

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 4/28/2023

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	24,773,854.17	99.0293	24,757,325.00	-0.06672	-16,529.17
04821UT7 04821UT77	ATLANTIC ASSET SEC CP 06/07/2023	25,000,000.000	24,867,673.61	99.4367	24,859,175.00	-0.03418	-8,498.61
04821UTU 04821UTU6	ATLANTIC ASSET SEC CP 06/28/2023	25,000,000.000	24,790,555.55	99.1253	24,781,325.00	-0.03723	-9,230.55
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,810,416.67	98.9476	24,736,900.00	-0.29631	-73,516.67
05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	100.1036	25,025,900.00	0.10360	25,900.00
05253MTH 05253MTH7	AUST & NZ BANKING INT CP 09/18/2023	25,000,000.000	25,000,000.00	100.1044	25,026,100.00	0.10440	26,100.00
05253MTT 05253MTT1	AUST & NZ BANKING INT CP 02/28/2024	50,000,000.000	50,000,000.00	99.7662	49,883,100.00	-0.23380	-116,900.00
06050TNF 06050TNF5	BANK OF AMERICA NA CORP BD 01/08/2024	25,000,000.000	25,000,000.00	100.0257	25,006,425.00	0.02570	6,425.00
06054PT5 06054PT55	BOFA SECURITIES INC CP 06/05/2023	25,000,000.000	24,876,041.67	99.4695	24,867,375.00	-0.03484	-8,666.67

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06054R6C 06054R6C1	BANK OF AMERICA NA CORP BD 02/16/2024	50,000,000.000	50,000,000.00	99.8519	49,925,950.00	-0.14810	-74,050.00
06367CY7 06367CY76	BANK OF MONTREAL CHI YCD FRN 10/04/2023	50,000,000.000	50,000,000.00	100.1316	50,065,800.00	0.13160	65,800.00
06367CZB 06367CZB6	BANK OF MONTREAL CHI YCD FRN 11/02/2023	50,000,000.000	50,000,000.00	100.2271	50,113,550.00	0.22710	113,550.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.1210	50,060,500.00	0.12100	60,500.00
06417MG7 06417MG74	BANK OF NOVA SCOTIA YCD FRN 10/13/2023	25,000,000.000	25,000,000.00	100.1699	25,042,475.00	0.16990	42,475.00
06744GZT 06744GZT2	BARCLAYS US CCP CP 05/24/2023	27,400,000.000	27,315,623.22	99.6400	27,301,360.00	-0.05222	-14,263.22
10923KAB 10923KAB4	BRIGHTHOUSE FIN ST INT CP 09/05/2023	50,000,000.000	50,000,000.00	100.1342	50,067,100.00	0.13420	67,100.00
10924JWT 10924JWT3	BRIGHTHOUSE FIN ST CP 09/27/2023	2,000,000.000	1,958,611.11	97.7580	1,955,160.00	-0.17620	-3,451.11
10924JXP 10924JXP0	BRIGHTHOUSE FIN ST CP 10/23/2023	25,000,000.000	24,361,979.17	97.3745	24,343,625.00	-0.07534	-18,354.17

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10924JY8 10924JY87	BRIGHTHOUSE FIN ST CP 11/08/2023	25,000,000.000	24,298,340.27	97.1428	24,285,700.00	-0.05202	-12,640.27
12509RAC 12509RAC5	CDP FINANCIAL INC CP 01/12/2024	25,000,000.000	24,075,555.56	96.0747	24,018,675.00	-0.23626	-56,880.56
12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	994,011.11	99.1629	991,629.00	-0.23965	-2,382.11
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,936,825.00	99.0606	9,906,060.00	-0.30961	-30,765.00
12710HVM 12710HVM7	CABOT TRAIL FUNDING CP 08/21/2023	25,000,000.000	24,611,111.11	98.3191	24,579,775.00	-0.12733	-31,336.11
12710HWM 12710HWM6	CABOT TRAIL FUNDING CP 09/21/2023	25,000,000.000	24,483,611.11	97.8631	24,465,775.00	-0.07285	-17,836.11
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.1015	25,025,375.00	0.10150	25,375.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	100.1399	25,034,975.00	0.13990	34,975.00
13608CNS 13608CNS7	CA IMPERIAL BK COMM INT CP 02/22/2024	25,000,000.000	25,000,000.00	99.7801	24,945,025.00	-0.21990	-54,975.00

