

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Current Data & Mfact date of 10/31/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3LU 0347M3LU6	ANGLESEA FUNDING LLC CP 11/28/2022	25,000,000.000	24,940,375.00	99.7086	24,927,150.00	-0.05303	-13,225.00
0347M3MK 0347M3MK7	ANGLESEA FUNDING LLC CP 12/19/2022	25,000,000.000	24,894,333.34	99.4644	24,866,100.00	-0.11341	-28,233.34
0347M3N3 0347M3N34	ANGLESEA FUNDING LLC CP 01/03/2023	25,000,000.000	24,855,187.50	99.2686	24,817,150.00	-0.15304	-38,037.50
0347M3PM 0347M3PM0	ANGLESEA FUNDING LLC CP 02/21/2023	25,000,000.000	24,708,333.34	98.5037	24,625,925.00	-0.33352	-82,408.34
04821UNH 04821UNH1	ATLANTIC ASSET SEC CP 01/17/2023	25,000,000.000	24,812,847.22	99.0493	24,762,325.00	-0.20361	-50,522.22
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,320,208.33	96.3810	24,095,250.00	-0.92499	-224,958.33
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	99.9648	999,648.00	-0.03520	-352.00
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	99.8172	24,954,300.00	-0.18280	-45,700.00
06050TNE 06050TNE8	BANK OF AMERICA NA CORP BD 10/06/2023	30,000,000.000	30,000,000.00	99.8482	29,954,460.00	-0.15180	-45,540.00

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06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.9920	9,999,200.00	-0.00800	-800.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	99.8677	49,933,850.00	-0.13230	-66,150.00
06417KRA 06417KRA9	BANK OF NOVA SCOTIA CP 04/10/2023	25,000,000.000	24,488,888.88	97.8556	24,463,900.00	-0.10204	-24,988.88
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	99.9499	49,974,950.00	-0.05010	-25,050.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	99.9327	24,983,175.00	-0.06730	-16,825.00
06744GGE 06744GGE6	BARCLAYS BANK US CCP CP 11/03/2022	25,000,000.000	24,996,027.78	99.9729	24,993,225.00	-0.01121	-2,802.78
06744GJP 06744GJP8	BARCLAYS BANK US CCP CP 12/01/2022	35,000,000.000	34,910,458.33	99.6748	34,886,180.00	-0.06954	-24,278.33
10924JRU 10924JRU6	BRIGHTHOUSE FIN ST CP 04/28/2023	10,000,000.000	9,751,788.88	99.9321	9,993,210.00	2.47566	241,421.12
11042ML3 11042ML30	BRITANNIA FUNDING CO CP 11/03/2022	25,000,000.000	24,995,972.22	99.9732	24,993,300.00	-0.01069	-2,672.22

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11042ML7 11042ML71	BRITANNIA FUNDING CO CP 11/07/2022	16,000,000.000	15,992,266.67	99.9318	15,989,088.00	-0.01988	-3,178.67
12509TQ6 12509TQ67	CDP FINANCIAL INC CP 03/06/2023	25,000,000.000	24,681,423.61	98.4194	24,604,850.00	-0.31025	-76,573.61
12509TRH 12509TRH2	CDP FINANCIAL INC CP 04/17/2023	9,531,000.000	9,338,672.36	97.7423	9,315,818.61	-0.24472	-22,853.75
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	974,654.17	96.6554	966,554.00	-0.83108	-8,100.17
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,755,322.22	96.5421	9,654,210.00	-1.03648	-101,112.22
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.9346	24,983,650.00	-0.06540	-16,350.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.9291	24,982,275.00	-0.07090	-17,725.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	99.8977	24,974,425.00	-0.10230	-25,575.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	99.8449	24,961,225.00	-0.15510	-38,775.00

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16115WM6 16115WM61	CHARTA LLC CP 12/06/2022	25,000,000.000	24,925,381.94	99.6178	24,904,450.00	-0.08398	-20,931.94
16115WN9 16115WN94	CHARTA LLC CP 01/09/2023	25,000,000.000	24,813,125.00	99.1769	24,794,225.00	-0.07617	-18,900.00
16538LNH 16538LNH9	CHESHAM SERIES 5 CP 01/17/2023	25,000,000.000	24,779,694.44	99.0475	24,761,875.00	-0.07191	-17,819.44
19423KL2 19423KL28	COLLAT CP FLEX CO CP 11/02/2022	50,000,000.000	49,996,263.89	99.9826	49,991,300.00	-0.00993	-4,963.89
19424JLW 19424JLW4	COLLAT COMM PAPER V CP 11/30/2022	25,000,000.000	24,954,687.50	99.6858	24,921,450.00	-0.13319	-33,237.50
19424JND 19424JND4	COLLAT COMM PAPER V CP 01/13/2023	20,700,000.000	20,564,001.00	99.1032	20,514,362.40	-0.24139	-49,638.60
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	99.9798	24,994,950.00	-0.02020	-5,050.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9656	24,991,400.00	-0.03440	-8,600.00
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,008,065.61	100.0668	5,003,340.00	-0.09436	-4,725.61

