

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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												
35,000,000.000	ANGLESEA FUNDING LLC CP 02/01/2021 0347M2P1	34,990,331.94	34,992,293.05	99.9780 ¹	34,992,293.05	0.00	90,805.17	0.260	0.26	1.89	1.89	1.89
25,000,000.000	COLUMBIA FUNDING CO CP 04/01/2021 19767CR1	24,969,833.33	24,985,000.00	99.9400 ¹	24,985,000.00	0.00	60,875.01	0.244	0.24	1.35	1.35	1.35
27,000,000.000	COLUMBIA FUNDING CO CP 04/06/2021 19767CR6	26,967,420.00	26,982,900.00	99.9367 ¹	26,982,900.00	0.00	65,745.00	0.244	0.24	1.46	1.46	1.46
25,000,000.000	CONCORD MINUTEMEN CA CP 06/14/2021 20632KTE	24,960,000.00	24,963,555.56	99.8542 ¹	24,963,555.56	0.00	81,166.77	0.325	0.32	1.35	1.35	1.35
25,000,000.000	CROWN POINT CAPITAL CP 01/19/2021 2284KONK	24,957,027.78	24,995,750.00	99.9830 ¹	24,995,750.00	0.00	86,239.58	0.345	0.34	1.35	1.35	1.35
25,000,000.000	HALKIN FINANCE LLC CP 02/18/2021 40588LPJ	24,965,500.00	24,991,000.00	99.9640 ¹	24,991,000.00	0.00	68,484.38	0.274	0.28	1.35	1.35	1.35
25,000,000.000	LIME FUNDING LLC CP 01/21/2021 53262QNM	24,994,583.33	24,996,388.89	99.9856 ¹	24,996,388.89	0.00	65,948.08	0.264	0.26	1.35	1.35	1.35
10,000,000.000	MACKINAC FUNDING CO CP 03/10/2021 55458EQA	9,989,816.67	9,995,088.89	99.9509 ¹	9,995,088.89	0.00	26,379.16	0.264	0.26	0.54	0.54	0.54
25,000,000.000	MACKINAC FUNDING CO CP 04/07/2021 55458ER7	24,973,562.50	24,982,000.00	99.9280 ¹	24,982,000.00	0.00	68,484.38	0.274	0.27	1.35	1.35	1.35
25,000,000.000	MACKINAC FUNDING CO CP 05/04/2021 55458ES4	24,967,562.50	24,976,937.50	99.9077 ¹	24,976,937.50	0.00	68,484.38	0.274	0.27	1.35	1.35	1.35
247,000,000.000	ASSET BACKED CP	246,735,638.05	246,860,913.89		246,860,913.89	0.00	682,612	0.277	0.27	13.34	13.33	13.33
247,000,000.000	TOTAL ABCP FIXED RATE	246,735,638.05	246,860,913.89		246,860,913.89	0.00	682,612	0.277	0.27	13.34	13.33	13.33
ABCP VARIABLE RATE												
ASSET BACKED CP VARIABLE												

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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 VARIABLE RATE												
ASSET BACKED CP VARIABLE												
15,000,000.000	BEDFORD ROW FUNDING INT CP 01/15/2021 07644DKJ	15,000,000.00	15,000,000.00	100.0000 ¹	15,000,000.00	0.00	44,532.00	0.297	0.30	0.81	0.81	0.81
40,000,000.000	CROWN POINT CAPITAL CALL INT 03/12/2021 22845ASP	40,000,000.00	40,000,000.00	100.0000 ¹	40,000,000.00	0.00	109,552.00	0.274	0.27	2.16	2.16	2.16
10,000,000.000	GLENCOVE FUNDING LLC CALL CP 04/30/2021 37829AFD	10,000,000.00	10,000,000.00	100.0000 ¹	10,000,000.00	0.00	25,438.00	0.254	0.25	0.54	0.54	0.54
65,000,000.000	ASSET BACKED CP VARIABLE	65,000,000.00	65,000,000.00		65,000,000.00	0.00	179,522	0.276	0.28	3.51	3.51	3.51
65,000,000.000	TOTAL ABCP VARIABLE RATE	65,000,000.00	65,000,000.00		65,000,000.00	0.00	179,522	0.276	0.28	3.51	3.51	3.51
