

**Fund Portfolio Analysis**  
**Schedule of Current Positions By Category and Group.**  
**Based on Posting Date Data As Of 6/30/2021**  
**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
<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	BRITANNIA FUNDING CO CP 11/04/2021 11042LY4	24,975,854.17	24,983,375.00	99.9335 <sup>1</sup>	24,983,375.00	0.00	48,192.69	0.193	0.19	0.99	0.99	0.99
25,000,000.000	CEDAR SPRINGS CAP CALL CP 12/20/2021 15061AAP	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	45,000.00	0.180	0.18	0.99	0.99	0.99
25,000,000.000	COLLAT COMM PAPER V CP 10/13/2021 19424HXD	24,974,444.44	24,985,555.55	99.9422 <sup>1</sup>	24,985,555.55	0.00	50,729.16	0.203	0.20	0.99	0.99	0.99
7,900,000.000	COLLAT CP FLEX CO CP 10/18/2021 19423JXJ	7,890,783.33	7,894,976.91	99.9364 <sup>1</sup>	7,894,976.91	0.00	16,831.92	0.213	0.21	0.31	0.31	0.31
25,000,000.000	COLUMBIA FUNDING CO CP 10/07/2021 19767CX7	24,974,444.44	24,986,388.89	99.9456 <sup>1</sup>	24,986,388.89	0.00	50,729.19	0.203	0.20	0.99	0.99	0.99
25,000,000.000	CONCORD MINUTEMEN CA CP 09/01/2021 20632KW1	24,992,604.17	24,993,541.67	99.9742 <sup>1</sup>	24,993,541.67	0.00	38,046.88	0.152	0.15	0.99	0.99	0.99
25,000,000.000	CROWN POINT CAPITAL CALL CP 12/07/2021 22845AXR	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	45,000.00	0.180	0.18	0.99	0.99	0.99
25,000,000.000	HALKIN FINANCE LLC CP 10/01/2021 40588LX1	24,974,583.33	24,987,222.22	99.9489 <sup>1</sup>	24,987,222.22	0.00	50,729.17	0.203	0.20	0.99	0.99	0.99
25,000,000.000	HALKIN FINANCE LLC CP 10/06/2021 40588LX6	24,974,583.33	24,986,527.78	99.9461 <sup>1</sup>	24,986,527.78	0.00	50,729.19	0.203	0.20	0.99	0.99	0.99
15,000,000.000	HALKIN FINANCE LLC CP 10/08/2021 40588LX8	14,984,750.00	14,991,750.00	99.9450 <sup>1</sup>	14,991,750.00	0.00	30,437.50	0.203	0.20	0.60	0.60	0.60
25,000,000.000	IONIC CAPITAL II TR CP 03/11/2022 46221MCB	24,966,375.00	24,968,375.00	99.8735 <sup>1</sup>	24,968,375.00	0.00	45,656.25	0.183	0.18	0.99	0.99	0.99
25,000,000.000	LIME FUNDING LLC CP 08/05/2021 53262QV5	24,978,611.11	24,995,138.89	99.9806 <sup>1</sup>	24,995,138.89	0.00	50,729.17	0.203	0.20	0.99	0.99	0.99
25,000,000.000	LIME FUNDING LLC CP 10/14/2021	24,985,937.50	24,989,062.50	99.9562 <sup>1</sup>	24,989,062.50	0.00	38,046.88	0.152	0.15	0.99	0.99	0.99

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<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	53262QXE LMA AMERICAS LLC CP 09/01/2021	24,976,375.00	24,992,250.00	99.9690	24,992,250.00	0.00	45,656.25	0.183	0.18	0.99	0.99	0.99
25,000,000.000	53944QW1 LMA AMERICAS LLC CP 09/09/2021	24,974,444.44	24,990,277.78	99.9611	24,990,277.78	0.00	50,729.19	0.203	0.20	0.99	0.99	0.99
