

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 11/30/2022

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	24,960,375.00	99.7902	24,947,550.00	-0.05138	-12,825.00
0347M3N3 0347M3N34	ANGLESEA FUNDING LLC CP 01/03/2023	25,000,000.000	24,924,145.83	99.6095	24,902,375.00	-0.08735	-21,770.83
0347M3PM 0347M3PM0	ANGLESEA FUNDING LLC CP 02/21/2023	25,000,000.000	24,786,458.33	98.9364	24,734,100.00	-0.21124	-52,358.33
04821UNH 04821UNH1	ATLANTIC ASSET SEC CP 01/17/2023	25,000,000.000	24,885,763.89	99.4352	24,858,800.00	-0.10835	-26,963.89
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,401,458.33	96.7958	24,198,950.00	-0.82990	-202,508.33
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	99.8507	24,962,675.00	-0.14930	-37,325.00
06050TNE 06050TNE8	BANK OF AMERICA NA CORP BD 10/06/2023	30,000,000.000	30,000,000.00	99.9981	29,999,430.00	-0.00190	-570.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	99.8929	49,946,450.00	-0.10710	-53,550.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.0154	50,007,700.00	0.01540	7,700.00

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06417KRA 06417KRA9	BANK OF NOVA SCOTIA CP 04/10/2023	25,000,000.000	24,584,722.22	98.3261	24,581,525.00	-0.01300	-3,197.22
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.0136	50,006,800.00	0.01360	6,800.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	99.9815	24,995,375.00	-0.01850	-4,625.00
06744GJP 06744GJP8	BARCLAYS BANK US CCP CP 12/01/2022	35,000,000.000	35,000,000.00	99.9896	34,996,360.00	-0.01040	-3,640.00
06744GTY 06744GTY8	BARCLAYS BANK US CCP CP 01/23/2023	25,000,000.000	24,834,375.00	99.3574	24,839,350.00	0.02003	4,975.00
08224TBH 08224TBH1	BENNINGTON STARK CAP CALL CP 02/24/2023	32,841,000.000	32,841,000.00	100.0065	32,843,134.66	0.00650	2,134.66
10924JRU 10924JRU6	BRIGHTHOUSE FIN ST CP 04/28/2023	25,000,000.000	24,484,055.55	97.9128	24,478,200.00	-0.02392	-5,855.55
11042MNK 11042MNK0	BRITANNIA FUNDING CO CP 01/19/2023	25,000,000.000	24,850,277.78	99.4024	24,850,600.00	0.00130	322.22
12509TQ6 12509TQ67	CDP FINANCIAL INC CP 03/06/2023	25,000,000.000	24,757,881.95	98.7944	24,698,600.00	-0.23945	-59,281.95

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12509TRH 12509TRH2	CDP FINANCIAL INC CP 04/17/2023	9,531,000.000	9,373,222.24	98.1569	9,355,334.14	-0.19084	-17,888.10
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	977,862.50	97.0620	970,620.00	-0.74065	-7,242.50
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,785,405.55	96.9524	9,695,240.00	-0.92143	-90,165.55
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.9800	24,995,000.00	-0.02000	-5,000.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.9730	24,993,250.00	-0.02700	-6,750.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.0179	25,004,475.00	0.01790	4,475.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	99.9598	24,989,950.00	-0.04020	-10,050.00
16115WM6 16115WM61	CHARTA LLC CP 12/06/2022	25,000,000.000	24,989,340.28	99.9361	24,984,025.00	-0.02127	-5,315.28
16115WN9 16115WN94	CHARTA LLC CP 01/09/2023	25,000,000.000	24,894,375.00	99.5348	24,883,700.00	-0.04288	-10,675.00

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16538LNH 16538LNH9	CHESHAM SERIES 5 CP 01/17/2023	25,000,000.000	24,865,527.78	99.4325	24,858,125.00	-0.02977	-7,402.78
19423KQ3 19423KQ31	COLLAT CP FLEX CO CP 03/03/2023	25,000,000.000	24,692,055.55	98.7685	24,692,125.00	0.00028	69.45
19424JND 19424JND4	COLLAT COMM PAPER V CP 01/13/2023	20,700,000.000	20,619,891.00	99.4738	20,591,076.60	-0.13974	-28,814.40
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.0109	25,002,725.00	0.01090	2,725.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0062	25,001,550.00	0.00620	1,550.00
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,006,273.26	100.0816	5,004,080.00	-0.04381	-2,193.26
23305EQL 23305EQL0	DBS BANK LTD CP 03/20/2023	9,900,000.000	9,772,306.50	98.5587	9,757,311.30	-0.15345	-14,995.20
25215WN6 25215WN60	DEXIA CREDIT LOCAL CP 01/06/2023	25,000,000.000	24,901,250.00	99.5758	24,893,950.00	-0.02932	-7,300.00
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,025,997.390	1,025,997.39	100.0000	1,025,997.39	0.00000	0.00