US TREASURY AGENCY												
FED FARM CREDIT BANK												
20,000,000.000	FED FARM CREDIT BANK FRN 04/22/2021 3133EK3J	20,000,000.00	20,000,000.00	100.0000 ¹	20,000,000.00	0.00	58,000.00	0.290	0.29	1.08	1.08	1.08
10,000,000.000	FED FARM CREDIT BANK FRN 11/16/2021 3133EKLZ	9,999,326.01	9,999,709.46	99.9971 ¹	9,999,709.46	0.00	22,100.00	0.221	0.22	0.54	0.54	0.54
30,000,000.000	FED FARM CREDIT BANK	29,999,326.01	29,999,709.46		29,999,709.46	0.00	80,100	0.267	0.27	1.62	1.62	1.62
30,000,000.000	TOTAL US TREASURY AGENCY	29,999,326.01	29,999,709.46		29,999,709.46	0.00	80,100	0.267	0.27	1.62	1.62	1.62
COLLATERALIZED BANK												
BANK DEPOSITS												
8,179,487.680	GWB-PROMONTORY III 98MSCQG3	8,179,487.68	8,179,487.68	100.0000 ^M	8,179,487.68	0.00	12,545.70	0.153	0.15	0.44	0.44	0.44
8,179,487.680	BANK DEPOSITS	8,179,487.68	8,179,487.68		8,179,487.68	0.00	12,546	0.153	0.15	0.44	0.44	0.44
COMMERCIAL PAPER												
120,350.760	US BANK NA CP SWEEP CP 02/01/2021 48606109	120,350.76	120,350.76	100.0000 ^M	120,350.76	0.00	12.04	0.010	0.01	0.01	0.01	0.01

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Posting Date Data As Of 12/31/2020
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
COLLATERALIZED BANK												
COMMERCIAL PAPER												
120,350.760	COMMERCIAL PAPER	120,350.76	120,350.76		120,350.76	0.00	12	0.010	0.01	0.01	0.01	0.01
8,299,838.440	TOTAL COLLATERALIZED BANK	8,299,838.44	8,299,838.44		8,299,838.44	0.00	12,558	0.151	0.15	0.45	0.45	0.45
Corporate Bonds												
CORPORATE BOND												
12,291,000.000	APPLE INC CORP BD 02/23/2021 037833BT	12,388,244.14	12,307,735.50	100.1362 †	12,307,735.50	0.00	165,022.65	1.341	0.43	0.66	0.66	0.66
19,844,000.000	APPLE INC CORP BD 02/09/2022 037833CN	19,972,874.05	19,900,574.18	100.2851 †	19,900,574.18	0.00	141,487.72	0.711	0.46	1.08	1.07	1.07
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,527,909.17	100.2652 †	7,527,909.17	0.00	41,669.40	0.554	0.36	0.41	0.41	0.41
4,320,000.000	AUST & NZ BANKING CORP BD 06/01/2021 05252ACL	4,333,046.40	4,324,864.21	100.1126 †	4,324,864.21	0.00	52,504.42	1.214	0.95	0.23	0.23	0.23
14,450,000.000	AUST & NZ BANKING CORP BD 11/23/2021 05252ACR	14,616,415.00	14,507,193.69	100.3958 †	14,507,193.69	0.00	156,440.04	1.078	0.65	0.78	0.78	0.78
15,955,000.000	AUST & NZ BANKING CORP BD 05/17/2021 05252ADC	15,978,772.95	15,957,966.16	100.0186 †	15,957,966.16	0.00	108,813.10	0.682	0.63	0.86	0.86	0.86
1,000,000.000	AUST & NZ BANKING CORP BD 11/21/2022 05252ADE	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	7,026.30	0.703	0.70	0.05	0.05	0.05
3,257,000.000	BANK OF MONTREAL CORP BD 08/27/2021 06367TJY	3,271,924.39	3,264,470.37	100.2294 †	3,264,470.37	0.00	33,319.11	1.021	0.68	0.18	0.18	0.18
