

Amortized Cost vs. Market Value Analysis Report

Fund ID: CORE
Fund Name: COLORADO CORE
Based on Current Data & Mfact date of 3/31/2022

Ticker	Security Description	Par Value	Amortized Cost	Price	Market Value	% Diff.	Value Diff.
01627EAH 01627EAH3	ALINGHI FUNDING LLC CALL CP 06/15/2022	25,000,000.000	24,963,541.67	99.8022	24,950,550.00	-0.05204	-12,991.67
0347M3E3 0347M3E34	ANGLESEA FUNDING LLC CP 05/03/2022	25,000,000.000	24,988,666.67	99.9432	24,985,800.00	-0.01147	-2,866.67
037833CP 037833CP3	APPLE INC CORP BD 05/11/2022	7,508,000.000	7,509,608.82	99.9921	7,507,406.87	-0.02932	-2,201.95
04821UDL 04821UDL3	ATLANTIC ASSET SEC CP 04/20/2022	20,000,000.000	19,993,666.67	99.9748	19,994,960.00	0.00647	1,293.33
04821UGJ 04821UGJ5	ATLANTIC ASSET SEC CP 07/18/2022	15,000,000.000	14,950,500.00	99.6672	14,950,080.00	-0.00281	-420.00
05252ADE 05252ADE8	AUST & NZ BANKING CORP BD 11/21/2022	1,000,000.000	1,000,000.00	100.1509	1,001,509.00	0.15090	1,509.00
05253CE2 05253CE28	AUST & NZ BANKING CP 05/02/2022	25,000,000.000	24,988,590.28	99.9585	24,989,625.00	0.00414	1,034.72
05253CKH 05253CKH8	AUST & NZ BANKING CP 10/17/2022	25,000,000.000	24,959,923.61	99.1378	24,784,450.00	-0.70302	-175,473.61
05253CKM 05253CKM7	AUST & NZ BANKING CP 10/21/2022	25,000,000.000	24,957,708.34	99.1137	24,778,425.00	-0.71835	-179,283.34

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06054PFA 06054PFA9	BOFA SECURITIES INC CP 06/10/2022	50,000,000.000	49,907,638.89	99.8495	49,924,750.00	0.03429	17,111.11
06367CK6 06367CK63	BANK OF MONTREAL YCD FRN 08/18/2022	50,000,000.000	50,000,000.00	99.9025	49,951,250.00	-0.09750	-48,750.00
06367CKJ 06367CKJ5	BANK OF MONTREAL YCD FRN 09/27/2022	30,000,000.000	30,000,000.00	99.8903	29,967,090.00	-0.10970	-32,910.00
06367CMJ 06367CMJ3	BANK OF MONTREAL CHI YCD 11/01/2022	10,000,000.000	10,000,000.00	99.2326	9,923,260.00	-0.76740	-76,740.00
06417KJ1 06417KJ18	BANK OF NOVA SCOTIA CP 09/01/2022	25,000,000.000	24,978,750.00	99.4717	24,867,925.00	-0.44368	-110,825.00
06417MPH 06417MPH2	BANK OF NOVA SCOTIA YCD FRN 05/11/2022	25,000,000.000	25,000,000.00	99.9958	24,998,950.00	-0.00420	-1,050.00
06417MRB 06417MRB3	BANK OF NOVA SCOTIA YCD FRN 08/05/2022	35,000,000.000	34,999,999.89	99.9148	34,970,180.00	-0.08520	-29,819.89
08224TAX 08224TAX7	BENNINGTON STARK CAP CALL CP 05/05/2022	25,000,000.000	24,999,527.89	99.9725	24,993,125.00	-0.02561	-6,402.89
10924JF8 10924JF88	BRIGHTHOUSE FIN ST CP 06/08/2022	25,000,000.000	24,957,027.78	99.8549	24,963,725.00	0.02684	6,697.22

