

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 6/30/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
01626GHF 01626GHF6	ALINGHI FUNDING LLC CP 08/15/2022	26,900,000.000	26,849,898.75	99.7580	26,834,902.00	-0.05585	-14,996.75
04821UGJ 04821UGJ5	ATLANTIC ASSET SEC CP 07/18/2022	15,000,000.000	14,992,208.33	99.9191	14,987,865.00	-0.02897	-4,343.33
04821UJE 04821UJE3	ATLANTIC ASSET SEC CP 09/14/2022	50,000,000.000	49,769,791.66	99.5470	49,773,500.00	0.00745	3,708.34
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	99.8322	998,322.00	-0.16780	-1,678.00
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,978,250.00	99.2851	24,821,275.00	-0.62845	-156,975.00
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,976,666.67	99.2476	24,811,900.00	-0.65968	-164,766.67
06050TND 06050TND0	BANK OF AMERICA NA CORP BD 07/06/2023	35,000,000.000	35,000,000.00	100.0003	35,000,105.00	0.00030	105.00
06367CK6 06367CK63	BANK OF MONTREAL YCD FRN 08/18/2022	50,000,000.000	50,000,000.00	99.9927	49,996,350.00	-0.00730	-3,650.00
06367CKJ 06367CKJ5	BANK OF MONTREAL YCD FRN 09/27/2022	30,000,000.000	30,000,000.00	99.9556	29,986,680.00	-0.04440	-13,320.00

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06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.2325	9,923,250.00	-0.76750	-76,750.00
06417KJ1 06417KJ18	BANK OF NOVA SCOTIA CP 09/01/2022	25,000,000.000	24,991,388.89	99.6588	24,914,700.00	-0.30686	-76,688.89
06417MRB 06417MRB3	BANK OF NOVA SCOTIA YCD FRN 08/05/2022	35,000,000.000	34,999,999.97	99.9933	34,997,655.00	-0.00670	-2,344.97
08224MH8 08224MH80	BENNINGTON STARK CAP CP 08/08/2022	25,000,000.000	24,961,736.11	99.8038	24,950,950.00	-0.04321	-10,786.11
08224TBD 08224TBD0	BENNINGTON STARK CAP CALL CP 07/28/2022	50,000,000.000	50,000,000.00	99.9725	49,986,250.00	-0.02750	-13,750.00
10924JG5 10924JG53	BRIGHTHOUSE FIN ST CP 07/05/2022	26,800,000.000	26,797,022.22	99.9779	26,794,077.20	-0.01099	-2,945.02
11042MG7 11042MG77	BRITANNIA FUNDING CO CP 07/07/2022	1,397,000.000	1,396,739.23	99.9691	1,396,568.33	-0.01224	-170.90
11042MGL 11042MGL6	BRITANNIA FUNDING CO CP 07/20/2022	35,000,000.000	34,977,200.00	99.9087	34,968,045.00	-0.02617	-9,155.00
11042MHB 11042MHB7	BRITANNIA FUNDING CO CP 08/11/2022	38,750,000.000	38,687,745.49	99.7832	38,665,990.00	-0.05623	-21,755.49

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13606CVG 13606CVG6	CA IMPERIAL BK COMM YCD FRN 09/09/2022	25,000,000.000	25,000,000.00	99.9736	24,993,400.00	-0.02640	-6,600.00
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.8289	24,957,225.00	-0.17110	-42,775.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.8161	24,954,025.00	-0.18390	-45,975.00
13606KJA 13606KJA5	CA IMPERIAL BK COMM YCD FRN 07/10/2023	25,000,000.000	25,000,000.00	99.9042	24,976,050.00	-0.09580	-23,950.00
16538LHC 16538LHC7	CHESHAM SERIES 5 CP 08/12/2022	25,000,000.000	24,958,583.33	99.7806	24,945,150.00	-0.05382	-13,433.33
19423KG1 19423KG16	COLLAT CP FLEX CO CP 07/01/2022	50,000,000.000	50,000,000.00	99.9957	49,997,850.00	-0.00430	-2,150.00
19424JGD 19424JGD2	COLLAT COMM PAPER V CP 07/13/2022	25,000,000.000	24,992,500.00	99.9422	24,985,550.00	-0.02781	-6,950.00
19424JLW 19424JLW4	COLLAT COMM PAPER V CP 11/30/2022	25,000,000.000	24,762,500.00	98.8172	24,704,300.00	-0.23503	-58,200.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9413	24,985,325.00	-0.05870	-14,675.00

