

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Current Data & Mfact date of 1/31/2022
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 02/15/2022 11042MBF	24,979,666.67	24,998,444.44	99.9938 I	24,998,444.44	0.00	40,583.32	0.162	0.16	0.94	0.94	0.94
26,600,000.000	BRITANNIA FUNDING CO CP 02/24/2022 11042MBQ	26,576,133.89	26,597,110.94	99.9891 I	26,597,110.94	0.00	45,879.45	0.172	0.17	1.00	1.00	1.00
25,000,000.000	CEDAR SPRINGS CAP CP 03/14/2022 15060YCE	24,978,868.06	24,995,159.72	99.9806 I	24,995,159.72	0.00	43,119.77	0.173	0.16	0.94	0.94	0.94
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	0.94	0.94	0.94
25,000,000.000	CHESHAM FINANCE LLC CP 04/06/2022 16536JD6	24,984,375.00	24,988,888.89	99.9556 I	24,988,888.89	0.00	63,411.47	0.254	0.25	0.94	0.94	0.94
25,000,000.000	COLLAT COMM PAPER V CP 05/12/2022 19424JEC	24,968,576.39	24,982,638.89	99.9306 I	24,982,638.89	0.00	63,411.46	0.254	0.25	0.94	0.94	0.94
25,000,000.000	CONCORD MINUTEMEN CP 03/01/2022 20632LC1	24,976,250.00	24,996,500.00	99.9860 I	24,996,500.00	0.00	45,656.25	0.183	0.17	0.94	0.94	0.94
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	0.94	0.94	0.94
25,000,000.000	CROWN POINT CAPITAL CALL CP 07/05/22 22845AE8	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	102,500.00	0.410	0.41	0.94	0.94	0.94
30,000,000.000	HALKIN FINANCE LLC CP 04/01/2022 40588MD1	29,974,216.67	29,991,641.67	99.9721 I	29,991,641.67	0.00	51,743.75	0.173	0.17	1.13	1.13	1.13
25,000,000.000	IONIC CAPITAL II TR CP 03/04/2022 46221MC4	24,981,892.36	24,996,232.64	99.9849 I	24,996,232.64	0.00	44,388.03	0.178	0.16	0.94	0.94	0.94
50,000,000.000	IONIC CAPITAL II TR CP 03/11/2022 46221MCB	49,937,000.00	49,990,500.00	99.9810 I	49,990,500.00	0.00	91,312.50	0.183	0.17	1.89	1.89	1.89
25,000,000.000	LMA AMERICAS LLC CP 05/12/2022	24,973,777.78	24,977,777.78	99.9111 I	24,977,777.78	0.00	81,166.67	0.325	0.32	0.94	0.94	0.94

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ABCP FIXED RATE												
ASSET BACKED CP												
25,000,000.000	53944REC LMA AMERICAS LLC CP 05/13/2022	24,973,506.94	24,975,451.38	99.9018 I	24,975,451.38	0.00	88,775.84	0.355	0.35	0.94	0.94	0.94
25,000,000.000	53944RED LMA AMERICAS LLC CP 05/19/2022	24,970,965.28	24,972,506.95	99.8900 I	24,972,506.95	0.00	93,849.16	0.376	0.37	0.94	0.94	0.94
9,590,000.000	53944REK LMA AMERICAS LLC CP 05/31/2022	9,574,522.81	9,578,904.91	99.8843 I	9,578,904.91	0.00	34,054.51	0.356	0.35	0.36	0.36	0.36
25,000,000.000	53944REX MACKINAC FUNDING CO CP 03/08/2022	24,970,000.00	24,996,111.11	99.9844 I	24,996,111.11	0.00	40,583.33	0.162	0.15	0.94	0.94	0.94
25,000,000.000	55458FC8 RIDGEFIELD FUNDING CP 03/07/2022	24,974,250.00	24,995,750.00	99.9830 I	24,995,750.00	0.00	45,656.25	0.183	0.17	0.94	0.94	0.94
11,018,000.000	76582KC7 RIDGEFIELD FUNDING CP 04/05/2022	11,008,758.65	11,014,818.55	99.9711 I	11,014,818.55	0.00	18,444.82	0.167	0.16	0.42	0.42	0.42
25,000,000.000	76582KD5 RIDGEFIELD FUNDING CP 05/02/2022	24,970,930.56	24,985,625.00	99.9425 I	24,985,625.00	0.00	58,338.52	0.233	0.23	0.94	0.94	0.94
55,000,000.000	76582KE2 WASHINGTON MORGAN CALL CP 06/09/2022	54,989,467.15	54,991,278.63	99.9841 I	54,991,278.63	0.00	192,500.00	0.350	0.39	2.08	2.08	2.08
55,000,000.000	93930N2H ASSET BACKED CP	556,763,158.21	557,025,341.50		557,025,341.50	0.00	1,415,375	0.254	0.25	21.03	21.03	21.03
557,208,000.000	TOTAL ABCP FIXED RATE	556,763,158.21	557,025,341.50		557,025,341.50	0.00	1,415,375	0.254	0.25	21.03	21.03	21.03
ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												
25,000,000.000	16537YAD CHESHAM SERIES 4 INT CP 02/16/2022	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	46,250.00	0.185	0.18	0.94	0.94	0.94
25,000,000.000	16537YAE CHESHAM SERIES 4 INT CP 02/28/2022	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	51,407.50	0.206	0.21	0.94	0.94	0.94

