

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 9/30/2020
 CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
ABCP FIXED RATE												
ASSET BACKED CP												
25,000,000.000	COLUMBIA FUNDING CO CP 10/07/2020 19767CK7	24,975,673.61	24,998,708.33	99.9948 ¹	24,998,708.33	0.00	78,630.20	0.315	0.27	1.38	1.38	1.38
25,000,000.000	CROWN POINT CAPITAL CP 01/19/2021 2284KONK	24,957,027.78	24,974,027.78	99.8961 ¹	24,974,027.78	0.00	86,239.58	0.345	0.34	1.38	1.38	1.38
25,000,000.000	HALKIN FINANCE LLC CP 02/18/2021 40588LPJ	24,965,500.00	24,973,750.00	99.8950 ¹	24,973,750.00	0.00	68,484.38	0.274	0.27	1.38	1.38	1.38
25,000,000.000	MACKINAC FUNDING CO CP 11/12/2020 55458ELC	24,984,666.67	24,993,000.00	99.9720 ¹	24,993,000.00	0.00	60,874.98	0.244	0.24	1.38	1.38	1.38
25,000,000.000	MACKINAC FUNDING CO CP 11/17/2020 55458ELH	24,965,729.17	24,988,576.39	99.9543 ¹	24,988,576.39	0.00	88,776.03	0.355	0.35	1.38	1.38	1.38
125,000,000.000	ASSET BACKED CP	124,848,597.23	124,928,062.50		124,928,062.50	0.00	383,005	0.307	0.29	6.91	6.91	6.91
125,000,000.000	TOTAL ABCP FIXED RATE	124,848,597.23	124,928,062.50		124,928,062.50	0.00	383,005	0.307	0.29	6.91	6.91	6.91
ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												
15,000,000.000	BEDFORD ROW FUNDING INT CP 01/15/2021 07644DKJ	15,000,000.00	15,000,000.00	100.0000 ¹	15,000,000.00	0.00	50,250.00	0.335	0.33	0.83	0.83	0.83
25,000,000.000	CHESHAM SERIES 7 INT CP 12/14/2020 16539EAA	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	87,782.50	0.351	0.35	1.38	1.38	1.38
40,000,000.000	CROWN POINT CAP CALL INT 03/12/2021 22845ASP	40,000,000.00	40,000,000.00	100.0000 ¹	40,000,000.00	0.00	108,452.00	0.271	0.27	2.21	2.21	2.21
80,000,000.000	ASSET BACKED CP VARIABLE	80,000,000.00	80,000,000.00		80,000,000.00	0.00	246,485	0.308	0.31	4.42	4.42	4.42
80,000,000.000	TOTAL ABCP VARIABLE RATE	80,000,000.00	80,000,000.00		80,000,000.00	0.00	246,485	0.308	0.31	4.42	4.42	4.42
US TREASURY AGENCY												
FED FARM CREDIT BANK												

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US TREASURY AGENCY												
FED FARM CREDIT BANK												
20,000,000.000	FED FARM CREDIT BANK FRN 04/22/2021 3133EK3J	20,000,000.00	20,000,000.00	100.0000 ^I	20,000,000.00	0.00	58,000.00	0.290	0.29	1.11	1.11	1.11
10,000,000.000	FED FARM CREDIT BANK FRN 11/16/2021 3133EKLZ	9,999,326.01	9,999,625.66	99.9963 ^I	9,999,625.66	0.00	28,013.00	0.280	0.28	0.55	0.55	0.55
30,000,000.000	FED FARM CREDIT BANK	29,999,326.01	29,999,625.66		29,999,625.66	0.00	86,013	0.287	0.29	1.66	1.66	1.66
30,000,000.000	TOTAL US TREASURY AGENCY	29,999,326.01	29,999,625.66		29,999,625.66	0.00	86,013	0.287	0.29	1.66	1.66	1.66
COLLATERALIZED BANK												
BANK DEPOSITS												
8,176,458.050	GWB-PROMONTORY III 98MSCQG3	8,176,458.05	8,176,458.05	100.0000 ^M	8,176,458.05	0.00	12,816.60	0.157	0.16	0.45	0.45	0.45
8,176,458.050	BANK DEPOSITS	8,176,458.05	8,176,458.05		8,176,458.05	0.00	12,817	0.157	0.16	0.45	0.45	0.45
