

## Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data &amp; Mfact date of 1/31/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3PM 0347M3PM0	ANGLESEA FUNDING LLC CP 02/21/2023	25,000,000.000	24,947,916.67	99.7360	24,934,000.00	-0.05578	-13,916.67
0347M3U5 0347M3U51	ANGLESEA FUNDING LLC CP 07/05/2023	25,000,000.000	24,464,208.33	97.8911	24,472,775.00	0.03502	8,566.67
04821UT7 04821UT77	ATLANTIC ASSET SEC CP 06/07/2023	25,000,000.000	24,549,375.00	98.3035	24,575,875.00	0.10795	26,500.00
04821UTU 04821UTU6	ATLANTIC ASSET SEC CP 06/28/2023	25,000,000.000	24,469,166.66	97.9999	24,499,975.00	0.12591	30,808.34
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,569,375.00	97.8236	24,455,900.00	-0.46186	-113,475.00
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.2043	25,051,075.00	0.20430	51,075.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.1945	25,048,625.00	0.19450	48,625.00
06050TNF 06050TNF5	BANK OF AMERICA NA CORP BD 01/08/2024	25,000,000.000	25,000,000.00	100.0969	25,024,225.00	0.09690	24,225.00
06054PT5 06054PT55	BOFA SECURITIES INC CP 06/05/2023	25,000,000.000	24,560,833.33	98.3229	24,580,725.00	0.08099	19,891.67

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06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.2286	50,114,300.00	0.22860	114,300.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.3632	50,181,600.00	0.36320	181,600.00
06417KRA 06417KRA9	BANK OF NOVA SCOTIA CP 04/10/2023	25,000,000.000	24,782,777.78	99.1268	24,781,700.00	-0.00435	-1,077.78
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.1831	50,091,550.00	0.18310	91,550.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.2472	25,061,800.00	0.24720	61,800.00
06744GZT 06744GZT2	BARCLAYS BANK US CCP CP 05/24/2023	27,400,000.000	26,989,121.77	98.5266	26,996,288.40	0.02655	7,166.63
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.1807	50,090,350.00	0.18070	90,350.00
10924JRU 10924JRU6	BRIGHTHOUSE FIN ST CP 04/28/2023	25,000,000.000	24,700,194.45	98.8376	24,709,400.00	0.03727	9,205.55
10924JWT 10924JWT3	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,933,888.89	96.6865	1,933,730.00	-0.00822	-158.89

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11042MPN 11042MPN2	BRITANNIA FUNDING CO CP 02/22/2023	17,000,000.000	16,953,391.67	99.7219	16,952,723.00	-0.00394	-668.67
12509TQ6 12509TQ67	CDP FINANCIAL INC CP 03/06/2023	25,000,000.000	24,915,895.83	99.5738	24,893,450.00	-0.09009	-22,445.83
12509TRH 12509TRH2	CDP FINANCIAL INC CP 04/17/2023	9,531,000.000	9,444,625.31	99.0211	9,437,701.04	-0.07331	-6,924.27
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	984,493.06	98.0481	980,481.00	-0.40753	-4,012.06
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,847,577.78	97.9468	9,794,680.00	-0.53717	-52,897.78
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	100.0050	25,001,250.00	0.00500	1,250.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	100.0073	25,001,825.00	0.00730	1,825.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.1872	25,046,800.00	0.18720	46,800.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.2464	25,061,600.00	0.24640	61,600.00