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37828XM9 37828XM97	GLENCOVE FUNDING LLC CP 12/09/2022	25,000,000.000	24,981,944.44	99.9034	24,975,850.00	-0.02440	-6,094.44
37828XME 37828XME6	GLENCOVE FUNDING LLC CP 12/14/2022	29,900,000.000	29,863,374.67	99.8476	29,854,432.40	-0.02994	-8,942.27
37828XPE 37828XPE3	GLENCOVE FUNDING LLC CP 02/14/2023	25,000,000.000	24,758,854.17	99.0447	24,761,175.00	0.00937	2,320.83
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,259,191.050	8,259,191.05	100.0000	8,259,191.05	0.00000	0.00
40588MM6 40588MM61	HALKIN FINANCE LLC CP 12/06/2022	25,000,000.000	24,989,062.50	99.9361	24,984,025.00	-0.02016	-5,037.50
48606445 486064454	US BANK NA CP SWEEP CP 03/01/2023	10,205,154.620	10,205,154.62	100.0000	10,205,154.62	0.00000	0.00
52468KM8 52468KM81	LEGACY CAPITAL LLC CP 12/08/2022	25,000,000.000	24,984,493.06	99.9133	24,978,325.00	-0.02469	-6,168.06
52468KMC 52468KMC2	LEGACY CAPITAL LLC CP 12/12/2022	25,000,000.000	24,975,784.72	99.8685	24,967,125.00	-0.03467	-8,659.72
52468KMF 52468KMF5	LEGACY CAPITAL LLC CP 12/15/2022	25,000,000.000	24,968,986.11	99.8342	24,958,550.00	-0.04180	-10,436.11

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52468KP1 52468KP13	LEGACY CAPITAL LLC CP 02/01/2023	25,000,000.000	24,853,180.56	99.2136	24,803,400.00	-0.20030	-49,780.56
53262RN5 53262RN57	LIME FUNDING LLC CP 01/05/2023	27,500,000.000	27,393,055.55	99.5840	27,385,600.00	-0.02722	-7,455.55
53262RNT 53262RNT5	LIME FUNDING LLC CP 01/27/2023	19,767,000.000	19,632,404.02	99.2971	19,628,057.76	-0.02214	-4,346.26
53262RPG 53262RPG1	LIME FUNDING LLC CP 02/16/2023	39,598,000.000	39,203,228.19	99.0133	39,207,286.53	0.01035	4,058.34
53944RM5 53944RM54	LMA AMERICAS LLC CP 12/05/2022	25,000,000.000	24,993,611.11	99.9468	24,986,700.00	-0.02765	-6,911.11
53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,832,283.75	99.2121	10,814,118.90	-0.16769	-18,164.85
53944RPD 53944RPD4	LMA AMERICAS LLC CP 02/13/2023	27,825,000.000	27,621,954.79	99.0583	27,562,971.98	-0.21354	-58,982.81
53944RQL 53944RQL5	LMA AMERICAS LLC CP 03/20/2023	25,000,000.000	24,636,666.66	98.4988	24,624,700.00	-0.04857	-11,966.66
53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,599,861.11	98.1006	24,525,150.00	-0.30371	-74,711.11

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55458FMG 55458FMG9	MACKINAC FUNDING CO CP 12/16/2022	10,000,000.000	9,984,041.67	99.8246	9,982,460.00	-0.01584	-1,581.67
55458FNC 55458FNC7	MACKINAC FUNDING CO CP 01/12/2023	16,700,000.000	16,618,364.83	99.4889	16,614,646.30	-0.02238	-3,718.53
55458FPE 55458FPE1	MACKINAC FUNDING CO CP 02/14/2023	4,054,000.000	4,014,051.21	99.0329	4,014,793.77	0.01850	742.56
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,310,222.22	97.1969	24,299,225.00	-0.04524	-10,997.22
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,002,531.27	100.0286	25,007,150.00	0.01847	4,618.73
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,004,423.17	99.3231	9,932,310.00	-0.72081	-72,113.17
60689GSP 60689GSP2	MIZUHO BANK LTD/NY CP 05/23/2023	25,000,000.000	24,392,697.91	97.5751	24,393,775.00	0.00442	1,077.09
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	99.9876	49,993,800.00	-0.01240	-6,200.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.9882	49,994,100.00	-0.01180	-5,900.00

