

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 8/31/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3MK 0347M3MK7	ANGLESEA FUNDING LLC CP 12/19/2022	25,000,000.000	24,760,048.62	99.0375	24,759,375.00	-0.00272	-673.62
0347M3N3 0347M3N34	ANGLESEA FUNDING LLC CP 01/03/2023	25,000,000.000	24,714,972.22	98.8809	24,720,225.00	0.02125	5,252.78
04821UJE 04821UJE3	ATLANTIC ASSET SEC CP 09/14/2022	50,000,000.000	49,960,097.22	99.9072	49,953,600.00	-0.01300	-6,497.22
04821UNH 04821UNH1	ATLANTIC ASSET SEC CP 01/17/2023	25,000,000.000	24,664,583.33	98.7150	24,678,750.00	0.05744	14,166.67
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,155,000.00	96.4970	24,124,250.00	-0.12730	-30,750.00
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	100.0982	1,000,982.00	0.09820	982.00
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,990,736.11	99.6750	24,918,750.00	-0.28805	-71,986.11
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,989,583.33	99.6422	24,910,550.00	-0.31627	-79,033.33
06050TND 06050TND0	BANK OF AMERICA NA CORP BD 07/06/2023	35,000,000.000	35,000,000.00	99.9981	34,999,335.00	-0.00190	-665.00

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06367CKJ 06367CKJ5	BANK OF MONTREAL YCD FRN 09/27/2022	30,000,000.000	30,000,000.00	99.9965	29,998,950.00	-0.00350	-1,050.00
06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.5813	9,958,130.00	-0.41870	-41,870.00
06417KJ1 06417KJ18	BANK OF NOVA SCOTIA CP 09/01/2022	25,000,000.000	25,000,000.00	99.9936	24,998,400.00	-0.00640	-1,600.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.0892	50,044,600.00	0.08920	44,600.00
06744GGE 06744GGE6	BARCLAYS BANK US CCP CP 11/03/2022	25,000,000.000	24,874,875.00	99.5230	24,880,750.00	0.02362	5,875.00
06744GJP 06744GJP8	BARCLAYS BANK US CCP CP 12/01/2022	35,000,000.000	34,728,390.28	99.2223	34,727,805.00	-0.00169	-585.28
11042ML3 11042ML30	BRITANNIA FUNDING CO CP 11/03/2022	25,000,000.000	24,873,125.00	99.4949	24,873,725.00	0.00241	600.00
11042ML7 11042ML71	BRITANNIA FUNDING CO CP 11/07/2022	16,000,000.000	15,913,644.45	99.4554	15,912,864.00	-0.00490	-780.45
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	968,130.56	96.6180	966,180.00	-0.20148	-1,950.56

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12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,694,152.78	96.5244	9,652,440.00	-0.43029	-41,712.78
13606CVG 13606CVG6	CA IMPERIAL BK COMM YCD FRN 09/09/2022	25,000,000.000	25,000,000.00	100.0022	25,000,550.00	0.00220	550.00
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.9381	24,984,525.00	-0.06190	-15,475.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.9360	24,984,000.00	-0.06400	-16,000.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.0513	25,012,825.00	0.05130	12,825.00
16115WM6 16115WM61	CHARTA LLC CP 12/06/2022	25,000,000.000	24,795,333.33	99.1666	24,791,650.00	-0.01485	-3,683.33
19423KL2 19423KL28	COLLAT CP FLEX CO CP 11/02/2022	50,000,000.000	49,768,361.11	99.5055	49,752,750.00	-0.03137	-15,611.11
19424JLW 19424JLW4	COLLAT COMM PAPER V CP 11/30/2022	25,000,000.000	24,859,375.00	99.2030	24,800,750.00	-0.23583	-58,625.00
19424JND 19424JND4	COLLAT COMM PAPER V CP 01/13/2023	20,700,000.000	20,450,358.00	98.7438	20,439,966.60	-0.05081	-10,391.40

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20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0038	25,000,950.00	0.00380	950.00
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,011,710.08	100.1990	5,009,950.00	-0.03512	-1,760.08
22533UJ1 22533UJ12	CREDIT AGRICOLE CIB CP 09/01/2022	25,000,000.000	25,000,000.00	99.9936	24,998,400.00	-0.00640	-1,600.00
22533UJ9 22533UJ95	CREDIT AGRICOLE CIB CP 09/09/2022	25,000,000.000	24,990,555.56	99.9419	24,985,475.00	-0.02033	-5,080.56
23305EJ9 23305EJ95	DBS BANK LTD CP 09/09/2022	25,000,000.000	24,990,555.56	99.9417	24,985,425.00	-0.02053	-5,130.56
23305EKM 23305EKM4	DBS BANK LTD CP 10/21/2022	4,000,000.000	3,985,777.78	99.6327	3,985,308.00	-0.01179	-469.78
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,019,843.640	1,019,843.64	100.0000	1,019,843.64	0.00000	0.00
37828XJ2 37828XJ26	GLENCOVE FUNDING LLC CP 09/02/2022	25,000,000.000	24,998,819.44	99.9873	24,996,825.00	-0.00798	-1,994.44
37828XJ6 37828XJ67	GLENCOVE FUNDING LLC CP 09/06/2022	25,000,000.000	24,994,166.67	99.9613	24,990,325.00	-0.01537	-3,841.67

