

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Current Data & Mfact date of 9/30/2019
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
COLLATERALIZED BANK												
BANK DEPOSITS												
8,078,344.920	GWB-PROMONTORY III 98MSCQG3	8,078,344.92	8,078,344.92	100.0000 M	8,078,344.92	0.00	168,756.63	2.089	2.09	0.68	0.68	0.68
8,078,344.920	BANK DEPOSITS	8,078,344.92	8,078,344.92		8,078,344.92	0.00	168,757	2.089	2.09	0.68	0.68	0.68
COMMERCIAL PAPER												
119,172.870	US BANK NA CP SWEEP CP 11/01/2019 48605845	119,172.87	119,172.87	100.0000 M	119,172.87	0.00	2,204.70	1.850	1.85	0.01	0.01	0.01
119,172.870	COMMERCIAL PAPER	119,172.87	119,172.87		119,172.87	0.00	2,205	1.850	1.85	0.01	0.01	0.01
8,197,517.790	TOTAL COLLATERALIZED BANK	8,197,517.79	8,197,517.79		8,197,517.79	0.00	170,961	2.086	2.08	0.69	0.69	0.69
Corporate Bonds												
CORPORATE BOND												
5,150,000.000	APPLE INC CORP BD 05/06/2020 037833BE	5,167,407.00	5,158,866.18	100.1722 I	5,158,866.18	0.00	127,494.95	2.471	2.19	0.43	0.43	0.43
12,228,000.000	APPLE INC CORP BD 02/09/2022 037833CN	12,343,227.05	12,330,657.70	100.8395 I	12,330,657.70	0.00	328,260.66	2.662	2.32	1.04	1.04	1.04
7,508,000.000	APPLE INC CORP BD 05/11/2022 037833CP	7,551,711.64	7,546,330.18	100.5105 I	7,546,330.18	0.00	190,027.48	2.518	2.33	0.63	0.63	0.63
14,450,000.000	AUST & NZ BANKING CORP BD 11/23/2021 05252ACR	14,616,415.00	14,587,545.57	100.9519 I	14,587,545.57	0.00	436,047.53	2.989	2.57	1.23	1.23	1.23
4,000,000.000	AUST & NZ BANKING CORP BD 08/19/2020 05252ACU	4,017,446.00	4,011,392.72	100.2848 I	4,011,392.72	0.00	104,950.00	2.616	2.30	0.34	0.34	0.34
15,955,000.000	AUST & NZ BANKING CORP BD 05/17/2021 05252ADC	15,978,772.95	15,967,955.17	100.0812 I	15,967,955.17	0.00	412,237.31	2.582	2.53	1.34	1.34	1.34
20,000,000.000	BANK OF AMERICA NA CORP BD 05/24/2021 06050TML	20,000,000.00	20,000,000.00	100.0000 I	20,000,000.00	0.00	496,450.00	2.482	2.48	1.68	1.68	1.68
13,700,000.000	BANK OF MONTREAL CORP BD 06/15/2020	13,749,731.00	13,729,563.59	100.2158 I	13,729,563.59	0.00	350,514.50	2.553	2.25	1.16	1.15	1.15

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Corporate Bonds												
CORPORATE BOND												
10,000,000.000	06367TYM BANK OF NY MELLON CORP BD 12/04/2020 06405LAA	10,000,000.00	10,000,000.00	100.0000 †	10,000,000.00	0.00	243,275.00	2.433	2.43	0.84	0.84	0.84
4,236,000.000	CHEVRON CORP CORP BD 03/03/2022 166764BM	4,263,472.32	4,258,642.61	100.5345 †	4,258,642.61	0.00	110,882.81	2.604	2.39	0.36	0.36	0.36
2,727,000.000	COMMONWEALTH BANK AU CORP BD 09/06/2021 2027A0HX	2,752,633.80	2,746,586.00	100.7182 †	2,746,586.00	0.00	80,238.70	2.921	2.57	0.23	0.23	0.23
22,891,000.000	COMMONWEALTH BANK AU CORP BD 03/10/2022 2027A0JL	23,035,887.55	23,017,555.21	100.5529 †	23,017,555.21	0.00	648,760.70	2.819	2.60	1.94	1.93	1.93
