

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE

Fund Name: COLORADO CORE

Based on Current Data & Mfact date of 5/31/2022

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	26,816,497.92	99.6994	26,819,138.60	0.00985	2,640.68
04821UGJ 04821UGJ5	ATLANTIC ASSET SEC CP 07/18/2022	15,000,000.000	14,978,458.33	99.8499	14,977,485.00	-0.00650	-973.33
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	100.1420	1,001,420.00	0.14200	1,420.00
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,972,208.33	99.3143	24,828,575.00	-0.57517	-143,633.33
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,970,416.67	99.2826	24,820,650.00	-0.59978	-149,766.67
06054PFA 06054PFA9	BOFA SECURITIES INC CP 06/10/2022	50,000,000.000	49,988,125.00	99.9764	49,988,200.00	0.00015	75.00
06367CK6 06367CK63	BANK OF MONTREAL YCD FRN 08/18/2022	50,000,000.000	50,000,000.00	99.9639	49,981,950.00	-0.03610	-18,050.00
06367CKJ 06367CKJ5	BANK OF MONTREAL YCD FRN 09/27/2022	30,000,000.000	30,000,000.00	99.9343	29,980,290.00	-0.06570	-19,710.00
06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.3024	9,930,240.00	-0.69760	-69,760.00

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06417KJ1 06417KJ18	BANK OF NOVA SCOTIA CP 09/01/2022	25,000,000.000	24,987,222.22	99.6107	24,902,675.00	-0.33836	-84,547.22
06417MRB 06417MRB3	BANK OF NOVA SCOTIA YCD FRN 08/05/2022	35,000,000.000	34,999,999.94	99.9702	34,989,570.00	-0.02980	-10,429.94
08224MH8 08224MH80	BENNINGTON STARK CAP CP 08/08/2022	25,000,000.000	24,931,527.78	99.7418	24,935,450.00	0.01573	3,922.22
08224TBD 08224TBD0	BENNINGTON STARK CAP CALL CP 07/28/2022	50,000,000.000	50,000,000.00	100.0144	50,007,200.00	0.01440	7,200.00
10924JF8 10924JF88	BRIGHTHOUSE FIN ST CP 06/08/2022	25,000,000.000	24,995,576.39	99.9812	24,995,300.00	-0.00111	-276.39
10924JG5 10924JG53	BRIGHTHOUSE FIN ST CP 07/05/2022	26,800,000.000	26,774,688.89	99.9002	26,773,253.60	-0.00536	-1,435.29
11042MG7 11042MG77	BRITANNIA FUNDING CO CP 07/07/2022	1,397,000.000	1,395,435.36	99.8889	1,395,447.93	0.00090	12.57
11042MGL 11042MGL6	BRITANNIA FUNDING CO CP 07/20/2022	35,000,000.000	34,941,200.00	99.8343	34,942,005.00	0.00230	805.00
11042MHB 11042MHB7	BRITANNIA FUNDING CO CP 08/11/2022	38,750,000.000	38,642,193.41	99.7208	38,641,810.00	-0.00099	-383.41

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12509TF6 12509TF69	CDP FINANCIAL INC CP 06/06/2022	25,000,000.000	24,997,048.61	99.9865	24,996,625.00	-0.00169	-423.61
12509TF8 12509TF85	CDP FINANCIAL INC CP 06/08/2022	25,000,000.000	24,995,576.39	99.9818	24,995,450.00	-0.00051	-126.39
13606CVG 13606CVG6	CA IMPERIAL BK COMM YCD FRN 09/09/2022	25,000,000.000	25,000,000.00	99.9653	24,991,325.00	-0.03470	-8,675.00
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.8388	24,959,700.00	-0.16120	-40,300.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.8290	24,957,250.00	-0.17100	-42,750.00
13608CLR 13608CLR1	CA IMPERIAL BK COMM INT CP 06/01/2022	25,000,000.000	25,000,000.00	100.0004	25,000,100.00	0.00040	100.00
15061AAU 15061AAU5	CEDAR SPRINGS CAP CALL CP 06/10/2022	25,000,000.000	25,000,000.00	99.9861	24,996,525.00	-0.01390	-3,475.00
16538LHC 16538LHC7	CHESHAM SERIES 5 CP 08/12/2022	25,000,000.000	24,929,000.00	99.7220	24,930,500.00	0.00602	1,500.00
19423KG1 19423KG16	COLLAT CP FLEX CO CP 07/01/2022	50,000,000.000	49,970,000.00	99.9133	49,956,650.00	-0.02672	-13,350.00

