

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>ABCP FIXED RATE</b>												
<b>ASSET BACKED CP</b>												
25,000,000.000	ANGLESEA FUNDING LLC CP 09/02/2020 0347M2J2	24,982,500.00	24,999,791.67	99.9992 <sup>1</sup>	24,999,791.67	0.00	76,093.76	0.304	0.30	1.39	1.39	1.39
25,000,000.000	COLUMBIA FUNDING CO CP 10/07/2020 19767CK7	24,975,673.61	24,992,250.00	99.9690 <sup>1</sup>	24,992,250.00	0.00	78,630.21	0.315	0.31	1.39	1.39	1.39
25,000,000.000	CROWN POINT CAPITAL CP 09/14/2020 2284K0JE	24,981,041.67	24,997,291.67	99.9892 <sup>1</sup>	24,997,291.67	0.00	76,093.75	0.304	0.30	1.39	1.39	1.39
25,000,000.000	CROWN POINT CAPITAL CP 01/19/2021 2284KONK	24,957,027.78	24,966,944.45	99.8678 <sup>1</sup>	24,966,944.45	0.00	86,239.61	0.345	0.35	1.39	1.39	1.39
25,000,000.000	HALKIN FINANCE LLC CP 02/18/2021 40588LPJ	24,965,500.00	24,968,125.00	99.8725 <sup>1</sup>	24,968,125.00	0.00	68,484.38	0.274	0.28	1.39	1.39	1.39
25,000,000.000	KELLS FUNDING LLC CP 09/14/2020 48803MRU	24,984,548.61	24,997,743.06	99.9910 <sup>1</sup>	24,997,743.06	0.00	63,411.49	0.254	0.25	1.39	1.39	1.39
25,000,000.000	MACKINAC FUNDING CO CP 11/12/2020 55458ELC	24,984,666.67	24,988,000.00	99.9520 <sup>1</sup>	24,988,000.00	0.00	60,874.94	0.244	0.24	1.39	1.39	1.39
25,000,000.000	MACKINAC FUNDING CO CP 11/17/2020 55458ELH	24,965,729.17	24,981,284.72	99.9251 <sup>1</sup>	24,981,284.72	0.00	88,776.01	0.355	0.35	1.39	1.39	1.39
200,000,000.000	<b>ASSET BACKED CP</b>	199,796,687.51	199,891,430.57		199,891,430.57	0.00	598,604	0.299	0.30	11.15	11.14	11.14
200,000,000.000	<b>TOTAL ABCP FIXED RATE</b>	199,796,687.51	199,891,430.57		199,891,430.57	0.00	598,604	0.299	0.30	11.15	11.14	11.14
<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
15,000,000.000	BEDFORD ROW FUNDING INT CP 01/15/2021 07644DKJ	15,000,000.00	15,000,000.00	100.0000 <sup>1</sup>	15,000,000.00	0.00	50,250.00	0.335	0.33	0.84	0.84	0.84
25,000,000.000	CHESHAM SERIES 7 INT CP 12/14/2020 16539EAA	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	89,500.00	0.358	0.36	1.39	1.39	1.39

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>ABCP VARIABLE RATE</b>												
<b>ASSET BACKED CP VARIABLE</b>												
40,000,000.000	ASSET BACKED CP VARIABLE	40,000,000.00	40,000,000.00		40,000,000.00	0.00	139,750	0.349	0.35	2.23	2.23	2.23
40,000,000.000	<b>TOTAL ABCP VARIABLE RATE</b>	40,000,000.00	40,000,000.00		40,000,000.00	0.00	139,750	0.349	0.35	2.23	2.23	2.23
<b>US TREASURY AGENCY</b>												
<b>FED FARM CREDIT BANK</b>												
20,000,000.000	FED FARM CREDIT BANK FRN 04/22/2021 3133EK3J	20,000,000.00	20,000,000.00	100.0000 I	20,000,000.00	0.00	58,000.00	0.290	0.29	1.12	1.11	1.12