COMMERCIAL PAPER												
120,337.020	US BANK NA CP SWEEP CP 02/01/2021 48606109	120,337.02	120,337.02	100.0000 ^M	120,337.02	0.00	60.17	0.050	0.05	0.01	0.01	0.01
120,337.020	COMMERCIAL PAPER	120,337.02	120,337.02		120,337.02	0.00	60	0.050	0.05	0.01	0.01	0.01
8,296,795.070	TOTAL COLLATERALIZED BANK	8,296,795.07	8,296,795.07		8,296,795.07	0.00	12,877	0.155	0.16	0.46	0.46	0.46
Corporate Bonds												
CORPORATE BOND												
12,291,000.000	APPLE INC CORP BD 02/23/2021 037833BT	12,388,244.14	12,336,785.81	100.3725 ^I	12,336,785.81	0.00	170,369.24	1.381	0.47	0.68	0.68	0.68
19,844,000.000	APPLE INC CORP BD 02/09/2022 037833CN	19,972,874.05	19,913,457.41	100.3500 ^I	19,913,457.41	0.00	147,490.53	0.741	0.49	1.10	1.10	1.10
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,531,609.46	100.3145 ^I	7,531,609.46	0.00	45,235.70	0.601	0.41	0.42	0.42	0.42
4,320,000.000	AUST & NZ BANKING CORP BD 06/01/2021	4,333,046.40	4,327,827.84	100.1812 ^I	4,327,827.84	0.00	53,395.20	1.234	0.97	0.24	0.24	0.24

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Corporate Bonds												
CORPORATE BOND												
14,450,000.000	05252ACL AUST & NZ BANKING CORP BD 11/23/2021	14,616,415.00	14,523,334.25	100.5075 †	14,523,334.25	0.00	162,725.79	1.120	0.69	0.80	0.80	0.80
15,955,000.000	05252ACR AUST & NZ BANKING CORP BD 05/17/2021	15,978,772.95	15,959,972.69	100.0312 †	15,959,972.69	0.00	118,087.74	0.740	0.69	0.88	0.88	0.88
1,000,000.000	05252ADC AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	7,368.80	0.737	0.74	0.06	0.06	0.06
3,257,000.000	05252ADE BANK OF MONTREAL CORP BD 08/27/2021	3,271,924.39	3,267,358.07	100.3180 †	3,267,358.07	0.00	33,905.37	1.038	0.69	0.18	0.18	0.18
4,236,000.000	06367TJY CHEVRON CORP CORP BD 03/03/2022	4,263,472.32	4,249,267.95	100.3132 †	4,249,267.95	0.00	30,970.67	0.729	0.51	0.24	0.23	0.23
9,374,000.000	166764BM COMMONWEALTH BANK AU CORP BD 09/06/2021	9,457,462.70	9,426,867.71	100.5640 †	9,426,867.71	0.00	101,051.72	1.072	0.48	0.52	0.52	0.52
22,891,000.000	2027A0HX COMMONWEALTH BK AUST CORP BD 03/10/2022	23,035,887.55	22,965,569.57	100.3258 †	22,965,569.57	0.00	217,350.05	0.946	0.73	1.27	1.27	1.27
5,000,000.000	2027A0JL COMMONWEALTH BK AUST CORP BD 03/16/2023	5,053,950.00	5,053,531.78	101.0706 †	5,053,531.78	0.00	46,862.50	0.927	0.50	0.28	0.28	0.28
20,000,000.000	2027A0JY EXXON MOBIL CORP CORP BD 08/16/2022	20,029,600.00	20,018,473.00	100.0924 †	20,018,473.00	0.00	122,026.00	0.610	0.56	1.11	1.11	1.11
13,250,000.000	30231GBA MET LIFE GLOBAL FD CORP BD 01/08/2021	13,241,047.00	13,248,987.85	99.9924 †	13,248,987.85	0.00	67,111.25	0.507	0.53	0.73	0.73	0.73
25,000,000.000	59217GCM MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,058,650.00	25,045,131.95	100.1805 †	25,045,131.95	0.00	155,000.00	0.619	0.54	1.39	1.38	1.38
5,000,000.000	58989VAA NATL AUSTRALIA BK CORP BD 07/12/2021	5,069,100.00	5,023,672.38	100.4734 †	5,023,672.38	0.00	63,312.50	1.260	0.67	0.28	0.28	0.28
