

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 12/31/2021
 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
ABCP FIXED RATE												
ASSET BACKED CP												
25,000,000.000	BRITANNIA FUNDING CO CP 01/10/2022 11042MAA	24,979,888.89	24,999,000.00	99.9960 I	24,999,000.00	0.00	40,583.33	0.162	0.16	0.92	0.92	0.92
25,000,000.000	BRITANNIA FUNDING CO CP 02/15/2022 11042MBF	24,979,666.67	24,995,000.00	99.9800 I	24,995,000.00	0.00	40,583.32	0.162	0.16	0.92	0.92	0.92
26,600,000.000	BRITANNIA FUNDING CO CP 02/24/2022 11042MBQ	26,576,133.89	26,593,217.00	99.9745 I	26,593,217.00	0.00	45,879.46	0.173	0.17	0.98	0.98	0.98
25,000,000.000	CEDAR SPRINGS CAP CP 03/14/2022 15060YCE	24,978,868.06	24,991,500.00	99.9660 I	24,991,500.00	0.00	43,119.78	0.173	0.17	0.92	0.92	0.92
25,000,000.000	CEDAR SPRINGS CAP CALL CP 06/10/2022 15061AAU	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	100,000.00	0.400	0.40	0.92	0.92	0.92
50,000,000.000	CHESHAM FINANCE LLC CP 01/06/2022 16536JA6	49,980,625.00	49,998,958.33	99.9979 I	49,998,958.33	0.00	76,093.74	0.152	0.15	1.84	1.84	1.84
50,000,000.000	CHESHAM FINANCE LLC CP 01/14/2022 16536JAE	49,982,291.67	49,997,291.67	99.9946 I	49,997,291.67	0.00	76,093.75	0.152	0.15	1.84	1.84	1.84
25,000,000.000	COLLAT COMM PAPER V CP 05/12/2022 19424JEC	24,968,576.39	24,977,256.95	99.9090 I	24,977,256.95	0.00	63,411.49	0.254	0.25	0.92	0.92	0.92
25,000,000.000	CONCORD MINUTEMEN CP 03/01/2022 20632LC1	24,976,250.00	24,992,625.00	99.9705 I	24,992,625.00	0.00	45,656.25	0.183	0.18	0.92	0.92	0.92
25,000,000.000	CROWN POINT CAPITAL CALL CP 05/03/2022 22845AB2	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	70,000.00	0.280	0.28	0.92	0.92	0.92
25,000,000.000	CROWN POINT CAPITAL CALL CP 02/11/2022 22845AYX	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	47,500.00	0.190	0.19	0.92	0.92	0.92
30,000,000.000	HALKIN FINANCE LLC CP 04/01/2022 40588MD1	29,974,216.67	29,987,250.00	99.9575 I	29,987,250.00	0.00	51,743.74	0.173	0.17	1.10	1.10	1.10
25,000,000.000	INSTIT SEC D FNDG LLC CP 01/05/2022	24,989,583.33	24,999,583.33	99.9983 I	24,999,583.33	0.00	38,046.88	0.152	0.15	0.92	0.92	0.92

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ABCP FIXED RATE												
ASSET BACKED CP												
25,000,000.000	45779QA5 IONIC CAPITAL II TR CP 03/04/2022	24,981,892.36	24,992,465.28	99.9699 I	24,992,465.28	0.00	44,388.03	0.178	0.17	0.92	0.92	0.92
50,000,000.000	46221MC4 IONIC CAPITAL II TR CP 03/11/2022	49,937,000.00	49,982,750.00	99.9655 I	49,982,750.00	0.00	91,312.50	0.183	0.18	1.84	1.84	1.84
9,590,000.000	46221MCB LMA AMERICAS LLC CP 05/31/2022	9,574,522.81	9,576,014.59	99.8542 I	9,576,014.59	0.00	34,054.54	0.356	0.35	0.35	0.35	0.35
25,000,000.000	53944REX MACKINAC FUNDING CO CP 03/08/2022	24,970,000.00	24,992,666.67	99.9707 I	24,992,666.67	0.00	40,583.34	0.162	0.16	0.92	0.92	0.92
25,000,000.000	55458FC8 REGATTA FUNDING CO CP 01/26/2022	24,977,250.00	24,996,875.00	99.9875 I	24,996,875.00	0.00	45,656.25	0.183	0.18	0.92	0.92	0.92
