

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE  
Fund Name: COLORADO CORE  
Based on Posting Date Data As Of 2/28/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3U5 0347M3U51	ANGLESEA FUNDING LLC CP 07/05/2023	25,000,000.000	24,561,625.00	98.2633	24,565,825.00	0.01710	4,200.00
04821UT7 04821UT77	ATLANTIC ASSET SEC CP 06/07/2023	25,000,000.000	24,649,513.89	98.6726	24,668,150.00	0.07560	18,636.11
04821UTU 04821UTU6	ATLANTIC ASSET SEC CP 06/28/2023	25,000,000.000	24,570,277.78	98.3700	24,592,500.00	0.09044	22,222.22
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,645,208.33	98.1938	24,548,450.00	-0.39261	-96,758.33
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.2154	25,053,850.00	0.21540	53,850.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.2097	25,052,425.00	0.20970	52,425.00
06050TNF 06050TNF5	BANK OF AMERICA NA CORP BD 01/08/2024	25,000,000.000	25,000,000.00	100.1109	25,027,725.00	0.11090	27,725.00
06054PT5 06054PT55	BOFA SECURITIES INC CP 06/05/2023	25,000,000.000	24,660,000.00	98.6989	24,674,725.00	0.05971	14,725.00
06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	100.0090	50,004,500.00	0.00900	4,500.00

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06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.2571	50,128,550.00	0.25710	128,550.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.3761	50,188,050.00	0.37610	188,050.00
06417KRA 06417KRA9	BANK OF NOVA SCOTIA CP 04/10/2023	25,000,000.000	24,872,222.22	99.4790	24,869,750.00	-0.00994	-2,472.22
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.2221	50,111,050.00	0.22210	111,050.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.2766	25,069,150.00	0.27660	69,150.00
06744GZT 06744GZT2	BARCLAYS BANK US CCP CP 05/24/2023	27,400,000.000	27,091,841.33	98.8603	27,087,722.20	-0.01520	-4,119.13
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.2129	50,106,450.00	0.21290	106,450.00
10924JRU 10924JRU6	BRIGHTHOUSE FIN ST CP 04/28/2023	25,000,000.000	24,797,805.55	99.2319	24,807,975.00	0.04101	10,169.45
10924JWT 10924JWT3	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,941,666.66	96.9938	1,939,876.00	-0.09222	-1,790.66

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10924JXP 10924JXP0	BRIGHHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,139,583.34	96.6346	24,158,650.00	0.07899	19,066.66
12509TQ6 12509TQ67	CDP FINANCIAL INC CP 03/06/2023	25,000,000.000	24,987,256.94	99.9247	24,981,175.00	-0.02434	-6,081.94
12509TRH 12509TRH2	CDP FINANCIAL INC CP 04/17/2023	9,531,000.000	9,476,871.86	99.3829	9,472,184.20	-0.04946	-4,687.66
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	987,487.50	98.4218	984,218.00	-0.33109	-3,269.50
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,875,655.55	98.3219	9,832,190.00	-0.44013	-43,465.55
12710HVM 12710HVM7	CABOT TRAIL FUNDING CP 08/21/2023	25,000,000.000	24,399,305.55	97.5524	24,388,100.00	-0.04593	-11,205.55
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.1739	25,043,475.00	0.17390	43,475.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.2416	25,060,400.00	0.24160	60,400.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	100.0513	25,012,825.00	0.05130	12,825.00