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ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												
25,000,000.000	IONIC CAPITAL II TR CALL CP 07/26/2022 46221PAB	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	75,000.00	0.300	0.30	0.94	0.94	0.94
75,000,000.000	ASSET BACKED CP VARIABLE	75,000,000.00	75,000,000.00		75,000,000.00	0.00	172,658	0.230	0.23	2.83	2.83	2.83
75,000,000.000	TOTAL ABCP VARIABLE RATE	75,000,000.00	75,000,000.00		75,000,000.00	0.00	172,658	0.230	0.23	2.83	2.83	2.83
COLLATERALIZED BANK												
BANK DEPOSITS												
8,187,628.500	GWB-PROMONTORY III 98MSCQG3	8,187,628.50	8,187,628.50	100.0000	8,187,628.50	0.00	2,072.29	0.025	0.03	0.31	0.31	0.31
8,187,628.500	BANK DEPOSITS	8,187,628.50	8,187,628.50		8,187,628.50	0.00	2,072	0.025	0.03	0.31	0.31	0.31
COMMERCIAL PAPER												
120,364.010	US BANK NA CP SWEEP CP 06/01/2022 48606273	120,364.01	120,364.01	100.0000	120,364.01	0.00	12.04	0.010	0.01	0.00	0.00	0.00
120,364.010	COMMERCIAL PAPER	120,364.01	120,364.01		120,364.01	0.00	12	0.010	0.01	0.00	0.00	0.00
8,307,992.510	TOTAL COLLATERALIZED BANK	8,307,992.51	8,307,992.51		8,307,992.51	0.00	2,084	0.025	0.03	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	19,845,120.29	100.0056 I	19,845,120.29	0.00	127,547.31	0.643	0.41	0.75	0.75	0.75
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,511,981.84	100.0530 I	7,511,981.84	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 CORP BD 03/03/2022 166764BM	4,263,472.32	4,236,768.42	100.0181 I	4,236,768.42	0.00	27,730.13	0.655	0.44	0.16	0.16	0.16
22,891,000.000	COMMONWEALTH BK AUST	23,035,887.55	22,896,255.37	100.0230 I	22,896,255.37	0.00	206,133.45	0.900	0.68	0.86	0.86	0.86