25,000,000.000	75888XAS RIDGEFIELD FUNDING CP 03/07/2022	24,974,250.00	24,991,875.00	99.9675 I	24,991,875.00	0.00	45,656.25	0.183	0.18	0.92	0.92	0.92
11,018,000.000	76582KC7 RIDGEFIELD FUNDING CP 04/05/2022	11,008,758.65	11,013,253.08	99.9569 I	11,013,253.08	0.00	18,444.84	0.167	0.17	0.41	0.41	0.41
25,000,000.000	76582KD5 RIDGEFIELD FUNDING CP 05/02/2022	24,970,930.56	24,980,673.61	99.9227 I	24,980,673.61	0.00	58,338.51	0.234	0.23	0.92	0.92	0.92
15,000,000.000	76582KE2 WASHINGTON MORGAN CALL CP 06/09/2022	14,997,812.50	14,998,012.50	99.9868 I	14,998,012.50	0.00	52,500.00	0.350	0.38	0.55	0.55	0.55
592,208,000.000	93930N2H ASSET BACKED CP	591,778,517.45	592,056,268.01		592,056,268.01	0.00	1,169,646	0.198	0.20	21.78	21.78	21.78
592,208,000.000	TOTAL ABCP FIXED RATE	591,778,517.45	592,056,268.01		592,056,268.01	0.00	1,169,646	0.198	0.20	21.78	21.78	21.78
ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												
50,000,000.000	16537YAC CHESHAM SERIES 4 INT CP 01/20/2022	50,000,000.00	50,000,000.00	100.0000 I	50,000,000.00	0.00	80,750.00	0.162	0.16	1.84	1.84	1.84

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ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												
25,000,000.000	CHESHAM SERIES 4 INT CP 02/16/2022 16537YAD	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	46,250.00	0.185	0.18	0.92	0.92	0.92
25,000,000.000	CHESHAM SERIES 4 INT CP 02/28/2022 16537YAE	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	51,407.50	0.206	0.21	0.92	0.92	0.92
100,000,000.000	ASSET BACKED CP VARIABLE	100,000,000.00	100,000,000.00		100,000,000.00	0.00	178,408	0.178	0.18	3.68	3.68	3.68
100,000,000.000	TOTAL ABCP VARIABLE RATE	100,000,000.00	100,000,000.00		100,000,000.00	0.00	178,408	0.178	0.18	3.68	3.68	3.68
COLLATERALIZED BANK												
BANK DEPOSITS												
8,187,465.430	GWB-PROMONTORY III 98MSCQG3	8,187,465.43	8,187,465.43	100.0000	8,187,465.43	0.00	1,924.05	0.024	0.02	0.30	0.30	0.30
8,187,465.430	BANK DEPOSITS	8,187,465.43	8,187,465.43		8,187,465.43	0.00	1,924	0.024	0.02	0.30	0.30	0.30
COMMERCIAL PAPER												
120,362.970	US BANK NA CP SWEEP CP 06/01/2022 48606273	120,362.97	120,362.97	100.0000	120,362.97	0.00	12.04	0.010	0.01	0.00	0.00	0.00
120,362.970	COMMERCIAL PAPER	120,362.97	120,362.97		120,362.97	0.00	12	0.010	0.01	0.00	0.00	0.00
8,307,828.400	TOTAL COLLATERALIZED BANK	8,307,828.40	8,307,828.40		8,307,828.40	0.00	1,936	0.023	0.02	0.31	0.31	0.31
Corporate Bonds												
CORPORATE BOND												
19,844,000.000	APPLE INC CORP BD 02/09/2022 037833CN	19,972,874.05	19,849,461.37	100.0275 I	19,849,461.37	0.00	127,547.31	0.643	0.39	0.73	0.73	0.73
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,513,228.67	100.0696 I	7,513,228.67	0.00	37,502.46	0.499	0.31	0.28	0.28	0.28
1,000,000.000	AUST & NZ BANKING CORP BD 11/21/2022 05252ADE	1,000,000.00	1,000,000.00	100.0000 I	1,000,000.00	0.00	6,496.30	0.650	0.65	0.04	0.04	0.04
4,236,000.000	CHEVRON CORP	4,263,472.32	4,237,562.44	100.0369 I	4,237,562.44	0.00	27,730.13	0.654	0.44	0.16	0.16	0.16

