

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Current Data & Mfact date of 7/29/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
01626GHF 01626GHF6	ALINGHI FUNDING LLC CP 08/15/2022	26,900,000.000	26,884,412.94	99.8886	26,870,033.40	-0.05349	-14,379.54
0347M3N3 0347M3N34	ANGLESEA FUNDING LLC CP 01/03/2023	25,000,000.000	24,643,715.27	98.5539	24,638,475.00	-0.02126	-5,240.27
04821UJE 04821UJE3	ATLANTIC ASSET SEC CP 09/14/2022	50,000,000.000	49,864,944.44	99.6807	49,840,350.00	-0.04932	-24,594.44
04821UNH 04821UNH1	ATLANTIC ASSET SEC CP 01/17/2023	25,000,000.000	24,589,236.11	98.3865	24,596,625.00	0.03005	7,388.89
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,071,041.66	96.3824	24,095,600.00	0.10202	24,558.34
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	99.9708	999,708.00	-0.02920	-292.00
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,984,493.06	99.4118	24,852,950.00	-0.52650	-131,543.06
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,983,125.00	99.3765	24,844,125.00	-0.55638	-139,000.00
06050TND 06050TND0	BANK OF AMERICA NA CORP BD 07/06/2023	35,000,000.000	35,000,000.00	99.8642	34,952,470.00	-0.13580	-47,530.00

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06367CK6 06367CK63	BANK OF MONTREAL YCD FRN 08/18/2022	50,000,000.000	50,000,000.00	99.9974	49,998,700.00	-0.00260	-1,300.00
06367CKJ 06367CKJ5	BANK OF MONTREAL YCD FRN 09/27/2022	30,000,000.000	30,000,000.00	99.9645	29,989,350.00	-0.03550	-10,650.00
06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.3400	9,934,000.00	-0.66000	-66,000.00
06417KJ1 06417KJ18	BANK OF NOVA SCOTIA CP 09/01/2022	25,000,000.000	24,995,694.44	99.7775	24,944,375.00	-0.20531	-51,319.44
06417MRB 06417MRB3	BANK OF NOVA SCOTIA YCD FRN 08/05/2022	35,000,000.000	35,000,000.00	100.0018	35,000,630.00	0.00180	630.00
08224MH8 08224MH80	BENNINGTON STARK CAP CP 08/08/2022	25,000,000.000	24,992,951.39	99.9353	24,983,825.00	-0.03652	-9,126.39
11042MHB 11042MHB7	BRITANNIA FUNDING CO CP 08/11/2022	38,750,000.000	38,734,815.97	99.9159	38,717,411.25	-0.04493	-17,404.72
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	964,815.28	96.5343	965,343.00	0.05470	527.72
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,663,066.66	96.4509	9,645,090.00	-0.18603	-17,976.66

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13606CVG 13606CVG6	CA IMPERIAL BK COMM YCD FRN 09/09/2022	25,000,000.000	25,000,000.00	99.9860	24,996,500.00	-0.01400	-3,500.00
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.8257	24,956,425.00	-0.17430	-43,575.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.8035	24,950,875.00	-0.19650	-49,125.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	99.8362	24,959,050.00	-0.16380	-40,950.00
16538LHC 16538LHC7	CHESHAM SERIES 5 CP 08/12/2022	25,000,000.000	24,989,152.78	99.9097	24,977,425.00	-0.04693	-11,727.78
19423KL2 19423KL28	COLLAT CP FLEX CO CP 11/02/2022	50,000,000.000	49,652,541.66	99.2309	49,615,450.00	-0.07470	-37,091.66
19424JLW 19424JLW4	COLLAT COMM PAPER V CP 11/30/2022	25,000,000.000	24,810,937.50	98.9243	24,731,075.00	-0.32188	-79,862.50
19424JND 19424JND4	COLLAT COMM PAPER V CP 01/13/2023	20,700,000.000	20,392,605.00	98.4292	20,374,844.40	-0.08709	-17,760.60
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9075	24,976,875.00	-0.09250	-23,125.00

