002,124	0.40
Federal Farm Credit Bank	3,000,000	5.46-Var.	05/01/2025	5.46	3,001,872	0.40
Federal Farm Credit Bank	3,000,000	5.44-Var.	07/02/2025	5.44	3,001,756	0.40
Federal Farm Credit Bank	3,000,000	5.43-Var.	02/02/2026	5.43	3,001,640	0.40
Federal Farm Credit Bank	3,000,000	5.43-Var.	01/23/2026	5.43	3,001,624	0.40
Federal Farm Credit Bank	3,000,000	5.43-Var.	04/17/2026	5.43	3,001,604	0.40
Federal Farm Credit Bank	3,000,000	5.49-Var.	12/15/2025	5.49	3,001,549	0.40
Federal Farm Credit Bank	3,000,000	5.50-Var.	12/01/2025	5.49	3,001,282	0.40
Federal Farm Credit Bank	3,000,000	5.45-Var.	06/13/2025	5.45	3,001,275	0.40
Federal Farm Credit Bank	3,000,000	5.43-Var.	02/12/2026	5.43	3,001,035	0.40
Federal Farm Credit Bank	3,000,000	5.43-Var.	12/12/2025	5.43	3,000,508	0.40
Federal Farm Credit Bank	3,000,000	5.42-Var.	12/12/2025	5.42	3,000,360	0.39
Federal Farm Credit Bank	3,000,000	5.39-Var.	06/20/2025	5.39	3,000,255	0.39
Federal Farm Credit Bank	3,000,000	5.44-Var.	07/26/2024	5.44	3,000,129	0.39
Federal Farm Credit Bank	3,000,000	5.43-Var.	07/01/2026	5.43	2,999,713	0.39
Federal Farm Credit Bank	3,000,000	5.38-Var.	05/02/2025	5.38	2,999,350	0.39
Federal Farm Credit Bank	3,000,000	5.38-Var.	05/13/2025	5.38	2,999,324	0.39
Federal Farm Credit Bank	3,000,000	Disc.**	07/11/2024	4.14	2,995,581	0.39
Federal Farm Credit Bank	2,500,000	5.42-Var.	09/23/2024	5.42	2,500,473	0.33
Federal Farm Credit Bank	2,000,000	5.44-Var.	08/08/2024	5.44	2,000,132	0.26
Federal Home Loan Bank	10,000,000	5.34-Var.	09/26/2024	5.35	9,999,955	1.32
Federal Home Loan Bank	10,000,000	5.35-Var.	11/27/2024	5.35	9,999,792	1.32
Federal Home Loan Bank	7,000,000	5.34-Var.	11/14/2024	5.34	7,000,777	0.92
Federal Home Loan Bank	7,000,000	5.34-Var.	10/04/2024	5.35	6,999,804	0.92
Federal Home Loan Bank	6,000,000	5.34-Var.	10/11/2024	5.34	6,000,043	0.79
Federal Home Loan Bank	5,000,000	5.47-Var.	01/24/2025	5.46	5,002,229	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	11/21/2024	5.35	5,000,786	0.66
Federal Home Loan Bank	5,000,000	5.36-Var.	11/01/2024	5.35	5,000,587	0.66
Federal Home Loan Bank	5,000,000	5.36-Var.	09/20/2024	5.36	5,000,581	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	11/04/2024	5.35	5,000,508	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	09/24/2024	5.35	5,000,501	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	09/12/2024	5.35	5,000,383	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	08/15/2024	5.35	5,000,173	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	08/16/2024	5.34	5,000,149	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	08/23/2024	5.34	5,000,147	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	08/13/2024	5.34	5,000,129	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	11/18/2024	5.35	4,999,968	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	09/30/2024	5.35	4,999,883	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	10/25/2024	5.35	4,999,686	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	10/17/2024	5.35	4,999,649	0.66
Federal Home Loan Bank	5,000,000	5.35-Var.	11/18/2024	5.35	4,999,623	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	10/24/2024	5.35	4,999,619	0.66
Federal Home Loan Bank	5,000,000	5.34-Var.	11/01/2024	5.35	4,999,573	0.66
Federal Home Loan Bank	5,000,000	5.38-Var.	03/14/2025	5.38	4,999,091	0.66
Federal Home Loan Bank	4,000,000	5.40-Var.	12/04/2024	5.40	4,002,287	0.53
Federal Home Loan Bank	4,000,000	5.35-Var.	12/11/2024	5.35	3,999,966	0.53
Federal Home Loan Bank	3,500,000	5.43-Var.	06/26/2026	5.43	3,502,621	0.46

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
 COLOTRUST PRIME marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF NET ASSETS (COLOTRUST PRIME) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Federal Home Loan Bank	\$3,000,000	5.50%-Var.	11/20/2025	5.49%	\$3,001,661	0.40%
Federal Home Loan Bank	3,000,000	5.47-Var.	10/16/2025	5.46	3,001,203	0.40
Federal Home Loan Bank	3,000,000	5.43-Var.	08/28/2024	5.43	3,000,321	0.39
Federal Home Loan Bank	3,000,000	5.36-Var.	09/05/2024	5.35	3,000,225	0.39
Federal Home Loan Bank	3,000,000	5.35-Var.	09/05/2024	5.35	3,000,190	0.39
Federal Home Loan Bank	3,000,000	5.35-Var.	09/03/2024	5.35	3,000,188	0.39
Federal Home Loan Bank	3,000,000	5.45-Var.	07/24/2024	5.45	3,000,138	0.39
Federal Home Loan Bank	3,000,000	5.34-Var.	08/30/2024	5.34	3,000,115	0.39
Federal Home Loan Bank	3,000,000	5.34-Var.	08/02/2024	5.34	3,000,045	0.39
Federal Home Loan Bank	3,000,000	5.34-Var.	07/29/2024	5.34	3,000,022	0.39
Federal Home Loan Bank	3,000,000	0.00-Var.	01/06/2025	5.33	3,000,000	0.39
Federal Home Loan Bank	3,000,000	5.37-Var.	10/25/2024	5.37	2,999,954	0.39
Federal Home Loan Bank	3,000,000	5.34-Var.	08/14/2024	5.35	2,999,862	0.39
Federal Home Loan Bank	3,000,000	5.35-Var.	11/25/2024	5.35	2,999,814	0.39
Federal Home Loan Bank	3,000,000	5.44-Var.	04/02/2026	5.45	2,995,287	0.39
Federal Home Loan Bank	3,000,000	Disc.**	07/10/2024	5.33	2,994,755	0.39
Federal Home Loan Bank	3,000,000	Disc.**	07/12/2024	5.33	2,993,881	0.39
Federal Home Loan Bank	1,000,000	Disc.**	08/09/2024	5.34	993,893	0.13
(Cost of \$313,981,861)					<u>314,019,221</u>	<u>41.36</u>
<b>Money Market Funds</b>						
State Street Institutional U.S. Government Fund - Premier Class AAA Aaa	32,365,730			5.25	32,365,730	4.26
Fidelity Government Portfolio - Institutional Class AAA Aaa	20,215,543			5.24	20,215,543	2.66
Allspring Government Money Market Fund - Select Class AAA Aaa	16,867,169			5.24	16,867,169	2.22
Invesco Government & Agency Portfolio - Institutional Class AAA Aaa	10,167,451			5.24	10,167,451	1.34
Federated Government Obligations Fund - Premier Class AAA Aaa	2,958,798			5.23	2,958,798	0.39
(Cost of \$82,574,691)					<u>82,574,691</u>	<u>10.87</u>
Total Investments in Securities					<u>557,243,021</u>	
(Cost of \$557,207,483)						
<b>Deposit Balances In Custody Banks</b>						
Sunflower Bank, N.A.	82,402,990	5.35-Var.		5.35	82,402,990	10.85
United Fidelity Bank	82,070,957	5.40-Var.		5.40	82,070,957	10.80
Fortis Private Bank	26,926,129	5.35-Var.		5.35	26,926,129	3.54
United Fidelity Bank	21,969,232	5.40-Var.		5.40	21,969,232	2.89
Vectra Bank	5,291,180	3.75-Var.		3.75	5,291,180	0.70
UMB Bank, N.A.	546,155	3.90-Var.		3.90	546,155	0.07
(Cost of \$219,206,643)					<u>219,206,643</u>	<u>28.85</u>
<b>Other Assets</b>						
Accrued Interest Receivable					3,237,799	
Receivable for Shares Sold					20,000	
Total Assets					<u>779,707,463</u>	

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
COLOTRUST PRIME marks-to-market all securities each day; therefore amortized cost values are not needed.

STATEMENT OF NET ASSETS (COLOTRUST PRIME) – June 30, 2024



<b>Less Liabilities</b>	
Administration and Investment Advisory Fees	\$75,955
Miscellaneous Payable	15,610
Payable for Investments Purchased	20,000,000
Payable for Shares Redeemed	20,000
Total Liabilities	<u>20,111,565</u>
Net Assets	<u>\$759,595,898</u>
<b>Components of Capital</b>	
Capital (Par Value)	\$759,560,360
Unrealized Appreciation on Investments	35,538
Net Assets	<u>\$759,595,898</u>
<b>Outstanding Participant Shares</b>	<u>759,560,360</u>
<b>Net Asset Value per Share</b>	<u>\$1.00</u>

## STATEMENT OF OPERATIONS (COLOTRUST PRIME)

(Six Months Ended June 30, 2024)

Investment Income	\$19,037,364
Expenses:	
Administration and Investment Advisory Fees	424,774
Net Investment Income	18,612,590
Net Change in Unrealized Depreciation on Investments	(39,076)
Net Increase in Net Assets Resulting from Operations	<u>\$18,573,514</u>

## STATEMENTS OF CHANGES IN NET ASSETS (COLOTRUST PRIME)

(Six Months Ended June 30, 2024 and Year Ended December 31, 2023)

	2024	2023
From Investment Activities:		
Net Investment Income	\$18,612,590	\$35,049,797
Net Change in Unrealized Appreciation/(Depreciation) on Investments	(39,076)	188,234
Realized Gain on Investments	-	501
Net Increase in Net Assets Resulting from Operations	<u>18,573,514</u>	<u>35,238,532</u>
Distributions to Participants from Net Investment Income	(18,612,590)	(35,049,797)
Distributions to Participants from Net Realized Gain	-	(501)
From Share Transactions:		
Subscriptions	409,676,120	1,139,642,337
Reinvestments	18,594,722	35,050,298
Redemptions	(354,083,020)	(1,129,246,297)
Net Increase in Net Assets from Share Transactions	<u>74,187,822</u>	<u>45,446,338</u>
Net Increase in Net Assets	74,148,746	45,634,572
Net Assets:		
Beginning of Period	685,447,152	639,812,580
End of Period	<u>\$759,595,898</u>	<u>\$685,447,152</u>

## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
<b>Repurchase Agreements</b>						
J.P. Morgan Securities LLC Tri-Party (Collateralized by U.S. Government Treasury Securities with coupon rates between 2.625% and 4.875% and maturing between 12/31/2025 and 05/31/2026.)	\$600,000,000	5.32%	07/01/2024	5.32%	\$600,000,000	3.99%
BofA Securities Inc. Tri-Party (Collateralized by U.S. Government Treasury Securities with coupon rates between 0.00% and 4.625% and maturing between 07/15/2026 and 05/15/2054.)	339,635,958	5.30	07/01/2024	5.30	339,635,958	2.26
Royal Bank of Canada New York Tri-Party (Collateralized by U.S. Government Treasury Securities with coupon rates between 0.00% and 5.875% and maturing between 07/02/2024 and 04/30/2026.)	144,227,847	5.30	07/01/2024	5.30	144,227,847	0.96
Goldman Sachs & Co. Tri-Party (Collateralized by U.S. Government Agency Securities with coupon rates between 2.00% and 7.00% and maturing between 03/01/2027 and 01/01/2058.)	125,000,000	5.25	07/01/2024	5.25	125,000,000	0.83
J.P. Morgan Securities LLC Tri-Party (Collateralized by U.S. Government Agency Securities with coupon rates between 1.50% and 7.00% and maturing between 12/01/2026 and 07/01/2054.)	75,000,000	5.33	07/01/2024	5.33	75,000,000	0.50
(Cost of \$1,283,863,805)					<u>1,283,863,805</u>	<u>8.54</u>
<b>Money Market Funds</b>						
State Street Institutional U.S. Government Fund - Premier Class AAA Aaa	477,800,416			5.25	477,800,416	3.17
Allspring Government Money Market Fund - Select Class AAA Aaa	188,742,807			5.24	188,742,807	1.25
Fidelity Government Portfolio - Institutional Class AAA Aaa	79,595,078			5.24	79,595,078	0.53
Federated Government Obligations Fund - Premier Class AAA Aaa	62,437,994			5.23	62,437,994	0.41
Goldman Sachs Financial Square Government Fund - Institutional Class AAA Aaa	10,450,667			5.21	10,450,667	0.07
(Cost of \$819,026,962)					<u>819,026,962</u>	<u>5.43</u>
<b>Certificates of Deposit</b>						
Nordea Bank Abp New York A-1+ P-1	70,000,000	5.54-Var.	10/10/2024	5.54	70,017,780	0.47
Oversea-Chinese Banking Corp. Ltd. New York A-1+ P-1	65,000,000	5.52-Var.	10/07/2024	5.52	64,997,530	0.43
Credit Agricole CIB New York A-1+ P-1	60,000,000	5.58-Var.	11/12/2024	5.58	60,015,540	0.40
Bank of America, N.A. A-1 P-1	60,000,000	5.57-Var.	07/12/2024	5.57	60,002,880	0.40
Credit Agricole CIB New York A-1 P-1	55,000,000	5.50	12/10/2024	5.50	55,011,055	0.37
Svenska Handelsbanken New York A-1+ P-1	55,000,000	5.51-Var.	12/11/2024	5.51	55,002,310	0.37
Westpac Banking Corp. New York A-1+ P-1	50,000,000	5.82-Var.	11/22/2024	5.81	50,054,300	0.33
The Toronto-Dominion Bank New York A-1+ P-1	50,000,000	5.54-Var.	10/25/2024	5.54	50,000,705	0.33
Oversea-Chinese Banking Corp. Ltd. New York A-1+ P-1	50,000,000	5.54-Var.	07/12/2024	5.54	50,000,350	0.33
Oversea-Chinese Banking Corp. Ltd. New York A-1+ P-1	50,000,000	5.54-Var.	11/12/2024	5.54	49,998,650	0.33
DZ Bank AG New York A-1 P-1	50,000,000	5.44	12/13/2024	5.44	49,997,400	0.33

\* Denotes percentage of net assets

COLOTRUST PLUS+ marks-to-market all securities each day; therefore amortized cost values are not needed.



## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Standard Chartered Bank of New York A-1 P-1	\$48,000,000	5.61%-Var.	08/06/2024	5.61%	\$48,000,163	0.32%
Commonwealth Bank of Australia New York A-1+ P-1	47,500,000	5.54-Var.	10/04/2024	5.54	47,508,835	0.32
Sumitomo Mitsui Banking Corp. New York A-1 P-1	45,000,000	5.54-Var.	09/18/2024	5.54	45,005,606	0.30
MUFG Bank Ltd. New York A-1 P-1	45,000,000	5.52-Var.	08/19/2024	5.52	45,002,790	0.30
Royal Bank of Canada New York A-1+ P-1	45,000,000	5.65-Var.	07/01/2024	5.65	45,000,360	0.30
The Toronto-Dominion Bank A-1+ P-1	45,000,000	5.55-Var.	12/20/2024	5.55	45,000,086	0.30
Sumitomo Mitsui Banking Corp. New York A-1 P-1	40,000,000	5.59-Var.	11/01/2024	5.59	40,031,800	0.27
Sumitomo Mitsui Trust Bank, Ltd. New York A-1 P-1	40,000,000	5.51-Var.	09/03/2024	5.51	40,015,680	0.27
Bank of America, N.A. A-1 P-1	40,000,000	5.53-Var.	07/30/2024	5.53	40,002,800	0.27
Oversea-Chinese Banking Corp. Ltd. New York A-1+ P-1	40,000,000	5.55-Var.	10/02/2024	5.55	40,001,840	0.27
Svenska Handelsbanken New York A-1+ P-1	40,000,000	5.52-Var.	07/17/2024	5.52	40,001,800	0.27
Credit Agricole CIB New York A-1+ P-1	40,000,000	5.58-Var.	07/05/2024	5.58	40,001,327	0.27
The Toronto-Dominion Bank New York A-1+ P-1	37,500,000	5.54-Var.	09/30/2024	5.54	37,501,684	0.25
Sumitomo Mitsui Banking Corp. New York A-1 P-1	35,000,000	5.54-Var.	09/19/2024	5.54	35,016,065	0.23
Sumitomo Mitsui Trust Bank, Ltd. New York A-1 P-1	35,000,000	5.51-Var.	09/09/2024	5.51	35,013,300	0.23
Nordea Bank Abp New York A-1+ P-1	35,000,000	5.52-Var.	11/21/2024	5.52	35,005,495	0.23
Svenska Handelsbanken New York A-1+ P-1	35,000,000	5.52-Var.	07/24/2024	5.52	35,002,240	0.23
MUFG Bank Ltd. New York A-1 P-1	30,000,000	5.56-Var.	11/15/2024	5.56	30,006,090	0.20
Skandinaviska Enskilda Banken AB New York A-1 P-1	30,000,000	5.52-Var.	08/30/2024	5.52	30,000,870	0.20
Bank of America, N.A. A-1 P-1	28,000,000	5.51-Var.	09/17/2024	5.51	28,001,792	0.19
Mizuho Bank Ltd. New York A-1 P-1	27,500,000	5.58-Var.	11/05/2024	5.58	27,508,745	0.18
Credit Agricole CIB New York A-1 P-1	27,500,000	5.59-Var.	10/31/2024	5.59	27,508,140	0.18
MUFG Bank Ltd. New York A-1 P-1	25,000,000	5.56-Var.	11/14/2024	5.56	25,005,950	0.17
Natixis New York Branch A-1 P-1	25,000,000	5.60-Var.	08/05/2024	5.60	25,002,575	0.17
Oversea-Chinese Banking Corp. Ltd. New York A-1+ P-1	25,000,000	5.57-Var.	11/26/2024	5.57	25,002,500	0.17
Mitsubishi UFJ Trust & Banking Corp. New York A-1 P-1	25,000,000	5.52-Var.	09/06/2024	5.52	25,001,450	0.17
Oversea-Chinese Banking Corp. Ltd. New York A-1 P-1	25,000,000	5.53-Var.	09/23/2024	5.53	25,000,475	0.17
Sumitomo Mitsui Trust Bank, Ltd. New York A-1 P-1	20,000,000	5.58-Var.	11/01/2024	5.58	20,015,880	0.13
Sumitomo Mitsui Banking Corp. New York A-1 P-1	20,000,000	5.58-Var.	10/18/2024	5.58	20,012,700	0.13
National Australia Bank Ltd. New York A-1+ P-1	20,000,000	5.56-Var.	12/20/2024	5.56	20,002,800	0.13
Credit Agricole CIB New York A-1 P-1	20,000,000	5.54-Var.	09/25/2024	5.54	20,002,420	0.13
Svenska Handelsbanken New York A-1+ P-1	15,000,000	5.54-Var.	10/28/2024	5.54	15,003,510	0.10
Mitsubishi UFJ Trust & Banking Corp. New York A-1 P-1	15,000,000	5.64-Var.	07/01/2024	5.64	15,000,210	0.10
Mitsubishi UFJ Trust & Banking Corp. New York A-1 P-1	10,000,000	5.59-Var.	11/05/2024	5.59	10,002,197	0.07
Sumitomo Mitsui Trust Bank, Ltd. New York A-1 P-1	10,000,000	5.31	07/05/2024	5.31	10,000,040	0.07
(Cost of \$1,706,048,670)					<u>1,706,288,715</u>	<u>11.38</u>