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Corporate Bonds												
CORPORATE BOND												
	CORP BD 03/03/2022 166764BM											
22,891,000.000	COMMONWEALTH BK AUST CORP BD 03/10/2022 2027A0JL	23,035,887.55	22,900,658.54	100.0422 I	22,900,658.54	0.00	206,133.45	0.900	0.68	0.84	0.84	0.84
5,000,000.000	COMMONWEALTH BK AUST CORP BD 03/16/2023 2027A0JY	5,053,950.00	5,026,228.18	100.5246 I	5,026,228.18	0.00	45,544.00	0.906	0.48	0.18	0.18	0.18
20,000,000.000	EXXON MOBIL CORP CORP BD 08/16/2022 30231GBA	20,029,600.00	20,006,130.65	100.0307 I	20,006,130.65	0.00	97,000.00	0.485	0.44	0.74	0.74	0.74
10,000,000.000	MET LIFE GLOBAL FDG CORP BD 01/07/2024 59217GGW	10,011,300.00	10,008,098.15	100.0810 I	10,008,098.15	0.00	37,000.00	0.370	0.33	0.37	0.37	0.37
25,000,000.000	MET TOWER GLOBAL FDG CORP BD 01/17/2023 58989VAA	25,058,650.00	25,020,519.42	100.0821 I	25,020,519.42	0.00	150,000.00	0.600	0.52	0.92	0.92	0.92
2,000,000.000	NEW YORK LIFE GLOBAL CORP BD 06/10/2022 64952WCR	2,008,480.00	2,001,258.63	100.0629 I	2,001,258.63	0.00	14,410.00	0.720	0.58	0.07	0.07	0.07
1,000,000.000	NEW YORK LIFE GLOBAL CORP BD 07/12/2022 64952WDJ	1,000,000.00	1,000,000.00	100.0000 I	1,000,000.00	0.00	5,611.30	0.561	0.56	0.04	0.04	0.04
9,869,000.000	NEW YORK LIFE GLOBAL CORP BD 01/21/2022 64952WDK	9,858,579.77	9,858,579.77	99.8944 I	9,858,579.77	0.00	40,413.56	0.410	2.22	0.36	0.36	0.36
13,000,000.000	NEW YORK LIFE GLOBAL CORP BD 01/10/2023 64952WDM	13,025,090.00	13,008,819.23	100.0678 I	13,008,819.23	0.00	52,146.90	0.401	0.34	0.48	0.48	0.48
23,990,000.000	NEW YORK LIFE GLOBAL CORP BD 10/21/2023 64952WDV	24,041,456.60	24,026,019.62	100.1501 I	24,026,019.62	0.00	98,359.00	0.409	0.33	0.88	0.88	0.88
5,150,000.000	NEW YORK LIFE GLOBAL CORP BD 04/26/2024 64952WEC	5,153,748.50	5,153,748.50	100.0728 I	5,153,748.50	0.00	18,540.00	0.360	0.33	0.19	0.19	0.19
1,435,000.000	TOYOTA MOTOR CREDIT CORP BD 01/11/2022 89236TDQ	1,447,312.30	1,435,122.15	100.0085 I	1,435,122.15	0.00	11,639.72	0.811	0.53	0.05	0.05	0.05

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Corporate Bonds												
CORPORATE BOND												
4,000,000.000	TOYOTA MOTOR CREDIT CORP BD 05/17/2022 89236TFD	4,015,400.00	4,002,418.48	100.0605 I	4,002,418.48	0.00	22,315.20	0.558	0.40	0.15	0.15	0.15
10,500,000.000	US BANK NA CINCINNAT CORP BD 05/23/2022 90331HPD	10,505,940.00	10,500,809.81	100.0077 I	10,500,809.81	0.00	63,420.00	0.604	0.58	0.39	0.39	0.39
186,423,000.000	CORPORATE BOND	187,033,452.73	186,548,663.61		186,548,663.61	0.00	1,061,809	0.569	0.55	6.86	6.86	6.86
186,423,000.000	TOTAL Corporate Bonds	187,033,452.73	186,548,663.61		186,548,663.61	0.00	1,061,809	0.569	0.55	6.86	6.86	6.86
Commercial Paper												
COMMERCIAL PAPER												
25,000,000.000	AUST & NZ BANKING CP 10/17/2022 05253CKH	24,928,104.17	24,941,798.61	99.7672 I	24,941,798.61	0.00	73,557.27	0.295	0.29	0.92	0.92	0.92
25,000,000.000	AUST & NZ BANKING CP 10/21/2022 05253CKM	24,925,416.67	24,938,958.34	99.7558 I	24,938,958.34	0.00	76,093.77	0.305	0.30	0.92	0.92	0.92