10,000,000.000	FED FARM CREDIT BANK FRN 11/16/2021 3133EKLZ	9,999,326.01	9,999,598.34	99.9960 I	9,999,598.34	0.00	28,013.00	0.280	0.28	0.56	0.56	0.56
30,000,000.000	<b>FED FARM CREDIT BANK</b>	29,999,326.01	29,999,598.34		29,999,598.34	0.00	86,013	0.287	0.29	1.67	1.67	1.67
30,000,000.000	<b>TOTAL US TREASURY AGENCY</b>	29,999,326.01	29,999,598.34		29,999,598.34	0.00	86,013	0.287	0.29	1.67	1.67	1.67
<b>COLLATERALIZED BANK</b>												
<b>BANK DEPOSITS</b>												
8,175,379.640	GWB-PROMONTORY III 98MSCQG3	8,175,379.64	8,175,379.64	100.0000 M	8,175,379.64	0.00	12,662.03	0.155	0.15	0.46	0.46	0.46
8,175,379.640	<b>BANK DEPOSITS</b>	8,175,379.64	8,175,379.64		8,175,379.64	0.00	12,662	0.155	0.15	0.46	0.46	0.46
<b>COMMERCIAL PAPER</b>												
120,331.840	US BANK NA CP SWEEP CP 09/01/2020 48606024	120,331.84	120,331.84	100.0000 M	120,331.84	0.00	60.17	0.050	0.05	0.01	0.01	0.01
120,331.840	<b>COMMERCIAL PAPER</b>	120,331.84	120,331.84		120,331.84	0.00	60	0.050	0.05	0.01	0.01	0.01
8,295,711.480	<b>TOTAL COLLATERALIZED BANK</b>	8,295,711.48	8,295,711.48		8,295,711.48	0.00	12,722	0.153	0.15	0.46	0.46	0.46
<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
12,291,000.000	APPLE INC CORP BD 02/23/2021 037833BT	12,388,244.14	12,346,258.73	100.4496 I	12,346,258.73	0.00	170,369.24	1.380	0.46	0.69	0.69	0.69

**Fund Portfolio Analysis**  
**Schedule of Current Positions By Category and Group.**  
**Based on Current Data & Mfact date of 8/31/2020**  
**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
<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
19,844,000.000	APPLE INC CORP BD 02/09/2022 037833CN	19,972,874.05	19,917,658.45	100.3712 †	19,917,658.45	0.00	147,490.53	0.741	0.49	1.11	1.11	1.11
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,532,816.08	100.3305 †	7,532,816.08	0.00	45,235.70	0.601	0.41	0.42	0.42	0.42
4,320,000.000	AUST & NZ BANKING CORP BD 06/01/2021 05252ACL	4,333,046.40	4,328,794.24	100.2036 †	4,328,794.24	0.00	57,888.00	1.337	1.07	0.24	0.24	0.24
14,450,000.000	AUST & NZ BANKING CORP BD 11/23/2021 05252ACR	14,616,415.00	14,528,597.47	100.5439 †	14,528,597.47	0.00	162,725.79	1.120	0.69	0.81	0.81	0.81
15,955,000.000	AUST & NZ BANKING CORP BD 05/17/2021 05252ADC	15,978,772.95	15,960,626.99	100.0353 †	15,960,626.99	0.00	118,087.74	0.740	0.69	0.89	0.89	0.89
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	7,368.80	0.737	0.74	0.06	0.06	0.06
3,257,000.000	BANK OF MONTREAL CORP BD 08/27/2021 06367TJY	3,271,924.39	3,268,299.72	100.3469 †	3,268,299.72	0.00	33,905.37	1.037	0.69	0.18	0.18	0.18
4,236,000.000	CHEVRON CORP CORP BD 03/03/2022 166764BM	4,263,472.32	4,250,036.37	100.3314 †	4,250,036.37	0.00	34,613.63	0.814	0.60	0.24	0.24	0.24
9,374,000.000	COMMONWEALTH BANK AU CORP BD 09/06/2021 2027A0HX	9,457,462.70	9,431,521.28	100.6136 †	9,431,521.28	0.00	107,133.57	1.136	0.55	0.53	0.53	0.53