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16538LP1 16538LP12	CHESHAM SERIES 5 CP 02/01/2023	25,000,000.000	25,000,000.00	99.9880	24,997,000.00	-0.01200	-3,000.00
19423KQ3 19423KQ31	COLLAT CP FLEX CO CP 03/03/2023	25,000,000.000	24,899,583.33	99.6068	24,901,700.00	0.00850	2,116.67
19423KU5 19423KU51	COLLAT CP FLEX CO CP 07/05/2023	50,000,000.000	48,928,416.67	97.8976	48,948,800.00	0.04166	20,383.33
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.3275	25,081,875.00	0.32750	81,875.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0192	25,004,800.00	0.01920	4,800.00
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,002,569.05	100.0456	5,002,280.00	-0.00578	-289.05
23305EQL 23305EQL0	DBS BANK LTD CP 03/20/2023	9,900,000.000	9,844,939.50	99.3952	9,840,124.80	-0.04891	-4,814.70
23305ETT 23305ETT0	DBS BANK LTD CP 06/27/2023	33,000,000.000	32,337,525.00	98.0045	32,341,485.00	0.01225	3,960.00
23305EUT 23305EUT8	DBS BANK LTD CP 07/27/2023	25,000,000.000	24,402,333.34	97.5604	24,390,100.00	-0.05013	-12,233.34

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2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,145,902.78	96.6288	24,157,200.00	0.04679	11,297.22
2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,135,694.45	96.5873	24,146,825.00	0.04612	11,130.55
30215HTE 30215HTE0	EXPORT DEVELOPMENT CP 06/14/2023	25,000,000.000	24,542,812.50	98.2483	24,562,075.00	0.07849	19,262.50
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,032,410.160	1,032,410.16	100.0000	1,032,410.16	0.00000	0.00
37828XPE 37828XPE3	GLENCOVE FUNDING LLC CP 02/14/2023	25,000,000.000	24,958,201.39	99.8251	24,956,275.00	-0.00772	-1,926.39
37828XQ2 37828XQ28	GLENCOVE FUNDING LLC CP 03/02/2023	20,000,000.000	19,924,761.11	99.6200	19,924,000.00	-0.00382	-761.11
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,309,497.520	8,309,497.52	100.0000	8,309,497.52	0.00000	0.00
40060XT5 40060XT59	GTA FUNDING LLC CP 06/05/2023	19,000,000.000	18,679,322.22	98.3253	18,681,807.00	0.01330	2,484.78
40588MQ6 40588MQ67	HALKIN FINANCE LLC CP 03/06/2023	25,000,000.000	24,892,062.50	99.5685	24,892,125.00	0.00025	62.50

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40588MQD 40588MQD2	HALKIN FINANCE LLC CP 03/13/2023	25,000,000.000	24,869,444.45	99.4777	24,869,425.00	-0.00008	-19.45
46651VBB 46651VBB1	JP MORGAN SECURITIES CALL CP 07/13/2023	25,000,000.000	25,000,000.00	100.0146	25,003,650.00	0.01460	3,650.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,038.680	2,038.68	100.0000	2,038.68	0.00000	0.00
48606445 486064454	US BANK NA CP SWEEP CP 03/01/2023	10,271,510.290	10,271,510.29	100.0000	10,271,510.29	0.00000	0.00
52468KP1 52468KP13	LEGACY CAPITAL LLC CP 02/01/2023	25,000,000.000	25,000,000.00	99.9880	24,997,000.00	-0.01200	-3,000.00
52468KQF 52468KQF1	LEGACY CAPITAL LLC CP 03/15/2023	7,746,000.000	7,703,074.25	99.4436	7,702,901.26	-0.00225	-172.99
53262RPG 53262RPG1	LIME FUNDING LLC CP 02/16/2023	39,598,000.000	39,521,096.40	99.7998	39,518,724.80	-0.00600	-2,371.60
53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,898,925.14	99.9759	10,897,373.10	-0.01424	-1,552.04
53944RPD 53944RPD4	LMA AMERICAS LLC CP 02/13/2023	27,825,000.000	27,792,073.75	99.8384	27,780,034.80	-0.04332	-12,038.95