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19424JGD 19424JGD2	COLLAT COMM PAPER V CP 07/13/2022	25,000,000.000	24,973,750.00	99.8549	24,963,725.00	-0.04014	-10,025.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9636	24,990,900.00	-0.03640	-9,100.00
20272EFH 20272EFH6	COMMONWEALTH BK AUST CP 06/17/2022	14,225,000.000	14,223,103.33	99.9590	14,219,167.75	-0.02767	-3,935.58
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,017,206.64	100.2548	5,012,740.00	-0.08903	-4,466.64
22533UHF 22533UHF3	CREDIT AGRICOLE CIB CP 08/15/2022	25,000,000.000	24,921,614.59	99.7006	24,925,150.00	0.01419	3,535.41
22845AE8 22845AE89	CROWN POINT CAPITAL CALL CP 07/05/2022	25,000,000.000	25,000,000.00	99.9348	24,983,700.00	-0.06520	-16,300.00
22845AJ8 22845AJ84	CROWN POINT CAPITAL CALL CP 07/07/2022	25,000,000.000	25,000,000.00	99.9961	24,999,025.00	-0.00390	-975.00
23305EF8 23305EF81	DBS BANK LTD CP 06/08/2022	45,500,000.000	45,497,257.36	99.9814	45,491,537.00	-0.01257	-5,720.36
23343WHK 23343WHK6	DZ BANK AG CP 08/19/2022	25,000,000.000	24,918,256.94	99.6822	24,920,550.00	0.00920	2,293.06

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30215HH3 30215HH37	EXPORT DEVELOPMENT CP 08/03/2022	25,000,000.000	24,940,937.50	99.8165	24,954,125.00	0.05287	13,187.50
30231GBA 30231GBA9	EXXON MOBIL CORP CORP BD 08/16/2022	20,000,000.000	20,002,052.56	100.0249	20,004,980.00	0.01464	2,927.44
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	11,009,538.780	11,009,538.78	100.0000	11,009,538.78	0.00000	0.00
37828XF6 37828XF61	GLENCOVE FUNDING LLC CP 06/06/2022	25,000,000.000	24,997,083.33	99.9860	24,996,500.00	-0.00233	-583.33
37828XHR 37828XHR3	GLENCOVE FUNDING LLC CP 08/25/2022	20,000,000.000	19,926,805.56	99.6433	19,928,660.00	0.00931	1,854.44
38150UUJ 38150UUJ6	GOLDMAN SACHS INTL CP 09/28/2022	1,150,000.000	1,143,461.61	99.4433	1,143,597.95	0.01192	136.34
40588MG1 40588MG19	HALKIN FINANCE LLC CP 07/01/2022	28,000,000.000	27,973,375.00	99.9140	27,975,920.00	0.00910	2,545.00
46221PAB 46221PAB6	IONIC CAPITAL II TR CALL CP 07/26/2022	25,000,000.000	25,000,000.00	100.0056	25,001,400.00	0.00560	1,400.00
4812C067 4812C0670	JPMORGAN US GOVT MMF OGVXX	8,188,735.230	8,188,735.23	100.0000	8,188,735.23	0.00000	0.00

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48606273 486062734	US BANK NA CP SWEEP CP 06/01/2022	120,373.320	120,373.32	100.0000	120,373.32	0.00000	0.00
52468KFA 52468KFA4	LEGACY CAPITAL LLC CP 06/10/2022	25,000,000.000	24,993,437.50	99.9750	24,993,750.00	0.00125	312.50
52468KFN 52468KFN6	LEGACY CAPITAL LLC CP 06/22/2022	10,000,000.000	9,993,991.67	99.9413	9,994,130.00	0.00138	138.33
52468KH1 52468KH12	LEGACY CAPITAL LLC CP 08/01/2022	25,000,000.000	24,939,000.00	99.7639	24,940,975.00	0.00792	1,975.00
52468KH4 52468KH46	LEGACY CAPITAL LLC CP 08/04/2022	25,000,000.000	24,936,888.89	99.7469	24,936,725.00	-0.00066	-163.89
53944RG6 53944RG69	LMA AMERICAS LLC CP 07/06/2022	2,500,000.000	2,497,277.78	99.8958	2,497,395.00	0.00469	117.22
55458FGD 55458FGD3	MACKINAC FUNDING CO CP 07/13/2022	25,000,000.000	24,967,916.67	99.8635	24,965,875.00	-0.00818	-2,041.67
55458FHA 55458FHA8	MACKINAC FUNDING CO CP 08/10/2022	50,000,000.000	49,857,569.44	99.7253	49,862,650.00	0.01019	5,080.56
55607LHQ 55607LHQ0	MACQUARIE BANK LTD CP 08/24/2022	5,910,000.000	5,887,936.00	99.6147	5,887,228.77	-0.01201	-707.23

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58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,012,387.05	100.0328	25,008,200.00	-0.01674	-4,187.05
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,006,436.71	99.3932	9,939,320.00	-0.67074	-67,116.71
60689GFD 60689GFD3	MIZUHO BANK LTD/NY CP 06/13/2022	25,000,000.000	24,992,958.33	99.9691	24,992,275.00	-0.00273	-683.33
60689GFF 60689GFF8	MIZUHO BANK LTD/NY CP 06/15/2022	25,000,000.000	24,991,784.72	99.9638	24,990,950.00	-0.00334	-834.72
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,971,950.00	99.1928	14,878,920.00	-0.62136	-93,030.00
63254GTN 63254GTN5	NATL AUSTRALIA BANK INT CP 04/06/2023	50,000,000.000	50,000,000.00	99.9632	49,981,600.00	-0.03680	-18,400.00
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.8341	49,917,050.00	-0.16590	-82,950.00
63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.8420	24,960,500.00	-0.15800	-39,500.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.8382	24,959,550.00	-0.16180	-40,450.00

