

Fund Portfolio Analysis
Schedule of Current Positions By Category and Group.
Based on Current Data & Mfact date of 5/31/2018
CORE - COLORADO CORE

All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Security ID	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												
9,874,490.130	GWB-PROMONTORY III 98MSCQG30	9,874,490.13	9,874,490.13	100.0000 M	9,874,490.13	0.00	188,535.61	1.909	1.91	2.23	2.22	2.22
9,874,490.130	BANK DEPOSITS	9,874,490.13	9,874,490.13		9,874,490.13	0.00	188,536	1.909	1.91	2.23	2.22	2.22
COMMERCIAL PAPER												
107,857.150	US BANK NA CP SWEEP CP 08/01/2018 486055022	107,857.15	107,857.15	100.0000 M	107,857.15	0.00	1,725.71	1.600	1.60	0.02	0.02	0.02
107,857.150	COMMERCIAL PAPER	107,857.15	107,857.15		107,857.15	0.00	1,726	1.600	1.60	0.02	0.02	0.02
9,982,347.280	TOTAL COLLATERALIZED BANK	9,982,347.28	9,982,347.28		9,982,347.28	0.00	190,261	1.906	1.90	2.25	2.25	2.25
Corporate Bonds												
CORPORATE BOND												
15,955,000.000	AUST & NZ BANKING GRP CORP 05/17/2021 05252ADC2	15,978,772.95	15,978,576.66	100.1478 I	15,978,576.66	0.00	443,649.52	2.777	2.73	3.60	3.60	3.60
14,210,000.000	SVENSKA HANDELSBANKE N AB CORP 05/24/2021 86960BAU6	14,230,604.50	14,230,454.10	100.1439 I	14,230,454.10	0.00	397,880.00	2.796	2.75	3.21	3.20	3.21
30,165,000.000	CORPORATE BOND	30,209,377.45	30,209,030.76		30,209,030.76	0.00	841,530	2.786	2.74	6.81	6.80	6.80
30,165,000.000	TOTAL Corporate Bonds	30,209,377.45	30,209,030.76		30,209,030.76	0.00	841,530	2.786	2.74	6.81	6.80	6.80
Commercial Paper												
ASSET BACKED CP												
13,000,000.000	ANGLESEA FUNDING LLC CP 07/02/2018 0347M3G24	12,930,117.78	12,973,581.11	99.7968 I	12,973,581.11	0.00	311,274.14	2.399	2.36	2.92	2.92	2.92
15,000,000.000	ATLANTIC ASSET SEC LLC CP 07/16/2018 04821UGG1	14,914,500.00	14,957,250.00	99.7150 I	14,957,250.00	0.00	346,987.50	2.320	2.29	3.37	3.37	3.37
10,000,000.000	CROWN POINT CAPITAL CP 06/04/2018 2284K1F40	9,945,166.67	9,998,250.00	99.9825 I	9,998,250.00	0.00	213,062.49	2.131	2.10	2.25	2.25	2.25
13,000,000.000	FAIRWAY FINANCE CORP CP 07/05/2018	12,930,016.67	12,972,006.67	99.7847 I	12,972,006.67	0.00	300,722.50	2.318	2.28	2.92	2.92	2.92