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23305EQL 23305EQL0	DBS BANK LTD CP 03/20/2023	9,900,000.000	9,737,161.50	98.1722	9,719,047.80	-0.18603	-18,113.70
25215WN6 25215WN60	DEXIA CREDIT LOCAL CP 01/06/2023	25,000,000.000	24,818,958.33	99.2477	24,811,925.00	-0.02834	-7,033.33
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,023,504.500	1,023,504.50	100.0000	1,023,504.50	0.00000	0.00
37828XM9 37828XM97	GLENCOVE FUNDING LLC CP 12/09/2022	25,000,000.000	24,914,236.11	99.5831	24,895,775.00	-0.07410	-18,461.11
37828XME 37828XME6	GLENCOVE FUNDING LLC CP 12/14/2022	29,900,000.000	29,778,854.66	99.5244	29,757,795.60	-0.07072	-21,059.06
40588ML1 40588ML13	HALKIN FINANCE LLC CP 11/01/2022	25,000,000.000	25,000,000.00	99.9915	24,997,875.00	-0.00850	-2,125.00
40588MM6 40588MM61	HALKIN FINANCE LLC CP 12/06/2022	25,000,000.000	24,923,437.50	99.6178	24,904,450.00	-0.07618	-18,987.50
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,240,006.990	8,240,006.99	100.0000	8,240,006.99	0.00000	0.00
48606346 486063465	US BANK NA CP SWEEP CP 11/01/2022	10,178,760.520	10,178,760.52	100.0000	10,178,760.52	0.00000	0.00

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52468KM8 52468KM81	LEGACY CAPITAL LLC CP 12/08/2022	25,000,000.000	24,918,034.72	99.5883	24,897,075.00	-0.08411	-20,959.72
52468KMC 52468KMC2	LEGACY CAPITAL LLC CP 12/12/2022	25,000,000.000	24,909,743.06	99.5403	24,885,075.00	-0.09903	-24,668.06
52468KMF 52468KMF5	LEGACY CAPITAL LLC CP 12/15/2022	25,000,000.000	24,902,527.78	99.5038	24,875,950.00	-0.10673	-26,577.78
52468KP1 52468KP13	LEGACY CAPITAL LLC CP 02/01/2023	25,000,000.000	24,782,138.89	98.7636	24,690,900.00	-0.36816	-91,238.89
53262RLJ 53262RLJ9	LIME FUNDING LLC CP 11/18/2022	20,147,000.000	20,118,458.42	99.8186	20,110,453.34	-0.03979	-8,005.08
53262RLP 53262RLP5	LIME FUNDING LLC CP 11/23/2022	16,728,000.000	16,695,798.60	99.7644	16,688,588.83	-0.04318	-7,209.77
53262RN5 53262RN57	LIME FUNDING LLC CP 01/05/2023	27,500,000.000	27,301,388.89	99.2359	27,289,872.50	-0.04218	-11,516.39
53262RNT 53262RNT5	LIME FUNDING LLC CP 01/27/2023	19,767,000.000	19,561,564.04	98.8753	19,544,680.55	-0.08631	-16,883.49
53944RLA 53944RLA4	LMA AMERICAS LLC CP 11/10/2022	15,000,000.000	14,989,125.00	99.9006	14,985,090.00	-0.02692	-4,035.00

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53944RM5 53944RM54	LMA AMERICAS LLC CP 12/05/2022	25,000,000.000	24,945,694.44	99.6260	24,906,500.00	-0.15712	-39,194.44
53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,800,037.92	98.7751	10,766,485.90	-0.31067	-33,552.02
53944RPD 53944RPD4	LMA AMERICAS LLC CP 02/13/2023	27,825,000.000	27,539,639.16	98.5985	27,435,032.63	-0.37984	-104,606.54
53944RQL 53944RQL5	LMA AMERICAS LLC CP 03/20/2023	25,000,000.000	24,536,666.66	98.0556	24,513,900.00	-0.09279	-22,766.66
53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,510,277.78	97.6831	24,420,775.00	-0.36516	-89,502.78
55458FLA 55458FLA3	MACKINAC FUNDING CO CP 11/10/2022	25,000,000.000	24,977,375.00	99.9018	24,975,450.00	-0.00771	-1,925.00
55458FMG 55458FMG9	MACKINAC FUNDING CO CP 12/16/2022	10,000,000.000	9,952,125.00	99.4917	9,949,170.00	-0.02969	-2,955.00
55458FNC 55458FNC7	MACKINAC FUNDING CO CP 01/12/2023	16,700,000.000	16,560,054.00	99.1171	16,552,555.70	-0.04528	-7,498.30
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,004,146.97	99.9745	24,993,625.00	-0.04208	-10,521.97