4,236,000.000	CHEVRON CORP CORP BD 03/03/2022 166764BM	4,263,472.32	4,246,911.48	100.2576 †	4,246,911.48	0.00	30,160.32	0.710	0.49	0.23	0.23	0.23
9,374,000.000	COMMONWEALTH BK AUST CORP BD 09/06/2021 2027A0HX	9,457,462.70	9,412,596.80	100.4117 †	9,412,596.80	0.00	98,931.32	1.051	0.46	0.51	0.51	0.51
22,891,000.000	COMMONWEALTH BK AUST	23,035,887.55	22,952,502.15	100.2687 †	22,952,502.15	0.00	212,886.30	0.928	0.71	1.24	1.24	1.24

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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
Corporate Bonds												
CORPORATE BOND												
5,000,000.000	CORP BD 03/10/2022 2027A0JL COMMONWEALTH BK AUST	5,053,950.00	5,048,035.22	100.9607 †	5,048,035.22	0.00	45,962.50	0.911	0.49	0.27	0.27	0.27
20,000,000.000	CORP BD 03/16/2023 2027A0JY EXXON MOBIL CORP	20,029,600.00	20,015,988.32	100.0799 †	20,015,988.32	0.00	110,200.00	0.551	0.50	1.08	1.08	1.08
13,250,000.000	CORP BD 08/16/2022 30231GBA MET LIFE GLOBAL FD	13,241,047.00	13,249,928.44	99.9995 †	13,249,928.44	0.00	60,916.88	0.460	0.48	0.72	0.72	0.72
25,000,000.000	CORP BD 01/08/2021 59217GCM MET TOWER GLOBAL FDG	25,058,650.00	25,040,177.13	100.1607 †	25,040,177.13	0.00	160,000.00	0.659	0.58	1.35	1.35	1.35
5,000,000.000	CORP BD 01/17/2023 58989VAA NATL AUSTRALIA BK	5,069,100.00	5,016,003.86	100.3201 †	5,016,003.86	0.00	61,206.50	1.220	0.63	0.27	0.27	0.27
10,825,000.000	CORP BD 07/12/2021 6325C0DF NATL AUSTRALIA BK	10,860,000.00	10,845,703.28	100.1913 †	10,845,703.28	0.00	100,686.57	0.928	0.71	0.59	0.59	0.59
2,000,000.000	CORP BD 11/04/2021 6325C0DW NEW YORK LIFE GLOBAL	2,008,480.00	2,004,129.87	100.2065 †	2,004,129.87	0.00	15,000.00	0.748	0.61	0.11	0.11	0.11
7,000,000.000	CORP BD 06/10/2022 64952WCR NEW YORK LIFE GLOBAL	7,013,410.00	7,013,510.27	100.1930 †	7,013,510.27	0.00	38,657.50	0.551	0.23	0.38	0.38	0.38
5,500,000.000	CORP BD 08/06/2021 64952WCZ NEW YORK LIFE GLOBAL	5,505,555.00	5,500,208.02	100.0038 †	5,500,208.02	0.00	27,623.75	0.502	0.45	0.30	0.30	0.30
1,000,000.000	CORP BD 01/28/2021 64952WDE NEW YORK LIFE GLOBAL	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	6,641.30	0.664	0.66	0.05	0.05	0.05
9,869,000.000	CORP BD 07/12/2022 64952WDJ NEW YORK LIFE GLOBAL	9,858,579.77	9,858,579.77	99.8944 †	9,858,579.77	0.00	48,222.89	0.489	0.59	0.53	0.53	0.53
13,000,000.000	CORP BD 01/21/2022 64952WDK NEW YORK LIFE GLOBAL	13,025,090.00	13,017,426.23	100.1340 †	13,017,426.23	0.00	65,536.90	0.503	0.44	0.70	0.70	0.70
	CORP BD 01/10/2023 64952WDM											

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Posting Date Data As Of 12/31/2020
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
Corporate Bonds												
CORPORATE BOND												
2,000,000.000	NEW YORK LIFE GLOBAL CORP BD 10/21/2023 64952WDV	2,000,000.00	2,000,000.00	100.0000 †	2,000,000.00	0.00	9,000.00	0.470	0.47	0.11	0.11	0.11