10,825,000.000	6325C0DF NATL AUSTRALIA BK	10,860,000.00	10,851,907.51	100.2486 †	10,851,907.51	0.00	103,784.69	0.956	0.73	0.60	0.60	0.60

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Corporate Bonds												
CORPORATE BOND												
	CORP BD 11/04/2021 6325C0DW											
2,000,000.000	NEW YORK LIFE GLOBAL CORP BD 06/10/2022 64952WCR	2,008,480.00	2,004,853.58	100.2427 †	2,004,853.58	0.00	15,390.00	0.768	0.63	0.11	0.11	0.11
7,000,000.000	NEW YORK LIFE GLOBAL CORP BD 08/06/2021 64952WCZ	7,013,410.00	7,013,510.27	100.1930 †	7,013,510.27	0.00	39,795.00	0.567	0.34	0.39	0.39	0.39
11,602,000.000	NEW YORK LIFE GLOBAL CORP BD 10/01/2020 64952WDB	11,602,337.68	11,602,337.68	100.0029 †	11,602,337.68	0.00	52,920.20	0.456	-0.59	0.64	0.64	0.64
5,500,000.000	NEW YORK LIFE GLOBAL CORP BD 01/28/2021 64952WDE	5,505,555.00	5,500,916.84	100.0167 †	5,500,916.84	0.00	28,971.25	0.527	0.48	0.30	0.30	0.30
1,000,000.000	NEW YORK LIFE GLOBAL CORP BD 07/12/2022 64952WDJ	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	7,062.50	0.706	0.71	0.06	0.06	0.06
9,869,000.000	NEW YORK LIFE GLOBAL CORP BD 01/21/2022 64952WDK	9,858,579.77	9,858,579.77	99.8944 †	9,858,579.77	0.00	54,415.69	0.552	0.63	0.55	0.55	0.55
13,000,000.000	NEW YORK LIFE GLOBAL CORP BD 01/10/2023 64952WDM	13,025,090.00	13,019,595.67	100.1507 †	13,019,595.67	0.00	71,874.40	0.552	0.49	0.72	0.72	0.72
4,150,000.000	NORDEA BANK ABP CORP BD 05/27/2021 65557CAT	4,189,942.50	4,168,633.88	100.4490 †	4,168,633.88	0.00	51,501.50	1.235	0.56	0.23	0.23	0.23
3,500,000.000	ROYAL BANK OF CANADA CORP BD 10/26/2020 78013GKP	3,498,145.00	3,499,733.48	99.9924 †	3,499,733.48	0.00	16,957.50	0.485	0.59	0.19	0.19	0.19
2,438,000.000	ROYAL BANK OF CANADA CORP BD 04/30/2021 78013XKH	2,438,513.36	2,438,307.82	100.0126 †	2,438,307.82	0.00	16,048.14	0.658	0.64	0.13	0.13	0.13
29,435,000.000	SVENSKA HANDELSBANKE N CORP BD 05/24/2021 86960BAU	29,499,628.09	29,462,884.54	100.0947 †	29,462,884.54	0.00	213,736.37	0.725	0.58	1.63	1.63	1.63
3,180,000.000	TORONTO DOMINION BK CORP BD 12/14/2020 89114QBD	3,220,379.40	3,184,838.79	100.1522 †	3,184,838.79	0.00	37,496.33	1.177	0.45	0.18	0.18	0.18

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Corporate Bonds												
CORPORATE BOND												
1,168,000.000	TORONTO DOMINION BK CORP BD 04/07/2021 89114QBH	1,184,936.00	1,172,846.22	100.4149 †	1,172,846.22	0.00	14,902.28	1.271	0.48	0.06	0.06	0.06
2,021,000.000	TORONTO DOMINION BK CORP BD 07/13/2021 89114QBM	2,048,849.38	2,031,526.62	100.5209 †	2,031,526.62	0.00	23,569.91	1.160	0.51	0.11	0.11	0.11
18,837,000.000	TORONTO DOMINION BK CORP BD 06/11/2021 89114QC3	18,880,220.86	18,847,171.45	100.0540 †	18,847,171.45	0.00	128,138.69	0.680	0.60	1.04	1.04	1.04
1,435,000.000	TOYOTA MOTOR CREDIT CORP BD 01/11/2022 89236TDQ	1,447,312.30	1,440,704.21	100.3975 †	1,440,704.21	0.00	13,722.19	0.952	0.65	0.08	0.08	0.08