\* Denotes percentage of net assets

COLOTRUST PLUS+ marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
<b>Commercial Paper</b>						
The Toronto-Dominion Bank A-1+ P-1	\$140,000,000	5.52%-Var.	09/19/2024	5.52%	\$139,986,000	0.93%
BofA Securities Inc. A-1 N.A.	120,000,000	Disc.**	12/20/2024	5.58	116,875,320	0.78
MUFG Bank Ltd. New York A-1 P-1	100,000,000	Disc.**	08/01/2024	5.62	99,479,200	0.66
Caisse d'Amortissement de la Dette Sociale A-1+ P-1	100,000,000	Disc.**	12/20/2024	5.56	97,404,977	0.65
Sumitomo Mitsui Trust Bank, Ltd. Singapore A-1 P-1	83,000,000	Disc.**	08/02/2024	5.40	82,572,104	0.55
Sumitomo Mitsui Trust Bank, Ltd. Singapore A-1 P-1	82,000,000	Disc.**	07/26/2024	5.50	81,655,600	0.54
Brighthouse Financial, Inc. A-1+ N.A.	80,000,000	Disc.**	12/05/2024	5.67	78,059,852	0.52
LMA Americas LLC A-1 P-1	80,000,000	Disc.**	12/16/2024	5.53	77,980,490	0.52
BofA Securities Inc. A-1 N.A.	75,000,000	5.54-Var.	09/24/2024	5.54	75,010,725	0.50
United Overseas Bank Ltd. A-1+ P-1	75,000,000	5.52-Var.	11/25/2024	5.52	75,002,925	0.50
Mizuho Bank Ltd. Singapore A-1 P-1	75,000,000	Disc.**	07/22/2024	5.52	74,728,800	0.50
ANZ New Zealand (Int'l) Limited of London A-1+ P-1	75,000,000	Disc.**	09/25/2024	5.64	73,983,300	0.49
DBS Bank Ltd. A-1+ P-1	75,000,000	Disc.**	09/26/2024	5.59	73,980,975	0.49
BofA Securities Inc. A-1 N.A.	74,000,000	Disc.**	01/21/2025	5.57	71,735,362	0.48
BNP Paribas SA A-1 P-1	70,000,000	5.55-Var.	11/14/2024	5.55	70,007,770	0.47
United Overseas Bank Ltd. A-1+ P-1	70,000,000	5.50-Var.	09/16/2024	5.50	70,001,330	0.47
The Toronto-Dominion Bank A-1+ P-1	70,000,000	5.54-Var.	11/19/2024	5.54	69,997,440	0.47
Barclays Bank PLC A-1 P-1	70,000,000	5.49-Var.	07/31/2024	5.49	69,997,340	0.47
Barclays Bank PLC A-1 P-1	70,000,000	5.51-Var.	09/17/2024	5.51	69,995,100	0.47
Gotham Funding Corp. A-1 P-1	67,000,000	Disc.**	11/12/2024	5.55	65,633,136	0.44
Commonwealth Bank of Australia A-1+ P-1	65,000,000	5.54-Var.	11/07/2024	5.54	65,011,570	0.43
The Toronto-Dominion Bank A-1+ P-1	65,000,000	5.54-Var.	11/14/2024	5.54	64,998,648	0.43
Barclays Bank PLC A-1 P-1	65,000,000	5.53-Var.	10/08/2024	5.53	64,996,165	0.43
Bedford Row Funding Corp. A-1+ P-1	63,000,000	5.52-Var.	09/23/2024	5.52	63,004,410	0.42
Oversea-Chinese Banking Corp. Ltd. A-1+ P-1	61,000,000	5.50-Var.	09/09/2024	5.50	60,999,024	0.41
Macquarie Bank Ltd. A-1 P-1	60,000,000	5.51-Var.	08/13/2024	5.51	60,002,100	0.40
CDP Financial Inc. A-1+ P-1	60,000,000	5.54-Var.	07/11/2024	5.54	60,001,320	0.40
Skandinaviska Enskilda Banken AB A-1 P-1	60,000,000	5.52-Var.	10/03/2024	5.52	60,001,140	0.40
The Toronto-Dominion Bank A-1+ P-1	60,000,000	5.53-Var.	08/08/2024	5.53	60,001,110	0.40
ING (U.S.) Funding LLC A-1 P-1	60,000,000	5.60-Var.	03/17/2025	5.60	59,999,880	0.40
Oversea-Chinese Banking Corp. Ltd. A-1+ P-1	60,000,000	5.53-Var.	12/06/2024	5.53	59,993,220	0.40
Ionic Funding LLC A-1 N.A.	60,000,000	Disc.**	07/10/2024	5.49	59,891,850	0.40
Anglesea Funding LLC A-1 P-1	60,000,000	Disc.**	07/25/2024	5.47	59,758,140	0.40
Halkin Finance LLC A-1 P-1	60,000,000	Disc.**	08/01/2024	5.48	59,695,058	0.40
BPCE A-1 P-1	59,000,000	Disc.**	08/06/2024	5.55	58,652,195	0.39
Britannia Funding Co. LLC A-1 P-1	60,000,000	Disc.**	12/12/2024	5.73	58,467,360	0.39
Barton Capital S.A. A-1 P-1	58,000,000	5.53-Var.	09/09/2024	5.53	58,003,306	0.39
Commonwealth Bank of Australia A-1+ P-1	57,000,000	5.49-Var.	08/30/2024	5.49	57,001,938	0.38
Barclays Bank PLC A-1 P-1	57,000,000	5.51-Var.	09/11/2024	5.51	56,996,295	0.38
Commonwealth Bank of Australia A-1+ P-1	56,000,000	5.56-Var.	11/21/2024	5.56	56,013,272	0.37
BofA Securities Inc. A-1 N.A.	55,000,000	5.54-Var.	09/13/2024	5.54	55,006,820	0.37
National Australia Bank Ltd. A-1+ P-1	55,000,000	5.57-Var.	02/24/2025	5.57	55,003,410	0.37
Svenska Handelsbanken AB A-1+ P-1	55,000,000	5.52-Var.	07/10/2024	5.52	55,001,485	0.37
Alinghi Funding Co. LLC A-1 P-1	55,000,000	Disc.**	12/05/2024	5.55	53,693,852	0.36
Barclays Bank PLC A-1+ P-1	55,000,000	Disc.**	12/04/2024	5.60	53,689,610	0.36
Barton Capital S.A. A-1 P-1	53,500,000	5.52-Var.	08/02/2024	5.52	53,501,738	0.36
Barclays Bank PLC A-1 P-1	53,000,000	5.55-Var.	09/23/2024	5.55	53,001,166	0.35
Bedford Row Funding Corp. A-1+ P-1	52,000,000	5.56-Var.	11/01/2024	5.56	52,008,892	0.35

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
 COLOTRUST PLUS+ marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Barton Capital S.A. A-1 P-1	\$50,000,000	5.59%-Var.	10/21/2024	5.59%	\$50,012,500	0.33%
National Australia Bank Ltd. A-1+ P-1	50,000,000	5.58-Var.	01/22/2025	5.58	50,011,250	0.33
ING (U.S.) Funding LLC A-1 P-1	50,000,000	5.55-Var.	10/24/2024	5.55	50,009,600	0.33
Bedford Row Funding Corp. A-1+ P-1	50,000,000	5.56-Var.	11/04/2024	5.56	50,008,700	0.33
Commonwealth Bank of Australia A-1+ P-1	50,000,000	5.54-Var.	11/04/2024	5.54	50,008,700	0.33
ING (U.S.) Funding LLC A-1 P-1	50,000,000	5.58-Var.	08/09/2024	5.58	50,005,650	0.33
Macquarie Bank Ltd. A-1 P-1	50,000,000	5.54-Var.	09/20/2024	5.54	50,004,500	0.33
Macquarie Bank Ltd. A-1 P-1	50,000,000	5.53-Var.	10/07/2024	5.53	50,004,000	0.33
ING (U.S.) Funding LLC A-1 P-1	50,000,000	5.59-Var.	03/07/2025	5.59	50,003,300	0.33
National Australia Bank Ltd. A-1+ P-1	50,000,000	5.52-Var.	10/07/2024	5.52	50,002,600	0.33
BMO Financial Group A-1 P-1	50,000,000	5.50-Var.	08/14/2024	5.50	50,002,450	0.33
ING (U.S.) Funding LLC A-1 P-1	50,000,000	5.55-Var.	12/09/2024	5.55	50,002,050	0.33
ING (U.S.) Funding LLC A-1 P-1	50,000,000	5.54-Var.	11/25/2024	5.54	50,001,950	0.33
Natixis New York Branch A-1 P-1	50,000,000	5.52-Var.	09/11/2024	5.52	50,001,900	0.33
United Overseas Bank Ltd. A-1+ P-1	50,000,000	5.53-Var.	10/25/2024	5.53	50,001,500	0.33
Ridgefield Funding Co. LLC A-1 P-1	50,000,000	5.52-Var.	08/05/2024	5.52	50,001,450	0.33
Skandinaviska Enskilda Banken AB A-1 P-1	50,000,000	5.52-Var.	10/02/2024	5.52	50,001,000	0.33
Westpac Banking Corp. A-1+ P-1	50,000,000	5.53-Var.	08/07/2024	5.53	50,001,000	0.33
Australia & New Zealand Banking Group Ltd. A-1+ P-1	50,000,000	5.58-Var.	07/18/2024	5.58	50,000,250	0.33
Old Line Funding LLC A-1+ P-1	50,000,000	5.52-Var.	10/04/2024	5.52	50,000,220	0.33
Skandinaviska Enskilda Banken AB A-1 P-1	50,000,000	5.52-Var.	10/07/2024	5.52	50,000,150	0.33
Citigroup Global Markets A-1 P-1	50,000,000	5.57-Var.	11/01/2024	5.57	49,999,900	0.33
Commonwealth Bank of Australia A-1+ P-1	50,000,000	5.54-Var.	01/10/2025	5.54	49,999,765	0.33
Jupiter Securitization Co. LLC A-1 P-1	50,000,000	5.51-Var.	08/19/2024	5.51	49,996,300	0.33
Commonwealth Bank of Australia A-1+ P-1	50,000,000	5.59-Var.	03/26/2025	5.59	49,991,952	0.33
GTA Funding LLC A-1+ P-1	50,000,000	Disc.**	07/02/2024	5.56	49,969,550	0.33
Ionic Funding LLC A-1 N.A.	50,000,000	Disc.**	07/23/2024	5.57	49,810,070	0.33
Old Line Funding LLC A-1+ P-1	50,000,000	Disc.**	08/08/2024	5.50	49,692,747	0.33
Sumitomo Mitsui Trust Bank, Ltd. Singapore A-1 P-1	50,000,000	Disc.**	08/08/2024	5.52	49,691,650	0.33
BPCE A-1 P-1	50,000,000	Disc.**	08/09/2024	5.44	49,688,850	0.33
BrightHouse Financial, Inc. A-1+ N.A.	50,000,000	Disc.**	08/22/2024	5.50	49,588,824	0.33
Anglesea Funding LLC A-1 P-1	50,000,000	Disc.**	08/23/2024	5.51	49,580,882	0.33
Oversea-Chinese Banking Corp. Ltd. A-1+ P-1	50,000,000	Disc.**	08/23/2024	5.59	49,574,800	0.33
Oversea-Chinese Banking Corp. Ltd. A-1+ P-1	50,000,000	Disc.**	08/30/2024	5.59	49,522,000	0.33
Gotham Funding Corp. A-1 P-1	50,000,000	Disc.**	09/05/2024	5.63	49,473,150	0.33
DBS Bank Ltd. A-1+ P-1	50,000,000	Disc.**	09/20/2024	5.58	49,365,550	0.33
Liberty Street Funding LLC A-1 P-1	50,000,000	Disc.**	09/18/2024	5.72	49,365,400	0.33
Mackinac Funding Company, LLC A-1 P-1	50,000,000	Disc.**	10/22/2024	5.55	49,133,040	0.33
Charta LLC A-1 P-1	50,000,000	Disc.**	11/26/2024	5.64	48,860,400	0.32
Citigroup Global Markets A-1 P-1	50,000,000	Disc.**	12/02/2024	5.58	48,828,897	0.32
Alinghi Funding Co. LLC A-1 P-1	50,000,000	Disc.**	12/03/2024	5.66	48,803,750	0.32
Natixis New York Branch A-1 P-1	50,000,000	Disc.**	12/13/2024	5.56	48,753,100	0.32
Barton Capital S.A. A-1 P-1	49,000,000	Disc.**	08/28/2024	5.52	48,552,480	0.32
Starbird Funding Corp. A-1 P-1	50,000,000	Disc.**	01/31/2025	5.55	48,402,850	0.32
Starbird Funding Corp. A-1 P-1	48,000,000	Disc.**	09/19/2024	5.60	47,396,160	0.31
Nordea Bank Abp A-1+ P-1	45,000,000	5.49-Var.	08/12/2024	5.49	45,002,655	0.30
National Australia Bank Ltd. A-1+ P-1	45,000,000	5.52-Var.	10/01/2024	5.52	45,002,295	0.30
Chariot Funding LLC A-1 P-1	45,000,000	5.51-Var.	08/16/2024	5.51	44,998,065	0.30
Oversea-Chinese Banking Corp. Ltd. A-1+ P-1	45,000,000	5.55-Var.	01/10/2025	5.55	44,995,500	0.30
LMA Americas LLC A-1 P-1	45,000,000	Disc.**	07/23/2024	5.68	44,825,625	0.30

