

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 4/29/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
01627EAH 01627EAH3	ALINGHI FUNDING LLC CALL CP 06/15/2022	25,000,000.000	24,978,611.11	99.8792	24,969,800.00	-0.03527	-8,811.11
0347M3E3 0347M3E34	ANGLESEA FUNDING LLC CP 05/03/2022	25,000,000.000	24,999,645.83	99.9959	24,998,975.00	-0.00268	-670.83
037833CP 037833CP3	APPLE INC CORP BD 05/11/2022	7,508,000.000	7,508,361.99	100.0000	7,508,000.00	-0.00482	-361.99
04821UGJ 04821UGJ5	ATLANTIC ASSET SEC CP 07/18/2022	15,000,000.000	14,964,708.34	99.7400	14,961,000.00	-0.02478	-3,708.34
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	100.0596	1,000,596.00	0.05960	596.00
05253CE2 05253CE28	AUST & NZ BANKING CP 05/02/2022	25,000,000.000	25,000,000.00	99.9970	24,999,250.00	-0.00300	-750.00
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,966,166.67	99.1526	24,788,150.00	-0.71303	-178,016.67
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,964,166.67	99.1056	24,776,400.00	-0.75214	-187,766.67
06054PFA 06054PFA9	BOFA SECURITIES INC CP 06/10/2022	50,000,000.000	49,948,541.67	99.9041	49,952,050.00	0.00702	3,508.33

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06367CK6 06367CK63	BANK OF MONTREAL YCD FRN 08/18/2022	50,000,000.000	50,000,000.00	99.9529	49,976,450.00	-0.04710	-23,550.00
06367CKJ 06367CKJ5	BANK OF MONTREAL YCD FRN 09/27/2022	30,000,000.000	30,000,000.00	99.9200	29,976,000.00	-0.08000	-24,000.00
06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.1280	9,912,800.00	-0.87200	-87,200.00
06417KJ1 06417KJ18	BANK OF NOVA SCOTIA CP 09/01/2022	25,000,000.000	24,983,055.56	99.5250	24,881,250.00	-0.40750	-101,805.56
06417MPH 06417MPH2	BANK OF NOVA SCOTIA YCD FRN 05/11/2022	25,000,000.000	25,000,000.00	100.0044	25,001,100.00	0.00440	1,100.00
06417MRB 06417MRB3	BANK OF NOVA SCOTIA YCD FRN 08/05/2022	35,000,000.000	34,999,999.92	99.9535	34,983,725.00	-0.04650	-16,274.92
08224TBD 08224TBD0	BENNINGTON STARK CAP CALL CP 07/28/2022	50,000,000.000	50,000,000.00	99.9751	49,987,550.00	-0.02490	-12,450.00
10924JF8 10924JF88	BRIGHTHOUSE FIN ST CP 06/08/2022	25,000,000.000	24,976,618.06	99.9089	24,977,225.00	0.00243	606.94
10924JG5 10924JG53	BRIGHTHOUSE FIN ST CP 07/05/2022	26,800,000.000	26,752,355.56	99.8124	26,749,723.20	-0.00984	-2,632.36

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11042MG7 11042MG77	BRITANNIA FUNDING CO CP 07/07/2022	1,397,000.000	1,394,131.49	99.7878	1,394,035.57	-0.00688	-95.92
11042MGL 11042MGL6	BRITANNIA FUNDING CO CP 07/20/2022	10,000,000.000	9,974,325.00	99.7192	9,971,920.00	-0.02411	-2,405.00
12509TE9 12509TE94	CDP FINANCIAL INC CP 05/09/2022	25,000,000.000	24,997,131.94	99.9866	24,996,650.00	-0.00193	-481.94
12509TF6 12509TF69	CDP FINANCIAL INC CP 06/06/2022	25,000,000.000	24,979,340.28	99.9179	24,979,475.00	0.00054	134.72
12509TF8 12509TF85	CDP FINANCIAL INC CP 06/08/2022	25,000,000.000	24,976,618.06	99.9122	24,978,050.00	0.00573	1,431.94
13606CVG 13606CVG6	CA IMPERIAL BK COMM YCD FRN 09/09/2022	25,000,000.000	25,000,000.00	99.9524	24,988,100.00	-0.04760	-11,900.00
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.8474	24,961,850.00	-0.15260	-38,150.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.8408	24,960,200.00	-0.15920	-39,800.00
13608CLR 13608CLR1	CA IMPERIAL BK COMM INT CP 06/01/2022	25,000,000.000	25,000,000.00	99.9947	24,998,675.00	-0.00530	-1,325.00