2,215,000.000	COMMONWEALTH BANK AU CORP BD 09/18/2020 2027A0JQ	2,221,066.89	2,217,580.26	100.1165 †	2,217,580.26	0.00	56,374.63	2.542	2.42	0.19	0.19	0.19
20,000,000.000	EXXON MOBIL CORP CORP BD 08/16/2022 30231GBA	20,029,600.00	20,028,357.67	100.1418 †	20,028,357.67	0.00	499,676.00	2.495	2.45	1.69	1.68	1.68
15,000,000.000	JP MORGAN CHASE BANK CORP BD 02/01/2021 48125LRL	15,013,700.00	15,007,463.13	100.0498 †	15,007,463.13	0.00	381,469.50	2.542	2.51	1.26	1.26	1.26
5,000,000.000	MET LIFE GLOBAL FD CORP BD 01/08/2021 59217GCM	4,990,450.00	4,993,591.99	99.8718 †	4,993,591.99	0.00	126,631.50	2.536	2.63	0.42	0.42	0.42
5,000,000.000	NATL AUSTRALIA BK CORP BD 07/12/2021 6325C0DF	5,069,100.00	5,054,179.73	101.0836 †	5,054,179.73	0.00	166,975.00	3.304	2.72	0.43	0.42	0.42
15,040,000.000	NATL AUSTRALIA BK CORP BD 05/22/2020 6325C0DP	15,109,033.60	15,077,742.67	100.2509 †	15,077,742.67	0.00	399,988.80	2.653	2.27	1.27	1.27	1.27
5,825,000.000	NATL AUSTRALIA BK CORP BD 11/04/2021 6325C0DW	5,825,000.00	5,825,000.00	100.0000 †	5,825,000.00	0.00	174,560.69	2.997	3.00	0.49	0.49	0.49
2,000,000.000	NEW YORK LIFE GLOBAL CORP BD 06/10/2022 64952WCR	2,008,480.00	2,007,732.69	100.3866 †	2,007,732.69	0.00	53,082.60	2.644	2.51	0.17	0.17	0.17
7,000,000.000	NEW YORK LIFE GLOBAL	7,013,410.00	7,013,510.27	100.1930 †	7,013,510.27	0.00	179,147.50	2.554	2.45	0.59	0.59	0.59

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Corporate Bonds												
CORPORATE BOND												
	CORP BD 08/06/2021 64952WCZ											
9,630,000.000	NEW YORK LIFE GLOBAL CORP BD 10/01/2020 64952WDB	9,631,343.40	9,631,343.40	100.0140 ¹	9,631,343.40	0.00	238,716.14	2.479	2.46	0.81	0.81	0.81
5,500,000.000	NEW YORK LIFE GLOBAL CORP BD 01/28/2021 64952WDE	5,505,555.00	5,503,736.72	100.0679 ¹	5,503,736.72	0.00	139,466.25	2.534	2.48	0.46	0.46	0.46
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	1,000,000.00	0.00	27,795.00	2.780	2.78	0.08	0.08	0.08
2,000,000.000	NORDEA BANK ABP CORP BD 05/27/2021 65557CAT	2,025,000.00	2,023,968.25	101.1984 ¹	2,023,968.25	0.00	62,445.00	3.085	2.38	0.17	0.17	0.17
19,531,000.000	SVENSKA HANDELSBANKE N CORP BD 05/24/2021 86960BAU	19,563,310.70	19,550,899.41	100.1019 ¹	19,550,899.41	0.00	508,245.45	2.600	2.54	1.64	1.64	1.64
1,168,000.000	TORONTO DOMINION BK CORP BD 04/07/2021 89114QBH	1,184,936.00	1,182,280.89	101.2227 ¹	1,182,280.89	0.00	38,574.72	3.263	2.49	0.10	0.10	0.10
2,021,000.000	TORONTO DOMINION BK CORP BD 07/13/2021 89114QBM	2,048,849.38	2,045,045.02	101.1898 ¹	2,045,045.02	0.00	64,740.31	3.166	2.53	0.17	0.17	0.17
9,525,000.000	TORONTO DOMINION BK CORP BD 06/11/2021 89114QC3	9,572,725.50	9,563,844.70	100.4078 ¹	9,563,844.70	0.00	244,638.20	2.558	2.33	0.80	0.80	0.80