25,000,000.000	53944QW9 MACKINAC FUNDING CO CP 03/08/2022	24,970,000.00	24,972,222.22	99.8889	24,972,222.22	0.00	40,583.29	0.163	0.16	0.99	0.99	0.99
21,500,000.000	55458FC8 RIDGEFIELD FUNDING CP 08/03/2021	21,482,932.64	21,496,117.92	99.9819	21,496,117.92	0.00	42,967.61	0.200	0.20	0.85	0.85	0.85
25,000,000.000	76582JV3 RIDGEFIELD FUNDING CP 10/05/2021	24,974,861.11	24,986,666.67	99.9467	24,986,666.67	0.00	50,729.19	0.203	0.20	0.99	0.99	0.99
419,400,000.000	<b>ASSET BACKED CP</b>	419,051,584.01	419,199,449.00		419,199,449.00	0.00	791,524	0.189	0.19	16.65	16.65	16.65
419,400,000.000	<b>TOTAL ABCP FIXED RATE</b>	419,051,584.01	419,199,449.00		419,199,449.00	0.00	791,524	0.189	0.19	16.65	16.65	16.65
<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
50,000,000.000	16537YAA CHESHAM SERIES 4 INT CP 07/20/2021	50,000,000.00	50,000,000.00	100.0000	50,000,000.00	0.00	109,125.00	0.218	0.22	1.99	1.99	1.99
1,000,000.000	2284K2CR CROWN POINT CAPITAL INT CP 07/09/2021	1,000,013.00	1,000,002.31	100.0002	1,000,002.31	0.00	1,646.30	0.165	0.16	0.04	0.04	0.04
10,000,000.000	37829AGE GLENCOVE FUNDING LLC CALL CP 07/23/2021	10,000,000.00	10,000,000.00	100.0000	10,000,000.00	0.00	20,575.00	0.206	0.21	0.40	0.40	0.40
61,000,000.000	<b>ASSET BACKED CP VARIABLE</b>	61,000,013.00	61,000,002.31		61,000,002.31	0.00	131,346	0.215	0.21	2.42	2.42	2.42
61,000,000.000	<b>TOTAL ABCP VARIABLE RATE</b>	61,000,013.00	61,000,002.31		61,000,002.31	0.00	131,346	0.215	0.21	2.42	2.42	2.42
<b>US TREASURY AGENCY</b>												
<b>FED FARM CREDIT BANK</b>												

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<b>US TREASURY AGENCY</b>												
10,000,000.000	FED FARM CREDIT BANK FRN 11/16/2021 3133EKLZ	9,999,326.01	9,999,874.31	99.9987 <sup>1</sup>	9,999,874.31	0.00	15,588.00	0.156	0.16	0.40	0.40	0.40
10,000,000.000	<b>FED FARM CREDIT BANK</b>	9,999,326.01	9,999,874.31		9,999,874.31	0.00	15,588	0.156	0.16	0.40	0.40	0.40
10,000,000.000	<b>TOTAL US TREASURY AGENCY</b>	9,999,326.01	9,999,874.31		9,999,874.31	0.00	15,588	0.156	0.16	0.40	0.40	0.40
<b>COLLATERALIZED BANK</b>												
<b>BANK DEPOSITS</b>												
8,183,488.870	GWB-PROMONTORY III 98MSCQG3	8,183,488.87	8,183,488.87	100.0000 <sup>M</sup>	8,183,488.87	0.00	3,513.99	0.043	0.04	0.33	0.32	0.32
8,183,488.870	<b>BANK DEPOSITS</b>	8,183,488.87	8,183,488.87		8,183,488.87	0.00	3,514	0.043	0.04	0.33	0.32	0.32
<b>COMMERCIAL PAPER</b>												
120,356.860	US BANK NA CP SWEEP CP 07/01/2021 48606170	120,356.86	120,356.86	100.0000 <sup>M</sup>	120,356.86	0.00	12.04	0.010	0.01	0.00	0.00	0.00
120,356.860	<b>COMMERCIAL PAPER</b>	120,356.86	120,356.86		120,356.86	0.00	12	0.010	0.01	0.00	0.00	0.00
8,303,845.730	<b>TOTAL COLLATERALIZED BANK</b>	8,303,845.73	8,303,845.73		8,303,845.73	0.00	3,526	0.042	0.04	0.33	0.33	0.33
<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