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15061AAU 15061AAU5	CEDAR SPRINGS CAP CALL CP 06/10/2022	25,000,000.000	25,000,000.00	99.9448	24,986,200.00	-0.05520	-13,800.00
19423KG1 19423KG16	COLLAT CP FLEX CO CP 07/01/2022	50,000,000.000	49,940,000.00	99.8210	49,910,500.00	-0.05907	-29,500.00
19424JEC 19424JEC6	COLLAT COMM PAPER V CP 05/12/2022	25,000,000.000	24,998,263.89	99.9800	24,995,000.00	-0.01306	-3,263.89
19424JGD 19424JGD2	COLLAT COMM PAPER V CP 07/13/2022	25,000,000.000	24,955,000.00	99.7594	24,939,850.00	-0.06071	-15,150.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0000	25,000,000.00	0.00000	0.00
20272EFH 20272EFH6	COMMONWEALTH BK AUST CP 06/17/2022	14,225,000.000	14,219,547.08	99.8887	14,209,167.57	-0.07299	-10,379.51
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,018,999.00	100.3857	5,019,285.00	0.00570	286.00
22845AE8 22845AE89	CROWN POINT CAPITAL CALL CP 07/05/2022	25,000,000.000	25,000,000.00	99.8716	24,967,900.00	-0.12840	-32,100.00
22845AJ8 22845AJ84	CROWN POINT CAPITAL CALL CP 07/07/2022	25,000,000.000	25,000,000.00	99.9884	24,997,100.00	-0.01160	-2,900.00

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23305EF8 23305EF81	DBS BANK LTD CP 06/08/2022	45,500,000.000	45,485,503.19	99.9100	45,459,050.00	-0.05816	-26,453.19
30231GBA 30231GBA9	EXXON MOBIL CORP CORP BD 08/16/2022	20,000,000.000	20,002,862.76	100.0447	20,008,940.00	0.03038	6,077.24
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	11,007,640.580	11,007,640.58	100.0000	11,007,640.58	0.00000	0.00
37828XES 37828XES4	GLENCOVE FUNDING LLC CP 05/26/2022	25,000,000.000	24,985,833.33	99.9448	24,986,200.00	0.00147	366.67
37828XF6 37828XF61	GLENCOVE FUNDING LLC CP 06/06/2022	25,000,000.000	24,979,583.33	99.9125	24,978,125.00	-0.00584	-1,458.33
38150UU 38150UU6	GOLDMAN SACHS INTL CP 09/28/2022	1,150,000.000	1,141,813.28	99.3042	1,141,998.30	0.01620	185.02
40588ME2 40588ME29	HALKIN FINANCE LLC CP 05/02/2022	25,000,000.000	25,000,000.00	99.9970	24,999,250.00	-0.00300	-750.00
40588ME4 40588ME45	HALKIN FINANCE LLC CP 05/04/2022	25,000,000.000	24,999,263.89	99.9946	24,998,650.00	-0.00246	-613.89
40588MG1 40588MG19	HALKIN FINANCE LLC CP 07/01/2022	3,000,000.000	2,994,250.00	99.8219	2,994,657.00	0.01359	407.00