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2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,015,414.29	100.2025	5,010,125.00	-0.10546	-5,289.29
22533UHF 22533UHF3	CREDIT AGRICOLE CIB CP 08/15/2022	25,000,000.000	24,952,968.75	99.7720	24,943,000.00	-0.03995	-9,968.75
22533UJ1 22533UJ12	CREDIT AGRICOLE CIB CP 09/01/2022	25,000,000.000	24,927,451.39	99.6610	24,915,250.00	-0.04895	-12,201.39
22533UJ9 22533UJ95	CREDIT AGRICOLE CIB CP 09/09/2022	25,000,000.000	24,917,361.11	99.6038	24,900,950.00	-0.06586	-16,411.11
23305EJ9 23305EJ95	DBS BANK LTD CP 09/09/2022	25,000,000.000	24,917,361.11	99.5817	24,895,425.00	-0.08804	-21,936.11
23343WHK 23343WHK6	DZ BANK AG CP 08/19/2022	25,000,000.000	24,949,298.61	99.7389	24,934,725.00	-0.05841	-14,573.61
30215HH3 30215HH37	EXPORT DEVELOPMENT CP 08/03/2022	25,000,000.000	24,969,062.50	99.8352	24,958,800.00	-0.04110	-10,262.50
30231GBA 30231GBA9	EXXON MOBIL CORP CORP BD 08/16/2022	20,000,000.000	20,001,242.33	99.8932	19,978,640.00	-0.11300	-22,602.33
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	1,015,042.230	1,015,042.23	100.0000	1,015,042.23	0.00000	0.00

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37828XHR 37828XHR3	GLENCOVE FUNDING LLC CP 08/25/2022	20,000,000.000	19,952,638.89	99.6960	19,939,200.00	-0.06735	-13,438.89
37828XJ2 37828XJ26	GLENCOVE FUNDING LLC CP 09/02/2022	25,000,000.000	24,925,625.00	99.6389	24,909,725.00	-0.06379	-15,900.00
37828XJ6 37828XJ67	GLENCOVE FUNDING LLC CP 09/06/2022	25,000,000.000	24,921,833.34	99.6084	24,902,100.00	-0.07918	-19,733.34
37828XJ8 37828XJ83	GLENCOVE FUNDING LLC CP 09/08/2022	25,000,000.000	24,918,062.50	99.5930	24,898,250.00	-0.07951	-19,812.50
38150UJL 38150UJL6	GOLDMAN SACHS INTL CP 09/20/2022	25,000,000.000	24,873,437.50	99.5000	24,875,000.00	0.00628	1,562.50
38150UJU 38150UJU6	GOLDMAN SACHS INTL CP 09/28/2022	1,150,000.000	1,145,109.95	99.4325	1,143,473.75	-0.14289	-1,636.20
38150UK6 38150UK67	GOLDMAN SACHS INTL CP 10/06/2022	25,000,000.000	24,840,354.16	99.3633	24,840,825.00	0.00190	470.84
40588MG1 40588MG19	HALKIN FINANCE LLC CP 07/01/2022	28,000,000.000	28,000,000.00	99.9957	27,998,796.00	-0.00430	-1,204.00
40588MHF 40588MHF7	HALKIN FINANCE LLC CP 08/15/2022	15,000,000.000	14,970,750.00	99.7618	14,964,270.00	-0.04328	-6,480.00

