

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 3/31/2023

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3U5 0347M3U51	ANGLESEA FUNDING LLC CP 07/05/2023	25,000,000.000	24,669,479.17	98.6107	24,652,675.00	-0.06812	-16,804.17
04821UT7 04821UT77	ATLANTIC ASSET SEC CP 06/07/2023	25,000,000.000	24,760,381.94	98.9730	24,743,250.00	-0.06919	-17,131.94
04821UTU 04821UTU6	ATLANTIC ASSET SEC CP 06/28/2023	25,000,000.000	24,682,222.22	98.6316	24,657,900.00	-0.09854	-24,322.22
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,729,166.67	98.4499	24,612,475.00	-0.47188	-116,691.67
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.0681	25,017,025.00	0.06810	17,025.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.0749	25,018,725.00	0.07490	18,725.00
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	99.6910	49,845,500.00	-0.30900	-154,500.00
06050TNF 06050TNF5	BANK OF AMERICA NA CORP BD 01/08/2024	25,000,000.000	25,000,000.00	100.0469	25,011,725.00	0.04690	11,725.00
06054PT5 06054PT55	BOFA SECURITIES INC CP 06/05/2023	25,000,000.000	24,769,791.67	99.0947	24,773,675.00	0.01568	3,883.33

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06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	99.7946	49,897,300.00	-0.20540	-102,700.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.0823	50,041,150.00	0.08230	41,150.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.1756	50,087,800.00	0.17560	87,800.00
06417KRA 06417KRA9	BANK OF NOVA SCOTIA CP 04/10/2023	25,000,000.000	24,971,250.00	99.8646	24,966,150.00	-0.02042	-5,100.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.1441	50,072,050.00	0.14410	72,050.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.1253	25,031,325.00	0.12530	31,325.00
06744GZT 06744GZT2	BARCLAYS US CCP CP 05/24/2023	27,400,000.000	27,205,566.55	99.2253	27,187,732.20	-0.06555	-17,834.35
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.1396	50,069,800.00	0.13960	69,800.00
10924JRU 10924JRU6	BRIGHTHOUSE FIN ST CP 04/28/2023	25,000,000.000	24,905,875.00	99.6221	24,905,525.00	-0.00141	-350.00

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10924JWT 10924JWT3	BRIGHHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,950,277.78	97.3650	1,947,300.00	-0.15268	-2,977.78
10924JXP 10924JXP0	BRIGHHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,252,604.17	96.9907	24,247,675.00	-0.02032	-4,929.17
12509TRH 12509TRH2	CDP FINANCIAL INC CP 04/17/2023	9,531,000.000	9,512,573.40	99.7675	9,508,840.42	-0.03924	-3,732.98
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	990,802.78	98.7528	987,528.00	-0.33052	-3,274.78
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,906,741.67	98.6461	9,864,610.00	-0.42528	-42,131.67
12710HVM 12710HVM7	CABOT TRAIL FUNDING CP 08/21/2023	25,000,000.000	24,506,944.44	97.9114	24,477,850.00	-0.11872	-29,094.44
12710HWM 12710HWM6	CABOT TRAIL FUNDING CP 09/21/2023	25,000,000.000	24,375,277.77	97.4693	24,367,325.00	-0.03263	-7,952.77
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.1036	25,025,900.00	0.10360	25,900.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.0790	25,019,750.00	0.07900	19,750.00

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13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	99.6325	24,908,125.00	-0.36750	-91,875.00
13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	99.6079	24,901,975.00	-0.39210	-98,025.00
16538LV1 16538LV15	CHESHAM SERIES 5 CP 08/01/2023	25,000,000.000	24,583,166.66	98.2230	24,555,750.00	-0.11153	-27,416.66
16538LV2 16538LV23	CHESHAM SERIES 5 CP 08/02/2023	15,000,000.000	14,747,850.00	98.2085	14,731,275.00	-0.11239	-16,575.00
19423KU5 19423KU51	COLLAT CP FLEX CO CP 07/05/2023	50,000,000.000	49,338,958.33	98.6133	49,306,650.00	-0.06548	-32,308.33
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.1734	25,043,350.00	0.17340	43,350.00
23305ETT 23305ETT0	DBS BANK LTD CP 06/27/2023	33,000,000.000	32,605,237.50	98.7917	32,601,261.00	-0.01220	-3,976.50
23305EUT 23305EUT8	DBS BANK LTD CP 07/27/2023	25,000,000.000	24,602,687.50	98.3224	24,580,600.00	-0.08978	-22,087.50
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	23,915,819.45	95.6164	23,904,100.00	-0.04900	-11,719.45

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2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,346,666.67	97.3366	24,334,150.00	-0.05141	-12,516.67
2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,336,458.33	97.2930	24,323,250.00	-0.05427	-13,208.33
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,104,166.67	96.3057	24,076,425.00	-0.11509	-27,741.67
30215HTE 30215HTE0	EXPORT DEVELOPMENT CP 06/14/2023	25,000,000.000	24,745,625.00	98.9708	24,742,700.00	-0.01182	-2,925.00
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,039,470.970	1,039,470.97	100.0000	1,039,470.97	0.00000	0.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,367,461.530	8,367,461.53	100.0000	8,367,461.53	0.00000	0.00
40060XT5 40060XT59	GTA FUNDING LLC CP 06/05/2023	19,000,000.000	18,831,902.78	99.0687	18,823,053.00	-0.04699	-8,849.78
46651VBB 46651VBB1	JP MORGAN SECURITIES CALL CP 07/13/2023	25,000,000.000	25,000,000.00	99.9618	24,990,450.00	-0.03820	-9,550.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,052.590	2,052.59	100.0000	2,052.59	0.00000	0.00