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59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,004,753.26	99.1518	9,915,180.00	-0.89531	-89,573.26
62455BL1 62455BL11	MOUNTCLIFF FUNDING CP 11/01/2022	20,000,000.000	20,000,000.00	99.9915	19,998,300.00	-0.00850	-1,700.00
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	15,000,000.00	99.9913	14,998,695.00	-0.00870	-1,305.00
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	99.9623	49,981,150.00	-0.03770	-18,850.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.9465	49,973,250.00	-0.05350	-26,750.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.9399	24,984,975.00	-0.06010	-15,025.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.9351	24,983,775.00	-0.06490	-16,225.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,001,650.66	99.8772	12,984,036.00	-0.13548	-17,614.66
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,009,378.34	99.8270	23,948,497.30	-0.25357	-60,881.04

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64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.2754	5,112,683.10	-0.79681	-41,065.40
65409SNH 65409SNH7	NIEUW AMSTERDAM REC CP 01/17/2023	25,000,000.000	24,782,368.06	99.0458	24,761,450.00	-0.08441	-20,918.06
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,862,335.43	99.0282	19,805,640.00	-0.28544	-56,695.43
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	99.9167	24,979,175.00	-0.08330	-20,825.00
68328HPM 68328HPM0	ONTARIO TEACHER FIN CP 02/21/2023	25,000,000.000	24,718,444.45	98.5957	24,648,925.00	-0.28125	-69,519.45
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.9146	24,978,650.00	-0.08540	-21,350.00
74625UMV 74625UMV2	PURE GROVE FUNDING CP 12/29/2022	15,000,000.000	14,926,775.00	99.3410	14,901,150.00	-0.17167	-25,625.00
74625UNW 74625UNW9	PURE GROVE FUNDING CP 01/30/2023	25,000,000.000	24,785,000.00	98.8258	24,706,450.00	-0.31693	-78,550.00
75888XL8 75888XL87	REGATTA FUNDING CO CP 11/08/2022	10,000,000.000	9,994,069.44	99.9215	9,992,150.00	-0.01921	-1,919.44

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75888XMK 75888XMK9	REGATTA FUNDING CO CP 12/19/2022	2,000,000.000	1,991,280.00	99.4558	1,989,116.00	-0.10867	-2,164.00
76582KMG 76582KMG3	RIDGEFIELD FUNDING CP 12/16/2022	15,779,000.000	15,717,264.66	99.5005	15,700,183.89	-0.10868	-17,080.77
76582KR6 76582KR60	RIDGEFIELD FUNDING CP 04/06/2023	25,000,000.000	24,501,666.67	97.7976	24,449,400.00	-0.21332	-52,266.67
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9071	24,976,775.00	-0.09290	-23,225.00
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,996,388.89	99.8625	24,965,625.00	-0.12307	-30,763.89
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,976,813.51	99.0350	1,964,854.40	-0.60497	-11,959.11
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	99.8037	24,950,925.00	-0.19630	-49,075.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.9531	24,988,275.00	-0.04690	-11,725.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	375,624,992.710	375,624,992.71	100.0000	375,624,992.71	0.00000	0.00

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85462DLM 85462DLM3	STANLEY BLACK&DECKER CP 11/21/2022	23,760,000.000	23,715,120.00	99.7836	23,708,583.36	-0.02756	-6,536.64
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.9026	59,941,560.00	-0.09562	-57,369.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	99.8933	24,973,325.00	-0.10670	-26,675.00
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	99.9098	24,977,450.00	-0.09020	-22,550.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	99.8791	24,969,775.00	-0.12090	-30,225.00
89119BN3 89119BN36	TORONTO DOMINION BK CP 01/03/2023	55,000,000.000	54,702,412.50	99.3058	54,618,190.00	-0.15396	-84,222.50
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	99.9718	24,992,950.00	-0.02820	-7,050.00
92512MM1 92512MM14	VERSAILLES COM PAPER CP 12/01/2022	25,000,000.000	24,936,250.00	99.6746	24,918,650.00	-0.07058	-17,600.00
92512MMC 92512MMC0	VERSAILLES COM PAPER CP 12/12/2022	25,000,000.000	24,900,347.22	99.5480	24,887,000.00	-0.05360	-13,347.22

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92512MNA 92512MNA3	VERSAILLES COM PAPER CP 01/10/2023	15,500,000.000	15,376,415.49	99.1429	15,367,149.50	-0.06026	-9,265.99
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,340,000.00	95.7452	19,149,040.00	-0.98738	-190,960.00
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.0075	17,326,312.50	-0.99250	-173,687.50
			2,656,594,099.56		2,653,637,329.64	-0.11130	-2,956,769.92

NAV Date: 10/31/2022
 Outstanding Shares: 1,329,899,659.585
 Net Assets: 2,659,799,319.18
 Net Assets Less Amortized Cost: 3,205,219.62
 Price Per Share @ Market: 1.997776697 **SHADOW NAV**
 Price Per Share @ Market Rounded: 2.00