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11042MG7 11042MG77	BRITANNIA FUNDING CO CP 07/07/2022	1,397,000.000	1,392,784.16	99.7041	1,392,866.28	0.00590	82.12
12509TE9 12509TE94	CDP FINANCIAL INC CP 05/09/2022	25,000,000.000	24,984,430.56	99.9474	24,986,850.00	0.00968	2,419.44
12509TF6 12509TF69	CDP FINANCIAL INC CP 06/06/2022	25,000,000.000	24,961,041.67	99.8682	24,967,050.00	0.02407	6,008.33
12509TF8 12509TF85	CDP FINANCIAL INC CP 06/08/2022	25,000,000.000	24,957,027.78	99.8607	24,965,175.00	0.03264	8,147.22
13606CVG 13606CVG6	CA IMPERIAL BK COMM YCD FRN 09/09/2022	25,000,000.000	25,000,000.00	99.9200	24,980,000.00	-0.08000	-20,000.00
13606KBZ 13606KBZ8	CA IMPERIAL BK COMM YCD FRN 02/13/2023	25,000,000.000	25,000,000.00	99.8622	24,965,550.00	-0.13780	-34,450.00
13606KCL 13606KCL8	CA IMPERIAL BK COMM YCD FRN 02/24/2023	25,000,000.000	25,000,000.00	99.8538	24,963,450.00	-0.14620	-36,550.00
13608CLR 13608CLR1	CA IMPERIAL BK COMM INT CP 06/01/2022	25,000,000.000	25,000,000.00	99.9671	24,991,775.00	-0.03290	-8,225.00
15061AAU 15061AAU5	CEDAR SPRINGS CAP CALL CP 06/10/2022	25,000,000.000	25,000,000.00	99.9171	24,979,275.00	-0.08290	-20,725.00

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16536JD6 16536JD61	CHESHAM FINANCE LLC CP 04/06/2022	25,000,000.000	24,999,131.94	99.9947	24,998,675.00	-0.00183	-456.94
19423KG1 19423KG16	COLLAT CP FLEX CO CP 07/01/2022	50,000,000.000	49,909,000.00	99.7263	49,863,150.00	-0.09187	-45,850.00
19424JEC 19424JEC6	COLLAT COMM PAPER V CP 05/12/2022	25,000,000.000	24,992,881.94	99.9207	24,980,175.00	-0.05084	-12,706.94
19424JGD 19424JGD2	COLLAT COMM PAPER V CP 07/13/2022	25,000,000.000	24,935,625.00	99.6710	24,917,750.00	-0.07168	-17,875.00
20272AV8 20272AV86	COMMONWEALTH BANK AU INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.9543	24,988,575.00	-0.04570	-11,425.00
20272EFH 20272EFH6	COMMONWEALTH BK AUST CP 06/17/2022	14,225,000.000	14,215,872.29	99.8310	14,200,959.75	-0.10490	-14,912.54
2027A0JY 2027A0JY6	COMMONWEALTH BK AUST CORP BD 03/16/2023	5,000,000.000	5,020,851.11	100.4148	5,020,740.00	-0.00221	-111.11
22845AB2 22845AB25	CROWN POINT CAPITAL CALL CP 05/03/2022	25,000,000.000	25,000,000.00	99.9644	24,991,100.00	-0.03560	-8,900.00
22845AE8 22845AE89	CROWN POINT CAPITAL CALL CP 07/05/2022	25,000,000.000	25,000,000.00	99.8242	24,956,050.00	-0.17580	-43,950.00