4,150,000.000	NORDEA BANK ABP CORP BD 05/27/2021 65557CAT	4,189,942.50	4,161,430.87	100.2754 †	4,161,430.87	0.00	50,754.50	1.220	0.55	0.22	0.22	0.22
2,438,000.000	ROYAL BANK OF CANADA CORP BD 04/30/2021 78013XKH	2,438,513.36	2,438,173.61	100.0071 †	2,438,173.61	0.00	14,734.78	0.604	0.58	0.13	0.13	0.13
29,435,000.000	SVENSKA HANDELSBANKE N CORP BD 05/24/2021 86960BAU	29,499,628.09	29,451,968.03	100.0576 †	29,451,968.03	0.00	198,650.93	0.674	0.53	1.59	1.59	1.59
1,168,000.000	TORONTO DOMINION BK CORP BD 04/07/2021 89114QBH	1,184,936.00	1,170,474.67	100.2119 †	1,170,474.67	0.00	14,252.52	1.218	0.43	0.06	0.06	0.06
2,021,000.000	TORONTO DOMINION BK CORP BD 07/13/2021 89114QBM	2,048,849.38	2,028,128.55	100.3527 †	2,028,128.55	0.00	22,718.67	1.120	0.47	0.11	0.11	0.11
18,837,000.000	TORONTO DOMINION BK CORP BD 06/11/2021 89114QC3	18,880,220.86	18,840,656.75	100.0194 †	18,840,656.75	0.00	122,559.17	0.651	0.61	1.02	1.02	1.02
1,435,000.000	TOYOTA MOTOR CREDIT CORP BD 01/11/2022 89236TDQ	1,447,312.30	1,439,580.47	100.3192 †	1,439,580.47	0.00	13,117.77	0.911	0.61	0.08	0.08	0.08
7,582,000.000	TOYOTA MOTOR CREDIT CORP BD 04/13/2021 89236TEV	7,584,742.38	7,582,362.73	100.0048 †	7,582,362.73	0.00	38,223.14	0.504	0.49	0.41	0.41	0.41
4,000,000.000	TOYOTA MOTOR CREDIT CORP BD 05/17/2022 89236TFD	4,015,400.00	4,008,909.24	100.2227 †	4,008,909.24	0.00	24,880.00	0.621	0.46	0.22	0.22	0.22
3,000,000.000	TOYOTA MOTOR CREDIT CORP BD 10/07/2021 89236TGK	3,000,000.00	3,000,000.00	100.0000 †	3,000,000.00	0.00	15,307.50	0.510	0.51	0.16	0.16	0.16
1,000,000.000	TOYOTA MOTOR CREDIT CORP BD 08/13/2021 89236TGS	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	3,456.30	0.346	0.35	0.05	0.05	0.05
25,000,000.000	US BANK NA CINCINNAT CORP BD 11/16/2021	25,065,500.00	25,025,113.58	100.1005 †	25,025,113.58	0.00	150,250.00	0.600	0.49	1.35	1.35	1.35

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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
Corporate Bonds												
CORPORATE BOND												
10,500,000.000	90331HNY US BANK NA CINCINNAT CORP BD 05/23/2022	10,505,940.00	10,502,891.35	100.0275 †	10,502,891.35	0.00	68,526.15	0.652	0.63	0.57	0.57	0.57
37,163,000.000	90331HPD WALMART INC CORP BD 06/23/2021	37,263,662.42	37,183,023.31	100.0539 †	37,183,023.31	0.00	176,479.65	0.475	0.36	2.01	2.01	2.01
10,000,000.000	931142EH WESTPAC BANKING CORP CORP BD 08/19/2021	10,096,600.00	10,024,019.46	100.2402 †	10,024,019.46	0.00	108,100.00	1.078	0.71	0.54	0.54	0.54
392,299,000.000	CORPORATE BOND	393,814,520.20	392,869,146.74		392,869,146.74	0.00	2,819,927	0.718	0.53	21.22	21.21	21.22
392,299,000.000	TOTAL Corporate Bonds	393,814,520.20	392,869,146.74		392,869,146.74	0.00	2,819,927	0.718	0.53	21.22	21.21	21.22