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13608CNT 13608CNT5	CA IMPERIAL BK COMM INT CP 03/04/2024	25,000,000.000	25,000,000.00	99.7596	24,939,900.00	-0.24040	-60,100.00
16538LV1 16538LV15	CHESHAM SERIES 5 CP 08/01/2023	25,000,000.000	24,685,666.66	98.6273	24,656,825.00	-0.11684	-28,841.66
16538LV2 16538LV23	CHESHAM SERIES 5 CP 08/02/2023	15,000,000.000	14,809,350.00	98.6128	14,791,920.00	-0.11770	-17,430.00
19423KU5 19423KU51	COLLAT CP FLEX CO CP 07/05/2023	50,000,000.000	49,547,708.33	99.0270	49,513,500.00	-0.06904	-34,208.33
20272A2H 20272A2H8	COMMONWEALTH BANK AU INT CP 10/16/2023	25,000,000.000	25,000,000.00	100.2070	25,051,750.00	0.20700	51,750.00
23305ETT 23305ETT0	DBS BANK LTD CP 06/27/2023	33,000,000.000	32,741,362.50	99.1650	32,724,450.00	-0.05165	-16,912.50
23305EUT 23305EUT8	DBS BANK LTD CP 07/27/2023	25,000,000.000	24,704,562.50	98.7450	24,686,250.00	-0.07413	-18,312.50
23305EXC 23305EXC2	DBS BANK LTD CP 10/12/2023	25,000,000.000	24,402,083.33	97.5817	24,395,425.00	-0.02729	-6,658.33
2332K0B6 2332K0B68	DNB BANK ASA CP 02/06/2024	25,000,000.000	24,020,402.78	96.0248	24,006,200.00	-0.05913	-14,202.78

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2332K1XA 2332K1XA3	DNB BANK ASA CP 10/10/2023	25,000,000.000	24,448,750.00	97.6510	24,412,750.00	-0.14725	-36,000.00
2332K1XD 2332K1XD7	DNB BANK ASA CP 10/13/2023	25,000,000.000	24,438,541.67	97.6065	24,401,625.00	-0.15106	-36,916.67
25215WZF 25215WZF7	DEXIA CREDIT LOCAL CP 12/15/2023	25,000,000.000	24,208,333.34	96.6755	24,168,875.00	-0.16299	-39,458.34
30215HTE 30215HTE0	EXPORT DEVELOPMENT CP 06/14/2023	25,000,000.000	24,848,750.00	99.3514	24,837,850.00	-0.04387	-10,900.00
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,043,409.750	1,043,409.75	100.0000	1,043,409.75	0.00000	0.00
38141W27 38141W273	GOLDMAN SACHS FIN SQ GOV'T INST MMF FGTX	8,399,799.150	8,399,799.15	100.0000	8,399,799.15	0.00000	0.00
40060XT5 40060XT59	GTA FUNDING LLC CP 06/05/2023	19,000,000.000	18,909,486.11	99.4692	18,899,148.00	-0.05467	-10,338.11
40588MSW 40588MSW8	HALKIN FINANCE LLC CP 05/30/2023	12,000,000.000	11,950,216.67	99.5549	11,946,588.00	-0.03036	-3,628.67
46651VCD 46651VCD6	JP MORGAN SECURITIES CALL CP 10/18/2023	25,000,000.000	25,000,000.00	100.0141	25,003,525.00	0.01410	3,525.00

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4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	2,060.410	2,060.41	100.0000	2,060.41	0.00000	0.00
48606557 486065579	US BANK NA CP SWEEP CP 08/01/2023	10,385,250.250	10,385,250.25	100.0000	10,385,250.25	0.00000	0.00
53262RTV 53262RTV4	LIME FUNDING LLC CP 06/29/2023	20,222,000.000	20,051,320.70	99.1156	20,043,156.63	-0.04072	-8,164.07
53944RUH 53944RUH9	LMA AMERICAS LLC CP 07/17/2023	15,000,000.000	14,839,583.34	98.8356	14,825,340.00	-0.09598	-14,243.34
53944RUQ 53944RUQ9	LMA AMERICAS LLC CP 07/24/2023	15,000,000.000	14,816,600.00	98.7286	14,809,290.00	-0.04934	-7,310.00
53944RVE 53944RVE5	LMA AMERICAS LLC CP 08/14/2023	25,000,000.000	24,635,416.67	98.4226	24,605,650.00	-0.12083	-29,766.67
53944RX5 53944RX52	LMA AMERICAS LLC CP 10/05/2023	25,000,000.000	24,427,604.17	97.6564	24,414,100.00	-0.05528	-13,504.17
55458FV7 55458FV79	MACKINAC FUNDING CO CP 08/07/2023	50,000,000.000	49,319,444.44	98.5254	49,262,700.00	-0.11505	-56,744.44
56274MTD 56274MTD4	MANHATTAN ASSET FDG CP 06/13/2023	25,000,000.000	24,847,111.11	99.3536	24,838,400.00	-0.03506	-8,711.11