25,000,000.000	BANK OF NOVA SCOTIA CP 09/01/2022 06417KJ1	24,949,305.56	24,966,250.00	99.8650 I	24,966,250.00	0.00	50,729.15	0.203	0.20	0.92	0.92	0.92
14,225,000.000	COMMONWEALTH BK AUST CP 06/17/2022 20272EFH	14,203,781.04	14,205,203.54	99.8608 I	14,205,203.54	0.00	43,297.34	0.305	0.30	0.52	0.52	0.52
45,500,000.000	DBS BANK LTD CP 06/08/2022 23305EF8	45,427,907.78	45,438,094.72	99.8639 I	45,438,094.72	0.00	143,106.92	0.315	0.31	1.67	1.67	1.67
50,000,000.000	DNB BANK ASA CP 03/28/2022 2332K1CU	49,936,013.89	49,979,694.44	99.9594 I	49,979,694.44	0.00	86,239.57	0.173	0.17	1.84	1.84	1.84
12,050,000.000	MACQUARIE BANK LTD CP 02/08/2022 55607LB8	12,040,713.13	12,048,028.49	99.9836 I	12,048,028.49	0.00	18,949.90	0.157	0.16	0.44	0.44	0.44
25,000,000.000	MACQUARIE BANK LTD CP 02/17/2022 55607LBH	24,980,937.50	24,995,104.17	99.9804 I	24,995,104.17	0.00	38,046.88	0.152	0.15	0.92	0.92	0.92
25,000,000.000	MACQUARIE BANK LTD	24,981,378.47	24,993,649.30	99.9746 I	24,993,649.30	0.00	39,315.09	0.157	0.15	0.92	0.92	0.92

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Commercial Paper												
COMMERCIAL PAPER												
	CP 03/01/2022 55607LC1											
25,000,000.000	MACQUARIE BANK LTD	24,967,881.94	24,978,993.05	99.9160 I	24,978,993.05	0.00	63,411.45	0.254	0.25	0.92	0.92	0.92
	CP 05/02/2022 55607LE2											
15,000,000.000	NATL AUSTRALIA BK	14,937,116.67	14,944,266.67	99.6284 I	14,944,266.67	0.00	66,962.50	0.448	0.45	0.55	0.55	0.55
	CP 11/01/2022 63254FL1											
25,000,000.000	ROYAL BANK OF CANADA	24,899,444.44	24,911,944.44	99.6478 I	24,911,944.44	0.00	101,458.33	0.407	0.41	0.92	0.92	0.92
	CP 11/14/2022 78015DLE											
10,000,000.000	SOCIETE GENERALE	9,991,333.33	9,996,044.44	99.9604 I	9,996,044.44	0.00	16,233.33	0.162	0.16	0.37	0.37	0.37
	CP 03/31/2022 83369CCX											
25,000,000.000	SUMITOMO MITSUI BANK	24,973,055.56	24,983,055.56	99.9322 I	24,983,055.56	0.00	50,729.17	0.203	0.20	0.92	0.92	0.92
	CP 05/03/2022 86562LE3											
25,000,000.000	SVENSKA HANDELSBANKE	24,940,333.33	24,953,500.00	99.8140 I	24,953,500.00	0.00	60,875.02	0.244	0.24	0.92	0.92	0.92
	CP 10/07/2022 86960KK7											
25,000,000.000	SVENSKA HANDELSBANKE	24,937,326.39	24,950,868.06	99.8035 I	24,950,868.06	0.00	63,411.47	0.254	0.25	0.92	0.92	0.92
	CP 10/11/2022 86960KKB											
25,100,000.000	SVENSKA HANDELSBANKE	25,033,485.00	25,047,157.53	99.7895 I	25,047,157.53	0.00	67,485.02	0.269	0.27	0.92	0.92	0.92
	CP 10/14/2022 86960KKE											
25,000,000.000	UNITED OVERSEAS BANK	24,972,083.33	24,993,750.00	99.9750 I	24,993,750.00	0.00	38,046.88	0.152	0.15	0.92	0.92	0.92
	CP 03/02/2022 91127QC2											
50,000,000.000	UNITED OVERSEAS BANK	49,943,229.17	49,986,041.66	99.9721 I	49,986,041.66	0.00	76,093.73	0.152	0.15	1.84	1.84	1.84
	CP 03/09/2022 91127QC9											
496,875,000.000	COMMERCIAL PAPER	495,968,847.37	496,252,403.02		496,252,403.02	0.00	1,174,043	0.237	0.23	18.26	18.26	18.26
OTHER COMMERCIAL PAP												
25,000,000.000	CA IMPERIAL BK COMM INT CP 06/01/2022	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	42,500.00	0.170	0.17	0.92	0.92	0.92