Commercial Paper												
COMMERCIAL PAPER												
26,100,000.000	12509RS6 CDP FINANCIAL CP 05/06/2021	25,998,340.50	26,062,843.75	99.8576 †	26,062,843.75	0.00	108,570.56	0.417	0.41	1.41	1.41	1.41
15,000,000.000	12509RSK CDP FINANCIAL CP 05/19/2021	14,941,500.00	14,977,000.00	99.8467 †	14,977,000.00	0.00	60,875.00	0.406	0.40	0.81	0.81	0.81
25,000,000.000	19121ANM COCA-COLA CO CP 01/21/2021	24,555,388.89	24,970,555.56	99.8822 †	24,970,555.56	0.00	537,729.17	2.153	2.12	1.35	1.35	1.35
25,000,000.000	25215VQF DEXIA CREDIT LOCAL CP 03/15/2021	24,984,517.36	24,987,579.86	99.9503 †	24,987,579.86	0.00	62,143.23	0.249	0.24	1.35	1.35	1.35
25,000,000.000	38150TTA GOLDMAN SACHS INTL CP 06/10/2021	24,965,875.00	24,970,000.00	99.8800 †	24,970,000.00	0.00	68,484.38	0.274	0.27	1.35	1.35	1.35
15,000,000.000	38150TTM GOLDMAN SACHS INTL CP 06/21/2021	14,976,750.00	14,977,912.50	99.8528 †	14,977,912.50	0.00	47,178.13	0.315	0.31	0.81	0.81	0.81
25,000,000.000	42550LQ5 HENKEL OF AMERICA CP 03/05/2021	24,930,000.00	24,981,625.00	99.9265 †	24,981,625.00	0.00	106,531.25	0.426	0.41	1.35	1.35	1.35
25,000,000.000	MIZUHO BANK LTD/NY	24,967,770.83	24,978,395.83	99.9136 †	24,978,395.83	0.00	64,679.69	0.259	0.26	1.35	1.35	1.35

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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
Commercial Paper												
COMMERCIAL PAPER												
10,000,000.000	CP 05/03/2021 60689FS3 NATL BANK OF CANADA	9,981,866.67	9,987,000.00	99.8700 †	9,987,000.00	0.00	24,349.98	0.244	0.24	0.54	0.54	0.54
25,000,000.000	CP 07/15/2021 63307LUF TORONTO DOMINION BK	24,985,000.00	24,988,833.33	99.9553 †	24,988,833.33	0.00	60,874.95	0.244	0.24	1.35	1.35	1.35
216,100,000.000	COMMERCIAL PAPER	215,287,009.25	215,881,745.83		215,881,745.83	0.00	1,141,416	0.529	0.52	11.66	11.66	11.66
OTHER COMMERCIAL PAP												
20,000,000.000	AUST & NZ BANKING INT CP 09/16/2021 05253MNF	20,000,936.92	20,000,664.08	100.0033 †	20,000,664.08	0.00	47,850.00	0.239	0.23	1.08	1.08	1.08
15,000,000.000	BANK OF NOVA SCOTIA INT CP 08/10/2021 06417LQB	15,000,330.00	15,000,204.29	100.0014 †	15,000,204.29	0.00	35,382.00	0.236	0.23	0.81	0.81	0.81
15,000,000.000	BEDFORD ROW FUNDING INT CP 02/19/2021 07646KFJ	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	37,650.00	0.251	0.25	0.81	0.81	0.81
25,000,000.000	NATL AUSTRALIA BANK INT CP 08/13/2021 63254GPA	25,001,000.00	25,000,622.22	100.0025 †	25,000,622.22	0.00	60,157.50	0.241	0.24	1.35	1.35	1.35
25,000,000.000	NATL AUSTRALIA BANK INT CP 07/28/2021 63254GPK	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	65,562.50	0.262	0.26	1.35	1.35	1.35
40,000,000.000	NATL BANK OF CANADA INT CP 08/18/2021 63307NFC	40,001,880.00	40,001,880.00	100.0047 †	40,001,880.00	0.00	100,152.00	0.250	0.24	2.16	2.16	2.16