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64952WCR 64952WCR2	NEW YORK LIFE GLOBAL CORP BD 06/10/2022	2,000,000.000	2,000,070.80	100.0008	2,000,016.00	-0.00274	-54.80
64952WDJ 64952WDJ9	NEW YORK LIFE GLOBAL CORP BD 07/12/2022	1,000,000.000	1,000,000.00	99.9949	999,949.00	-0.00510	-51.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,005,258.52	99.9712	12,996,256.00	-0.06922	-9,002.52
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,017,753.72	99.8745	23,959,892.55	-0.24091	-57,861.17
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.3558	5,116,823.70	-0.71646	-36,924.80
65558UFG 65558UFG2	NORDEA BANK ABP NY YCD FRN 08/19/2022	50,000,000.000	50,000,000.00	100.0208	50,010,400.00	0.02080	10,400.00
65558USY 65558USY9	NORDEA BANK ABP NY YCD FRN 05/12/2023	25,000,000.000	25,000,000.00	99.9722	24,993,050.00	-0.02780	-6,950.00
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.8291	24,957,275.00	-0.17090	-42,725.00
69370BH2 69370BH21	PSP CAPITAL INC CP 08/02/2022	25,000,000.000	24,941,875.00	99.7886	24,947,150.00	0.02115	5,275.00

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75888XHC 75888XHC3	REGATTA FUNDING CO CP 08/12/2022	9,500,000.000	9,469,600.00	99.7159	9,473,010.50	0.03602	3,410.50
76582KH9 76582KH95	RIDGEFIELD FUNDING CP 08/09/2022	25,000,000.000	24,932,916.67	99.7361	24,934,025.00	0.00445	1,108.33
78014XGU 78014XGU5	ROYAL BANK OF CANADA INT CP 06/24/2022	25,000,000.000	25,000,000.00	99.9988	24,999,700.00	-0.00120	-300.00
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.8366	24,959,150.00	-0.16340	-40,850.00
78015DG8 78015DG87	ROYAL BANK OF CANADA CP 07/08/2022	2,700,000.000	2,697,058.50	99.8924	2,697,094.80	0.00135	36.30
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,953,888.89	99.0356	24,758,900.00	-0.78140	-194,988.89
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,963,069.35	98.4491	1,953,230.14	-0.50122	-9,839.21
78015M4A 78015M4A5	ROYAL BANK OF CANADA INT CP 08/03/2022	25,000,000.000	25,000,000.00	100.0065	25,001,625.00	0.00650	1,625.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.8537	24,963,425.00	-0.14630	-36,575.00

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84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	370,201,393.620	370,201,393.62	100.0000	370,201,393.62	0.00000	0.00
86565C4F 86565C4F3	SUMITOMO MITSUI BANK YCD FRN 08/02/2022	3,500,000.000	3,498,922.75	99.9789	3,499,261.50	0.00968	338.75
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.7858	59,871,480.00	-0.21242	-127,449.10
86565FLD 86565FLD2	SUMITOMO MITSUI BANK YCD FRN 05/03/2023	25,000,000.000	25,000,000.00	100.0037	25,000,925.00	0.00370	925.00
86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,978,666.67	99.4095	24,852,375.00	-0.50560	-126,291.67
86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,977,083.33	99.3882	24,847,050.00	-0.52061	-130,033.33
86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,075,056.88	99.3721	24,942,397.10	-0.52905	-132,659.78
89114WXR 89114WXR1	TORONTO DOMINION BK YCD FRN 05/22/2023	25,000,000.000	25,000,000.00	99.9656	24,991,400.00	-0.03440	-8,600.00
89120DT9 89120DT90	TORONTO DOMINION BK INT CP 06/23/2022	25,000,000.000	25,000,000.00	99.9990	24,999,750.00	-0.00100	-250.00

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89120DTF 89120DTF6	TORONTO DOMINION BK INT CP 07/21/2022	25,000,000.000	24,999,652.00	99.9783	24,994,575.00	-0.02031	-5,077.00
92512MGC 92512MGC7	VERSAILLES COM PAPER CP 07/12/2022	15,000,000.000	14,981,037.50	99.8724	14,980,860.00	-0.00118	-177.50
93930N2H 93930N2H1	WASHINGTON MORGAN CALL CP 06/09/2022	55,000,000.000	54,999,454.91	99.9859	54,992,245.00	-0.01311	-7,209.91
96130AKJ 96130AKJ6	WESTPAC BANKING CORP YCD FRN 09/01/2022	35,000,000.000	35,000,000.00	99.9526	34,983,410.00	-0.04740	-16,590.00
			2,588,033,698.46		2,586,110,298.85	-0.07432	-1,923,399.61

NAV Date: 5/31/2022
 Outstanding Shares: 1,294,470,252.045
 Net Assets: 2,588,940,504.01
 Net Assets Less Amortized Cost: 906,805.55
 Price Per Share @ Market: 1.998514141 SHADOW NAV
 Price Per Share @ Market Rounded: 2.00