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Corporate Bonds												
CORPORATE BOND												
5,000,000.000	CORP BD 03/10/2022 2027A0JL COMMONWEALTH BK AUST	5,053,950.00	5,024,376.08	100.4875 I	5,024,376.08	0.00	45,544.00	0.906	0.48	0.19	0.19	0.19
20,000,000.000	CORP BD 03/16/2023 2027A0JY EXXON MOBIL CORP	20,029,600.00	20,005,293.43	100.0265 I	20,005,293.43	0.00	97,000.00	0.485	0.44	0.76	0.76	0.76
10,000,000.000	CORP BD 08/16/2022 30231GBA MET LIFE GLOBAL FDG	10,011,300.00	10,007,757.06	100.0776 I	10,007,757.06	0.00	37,000.00	0.370	0.33	0.38	0.38	0.38
25,000,000.000	CORP BD 01/07/2024 59217GGW MET TOWER GLOBAL FDG	25,058,650.00	25,018,849.86	100.0754 I	25,018,849.86	0.00	150,000.00	0.600	0.52	0.94	0.94	0.94
2,000,000.000	CORP BD 01/17/2023 58989VAA NEW YORK LIFE GLOBAL	2,008,480.00	2,001,014.77	100.0507 I	2,001,014.77	0.00	14,410.00	0.720	0.58	0.08	0.08	0.08
1,000,000.000	CORP BD 06/10/2022 64952WCR NEW YORK LIFE GLOBAL	1,000,000.00	1,000,000.00	100.0000 I	1,000,000.00	0.00	6,782.90	0.678	0.68	0.04	0.04	0.04
13,000,000.000	CORP BD 07/12/2022 64952WDJ NEW YORK LIFE GLOBAL	13,025,090.00	13,008,088.22	100.0622 I	13,008,088.22	0.00	66,467.70	0.511	0.45	0.49	0.49	0.49
23,990,000.000	CORP BD 01/10/2023 64952WDM NEW YORK LIFE GLOBAL	24,041,456.60	24,024,322.65	100.1431 I	24,024,322.65	0.00	98,359.00	0.409	0.33	0.91	0.91	0.91
5,150,000.000	CORP BD 10/21/2023 64952WDV NEW YORK LIFE GLOBAL	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
4,000,000.000	CORP BD 04/26/2024 64952WEC TOYOTA MOTOR CREDIT	4,015,400.00	4,001,867.21	100.0467 I	4,001,867.21	0.00	22,315.20	0.558	0.40	0.15	0.15	0.15
10,500,000.000	CORP BD 05/17/2022 89236TFD US BANK NA CINCINNAT	10,505,940.00	10,500,633.01	100.0060 I	10,500,633.01	0.00	63,420.00	0.604	0.58	0.40	0.40	0.40
175,119,000.000	CORP BD 05/23/2022 90331HPD CORPORATE BOND	175,727,560.66	175,236,076.71		175,236,076.71	0.00	1,025,248	0.585	0.46	6.62	6.62	6.62

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Corporate Bonds												
175,119,000.000	TOTAL Corporate Bonds	175,727,560.66	175,236,076.71		175,236,076.71	0.00	1,025,248	0.585	0.46	6.62	6.62	6.62
Commercial Paper												
COMMERCIAL PAPER												
25,000,000.000	AUST & NZ BANKING CP 10/17/2022 05253CKH	24,928,104.17	24,948,041.67	99.7922 I	24,948,041.67	0.00	73,557.29	0.295	0.29	0.94	0.94	0.94
25,000,000.000	AUST & NZ BANKING CP 10/21/2022 05253CKM	24,925,416.67	24,945,416.67	99.7817 I	24,945,416.67	0.00	76,093.75	0.305	0.30	0.94	0.94	0.94
25,000,000.000	BANK OF NOVA SCOTIA CP 09/01/2022 06417KJ1	24,949,305.56	24,970,555.56	99.8822 I	24,970,555.56	0.00	50,729.17	0.203	0.20	0.94	0.94	0.94
14,225,000.000	COMMONWEALTH BK AUST CP 06/17/2022 20272EFH	14,203,781.04	14,208,878.33	99.8867 I	14,208,878.33	0.00	43,297.33	0.305	0.30	0.54	0.54	0.54
45,500,000.000	DBS BANK LTD CP 06/08/2022 23305EF8	45,427,907.78	45,450,240.70	99.8906 I	45,450,240.70	0.00	143,107.00	0.315	0.31	1.72	1.72	1.72
50,000,000.000	DNB BANK ASA CP 03/28/2022 2332K1CU	49,936,013.89	49,987,013.88	99.9740 I	49,987,013.88	0.00	86,239.57	0.173	0.16	1.89	1.89	1.89
12,050,000.000	MACQUARIE BANK LTD CP 02/08/2022 55607LB8	12,040,713.13	12,049,636.83	99.9970 I	12,049,636.83	0.00	18,949.89	0.157	0.16	0.45	0.45	0.45
25,000,000.000	MACQUARIE BANK LTD CP 02/17/2022 55607LBH	24,980,937.50	24,998,333.33	99.9933 I	24,998,333.33	0.00	38,046.87	0.152	0.15	0.94	0.94	0.94
25,000,000.000	MACQUARIE BANK LTD CP 03/01/2022 55607LC1	24,981,378.47	24,996,986.11	99.9879 I	24,996,986.11	0.00	39,315.11	0.157	0.14	0.94	0.94	0.94
25,000,000.000	MACQUARIE BANK LTD CP 05/02/2022 55607LE2	24,967,881.94	24,984,375.00	99.9375 I	24,984,375.00	0.00	63,411.48	0.254	0.25	0.94	0.94	0.94
15,000,000.000	NATL AUSTRALIA BK CP 11/01/2022 63254FL1	14,937,116.67	14,949,950.00	99.6663 I	14,949,950.00	0.00	66,962.48	0.448	0.45	0.56	0.56	0.56
25,000,000.000	ROYAL BANK OF CANADA CP 11/14/2022	24,899,444.44	24,920,555.55	99.6822 I	24,920,555.55	0.00	101,458.33	0.407	0.41	0.94	0.94	0.94

