

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Posting Date Data As Of 9/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
0347M3LU 0347M3LU6	ANGLESEA FUNDING LLC CP 11/28/2022	25,000,000.000	24,871,916.67	99.4395	24,859,875.00	-0.04841	-12,041.67
0347M3MK 0347M3MK7	ANGLESEA FUNDING LLC CP 12/19/2022	25,000,000.000	24,826,090.28	99.1918	24,797,950.00	-0.11335	-28,140.28
0347M3N3 0347M3N34	ANGLESEA FUNDING LLC CP 01/03/2023	25,000,000.000	24,783,930.55	99.0054	24,751,350.00	-0.13146	-32,580.55
0347M3PM 0347M3PM0	ANGLESEA FUNDING LLC CP 02/21/2023	25,000,000.000	24,627,604.17	98.3732	24,593,300.00	-0.13929	-34,304.17
04821UNH 04821UNH1	ATLANTIC ASSET SEC CP 01/17/2023	25,000,000.000	24,737,500.00	98.8385	24,709,625.00	-0.11268	-27,875.00
04821UUA 04821UUA8	ATLANTIC ASSET SEC CP 07/10/2023	25,000,000.000	24,236,250.00	96.5317	24,132,925.00	-0.42632	-103,325.00
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	100.0283	1,000,283.00	0.02830	283.00
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,996,777.78	99.8538	24,963,450.00	-0.13333	-33,327.78
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,995,833.33	99.8186	24,954,650.00	-0.16476	-41,183.33

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05253MSA 05253MSA3	AUST & NZ BANKING INT CP 09/27/2023	25,000,000.000	25,000,000.00	99.9389	24,984,725.00	-0.06110	-15,275.00
06050TNE 06050TNE8	BANK OF AMERICA NA CORP BD 10/06/2023	30,000,000.000	30,000,000.00	100.0026	30,000,780.00	0.00260	780.00
06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.7420	9,974,200.00	-0.25800	-25,800.00
06417MC8 06417MC86	BANK OF NOVA SCOTIA YCD FRN 08/10/2023	50,000,000.000	50,000,000.00	100.1454	50,072,700.00	0.14540	72,700.00
06744GGE 06744GGE6	BARCLAYS BANK US CCP CP 11/03/2022	25,000,000.000	24,934,458.33	99.7026	24,925,650.00	-0.03533	-8,808.33
06744GJP 06744GJP8	BARCLAYS BANK US CCP CP 12/01/2022	35,000,000.000	34,817,931.94	99.4339	34,801,865.00	-0.04615	-16,066.94
11042ML3 11042ML30	BRITANNIA FUNDING CO CP 11/03/2022	25,000,000.000	24,933,541.67	99.6978	24,924,450.00	-0.03646	-9,091.67
11042ML7 11042ML71	BRITANNIA FUNDING CO CP 11/07/2022	16,000,000.000	15,952,311.11	99.6580	15,945,280.00	-0.04408	-7,031.11
12509TQ6 12509TQ67	CDP FINANCIAL INC CP 03/06/2023	25,000,000.000	24,602,416.67	98.2394	24,559,850.00	-0.17302	-42,566.67

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12509TTS 12509TTS6	CDP FINANCIAL INC CP 06/26/2023	1,000,000.000	971,338.89	96.6853	966,853.00	-0.46183	-4,485.89
12509TU3 12509TU39	CDP FINANCIAL INC CP 07/03/2023	10,000,000.000	9,724,236.11	96.5799	9,657,990.00	-0.68125	-66,246.11
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.9822	24,995,550.00	-0.01780	-4,450.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.9703	24,992,575.00	-0.02970	-7,425.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	100.0664	25,016,600.00	0.06640	16,600.00
13608CND 13608CND0	CA IMPERIAL BK COMM INT CP 09/08/2023	25,000,000.000	25,000,000.00	99.9793	24,994,825.00	-0.02070	-5,175.00
16115WM6 16115WM61	CHARTA LLC CP 12/06/2022	25,000,000.000	24,859,291.67	99.3490	24,837,250.00	-0.08867	-22,041.67
16115WN9 16115WN94	CHARTA LLC CP 01/09/2023	25,000,000.000	24,729,166.67	98.9375	24,734,375.00	0.02106	5,208.33
19423KL2 19423KL28	COLLAT CP FLEX CO CP 11/02/2022	50,000,000.000	49,880,444.44	99.7087	49,854,350.00	-0.05231	-26,094.44