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
COLOTRUST PLUS+ marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Bedford Row Funding Corp. A-1+ P-1	\$45,000,000	Disc.**	08/06/2024	5.49%	\$44,737,481	0.30%
Commonwealth Bank of Australia A-1+ P-1	45,000,000	Disc.**	08/12/2024	5.44	44,700,188	0.30
Britannia Funding Co. LLC A-1 P-1	45,000,000	Disc.**	09/04/2024	5.65	44,531,325	0.30
Standard Chartered Bank of New York A-1 P-1	45,000,000	Disc.**	10/28/2024	5.52	44,184,074	0.29
Toyota Motor Credit Corp. A-1+ P-1	45,000,000	Disc.**	11/07/2024	5.42	44,134,740	0.29
Royal Bank of Canada A-1+ P-1	43,000,000	5.54-Var.	10/21/2024	5.54	43,014,878	0.29
Starbird Funding Corp. A-1 P-1	42,000,000	5.59-Var.	10/10/2024	5.59	42,004,662	0.28
BofA Securities Inc. A-1 N.A.	42,000,000	5.61-Var.	02/28/2025	5.61	42,002,730	0.28
BofA Securities Inc. A-1 N.A.	42,000,000	5.61-Var.	02/21/2025	5.61	42,002,562	0.28
LMA Americas LLC A-1 P-1	42,000,000	Disc.**	07/26/2024	5.68	41,817,804	0.28
Starbird Funding Corp. A-1 P-1	41,000,000	5.52-Var.	09/12/2024	5.52	40,998,155	0.27
Sumitomo Mitsui Trust Bank, Ltd. Singapore A-1 P-1	41,000,000	Disc.**	07/23/2024	5.49	40,846,332	0.27
Swedbank AB A-1 P-1	40,000,000	5.56-Var.	10/16/2024	5.56	40,012,000	0.27
National Australia Bank Ltd. A-1+ P-1	40,000,000	5.66-Var.	08/13/2024	5.66	40,008,520	0.27
Nordea Bank Abp A-1+ P-1	40,000,000	5.54-Var.	10/18/2024	5.54	40,008,480	0.27
National Australia Bank Ltd. A-1+ P-1	40,000,000	5.66-Var.	08/08/2024	5.66	40,007,600	0.27
National Australia Bank Ltd. A-1+ P-1	40,000,000	5.56-Var.	09/09/2024	5.56	40,005,520	0.27
Canadian Imperial Bank of Commerce A-1 P-1	40,000,000	5.60-Var.	03/03/2025	5.60	40,005,320	0.27
Royal Bank of Canada A-1+ P-1	40,000,000	5.58-Var.	03/10/2025	5.58	40,005,320	0.27
Royal Bank of Canada A-1+ P-1	40,000,000	5.58-Var.	03/03/2025	5.58	40,005,320	0.27
Thunder Bay Funding LLC A-1+ P-1	40,000,000	5.56-Var.	10/24/2024	5.56	40,003,800	0.27
MetLife Short Term Funding LLC A-1+ P-1	40,000,000	5.54-Var.	12/20/2024	5.54	40,003,720	0.27
Skandinaviska Enskilda Banken AB A-1 P-1	40,000,000	5.56-Var.	11/06/2024	5.56	40,002,120	0.27
Australia & New Zealand Banking Group Ltd. A-1+ P-1	40,000,000	5.63-Var.	07/15/2024	5.63	40,001,800	0.27
National Australia Bank Ltd. A-1+ P-1	40,000,000	5.53-Var.	08/06/2024	5.53	40,001,640	0.27
Barclays Bank PLC A-1 P-1	40,000,000	5.56-Var.	10/22/2024	5.56	40,001,240	0.27
Alinghi Funding Co. LLC A-1 P-1	40,000,000	5.60-Var.	10/16/2024	5.60	40,001,080	0.27
Australia & New Zealand Banking Group Ltd. A-1+ P-1	40,000,000	5.56-Var.	09/11/2024	5.56	40,000,960	0.27
Australia & New Zealand Banking Group Ltd. A-1+ P-1	40,000,000	5.56-Var.	09/10/2024	5.56	40,000,920	0.27
Westpac Banking Corp. A-1+ P-1	40,000,000	5.53-Var.	08/09/2024	5.53	40,000,360	0.27
Halkin Finance LLC A-1 P-1	40,000,000	5.60-Var.	10/18/2024	5.60	39,999,880	0.27
Barclays Bank PLC A-1 P-1	40,000,000	5.49-Var.	07/26/2024	5.49	39,999,040	0.27
Barclays Bank PLC A-1 P-1	40,000,000	5.52-Var.	08/22/2024	5.52	39,998,760	0.27
Barclays Bank PLC A-1 P-1	40,000,000	5.52-Var.	08/29/2024	5.52	39,998,600	0.27
Barclays Bank PLC A-1 P-1	40,000,000	5.49-Var.	08/02/2024	5.49	39,998,400	0.27
Britannia Funding Co. LLC A-1 P-1	40,000,000	Disc.**	08/20/2024	5.61	39,676,600	0.26
Britannia Funding Co. LLC A-1 P-1	40,000,000	Disc.**	09/06/2024	5.63	39,572,720	0.26
Britannia Funding Co. LLC A-1 P-1	40,000,000	Disc.**	09/13/2024	5.57	39,535,319	0.26
Starbird Funding Corp. A-1 P-1	40,000,000	Disc.**	12/13/2024	5.56	39,001,333	0.26
Natixis New York Branch A-1 P-1	40,000,000	Disc.**	12/16/2024	5.56	38,985,040	0.26
Atlantic Asset Securitization LLC A-1 P-1	40,000,000	Disc.**	12/16/2024	5.56	38,984,925	0.26
Atlantic Asset Securitization LLC A-1 P-1	40,000,000	Disc.**	12/19/2024	5.56	38,967,600	0.26
Charta LLC A-1 P-1	40,000,000	Disc.**	12/19/2024	5.66	38,948,240	0.26
Britannia Funding Co. LLC A-1 P-1	38,700,000	Disc.**	08/01/2024	5.51	38,502,216	0.26
Australia & New Zealand Banking Group Ltd. A-1+ P-1	38,000,000	5.63-Var.	07/08/2024	5.63	38,000,988	0.25
Ciesco, LLC A-1 P-1	39,000,000	Disc.**	12/17/2024	5.68	37,983,426	0.25
Mackinac Funding Company, LLC A-1 P-1	38,100,000	Disc.**	11/19/2024	5.72	37,259,666	0.25

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
COLOTRUST PLUS+ marks-to-market all securities each day; therefore amortized cost values are not needed.



## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Commonwealth Bank of Australia A-1+ P-1	\$37,000,000	5.53%-Var.	08/19/2024	5.53%	\$37,003,108	0.25%
La Fayette Asset Securitization LLC A-1 P-1	37,000,000	5.53-Var.	09/12/2024	5.53	37,001,443	0.25
Skandinaviska Enskilda Banken AB A-1 P-1	37,000,000	5.49-Var.	08/16/2024	5.49	36,999,075	0.25
LMA Americas LLC A-1 P-1	37,500,000	Disc.**	12/13/2024	5.71	36,540,188	0.24
Atlantic Asset Securitization LLC A-1 P-1	37,500,000	Disc.**	12/18/2024	5.69	36,514,875	0.24
National Australia Bank Ltd. A-1+ P-1	36,500,000	5.58-Var.	01/23/2025	5.58	36,508,249	0.24
La Fayette Asset Securitization LLC A-1 P-1	36,000,000	5.56-Var.	10/17/2024	5.56	36,014,148	0.24
Old Line Funding LLC A-1+ P-1	36,000,000	5.56-Var.	10/28/2024	5.56	36,004,788	0.24
Starbird Funding Corp. A-1 P-1	35,000,000	5.57-Var.	10/02/2024	5.57	35,010,196	0.23
Svenska Handelsbanken AB A-1+ P-1	35,000,000	5.54-Var.	09/27/2024	5.54	35,007,840	0.23
Commonwealth Bank of Australia A-1+ P-1	35,000,000	5.54-Var.	11/05/2024	5.54	35,006,125	0.23
Bedford Row Funding Corp. A-1+ P-1	35,000,000	5.57-Var.	01/23/2025	5.57	35,005,705	0.23
National Australia Bank Ltd. A-1+ P-1	35,000,000	5.56-Var.	09/12/2024	5.56	35,004,270	0.23
Thunder Bay Funding LLC A-1+ P-1	35,000,000	5.50-Var.	09/05/2024	5.50	35,001,225	0.23
Bedford Row Funding Corp. A-1+ P-1	35,000,000	5.50-Var.	08/26/2024	5.50	35,000,525	0.23
Thunder Bay Funding LLC A-1+ P-1	35,000,000	5.52-Var.	10/04/2024	5.52	34,999,930	0.23
Chariot Funding LLC A-1 P-1	35,000,000	5.61-Var.	12/10/2024	5.61	34,999,860	0.23
The Toronto-Dominion Bank A-1+ P-1	35,000,000	5.54-Var.	11/12/2024	5.54	34,996,500	0.23
MUFG Bank Ltd. New York A-1 P-1	35,000,000	Disc.**	07/31/2024	5.62	34,823,040	0.23
La Fayette Asset Securitization LLC A-1 P-1	35,000,000	Disc.**	09/12/2024	5.53	34,601,345	0.23
Old Line Funding LLC A-1+ P-1	35,000,000	Disc.**	11/07/2024	5.63	34,302,205	0.23
Barton Capital S.A. A-1 P-1	35,000,000	Disc.**	11/25/2024	5.69	34,200,075	0.23
Commonwealth Bank of Australia A-1+ P-1	34,000,000	5.54-Var.	10/25/2024	5.54	34,005,608	0.23
Commonwealth Bank of Australia A-1+ P-1	33,000,000	5.56-Var.	11/13/2024	5.56	33,008,613	0.22
LMA Americas LLC A-1 P-1	32,300,000	Disc.**	07/12/2024	5.68	32,229,812	0.21
Toyota Motor Credit Corp. A-1+ P-1	33,000,000	Disc.**	12/11/2024	5.55	32,187,507	0.21
Natixis New York Branch A-1 P-1	33,000,000	Disc.**	12/12/2024	5.56	32,181,864	0.21
Svenska Handelsbanken AB A-1+ P-1	32,000,000	5.56-Var.	11/04/2024	5.56	32,008,960	0.21
National Australia Bank Ltd. A-1+ P-1	32,000,000	5.51-Var.	07/23/2024	5.51	32,000,640	0.21
Liberty Street Funding LLC A-1 P-1	32,000,000	Disc.**	11/04/2024	5.54	31,385,673	0.21
LMA Americas LLC A-1 P-1	31,000,000	Disc.**	01/22/2025	5.55	30,049,601	0.20
Commonwealth Bank of Australia A-1+ P-1	30,000,000	5.59-Var.	12/20/2024	5.59	30,011,400	0.20
Westpac Banking Corp. A-1+ P-1	30,000,000	5.55-Var.	09/16/2024	5.55	30,010,380	0.20
Commonwealth Bank of Australia A-1+ P-1	30,000,000	5.57-Var.	11/15/2024	5.57	30,009,120	0.20
Nordea Bank Abp A-1+ P-1	30,000,000	5.54-Var.	10/15/2024	5.54	30,008,010	0.20
Bedford Row Funding Corp. A-1+ P-1	30,000,000	5.59-Var.	11/14/2024	5.59	30,007,890	0.20
Macquarie Bank Ltd. A-1 P-1	30,000,000	5.57-Var.	10/29/2024	5.57	30,007,050	0.20
BofA Securities Inc. A-1 N.A.	30,000,000	5.57-Var.	11/21/2024	5.57	30,005,910	0.20
Atlantic Asset Securitization LLC A-1 P-1	30,000,000	5.56-Var.	10/16/2024	5.56	30,004,440	0.20
Starbird Funding Corp. A-1 P-1	30,000,000	5.61-Var.	11/08/2024	5.61	30,004,290	0.20
Starbird Funding Corp. A-1 P-1	30,000,000	5.58-Var.	11/08/2024	5.58	30,000,990	0.20
Bedford Row Funding Corp. A-1+ P-1	30,000,000	5.50-Var.	08/22/2024	5.50	30,000,420	0.20
The Toronto-Dominion Bank A-1+ P-1	30,000,000	5.54-Var.	10/29/2024	5.54	29,997,000	0.20
BofA Securities Inc. A-1 N.A.	30,000,000	Disc.**	07/11/2024	5.47	29,941,660	0.20
Old Line Funding LLC A-1+ P-1	30,000,000	Disc.**	08/07/2024	5.50	29,820,222	0.20
Australia & New Zealand Banking Group Ltd. A-1+ P-1	30,000,000	Disc.**	08/12/2024	5.51	29,797,470	0.20
Mizuho Bank Ltd. Singapore A-1 P-1	30,000,000	Disc.**	08/13/2024	5.52	29,792,701	0.20
Lloyds Bank PLC A-1 P-1	30,000,000	Disc.**	08/20/2024	5.49	29,762,550	0.20
DBS Bank Ltd. A-1+ P-1	30,000,000	Disc.**	08/26/2024	5.58	29,731,920	0.20
MetLife Short Term Funding LLC A-1+ P-1	30,000,000	Disc.**	08/30/2024	5.42	29,721,960	0.20
Britannia Funding Co. LLC A-1 P-1	30,000,000	Disc.**	09/24/2024	5.65	29,596,950	0.20
BofA Securities Inc. A-1 N.A.	30,000,000	Disc.**	09/30/2024	5.57	29,575,830	0.20