19,844,000.000	APPLE INC CORP BD 02/09/2022 037833CN	19,972,874.05	19,875,227.83	100.1574 <sup>1</sup>	19,875,227.83	0.00	131,367.28	0.661	0.41	0.79	0.79	0.79
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,520,629.26	100.1682 <sup>1</sup>	7,520,629.26	0.00	38,281.79	0.509	0.32	0.30	0.30	0.30
14,450,000.000	AUST & NZ BANKING CORP BD 11/23/2021 05252ACR	14,616,415.00	14,475,438.91	100.1760 <sup>1</sup>	14,475,438.91	0.00	147,408.79	1.018	0.59	0.57	0.57	0.57
1,000,000.000	AUST & NZ BANKING CORP BD 11/21/2022 05252ADE	1,000,000.00	1,000,000.00	100.0000 <sup>1</sup>	1,000,000.00	0.00	6,392.50	0.639	0.64	0.04	0.04	0.04
3,257,000.000	BANK OF MONTREAL CORP BD 08/27/2021	3,271,924.39	3,258,789.12	100.0549 <sup>1</sup>	3,258,789.12	0.00	30,241.24	0.928	0.59	0.13	0.13	0.13

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<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
4,236,000.000	06367TJY CHEVRON CORP CORP BD 03/03/2022 166764BM	4,263,472.32	4,242,275.39	100.1481 †	4,242,275.39	0.00	25,776.06	0.608	0.39	0.17	0.17	0.17
9,374,000.000	2027A0HX COMMONWEALTH BK AUST CORP BD 09/06/2021	9,457,462.70	9,384,520.33	100.1122 †	9,384,520.33	0.00	90,060.71	0.960	0.37	0.37	0.37	0.37
22,891,000.000	2027A0JL COMMONWEALTH BK AUST CORP BD 03/10/2022	23,035,887.55	22,926,793.40	100.1564 †	22,926,793.40	0.00	189,537.48	0.827	0.60	0.91	0.91	0.91
5,000,000.000	2027A0JY COMMONWEALTH BK AUST CORP BD 03/16/2023	5,053,950.00	5,037,221.32	100.7444 †	5,037,221.32	0.00	40,900.00	0.812	0.39	0.20	0.20	0.20
20,000,000.000	30231GBA EXXON MOBIL CORP CORP BD 08/16/2022	20,029,600.00	20,011,100.00	100.0555 †	20,011,100.00	0.00	97,176.00	0.486	0.44	0.79	0.79	0.79
10,000,000.000	59217GGW MET LIFE GLOBAL FD CORP BD 01/07/2024	10,011,300.00	10,010,122.69	100.1012 †	10,010,122.69	0.00	37,000.00	0.370	0.33	0.40	0.40	0.40
25,000,000.000	58989VAA MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,058,650.00	25,030,429.07	100.1217 †	25,030,429.07	0.00	150,000.00	0.599	0.52	0.99	0.99	0.99
5,000,000.000	6325C0DF NATL AUSTRALIA BK CORP BD 07/12/2021	5,069,100.00	5,000,916.89	100.0183 †	5,000,916.89	0.00	59,387.50	1.188	0.64	0.20	0.20	0.20
10,825,000.000	6325C0DW NATL AUSTRALIA BK CORP BD 11/04/2021	10,860,000.00	10,833,497.11	100.0785 †	10,833,497.11	0.00	95,869.45	0.885	0.66	0.43	0.43	0.43
2,000,000.000	64952WCR NEW YORK LIFE GLOBAL CORP BD 06/10/2022	2,008,480.00	2,002,706.05	100.1353 †	2,002,706.05	0.00	12,960.00	0.647	0.51	0.08	0.08	0.08
7,000,000.000	64952WCZ NEW YORK LIFE GLOBAL CORP BD 08/06/2021	7,013,410.00	7,013,510.27	100.1930 †	7,013,510.27	0.00	34,676.60	0.494	-1.38	0.28	0.28	0.28
1,000,000.000	64952WDJ NEW YORK LIFE GLOBAL CORP BD 07/12/2022	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	6,277.50	0.628	0.63	0.04	0.04	0.04