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ASSET BACKED CP												
15,000,000.000	30601WG52 HALKIN FINANCE LLC CP 07/11/2018 40588MGB7	14,910,895.83	14,960,833.33	99.7389	14,960,833.33	0.00	357,640.63	2.391	2.36	3.37	3.37	3.37
10,000,000.000	LEXINGTON PARKER CAP CP 08/06/2018 52952MH60	9,959,055.56	9,959,666.67	99.5967	9,959,666.67	0.00	223,207.93	2.241	2.24	2.24	2.24	2.24
10,000,000.000	LIBERTY STREET FDG LLC 06/04/2018 53127UF47	9,945,950.00	9,998,275.00	99.9827	9,998,275.00	0.00	210,018.75	2.101	2.07	2.25	2.25	2.25
10,000,000.000	LMA AMERICAS LLC CP 06/01/2018 53944RF11	9,945,652.78	10,000,000.00	100.0000	10,000,000.00	0.00	215,764.37	2.158	0.00	2.25	2.25	2.25
10,000,000.000	RIDGEFIELD FUNDING CO LLC 07/02/2018 76582KG21	9,941,250.00	9,979,763.89	99.7976	9,979,763.89	0.00	238,427.09	2.389	2.35	2.25	2.25	2.25
106,000,000.000	ASSET BACKED CP	105,422,605.29	105,799,626.67		105,799,626.67	0.00	2,417,105	2.285	2.05	23.84	23.82	23.83
ASSET BACKED CP VARIABLE												
10,000,000.000	BEDFORD ROW FUNDING CORP CP 02/25/2019 07646KCJ7	10,000,000.00	10,000,000.00	100.0000	10,000,000.00	0.00	230,969.00	2.310	2.31	2.25	2.25	2.25
10,000,000.000	ASSET BACKED CP VARIABLE	10,000,000.00	10,000,000.00		10,000,000.00	0.00	230,969	2.310	2.31	2.25	2.25	2.25
COMMERCIAL PAPER												
10,000,000.000	CDP FINANCIAL CP 06/12/2018 12509TFC6	9,946,250.00	9,993,430.56	99.9343	9,993,430.56	0.00	218,135.44	2.183	2.15	2.25	2.25	2.25
10,000,000.000	DANSKE CORPORATION CP 08/01/2018 2363F7H19	9,943,125.00	9,961,451.39	99.6145	9,961,451.39	0.00	230,817.72	2.317	2.32	2.24	2.24	2.24
10,000,000.000	EXPORT DEVELOPMENTCA CP 06/04/2018 30215HF47	9,949,444.44	9,998,333.33	99.9833	9,998,333.33	0.00	202,916.67	2.030	2.00	2.25	2.25	2.25
10,000,000.000	KELLS FUNDING LLC CP 06/14/2018	9,944,288.89	9,992,127.78	99.9213	9,992,127.78	0.00	221,179.17	2.214	2.18	2.25	2.25	2.25

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10,000,000.000	48802W2Y3 KFW CP 06/04/2018 48246UF43	9,950,866.67	9,998,325.00	99.9832 ¹	9,998,325.00	0.00	203,931.24	2.040	2.01	2.25	2.25	2.25
10,000,000.000	MIZUHO BANK LTD/NY CP 08/27/2018 60689GHT6	9,943,880.56	9,945,141.67	99.4514 ¹	9,945,141.67	0.00	230,310.21	2.316	2.31	2.24	2.24	2.24
15,000,000.000	ONTARIO TEACHER FIN TRST CP 12/14/2018 68328HME1	14,776,333.33	14,800,733.33	98.6716 ¹	14,800,733.33	0.00	371,337.50	2.509	2.51	3.34	3.33	3.33
10,150,000.000	SOCIETE GENERALE CP 07/05/2018 83369CG57	10,071,845.00	10,128,910.56	99.7922 ¹	10,128,910.56	0.00	226,556.48	2.237	2.20	2.28	2.28	2.28
10,000,000.000	SUMITOMO MITSUI TRST NY CP 06/26/2018 86563HFS4	9,943,000.00	9,984,166.67	99.8417 ¹	9,984,166.67	0.00	231,325.02	2.317	2.28	2.25	2.25	2.25
17,000,000.000	VF CORPORATION CP 07/10/2018 91820NGA8	16,929,166.67	16,953,958.34	99.7292 ¹	16,953,958.34	0.00	431,197.97	2.543	2.51	3.82	3.82	3.82
112,150,000.000	COMMERCIAL PAPER	111,398,200.56	111,756,578.63		111,756,578.63	0.00	2,567,707	2.298	2.28	25.19	25.16	25.17
OTHER COMMERCIAL PAP												
13,000,000.000	BANK OF NOVA SCOTIA CP 04/12/2019 06417LHE0	13,000,000.00	13,000,000.00	100.0000 ¹	13,000,000.00	0.00	327,473.90	2.519	2.52	2.93	2.93	2.93
10,000,000.000	CA IMPERIAL BK OF COM INTCP 03/14/2019 13608CEQ1	10,000,000.00	10,000,000.00	100.0000 ¹	10,000,000.00	0.00	232,839.00	2.328	2.33	2.25	2.25	2.25
2,000,000.000	COMMONWEALTH BANK AU INT CP 08/03/2018 20272AXV3	1,998,936.60	1,999,544.26	99.9772 ¹	1,999,544.26	0.00	41,575.00	2.079	2.21	0.45	0.45	0.45
10,000,000.000	DEXIA CREDIT LOCAL CP 10/01/2018 25214T4R3	10,000,000.00	10,000,000.00	100.0000 ^M	10,000,000.00	0.00	210,701.00	2.107	2.11	2.25	2.25	2.25
10,000,000.000	HSBC BANK PLC CP 04/10/2019 40433FMC0	10,000,000.00	10,000,000.00	100.0000 ¹	10,000,000.00	0.00	256,730.00	2.567	2.57	2.25	2.25	2.25