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2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,013,562.18	100.1461	5,007,305.00	-0.12481	-6,257.18
22533UHF 22533UHF3	CREDIT AGRICOLE CIB CP 08/15/2022	25,000,000.000	24,985,368.06	99.8900	24,972,500.00	-0.05150	-12,868.06
22533UJ1 22533UJ12	CREDIT AGRICOLE CIB CP 09/01/2022	25,000,000.000	24,963,725.70	99.7763	24,944,075.00	-0.07872	-19,650.70
22533UJ9 22533UJ95	CREDIT AGRICOLE CIB CP 09/09/2022	25,000,000.000	24,953,958.33	99.7167	24,929,175.00	-0.09932	-24,783.33
23305EJ9 23305EJ95	DBS BANK LTD CP 09/09/2022	25,000,000.000	24,953,958.33	99.7205	24,930,125.00	-0.09551	-23,833.33
23305EKM 23305EKM4	DBS BANK LTD CP 10/21/2022	4,000,000.000	3,976,960.00	99.3569	3,974,276.00	-0.06749	-2,684.00
23343WHK 23343WHK6	DZ BANK AG CP 08/19/2022	25,000,000.000	24,981,375.00	99.8648	24,966,200.00	-0.06075	-15,175.00
30215HH3 30215HH37	EXPORT DEVELOPMENT CP 08/03/2022	25,000,000.000	24,998,125.00	99.9675	24,991,875.00	-0.02500	-6,250.00
30231GBA 30231GBA9	EXXON MOBIL CORP CORP BD 08/16/2022	20,000,000.000	20,000,405.11	99.9637	19,992,740.00	-0.03832	-7,665.11

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31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,018,621.560	1,018,621.56	100.0000	1,018,621.56	0.00000	0.00
37828XHR 37828XHR3	GLENCOVE FUNDING LLC CP 08/25/2022	20,000,000.000	19,979,333.33	99.8229	19,964,580.00	-0.07384	-14,753.33
37828XJ2 37828XJ26	GLENCOVE FUNDING LLC CP 09/02/2022	25,000,000.000	24,962,222.22	99.7669	24,941,725.00	-0.08211	-20,497.22
37828XJ6 37828XJ67	GLENCOVE FUNDING LLC CP 09/06/2022	25,000,000.000	24,958,000.00	99.7377	24,934,425.00	-0.09446	-23,575.00
37828XJ8 37828XJ83	GLENCOVE FUNDING LLC CP 09/08/2022	25,000,000.000	24,954,875.00	99.7230	24,930,750.00	-0.09667	-24,125.00
38150UJL 38150UJL6	GOLDMAN SACHS INTL CP 09/20/2022	25,000,000.000	24,921,875.00	99.6383	24,909,575.00	-0.04935	-12,300.00
38150UJU 38150UJU6	GOLDMAN SACHS INTL CP 09/28/2022	1,150,000.000	1,146,813.22	99.5767	1,145,132.05	-0.14659	-1,681.17
38150UK6 38150UK67	GOLDMAN SACHS INTL CP 10/06/2022	25,000,000.000	24,891,375.00	99.5090	24,877,250.00	-0.05675	-14,125.00
40588MHF 40588MHF7	HALKIN FINANCE LLC CP 08/15/2022	15,000,000.000	14,990,900.00	99.8900	14,983,500.00	-0.04936	-7,400.00