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19424JLW 19424JLW4	COLLAT COMM PAPER V CP 11/30/2022	25,000,000.000	24,906,250.00	99.4134	24,853,350.00	-0.21240	-52,900.00
19424JND 19424JND4	COLLAT COMM PAPER V CP 01/13/2023	20,700,000.000	20,506,248.00	98.8663	20,465,324.10	-0.19957	-40,923.90
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	100.0221	25,005,525.00	0.02210	5,525.00
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,009,917.72	100.0961	5,004,805.00	-0.10205	-5,112.72
23305EKM 23305EKM4	DBS BANK LTD CP 10/21/2022	4,000,000.000	3,994,311.11	99.8199	3,992,796.00	-0.03793	-1,515.11
23305EQL 23305EQL0	DBS BANK LTD CP 03/20/2023	9,900,000.000	9,700,845.00	98.0107	9,703,059.30	0.02283	2,214.30
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,021,577.730	1,021,577.73	100.0000	1,021,577.73	0.00000	0.00
37828XKU 37828XKU2	GLENCOVE FUNDING LLC CP 10/28/2022	6,700,000.000	6,685,377.25	99.7569	6,683,712.30	-0.02490	-1,664.95
37828XM9 37828XM97	GLENCOVE FUNDING LLC CP 12/09/2022	25,000,000.000	24,844,270.83	99.3142	24,828,550.00	-0.06328	-15,720.83

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37828XME 37828XME6	GLENCOVE FUNDING LLC CP 12/14/2022	25,000,000.000	24,829,388.89	99.2552	24,813,800.00	-0.06278	-15,588.89
38150UK6 38150UK67	GOLDMAN SACHS INTL CP 10/06/2022	25,000,000.000	24,991,770.83	99.9489	24,987,225.00	-0.01819	-4,545.83
40588MK3 40588MK30	HALKIN FINANCE LLC CP 10/03/2022	49,000,000.000	48,992,976.67	99.9744	48,987,456.00	-0.01127	-5,520.67
40588ML1 40588ML13	HALKIN FINANCE LLC CP 11/01/2022	25,000,000.000	24,934,340.28	99.7200	24,930,000.00	-0.01741	-4,340.28
40588MM6 40588MM61	HALKIN FINANCE LLC CP 12/06/2022	25,000,000.000	24,855,625.00	99.3490	24,837,250.00	-0.07393	-18,375.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,224,712.520	8,224,712.52	100.0000	8,224,712.52	0.00000	0.00
48606346 486063465	US BANK NA CP SWEEP CP 11/01/2022	10,158,015.600	10,158,015.60	100.0000	10,158,015.60	0.00000	0.00
52468KM8 52468KM81	LEGACY CAPITAL LLC CP 12/08/2022	25,000,000.000	24,849,361.11	99.3050	24,826,250.00	-0.09300	-23,111.11
52468KMC 52468KMC2	LEGACY CAPITAL LLC CP 12/12/2022	25,000,000.000	24,841,500.00	99.2560	24,814,000.00	-0.11070	-27,500.00

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52468KMF 52468KMF5	LEGACY CAPITAL LLC CP 12/15/2022	25,000,000.000	24,833,854.17	99.2187	24,804,675.00	-0.11750	-29,179.17
52468KP1 52468KP13	LEGACY CAPITAL LLC CP 02/01/2023	25,000,000.000	24,708,729.17	98.6009	24,650,225.00	-0.23678	-58,504.17
53262RKC 53262RKC5	LIME FUNDING LLC CP 10/12/2022	20,000,000.000	19,983,988.89	99.8970	19,979,400.00	-0.02296	-4,588.89
53262RLJ 53262RLJ9	LIME FUNDING LLC CP 11/18/2022	20,147,000.000	20,066,412.00	99.5454	20,055,411.74	-0.05482	-11,000.26
53262RLP 53262RLP5	LIME FUNDING LLC CP 11/23/2022	16,728,000.000	16,650,423.90	99.4915	16,642,938.12	-0.04496	-7,485.78
53944RLA 53944RLA4	LMA AMERICAS LLC CP 11/10/2022	15,000,000.000	14,951,666.67	99.6268	14,944,020.00	-0.05114	-7,646.67
53944RM5 53944RM54	LMA AMERICAS LLC CP 12/05/2022	25,000,000.000	24,896,180.55	99.3338	24,833,450.00	-0.25197	-62,730.55
53944RP2 53944RP28	LMA AMERICAS LLC CP 02/02/2023	10,900,000.000	10,766,717.22	98.5802	10,745,241.80	-0.19946	-21,475.42
53944RPD 53944RPD4	LMA AMERICAS LLC CP 02/13/2023	27,825,000.000	27,454,579.68	98.4424	27,391,597.80	-0.22940	-62,981.88

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53944RRE 53944RRE0	LMA AMERICAS LLC CP 04/14/2023	25,000,000.000	24,417,708.34	97.6638	24,415,950.00	-0.00720	-1,758.34
55458FKC 55458FKC0	MACKINAC FUNDING CO CP 10/12/2022	15,000,000.000	14,986,983.33	99.8970	14,984,550.00	-0.01624	-2,433.33
55458FKK 55458FKK2	MACKINAC FUNDING CO CP 10/19/2022	38,050,000.000	37,997,746.50	99.8350	37,987,217.50	-0.02771	-10,529.00
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,005,816.53	100.0665	25,016,625.00	0.04322	10,808.47
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,005,094.35	99.3470	9,934,700.00	-0.70359	-70,394.35
62455BL1 62455BL11	MOUNTCLIFF FUNDING CP 11/01/2022	20,000,000.000	19,950,055.55	99.7200	19,944,000.00	-0.03035	-6,055.55
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,994,316.67	99.7226	14,958,390.00	-0.23960	-35,926.67
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	100.0485	50,024,250.00	0.04850	24,250.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.9820	49,991,000.00	-0.01800	-9,000.00