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23305EF8 23305EF81	DBS BANK LTD CP 06/08/2022	45,500,000.000	45,473,357.22	99.8549	45,433,979.50	-0.08660	-39,377.72
24023HD6 24023HD69	DCAT LLC CP 04/06/2022	27,800,000.000	27,798,378.33	99.9944	27,798,443.20	0.00023	64.87
30231GBA 30231GBA9	EXXON MOBIL CORP CORP BD 08/16/2022	20,000,000.000	20,003,700.00	100.0624	20,012,480.00	0.04389	8,780.00
31846V33 31846V336	FIRST AMERICAN FUNDS GOVT MMF FGXXX	11,006,673.490	11,006,673.49	100.0000	11,006,673.49	0.00000	0.00
37828XES 37828XES4	GLENCOVE FUNDING LLC CP 05/26/2022	25,000,000.000	24,967,534.72	99.8798	24,969,950.00	0.00967	2,415.28
37828XF6 37828XF61	GLENCOVE FUNDING LLC CP 06/06/2022	25,000,000.000	24,961,500.00	99.8420	24,960,500.00	-0.00401	-1,000.00
38150UUJ 38150UUJ6	GOLDMAN SACHS INTL CP 09/28/2022	1,150,000.000	1,140,110.00	99.2790	1,141,708.50	0.14021	1,598.50
40588MD1 40588MD12	HALKIN FINANCE LLC CP 04/01/2022	30,000,000.000	30,000,000.00	99.9991	29,999,730.00	-0.00090	-270.00
40588ME2 40588ME29	HALKIN FINANCE LLC CP 05/02/2022	25,000,000.000	24,988,805.56	99.9455	24,986,375.00	-0.00973	-2,430.56

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40588ME4 40588ME45	HALKIN FINANCE LLC CP 05/04/2022	25,000,000.000	24,987,854.17	99.9408	24,985,200.00	-0.01062	-2,654.17
46221PAB 46221PAB6	IONIC CAPITAL II TR CALL CP 07/26/2022	25,000,000.000	25,000,000.00	99.9273	24,981,825.00	-0.07270	-18,175.00
48606273 486062734	US BANK NA CP SWEEP CP 06/01/2022	120,365.990	120,365.99	100.0000	120,365.99	0.00000	0.00
52468KDU 52468KDU2	LEGACY CAPITAL LLC CP 04/28/2022	23,577,000.000	23,569,573.25	99.9556	23,566,531.81	-0.01290	-3,041.44
52468KFA 52468KFA4	LEGACY CAPITAL LLC CP 06/10/2022	25,000,000.000	24,948,958.33	99.8270	24,956,750.00	0.03123	7,791.67
52468KFN 52468KFN6	LEGACY CAPITAL LLC CP 06/22/2022	10,000,000.000	9,976,538.88	99.7784	9,977,840.00	0.01304	1,301.12
53262RE9 53262RE99	LIME FUNDING LLC CP 05/09/2022	25,000,000.000	24,975,722.23	99.9272	24,981,800.00	0.02433	6,077.77
53944REC 53944REC8	LMA AMERICAS LLC CP 05/12/2022	25,000,000.000	24,990,888.89	99.9207	24,980,175.00	-0.04287	-10,713.89
53944RED 53944RED6	LMA AMERICAS LLC CP 05/13/2022	25,000,000.000	24,989,791.66	99.9179	24,979,475.00	-0.04128	-10,316.66

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53944REK 53944REK0	LMA AMERICAS LLC CP 05/19/2022	25,000,000.000	24,987,666.67	99.9025	24,975,625.00	-0.04819	-12,041.67
53944REX 53944REX2	LMA AMERICAS LLC CP 05/31/2022	9,590,000.000	9,584,405.83	99.8700	9,577,533.00	-0.07171	-6,872.83
53944RG6 53944RG69	LMA AMERICAS LLC CP 07/06/2022	2,500,000.000	2,492,533.33	99.7273	2,493,182.50	0.02604	649.17
55607LE2 55607LE26	MACQUARIE BANK LTD CP 05/02/2022	25,000,000.000	24,994,618.05	99.9761	24,994,025.00	-0.00237	-593.05
58989VAA 58989VAA2	MET TOWER GLOBAL FDG CORP BD 01/17/2023	25,000,000.000	25,015,672.31	99.9991	24,999,775.00	-0.06355	-15,897.31
59217GGW 59217GGW3	MET LIFE GLOBAL FDG CORP BD 01/07/2024	10,000,000.000	10,007,107.89	99.4691	9,946,910.00	-0.60155	-60,197.89
60689GFD 60689GFD3	MIZUHO BANK LTD/NY CP 06/13/2022	25,000,000.000	24,957,163.19	99.8370	24,959,250.00	0.00836	2,086.81
63254FL1 63254FL13	NATL AUSTRALIA BK CP 11/01/2022	15,000,000.000	14,960,766.67	99.1006	14,865,090.00	-0.63952	-95,676.67
63307NFK 63307NFK8	NATL BANK OF CANADA INT CP 01/26/2023	50,000,000.000	50,000,000.00	99.7917	49,895,850.00	-0.20830	-104,150.00