2,215,000.000	COMMONWEALTH BANK AU CORP BD 09/18/2020 2027A0JQ	2,221,066.89	2,215,124.26	100.0056 †	2,215,124.26	0.00	15,679.54	0.708	0.59	0.12	0.12	0.12
22,891,000.000	COMMONWEALTH BK AUST CORP BD 03/10/2022 2027A0JL	23,035,887.55	22,969,830.68	100.3444 †	22,969,830.68	0.00	231,141.87	1.006	0.79	1.28	1.28	1.28
20,000,000.000	EXXON MOBIL CORP CORP BD 08/16/2022 30231GBA	20,029,600.00	20,019,283.21	100.0964 †	20,019,283.21	0.00	122,026.00	0.610	0.56	1.12	1.12	1.12
13,250,000.000	MET LIFE GLOBAL FD CORP BD 01/08/2021	13,241,047.00	13,248,681.16	99.9900 †	13,248,681.16	0.00	67,111.25	0.507	0.53	0.74	0.74	0.74

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
25,000,000.000	59217GCM MET TOWER GLOBAL FDG CORP BD 01/17/2023 58989VAA	25,058,650.00	25,046,747.66	100.1870 †	25,046,747.66	0.00	155,000.00	0.619	0.54	1.40	1.40	1.40
5,000,000.000	NATL AUSTRALIA BK CORP BD 07/12/2021 6325C0DF	5,069,100.00	5,026,172.98	100.5235 †	5,026,172.98	0.00	63,312.50	1.260	0.67	0.28	0.28	0.28
10,825,000.000	NATL AUSTRALIA BK CORP BD 11/04/2021 6325C0DW	10,860,000.00	10,853,930.64	100.2673 †	10,853,930.64	0.00	103,784.69	0.956	0.73	0.61	0.61	0.61
2,000,000.000	NEW YORK LIFE GLOBAL CORP BD 06/10/2022 64952WCR	2,008,480.00	2,005,089.57	100.2545 †	2,005,089.57	0.00	16,595.00	0.828	0.69	0.11	0.11	0.11
7,000,000.000	NEW YORK LIFE GLOBAL CORP BD 08/06/2021 64952WCZ	7,013,410.00	7,013,510.27	100.1930 †	7,013,510.27	0.00	39,795.00	0.567	0.36	0.39	0.39	0.39
11,602,000.000	NEW YORK LIFE GLOBAL CORP BD 10/01/2020 64952WDB	11,602,337.68	11,602,337.68	100.0029 †	11,602,337.68	0.00	52,920.20	0.456	0.42	0.65	0.65	0.65
5,500,000.000	NEW YORK LIFE GLOBAL CORP BD 01/28/2021 64952WDE	5,505,555.00	5,501,147.98	100.0209 †	5,501,147.98	0.00	28,971.25	0.527	0.48	0.31	0.31	0.31
1,000,000.000	NEW YORK LIFE GLOBAL CORP BD 07/12/2022 64952WDJ	1,000,000.00	1,000,000.00	100.0000 †	1,000,000.00	0.00	7,062.50	0.706	0.71	0.06	0.06	0.06
4,869,000.000	NEW YORK LIFE GLOBAL CORP BD 01/21/2022 64952WDK	4,843,279.77	4,843,279.77	99.4718 †	4,843,279.77	0.00	26,846.69	0.554	0.93	0.27	0.27	0.27
13,000,000.000	NEW YORK LIFE GLOBAL CORP BD 01/10/2023 64952WDM	13,025,090.00	13,020,303.09	100.1562 †	13,020,303.09	0.00	71,874.40	0.552	0.49	0.73	0.73	0.73
4,150,000.000	NORDEA BANK ABP CORP BD 05/27/2021 65557CAT	4,189,942.50	4,170,982.70	100.5056 †	4,170,982.70	0.00	51,501.50	1.235	0.56	0.23	0.23	0.23
3,500,000.000	ROYAL BANK OF CANADA CORP BD 10/26/2020 78013GKP	3,498,145.00	3,499,413.65	99.9832 †	3,499,413.65	0.00	16,957.50	0.485	0.59	0.20	0.20	0.20
2,438,000.000	ROYAL BANK OF CANADA	2,438,513.36	2,438,351.59	100.0144 †	2,438,351.59	0.00	16,048.14	0.658	0.64	0.14	0.14	0.14