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37828XJ8 37828XJ83	GLENCOVE FUNDING LLC CP 09/08/2022	25,000,000.000	24,991,687.50	99.9481	24,987,025.00	-0.01866	-4,662.50
38150UJL 38150UJL6	GOLDMAN SACHS INTL CP 09/20/2022	25,000,000.000	24,970,312.50	99.8675	24,966,875.00	-0.01377	-3,437.50
38150UJU 38150UJU6	GOLDMAN SACHS INTL CP 09/28/2022	1,150,000.000	1,148,516.50	99.8105	1,147,820.75	-0.06058	-695.75
38150UK6 38150UK67	GOLDMAN SACHS INTL CP 10/06/2022	25,000,000.000	24,942,395.83	99.7500	24,937,500.00	-0.01963	-4,895.83
40588MJ1 40588MJ16	HALKIN FINANCE LLC CP 09/01/2022	25,000,000.000	25,000,000.00	99.9937	24,998,425.00	-0.00630	-1,575.00
40588MK3 40588MK30	HALKIN FINANCE LLC CP 10/03/2022	49,000,000.000	48,887,626.66	99.7667	48,885,683.00	-0.00398	-1,943.66
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,210,782.150	8,210,782.15	100.0000	8,210,782.15	0.00000	0.00
48606346 486063465	US BANK NA CP SWEEP CP 11/01/2022	10,139,581.280	10,139,581.28	100.0000	10,139,581.28	0.00000	0.00
52468KM8 52468KM81	LEGACY CAPITAL LLC CP 12/08/2022	25,000,000.000	24,782,902.78	99.1142	24,778,550.00	-0.01756	-4,352.78

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52468KMC 52468KMC2	LEGACY CAPITAL LLC CP 12/12/2022	25,000,000.000	24,775,458.34	99.0759	24,768,975.00	-0.02617	-6,483.34
52468KMF 52468KMF5	LEGACY CAPITAL LLC CP 12/15/2022	25,000,000.000	24,767,395.83	99.0469	24,761,725.00	-0.02290	-5,670.83
52468KP1 52468KP13	LEGACY CAPITAL LLC CP 02/01/2023	25,000,000.000	24,637,687.50	98.4801	24,620,025.00	-0.07169	-17,662.50
53127UJC 53127UJC5	LIBERTY STREET FDG CP 09/12/2022	25,000,000.000	24,985,486.11	99.9213	24,980,325.00	-0.02066	-5,161.11
53262RJ9 53262RJ94	LIME FUNDING LLC CP 09/09/2022	25,096,000.000	25,086,351.98	99.9414	25,081,293.74	-0.02016	-5,058.24
53262RKC 53262RKC5	LIME FUNDING LLC CP 10/12/2022	20,000,000.000	19,940,322.22	99.6925	19,938,500.00	-0.00914	-1,822.22
53262RLJ 53262RLJ9	LIME FUNDING LLC CP 11/18/2022	20,147,000.000	20,016,044.50	99.3489	20,015,822.88	-0.00111	-221.62
53944RLA 53944RLA4	LMA AMERICAS LLC CP 11/10/2022	15,000,000.000	14,915,416.67	99.4087	14,911,305.00	-0.02757	-4,111.67
53944RM5 53944RM54	LMA AMERICAS LLC CP 12/05/2022	25,000,000.000	24,848,263.89	99.1648	24,791,200.00	-0.22965	-57,063.89

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53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,734,471.39	98.4810	10,734,429.00	-0.00039	-42.39
53944RPD 53944RPD4	LMA AMERICAS LLC CP 02/13/2023	27,825,000.000	27,372,264.06	98.3442	27,364,273.65	-0.02919	-7,990.41
55458FKC 55458FKC0	MACKINAC FUNDING CO CP 10/12/2022	15,000,000.000	14,951,483.33	99.6869	14,953,035.00	0.01038	1,551.67
55458FKK 55458FKK2	MACKINAC FUNDING CO CP 10/19/2022	38,050,000.000	37,910,657.34	99.6262	37,907,769.10	-0.00762	-2,888.24
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,007,432.23	99.9615	24,990,375.00	-0.06821	-17,057.23
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,005,424.44	99.3011	9,930,110.00	-0.75274	-75,314.44
62455BL1 62455BL11	MOUNTCLIFF FUNDING CP 11/01/2022	20,000,000.000	19,901,722.22	99.5195	19,903,900.00	0.01094	2,177.78
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,988,816.67	99.5448	14,931,720.00	-0.38093	-57,096.67
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	100.0203	50,010,150.00	0.02030	10,150.00