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Commercial Paper												
COMMERCIAL PAPER												
10,000,000.000	78015DLE SOCIETE GENERALE CP 03/31/2022	9,991,333.33	9,997,422.22	99.9742	9,997,422.22	0.00	16,233.34	0.162	0.16	0.38	0.38	0.38
25,000,000.000	83369CCX STANLEY BLACK&DECKER CP 03/07/2022	24,991,444.44	24,994,805.55	99.9792	24,994,805.55	0.00	55,802.06	0.223	0.21	0.94	0.94	0.94
25,000,000.000	85462DC7 SUMITOMO MITSUI BANK CP 05/03/2022	24,973,055.56	24,987,361.11	99.9494	24,987,361.11	0.00	50,729.15	0.203	0.20	0.94	0.94	0.94
25,000,000.000	86562LE3 SVENSKA HANDELSBANKE CP 10/07/2022	24,940,333.33	24,958,666.66	99.8347	24,958,666.66	0.00	60,874.99	0.244	0.24	0.94	0.94	0.94
25,000,000.000	86960KK7 SVENSKA HANDELSBANKE CP 10/11/2022	24,937,326.39	24,956,250.00	99.8250	24,956,250.00	0.00	63,411.45	0.254	0.25	0.94	0.94	0.94
25,100,000.000	86960KKB SVENSKA HANDELSBANKE CP 10/14/2022	25,033,485.00	25,052,885.21	99.8123	25,052,885.21	0.00	67,485.02	0.269	0.27	0.95	0.95	0.95
25,000,000.000	86960KKE UNITED OVERSEAS BANK CP 03/02/2022	24,972,083.33	24,996,979.17	99.9879	24,996,979.17	0.00	38,046.89	0.152	0.14	0.94	0.94	0.94
50,000,000.000	91127QC2 UNITED OVERSEAS BANK CP 03/09/2022	49,943,229.17	49,992,500.00	99.9850	49,992,500.00	0.00	76,093.74	0.152	0.14	1.89	1.89	1.89
521,875,000.000	COMMERCIAL PAPER	520,960,291.81	521,346,853.55		521,346,853.55	0.00	1,229,845	0.236	0.23	19.69	19.68	19.68
OTHER COMMERCIAL PAP												
25,000,000.000	13608CLR CA IMPERIAL BK COMM INT CP 06/01/2022	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	42,500.00	0.170	0.17	0.94	0.94	0.94
50,000,000.000	63307NFK NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.00	50,000,000.00	100.0000	50,000,000.00	0.00	135,000.00	0.270	0.27	1.89	1.89	1.89
25,000,000.000	78014XGU ROYAL BANK OF CANADA INT CP 06/24/2022	25,000,000.00	25,000,000.00	100.0000	25,000,000.00	0.00	50,000.00	0.200	0.20	0.94	0.94	0.94