10,000,000.000	ROYAL BANK OF CANADA INT CP 04/30/2021 78014XFW	10,000,000.00	10,000,000.00	100.0000 †	10,000,000.00	0.00	46,438.00	0.464	0.46	0.54	0.54	0.54
25,000,000.000	ROYAL BANK OF CANADA INT CP 10/29/2020 78015M2H	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	72,500.00	0.290	0.29	1.35	1.35	1.35
25,000,000.000	SVENSKA HANDELSBANKE INT CP 07/01/2021	25,001,785.63	25,000,897.78	100.0036 †	25,000,897.78	0.00	83,782.50	0.347	0.34	1.35	1.35	1.35

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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
Commercial Paper												
OTHER COMMERCIAL PAP												
20,000,000.000	86960LBE SVENSKA HANDELSBANKE INT CP 10/19/2021	19,998,669.34	19,998,890.48	99.9945 ¹	19,998,890.48	0.00	53,550.00	0.268	0.27	1.08	1.08	1.08
50,000,000.000	86960LBV TOYOTA MOTOR CREDIT INT CP 01/25/2021	50,000,000.00	50,000,000.00	100.0000 ¹	50,000,000.00	0.00	136,625.00	0.273	0.27	2.70	2.70	2.70
270,000,000.000	OTHER COMMERCIAL PAP	270,004,601.89	270,003,158.85		270,003,158.85	0.00	739,650	0.274	0.27	14.59	14.58	14.58
486,100,000.000	TOTAL Commercial Paper	485,291,611.14	485,884,904.68		485,884,904.68	0.00	1,881,066	0.387	0.38	26.25	26.24	26.24
MONEY MARKET												
COLORADO SURPLUS ASSET FD TR FD												
262,064,637.620	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	262,064,637.62	262,064,637.62	100.0000 ^M	262,064,637.62	0.00	623,713.84	0.231	0.23	14.16	14.15	14.15
262,064,637.620	COLORADO SURPLUS ASSET FD TR FD	262,064,637.62	262,064,637.62		262,064,637.62	0.00	623,714	0.238	0.23	14.16	14.15	14.15
GOVERNMENT MMF												
10,001,131.960	BLACKROCK LIQ FED FD INST MMF 97MSCJP8	10,001,131.96	10,001,131.96	100.0000 ^M	10,001,131.96	0.00	1,000.11	0.010	0.01	0.54	0.54	0.54
1,938.320	GOLDMAN SACHS FIN SQ GOV'T INST MMF 97MSCJP9	1,938.32	1,938.32	100.0000 ^M	1,938.32	0.00	0.58	0.030	0.03	0.00	0.00	0.00
10,003,070.280	GOVERNMENT MMF	10,003,070.28	10,003,070.28		10,003,070.28	0.00	1,001	0.010	0.01	0.54	0.54	0.54
272,067,707.900	TOTAL MONEY MARKET	272,067,707.90	272,067,707.90		272,067,707.90	0.00	624,715	0.230	0.22	14.70	14.69	14.69
YANKEE CD												
YANKEE CD												
25,000,000.000	CHINATRUST COMM BK YCD 02/25/2021 12647XMP	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	97,500.00	0.390	0.39	1.35	1.35	1.35
25,000,000.000	SUMITOMO MITSUI BANK YCD 01/28/2021	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	75,000.00	0.300	0.30	1.35	1.35	1.35

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
 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												
25,000,000.000	86565CMK SUMITOMO MITSUI BANK YCD 04/08/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	62,500.00	0.250	0.25	1.35	1.35	1.35