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
	CORP BD 04/30/2021 78013XKH											
29,435,000.000	SVENSKA HANDELSBANKE N CORP BD 05/24/2021 86960BAU	29,499,628.09	29,466,444.27	100.1068 ↓	29,466,444.27	0.00	213,736.37	0.725	0.58	1.64	1.64	1.64
3,180,000.000	TORONTO DOMINION BK CORP BD 12/14/2020 89114QBD	3,220,379.40	3,186,800.46	100.2139 ↓	3,186,800.46	0.00	39,539.48	1.241	0.51	0.18	0.18	0.18
1,168,000.000	TORONTO DOMINION BK CORP BD 04/07/2021 89114QBH	1,184,936.00	1,173,619.56	100.4811 ↓	1,173,619.56	0.00	14,902.28	1.270	0.48	0.07	0.07	0.07
2,021,000.000	TORONTO DOMINION BK CORP BD 07/13/2021 89114QBM	2,048,849.38	2,032,634.69	100.5757 ↓	2,032,634.69	0.00	23,569.91	1.160	0.51	0.11	0.11	0.11
18,837,000.000	TORONTO DOMINION BK CORP BD 06/11/2021 89114QC3	18,880,220.86	18,849,295.81	100.0653 ↓	18,849,295.81	0.00	140,265.95	0.744	0.66	1.05	1.05	1.05
2,000,000.000	TORONTO DOMINION BK CORP BD 09/17/2020 89114QC6	2,000,000.00	2,000,000.00	100.0000 ↓	2,000,000.00	0.00	11,180.00	0.559	0.56	0.11	0.11	0.11
1,435,000.000	TOYOTA MOTOR CREDIT CORP BD 01/11/2022 89236TDQ	1,447,312.30	1,441,070.65	100.4230 ↓	1,441,070.65	0.00	13,722.19	0.952	0.65	0.08	0.08	0.08
7,582,000.000	TOYOTA MOTOR CREDIT CORP BD 04/13/2021 89236TEV	7,584,742.38	7,582,796.56	100.0105 ↓	7,582,796.56	0.00	41,416.68	0.546	0.53	0.42	0.42	0.42
4,000,000.000	TOYOTA MOTOR CREDIT CORP BD 05/17/2022 89236TFD	4,015,400.00	4,011,078.75	100.2770 ↓	4,011,078.75	0.00	27,205.20	0.678	0.52	0.22	0.22	0.22
1,030,000.000	TOYOTA MOTOR CREDIT CORP BD 09/18/2020 89236TFM	1,030,000.00	1,030,000.00	100.0000 ↓	1,030,000.00	0.00	4,922.16	0.478	0.48	0.06	0.06	0.06
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	16,976.40	0.566	0.57	0.17	0.17	0.17
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	3,785.00	0.379	0.38	0.06	0.06	0.06

**Fund Portfolio Analysis**  
**Schedule of Current Positions By Category and Group.**  
**Based on Current Data & Mfact date of 8/31/2020**  
**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
<b>Corporate Bonds</b>												
<b>CORPORATE BOND</b>												
25,000,000.000	US BANK NA CINCINNAT CORP BD 11/16/2021 90331HNY	25,065,500.00	25,034,718.15	100.1389 <sup>1</sup>	25,034,718.15	0.00	165,032.50	0.659	0.55	1.40	1.40	1.40
10,500,000.000	US BANK NA CINCINNAT CORP BD 05/23/2022 90331HPD	10,505,940.00	10,503,587.09	100.0342 <sup>1</sup>	10,503,587.09	0.00	73,093.65	0.696	0.68	0.59	0.59	0.59
37,163,000.000	WALMART INC CORP BD 06/23/2021 931142EH	37,263,662.42	37,198,744.87	100.0962 <sup>1</sup>	37,198,744.87	0.00	198,870.36	0.535	0.42	2.07	2.07	2.07
10,000,000.000	WESTPAC BANKING CORP CORP BD 08/19/2021 961214DB	10,096,600.00	10,036,760.22	100.3676 <sup>1</sup>	10,036,760.22	0.00	111,775.00	1.114	0.74	0.56	0.56	0.56