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## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
ASB Bank Ltd. A-1+ P-1	\$29,500,000	5.58%-Var.	10/29/2024	5.58%	\$29,508,939	0.20%
Barclays Capital Inc. A-1 N.A.	30,000,000	Disc.**	12/09/2024	5.60	29,264,178	0.19
LMA Americas LLC A-1 P-1	30,000,000	Disc.**	12/17/2024	5.71	29,214,270	0.19
Swedbank AB A-1 P-1	29,000,000	5.56-Var.	10/17/2024	5.56	29,008,758	0.19
Svenska Handelsbanken AB A-1+ P-1	29,000,000	5.54-Var.	10/30/2024	5.54	29,006,873	0.19
Svenska Handelsbanken AB A-1+ P-1	29,000,000	5.54-Var.	10/18/2024	5.54	29,006,148	0.19
BMO Financial Group A-1 P-1	29,000,000	5.60-Var.	03/03/2025	5.60	29,003,422	0.19
BPCE A-1 P-1	28,000,000	5.62-Var.	12/16/2024	5.62	28,010,388	0.19
National Australia Bank Ltd. A-1+ P-1	28,000,000	5.61-Var.	01/10/2025	5.61	28,010,360	0.19
BPCE A-1 P-1	28,000,000	5.59-Var.	12/03/2024	5.59	28,008,400	0.19
Columbia Funding Co. LLC A-1 P-1	26,500,000	Disc.**	08/21/2024	5.54	26,284,635	0.17
Anglesea Funding LLC A-1 P-1	26,000,000	Disc.**	10/30/2024	5.56	25,517,923	0.17
Halkin Finance LLC A-1 P-1	26,000,000	Disc.**	12/06/2024	5.55	25,378,767	0.17
National Australia Bank Ltd. A-1+ P-1	25,000,000	5.59-Var.	02/21/2025	5.59	25,006,375	0.17
ING (U.S.) Funding LLC A-1 P-1	25,000,000	5.56-Var.	10/23/2024	5.56	25,005,575	0.17
Westpac Banking Corp. A-1+ P-1	25,000,000	5.58-Var.	03/07/2025	5.58	25,004,003	0.17
Bedford Row Funding Corp. A-1+ P-1	25,000,000	5.56-Var.	10/24/2024	5.56	25,004,000	0.17
BofA Securities Inc. A-1 N.A.	25,000,000	5.54-Var.	09/26/2024	5.54	25,003,675	0.17
Old Line Funding LLC A-1+ P-1	25,000,000	5.56-Var.	10/23/2024	5.56	25,003,175	0.17
Thunder Bay Funding LLC A-1+ P-1	25,000,000	5.56-Var.	10/17/2024	5.56	25,002,975	0.17
Skandinaviska Enskilda Banken AB A-1 P-1	25,000,000	5.57-Var.	11/18/2024	5.57	25,002,300	0.17
MetLife Short Term Funding LLC A-1+ P-1	25,000,000	5.52-Var.	10/04/2024	5.52	25,001,950	0.17
Natixis New York Branch A-1 P-1	25,000,000	5.53-Var.	09/09/2024	5.53	25,000,950	0.17
Australia & New Zealand Banking Group Ltd. A-1+ P-1	25,000,000	5.63-Var.	07/10/2024	5.63	25,000,775	0.17
Ridgefield Funding Co. LLC A-1 P-1	25,000,000	5.52-Var.	08/02/2024	5.52	25,000,700	0.17
Citigroup Global Markets A-1 P-1	25,000,000	5.57-Var.	11/04/2024	5.57	24,999,925	0.17
Oversea-Chinese Banking Corp. Ltd. A-1+ P-1	25,000,000	5.53-Var.	12/02/2024	5.53	24,998,275	0.17
United Overseas Bank Ltd. A-1+ P-1	25,000,000	5.53-Var.	10/29/2024	5.53	24,998,191	0.17
GTA Funding LLC A-1+ P-1	25,000,000	Disc.**	07/11/2024	5.57	24,950,525	0.17
Albion Capital Corp. LLC A-1 P-1	25,000,000	Disc.**	07/31/2024	5.61	24,873,750	0.17
Ionic Funding LLC A-1 N.A.	25,000,000	Disc.**	08/02/2024	5.73	24,863,300	0.17
Ciesco, LLC A-1 P-1	25,000,000	Disc.**	08/14/2024	5.50	24,824,218	0.16
BrightHouse Financial, Inc. A-1+ N.A.	25,000,000	Disc.**	08/26/2024	5.51	24,779,384	0.16
BPCE A-1 P-1	25,000,000	Disc.**	11/04/2024	5.51	24,522,879	0.16
GTA Funding LLC A-1+ P-1	25,000,000	Disc.**	11/01/2024	5.65	24,521,325	0.16
Old Line Funding LLC A-1+ P-1	25,000,000	Disc.**	12/05/2024	5.63	24,398,075	0.16
Barclays Bank PLC A-1 P-1	24,000,000	5.59-Var.	11/12/2024	5.59	24,005,304	0.16
Bedford Row Funding Corp. A-1+ P-1	24,000,000	5.55-Var.	10/08/2024	5.55	24,003,312	0.16
Bedford Row Funding Corp. A-1+ P-1	24,000,000	5.54-Var.	09/23/2024	5.54	24,002,832	0.16
Barton Capital S.A. A-1 P-1	24,000,000	Disc.**	07/08/2024	5.43	23,964,365	0.16
Old Line Funding LLC A-1+ P-1	23,000,000	5.56-Var.	10/21/2024	5.56	23,002,852	0.15
Chariot Funding LLC A-1 P-1	23,000,000	5.57-Var.	10/04/2024	5.57	22,999,333	0.15
Barclays Bank PLC A-1+ P-1	23,500,000	Disc.**	12/03/2024	5.60	22,943,414	0.15
Old Line Funding LLC A-1+ P-1	23,000,000	Disc.**	12/04/2024	5.63	22,449,633	0.15
Old Line Funding LLC A-1+ P-1	23,000,000	Disc.**	01/08/2025	5.63	22,331,574	0.15
GTA Funding LLC A-1+ P-1	22,000,000	Disc.**	11/08/2024	5.57	21,562,387	0.14
Cabot Trail Funding LLC A-1+ P-1	22,000,000	Disc.**	11/08/2024	5.67	21,554,962	0.14
BofA Securities Inc. A-1 N.A.	21,000,000	5.61-Var.	12/18/2024	5.61	21,005,880	0.14
Nordea Bank Abp A-1+ P-1	21,000,000	5.54-Var.	10/22/2024	5.54	21,004,662	0.14
Matchpoint Finance PLC A-1 P-1	21,000,000	5.54-Var.	09/10/2024	5.54	20,999,937	0.14
Alinghi Funding Co. LLC A-1 P-1	21,000,000	Disc.**	12/12/2024	5.67	20,468,679	0.14

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## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Svenska Handelsbanken AB A-1+ P-1	\$20,000,000	5.54%-Var.	10/17/2024	5.54%	\$20,004,200	0.13%
Britannia Funding Co. LLC A-1 P-1	20,000,000	5.61%-Var.	10/28/2024	5.61	20,003,300	0.13
ING (U.S.) Funding LLC A-1 P-1	20,000,000	5.57%-Var.	11/25/2024	5.57	20,003,240	0.13
Macquarie Bank Ltd. A-1 P-1	20,000,000	5.58%-Var.	08/22/2024	5.58	20,002,720	0.13
ANZ New Zealand (Int'l) Limited of London A-1+ P-1	20,000,000	5.57%-Var.	11/04/2024	5.57	19,999,640	0.13
Export Development Canada A-1+ P-1	20,000,000	Disc.**	07/09/2024	5.45	19,967,180	0.13
Columbia Funding Co. LLC A-1 P-1	20,000,000	Disc.**	07/10/2024	5.58	19,963,360	0.13
Sumitomo Mitsui Trust Bank, Ltd. Singapore A-1 P-1	20,000,000	Disc.**	07/25/2024	5.39	19,920,570	0.13
Svenska Handelsbanken AB A-1+ P-1	20,000,000	Disc.**	07/30/2024	5.52	19,903,620	0.13
Cabot Trail Funding LLC A-1+ P-1	20,000,000	Disc.**	08/02/2024	5.58	19,893,580	0.13
LMA Americas LLC A-1 P-1	20,000,000	Disc.**	08/05/2024	5.68	19,882,380	0.13
Gotham Funding Corp. A-1 P-1	20,000,000	Disc.**	08/08/2024	5.63	19,874,320	0.13
Credit Agricole CIB New York A-1 P-1	20,000,000	Disc.**	08/13/2024	5.39	19,865,063	0.13
Lloyds Bank PLC A-1 P-1	20,000,000	Disc.**	08/14/2024	5.48	19,859,811	0.13
Macquarie Bank Ltd. A-1 P-1	20,000,000	Disc.**	08/14/2024	5.51	19,858,980	0.13
LMA Americas LLC A-1 P-1	20,000,000	Disc.**	10/23/2024	5.55	19,650,456	0.13
Societe Generale SA A-1 P-1	20,000,000	Disc.**	12/31/2024	5.49	19,455,702	0.13
LMA Americas LLC A-1 P-1	20,000,000	Disc.**	01/23/2025	5.71	19,366,360	0.13
Old Line Funding LLC A-1+ P-1	18,000,000	5.55%-Var.	10/08/2024	5.55	18,001,476	0.12
Alinghi Funding Co. LLC A-1 P-1	18,000,000	Disc.**	11/01/2024	5.62	17,657,226	0.12
Cabot Trail Funding LLC A-1+ P-1	17,500,000	Disc.**	07/05/2024	5.55	17,481,380	0.12
Bedford Row Funding Corp. A-1+ P-1	16,000,000	5.50%-Var.	08/13/2024	5.50	16,000,352	0.11
Ridgefield Funding Co. LLC A-1 P-1	15,000,000	5.52%-Var.	08/16/2024	5.52	15,000,375	0.10
Barclays Capital Inc. A-1 N.A.	15,000,000	Disc.**	07/02/2024	5.50	14,990,970	0.10
Columbia Funding Co. LLC A-1 P-1	15,000,000	Disc.**	09/05/2024	5.62	14,842,320	0.10
Alinghi Funding Co. LLC A-1 P-1	15,000,000	Disc.**	11/20/2024	5.54	14,676,821	0.10
LMA Americas LLC A-1 P-1	14,350,000	Disc.**	01/27/2025	5.71	13,886,882	0.09
Bedford Row Funding Corp. A-1+ P-1	14,000,000	Disc.**	01/08/2025	5.81	13,580,756	0.09
Columbia Funding Co. LLC A-1 P-1	12,325,000	Disc.**	09/04/2024	5.62	12,197,313	0.08
(Cost of \$11,127,717,251)					<u>11,125,387,047</u>	<u>74.07</u>
<b>Total Investments in Securities</b>						
(Cost of \$14,936,656,688)					<u>14,934,566,529</u>	
<b>Deposit Balances in Custody Banks</b>						
Vectra Bank	79,232,715	3.75%-Var.		3.75	79,232,715	0.53
UMB Bank, N.A.	3,072,214	3.90%-Var.		3.90	3,072,214	0.02
(Cost of \$82,304,929)					<u>82,304,929</u>	<u>0.55</u>