7,582,000.000	TOYOTA MOTOR CREDIT CORP BD 04/13/2021 89236TEV	7,584,742.38	7,582,689.88	100.0091 †	7,582,689.88	0.00	41,416.68	0.546	0.53	0.42	0.42	0.42
4,000,000.000	TOYOTA MOTOR CREDIT CORP BD 05/17/2022 89236TFD	4,015,400.00	4,010,545.27	100.2636 †	4,010,545.27	0.00	27,205.20	0.678	0.52	0.22	0.22	0.22
3,000,000.000	TOYOTA MOTOR CREDIT CORP BD 10/07/2021 89236TGK	3,000,000.00	3,000,000.00	100.0000 †	3,000,000.00	0.00	16,976.40	0.566	0.57	0.17	0.17	0.17
1,000,000.000	TOYOTA MOTOR CREDIT CORP BD 08/13/2021 89236TGS	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	3,785.00	0.379	0.38	0.06	0.06	0.06
25,000,000.000	US BANK NA CINCINNAT CORP BD 11/16/2021 90331HNY	25,065,500.00	25,032,356.37	100.1294 †	25,032,356.37	0.00	165,032.50	0.659	0.55	1.38	1.38	1.38
10,500,000.000	US BANK NA CINCINNAT CORP BD 05/23/2022 90331HPD	10,505,940.00	10,503,416.00	100.0325 †	10,503,416.00	0.00	73,093.65	0.696	0.68	0.58	0.58	0.58
37,163,000.000	WALMART INC CORP BD 06/23/2021 931142EH	37,263,662.42	37,194,878.92	100.0858 †	37,194,878.92	0.00	168,441.30	0.453	0.34	2.06	2.06	2.06
10,000,000.000	WESTPAC BANKING CORP CORP BD 08/19/2021 961214DB	10,096,600.00	10,033,627.24	100.3363 †	10,033,627.24	0.00	111,775.00	1.114	0.74	0.55	0.55	0.55
408,581,000.000	CORPORATE BOND	410,135,382.28	409,347,709.73		409,347,709.73	0.00	3,040,275	0.743	0.53	22.64	22.63	22.63

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Corporate Bonds												
408,581,000.000	TOTAL Corporate Bonds	410,135,382.28	409,347,709.73		409,347,709.73	0.00	3,040,275	0.743	0.53	22.64	22.63	22.63
Commercial Paper												
COMMERCIAL PAPER												
26,100,000.000	CDP FINANCIAL CP 05/06/2021 12509RS6	25,998,340.50	26,035,496.75	99.7529 †	26,035,496.75	0.00	108,570.56	0.417	0.41	1.44	1.44	1.44
15,000,000.000	CDP FINANCIAL CP 05/19/2021 12509RSK	14,941,500.00	14,961,666.67	99.7444 †	14,961,666.67	0.00	60,875.01	0.407	0.40	0.83	0.83	0.83
6,000,000.000	COCA-COLA CO CP 11/16/2020 19121ALG	5,939,466.67	5,987,733.33	99.7956 †	5,987,733.33	0.00	97,399.99	1.627	1.60	0.33	0.33	0.33
25,000,000.000	COCA-COLA CO CP 01/21/2021 19121ANM	24,555,388.89	24,835,111.11	99.3404 †	24,835,111.11	0.00	537,729.16	2.165	2.15	1.37	1.37	1.37
25,000,000.000	HENKEL OF AMERICA CP 03/05/2021 42550LQ5	24,930,000.00	24,954,791.67	99.8192 †	24,954,791.67	0.00	106,531.26	0.427	0.42	1.38	1.38	1.38
30,000,000.000	MIZUHO BANK LTD/NY CP 11/02/2020 60689FL2	29,959,575.00	29,991,600.00	99.9720 †	29,991,600.00	0.00	95,878.13	0.320	0.32	1.66	1.66	1.66
30,000,000.000	SUMITOMO MITSUI TRST CP 12/16/2020 86563GMG	29,943,000.00	29,975,933.33	99.9198 †	29,975,933.33	0.00	115,662.49	0.386	0.38	1.66	1.66	1.66
157,100,000.000	COMMERCIAL PAPER	156,267,271.06	156,742,332.86		156,742,332.86	0.00	1,122,647	0.716	0.71	8.67	8.67	8.67
OTHER COMMERCIAL PAP												
20,000,000.000	AUST & NZ BANKING INT CP 09/16/2021 05253MNF	20,000,936.92	20,000,900.88	100.0045 †	20,000,900.88	0.00	53,226.00	0.266	0.26	1.11	1.11	1.11