2,000,000.000	TORONTO DOMINION BK CORP BD 09/17/2020 89114QC6	2,000,000.00	2,000,000.00	100.0000 ¹	2,000,000.00	0.00	47,987.60	2.399	2.40	0.17	0.17	0.17
3,180,000.000	TORONTO DOMINON BK CORP BD 12/14/2020 89114QBD	3,220,379.40	3,208,771.18	100.9048 ¹	3,208,771.18	0.00	96,942.30	3.021	2.30	0.27	0.27	0.27
1,435,000.000	TOYOTA MOTOR CREDIT CORP BD 01/11/2022 89236TDQ	1,447,312.30	1,445,174.75	100.7090 ¹	1,445,174.75	0.00	43,491.26	3.009	2.71	0.12	0.12	0.12
12,550,000.000	TOYOTA MOTOR CREDIT CORP BD 04/17/2020 89236TDV	12,576,964.00	12,563,878.19	100.1106 ¹	12,563,878.19	0.00	321,687.88	2.560	2.36	1.06	1.06	1.06

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Corporate Bonds												
CORPORATE BOND												
14,975,000.000	TOYOTA MOTOR CREDIT CORP BD 01/10/2020 89236TEK	14,980,391.00	14,977,039.29	100.0136 †	14,977,039.29	0.00	365,053.06	2.437	2.38	1.26	1.26	1.26
7,582,000.000	TOYOTA MOTOR CREDIT CORP BD 04/13/2021 89236TEV	7,584,742.38	7,583,991.42	100.0263 †	7,583,991.42	0.00	195,871.87	2.583	2.57	0.64	0.64	0.64
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	23,845.84	2.315	2.32	0.09	0.09	0.09
25,000,000.000	US BANK NA CINCINNAT CORP BD 11/16/2021 90331HNY	25,065,500.00	25,061,170.07	100.2447 †	25,061,170.07	0.00	637,095.00	2.542	2.43	2.11	2.10	2.10
10,000,000.000	US BANK NA CINCINNAT CORP BD 05/23/2022 90331HPD	10,004,765.00	10,004,281.40	100.0428 †	10,004,281.40	0.00	258,763.00	2.587	2.57	0.84	0.84	0.84
27,533,000.000	WALMART INC CORP BD 06/23/2021 931142EH	27,635,050.82	27,613,010.67	100.2906 †	27,613,010.67	0.00	657,730.33	2.382	2.22	2.32	2.32	2.32
10,000,000.000	WESTPAC BANKING CORP CORP BD 08/19/2021 961214DB	10,096,600.00	10,071,849.51	100.7185 †	10,071,849.51	0.00	297,375.00	2.953	2.59	0.85	0.85	0.85
5,960,000.000	WESTPAC BANKING CORP CORP BD 05/15/2020 961214DY	5,974,423.20	5,968,288.78	100.1391 †	5,968,288.78	0.00	145,312.55	2.435	2.22	0.50	0.50	0.50
381,545,000.000	CORPORATE BOND	382,904,392.88	382,608,826.99		382,608,826.99	0.00	9,982,823	2.609	2.44	32.19	32.13	32.14
381,545,000.000	TOTAL Corporate Bonds	382,904,392.88	382,608,826.99		382,608,826.99	0.00	9,982,823	2.609	2.44	32.19	32.13	32.14
Commercial Paper												
ASSET BACKED CP												
7,650,000.000	ANGLESEA FUNDING LLC CP 12/06/2019 0347M3Z6	7,614,493.38	7,619,565.75	99.6022 †	7,619,565.75	0.00	168,425.74	2.210	2.18	0.64	0.64	0.64
15,000,000.000	ATLANTIC ASSET SEC LLC CP 10/04/2019 04821UX4	14,915,666.67	14,997,125.00	99.9808 †	14,997,125.00	0.00	350,031.24	2.334	1.73	1.26	1.26	1.26
30,000,000.000	CHARTA LLC	29,821,750.00	29,984,666.67	99.9489 †	29,984,666.67	0.00	700,062.51	2.335	2.05	2.52	2.52	2.52

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Commercial Paper												
ASSET BACKED CP												