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16538LV1 16538LV15	CHESHAM SERIES 5 CP 08/01/2023	25,000,000.000	24,477,250.00	97.8645	24,466,125.00	-0.04545	-11,125.00
16538LV2 16538LV23	CHESHAM SERIES 5 CP 08/02/2023	15,000,000.000	14,684,300.00	97.8494	14,677,410.00	-0.04692	-6,890.00
19423KQ3 19423KQ31	COLLAT CP FLEX CO CP 03/03/2023	25,000,000.000	24,993,305.56	99.9619	24,990,475.00	-0.01133	-2,830.56
19423KU5 19423KU51	COLLAT CP FLEX CO CP 07/05/2023	50,000,000.000	49,123,250.00	98.2675	49,133,750.00	0.02137	10,500.00
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.3450	25,086,250.00	0.34500	86,250.00
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,000,896.18	100.0017	5,000,085.00	-0.01622	-811.18
23305EQL 23305EQL0	DBS BANK LTD CP 03/20/2023	9,900,000.000	9,877,741.50	99.7468	9,874,933.20	-0.02843	-2,808.30
23305ETT 23305ETT0	DBS BANK LTD CP 06/27/2023	33,000,000.000	32,464,575.00	98.3793	32,465,169.00	0.00183	594.00
23305EUT 23305EUT8	DBS BANK LTD CP 07/27/2023	25,000,000.000	24,497,416.67	97.9558	24,488,950.00	-0.03456	-8,466.67

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2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	23,807,750.00	95.0427	23,760,675.00	-0.19773	-47,075.00
2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,241,180.56	96.8148	24,203,700.00	-0.15462	-37,480.56
2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,230,972.22	96.7697	24,192,425.00	-0.15908	-38,547.22
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	23,996,527.78	95.8748	23,968,700.00	-0.11597	-27,827.78
30215HTE 30215HTE0	EXPORT DEVELOPMENT CP 06/14/2023	25,000,000.000	24,639,062.50	98.6052	24,651,300.00	0.04967	12,237.50
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,036,019.170	1,036,019.17	100.0000	1,036,019.17	0.00000	0.00
37828XQ2 37828XQ28	GLENCOVE FUNDING LLC CP 03/02/2023	20,000,000.000	19,997,405.56	99.9746	19,994,920.00	-0.01243	-2,485.56
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,339,071.910	8,339,071.91	100.0000	8,339,071.91	0.00000	0.00
40060XT5 40060XT59	GTA FUNDING LLC CP 06/05/2023	19,000,000.000	18,751,733.33	98.6978	18,752,582.00	0.00453	848.67

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40588MQ6 40588MQ67	HALKIN FINANCE LLC CP 03/06/2023	25,000,000.000	24,983,645.83	99.9238	24,980,950.00	-0.01079	-2,695.83
40588MQD 40588MQD2	HALKIN FINANCE LLC CP 03/13/2023	25,000,000.000	24,960,833.33	99.8347	24,958,675.00	-0.00865	-2,158.33
46651VBB 46651VBB1	JP MORGAN SECURITIES CALL CP 07/13/2023	25,000,000.000	25,000,000.00	100.0079	25,001,975.00	0.00790	1,975.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,045.780	2,045.78	100.0000	2,045.78	0.00000	0.00
48606445 486064454	US BANK NA CP SWEEP CP 03/01/2023	10,308,761.630	10,308,761.63	100.0000	10,308,761.63	0.00000	0.00
52468KQF 52468KQF1	LEGACY CAPITAL LLC CP 03/15/2023	7,746,000.000	7,731,691.42	99.8071	7,731,057.97	-0.00819	-633.45
53944RQL 53944RQL5	LMA AMERICAS LLC CP 03/20/2023	25,000,000.000	24,936,666.67	99.7431	24,935,775.00	-0.00358	-891.67
53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,868,611.11	99.4131	24,853,275.00	-0.06167	-15,336.11
53944RUH 53944RUH9	LMA AMERICAS LLC CP 07/17/2023	15,000,000.000	14,712,500.00	98.0617	14,709,255.00	-0.02206	-3,245.00