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53944RQL 53944RQL5	LMA AMERICAS LLC CP 03/20/2023	25,000,000.000	24,843,333.33	99.3811	24,845,275.00	0.00782	1,941.67
53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,785,000.00	99.0522	24,763,050.00	-0.08856	-21,950.00
55458FPE 55458FPE1	MACKINAC FUNDING CO CP 02/14/2023	4,054,000.000	4,047,075.54	99.8251	4,046,909.55	-0.00410	-165.99
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,530,666.67	98.2196	24,554,900.00	0.09879	24,233.33
57666BSF 57666BSF8	MATCHPOINT FINANCE CP 05/15/2023	18,000,000.000	17,746,105.00	98.6194	17,751,492.00	0.03036	5,387.00
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,003,740.99	99.7716	9,977,160.00	-0.26571	-26,580.99
60689GSP 60689GSP2	MIZUHO BANK LTD/NY CP 05/23/2023	25,000,000.000	24,610,343.75	98.5272	24,631,800.00	0.08718	21,456.25
60689GUS 60689GUS3	MIZUHO BANK LTD/NY CP 07/26/2023	25,000,000.000	24,403,906.25	97.6108	24,402,700.00	-0.00494	-1,206.25
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,052,083.33	96.1610	24,040,250.00	-0.04920	-11,833.33

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63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	100.0461	50,023,050.00	0.04610	23,050.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	100.0039	25,000,975.00	0.00390	975.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	100.0053	25,001,325.00	0.00530	1,325.00
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,004,342.16	100.0769	24,008,448.31	0.01711	4,106.15
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.9444	5,147,136.60	-0.12829	-6,611.90
65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,336,493.06	97.3281	24,332,025.00	-0.01836	-4,468.06
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.1003	25,025,075.00	0.10030	25,075.00
68328HPM 68328HPM0	ONTARIO TEACHER FIN CP 02/21/2023	25,000,000.000	24,949,722.22	99.7384	24,934,600.00	-0.06061	-15,122.22
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,152,777.77	96.5884	24,147,100.00	-0.02351	-5,677.77



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69033MX6 69033MX69	OVERSEA-CHINESE BANK YCD 07/19/2023	25,000,000.000	25,003,232.55	100.0644	25,016,100.00	0.05146	12,867.45
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	100.0042	25,001,050.00	0.00420	1,050.00
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,120,208.33	96.5475	24,136,875.00	0.06910	16,666.67
76582KR6 76582KR60	RIDGEFIELD FUNDING CP 04/06/2023	25,000,000.000	24,795,555.56	99.1624	24,790,600.00	-0.01999	-4,955.56
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0051	25,001,275.00	0.00510	1,275.00
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.1608	25,040,200.00	0.16080	40,200.00
79490BP6 79490BP67	SALISBURY RECEIVABLE CP 02/06/2023	25,000,000.000	24,984,375.00	99.9259	24,981,475.00	-0.01161	-2,900.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	100.0072	25,001,800.00	0.00720	1,800.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	348,121,494.200	348,121,494.20	100.0000	348,121,494.20	0.00000	0.00

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86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	100.0043	60,002,580.00	0.00608	3,650.90
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.1023	25,025,575.00	0.10230	25,575.00
86959RP2 86959RP20	SVENSKA HANDELSBANKE YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.1001	25,025,025.00	0.10010	25,025.00
86960KUD 86960KUD2	SVENSKA HANDELSBANKE CP 07/13/2023	25,000,000.000	24,447,625.00	97.8267	24,456,675.00	0.03702	9,050.00
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.1159	25,028,975.00	0.11590	28,975.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	100.1042	25,026,050.00	0.10420	26,050.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,063,166.67	96.3364	24,084,100.00	0.08699	20,933.33
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.2272	25,056,800.00	0.22720	56,800.00
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,544,444.44	97.2293	19,445,860.00	-0.50441	-98,584.44

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96130APY	WESTPAC BANKING CORP	17,500,000.000	17,500,000.00	99.4764	17,408,370.00	-0.52360	-91,630.00
96130APY8	YCD 09/06/2023						
			2,474,405,405.43		2,475,271,591.51	0.03501	866,186.09

NAV Date: 1/31/2023  
 Outstanding Shares: 1,240,108,931.685  
 Net Assets: 2,480,217,863.35  
 Net Assets Less Amortized Cost: 5,812,457.92  
 Price Per Share @ Market: 2.000698476 **SHADOW NAV**  
 Price Per Share @ Market Rounded: 2.00