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40588MJ1 40588MJ16	HALKIN FINANCE LLC CP 09/01/2022	25,000,000.000	24,965,986.11	99.7740	24,943,500.00	-0.09007	-22,486.11
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,200,486.410	8,200,486.41	100.0000	8,200,486.41	0.00000	0.00
48606346 486063465	US BANK NA CP SWEEP CP 11/01/2022	10,126,093.890	10,126,093.89	100.0000	10,126,093.89	0.00000	0.00
52468KH1 52468KH12	LEGACY CAPITAL LLC CP 08/01/2022	25,000,000.000	25,000,000.00	99.9807	24,995,175.00	-0.01930	-4,825.00
52468KH4 52468KH46	LEGACY CAPITAL LLC CP 08/04/2022	25,000,000.000	24,997,041.67	99.9610	24,990,250.00	-0.02717	-6,791.67
52473GBG 52473GBG7	LEGACY CAPITAL LLC CALL CP 09/08/2022	25,000,000.000	25,000,000.00	99.9324	24,983,100.00	-0.06760	-16,900.00
53127UJC 53127UJC5	LIBERTY STREET FDG CP 09/12/2022	25,000,000.000	24,944,583.34	99.6931	24,923,275.00	-0.08542	-21,308.34
53262RJ9 53262RJ94	LIME FUNDING LLC CP 09/09/2022	25,096,000.000	25,048,965.91	99.7137	25,024,150.15	-0.09907	-24,815.76
53262RKC 53262RKC5	LIME FUNDING LLC CP 10/12/2022	20,000,000.000	19,895,200.00	99.4385	19,887,700.00	-0.03770	-7,500.00

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53944RLA 53944RLA4	LMA AMERICAS LLC CP 11/10/2022	15,000,000.000	14,877,958.34	99.1218	14,868,270.00	-0.06512	-9,688.34
53944RM5 53944RM54	LMA AMERICAS LLC CP 12/05/2022	25,000,000.000	24,798,750.00	98.8415	24,710,375.00	-0.35637	-88,375.00
53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,701,150.70	98.1999	10,703,789.10	0.02466	2,638.40
55458FHA 55458FHA8	MACKINAC FUNDING CO CP 08/10/2022	50,000,000.000	49,981,687.50	99.9228	49,961,400.00	-0.04059	-20,287.50
55458FKC 55458FKC0	MACKINAC FUNDING CO CP 10/12/2022	15,000,000.000	14,914,800.00	99.4323	14,914,845.00	0.00030	45.00
55607LHQ 55607LHQ0	MACQUARIE BANK LTD CP 08/24/2022	5,910,000.000	5,903,958.67	99.8285	5,899,864.35	-0.06935	-4,094.32
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,009,101.79	99.9319	24,982,975.00	-0.10447	-26,126.79
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,005,765.53	99.0960	9,909,600.00	-0.96110	-96,165.53
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,983,133.33	99.2696	14,890,440.00	-0.61865	-92,693.33

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63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	99.8848	49,942,400.00	-0.11520	-57,600.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.8255	49,912,750.00	-0.17450	-87,250.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.8254	24,956,350.00	-0.17460	-43,650.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.8199	24,954,975.00	-0.18010	-45,025.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,003,820.09	99.7268	12,964,484.00	-0.30250	-39,336.09
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,014,414.51	99.4731	23,863,596.69	-0.62803	-150,817.82
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	98.9970	5,098,345.50	-1.07500	-55,403.00
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,716,759.10	98.4940	19,698,800.00	-0.09109	-17,959.10
65558UFG 65558UFG2	NORDEA BANK ABP NY YCD FRN 08/19/2022	50,000,000.000	50,000,000.00	99.9612	49,980,600.00	-0.03880	-19,400.00