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53944RVE 53944RVE5	LMA AMERICAS LLC CP 08/14/2023	25,000,000.000	24,423,611.11	97.6499	24,412,475.00	-0.04560	-11,136.11
55458FV7 55458FV79	MACKINAC FUNDING CO CP 08/07/2023	50,000,000.000	48,895,833.33	97.7556	48,877,800.00	-0.03688	-18,033.33
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,630,222.22	98.5971	24,649,275.00	0.07736	19,052.78
57666BSF 57666BSF8	MATCHPOINT FINANCE CP 05/15/2023	18,000,000.000	17,815,125.00	98.9888	17,817,984.00	0.01605	2,859.00
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,003,432.91	100.1430	10,014,300.00	0.10863	10,867.09
60689GSP 60689GSP2	MIZUHO BANK LTD/NY CP 05/23/2023	25,000,000.000	24,708,635.42	98.8802	24,720,050.00	0.04620	11,414.58
60689GUS 60689GUS3	MIZUHO BANK LTD/NY CP 07/26/2023	25,000,000.000	24,499,281.25	97.9819	24,495,475.00	-0.01554	-3,806.25
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	23,827,520.84	95.2182	23,804,550.00	-0.09640	-22,970.84
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,149,305.56	96.5266	24,131,650.00	-0.07311	-17,655.56

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63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	100.0330	50,016,500.00	0.03300	16,500.00
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,002,809.41	99.9822	23,985,729.78	-0.07116	-17,079.63
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	100.0476	5,152,451.40	-0.02517	-1,297.10
65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,430,798.61	97.6016	24,400,400.00	-0.12443	-30,398.61
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0794	25,019,850.00	0.07940	19,850.00
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,250,000.00	96.9029	24,225,725.00	-0.10010	-24,275.00
69033MX6 69033MX69	OVERSEA-CHINESE BANK YCD 07/19/2023	25,000,000.000	25,002,693.79	100.0536	25,013,400.00	0.04282	10,706.21
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	23,842,708.33	95.2014	23,800,350.00	-0.17766	-42,358.33
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,220,347.22	96.8896	24,222,400.00	0.00848	2,052.78



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76582KR6 76582KR60	RIDGEFIELD FUNDING CP 04/06/2023	25,000,000.000	24,885,000.00	99.5246	24,881,150.00	-0.01547	-3,850.00
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.1720	25,043,000.00	0.17200	43,000.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	765,620,306.920	765,620,306.92	100.0000	765,620,306.92	0.00000	0.00
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	100.0005	60,000,300.00	0.00228	1,370.90
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0757	25,018,925.00	0.07570	18,925.00
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/14/2024	25,000,000.000	25,000,000.00	100.0847	25,021,175.00	0.08470	21,175.00
86959RP2 86959RP20	SVENSKA HANDELSBANKE YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0909	25,022,725.00	0.09090	22,725.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	23,786,444.44	94.9458	23,736,450.00	-0.21018	-49,994.44
86960KUD 86960KUD2	SVENSKA HANDELSBANKE CP 07/13/2023	25,000,000.000	24,543,097.22	98.2045	24,551,125.00	0.03271	8,027.78

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86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.00	25,000,000.00	100.1099	25,027,475.00	0.10990	27,475.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.00	25,000,000.00	100.0051	25,001,275.00	0.00510	1,275.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.00	25,000,000.00	100.0977	25,024,425.00	0.09770	24,425.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.00	24,162,527.78	96.5642	24,141,050.00	-0.08889	-21,477.78
89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.00	24,032,222.23	96.0487	24,012,175.00	-0.08342	-20,047.23
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.00	25,000,000.00	100.2360	25,059,000.00	0.23600	59,000.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.00	24,086,305.56	96.4321	24,108,025.00	0.09017	21,719.44
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.00	24,052,062.50	96.3298	24,082,450.00	0.12634	30,387.50
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.00	23,880,576.39	95.1685	23,792,125.00	-0.37039	-88,451.39

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9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	23,822,840.28	95.0783	23,769,575.00	-0.22359	-53,265.28
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,606,666.66	97.5767	19,515,340.00	-0.46579	-91,326.66
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.5026	17,412,955.00	-0.49740	-87,045.00
			<u>2,986,152,587.79</u>		<u>2,986,595,643.16</u>	<u>0.01484</u>	<u>443,055.36</u>

NAV Date: 2/28/2023  
 Outstanding Shares: 1,496,111,902.305  
 Net Assets: 2,992,223,804.59  
 Net Assets Less Amortized Cost: 6,071,216.80  
 Price Per Share @ Market: 2.000296138 SHADOW NAV  
 Price Per Share @ Market Rounded: 2.00