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## STATEMENT OF NET ASSETS (COLOTRUST PLUS+) – June 30, 2024

INVESTMENTS, AT FAIR VALUE

### Other Assets

Accrued Interest Receivable	\$35,574,441
Receivable for Shares Sold	1,725,272
Total Assets	<u>15,054,171,171</u>

### Less Liabilities

Administration and Investment Advisory Fees	1,435,779
Miscellaneous Payable	137,192
Payable for Shares Redeemed	3,147,771
Total Liabilities	<u>4,720,742</u>

Net Assets	<u>\$15,049,450,429</u>
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### Components of Capital

Capital (Par Value)	\$15,051,540,588
Unrealized Depreciation on Investments	(2,090,159)
Net Assets	<u>\$15,049,450,429</u>

### Outstanding Participant Shares

15,051,540,588

### Net Asset Value per Share

\$1.00

## STATEMENT OF OPERATIONS (COLOTRUST PLUS+)

(Six Months Ended June 30, 2024)

Investment Income	\$356,631,939
Expenses:	
Administration and Investment Advisory Fees	7,666,474
Net Investment Income	<u>348,965,465</u>
Net Realized Gain on Investments	3,946
Net Change in Unrealized Depreciation on Investments	<u>(2,842,792)</u>
Net Realized Gain and Unrealized Depreciation on Investments	<u>(2,838,846)</u>
Net Increase in Net Assets Resulting from Operations	<u>\$346,126,619</u>

## STATEMENTS OF CHANGES IN NET ASSETS (COLOTRUST PLUS+)

(Six Months Ended June 30, 2024 and Year Ended December 31, 2023)

	2024	2023
From Investment Activities:		
Net Investment Income	\$348,965,465	\$658,150,132
Net Change in Unrealized Appreciation/(Depreciation) on Investments	(2,842,792)	658,807
Realized Gain on Investments	<u>3,946</u>	<u>-</u>
Net Increase in Net Assets Resulting from Operations	346,126,619	658,808,939
Distributions to Participants from Net Investment Income	(348,965,465)	(658,150,132)
Distributions to Participants from Net Realized Gain	(3,946)	-
From Share Transactions:		
Subscriptions	14,115,864,914	18,737,446,075
Reinvestments	348,447,706	658,150,132
Redemptions	<u>(11,040,720,096)</u>	<u>(18,783,130,200)</u>
Net Increase in Net Assets from Share Transactions	3,423,592,524	612,466,007
Net Increase in Net Assets	<u>3,420,749,732</u>	<u>613,124,814</u>
Net Assets:		
Beginning of Period	11,628,700,697	11,015,575,883
End of Period	<u>\$15,049,450,429</u>	<u>\$11,628,700,697</u>

## STATEMENT OF NET ASSETS (COLOTRUST EDGE) - June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
<b>U.S. Government Treasury Securities</b>						
U.S. Treasury Notes	\$4,000,000	4.63%	06/30/2025	4.65%	\$3,980,625	0.88%
U.S. Treasury Notes	2,000,000	4.88	04/30/2026	4.87	2,002,969	0.44
U.S. Treasury Notes	2,000,000	5.00	10/31/2025	5.00	2,000,078	0.44
U.S. Treasury Notes	2,000,000	5.00	09/30/2025	5.00	1,999,219	0.44
U.S. Treasury Notes	2,000,000	5.00	08/31/2025	5.00	1,998,125	0.44
U.S. Treasury Notes	2,000,000	4.88	11/30/2025	4.88	1,997,734	0.44
U.S. Treasury Notes	2,000,000	3.00	07/31/2024	3.01	1,996,072	0.44
U.S. Treasury Notes	2,000,000	4.25	09/30/2024	4.26	1,994,492	0.44
U.S. Treasury Notes	2,000,000	4.50	11/30/2024	4.52	1,993,301	0.44
U.S. Treasury Notes	2,000,000	4.38	10/31/2024	4.39	1,993,125	0.44
U.S. Treasury Notes	2,000,000	4.75	07/31/2025	4.77	1,993,047	0.44
U.S. Treasury Notes	2,000,000	4.63	02/28/2026	4.64	1,992,891	0.44
U.S. Treasury Notes	2,000,000	3.25	08/31/2024	3.26	1,992,383	0.44
U.S. Treasury Notes	2,000,000	4.63	02/28/2025	4.64	1,991,816	0.44
U.S. Treasury Notes	2,000,000	4.50	03/31/2026	4.52	1,989,609	0.44
U.S. Treasury Notes	2,000,000	4.25	12/31/2024	4.27	1,989,258	0.44
U.S. Treasury Notes	2,000,000	4.50	11/15/2025	4.53	1,987,813	0.44
U.S. Treasury Notes	2,000,000	4.13	01/31/2025	4.15	1,985,938	0.44
U.S. Treasury Notes	2,000,000	4.25	12/31/2025	4.29	1,980,859	0.44
U.S. Treasury Notes	2,000,000	4.25	01/31/2026	4.29	1,980,781	0.44
U.S. Treasury Notes	2,000,000	3.88	03/31/2025	3.91	1,980,449	0.44
U.S. Treasury Notes	2,000,000	3.88	04/30/2025	3.92	1,979,063	0.44
U.S. Treasury Notes	2,000,000	2.63	04/15/2025	2.68	1,960,625	0.43
U.S. Treasury Notes	2,000,000	2.00	02/15/2025	2.04	1,959,063	0.43
U.S. Treasury Notes	2,000,000	2.88	05/31/2025	2.94	1,959,063	0.43
U.S. Treasury Notes	2,000,000	3.13	08/15/2025	3.19	1,958,047	0.43
U.S. Treasury Notes	2,000,000	1.13	01/15/2025	1.15	1,955,957	0.43
U.S. Treasury Notes	2,000,000	1.75	03/15/2025	1.79	1,951,797	0.43
(Cost of \$57,767,322)					<u>57,544,199</u>	<u>12.70</u>
<b>Money Market Funds</b>						
COLOTRUST PLUS+ AAA	57,385,929			5.42	<u>57,385,929</u>	<u>12.72</u>
(Cost of \$57,385,929)					<u>57,385,929</u>	<u>12.72</u>
<b>Corporate Securities</b>						
Apple Inc. AA+ Aa3 NR	2,500,000	4.42	05/08/2026	4.45	<u>2,483,539</u>	<u>0.55</u>
(Cost of \$2,500,000)						
<b>Certificates of Deposit</b>						
Credit Agricole CIB New York A-1 P-1 F1+	6,500,000	5.15	02/07/2025	5.16	6,484,394	1.44
Mizuho Bank Ltd. New York A-1 P-1 F1	6,000,000	5.68-Var.	05/29/2025	5.68	6,003,786	1.33
Credit Agricole CIB New York A-1 P-1 F1+	6,000,000	5.50	05/23/2025	5.50	5,998,254	1.33
Credit Agricole CIB New York A-1 P-1 F1+	5,500,000	5.51	05/28/2025	5.51	5,499,131	1.22
Wells Fargo Bank, N.A. A-1 P-1 F1+	3,500,000	6.00-Var.	08/09/2024	6.00	3,502,299	0.78
Cooperatieve Rabobank U.A. New York A-1 P-1 F1+	3,500,000	5.93	07/19/2024	5.93	3,500,557	0.78
Mitsubishi UFJ Trust & Banking Corp. New York A-1 P-1 F1	3,500,000	5.74-Var.	07/01/2025	5.74	3,500,022	0.78
Canadian Imperial Bank of Commerce of New York A-1 P-1 F1+	3,500,000	5.45	06/10/2025	5.45	3,498,117	0.78

\* Denotes percentage of net assets

COLOTRUST EDGE marks-to-market all securities each day; therefore amortized cost values are not needed.



## STATEMENT OF NET ASSETS (COLOTRUST EDGE) - June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Royal Bank of Canada New York A-1+ P-1 F1+	\$3,000,000	5.68%-Var.	04/22/2025	5.67%	\$3,003,222	0.67%
Bank of America, N.A. A-1 P-1 F1+	3,000,000	5.60	04/28/2025	5.59	3,003,156	0.67
DZ Bank AG New York A-1 P-1 F1+	3,000,000	5.58	05/02/2025	5.57	3,002,872	0.67
Bank of America, N.A. A-1 P-1 F1+	3,000,000	6.00	08/22/2024	6.00	3,002,244	0.67
The Toronto-Dominion Bank New York A-1+ P-1 F1+	3,000,000	6.00	09/06/2024	6.00	3,001,731	0.67
Mitsubishi UFJ Trust & Banking Corp. New York A-1 P-1 F1	3,000,000	5.74-Var.	05/01/2025	5.74	3,001,653	0.67
The Toronto-Dominion Bank New York A-1+ P-1 F1+	3,000,000	5.95	09/13/2024	5.95	3,001,629	0.67
Cooperatieve Rabobank U.A. New York A-1 P-1 F1+	3,000,000	5.95	09/12/2024	5.95	3,001,608	0.67
BNP Paribas New York Branch A-1 P-1 F1+	3,000,000	5.95	09/12/2024	5.95	3,001,599	0.67
BNP Paribas New York Branch A-1 P-1 F1+	3,000,000	5.50	05/23/2025	5.50	3,001,332	0.67
Bank of America, N.A. A-1 P-1 F1+	3,000,000	5.92	08/09/2024	5.92	3,000,786	0.66
BNP Paribas New York Branch A-1 P-1 F1+	3,000,000	5.94	07/31/2024	5.94	3,000,684	0.66
Natixis New York Branch A-1 P-1 F1	3,000,000	5.50	05/12/2025	5.50	3,000,096	0.66
The Bank of Nova Scotia of Houston A-1 P-1 F1+	3,000,000	5.68-Var.	05/06/2025	5.68	3,000,061	0.66
The Toronto-Dominion Bank New York A-1+ P-1 F1+	3,000,000	5.67-Var.	05/28/2025	5.67	3,000,000	0.66
The Bank of Nova Scotia of Houston A-1 P-1 F1+	3,000,000	5.93	10/17/2024	5.93	2,999,463	0.66
BNP Paribas New York Branch A-1 P-1 F1+	3,000,000	5.95	09/20/2024	5.95	2,998,851	0.66
Royal Bank of Canada New York A-1+ P-1 F1+	2,750,000	5.57	04/30/2025	5.57	2,752,266	0.61
Royal Bank of Canada New York A-1+ P-1 F1+	2,500,000	5.90-Var.	11/04/2024	5.89	2,503,286	0.55
Bank of America, N.A. A-1 P-1 F1+	2,500,000	5.95	09/16/2024	5.94	2,502,348	0.55
The Bank of Nova Scotia of Houston A-1 P-1 F1+	2,500,000	5.89-Var.	11/06/2024	5.89	2,500,041	0.55
Cooperatieve Rabobank U.A. New York A-1 P-1 F1+	1,000,000	5.56	12/04/2024	5.57	998,863	0.22
(Cost of \$100,250,000)					<u>100,264,351</u>	<u>22.24</u>
<b>Commercial Paper</b>						
Macquarie Bank Ltd. A-1 P-1 F1	6,500,000	Disc.**	12/18/2024	5.60	6,331,825	1.40
Standard Chartered Bank of New York A-1+ P-1 F1	6,500,000	Disc.**	02/03/2025	5.50	6,291,326	1.39
Standard Chartered Bank of New York A-1 P-1 F1	6,500,000	Disc.**	02/10/2025	5.62	6,280,612	1.39
Old Line Funding LLC A-1+ P-1 F1+	6,500,000	Disc.**	03/07/2025	5.49	6,262,472	1.39
Macquarie Bank Ltd. A-1 P-1 F1	6,000,000	Disc.**	11/27/2024	5.54	5,864,664	1.30
Barclays Capital Inc. A-1 N.A. F1	6,000,000	Disc.**	11/29/2024	5.62	5,861,076	1.30
Australia & New Zealand Banking Group Ltd. A-1+ P-1 F1	6,000,000	Disc.**	01/30/2025	5.56	5,809,002	1.29
Standard Chartered Bank of New York A-1 P-1 F1	6,000,000	Disc.**	02/05/2025	5.61	5,801,880	1.29
Thunder Bay Funding LLC A-1+ P-1 F1+	6,000,000	Disc.**	03/07/2025	5.54	5,779,063	1.28
BNP Paribas SA A-1 P-1 F1+	6,000,000	Disc.**	03/10/2025	5.50	5,777,895	1.28
BMO Financial Group A-1 P-1 F1+	6,000,000	Disc.**	03/10/2025	5.56	5,775,828	1.28
Barclays Capital Inc. A-1 NR F1	5,000,000	Disc.**	11/13/2024	5.61	4,896,240	1.09
Barclays Capital Inc. A-1 N.A. F1	4,500,000	Disc.**	12/11/2024	5.63	4,387,703	0.97
Commonwealth Bank of Australia A-1+ P-1 F1	4,500,000	Disc.**	02/10/2025	5.50	4,351,215	0.96
GTA Funding LLC A-1+ P-1 N.A.	4,000,000	Disc.**	08/21/2024	5.60	3,967,144	0.88
CDP Financial Inc. A-1+ P-1 F1+	4,000,000	Disc.**	11/04/2024	5.52	3,923,496	0.87
Westpac Banking Corp. A-1+ P-1 F1	4,000,000	Disc.**	01/24/2025	5.44	3,878,690	0.86
The Coca-Cola Co. A-1 P-1 F1	3,500,000	Disc.**	08/20/2024	5.39	3,472,821	0.77
Citigroup Global Markets A-1 P-1 F1	3,500,000	Disc.**	06/03/2025	5.60	3,326,544	0.74
BofA Securities Inc. A-1 N.A. F1+	3,500,000	Disc.**	06/17/2025	5.59	3,320,072	0.74

