

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3N3 0347M3N34	ANGLESEA FUNDING LLC CP 01/03/2023	25,000,000.000	24,995,402.78	99.9519	24,987,975.00	-0.02972	-7,427.78
0347M3PM 0347M3PM0	ANGLESEA FUNDING LLC CP 02/21/2023	25,000,000.000	24,867,187.50	99.3407	24,835,175.00	-0.12873	-32,012.50
04821UNH 04821UNH1	ATLANTIC ASSET SEC CP 01/17/2023	25,000,000.000	24,961,111.11	99.7833	24,945,825.00	-0.06124	-15,286.11
04821UT7 04821UT77	ATLANTIC ASSET SEC CP 06/07/2023	25,000,000.000	24,438,506.94	97.8389	24,459,725.00	0.08682	21,218.06
04821UTU 04821UTU6	ATLANTIC ASSET SEC CP 06/28/2023	25,000,000.000	24,357,222.22	97.5200	24,380,000.00	0.09352	22,777.78
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,485,416.66	97.3413	24,335,325.00	-0.61298	-150,091.66
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.0063	25,001,575.00	0.00630	1,575.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.0124	25,003,100.00	0.01240	3,100.00
06050TNF 06050TNF5	BANK OF AMERICA NA CORP BD 01/08/2024	25,000,000.000	25,000,000.00	100.0467	25,011,675.00	0.04670	11,675.00

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
06054PT5 06054PT55	BOFA SECURITIES INC CP 06/05/2023	25,000,000.000	24,451,041.66	97.8692	24,467,300.00	0.06649	16,258.34
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.0234	50,011,700.00	0.02340	11,700.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.1393	50,069,650.00	0.13930	69,650.00
06417KRA 06417KRA9	BANK OF NOVA SCOTIA CP 04/10/2023	25,000,000.000	24,683,750.00	98.7176	24,679,400.00	-0.01762	-4,350.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.1489	50,074,450.00	0.14890	74,450.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.1164	25,029,100.00	0.11640	29,100.00
06744GTY 06744GTY8	BARCLAYS BANK US CCP CP 01/23/2023	25,000,000.000	24,931,250.00	99.7097	24,927,425.00	-0.01534	-3,825.00
08224TBH 08224TBH1	BENNINGTON STARK CAP CALL CP 02/24/2023	32,841,000.000	32,841,000.00	100.0114	32,844,743.87	0.01140	3,743.87
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.0431	50,021,550.00	0.04310	21,550.00

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
10924JRU 10924JRU6	BRIGHHOUSE FIN ST CP 04/28/2023	25,000,000.000	24,592,125.00	98.3955	24,598,875.00	0.02745	6,750.00
11042MNK 11042MNKO	BRITANNIA FUNDING CO CP 01/19/2023	25,000,000.000	24,945,000.00	99.7581	24,939,525.00	-0.02195	-5,475.00
11042MPN 11042MPN2	BRITANNIA FUNDING CO CP 02/22/2023	17,000,000.000	16,884,588.89	99.3229	16,884,893.00	0.00180	304.11
12509TQ6 12509TQ67	CDP FINANCIAL INC CP 03/06/2023	25,000,000.000	24,836,888.89	99.1699	24,792,475.00	-0.17882	-44,413.89
12509TRH 12509TRH2	CDP FINANCIAL INC CP 04/17/2023	9,531,000.000	9,408,923.77	98.6026	9,397,813.81	-0.11808	-11,109.96
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	981,177.78	97.5851	975,851.00	-0.54290	-5,326.78
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,816,491.67	97.4819	9,748,190.00	-0.69578	-68,301.67
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	100.0009	25,000,225.00	0.00090	225.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.9968	24,999,200.00	-0.00320	-800.00

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.1553	25,038,825.00	0.15530	38,825.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.1041	25,026,025.00	0.10410	26,025.00
16115WN9 16115WN94	CHARTA LLC CP 01/09/2023	25,000,000.000	24,978,333.33	99.8797	24,969,925.00	-0.03366	-8,408.33
16538LNH 16538LNH9	CHESHAM SERIES 5 CP 01/17/2023	25,000,000.000	24,954,222.22	99.7833	24,945,825.00	-0.03365	-8,397.22
16538LP1 16538LP12	CHESHAM SERIES 5 CP 02/01/2023	25,000,000.000	24,905,277.78	99.6005	24,900,125.00	-0.02069	-5,152.78
19423KQ3 19423KQ31	COLLAT CP FLEX CO CP 03/03/2023	25,000,000.000	24,795,819.44	99.2031	24,800,775.00	0.01999	4,955.56
19424JND 19424JND4	COLLAT COMM PAPER V CP 01/13/2023	20,700,000.000	20,677,644.00	99.8315	20,665,120.50	-0.06057	-12,523.50
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.1628	25,040,700.00	0.16280	40,700.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0200	25,005,000.00	0.02000	5,000.00