9,869,000.000	NEW YORK LIFE GLOBAL	9,858,579.77	9,858,579.77	99.8944 †	9,858,579.77	0.00	45,989.54	0.466	0.65	0.39	0.39	0.39

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<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
	CORP BD 01/21/2022 64952WDK											
13,000,000.000	NEW YORK LIFE GLOBAL CORP BD 01/10/2023 64952WDM	13,025,090.00	13,013,158.10	100.1012 ↓	13,013,158.10	0.00	60,807.50	0.467	0.40	0.52	0.52	0.52
23,990,000.000	NEW YORK LIFE GLOBAL CORP BD 10/21/2023 64952WDV	24,041,456.60	24,036,091.98	100.1921 ↓	24,036,091.98	0.00	98,359.00	0.409	0.33	0.95	0.95	0.95
5,150,000.000	NEW YORK LIFE GLOBAL CORP BD 04/26/2024 64952WEC	5,153,748.50	5,153,748.50	100.0728 ↓	5,153,748.50	0.00	18,540.00	0.360	0.33	0.20	0.20	0.20
2,021,000.000	TORONTO DOMINION BK CORP BD 07/13/2021 89114QBM	2,048,849.38	2,021,443.23	100.0219 ↓	2,021,443.23	0.00	21,978.38	1.087	0.48	0.08	0.08	0.08
1,435,000.000	TOYOTA MOTOR CREDIT CORP BD 01/11/2022 89236TDQ	1,447,312.30	1,437,369.63	100.1651 ↓	1,437,369.63	0.00	12,595.71	0.876	0.57	0.06	0.06	0.06
4,000,000.000	TOYOTA MOTOR CREDIT CORP BD 05/17/2022 89236TFD	4,015,400.00	4,005,690.53	100.1423 ↓	4,005,690.53	0.00	22,235.20	0.555	0.40	0.16	0.16	0.16
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	14,692.50	0.490	0.49	0.12	0.12	0.12
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	2,852.50	0.285	0.29	0.04	0.04	0.04
25,000,000.000	US BANK NA CINCINNAT CORP BD 11/16/2021 90331HNY	25,065,500.00	25,010,864.18	100.0435 ↓	25,010,864.18	0.00	133,970.00	0.536	0.42	0.99	0.99	0.99
10,500,000.000	US BANK NA CINCINNAT CORP BD 05/23/2022 90331HPD	10,505,940.00	10,501,859.13	100.0177 ↓	10,501,859.13	0.00	61,963.65	0.590	0.57	0.42	0.42	0.42
10,000,000.000	WESTPAC BANKING CORP CORP BD 08/19/2021 961214DB	10,096,600.00	10,005,117.19	100.0512 ↓	10,005,117.19	0.00	99,963.00	0.999	0.63	0.40	0.40	0.40
277,350,000.000	<b>CORPORATE BOND</b>	278,532,714.20	277,667,099.88		277,667,099.88	0.00	1,787,260	0.644	0.43	11.03	11.03	11.03

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<b>Corporate Bonds</b>												
277,350,000.000	<b>TOTAL Corporate Bonds</b>	278,532,714.20	277,667,099.88		277,667,099.88	0.00	1,787,260	0.644	0.43	11.03	11.03	11.03
<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
25,000,000.000	CA IMPERIAL BK COMM CP 12/16/2021 13608AZG	24,966,805.56	24,976,666.67	99.9067 †	24,976,666.67	0.00	50,729.16	0.203	0.20	0.99	0.99	0.99
25,000,000.000	DNB BANK ASA CP 03/28/2022 2332K1CU	24,967,888.89	24,968,125.00	99.8725 †	24,968,125.00	0.00	43,119.59	0.173	0.17	0.99	0.99	0.99
50,000,000.000	GOLDMAN SACHS INTL CP 08/23/2021 38150TVP	49,987,625.00	49,989,326.39	99.9787 †	49,989,326.39	0.00	73,557.38	0.147	0.15	1.99	1.98	1.99