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
 COLOTRUST EDGE marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF NET ASSETS (COLOTRUST EDGE) - June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
Westpac Banking Corp. A-1+ P-1 F1	\$3,000,000	5.67%-Var.	05/01/2025	5.67%	\$3,002,595	0.67%
ING (U.S.) Funding LLC A-1 P-1 NR	3,000,000	5.64-Var.	02/10/2025	5.64	3,001,470	0.67
National Bank of Canada A-1 P-1 F1+	3,000,000	5.68-Var.	05/13/2025	5.68	3,001,281	0.67
The Toronto-Dominion Bank A-1+ P-1 F1+	3,000,000	5.68-Var.	04/22/2025	5.68	3,001,119	0.67
The Bank of Nova Scotia A-1 P-1 F1+	3,000,000	5.68-Var.	06/06/2025	5.68	3,001,044	0.67
Macquarie Bank Ltd. A-1 P-1 F1	3,000,000	5.74-Var.	06/24/2025	5.74	3,000,282	0.66
Commonwealth Bank of Australia A-1+ P-1 F1	3,000,000	Disc.**	07/26/2024	5.52	2,987,349	0.66
Australia & New Zealand Banking Group Ltd. A-1+ P-1 F1	3,000,000	Disc.**	07/30/2024	5.51	2,985,579	0.66
Australia & New Zealand Banking Group Ltd. A-1+ P-1 F1	3,000,000	Disc.**	08/08/2024	5.51	2,981,541	0.66
The Coca-Cola Co. A-1 P-1 F1	3,000,000	Disc.**	09/03/2024	5.39	2,970,602	0.66
Westpac Banking Corp. A-1+ P-1 F1	3,000,000	Disc.**	09/06/2024	5.42	2,969,157	0.66
Nordea Bank Abp A-1+ P-1 F1+	3,000,000	Disc.**	09/12/2024	5.43	2,966,489	0.66
BPCE A-1 P-1 F1+	3,000,000	Disc.**	09/12/2024	5.49	2,966,079	0.66
Citigroup Global Markets A-1 P-1 F1	3,000,000	Disc.**	09/16/2024	5.57	2,963,811	0.66
Royal Bank of Canada A-1+ P-1 F1+	3,000,000	Disc.**	09/19/2024	5.46	2,963,200	0.66
Commonwealth Bank of Australia A-1+ P-1 F1	3,000,000	Disc.**	09/20/2024	5.47	2,962,676	0.66
BPCE A-1 P-1 F1+	3,000,000	Disc.**	09/19/2024	5.55	2,962,590	0.66
Citigroup Global Markets A-1 P-1 F1	3,000,000	Disc.**	09/23/2024	5.58	2,960,636	0.66
BMO Financial Group A-1 P-1 F1+	3,000,000	Disc.**	12/03/2024	5.46	2,930,743	0.65
BPCE A-1 P-1 F1	3,000,000	Disc.**	12/11/2024	5.56	2,926,041	0.65
PSP Capital Inc. A-1+ P-1 F1+	3,000,000	Disc.**	12/16/2024	5.48	2,924,960	0.65
LMA Americas LLC A-1 P-1 F1+	3,000,000	Disc.**	01/22/2025	5.55	2,908,026	0.64
National Bank of Canada A-1 P-1 F1+	3,000,000	Disc.**	02/25/2025	5.53	2,893,907	0.64
National Bank of Canada A-1 P-1 F1+	3,000,000	Disc.**	04/01/2025	5.64	2,876,934	0.64
National Bank of Canada A-1 P-1 F1+	3,000,000	Disc.**	04/30/2025	5.50	2,867,701	0.64
Citigroup Global Markets A-1 P-1 F1	3,000,000	Disc.**	04/30/2025	5.59	2,865,627	0.64
Australia & New Zealand Banking Group Ltd. A-1+ P-1 F1+	3,000,000	Disc.**	06/26/2025	5.35	2,848,377	0.63
BMO Financial Group A-1 P-1 F1+	2,500,000	5.89-Var.	11/05/2024	5.88	2,503,393	0.55
CDP Financial Inc. A-1+ P-1 F1+	2,500,000	5.82-Var.	09/27/2024	5.82	2,501,753	0.55
The Coca-Cola Co. A-1 P-1 F1	2,500,000	Disc.**	07/11/2024	5.52	2,495,093	0.55
The Coca-Cola Co. A-1 P-1 F1	2,500,000	Disc.**	07/18/2024	5.53	2,492,448	0.55
FMS Wertmanagement A-1+ P-1 NR	2,500,000	Disc.**	08/01/2024	5.53	2,487,193	0.55
National Bank of Canada A-1 P-1 F1+	2,500,000	Disc.**	11/01/2024	5.56	2,452,958	0.54
BMO Financial Group A-1 P-1 F1+	2,500,000	Disc.**	11/06/2024	5.55	2,451,180	0.54
Australia & New Zealand Banking Group Ltd. A-1+ P-1 F1	2,500,000	Disc.**	11/07/2024	5.54	2,450,938	0.54
Barclays Capital Inc. A-1 N.A. F1	2,500,000	Disc.**	12/27/2024	5.64	2,431,613	0.54
Westpac Securities NZ Ltd. A-1+ P-1 NR	2,500,000	Disc.**	05/16/2025	5.53	2,383,721	0.53
Royal Bank of Canada New York A-1+ P-1 F1+	2,000,000	5.90-Var.	11/04/2024	5.89	2,003,232	0.44
BPCE A-1 P-1 F1+	2,000,000	Disc.**	07/25/2024	5.55	1,991,824	0.44
Commonwealth Bank of Australia A-1+ P-1 F1	2,000,000	Disc.**	07/29/2024	5.52	1,990,662	0.44
BMO Financial Group A-1 P-1 F1+	2,000,000	Disc.**	09/09/2024	5.55	1,978,062	0.44
Westpac Banking Corp. A-1+ P-1 F1	2,000,000	Disc.**	09/11/2024	5.53	1,977,518	0.44
National Bank of Canada A-1 P-1 F1+	2,000,000	Disc.**	11/06/2024	5.56	1,960,884	0.43
Barclays Capital Inc. A-1 N.A. F1	2,000,000	Disc.**	11/08/2024	5.60	1,959,998	0.43
Starbird Funding Corp. A-1 P-1 F1+	2,000,000	Disc.**	01/31/2025	5.55	1,936,114	0.43
Commonwealth Bank of Australia A-1+ P-1 F1	2,000,000	Disc.**	02/14/2025	5.57	1,931,846	0.43
National Bank of Canada A-1 P-1 F1+	2,000,000	Disc.**	05/28/2025	5.67	1,901,388	0.42

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
COLOTRUST EDGE marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF NET ASSETS (COLOTRUST EDGE) - June 30, 2024

### INVESTMENTS, AT FAIR VALUE

	Principal/Share Amount	Coupon Rate	Maturity	Current Yield	Fair Value	% of Holdings*
National Bank of Canada A-1 P-1 F1+	\$2,000,000	Disc.**	06/05/2025	5.65%	\$1,899,526	0.42%
Commonwealth Bank of Australia A-1+ P-1 F1	1,000,000	Disc.**	09/09/2024	5.47	989,180	0.22
(Cost of \$228,431,376)					<u>228,219,908</u>	<u>50.60</u>
<b>Total Investments in Securities</b>						
(Cost of \$446,334,627)					<u>445,897,926</u>	
<b>Deposit Balances In Custody Banks</b>						
UMB Bank, N.A.	307,936	3.90-Var.		3.90	307,936	0.07
(Cost of \$307,936)					<u>307,936</u>	<u>0.07</u>
<b>Other Assets</b>						
Accrued Interest Receivable					3,067,974	
Receivable for Securities Sold					2,000,000	
Total Assets					<u>451,273,836</u>	
<b>Less Liabilities</b>						
Administration and Investment Advisory Fees					17,199	
Total Liabilities					<u>17,199</u>	
Net Assets					<u>\$451,256,637</u>	
<b>Components of Capital</b>						
Capital (Par Value)					\$451,693,338	
Unrealized Depreciation on Investments					(436,701)	
Net Assets					<u>\$451,256,637</u>	
<b>Outstanding Participant Shares</b>					<u>45,242,529</u>	
<b>Net Asset Value per Share</b>					<u>\$9.97</u>	

\* Denotes percentage of net assets \*\* Denotes securities purchased with a zero coupon rate  
 COLOTRUST EDGE marks-to-market all securities each day; therefore amortized cost values are not needed.