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40588MJ1 40588MJ16	HALKIN FINANCE LLC CP 09/01/2022	25,000,000.000	24,931,972.23	99.6463	24,911,575.00	-0.08181	-20,397.23
46221PAB 46221PAB6	IONIC CAPITAL II TR CALL CP 07/26/2022	25,000,000.000	25,000,000.00	100.0048	25,001,200.00	0.00480	1,200.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,193,465.590	8,193,465.59	100.0000	8,193,465.59	0.00000	0.00
48606346 486063465	US BANK NA CP SWEEP CP 11/01/2022	10,120,446.470	10,120,446.47	100.0000	10,120,446.47	0.00000	0.00
52468KH1 52468KH12	LEGACY CAPITAL LLC CP 08/01/2022	25,000,000.000	24,969,000.00	99.8408	24,960,200.00	-0.03524	-8,800.00
52468KH4 52468KH46	LEGACY CAPITAL LLC CP 08/04/2022	25,000,000.000	24,966,472.22	99.8229	24,955,725.00	-0.04305	-10,747.22
52473GBG 52473GBG7	LEGACY CAPITAL LLC CALL CP 09/08/2022	25,000,000.000	25,000,000.00	99.9440	24,986,000.00	-0.05600	-14,000.00
53127UJC 53127UJC5	LIBERTY STREET FDG CP 09/12/2022	25,000,000.000	24,903,680.56	99.5622	24,890,550.00	-0.05273	-13,130.56
53262RJ9 53262RJ94	LIME FUNDING LLC CP 09/09/2022	25,096,000.000	25,011,579.84	99.5827	24,991,274.39	-0.08118	-20,305.45

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53944RG6 53944RG69	LMA AMERICAS LLC CP 07/06/2022	2,500,000.000	2,499,611.11	99.9733	2,499,332.50	-0.01115	-278.61
53944RM5 53944RM54	LMA AMERICAS LLC CP 12/05/2022	25,000,000.000	24,749,236.11	98.7360	24,684,000.00	-0.26359	-65,236.11
55458FGD 55458FGD3	MACKINAC FUNDING CO CP 07/13/2022	25,000,000.000	24,990,833.33	99.9422	24,985,550.00	-0.02114	-5,283.33
55458FHA 55458FHA8	MACKINAC FUNDING CO CP 08/10/2022	50,000,000.000	49,918,611.11	99.7883	49,894,150.00	-0.04900	-24,461.11
55607LHQ 55607LHQ0	MACQUARIE BANK LTD CP 08/24/2022	5,910,000.000	5,895,816.00	99.6795	5,891,058.45	-0.08069	-4,757.55
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,010,771.35	99.9013	24,975,325.00	-0.14172	-35,446.35
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,006,106.62	99.1950	9,919,500.00	-0.86554	-86,606.62
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,977,450.00	99.1472	14,872,080.00	-0.70352	-105,370.00
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	99.8867	49,943,350.00	-0.11330	-56,650.00

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63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.8435	49,921,750.00	-0.15650	-78,250.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.8430	24,960,750.00	-0.15700	-39,250.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.8364	24,959,100.00	-0.16360	-40,900.00
64952WDJ 64952WDJ9	NEW YORK LIFE GLOBAL CORP BD 07/12/2022	1,000,000.000	1,000,000.00	99.9849	999,849.00	-0.01510	-151.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,004,551.10	99.9785	12,997,205.00	-0.05649	-7,346.10
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,016,111.49	99.3394	23,831,522.06	-0.76861	-184,589.43
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.0888	5,103,073.20	-0.98327	-50,675.30
65558T3N 65558T3N3	NORDEA BANK ABP NY YCD 01/27/2023	20,000,000.000	19,667,706.21	98.4473	19,689,460.00	0.11061	21,753.79
65558UFG 65558UFG2	NORDEA BANK ABP NY YCD FRN 08/19/2022	50,000,000.000	50,000,000.00	99.9434	49,971,700.00	-0.05660	-28,300.00