15,000,000.000	MACQUARIE BANK LTD CP 10/25/2021 55607KXR	14,986,500.00	14,991,300.00	99.9420 †	14,991,300.00	0.00	27,393.75	0.183	0.18	0.60	0.60	0.60
50,000,000.000	NATIXIS NY BRANCH CP 11/01/2021 63873JY1	49,946,388.89	49,965,833.33	99.9317 †	49,965,833.33	0.00	101,458.31	0.203	0.20	1.98	1.98	1.98
10,000,000.000	NATL BANK OF CANADA CP 07/15/2021 63307LUF	9,981,866.67	9,999,066.67	99.9907 †	9,999,066.67	0.00	24,350.00	0.244	0.22	0.40	0.40	0.40
15,000,000.000	SOCIETE GENERALE CP 10/05/2021 83369BX5	14,985,750.00	14,992,400.00	99.9493 †	14,992,400.00	0.00	28,915.63	0.193	0.19	0.60	0.60	0.60
25,000,000.000	UNITED OVERSEAS BANK CP 03/02/2022 91127QC2	24,972,083.33	24,974,583.33	99.8983 †	24,974,583.33	0.00	38,046.88	0.152	0.15	0.99	0.99	0.99
50,000,000.000	UNITED OVERSEAS BANK CP 03/09/2022 91127QC9	49,943,229.17	49,947,708.34	99.8954 †	49,947,708.34	0.00	76,093.81	0.152	0.15	1.98	1.98	1.98
265,000,000.000	<b>COMMERCIAL PAPER</b>	264,738,137.51	264,805,009.73		264,805,009.73	0.00	463,664	0.175	0.17	10.52	10.51	10.52
<b>OTHER COMMERCIAL PAP</b>												
20,000,000.000	AUST & NZ BANKING INT CP 09/16/2021 05253MNF	20,000,936.92	20,000,198.19	100.0010 †	20,000,198.19	0.00	27,600.00	0.138	0.13	0.79	0.79	0.79
15,000,000.000	BANK OF NOVA SCOTIA INT CP 08/10/2021	15,000,330.00	15,000,036.97	100.0002 †	15,000,036.97	0.00	28,800.00	0.192	0.19	0.60	0.60	0.60

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<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
15,000,000.000	06417LQB CHESHAM SERIES 4 INT CP 08/16/2021 16537YAB	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	23,119.50	0.156	0.16	0.60	0.60	0.60
50,000,000.000	MACQUARIE BANK LTD INT CP 08/16/2021 55607NHS	50,000,000.00	50,000,000.00	100.0000 †	50,000,000.00	0.00	77,940.00	0.156	0.16	1.99	1.99	1.99
25,000,000.000	NATL AUSTRALIA BANK INT CP 08/13/2021 63254GPA	25,001,000.00	25,000,119.44	100.0005 †	25,000,119.44	0.00	45,062.50	0.180	0.18	0.99	0.99	0.99
25,000,000.000	NATL AUSTRALIA BANK INT CP 07/28/2021 63254GPK	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	56,000.00	0.224	0.22	0.99	0.99	0.99
40,000,000.000	NATL BANK OF CANADA INT CP 08/18/2021 63307NFC	40,001,880.00	40,001,880.00	100.0047 †	40,001,880.00	0.00	74,052.00	0.185	0.15	1.59	1.59	1.59
25,000,000.000	ROYAL BANK OF CANADA INT CP 06/24/2022 78014XGU	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	50,000.00	0.200	0.20	0.99	0.99	0.99
25,000,000.000	ROYAL BANK OF CANADA INT CP 10/29/2020 78015M2H	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	75,000.00	0.300	0.30	0.99	0.99	0.99
25,000,000.000	SOCIETE GENERALE INT CP 10/28/2021 83368YGE	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	58,500.00	0.234	0.23	0.99	0.99	0.99