20,000,000.000	CP 10/09/2019 16115WX9 COLUMBIA FUNDING CO	19,907,111.11	19,914,444.44	99.5722 ¹	19,914,444.44	0.00	446,416.46	2.242	2.21	1.68	1.67	1.67
25,000,000.000	CP 12/102019 19767DZA CROWN POINT CAPITAL	24,860,666.67	24,995,250.00	99.9810 ¹	24,995,250.00	0.00	578,312.49	2.314	1.71	2.10	2.10	2.10
20,000,000.000	CP 10/04/2019 2284K1X4 HALKIN FINANCE LLC	19,883,466.67	19,982,266.67	99.9113 ¹	19,982,266.67	0.00	462,650.00	2.315	2.13	1.68	1.68	1.68
20,000,000.000	CP 10/15/2019 40588MXF KELLS FUNDING LLC	19,886,755.56	19,973,866.67	99.8693 ¹	19,973,866.67	0.00	454,533.33	2.276	2.14	1.68	1.68	1.68
35,000,000.000	CP 10/22/2019 48803TLK LEXINGTON PARKER CAP	34,791,263.89	34,931,886.11	99.8054 ¹	34,931,886.11	0.00	802,535.40	2.297	2.26	2.94	2.93	2.93
20,000,000.000	CP 11/01/2019 52952MY1 LMA AMERICAS LLC	19,833,750.00	19,928,750.00	99.6437 ¹	19,928,750.00	0.00	456,562.50	2.291	2.26	1.68	1.67	1.67
20,000,000.000	CP 11/27/2019 53944RYT RIDGEFIELD FUNDING CO LLC 10/30/2019	19,878,750.00	19,963,750.00	99.8187 ¹	19,963,750.00	0.00	456,562.50	2.287	2.18	1.68	1.68	1.68
212,650,000.000	ASSET BACKED CP	211,393,673.95	212,291,571.31		212,291,571.31	0.00	4,876,092	2.297	2.09	17.86	17.83	17.83
ASSET BACKED CP VARIABLE												
10,000,000.000	BEDFORD ROW FUNDING INT CP 01/24/2020 07644DHT	10,000,000.00	10,000,000.00	100.0000 ¹	10,000,000.00	0.00	217,650.00	2.176	2.18	0.84	0.84	0.84
15,000,000.000	BEDFORD ROW FUNDING INT CP 02/27/2020 07645RBZ	15,000,000.00	15,000,000.00	100.0000 ¹	15,000,000.00	0.00	327,337.50	2.182	2.18	1.26	1.26	1.26
15,000,000.000	FAIRWAY FINANCE CORP INT CP 12/03/2019 30601YZT	15,000,000.00	15,000,000.00	100.0000 ¹	15,000,000.00	0.00	328,350.00	2.189	2.19	1.26	1.26	1.26
15,000,000.000	KELLS FUNDING LLC	15,000,000.00	15,000,000.00	100.0000 ¹	15,000,000.00	0.00	343,012.50	2.287	2.29	1.26	1.26	1.26

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Commercial Paper												
ASSET BACKED CP VARIABLE												
	INT CP 02/05/2020 48803ALY											
55,000,000.000	ASSET BACKED CP VARIABLE	55,000,000.00	55,000,000.00		55,000,000.00	0.00	1,216,350	2.212	2.21	4.63	4.62	4.62
COMMERCIAL PAPER												
20,000,000.000	DZ BANK AG NY CP 10/24/2019 26820QXQ	19,885,000.00	19,971,250.00	99.8563 †	19,971,250.00	0.00	456,562.50	2.286	2.16	1.68	1.68	1.68
30,000,000.000	METLIFE SHORT TERM CP 10/01/2019 59157UX1	29,638,058.33	30,000,000.00	100.0000 †	30,000,000.00	0.00	782,243.76	2.607	0.00	2.52	2.52	2.52
30,000,000.000	MIZUHO BANK LTD/NY CP 11/22/2019 60689GYN	29,760,287.50	29,901,850.00	99.6728 †	29,901,850.00	0.00	689,409.38	2.306	2.27	2.52	2.51	2.51
25,000,000.000	UNITEDHEALTH GRP INC CP 10/11/2019 91058UXB	24,968,500.00	24,985,000.00	99.9400 †	24,985,000.00	0.00	547,875.00	2.193	1.96	2.10	2.10	2.10
105,000,000.000	COMMERCIAL PAPER	104,251,845.83	104,858,100.00		104,858,100.00	0.00	2,476,091	2.361	1.53	8.82	8.81	8.81