403,826,000.000	<b>CORPORATE BOND</b>	405,317,199.17	404,586,347.30		404,586,347.30	0.00	3,071,440	0.759	0.58	22.56	22.55	22.56
403,826,000.000	<b>TOTAL Corporate Bonds</b>	405,317,199.17	404,586,347.30		404,586,347.30	0.00	3,071,440	0.759	0.58	22.56	22.55	22.56
<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
26,100,000.000	CDP FINANCIAL CP 05/06/2021 12509RS6	25,998,340.50	26,026,579.25	99.7187 <sup>1</sup>	26,026,579.25	0.00	108,570.56	0.417	0.41	1.45	1.45	1.45
15,000,000.000	CDP FINANCIAL CP 05/19/2021 12509RSK	14,941,500.00	14,956,666.67	99.7111 <sup>1</sup>	14,956,666.67	0.00	60,875.01	0.407	0.40	0.83	0.83	0.83
6,000,000.000	COCA-COLA CO CP 11/16/2020 19121ALG	5,939,466.67	5,979,733.33	99.6622 <sup>1</sup>	5,979,733.33	0.00	97,399.98	1.629	1.63	0.33	0.33	0.33
25,000,000.000	COCA-COLA CO CP 01/21/2021 19121ANM	24,555,388.89	24,790,944.44	99.1638 <sup>1</sup>	24,790,944.44	0.00	537,729.15	2.169	2.17	1.38	1.38	1.38
23,000,000.000	DBS BANK LTD CP 09/10/2020 23305DJA	22,864,283.33	22,991,975.00	99.9651 <sup>1</sup>	22,991,975.00	0.00	325,681.26	1.416	1.40	1.28	1.28	1.28
7,000,000.000	DEXIA CREDIT LOCAL CP 09/08/2020 25215VJ8	6,961,500.00	6,998,502.78	99.9786 <sup>1</sup>	6,998,502.78	0.00	78,122.92	1.116	1.10	0.39	0.39	0.39
25,000,000.000	DEXIA CREDIT LOCAL	24,948,472.22	24,992,638.89	99.9706 <sup>1</sup>	24,992,638.89	0.00	134,432.30	0.538	0.53	1.39	1.39	1.39

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>Commercial Paper</b>												
<b>COMMERCIAL PAPER</b>												
	CP 09/21/2020 25215VJM											
25,000,000.000	EXXON MOBIL CORP	24,908,611.11	24,989,555.56	99.9582 <sup>1</sup>	24,989,555.56	0.00	238,427.10	0.954	0.94	1.39	1.39	1.39
	CP 09/17/2020 30229AJH											
25,000,000.000	HENKEL OF AMERICA	24,930,000.00	24,946,041.67	99.7842 <sup>1</sup>	24,946,041.67	0.00	106,531.27	0.427	0.42	1.39	1.39	1.39
	CP 03/05/2021 42550LQ5											
30,000,000.000	MIZUHO BANK LTD/NY	29,959,575.00	29,983,725.00	99.9458 <sup>1</sup>	29,983,725.00	0.00	95,878.13	0.320	0.32	1.67	1.67	1.67
	CP 11/02/2020 60689FL2											
30,000,000.000	SUMITOMO MITSUI TRST	29,943,000.00	29,966,433.33	99.8881 <sup>1</sup>	29,966,433.33	0.00	115,662.48	0.386	0.38	1.67	1.67	1.67
	CP 12/16/2020 86563GMG											
237,100,000.000	<b>COMMERCIAL PAPER</b>	235,950,137.72	236,622,795.92		236,622,795.92	0.00	1,899,310	0.803	0.80	13.19	13.19	13.19
<b>OTHER COMMERCIAL PAP</b>												
15,000,000.000	BANK OF NOVA SCOTIA INT CP 08/10/2021 06417LQB	15,000,330.00	15,000,317.06	100.0021 <sup>1</sup>	15,000,317.06	0.00	42,375.00	0.282	0.28	0.84	0.84	0.84
15,000,000.000	BEDFORD ROW FUNDING INT CP 02/19/2021 07646KFJ	15,000,000.00	15,000,000.00	100.0000 <sup>1</sup>	15,000,000.00	0.00	43,162.50	0.288	0.29	0.84	0.84	0.84