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63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.9831	24,995,775.00	-0.01690	-4,225.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.9798	24,994,950.00	-0.02020	-5,050.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,002,381.66	99.8730	12,983,490.00	-0.14529	-18,891.66
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,011,075.31	99.8991	23,965,794.09	-0.18858	-45,281.22
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.2683	5,112,317.45	-0.80390	-41,431.05
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,813,282.53	98.9010	19,780,200.00	-0.16697	-33,082.53
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	100.0709	25,017,725.00	0.07090	17,725.00
68328HPM 68328HPM0	ONTARIO TEACHER FIN CP 02/21/2023	25,000,000.000	24,640,513.89	98.3912	24,597,800.00	-0.17335	-42,713.89
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.9814	24,995,350.00	-0.01860	-4,650.00

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74625UMV 74625UMV2	PURE GROVE FUNDING CP 12/29/2022	15,000,000.000	14,887,637.50	99.0700	14,860,500.00	-0.18228	-27,137.50
74625UNW 74625UNW9	PURE GROVE FUNDING CP 01/30/2023	25,000,000.000	24,710,944.45	98.6733	24,668,325.00	-0.17247	-42,619.45
75888XKX 75888XKX3	REGATTA FUNDING CO CP 10/31/2022	10,270,000.000	10,245,180.83	99.7269	10,241,952.63	-0.03151	-3,228.20
75888XL8 75888XL87	REGATTA FUNDING CO CP 11/08/2022	10,000,000.000	9,967,805.56	99.6466	9,964,660.00	-0.03156	-3,145.56
75888XMK 75888XMK9	REGATTA FUNDING CO CP 12/19/2022	2,000,000.000	1,985,648.33	99.1829	1,983,658.00	-0.10024	-1,990.33
76582KMG 76582KMG3	RIDGEFIELD FUNDING CP 12/16/2022	15,779,000.000	15,674,735.87	99.2264	15,656,933.66	-0.11357	-17,802.21
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9627	24,990,675.00	-0.03730	-9,325.00
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,987,777.78	99.5956	24,898,900.00	-0.35569	-88,877.78
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,974,028.75	98.8140	1,960,469.76	-0.68687	-13,558.99

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78015M6N 78015M6N5	ROYAL BANK OF CANADA INT CP 09/12/2023	25,000,000.000	25,000,000.00	99.9866	24,996,650.00	-0.01340	-3,350.00
79490BKM 79490BKM7	SALISBURY RECEIVABLE CP 10/21/2022	22,200,000.000	22,165,466.67	99.8193	22,159,884.60	-0.02518	-5,582.07
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	100.0141	25,003,525.00	0.01410	3,525.00
83369CKX 83369CKX1	SOCIETE GENERALE CP 10/31/2022	20,000,000.000	19,953,333.33	99.7268	19,945,360.00	-0.03996	-7,973.33
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	339,903,654.450	339,903,654.45	100.0000	339,903,654.45	0.00000	0.00
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.9485	59,969,100.00	-0.04972	-29,829.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0903	25,022,575.00	0.09030	22,575.00
86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,999,000.00	99.9405	24,985,125.00	-0.05550	-13,875.00
86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,998,263.89	99.9062	24,976,550.00	-0.08686	-21,713.89

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86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,097,598.07	99.8804	25,069,980.40	-0.11004	-27,617.67
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/2023	25,000,000.000	25,000,000.00	100.0907	25,022,675.00	0.09070	22,675.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	100.0369	25,009,225.00	0.03690	9,225.00
89119BN3 89119BN36	TORONTO DOMINION BK CP 01/03/2023	55,000,000.000	54,555,980.55	99.0685	54,487,675.00	-0.12520	-68,305.55
89120DV9 89120DV97	TORONTO DOMINION BK INT CP 07/21/2023	25,000,000.000	25,000,000.00	100.1480	25,037,000.00	0.14800	37,000.00
92512MM1 92512MM14	VERSAILLES COM PAPER CP 12/01/2022	25,000,000.000	24,870,375.00	99.3993	24,849,825.00	-0.08263	-20,550.00
92512MMC 92512MMC0	VERSAILLES COM PAPER CP 12/12/2022	25,000,000.000	24,825,000.00	99.2615	24,815,375.00	-0.03877	-9,625.00
9612C1VR 9612C1VR5	WESTPAC BANKING CORP CP 08/25/2023	20,000,000.000	19,271,111.11	95.7166	19,143,320.00	-0.66312	-127,791.11
96130APY 96130APY8	WESTPAC BANKING CORP YCD 09/06/2023	17,500,000.000	17,500,000.00	99.5215	17,416,262.50	-0.47850	-83,737.50
			<u>2,543,691,275.47</u>		<u>2,541,927,564.04</u>	<u>-0.06934</u>	<u>-1,763,711.43</u>