15,100,000.000	86565CRU SUMITOMO MITSUI BANK YCD 04/21/2021	15,099,999.73	15,099,999.84	100.0000 †	15,099,999.84	0.00	37,750.00	0.250	0.25	0.82	0.82	0.82
90,100,000.000	86565CRZ YANKEE CD	90,099,999.73	90,099,999.84		90,099,999.84	0.00	272,750	0.303	0.30	4.87	4.87	4.87
90,100,000.000	TOTAL YANKEE CD	90,099,999.73	90,099,999.84		90,099,999.84	0.00	272,750	0.303	0.30	4.87	4.87	4.87
YANKEE CD FRN												
YANKEE CD FRN												
40,000,000.000	BANK OF MONTREAL YCD FRN 08/13/2021	40,000,080.00	40,000,049.78	100.0001 †	40,000,049.78	0.00	101,452.00	0.261	0.26	2.16	2.16	2.16
25,000,000.000	06367BRA BANK OF MONTREAL YCD FRN 09/24/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	72,500.00	0.310	0.31	1.35	1.35	1.35
20,000,000.000	06367BVV BANK OF NOVA SCOTIA YCD FRN 05/04/2021	20,066,501.20	20,023,917.10	100.1196 †	20,023,917.10	0.00	124,026.00	0.619	0.27	1.08	1.08	1.08
20,000,000.000	06417GS5 CA IMPERIAL BK COMM YCD FRN 07/19/2021	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	71,550.00	0.358	0.36	1.08	1.08	1.08
25,000,000.000	13606CCX CA IMPERIAL BK COMM YCD FRN 09/17/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	64,687.50	0.259	0.26	1.35	1.35	1.35
25,000,000.000	13606CGH DNB BANK ASA YCD FRN 02/05/2021	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	66,187.50	0.265	0.26	1.35	1.35	1.35
15,000,000.000	23341VD3 MIZUHO BANK LTD/NY YCD FRN 01/15/2021	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	47,532.00	0.317	0.32	0.81	0.81	0.81
15,000,000.000	60710AQC NORDEA BANK ABP YCD FRN 03/10/2022	14,995,350.00	14,996,020.85	99.9735 †	14,996,020.85	0.00	51,000.00	0.340	0.36	0.81	0.81	0.81
15,000,000.000	65558TL5 NORDEA BANK ABP	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	51,957.00	0.346	0.35	0.81	0.81	0.81

Fund Portfolio Analysis
 Schedule of Current Positions By Category and Group.
 Based on Posting Date Data As Of 12/31/2020
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 03/18/2022 65558TN5											
30,000,000.000	NORDEA BANK ABP	30,001,500.00	30,000,586.59	100.0020 ¹	30,000,586.59	0.00	93,789.00	0.313	0.31	1.62	1.62	1.62
	YCD FRN 05/21/2021 65558TYS											
25,000,000.000	SUMITOMO MITSUI TRST	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	65,000.00	0.280	0.28	1.35	1.35	1.35
	YCD FRN 03/22/2021 86564GJR											
5,000,000.000	SVENSKA HANDELSBANKE	4,987,080.60	4,999,848.01	99.9970 ¹	4,999,848.01	0.00	20,106.50	0.394	0.67	0.27	0.27	0.27
	YCD FRN 01/04/2021 86959REM											
260,000,000.000	YANKEE CD FRN	260,050,511.80	260,020,422.33		260,020,422.33	0.00	829,788	0.319	0.30	14.05	14.04	14.04
260,000,000.000	TOTAL YANKEE CD FRN	260,050,511.80	260,020,422.33		260,020,422.33	0.00	829,788	0.319	0.30	14.05	14.04	14.04
1,850,866,546.340	TOTAL PORTFOLIO	1,851,359,153.27	1,851,102,643.28		1,851,102,643.28	0.00	7,383,036	0.399	0.35	100.00	99.96	99.98