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,004,421.15	100.0525	5,002,625.00	-0.03589	-1,796.15
23305EQL 23305EQL0	DBS BANK LTD CP 03/20/2023	9,900,000.000	9,808,623.00	98.9756	9,798,584.40	-0.10234	-10,038.60
25215WN6 25215WN60	DEXIA CREDIT LOCAL CP 01/06/2023	25,000,000.000	24,986,284.72	99.9158	24,978,950.00	-0.02935	-7,334.72
30215HTE 30215HTE0	EXPORT DEVELOPMENT CP 06/14/2023	25,000,000.000	24,436,250.00	97.7770	24,444,250.00	0.03274	8,000.00
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,029,004.880	1,029,004.88	100.0000	1,029,004.88	0.00000	0.00
37828XPE 37828XPE3	GLENCOVE FUNDING LLC CP 02/14/2023	25,000,000.000	24,858,527.78	99.4332	24,858,300.00	-0.00092	-227.78
37828XQ2 37828XQ28	GLENCOVE FUNDING LLC CP 03/02/2023	20,000,000.000	19,844,333.33	99.2198	19,843,960.00	-0.00188	-373.33
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,281,748.540	8,281,748.54	100.0000	8,281,748.54	0.00000	0.00
40588MQ6 40588MQ67	HALKIN FINANCE LLC CP 03/06/2023	25,000,000.000	24,790,666.67	99.1658	24,791,450.00	0.00316	783.33

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
40588MQD 40588MQD2	HALKIN FINANCE LLC CP 03/13/2023	25,000,000.000	24,768,263.89	99.0703	24,767,575.00	-0.00278	-688.89
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,032.210	2,032.21	100.0000	2,032.21	0.00000	0.00
48606445 486064454	US BANK NA CP SWEEP CP 03/01/2023	10,236,521.290	10,236,521.29	100.0000	10,236,521.29	0.00000	0.00
52468KP1 52468KP13	LEGACY CAPITAL LLC CP 02/01/2023	25,000,000.000	24,926,590.28	99.5956	24,898,900.00	-0.11109	-27,690.28
52468KQF 52468KQF1	LEGACY CAPITAL LLC CP 03/15/2023	7,746,000.000	7,671,390.96	99.0188	7,669,996.25	-0.01818	-1,394.71
53262RN5 53262RN57	LIME FUNDING LLC CP 01/05/2023	27,500,000.000	27,487,777.78	99.9279	27,480,172.50	-0.02767	-7,605.28
53262RNT 53262RNT5	LIME FUNDING LLC CP 01/27/2023	19,767,000.000	19,705,605.34	99.6625	19,700,286.38	-0.02699	-5,318.96
53262RPG 53262RPG1	LIME FUNDING LLC CP 02/16/2023	39,598,000.000	39,362,162.29	99.4043	39,362,114.71	-0.00012	-47.58
53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,865,604.44	99.5847	10,854,732.30	-0.10006	-10,872.14

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
53944RPD 53944RPD4	LMA AMERICAS LLC CP 02/13/2023	27,825,000.000	27,707,014.27	99.4413	27,669,541.73	-0.13525	-37,472.54
53944RQL 53944RQL5	LMA AMERICAS LLC CP 03/20/2023	25,000,000.000	24,740,000.00	98.9749	24,743,725.00	0.01506	3,725.00
53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,692,430.56	98.6035	24,650,875.00	-0.16829	-41,555.56
55458FNC 55458FNC7	MACKINAC FUNDING CO CP 01/12/2023	16,700,000.000	16,678,619.36	99.8436	16,673,881.20	-0.02841	-4,738.16
55458FPE 55458FPE1	MACKINAC FUNDING CO CP 02/14/2023	4,054,000.000	4,030,563.37	99.4244	4,030,665.18	0.00253	101.81
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,420,444.45	97.7303	24,432,575.00	0.04967	12,130.55
57666BSF 57666BSF8	MATCHPOINT FINANCE CP 05/15/2023	18,000,000.000	17,669,690.00	98.1795	17,672,310.00	0.01483	2,620.00
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,000,861.71	100.0020	25,000,500.00	-0.00145	-361.71
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,004,082.08	99.3259	9,932,590.00	-0.71463	-71,492.08