15,000,000.000	BANK OF NOVA SCOTIA INT CP 08/10/2021 06417LQB	15,000,330.00	15,000,289.33	100.0019 †	15,000,289.33	0.00	42,375.00	0.282	0.28	0.83	0.83	0.83
15,000,000.000	BEDFORD ROW FUNDING INT CP 02/19/2021 07646KFJ	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	43,162.50	0.288	0.29	0.83	0.83	0.83
25,000,000.000	NATL AUSTRALIA BANK	25,001,000.00	25,000,877.78	100.0035 †	25,000,877.78	0.00	71,187.50	0.285	0.28	1.38	1.38	1.38

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Commercial Paper												
OTHER COMMERCIAL PAP												
40,000,000.000	INT CP 08/31/2021 63254GPA NATL BANK OF CANADA	40,001,880.00	40,001,880.00	100.0047 ¹	40,001,880.00	0.00	119,100.00	0.298	0.29	2.21	2.21	2.21
10,000,000.000	INT CP 08/18/2021 63307NFC ROYAL BANK OF CANADA	10,000,000.00	10,000,000.00	100.0000 ¹	10,000,000.00	0.00	51,825.00	0.518	0.52	0.55	0.55	0.55
25,000,000.000	INT CP 04/30/2021 78014XFW SVENSKA HANDELSBANKE	25,001,785.63	25,001,354.10	100.0054 ¹	25,001,354.10	0.00	103,000.00	0.412	0.40	1.38	1.38	1.38
50,000,000.000	INT CP 07/01/2021 86960LBE TOYOTA MOTOR CREDIT	50,000,000.00	50,000,000.00	100.0000 ¹	50,000,000.00	0.00	164,815.00	0.330	0.33	2.77	2.76	2.76
200,000,000.000	INT CP 01/25/2021 89233BAU OTHER COMMERCIAL PAP	200,005,932.55	200,005,302.09		200,005,302.09	0.00	648,691	0.324	0.32	11.06	11.06	11.06
357,100,000.000	TOTAL Commercial Paper	356,273,203.61	356,747,634.95		356,747,634.95	0.00	1,771,338	0.497	0.49	19.73	19.72	19.73
MONEY MARKET												
COLORADO SURPLUS ASSET FD TR FD												
458,776,171.790	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	458,776,171.79	458,776,171.79	100.0000 ^M	458,776,171.79	0.00	1,128,589.38	0.246	0.25	25.37	25.36	25.37
458,776,171.790	COLORADO SURPLUS ASSET FD TR FD	458,776,171.79	458,776,171.79		458,776,171.79	0.00	1,128,589	0.246	0.25	25.37	25.36	25.37
GOVERNMENT MMF												
10,000,054.800	BLACKROCK LIQ FED FD INST MMF 97MSCJP8	10,000,054.80	10,000,054.80	100.0000 ^M	10,000,054.80	0.00	5,000.03	0.050	0.05	0.55	0.55	0.55
1,938.320	GOLDMAN SACHS FIN SQ GOV'T INST MMF 97MSCJP9	1,938.32	1,938.32	100.0000 ^M	1,938.32	0.00	0.58	0.030	0.03	0.00	0.00	0.00
10,001,993.120	GOVERNMENT MMF	10,001,993.12	10,001,993.12		10,001,993.12	0.00	5,001	0.050	0.05	0.55	0.55	0.55
468,778,164.910	TOTAL MONEY MARKET	468,778,164.91	468,778,164.91		468,778,164.91	0.00	1,133,590	0.242	0.24	25.93	25.92	25.92

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Current Data & Mfact date of 9/30/2020
CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
YANKEE CD												
Certificate of Depos												
15,000,000.000	BANK OF NOVA SCOTIA YCD 11/04/2020 06417MEK	14,999,700.00	14,999,971.98	99.9998 †	14,999,971.98	0.00	56,812.50	0.379	0.38	0.83	0.83	0.83
15,000,000.000	Certificate of Depos	14,999,700.00	14,999,971.98		14,999,971.98	0.00	56,812	0.379	0.38	0.83	0.83	0.83
YANKEE CD												