OTHER COMMERCIAL PAP												
20,000,000.000	BANK OF NOVA SCOTIA INT CP 04/27/2020 06417LKT	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	463,150.00	2.316	2.31	1.68	1.68	1.68
15,000,000.000	CA IMPERIAL BK COMM INT CP 04/09/2020 13608CHD	15,000,000.00	15,000,000.00	100.0000 †	15,000,000.00	0.00	333,319.50	2.222	2.22	1.26	1.26	1.26
20,000,000.000	CA IMPERIAL BK COMM INT CP 08/28/2020 13608CHT	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	456,700.00	2.284	2.28	1.68	1.68	1.68
25,000,000.000	CHINATRUST COMM BK YCD 10/21/2019 12647XMF	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	555,000.00	2.220	2.20	2.10	2.10	2.10
25,000,000.000	DNB BANK ASA INT CP 01/24/2020 2332K4JQ	25,000,000.00	25,000,000.00	100.0000 †	25,000,000.00	0.00	541,625.00	2.167	2.17	2.10	2.10	2.10
20,000,000.000	HSBC BANK PLC	20,000,000.00	20,000,000.00	100.0000 †	20,000,000.00	0.00	478,450.00	2.392	2.39	1.68	1.68	1.68

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Commercial Paper												
OTHER COMMERCIAL PAP												
20,000,000.000	INT CP 04/16/2020 40433FPH NATL BK OF CANADA	20,000,000.00	20,000,000.00	100.0000 ¹	20,000,000.00	0.00	444,426.00	2.222	2.22	1.68	1.68	1.68
10,000,000.000	INT CP 02/07/2020 63307NCW NAT'L BK OF CANADA	10,000,590.57	10,000,044.45	100.0004 ¹	10,000,044.45	0.00	213,750.00	2.137	2.12	0.84	0.84	0.84
30,000,000.000	INT CP 10/15/2019 63307NDH SOCIETE GENERALE	30,000,000.00	30,000,000.00	100.0000 ¹	30,000,000.00	0.00	688,275.00	2.294	2.29	2.52	2.52	2.52
25,000,000.000	INT CP 04/20/2020 83368YCR TORONTO DOMINION BK	25,000,000.00	25,000,000.00	100.0000 ¹	25,000,000.00	0.00	552,500.00	2.210	2.21	2.10	2.10	2.10
15,000,000.000	INT CP 09/11/2020 89120DNY WESTPAC BANKING CORP	15,000,000.00	15,000,000.00	100.0000 ¹	15,000,000.00	0.00	322,819.50	2.152	2.15	1.26	1.26	1.26
225,000,000.000	INT CP 03/09/2020 9612C4E6 OTHER COMMERCIAL PAP	225,000,590.57	225,000,044.45		225,000,044.45	0.00	5,050,015	2.244	2.24	18.93	18.90	18.90
597,650,000.000	TOTAL Commercial Paper	595,646,110.35	597,149,715.76		597,149,715.76	0.00	13,618,548	2.281	2.06	50.24	50.15	50.16
MONEY MARKET												
COLORADO SURPLUS ASSET FD TR FD												
200,663,504.940	COLORADO SURPLUS ASSET FUND TRUST FUN 84621975	200,663,504.94	200,663,504.94	100.0000 ^M	200,663,504.94	0.00	4,386,504.22	2.192	2.19	16.88	16.85	16.85
200,663,504.940	COLORADO SURPLUS ASSET FD TR FD	200,663,504.94	200,663,504.94		200,663,504.94	0.00	4,386,504	2.186	2.19	16.88	16.85	16.85
200,663,504.940	TOTAL MONEY MARKET	200,663,504.94	200,663,504.94		200,663,504.94	0.00	4,386,504	2.186	2.19	16.88	16.85	16.85
1,188,056,022.730	TOTAL PORTFOLIO	1,187,411,525.96	1,188,619,565.48		1,188,619,565.48	0.00	28,158,836	2.369	2.26	100.00	99.82	99.84