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65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	99.8876	24,971,900.00	-0.11240	-28,100.00
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.7971	24,949,275.00	-0.20290	-50,725.00
69370BH2 69370BH21	PSP CAPITAL INC CP 08/02/2022	25,000,000.000	24,999,062.50	99.9746	24,993,650.00	-0.02165	-5,412.50
74625UMV 74625UMV2	PURE GROVE FUNDING CP 12/29/2022	15,000,000.000	14,810,625.00	98.6188	14,792,820.00	-0.12022	-17,805.00
74625UNW 74625UNW9	PURE GROVE FUNDING CP 01/30/2023	25,000,000.000	24,565,222.23	98.2322	24,558,050.00	-0.02920	-7,172.23
75888XHC 75888XHC3	REGATTA FUNDING CO CP 08/12/2022	9,500,000.000	9,495,355.56	99.9090	9,491,355.00	-0.04213	-4,000.56
75888XJ7 75888XJ72	REGATTA FUNDING CO CP 09/07/2022	27,707,000.000	27,657,165.88	99.7270	27,631,359.89	-0.09331	-25,805.99
75888XL8 75888XL87	REGATTA FUNDING CO CP 11/08/2022	10,000,000.000	9,916,125.00	99.1670	9,916,700.00	0.00580	575.00
75888XMK 75888XMK9	REGATTA FUNDING CO CP 12/19/2022	2,000,000.000	1,974,566.67	98.7237	1,974,474.00	-0.00469	-92.67

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76582KH9 76582KH95	RIDGEFIELD FUNDING CP 08/09/2022	25,000,000.000	24,992,222.22	99.9289	24,982,225.00	-0.04000	-9,997.22
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.8034	24,950,850.00	-0.19660	-49,150.00
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,970,833.33	99.1132	24,778,300.00	-0.77103	-192,533.33
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,968,549.05	98.3113	1,950,496.19	-0.91706	-18,052.86
78015M4A 78015M4A5	ROYAL BANK OF CANADA INT CP 08/03/2022	25,000,000.000	25,000,000.00	99.9973	24,999,325.00	-0.00270	-675.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.8120	24,953,000.00	-0.18800	-47,000.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	347,534,833.120	347,534,833.12	100.0000	347,534,833.12	0.00000	0.00
86563HHF 86563HHF0	SUMITOMO MITSUI TRST CP 08/15/2022	25,000,000.000	24,984,930.55	99.8905	24,972,625.00	-0.04925	-12,305.55
86563HJ8 86563HJ84	SUMITOMO MITSUI TRST NY CP 09/08/2022	25,000,000.000	24,954,479.17	99.7271	24,931,775.00	-0.09098	-22,704.17

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86565C4F 86565C4F3	SUMITOMO MITSUI BANK YCD FRN 08/02/2022	3,500,000.000	3,499,982.62	100.0018	3,500,063.00	0.00230	80.38
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.7800	59,868,000.00	-0.21822	-130,929.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	99.9290	24,982,250.00	-0.07100	-17,750.00
86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,988,833.33	99.5081	24,877,025.00	-0.44743	-111,808.33
86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,987,673.61	99.4767	24,869,175.00	-0.47423	-118,498.61
86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,086,327.47	99.4529	24,962,677.90	-0.49290	-123,649.57
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	99.8818	24,970,450.00	-0.11820	-29,550.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	99.8519	24,962,975.00	-0.14810	-37,025.00
89119BN3 89119BN36	TORONTO DOMINION BK CP 01/03/2023	55,000,000.000	54,267,840.27	98.6421	54,253,155.00	-0.02706	-14,685.27

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89120DV9	TORONTO DOMINION BK	25,000,000.000	25,000,000.00	99.9752	24,993,800.00	-0.02480	-6,200.00
89120DV97	INT CP 07/21/2023						
96130AKJ	WESTPAC BANKING CORP	35,000,000.000	35,000,000.00	99.9918	34,997,130.00	-0.00820	-2,870.00
96130AKJ6	YCD FRN 09/01/2022						
			2,682,765,964.27		2,679,678,713.85	-0.11508	-3,087,250.42

NAV Date: 7/29/2022
 Outstanding Shares: 1,342,322,852.635
 Net Assets: 2,684,645,705.04
 Net Assets Less Amortized Cost: 1,879,740.77
 Price Per Share @ Market: 1.997700068
 Price Per Share @ Market Rounded: 2.00

* 1.997804682 SHADOW NAV