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57666BSF 57666BSF8	MATCHPOINT FINANCE CP 05/15/2023	18,000,000.000	17,965,490.00	99.7684	17,958,312.00	-0.03995	-7,178.00
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,002,761.73	99.7481	9,974,810.00	-0.27944	-27,951.73
60689GSP 60689GSP2	MIZUHO BANK LTD/NY CP 05/23/2023	25,000,000.000	24,922,770.83	99.6557	24,913,925.00	-0.03549	-8,845.83
60689GUS 60689GUS3	MIZUHO BANK LTD/NY CP 07/26/2023	25,000,000.000	24,707,062.50	98.7149	24,678,725.00	-0.11469	-28,337.50
63254EB1 63254EB17	NATL AUSTRALIA BK CP 02/01/2024	25,000,000.000	24,039,750.00	96.0739	24,018,475.00	-0.08850	-21,275.00
63254FY1 63254FY19	NATL AUSTRALIA BK CP 11/01/2023	25,000,000.000	24,361,111.11	97.2906	24,322,650.00	-0.15788	-38,461.11
63254GXD 63254GXD2	NATL AUSTRALIA BANK INT CP 10/06/2023	25,000,000.000	24,998,758.88	100.0473	25,011,825.00	0.05227	13,066.12
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	23,999,470.20	99.9075	23,967,809.25	-0.13192	-31,660.95
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.5822	5,128,483.30	-0.49023	-25,265.20

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65557RCC 65557RCC2	NORDEA BANK ABP INT CP 03/01/2024	25,000,000.000	25,000,000.00	99.8041	24,951,025.00	-0.19590	-48,975.00
65558KVH 65558KVH4	NORDEA BANK ABP CP 08/17/2023	25,000,000.000	24,636,250.00	98.4210	24,605,250.00	-0.12583	-31,000.00
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0143	25,003,575.00	0.01430	3,575.00
68328HX3 68328HX33	ONTARIO TEACHER FIN CP 10/03/2023	25,000,000.000	24,461,805.55	97.7656	24,441,400.00	-0.08342	-20,405.55
69033MX6 69033MX69	OVERSEA-CHINESE BANK YCD 07/19/2023	25,000,000.000	25,001,520.07	99.9525	24,988,125.00	-0.05358	-13,395.07
74625TAR 74625TAR7	PURE GROVE FUNDING CP 01/25/2024	25,000,000.000	24,056,631.95	96.0273	24,006,825.00	-0.20704	-49,806.95
74625UX5 74625UX57	PURE GROVE FUNDING CP 10/05/2023	25,000,000.000	24,438,506.94	97.6787	24,419,675.00	-0.07706	-18,831.94
78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	100.0882	25,022,050.00	0.08820	22,050.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	484,822,744.600	484,822,744.60	100.0000	484,822,744.60	0.00000	0.00

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86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0064	25,001,600.00	0.00640	1,600.00
86565FZD 86565FZD7	SUMITOMO MITSUI BANK YCD FRN 02/12/2024	25,000,000.000	25,000,000.00	99.8634	24,965,850.00	-0.13660	-34,150.00
86959RP2 86959RP20	SVENSKA HANDELSBANKE YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0182	25,004,550.00	0.01820	4,550.00
86960JB8 86960JB87	SVENSKA HANDELSBANKE CP 02/08/2024	25,000,000.000	24,001,638.89	95.9189	23,979,725.00	-0.09130	-21,913.89
86960KUD 86960KUD2	SVENSKA HANDELSBANKE CP 07/13/2023	25,000,000.000	24,751,090.28	98.9584	24,739,600.00	-0.04642	-11,490.28
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.0352	25,008,800.00	0.03520	8,800.00
88603YHB 88603YHB0	THUNDER BAY FUNDING CALL CP 11/20/2023	25,000,000.000	25,000,000.00	99.8841	24,971,025.00	-0.11590	-28,975.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	100.0257	25,006,425.00	0.02570	6,425.00
89119BXP 89119BXP6	TORONTO DOMINION BK CP 10/23/2023	25,000,000.000	24,378,993.06	97.4091	24,352,275.00	-0.10959	-26,718.06

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89119BYQ 89119BYQ3	TORONTO DOMINION BK CP 11/24/2023	25,000,000.000	24,252,500.00	96.9533	24,238,325.00	-0.05845	-14,175.00
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.1127	25,028,175.00	0.11270	28,175.00
89233HYA 89233HYA6	TOYOTA MOTOR CREDIT CP 11/10/2023	25,000,000.000	24,305,736.11	97.1662	24,291,550.00	-0.05837	-14,186.11
89233HYH 89233HYH1	TOYOTA MOTOR CREDIT CP 11/17/2023	25,000,000.000	24,273,611.11	97.0667	24,266,675.00	-0.02857	-6,936.11
91127QWU 91127QWU9	UNITED OVERSEAS BANK CP 09/28/2023	25,000,000.000	24,455,208.34	97.7964	24,449,100.00	-0.02498	-6,108.34
9612C0AS 9612C0AS8	WESTPAC BANKING CORP CP 01/26/2024	25,000,000.000	24,086,875.00	96.0658	24,016,450.00	-0.29238	-70,425.00
9612C0B1 9612C0B16	WESTPAC BANKING CORP CP 02/01/2024	25,000,000.000	24,035,916.67	95.9902	23,997,550.00	-0.15962	-38,366.67
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,742,222.22	98.2914	19,658,280.00	-0.42519	-83,942.22
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.5642	17,423,735.00	-0.43580	-76,265.00
			2,645,989,197.75		2,644,773,245.34	-0.04595	-1,215,952.41