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63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.9870	24,996,750.00	-0.01300	-3,250.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.9848	24,996,200.00	-0.01520	-3,800.00
63873QUP 63873QUP7	NATIXIS NY BRANCH YCD FRN 12/01/2022	25,000,000.000	25,000,000.00	100.0012	25,000,300.00	0.00120	300.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,000,943.23	99.9429	12,992,577.00	-0.06435	-8,366.23
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,007,736.10	99.9931	23,988,344.69	-0.08077	-19,391.41
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.3220	5,115,083.00	-0.75024	-38,665.50
65409SNH 65409SNH7	NIEUW AMSTERDAM REC CP 01/17/2023	25,000,000.000	24,867,159.72	99.4339	24,858,475.00	-0.03492	-8,684.72
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,909,805.97	99.3639	19,872,780.00	-0.18597	-37,025.97
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	99.9981	24,999,525.00	-0.00190	-475.00

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68328HPM 68328HPM0	ONTARIO TEACHER FIN CP 02/21/2023	25,000,000.000	24,793,861.11	98.9696	24,742,400.00	-0.20756	-51,461.11
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.9836	24,995,900.00	-0.01640	-4,100.00
74625UMV 74625UMV2	PURE GROVE FUNDING CP 12/29/2022	15,000,000.000	14,964,650.00	99.6706	14,950,590.00	-0.09395	-14,060.00
74625UNW 74625UNW9	PURE GROVE FUNDING CP 01/30/2023	25,000,000.000	24,856,666.67	99.2595	24,814,875.00	-0.16813	-41,791.67
75888XMK 75888XMK9	REGATTA FUNDING CO CP 12/19/2022	2,000,000.000	1,996,730.00	99.7888	1,995,776.00	-0.04778	-954.00
76582KMG 76582KMG3	RIDGEFIELD FUNDING CP 12/16/2022	15,779,000.000	15,758,421.55	99.8248	15,751,355.19	-0.04484	-7,066.36
76582KR6 76582KR60	RIDGEFIELD FUNDING CP 04/06/2023	25,000,000.000	24,597,500.00	98.2710	24,567,750.00	-0.12095	-29,750.00
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9631	24,990,775.00	-0.03690	-9,225.00
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,979,508.45	99.3996	1,972,088.06	-0.37486	-7,420.39

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78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	99.8862	24,971,550.00	-0.11380	-28,450.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.9975	24,999,375.00	-0.00250	-625.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	335,891,504.470	335,891,504.47	100.0000	335,891,504.47	0.00000	0.00
85462DM1 85462DM18	STANLEY BLACK&DECKER CP 12/01/2022	25,000,000.000	25,000,000.00	99.9892	24,997,300.00	-0.01080	-2,700.00
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.9663	59,979,780.00	-0.03192	-19,149.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0198	25,004,950.00	0.01980	4,950.00
86959RP2 86959RP20	SVENSKA HANDELSBANKE YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0082	25,002,050.00	0.00820	2,050.00
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	99.9741	24,993,525.00	-0.02590	-6,475.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	99.9697	24,992,425.00	-0.03030	-7,575.00

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89119BN3 89119BN36	TORONTO DOMINION BK CP 01/03/2023	55,000,000.000	54,844,120.83	99.6241	54,793,255.00	-0.09275	-50,865.83
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.0439	25,010,975.00	0.04390	10,975.00
92512MM1 92512MM14	VERSAILLES COM PAPER CP 12/01/2022	25,000,000.000	25,000,000.00	99.9894	24,997,350.00	-0.01060	-2,650.00
92512MMC 92512MMC0	VERSAILLES COM PAPER CP 12/12/2022	25,000,000.000	24,973,263.89	99.8698	24,967,450.00	-0.02328	-5,813.89
92512MNA 92512MNA3	VERSAILLES COM PAPER CP 01/10/2023	15,500,000.000	15,429,380.28	99.5210	15,425,755.00	-0.02350	-3,625.28
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,406,666.66	96.1259	19,225,180.00	-0.93518	-181,486.66
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.0504	17,333,820.00	-0.94960	-166,180.00
			<u>2,611,224,040.82</u>		<u>2,609,448,370.81</u>	<u>-0.06800</u>	<u>-1,775,670.01</u>

NAV Date: 11/30/2022
 Outstanding Shares: 1,307,624,521.955
 Net Assets: 2,615,249,043.94
 Net Assets Less Amortized Cost: 4,025,003.12
 Price Per Share @ Market: 1.998642064 SHADOW NAV
 Price Per Share @ Market Rounded: 2.00