25,000,000.000	SOCIETE GENERALE INT CP 11/01/2021 83368YGH	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	56,407.50	0.226	0.23	0.99	0.99	0.99
25,000,000.000	SVENSKA HANDELSBANKE INT CP 07/01/2021 86960LBE	25,001,785.63	25,000,000.00	100.0000 †	25,000,000.00	0.00	77,907.50	0.312	0.31	0.99	0.99	0.99
20,000,000.000	SVENSKA HANDELSBANKE INT CP 10/19/2021 86960LBV	19,998,669.34	19,999,580.59	99.9979 †	19,999,580.59	0.00	47,950.00	0.240	0.25	0.79	0.79	0.79
25,000,000.000	TORONTO DOMINION BK INT CP 05/03/2022 89120DSZ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	62,500.00	0.250	0.25	0.99	0.99	0.99
25,000,000.000	TORONTO DOMINION BK	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	57,500.00	0.230	0.23	0.99	0.99	0.99

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Posting Date Data As Of 6/30/2021  
 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
<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
25,000,000.000	INT CP 05/19/2022 89120DT4 TORONTO DOMINION BK	25,000,000.00	25,000,000.00	100.0000 <sup>I</sup>	25,000,000.00	0.00	50,000.00	0.200	0.20	0.99	0.99	0.99
50,000,000.000	INT CP 06/23/2022 89120DT9 TOYOTA MOTOR CREDIT	50,000,000.00	50,000,000.00	100.0000 <sup>I</sup>	50,000,000.00	0.00	98,565.00	0.197	0.20	1.99	1.99	1.99
55,000,000.000	INT CP 01/24/2022 89233BBL WESTPAC BANKING CORP	55,000,000.00	55,000,000.00	100.0000 <sup>I</sup>	55,000,000.00	0.00	114,262.50	0.208	0.21	2.18	2.18	2.18
515,000,000.000	INT CP 01/10/2022 9612C4M8 <b>OTHER COMMERCIAL PAP</b>	515,004,601.89	515,001,815.19		515,001,815.19	0.00	1,081,167	0.210	0.21	20.45	20.45	20.45
780,000,000.000	<b>TOTAL Commercial Paper</b>	779,742,739.40	779,806,824.92		779,806,824.92	0.00	1,544,831	0.198	0.20	30.97	30.96	30.97
<b>MONEY MARKET</b>												
<b>COLORADO SURPLUS ASSET FD TR FD</b>												
625,789,076.790	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	625,789,076.79	625,789,076.79	100.0000 <sup>M</sup>	625,789,076.79	0.00	876,104.71	0.140	0.14	24.85	24.85	24.85
625,789,076.790	<b>COLORADO SURPLUS ASSET FD TR FD</b>	625,789,076.79	625,789,076.79		625,789,076.79	0.00	876,105	0.140	0.14	24.85	24.85	24.85
<b>GOVERNMENT MMF</b>												
11,004,544.240	FIRST AMERICAN FUNDS GOVT MMF FGXXX 31846V33	11,004,544.24	11,004,544.24	100.0000 <sup>M</sup>	11,004,544.24	0.00	2,859.86	0.026	0.03	0.44	0.44	0.44
11,004,544.240	<b>GOVERNMENT MMF</b>	11,004,544.24	11,004,544.24		11,004,544.24	0.00	2,860	0.026	0.03	0.44	0.44	0.44
636,793,621.030	<b>TOTAL MONEY MARKET</b>	636,793,621.03	636,793,621.03		636,793,621.03	0.00	878,965	0.138	0.14	25.29	25.29	25.29
<b>YANKEE CD</b>												
<b>YANKEE CD</b>												
10,000,000.000	MIZUHO BANK LTD/NY YCD 08/19/2021 60710AWJ	9,999,998.88	9,999,999.71	100.0000 <sup>I</sup>	9,999,999.71	0.00	20,000.00	0.200	0.20	0.40	0.40	0.40