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OTHER COMMERCIAL PAP												
5,000,000.000	HSBC BANK PLC CP 04/17/2019 40433FMD8	5,000,000.00	5,000,000.00	100.0000 ^I	5,000,000.00	0.00	128,254.50	2.565	2.56	1.13	1.13	1.13
10,000,000.000	NAT'L AUSTRALI BANK INT CP 03/14/2019 63254GGQ2	10,000,000.00	10,000,000.00	100.0000 ^I	10,000,000.00	0.00	231,839.00	2.318	2.32	2.25	2.25	2.25
10,000,000.000	NAT'L BANK OF CANADA CP 01/07/2019 63307NBV8	10,000,000.00	10,000,000.00	100.0000 ^I	10,000,000.00	0.00	235,270.00	2.358	2.36	2.25	2.25	2.25
3,000,000.000	TORONTO DOMINION BK CP 11/30/2018 89120DBZ1	2,996,357.40	2,996,357.40	99.8786 ^I	2,996,357.40	0.00	66,168.90	2.208	2.45	0.68	0.67	0.67
10,000,000.000	TORONTO DOMINION BK CP 09/04/2018 89120DDP1	10,000,000.00	10,000,000.00	100.0000 ^I	10,000,000.00	0.00	213,932.00	2.139	2.14	2.25	2.25	2.25
10,000,000.000	WESTPAC BANKING CORP INT CP 03/08/2019 9612C4YPO	10,000,000.00	10,000,000.00	100.0000 ^I	10,000,000.00	0.00	232,270.00	2.328	2.33	2.25	2.25	2.25
93,000,000.000	OTHER COMMERCIAL PAP	92,995,294.00	92,995,901.66		92,995,901.66	0.00	2,177,053	2.341	2.35	20.96	20.94	20.95
321,150,000.000	TOTAL Commercial Paper	319,816,099.85	320,552,106.96		320,552,106.96	0.00	7,392,835	2.306	2.23	72.24	72.18	72.20
MONEY MARKET												
COLORADO SURPLUS ASSET FD TR FD												
82,977,711.510	COLORADO SURPLUS ASSET FUND TRUST FUN 846219758	82,977,711.51	82,977,711.51	100.0000 ^M	82,977,711.51	0.00	1,727,595.95	2.082	2.08	18.70	18.68	18.69
82,977,711.510	COLORADO SURPLUS ASSET FD TR FD	82,977,711.51	82,977,711.51		82,977,711.51	0.00	1,727,596	2.082	2.08	18.70	18.68	18.69
82,977,711.510	TOTAL MONEY MARKET	82,977,711.51	82,977,711.51		82,977,711.51	0.00	1,727,596	2.082	2.08	18.70	18.68	18.69
444,275,058.790	TOTAL PORTFOLIO	442,985,536.09	443,721,196.51		443,721,196.51	0.00	10,152,222	2.288	2.28	100.00	99.91	99.94