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65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	99.9778	24,994,450.00	-0.02220	-5,550.00
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.8228	24,955,700.00	-0.17720	-44,300.00
69370BH2 69370BH21	PSP CAPITAL INC CP 08/02/2022	25,000,000.000	24,970,000.00	99.8421	24,960,525.00	-0.03795	-9,475.00
75888XHC 75888XHC3	REGATTA FUNDING CO CP 08/12/2022	9,500,000.000	9,482,266.67	99.7770	9,478,815.00	-0.03640	-3,451.67
75888XJ7 75888XJ72	REGATTA FUNDING CO CP 09/07/2022	27,707,000.000	27,615,412.97	99.5950	27,594,786.65	-0.07469	-20,626.32
76582KH9 76582KH95	RIDGEFIELD FUNDING CP 08/09/2022	25,000,000.000	24,962,083.34	99.7989	24,949,725.00	-0.04951	-12,358.34
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.7963	24,949,075.00	-0.20370	-50,925.00
78015DG8 78015DG87	ROYAL BANK OF CANADA CP 07/08/2022	2,700,000.000	2,699,443.50	99.9650	2,699,055.00	-0.01439	-388.50
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,962,222.22	98.9428	24,735,700.00	-0.90746	-226,522.22

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78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,965,764.29	98.2694	1,949,664.90	-0.81899	-16,099.39
78015M4A 78015M4A5	ROYAL BANK OF CANADA INT CP 08/03/2022	25,000,000.000	25,000,000.00	99.9616	24,990,400.00	-0.03840	-9,600.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.8405	24,960,125.00	-0.15950	-39,875.00
84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	370,705,043.320	370,705,043.32	100.0000	370,705,043.32	0.00000	0.00
86563HHF 86563HHF0	SUMITOMO MITSUI TRST NY CP 08/15/2022	25,000,000.000	24,951,562.50	99.7664	24,941,600.00	-0.03993	-9,962.50
86563HJ8 86563HJ84	SUMITOMO MITSUI TRST NY CP 09/08/2022	25,000,000.000	24,917,343.75	99.5923	24,898,075.00	-0.07733	-19,268.75
86565C4F 86565C4F3	SUMITOMO MITSUI BANK YCD FRN 08/02/2022	3,500,000.000	3,499,444.00	99.9989	3,499,961.50	0.01479	517.50
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.7828	59,869,680.00	-0.21542	-129,249.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	99.9704	24,992,600.00	-0.02960	-7,400.00

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86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,983,666.67	99.4308	24,857,700.00	-0.50420	-125,966.67
86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,982,291.67	99.4000	24,850,000.00	-0.52954	-132,291.67
86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,080,599.79	99.3767	24,943,551.70	-0.54643	-137,048.09
86960LDM 86960LDM9	SVENSKA HANDELSBANKE INT CP 06/08/23	25,000,000.000	25,000,000.00	99.9179	24,979,475.00	-0.08210	-20,525.00
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	99.9056	24,976,400.00	-0.09440	-23,600.00
89120DTF 89120DTF6	TORONTO DOMINION BK INT CP 07/21/2022	25,000,000.000	24,999,860.80	99.9996	24,999,900.00	0.00016	39.20
92512MGC 92512MGC7	VERSAILLES COM PAPER CP 07/12/2022	15,000,000.000	14,994,912.50	99.9464	14,991,960.00	-0.01969	-2,952.50
96130AKJ 96130AKJ6	WESTPAC BANKING CORP YCD FRN 09/01/2022	35,000,000.000	35,000,000.00	99.9666	34,988,310.00	-0.03340	-11,690.00
			<u>2,683,063,261.24</u>		<u>2,680,152,326.23</u>	<u>-0.10849</u>	<u>-2,910,935.00</u>

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	NAV Date:	6/30/2022					
	Outstanding Shares:	1,342,254,310.795					
	Net Assets:	2,684,508,621.41					
	Net Assets Less Amortized Cost:	1,445,360.17					
	Price Per Share @ Market:	1.997831309		SHADOW NAV			
	Price Per Share @ Market Rounded:	2.00					