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63307NFV 63307NFV4	NATL BANK OF CANADA INT CP 02/09/2023	25,000,000.000	25,000,000.00	99.8038	24,950,950.00	-0.19620	-49,050.00
63307NFX 63307NFX0	NATL BANK OF CANADA INT CP 02/14/2023	25,000,000.000	25,000,000.00	99.7989	24,949,725.00	-0.20110	-50,275.00
64952WCR 64952WCR2	NEW YORK LIFE GLOBAL CORP BD 06/10/2022	2,000,000.000	2,000,550.65	100.0043	2,000,086.00	-0.02323	-464.65
64952WDJ 64952WDJ9	NEW YORK LIFE GLOBAL CORP BD 07/12/2022	1,000,000.000	1,000,000.00	100.0772	1,000,772.00	0.07720	772.00
64952WDM 64952WDM2	NEW YORK LIFE GLOBAL CORP BD 01/10/2023	13,000,000.000	13,006,696.95	100.0211	13,002,743.00	-0.03040	-3,953.95
64952WDV 64952WDV2	NEW YORK LIFE GLOBAL CORP BD 10/21/2023	23,990,000.000	24,021,092.92	99.8597	23,956,342.03	-0.26956	-64,750.89
64952WEC 64952WEC3	NEW YORK LIFE GLOBAL CORP BD 04/26/2024	5,150,000.000	5,153,748.50	99.5860	5,128,679.00	-0.48643	-25,069.50
65558UFG 65558UFG2	NORDEA BANK ABP NY YCD FRN 08/19/2022	50,000,000.000	50,000,000.00	100.0245	50,012,250.00	0.02450	12,250.00
69034CMR 69034CMR6	OVERSEA-CHINESE BANK INT CP 02/16/2023	25,000,000.000	25,000,000.00	99.7818	24,945,450.00	-0.21820	-54,550.00

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76582KD5 76582KD57	RIDGEFIELD FUNDING CP 04/05/2022	11,018,000.000	11,017,798.00	99.9955	11,017,504.19	-0.00267	-293.81
76582KE2 76582KE23	RIDGEFIELD FUNDING CP 05/02/2022	25,000,000.000	24,995,048.61	99.9455	24,986,375.00	-0.03470	-8,673.61
78014XGU 78014XGU5	ROYAL BANK OF CANADA INT CP 06/24/2022	25,000,000.000	25,000,000.00	100.0000	25,000,000.00	0.00000	0.00
78014XGZ 78014XGZ4	ROYAL BANK OF CANADA INT CP 02/24/2023	25,000,000.000	25,000,000.00	99.7900	24,947,500.00	-0.21000	-52,500.00
78015DG8 78015DG87	ROYAL BANK OF CANADA CP 07/08/2022	2,700,000.000	2,692,209.00	99.7041	2,692,010.70	-0.00737	-198.30
78015DLE 78015DLE8	ROYAL BANK OF CANADA CP 11/14/2022	25,000,000.000	24,936,944.44	98.9822	24,745,550.00	-0.76751	-191,394.44
78015DNL 78015DNL0	ROYAL BANK OF CANADA CP 01/20/2023	1,984,000.000	1,957,589.66	98.4660	1,953,565.44	-0.20557	-4,024.22
78015M4A 78015M4A5	ROYAL BANK OF CANADA INT CP 08/03/2022	25,000,000.000	25,000,000.00	100.0125	25,003,125.00	0.01250	3,125.00
83368YJB 83368YJB4	SOCIETE GENERALE INT CP 02/21/2023	25,000,000.000	25,000,000.00	99.8199	24,954,975.00	-0.18010	-45,025.00