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Commercial Paper												
OTHER COMMERCIAL PAP												
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	0.94	0.94	0.94
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	60,000.00	0.240	0.24	0.94	0.94	0.94
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	55,000.00	0.220	0.22	0.94	0.94	0.94
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	47,500.00	0.190	0.19	0.94	0.94	0.94
25,000,000.000	TORONTO DOMINION BK INT CP 07/21/2022 89120DTF	24,997,689.25	24,998,816.78	99.9953 I	24,998,816.78	0.00	45,000.00	0.180	0.19	0.94	0.94	0.94
225,000,000.000	OTHER COMMERCIAL PAP	224,997,689.25	224,998,816.78		224,998,816.78	0.00	482,720	0.215	0.22	8.50	8.49	8.50
746,875,000.000	TOTAL Commercial Paper	745,957,981.06	746,345,670.33		746,345,670.33	0.00	1,712,565	0.229	0.23	28.18	28.18	28.18
MONEY MARKET												
COLORADO SURPLUS ASSET FD TR FD												
535,415,287.830	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	535,415,287.83	535,415,287.83	100.0000	535,415,287.83	0.00	947,685.06	0.177	0.18	20.22	20.21	20.22
535,415,287.830	COLORADO SURPLUS ASSET FD TR FD	535,415,287.83	535,415,287.83		535,415,287.83	0.00	947,685	0.177	0.18	20.22	20.21	20.22
GOVERNMENT MMF												
11,006,210.560	FIRST AMERICAN FUNDS GOVT MMF FGXXX 31846V33	11,006,210.56	11,006,210.56	100.0000	11,006,210.56	0.00	2,861.61	0.026	0.03	0.42	0.42	0.42
11,006,210.560	GOVERNMENT MMF	11,006,210.56	11,006,210.56		11,006,210.56	0.00	2,862	0.026	0.03	0.42	0.42	0.42
546,421,498.390	TOTAL MONEY MARKET	546,421,498.39	546,421,498.39		546,421,498.39	0.00	950,547	0.174	0.17	20.63	20.63	20.63
YANKEE CD												
YANKEE CD												

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 1/31/2022
 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												
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	0.38	0.38	0.38
50,000,000.000	OVERSEA-CHINESE BK YCD 02/14/2022 69033MZD	49,997,016.47	49,999,819.60	99.9996 I	49,999,819.60	0.00	80,000.00	0.160	0.17	1.89	1.89	1.89
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	0.94	0.94	0.94
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	0.94	0.94	0.94
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	1.89	1.89	1.89
160,000,000.000	YANKEE CD	159,995,745.71	159,998,548.84		159,998,548.84	0.00	333,000	0.208	0.21	6.04	6.04	6.04
160,000,000.000	TOTAL YANKEE CD	159,995,745.71	159,998,548.84		159,998,548.84	0.00	333,000	0.208	0.21	6.04	6.04	6.04
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	1.89	1.89	1.89
30,000,000.000	BANK OF MONTREAL YCD FRN 09/27/2022 06367CKJ	30,000,000.00	30,000,000.00	100.0000 I	30,000,000.00	0.00	60,000.00	0.200	0.20	1.13	1.13	1.13
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	0.94	0.94	0.94
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	0.94	0.94	0.94
35,000,000.000	BANK OF NOVA SCOTIA YCD FRN 08/05/2022 06417MRB	34,999,999.70	34,999,999.84	100.0000 I	34,999,999.84	0.00	66,500.00	0.190	0.19	1.32	1.32	1.32
25,000,000.000	CA IMPERIAL BK COMM	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	50,000.00	0.200	0.20	0.94	0.94	0.94

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Current Data & Mfact date of 1/31/2022
 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 09/09/2022 13606CVG											
25,000,000.000	CA IMPERIAL BK COMM YCD FRN 02/13/2023 13606KBZ	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	75,000.00	0.300	0.30	0.94	0.94	0.94
25,000,000.000	CA IMPERIAL BK COMM YCD FRN 02/24/2023 13606KCL	25,000,000.00	25,000,000.00	100.0000 I	25,000,000.00	0.00	75,000.00	0.300	0.30	0.94	0.94	0.94
15,000,000.000	NORDEA BANK ABP YCD FRN 03/10/2022 65558TL5	14,995,350.00	14,999,659.98	99.9977 I	14,999,659.98	0.00	46,575.00	0.311	0.33	0.57	0.57	0.57
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	0.57	0.57	0.57
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	1.89	1.89	1.89
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	0.94	0.94	0.94
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	1.32	1.32	1.32
380,000,000.000	YANKEE CD FRN	379,995,349.70	379,999,659.82		379,999,659.82	0.00	834,370	0.220	0.22	14.35	14.35	14.35
380,000,000.000	TOTAL YANKEE CD FRN	379,995,349.70	379,999,659.82		379,999,659.82	0.00	834,370	0.220	0.22	14.35	14.35	14.35
2,648,931,490.900	TOTAL PORTFOLIO	2,648,169,286.24	2,648,334,788.10		2,648,334,788.10	0.00	6,445,846	0.243	0.23	100.00	99.98	99.99