25,000,000.000	CHINATRUST COMM BK YCD 02/25/2021 12647XMP	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	97,500.00	0.390	0.39	1.38	1.38	1.38
25,000,000.000	SUMITOMO MITSUI BANK YCD 01/28/2021 86565CMK	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	75,000.00	0.300	0.30	1.38	1.38	1.38
50,000,000.000	YANKEE CD	50,000,000.00	50,000,000.00		50,000,000.00	0.00	172,500	0.345	0.34	2.77	2.76	2.76
65,000,000.000	TOTAL YANKEE CD	64,999,700.00	64,999,971.98		64,999,971.98	0.00	229,313	0.353	0.35	3.59	3.59	3.59
YANKEE CD FRN												
YANKEE CD FRN												
40,000,000.000	BANK OF MONTREAL YCD FRN 08/13/2021 06367BRA	40,000,080.00	40,000,070.22	100.0002 †	40,000,070.22	0.00	121,900.00	0.305	0.30	2.21	2.21	2.21
25,000,000.000	BANK OF MONTREAL YCD FRN 09/24/2021 06367BVV	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	67,500.00	0.270	0.27	1.38	1.38	1.38
20,000,000.000	BANK OF NOVA SCOTIA YCD FRN 05/04/2021 06417GS5	20,066,501.20	20,041,806.31	100.2090 †	20,041,806.31	0.00	129,750.00	0.647	0.30	1.11	1.11	1.11
20,000,000.000	CA IMPERIAL BK COMM YCD FRN 10/23/2020 13606CBL	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	114,376.00	0.572	0.57	1.11	1.11	1.11
20,000,000.000	CA IMPERIAL BK COMM YCD FRN 07/19/2021 13606CCX	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	82,350.00	0.412	0.41	1.11	1.11	1.11
25,000,000.000	CA IMPERIAL BK COMM YCD FRN 09/17/2021 13606CGH	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	64,345.00	0.257	0.26	1.38	1.38	1.38
25,000,000.000	DNB BANK ASA	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	72,250.00	0.289	0.29	1.38	1.38	1.38

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 9/30/2020
CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
YANKEE CD FRN												
YANKEE CD FRN												
	YCD FRN 02/05/2021 23341VD3											
15,000,000.000	MIZUHO BANK LTD/NY YCD FRN 01/15/2021 60710AQC	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	52,707.00	0.351	0.35	0.83	0.83	0.83
15,000,000.000	NORDEA BANK ABP YCD FRN 03/18/2022 65558TN5	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	51,487.50	0.343	0.34	0.83	0.83	0.83
30,000,000.000	NORDEA BANK ABP YCD FRN 05/21/2021 65558TYS	30,001,500.00	30,000,972.07	100.0032 †	30,000,972.07	0.00	104,064.00	0.347	0.34	1.66	1.66	1.66
25,000,000.000	SUMITOMO MITSUI TRST YCD FRN 03/22/2021 86564GJR	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	60,000.00	0.240	0.24	1.38	1.38	1.38
5,000,000.000	SVENSKA HANDELSBANKE YCD FRN 01/04/2021 86959REM	4,987,080.60	4,995,186.89	99.9037 †	4,995,186.89	0.00	20,237.50	0.405	0.77	0.28	0.28	0.28
265,000,000.000	YANKEE CD FRN	265,055,161.80	265,038,035.49		265,038,035.49	0.00	940,967	0.355	0.33	14.66	14.65	14.65
265,000,000.000	TOTAL YANKEE CD FRN	265,055,161.80	265,038,035.49		265,038,035.49	0.00	940,967	0.355	0.33	14.66	14.65	14.65
1,807,755,959.980	TOTAL PORTFOLIO	1,808,386,330.91	1,808,136,000.29		1,808,136,000.29	0.00	7,843,862	0.434	0.38	100.00	99.96	99.98