25,000,000.000	MIZUHO BANK LTD/NY	24,999,998.28	24,999,998.28	100.0000 <sup>I</sup>	24,999,998.28	0.00	52,500.00	0.210	0.21	0.99	0.99	0.99



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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
<b>YANKEE CD</b>												
<b>YANKEE CD</b>												
25,000,000.000	YCD 08/27/2021 60710AWQ MIZUHO BANK LTD/NY	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	57,500.00	0.230	0.23	0.99	0.99	0.99
60,000,000.000	YCD 11/16/2021 60710AYJ <b>YANKEE CD</b>	59,999,997.16	59,999,997.99		59,999,997.99	0.00	130,000	0.217	0.22	2.38	2.38	2.38
60,000,000.000	<b>TOTAL YANKEE CD</b>	59,999,997.16	59,999,997.99		59,999,997.99	0.00	130,000	0.217	0.22	2.38	2.38	2.38
<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
40,000,000.000	BANK OF MONTREAL YCD FRN 08/13/2021 06367BRA	40,000,080.00	40,000,009.56	100.0000 †	40,000,009.56	0.00	80,100.00	0.200	0.20	1.59	1.59	1.59
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	62,500.00	0.250	0.25	0.99	0.99	0.99
25,000,000.000	BANK OF NOVA SCOTIA YCD FRN 02/25/2022 06417MNB	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	55,000.00	0.220	0.22	0.99	0.99	0.99
25,000,000.000	BANK OF NOVA SCOTIA YCD FRN 05/11/2022 06417MPH	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	57,500.00	0.230	0.23	0.99	0.99	0.99
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	65,950.00	0.330	0.33	0.79	0.79	0.79
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	38,687.50	0.155	0.15	0.99	0.99	0.99
15,000,000.000	NORDEA BANK ABP YCD FRN 03/10/2022 65558TL5	14,995,350.00	14,997,684.19	99.9846 †	14,997,684.19	0.00	35,700.00	0.238	0.26	0.60	0.60	0.60
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	35,175.00	0.234	0.23	0.60	0.60	0.60
25,000,000.000	ROYAL BANK OF CANADA YCD FRN 02/23/2022 78012UG6	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	45,032.50	0.180	0.18	0.99	0.99	0.99

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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
<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
25,000,000.000	SUMITOMO MITSUI BANK YCD FRN 11/12/2021 86565CQ5	24,999,999.89	24,999,999.89	100.0000 <sup>1</sup>	24,999,999.89	0.00	50,000.00	0.200	0.20	0.99	0.99	0.99
25,000,000.000	SUMITOMO MITSUI BANK YCD FRN 08/10/2021 86565CYP	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	40,500.00	0.162	0.16	0.99	0.99	0.99
265,000,000.000	<b>YANKEE CD FRN</b>	264,995,429.89	264,997,693.64		264,997,693.64	0.00	566,145	0.214	0.21	10.53	10.52	10.52
265,000,000.000	<b>TOTAL YANKEE CD FRN</b>	264,995,429.89	264,997,693.64		264,997,693.64	0.00	566,145	0.214	0.21	10.53	10.52	10.52
2,517,847,466.760	<b>TOTAL PORTFOLIO</b>	2,518,419,270.43	2,517,768,408.81		2,517,768,408.81	0.00	5,849,184	0.232	0.21	100.00	99.98	99.99