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63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.9358	49,967,900.00	-0.06420	-32,100.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.9436	24,985,900.00	-0.05640	-14,100.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.9428	24,985,700.00	-0.05720	-14,300.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,003,089.09	99.9100	12,988,300.00	-0.11374	-14,789.09
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,012,717.54	99.6743	23,911,864.57	-0.42000	-100,852.97
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.1240	5,104,886.00	-0.94810	-48,862.50
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,765,811.99	98.8207	19,764,140.00	-0.00846	-1,671.99
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0207	25,005,175.00	0.02070	5,175.00
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.8957	24,973,925.00	-0.10430	-26,075.00

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74625UMV 74625UMV2	PURE GROVE FUNDING CP 12/29/2022	15,000,000.000	14,849,762.50	98.9433	14,841,495.00	-0.05567	-8,267.50
74625UNW 74625UNW9	PURE GROVE FUNDING CP 01/30/2023	25,000,000.000	24,639,277.78	98.5488	24,637,200.00	-0.00843	-2,077.78
75888XJ7 75888XJ72	REGATTA FUNDING CO CP 09/07/2022	27,707,000.000	27,698,918.79	99.9543	27,694,337.90	-0.01654	-4,580.89
75888XKX 75888XKX3	REGATTA FUNDING CO CP 10/31/2022	10,270,000.000	10,220,361.66	99.5123	10,219,913.21	-0.00439	-448.45
75888XL8 75888XL87	REGATTA FUNDING CO CP 11/08/2022	10,000,000.000	9,942,388.89	99.4367	9,943,670.00	0.01289	1,281.11
75888XMK 75888XMK9	REGATTA FUNDING CO CP 12/19/2022	2,000,000.000	1,980,198.33	99.0323	1,980,646.00	0.02261	447.67
76582KMG 76582KMG3	RIDGEFIELD FUNDING CP 12/16/2022	15,779,000.000	15,633,578.98	99.0572	15,630,235.59	-0.02139	-3,343.39
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.8975	24,974,375.00	-0.10250	-25,625.00
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,979,444.44	99.3917	24,847,925.00	-0.52651	-131,519.44

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78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,971,333.82	98.6908	1,958,025.47	-0.67509	-13,308.35
79490BKM 79490BKM7	SALISBURY RECVBL CP 10/21/2022	22,200,000.000	22,113,666.67	99.6310	22,118,082.00	0.01997	4,415.33
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.9279	24,981,975.00	-0.07210	-18,025.00
83369CKX 83369CKX1	SOCIETE GENERALE CP 10/31/2022	20,000,000.000	19,906,666.66	99.5598	19,911,960.00	0.02659	5,293.34
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	361,032,168.280	361,032,168.28	100.0000	361,032,168.28	0.00000	0.00
86563HJ8 86563HJ84	SUMITOMO MITSUI TRST CP 09/08/2022	25,000,000.000	24,991,614.58	99.9486	24,987,150.00	-0.01786	-4,464.58
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.9092	59,945,520.00	-0.08902	-53,409.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0572	25,014,300.00	0.05720	14,300.00
86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,994,000.00	99.7544	24,938,600.00	-0.22165	-55,400.00

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86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,993,055.56	99.7253	24,931,325.00	-0.24699	-61,730.56
86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,092,055.15	99.7031	25,025,478.10	-0.26533	-66,577.05
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.0538	25,013,450.00	0.05380	13,450.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	100.0169	25,004,225.00	0.01690	4,225.00
89119BN3 89119BN36	TORONTO DOMINION BK CP 01/03/2023	55,000,000.000	54,414,272.22	98.9462	54,420,410.00	0.01128	6,137.78
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.1297	25,032,425.00	0.12970	32,425.00
92512MM1 92512MM14	VERSAILLES COM PAPER CP 12/01/2022	25,000,000.000	24,806,625.00	99.1958	24,798,950.00	-0.03094	-7,675.00
96130AKJ 96130AKJ6	WESTPAC BANKING CORP YCD FRN 09/01/2022	35,000,000.000	35,000,000.00	100.0004	35,000,140.00	0.00040	140.00
			<u>2,619,264,384.52</u>		<u>2,618,038,126.92</u>	<u>-0.04682</u>	<u>-1,226,257.60</u>

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	NAV Date:	8/31/2022					
	Outstanding Shares:	1,310,555,447.525					
	Net Assets:	2,621,110,894.99					
	Net Assets Less Amortized Cost:	1,846,510.47					
	Price Per Share @ Market:	1.999064322					
	Price Per Share @ Market Rounded:	2.00					

SHADOW NAV