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
60689GSP 60689GSP2	MIZUHO BANK LTD/NY CP 05/23/2023	25,000,000.000	24,501,520.83	98.0724	24,518,100.00	0.06767	16,579.17
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	100.0286	50,014,300.00	0.02860	14,300.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	100.0053	50,002,650.00	0.00530	2,650.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	100.0035	25,000,875.00	0.00350	875.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	100.0008	25,000,200.00	0.00080	200.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,000,212.23	99.9903	12,998,739.00	-0.01133	-1,473.23
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,006,039.13	99.9492	23,977,813.08	-0.11758	-28,226.05
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.2984	5,113,867.60	-0.77382	-39,880.90
65409SNH 65409SNH7	NIEUW AMSTERDAM REC CP 01/17/2023	25,000,000.000	24,954,777.78	99.7818	24,945,450.00	-0.03738	-9,327.78

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,958,858.86	99.6879	19,937,580.00	-0.10661	-21,278.86
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0561	25,014,025.00	0.05610	14,025.00
68328HPM 68328HPM0	ONTARIO TEACHER FIN CP 02/21/2023	25,000,000.000	24,871,791.67	99.3422	24,835,550.00	-0.14571	-36,241.67
69033MX6 69033MX69	OVERSEA-CHINESE BANK YCD 07/19/2023	25,000,000.000	25,003,829.03	100.0217	25,005,425.00	0.00638	1,595.97
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.9948	24,998,700.00	-0.00520	-1,300.00
74625UNW 74625UNW9	PURE GROVE FUNDING CP 01/30/2023	25,000,000.000	24,930,722.22	99.6258	24,906,450.00	-0.09736	-24,272.22
76582KR6 76582KR60	RIDGEFIELD FUNDING CP 04/06/2023	25,000,000.000	24,696,527.78	98.7428	24,685,700.00	-0.04384	-10,827.78
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9894	24,997,350.00	-0.01060	-2,650.00
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,982,293.21	99.7477	1,978,994.37	-0.16642	-3,298.84

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0005	25,000,125.00	0.00050	125.00
79490BP6 79490BP67	SALISBURY RECEIVABLE CP 02/06/2023	25,000,000.000	24,887,500.00	99.5368	24,884,200.00	-0.01326	-3,300.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	100.0221	25,005,525.00	0.02210	5,525.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	363,613,557.410	363,613,557.41	100.0000	363,613,557.41	0.00000	0.00
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.9768	59,986,080.00	-0.02142	-12,849.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0868	25,021,700.00	0.08680	21,700.00
86959RP2 86959RP20	SVENSKA HANDELSBANKE YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0647	25,016,175.00	0.06470	16,175.00
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.0955	25,023,875.00	0.09550	23,875.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	100.0798	25,019,950.00	0.07980	19,950.00

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
 Fund Name: COLORADO CORE
 Based on Posting Date Data As Of 12/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
89119BN3 89119BN36	TORONTO DOMINION BK CP 01/03/2023	55,000,000.000	54,990,552.78	99.9521	54,973,655.00	-0.03073	-16,897.78
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.2035	25,050,875.00	0.20350	50,875.00
92512MNA 92512MNA3	VERSAILLES COM PAPER CP 01/10/2023	15,500,000.000	15,484,110.56	99.8673	15,479,431.50	-0.03022	-4,679.06
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,475,555.55	96.7123	19,342,460.00	-0.68340	-133,095.55
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.3189	17,380,807.50	-0.68110	-119,192.50
			2,588,808,422.63		2,588,353,114.20	-0.01759	-455,308.43

NAV Date: 12/30/2022
 Outstanding Shares: 1,297,349,015.485
 Net Assets: 2,594,698,030.97
 Net Assets Less Amortized Cost: 5,889,608.34
 Price Per Share @ Market: 1.999649047 *1.999752131 SHADOW NAV - SEE MANUAL (2 DAY) SHADOW NAV CALCULATION
 Price Per Share @ Market Rounded: 2.00