## STATEMENT OF OPERATIONS (COLOTRUST EDGE)

(Six Months Ended June 30, 2024)

Investment Income	\$12,224,805
Expenses:	
Administration and Investment Advisory Fees	267,604
Administration and Investment Advisory Fees Waived	<u>(158,787)</u>
Administration and Investment Advisory Fees Net	108,817
Net Investment Income	<u>12,115,988</u>
Net Change in Unrealized Depreciation on Investments	<u>(728,739)</u>
Net Increase in Net Assets Resulting from Operations	<u>\$11,387,249</u>

## STATEMENTS OF CHANGES IN NET ASSETS (COLOTRUST EDGE)

(Six Months Ended June 30, 2024 and Year Ended December 31, 2023)

	2024	2023
From Investment Activities:		
Net Investment Income	\$12,115,988	\$21,351,258
Net Change in Unrealized Appreciation/(Depreciation) on Investments	(728,739)	1,677,620
Realized Loss on Investments	-	<u>(112,905)</u>
Net Increase in Net Assets Resulting from Operations	<u>11,387,249</u>	<u>22,915,973</u>
Distributions to Participants from Net Investment Income	(12,115,988)	(21,351,258)
From Share Transactions:		
Subscriptions	43,426,077	54,826,624
Reinvestments	12,109,427	21,255,949
Redemptions	<u>(46,234,710)</u>	<u>(138,568,356)</u>
Net Increase/(Decrease) in Net Assets from Share Transactions	9,300,794	(62,485,783)
Net Increase/(Decrease) in Net Assets	8,572,055	(60,921,068)
Net Assets:		
Beginning of Period	<u>442,684,582</u>	<u>503,605,650</u>
End of Period	<u>\$451,256,637</u>	<u>\$442,684,582</u>

## COLOTRUST PRIME Diversification Report

Diversification reporting is not applicable for the COLOTRUST PRIME portfolio as all investments are U.S. Government Treasury and Agency Securities.



## COLOTRUST PLUS+ Diversification Report

Issuer	Percentage of Holdings	Percentage of Total Issue Outstanding Held
BNP Paribas SA	0.47	6.36
Mitsubishi UFJ Trust & Banking Corp. New York	0.34	6.25
Britannia Funding Co. LLC	2.06	5.05
Brighthouse Financial, Inc.	1.01	4.91
Alinghi Funding Co. LLC	1.31	4.69
La Fayette Asset Securitization LLC	0.72	4.67
Commonwealth Bank of Australia	3.80	4.36
ANZ New Zealand (Int'l) Limited of London	0.62	3.68
Barton Capital S.A.	1.79	3.51
LMA Americas LLC	2.42	3.50
Bedford Row Funding Corp.	2.95	3.26
DBS Bank Ltd.	1.02	3.09
Barclays Bank PLC	4.12	3.05
Ciesco, LLC	0.41	3.05
Sumitomo Mitsui Trust Bank, Ltd. Singapore	1.82	2.92
Halkin Finance LLC	0.84	2.85
United Overseas Bank Ltd.	1.47	2.82
National Australia Bank Ltd.	3.45	2.64
Oversea-Chinese Banking Corp. Ltd.	1.94	2.64
Columbia Funding Co. LLC	0.48	2.58
BofA Securities Inc.	3.60	2.56
Starbird Funding Corp.	2.07	2.50
Sumitomo Mitsui Trust Bank, Ltd. New York	0.70	2.49
Mackinac Funding Company, LLC	0.58	2.43
Caisse d'Amortissement de la Dette Sociale	0.65	2.34
Old Line Funding LLC	2.23	2.31
Barclays Capital Inc.	0.29	2.30
Ionic Funding LLC	0.90	2.27
Natixis New York Branch	1.46	2.24
Credit Agricole CIB New York	1.48	2.18
Mizuho Bank Ltd. Singapore	0.70	2.10
Nordea Bank Abp	0.91	2.00
GTA Funding LLC	0.80	1.95
Macquarie Bank Ltd.	1.52	1.64
Citigroup Global Markets	0.82	1.56
Thunder Bay Funding LLC	0.90	1.55
ING (U.S.) Funding LLC	2.35	1.54
Gotham Funding Corp.	0.90	1.52
Charta LLC	0.58	1.46
Standard Chartered Bank of New York	0.61	1.45
Skandinaviska Enskilda Banken AB	1.75	1.44
Australia & New Zealand Banking Group Ltd.	1.76	1.40
Atlantic Asset Securitization LLC	0.96	1.39
Ridgefield Funding Co. LLC	0.60	1.31
MUFG Bank Ltd. New York	1.56	1.29
The Toronto-Dominion Bank	2.96	1.26
Svenska Handelsbanken AB	1.45	1.24
Albion Capital Corp. LLC	0.17	1.20
MetLife Short Term Funding LLC	0.64	1.10
CDP Financial Inc.	0.40	1.04
Westpac Banking Corp.	0.97	1.00
Mizuho Bank Ltd. New York	0.18	0.98
Matchpoint Finance PLC	0.14	0.95
Anglesea Funding LLC	0.90	0.89
Liberty Street Funding LLC	0.54	0.89
Lloyds Bank PLC	0.33	0.89
Royal Bank of Canada	0.83	0.85

## COLOTRUST PLUS+ Diversification Report, continued

Issuer	Percentage of Holdings	Percentage of Total Issue Outstanding Held
Cabot Trail Funding LLC	0.39	0.78
Chariot Funding LLC	0.68	0.73
BPCE	1.26	0.70
Swedbank AB	0.46	0.62
Jupiter Securitization Co. LLC	0.33	0.59
Royal Bank of Canada New York	0.30	0.52
Toyota Motor Credit Corp.	0.50	0.51
ASB Bank Ltd.	0.20	0.42
Export Development Canada	0.13	0.38
BMO Financial Group	0.52	0.31
Canadian Imperial Bank of Commerce	0.27	0.22
Societe Generale SA	0.13	0.16
Allspring Government Money Market Fund - Select Class	1.25	N/A
Bank of America, N.A.	0.86	N/A
BofA Securities Inc. Tri-Party	2.26	N/A
Commonwealth Bank of Australia New York	0.32	N/A
DZ Bank AG New York	0.33	N/A
Federated Government Obligations Fund - Premier Class	0.41	N/A
Fidelity Government Portfolio - Institutional Class	0.53	N/A
Goldman Sachs & Co. Tri-Party	0.83	N/A
Goldman Sachs Financial Square Government Fund - Institutional Class	0.07	N/A
J.P. Morgan Securities LLC Tri-Party	4.49	N/A
National Australia Bank Ltd. New York	0.13	N/A
Nordea Bank Abp New York	0.70	N/A
Oversea-Chinese Banking Corp. Ltd. New York	1.70	N/A
Royal Bank of Canada New York Tri-Party	0.96	N/A
Skandinaviska Enskilda Banken AB New York	0.20	N/A
State Street Institutional U.S. Government Fund - Premier Class	3.17	N/A
Sumitomo Mitsui Banking Corp. New York	0.93	N/A
Svenska Handelsbanken New York	0.97	N/A
The Toronto-Dominion Bank New York	0.58	N/A
UMB Bank, N.A.	0.02	N/A
Vectra Bank	0.53	N/A
Westpac Banking Corp. New York	0.33	N/A

## COLOTRUST EDGE Diversification Report

Issuer	Percentage of Holdings	Percentage of Total Issue Outstanding Held
Barclays Capital Inc.	4.33	1.01
Mitsubishi UFJ Trust & Banking Corp. New York	1.45	0.81
BNP Paribas SA	1.28	0.53
BNP Paribas New York Branch	2.66	0.35
The Coca-Cola Co.	2.53	0.25
Mizuho Bank Ltd. New York	1.33	0.21
Credit Agricole CIB New York	3.99	0.18
Standard Chartered Bank of New York	4.07	0.18
Westpac Securities NZ Ltd.	0.53	0.18
Citigroup Global Markets	2.70	0.15
Commonwealth Bank of Australia	3.37	0.12
Royal Bank of Canada New York	2.27	0.12
CDP Financial Inc.	1.42	0.11
Macquarie Bank Ltd.	3.36	0.11
Apple Inc.	0.55	0.10
National Bank of Canada	4.40	0.10
Australia & New Zealand Banking Group Ltd.	3.78	0.09
PSP Capital Inc.	0.65	0.09
Westpac Banking Corp.	2.63	0.08
Thunder Bay Funding LLC	1.28	0.07
FMS Wertmanagement	0.55	0.06
GTA Funding LLC	0.88	0.06
BMO Financial Group	3.46	0.04
BPCE	2.41	0.04
DZ Bank AG New York	0.67	0.04
Nordea Bank Abp	0.66	0.04
Old Line Funding LLC	1.39	0.04
LMA Americas LLC	0.64	0.03
Natixis New York Branch	0.66	0.03
The Bank of Nova Scotia	0.67	0.03
BofA Securities Inc.	0.74	0.02
Starbird Funding Corp.	0.43	0.02
ING (U.S.) Funding LLC	0.67	0.01
Royal Bank of Canada	0.66	0.01
The Toronto-Dominion Bank	0.67	0.01
Bank of America, N.A.	2.55	N/A
Canadian Imperial Bank of Commerce of New York	0.78	N/A
COLOTRUST PLUS+	12.72	N/A
Cooperatieve Rabobank U.A. New York	1.67	N/A
The Bank of Nova Scotia of Houston	1.87	N/A
The Toronto-Dominion Bank New York	2.00	N/A
U.S. Treasury Notes	12.70	N/A
UMB Bank, N.A.	0.07	N/A
Wells Fargo Bank, N.A.	0.78	N/A

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On August 2, 2024 the Unaudited Financial Report of the Colorado Local Government Liquid Asset Trust ("COLOTRUST") for the quarter ended June 30, 2024 was approved by the COLOTRUST audit committee. This report should be read in conjunction with the Annual Report for the year ended December 31, 2023 and is available on the COLOTRUST website ([www.colotrust.com](http://www.colotrust.com)).

The unaudited interim financial report has been prepared by and is the responsibility of COLOTRUST management. The unaudited financial information is subject to adjustments that may be identified when audit work is performed on the year-end financial statements, which could result in differences from this unaudited financial information. The COLOTRUST independent auditor has not performed a review of these interim financial statements.

Performance results are shown net of all fees and expenses and reflect the reinvestment of dividends and other earnings. Many factors affect performance including changes in market conditions and interest rates and in response to other economic, political, or financial developments. Investment involves risk, including the possible loss of principal. No assurance can be given that the performance objectives of a given strategy will be achieved. Past performance is no guarantee of future results. Any financial and/or investment decision may incur losses.

A 'AAAm' rating by S&P Global Ratings is obtained after S&P evaluates a number of factors, including credit quality, market price exposure, and management. Ratings are subject to change and do not remove credit risk.

The 'AAAF' rating is Fitch's opinion on the overall credit profile within a fixed-income fund/portfolio and indicates the highest underlying credit quality of the pool's investments. The 'S1' volatility rating is Fitch's opinion on the relative sensitivity of a portfolio's total return and/or net asset value to assumed changes in credit spreads and interest rates. The 'S1' volatility rating indicates that the fund possesses a low sensitivity to market risks.

The data in this report is only applicable for the date denoted on the report. Market values may change day-to-day based on numerous circumstances such as trading volume, news released about the underlying issuer, issuer performance, etc. Underlying market values may be priced via numerous aspects as certain securities are short term in nature and not readily traded.

The fund portfolio is actively managed; holdings, yields and underlying ratings are subject to change. There is no assurance that the fund will continue to hold any particular security.

**Foreign Security Risk** - The fund's foreign investments may be affected by changes in a country's political and social climate; changes in economic or taxation policies; difficulties when enforcing obligations; decreases in liquidity; and increased volatility. Foreign companies may be subject to less regulations resulting in less publicly available information about the companies.

**Management risk** - The investment techniques and risk analysis used by the manager of the portfolio may not produce the desired results.

**Investment Risk** - Investing in securities involves risk, including the possible loss of principal, which investors should be prepared to bear. The value of an investment when redeemed may be worth more or less than its original cost.