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46221PAB 46221PAB6	IONIC CAPITAL II TR CALL CP 07/26/2022	25,000,000.000	25,000,000.00	99.9895	24,997,375.00	-0.01050	-2,625.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,188,374.000	8,188,374.00	100.0000	8,188,374.00	0.00000	0.00
48606273 486062734	US BANK NA CP SWEEP CP 06/01/2022	120,367.030	120,367.03	100.0000	120,367.03	0.00000	0.00
52468KFA 52468KFA4	LEGACY CAPITAL LLC CP 06/10/2022	25,000,000.000	24,971,562.50	99.8999	24,974,975.00	0.01367	3,412.50
52468KFN 52468KFN6	LEGACY CAPITAL LLC CP 06/22/2022	10,000,000.000	9,985,408.33	99.8581	9,985,810.00	0.00402	401.67
53262RE9 53262RE99	LIME FUNDING LLC CP 05/09/2022	25,000,000.000	24,995,527.78	99.9864	24,996,600.00	0.00429	1,072.22
53944REC 53944REC8	LMA AMERICAS LLC CP 05/12/2022	25,000,000.000	24,997,777.78	99.9789	24,994,725.00	-0.01221	-3,052.78
53944RED 53944RED6	LMA AMERICAS LLC CP 05/13/2022	25,000,000.000	24,997,326.39	99.9762	24,994,050.00	-0.01311	-3,276.39
53944REK 53944REK0	LMA AMERICAS LLC CP 05/19/2022	25,000,000.000	24,995,631.94	99.9613	24,990,325.00	-0.02123	-5,306.94

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53944REX 53944REX2	LMA AMERICAS LLC CP 05/31/2022	9,590,000.000	9,587,296.15	99.9302	9,583,306.18	-0.04162	-3,989.97
53944RG6 53944RG69	LMA AMERICAS LLC CP 07/06/2022	2,500,000.000	2,494,944.44	99.8047	2,495,117.50	0.00694	173.06
55458FGD 55458FGD3	MACKINAC FUNDING CO CP 07/13/2022	25,000,000.000	24,945,000.00	99.7563	24,939,075.00	-0.02375	-5,925.00
55607LE2 55607LE26	MACQUARIE BANK LTD CP 05/02/2022	25,000,000.000	25,000,000.00	99.9966	24,999,150.00	-0.00340	-850.00
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,014,002.76	100.0856	25,021,400.00	0.02957	7,397.24
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,006,766.80	99.5669	9,956,690.00	-0.50043	-50,076.80
60689GFD 60689GFD3	MIZUHO BANK LTD/NY CP 06/13/2022	25,000,000.000	24,975,354.17	99.8944	24,973,600.00	-0.00702	-1,754.17
60689GFF 60689GFF8	MIZUHO BANK LTD/NY CP 06/15/2022	25,000,000.000	24,974,180.55	99.8869	24,971,725.00	-0.00983	-2,455.55
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,966,450.00	98.9858	14,847,870.00	-0.79231	-118,580.00

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63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	99.9867	49,993,350.00	-0.01330	-6,650.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.8200	49,910,000.00	-0.18000	-90,000.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.8377	24,959,425.00	-0.16230	-40,575.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.8364	24,959,100.00	-0.16360	-40,900.00
64952WCR 64952WCR2	NEW YORK LIFE GLOBAL CORP BD 06/10/2022	2,000,000.000	2,000,306.79	99.9981	1,999,962.00	-0.01724	-344.79
64952WDJ 64952WDJ9	NEW YORK LIFE GLOBAL CORP BD 07/12/2022	1,000,000.000	1,000,000.00	100.0228	1,000,228.00	0.02280	228.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,005,965.95	99.9766	12,996,958.00	-0.06926	-9,007.95
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,019,395.95	99.9407	23,975,773.93	-0.18161	-43,622.02
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.4228	5,120,274.20	-0.64951	-33,474.30