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48606557 486065579	US BANK NA CP SWEEP CP 08/01/2023	10,344,490.090	10,344,490.09	100.0000	10,344,490.09	0.00000	0.00
53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,961,180.56	99.8039	24,950,975.00	-0.04089	-10,205.56
53944RUH 53944RUH9	LMA AMERICAS LLC CP 07/17/2023	15,000,000.000	14,777,083.34	98.3458	14,751,870.00	-0.17062	-25,213.34
53944RVE 53944RVE5	LMA AMERICAS LLC CP 08/14/2023	25,000,000.000	24,531,250.00	97.9048	24,476,200.00	-0.22441	-55,050.00
53944RX5 53944RX52	LMA AMERICAS LLC CP 10/05/2023	25,000,000.000	24,318,229.17	97.0635	24,265,875.00	-0.21529	-52,354.17
55458FV7 55458FV79	MACKINAC FUNDING CO CP 08/07/2023	50,000,000.000	49,111,111.11	98.1213	49,060,650.00	-0.10275	-50,461.11
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,740,444.44	98.9515	24,737,875.00	-0.01039	-2,569.44
57666BSF 57666BSF8	MATCHPOINT FINANCE CP 05/15/2023	18,000,000.000	17,891,540.00	99.3750	17,887,500.00	-0.02258	-4,040.00
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,003,091.82	99.4946	9,949,460.00	-0.53615	-53,631.82

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60689GSP 60689GSP2	MIZUHO BANK LTD/NY CP 05/23/2023	25,000,000.000	24,817,458.33	99.2570	24,814,250.00	-0.01293	-3,208.33
60689GUS 60689GUS3	MIZUHO BANK LTD/NY CP 07/26/2023	25,000,000.000	24,604,875.00	98.3331	24,583,275.00	-0.08779	-21,600.00
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	23,935,375.00	95.7259	23,931,475.00	-0.01629	-3,900.00
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,256,944.44	96.9578	24,239,450.00	-0.07212	-17,494.44
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	100.0063	50,003,150.00	0.00630	3,150.00
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,001,112.44	99.8176	23,946,242.24	-0.22862	-54,870.20
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.4301	5,120,650.15	-0.64222	-33,098.35
65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.6736	24,918,400.00	-0.32640	-81,600.00
65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,535,208.34	98.0196	24,504,900.00	-0.12353	-30,308.34

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65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0421	25,010,525.00	0.04210	10,525.00
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,357,638.89	97.3614	24,340,350.00	-0.07098	-17,288.89
69033MX6 69033MX69	OVERSEA-CHINESE BANK YCD 07/19/2023	25,000,000.000	25,002,097.31	99.8990	24,974,750.00	-0.10938	-27,347.31
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	23,951,423.61	95.6725	23,918,125.00	-0.13903	-33,298.61
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,331,215.28	97.2766	24,319,150.00	-0.04959	-12,065.28
76582KR6 76582KR60	RIDGEFIELD FUNDING CP 04/06/2023	25,000,000.000	24,984,027.78	99.9197	24,979,925.00	-0.01642	-4,102.78
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0804	25,020,100.00	0.08040	20,100.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	750,019,025.280	750,019,025.28	100.0000	750,019,025.28	0.00000	0.00
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0404	25,010,100.00	0.04040	10,100.00

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86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	99.8394	24,959,850.00	-0.16060	-40,150.00
86959RP2 86959RP20	SVENSKA HANDELSBANKE YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0516	25,012,900.00	0.05160	12,900.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	23,895,805.56	95.5613	23,890,325.00	-0.02294	-5,480.56
86960KUD 86960KUD2	SVENSKA HANDELSBANKE CP 07/13/2023	25,000,000.000	24,648,798.61	98.5434	24,635,850.00	-0.05253	-12,948.61
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.0548	25,013,700.00	0.05480	13,700.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.000	25,000,000.00	99.8558	24,963,950.00	-0.14420	-36,050.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	100.0573	25,014,325.00	0.05730	14,325.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,272,534.72	97.0342	24,258,550.00	-0.05762	-13,984.72
89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,144,166.67	96.5880	24,147,000.00	0.01174	2,833.33

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89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.1161	25,029,025.00	0.11610	29,025.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,197,819.44	96.7987	24,199,675.00	0.00767	1,855.56
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,164,652.77	96.6993	24,174,825.00	0.04210	10,172.23
91127QWU 91127QWU9	UNITED OVERSEAS BANK CP 09/28/2023	25,000,000.000	24,346,250.00	97.3911	24,347,775.00	0.00626	1,525.00
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	23,985,416.67	95.7885	23,947,125.00	-0.15965	-38,291.67
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	23,931,125.00	95.7071	23,926,775.00	-0.01818	-4,350.00
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,675,555.55	97.9044	19,580,880.00	-0.48118	-94,675.55
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.4926	17,411,205.00	-0.50740	-88,795.00
			<u>2,921,147,174.93</u>		<u>2,919,863,132.47</u>	<u>-0.04396</u>	<u>-1,284,042.46</u>

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	NAV Date:	3/31/2023					
	Outstanding Shares:	1,464,662,464.405					
	Net Assets:	2,929,324,928.80					
	Net Assets Less Amortized Cost:	8,177,753.87					
	Price Per Share @ Market:	1.999123319					
	Price Per Share @ Market Rounded:	2.00					

SHADOW NAV