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Commercial Paper												
OTHER COMMERCIAL PAP												
25,000,000.000	13608CLR ROYAL BANK OF CANADA INT CP 06/24/2022 78014XGU	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	50,000.00	0.200	0.20	0.92	0.92	0.92
25,000,000.000	ROYAL BANK OF CANADA INT CP 08/03/2022 78015M4A	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	47,720.00	0.191	0.19	0.92	0.92	0.92
25,000,000.000	TORONTO DOMINION BK INT CP 05/03/2022 89120DSZ	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	62,500.00	0.250	0.25	0.92	0.92	0.92
25,000,000.000	TORONTO DOMINION BK INT CP 05/19/2022 89120DT4	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	57,500.00	0.230	0.23	0.92	0.92	0.92
25,000,000.000	TORONTO DOMINION BK INT CP 06/23/2022 89120DT9	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	50,000.00	0.200	0.20	0.92	0.92	0.92
25,000,000.000	TORONTO DOMINION BK INT CP 07/21/2022 89120DTF	24,997,689.25	24,998,601.02	99.9944 I	24,998,601.02	0.00	47,500.00	0.190	0.20	0.92	0.92	0.92
50,000,000.000	TOYOTA MOTOR CREDIT INT CP 01/24/2022 89233BBL	50,000,000.00	50,000,000.00	100.0000 I	50,000,000.00	0.00	74,315.00	0.149	0.15	1.84	1.84	1.84
55,000,000.000	WESTPAC BANKING CORP INT CP 01/10/2022 9612C4M8	55,000,000.00	55,000,000.00	100.0000 I	55,000,000.00	0.00	77,621.50	0.141	0.14	2.02	2.02	2.02
280,000,000.000	OTHER COMMERCIAL PAP	279,997,689.25	279,998,601.02		279,998,601.02	0.00	509,657	0.182	0.18	10.30	10.30	10.30
776,875,000.000	TOTAL Commercial Paper	775,966,536.62	776,251,004.04		776,251,004.04	0.00	1,683,699	0.217	0.22	28.56	28.56	28.56
MONEY MARKET												
COLORADO SURPLUS ASSET FD TR FD												
543,604,265.440	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	543,604,265.44	543,604,265.44	100.0000	543,604,265.44	0.00	804,534.31	0.148	0.15	20.00	20.00	20.00
543,604,265.440	COLORADO SURPLUS ASSET FD TR FD	543,604,265.44	543,604,265.44		543,604,265.44	0.00	804,534	0.148	0.15	20.00	20.00	20.00
GOVERNMENT MMF												

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 12/31/2021
 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
MONEY MARKET												
11,005,928.900	FIRST AMERICAN FUNDS GOVT MMF FGXXX 31846V33	11,005,928.90	11,005,928.90	100.0000	11,005,928.90	0.00	2,861.54	0.026	0.03	0.40	0.40	0.40
11,005,928.900	GOVERNMENT MMF	11,005,928.90	11,005,928.90		11,005,928.90	0.00	2,862	0.026	0.03	0.40	0.40	0.40
554,610,194.340	TOTAL MONEY MARKET	554,610,194.34	554,610,194.34		554,610,194.34	0.00	807,396	0.146	0.15	20.41	20.40	20.41
YANKEE CD												
YANKEE CD												
10,000,000.000	BANK OF MONTREAL CHI YCD 11/01/2022 06367CMJ	10,000,000.00	10,000,000.00	100.0000 I	10,000,000.00	0.00	23,000.00	0.230	0.23	0.37	0.37	0.37
10,000,000.000	MIZUHO BANK LTD/NY YCD 01/18/2022 60710RVS	9,999,999.65	9,999,999.97	100.0000 I	9,999,999.97	0.00	16,000.00	0.160	0.16	0.37	0.37	0.37
50,000,000.000	OVERSEA-CHINESE BK YCD 02/14/2022 69033MZD	49,997,016.47	49,999,389.41	99.9988 I	49,999,389.41	0.00	80,000.00	0.160	0.17	1.84	1.84	1.84