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65558UFG 65558UFG2	NORDEA BANK ABP NY YCD FRN 08/19/2022	50,000,000.000	50,000,000.00	99.9950	49,997,500.00	-0.00500	-2,500.00
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.8475	24,961,875.00	-0.15250	-38,125.00
76582KE2 76582KE23	RIDGEFIELD FUNDING CP 05/02/2022	25,000,000.000	25,000,000.00	99.9970	24,999,250.00	-0.00300	-750.00
78014XGU 78014XGU5	ROYAL BANK OF CANADA INT CP 06/24/2022	25,000,000.000	25,000,000.00	100.0000	25,000,000.00	0.00000	0.00
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.8251	24,956,275.00	-0.17490	-43,725.00
78015DG8 78015DG87	ROYAL BANK OF CANADA CP 07/08/2022	2,700,000.000	2,694,673.50	99.7725	2,693,857.50	-0.03028	-816.00
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,945,555.55	98.8773	24,719,325.00	-0.90690	-226,230.55
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,960,374.42	98.2747	1,949,770.05	-0.54094	-10,604.37
78015M4A 78015M4A5	ROYAL BANK OF CANADA INT CP 08/03/2022	25,000,000.000	25,000,000.00	100.0288	25,007,200.00	0.02880	7,200.00

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83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.8919	24,972,975.00	-0.10810	-27,025.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	307,378,463.090	307,378,463.09	100.0000	307,378,463.09	0.00000	0.00
86562LE3 86562LE32	SUMITOMO MITSUI BANK CP 05/03/2022	25,000,000.000	24,999,861.11	99.9959	24,998,975.00	-0.00354	-886.11
86564G4E 86564G4E8	SUMITOMO MITSUI TRST YCD 05/09/2022	25,000,000.000	25,000,000.00	99.9944	24,998,600.00	-0.00560	-1,400.00
86564G4V 86564G4V0	SUMITOMO MITSUI TRST YCD 05/18/2022	50,000,000.000	49,998,729.24	99.9827	49,991,350.00	-0.01476	-7,379.24
86565C4F 86565C4F3	SUMITOMO MITSUI BANK YCD FRN 08/02/2022	3,500,000.000	3,498,401.50	99.9649	3,498,771.50	0.01058	370.00
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.8272	59,896,320.00	-0.17102	-102,609.10
86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,973,666.67	99.2786	24,819,650.00	-0.61672	-154,016.67
86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,971,875.00	99.2438	24,810,950.00	-0.64442	-160,925.00

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86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,069,513.96	99.2169	24,903,441.90	-0.66245	-166,072.06
89120DSZ 89120DSZ3	TORONTO DOMINION BK INT CP 05/03/2022	25,000,000.000	25,000,000.00	100.0023	25,000,575.00	0.00230	575.00
89120DT4 89120DT41	TORONTO DOMINION BK INT CP 05/19/2022	25,000,000.000	25,000,000.00	100.0024	25,000,600.00	0.00240	600.00
89120DT9 89120DT90	TORONTO DOMINION BK INT CP 06/23/2022	25,000,000.000	25,000,000.00	99.9928	24,998,200.00	-0.00720	-1,800.00
89120DTF 89120DTF6	TORONTO DOMINION BK INT CP 07/21/2022	25,000,000.000	24,999,443.19	99.9650	24,991,250.00	-0.03277	-8,193.19
89236TFD 89236TFD2	TOYOTA MOTOR CREDIT CORP BD 05/17/2022	4,000,000.000	4,000,266.74	100.0029	4,000,116.00	-0.00377	-150.74
92512MGC 92512MGC7	VERSAILLES COM PAPER CP 07/12/2022	15,000,000.000	14,967,162.50	99.7677	14,965,155.00	-0.01341	-2,007.50
93930N2H 93930N2H1	WASHINGTON MORGAN CALL CP 06/09/2022	55,000,000.000	54,997,410.84	99.9377	54,965,735.00	-0.05760	-31,675.84
96130AKJ 96130AKJ6	WESTPAC BANKING CORP YCD FRN 09/01/2022	35,000,000.000	35,000,000.00	99.9480	34,981,800.00	-0.05200	-18,200.00
			<u>2,570,942,052.70</u>		<u>2,568,632,099.10</u>	<u>-0.08985</u>	<u>-2,309,953.60</u>

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	NAV Date:	4/29/2022					
	Outstanding Shares:	1,285,714,378.905					
	Net Assets:	2,571,428,757.80					
	Net Assets Less Amortized Cost:	486,705.10					
	Price Per Share @ Market:	1.998203370					
	Price Per Share @ Market Rounded:	2.00					
				*1.998216744	SHADOW NAV		