25,000,000.000	NATL AUSTRALIA BANK INT CP 08/31/2021 63254GPA	25,001,000.00	25,000,961.11	100.0038 <sup>1</sup>	25,000,961.11	0.00	71,187.50	0.285	0.28	1.39	1.39	1.39
40,000,000.000	NATL BANK OF CANADA INT CP 08/18/2021 63307NFC	40,001,880.00	40,001,880.00	100.0047 <sup>1</sup>	40,001,880.00	0.00	119,100.00	0.298	0.29	2.23	2.23	2.23
10,000,000.000	ROYAL BANK OF CANADA INT CP 04/30/2021 78014XFW	10,000,000.00	10,000,000.00	100.0000 <sup>1</sup>	10,000,000.00	0.00	51,825.00	0.518	0.52	0.56	0.56	0.56
25,000,000.000	SVENSKA HANDELSBANKE INT CP 07/01/2021 86960LBE	25,001,785.63	25,001,502.91	100.0060 <sup>1</sup>	25,001,502.91	0.00	103,000.00	0.412	0.40	1.39	1.39	1.39
25,000,000.000	TORONTO DOMINION BK INT CP 09/11/2020	25,000,000.00	25,000,000.00	100.0000 <sup>1</sup>	25,000,000.00	0.00	117,500.00	0.470	0.47	1.39	1.39	1.39

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>Commercial Paper</b>												
<b>OTHER COMMERCIAL PAP</b>												
50,000,000.000	89120DNY TOYOTA MOTOR CREDIT INT CP 01/25/2021 89233BAU	50,000,000.00	50,000,000.00	100.0000 <sup>l</sup>	50,000,000.00	0.00	164,815.00	0.330	0.33	2.79	2.79	2.79
205,000,000.000	<b>OTHER COMMERCIAL PAP</b>	205,004,995.63	205,004,661.08		205,004,661.08	0.00	712,965	0.348	0.35	11.43	11.43	11.43
442,100,000.000	<b>TOTAL Commercial Paper</b>	440,955,133.35	441,627,457.00		441,627,457.00	0.00	2,612,275	0.592	0.59	24.63	24.62	24.62
<b>MONEY MARKET</b>												
<b>COLORADO SURPLUS ASSET FD TR FD</b>												
418,915,878.050	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	418,915,878.05	418,915,878.05	100.0000 <sup>M</sup>	418,915,878.05	0.00	1,156,207.82	0.273	0.27	23.36	23.35	23.36
418,915,878.050	<b>COLORADO SURPLUS ASSET FD TR FD</b>	418,915,878.05	418,915,878.05		418,915,878.05	0.00	1,156,208	0.276	0.27	23.36	23.35	23.36
<b>GOVERNMENT MMF</b>												
10,000,000.000	BLACKROCK LIQ FED FD INST MMF 97MSCJP8	10,000,000.00	10,000,000.00	100.0000 <sup>M</sup>	10,000,000.00	0.00	5,000.00	0.050	0.05	0.56	0.56	0.56
1,265.150	GOLDMAN SACHS FIN SQ GOV'T INST MMF 97MSCJP9	1,265.15	1,265.15	100.0000 <sup>M</sup>	1,265.15	0.00	0.25	0.020	0.02	0.00	0.00	0.00
10,001,265.150	<b>GOVERNMENT MMF</b>	10,001,265.15	10,001,265.15		10,001,265.15	0.00	5,000	0.050	0.05	0.56	0.56	0.56
428,917,143.200	<b>TOTAL MONEY MARKET</b>	428,917,143.20	428,917,143.20		428,917,143.20	0.00	1,161,208	0.271	0.27	23.92	23.91	23.91
<b>YANKEE CD</b>												
<b>Certificate of Depos</b>												
15,000,000.000	BANK OF NOVA SCOTIA YCD 11/04/2020 06417MEK	14,999,700.00	14,999,947.25	99.9996 <sup>l</sup>	14,999,947.25	0.00	56,812.50	0.379	0.38	0.84	0.84	0.84