25,000,000.000	SUMITOMO MITSUI BANK YCD 02/01/2022 86565C2K	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	42,500.00	0.170	0.17	0.92	0.92	0.92
25,000,000.000	SUMITOMO MITSUI TRST YCD 05/09/2022 86564G4E	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	62,500.00	0.250	0.25	0.92	0.92	0.92
50,000,000.000	SUMITOMO MITSUI TRST YCD 05/18/2022 86564G4V	49,998,729.24	49,998,729.24	99.9975 I	49,998,729.24	0.00	125,000.00	0.250	0.26	1.84	1.84	1.84
170,000,000.000	YANKEE CD	169,995,745.36	169,998,118.62		169,998,118.62	0.00	349,000	0.205	0.21	6.26	6.25	6.25
170,000,000.000	TOTAL YANKEE CD	169,995,745.36	169,998,118.62		169,998,118.62	0.00	349,000	0.205	0.21	6.26	6.25	6.25
YANKEE CD FRN												
YANKEE CD FRN												
50,000,000.000	BANK OF MONTREAL YCD FRN 08/18/2022 06367CK6	50,000,000.00	50,000,000.00	100.0000 I	50,000,000.00	0.00	95,000.00	0.190	0.19	1.84	1.84	1.84
30,000,000.000	BANK OF MONTREAL	30,000,000.00	30,000,000.00	100.0000 I	30,000,000.00	0.00	60,000.00	0.200	0.20	1.10	1.10	1.10

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 12/31/2021
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
YANKEE CD FRN												
YANKEE CD FRN												
	YCD FRN 09/27/2022 06367CKJ											
25,000,000.000	BANK OF NOVA SCOTIA YCD FRN 02/25/2022 06417MNB	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	55,000.00	0.220	0.22	0.92	0.92	0.92
25,000,000.000	BANK OF NOVA SCOTIA YCD FRN 05/11/2022 06417MPH	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	57,500.00	0.230	0.23	0.92	0.92	0.92
35,000,000.000	BANK OF NOVA SCOTIA YCD FRN 08/05/2022 06417MRB	34,999,999.70	34,999,999.82	100.0000 I	34,999,999.82	0.00	66,500.00	0.190	0.19	1.29	1.29	1.29
25,000,000.000	CA IMPERIAL BK COMM YCD FRN 09/09/2022 13606CVG	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	50,000.00	0.200	0.20	0.92	0.92	0.92
15,000,000.000	NORDEA BANK ABP YCD FRN 03/10/2022 65558TL5	14,995,350.00	14,999,375.10	99.9958 I	14,999,375.10	0.00	46,575.00	0.311	0.33	0.55	0.55	0.55
15,000,000.000	NORDEA BANK ABP YCD FRN 03/18/2022 65558TN5	15,000,000.00	15,000,000.00	100.0000 I	15,000,000.00	0.00	48,544.50	0.324	0.32	0.55	0.55	0.55
50,000,000.000	NORDEA BANK ABP NY YCD FRN 08/19/2022 65558UFG	50,000,000.00	50,000,000.00	100.0000 I	50,000,000.00	0.00	93,750.00	0.188	0.19	1.84	1.84	1.84
25,000,000.000	ROYAL BANK OF CANADA YCD FRN 02/23/2022 78012UG6	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	48,500.00	0.194	0.19	0.92	0.92	0.92
35,000,000.000	WESTPAC BANKING CORP YCD FRN 09/01/2022 96130AKJ	35,000,000.00	35,000,000.00	100.0000 I	35,000,000.00	0.00	63,000.00	0.180	0.18	1.29	1.29	1.29
330,000,000.000	YANKEE CD FRN	329,995,349.70	329,999,374.92		329,999,374.92	0.00	684,370	0.207	0.21	12.14	12.14	12.14
330,000,000.000	TOTAL YANKEE CD FRN	329,995,349.70	329,999,374.92		329,999,374.92	0.00	684,370	0.207	0.21	12.14	12.14	12.14
2,718,424,022.740	TOTAL PORTFOLIO	2,717,687,624.60	2,717,771,451.94		2,717,771,451.94	0.00	5,936,264	0.218	0.22	100.00	99.98	100.00