15,000,000.000	<b>Certificate of Depos</b>	14,999,700.00	14,999,947.25		14,999,947.25	0.00	56,812	0.379	0.38	0.84	0.84	0.84
<b>YANKEE CD</b>												
25,000,000.000	CHINATRUST COMM BK	25,000,000.00	25,000,000.00	100.0000 <sup>l</sup>	25,000,000.00	0.00	97,500.00	0.390	0.39	1.39	1.39	1.39



**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>YANKEE CD</b>												
<b>YANKEE CD</b>												
25,000,000.000	YCD 02/25/2021 12647XMP SUMITOMO MITSUI BANK	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	75,000.00	0.300	0.30	1.39	1.39	1.39
50,000,000.000	YCD 01/28/2021 86565CMK <b>YANKEE CD</b>	50,000,000.00	50,000,000.00		50,000,000.00	0.00	172,500	0.345	0.34	2.79	2.79	2.79
65,000,000.000	<b>TOTAL YANKEE CD</b>	64,999,700.00	64,999,947.25		64,999,947.25	0.00	229,313	0.353	0.35	3.62	3.62	3.62
<b>YANKEE CD FRN</b>												
<b>YANKEE CD FRN</b>												
40,000,000.000	BANK OF MONTREAL YCD FRN 08/13/2021 06367BRA	40,000,080.00	40,000,076.89	100.0002 †	40,000,076.89	0.00	121,900.00	0.305	0.30	2.23	2.23	2.23
20,000,000.000	BANK OF NOVA SCOTIA YCD 05/04/2021 06417GS5	20,066,501.20	20,047,639.75	100.2382 †	20,047,639.75	0.00	129,750.00	0.647	0.30	1.12	1.12	1.12
20,000,000.000	CA IMPERIAL BK COMM YCD FRN 10/23/2020 13606CBL	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	120,650.00	0.603	0.60	1.12	1.11	1.12
20,000,000.000	CA IMPERIAL BK COMM YCD FRN 07/19/2021 13606CCX	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	82,350.00	0.412	0.41	1.12	1.11	1.12
25,000,000.000	DNB BANK ASA YCD FRN 02/05/2021 23341VD3	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	72,250.00	0.289	0.29	1.39	1.39	1.39
15,000,000.000	MIZUHO BANK LTD/NY YCD FRN 01/15/2021 60710AQC	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	52,707.00	0.351	0.35	0.84	0.84	0.84
30,000,000.000	NORDEA BANK ABP YCD 05/21/2021 65558TYS	30,001,500.00	30,001,097.77	100.0037 †	30,001,097.77	0.00	104,064.00	0.347	0.34	1.67	1.67	1.67
5,000,000.000	SVENSKA HANDELSBANKE YCD FRN 01/04/2021 86959REM	4,987,080.60	4,993,666.96	99.8733 †	4,993,666.96	0.00	20,244.00	0.405	0.77	0.28	0.28	0.28
175,000,000.000	<b>YANKEE CD FRN</b>	175,055,161.80	175,042,481.37		175,042,481.37	0.00	703,915	0.402	0.37	9.76	9.76	9.76

**Fund Portfolio Analysis**  
 Schedule of Current Positions By Category and Group.  
 Based on Current Data & Mfact date of 8/31/2020  
 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
<b>YANKEE CD FRN</b>												
175,000,000.000	<b>TOTAL YANKEE CD FRN</b>	175,055,161.80	175,042,481.37		175,042,481.37	0.00	703,915	0.402	0.37	9.76	9.76	9.76
1,793,138,854.680	<b>TOTAL PORTFOLIO</b>	<u>1,793,336,062.52</u>	<u>1,793,360,116.51</u>		<u>1,793,360,116.51</u>	<u>0.00</u>	<u>8,615,240</u>	<u>0.480</u>	<u>0.43</u>	<u>100.00</u>	<u>99.97</u>	<u>99.98</u>