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84621975 846219758	COLORADO SURPLUS ASSET FUND TRUST FUN	449,785,282.050	449,785,282.05	100.0000	449,785,282.05	0.00000	0.00
85462DDB 85462DDB6	STANLEY BLACK&DECKER CP 04/11/2022	25,000,000.000	24,995,833.33	99.9898	24,997,450.00	0.00647	1,616.67
86562LE3 86562LE32	SUMITOMO MITSUI BANK CP 05/03/2022	25,000,000.000	24,995,555.56	99.9514	24,987,850.00	-0.03083	-7,705.56
86564G4E 86564G4E8	SUMITOMO MITSUI TRST YCD 05/09/2022	25,000,000.000	25,000,000.00	99.9642	24,991,050.00	-0.03580	-8,950.00
86564G4V 86564G4V0	SUMITOMO MITSUI TRST YCD 05/18/2022	50,000,000.000	49,998,729.24	99.9480	49,974,000.00	-0.04946	-24,729.24
86565FFZ 86565FFZ0	SUMITOMO MITSUI BANK YCD FRN 03/01/2023	60,000,000.000	59,998,929.10	99.8118	59,887,080.00	-0.18642	-111,849.10
86960KK7 86960KK76	SVENSKA HANDELSBANKE CP 10/07/2022	25,000,000.000	24,968,500.00	99.2310	24,807,750.00	-0.64381	-160,750.00
86960KKB 86960KKB7	SVENSKA HANDELSBANKE CP 10/11/2022	25,000,000.000	24,966,493.06	99.2051	24,801,275.00	-0.66176	-165,218.06
86960KKE 86960KKE1	SVENSKA HANDELSBANKE CP 10/14/2022	25,100,000.000	25,063,786.28	99.1852	24,895,485.20	-0.67149	-168,301.08

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89120DSZ 89120DSZ3	TORONTO DOMINION BK INT CP 05/03/2022	25,000,000.000	25,000,000.00	100.0010	25,000,250.00	0.00100	250.00
89120DT4 89120DT41	TORONTO DOMINION BK INT CP 05/19/2022	25,000,000.000	25,000,000.00	99.9939	24,998,475.00	-0.00610	-1,525.00
89120DT9 89120DT90	TORONTO DOMINION BK INT CP 06/23/2022	25,000,000.000	25,000,000.00	99.9842	24,996,050.00	-0.01580	-3,950.00
89120DTF 89120DTF6	TORONTO DOMINION BK INT CP 07/21/2022	25,000,000.000	24,999,227.43	99.9370	24,984,250.00	-0.05991	-14,977.43
89236TFD 89236TFD2	TOYOTA MOTOR CREDIT CORP BD 05/17/2022	4,000,000.000	4,000,818.01	100.0670	4,002,680.00	0.04654	1,861.99
90331HPD 90331HPD9	US BANK NA CINCINNAT CORP BD 05/23/2022	10,500,000.000	10,500,296.55	99.9914	10,499,097.00	-0.01142	-1,199.55
92512MGC 92512MGC7	VERSAILLES COM PAPER CP 07/12/2022	15,000,000.000	14,952,825.00	99.6904	14,953,560.00	0.00492	735.00
93930N2H 93930N2H1	WASHINGTON MORGAN CALL CP 06/09/2022	55,000,000.000	54,995,298.64	99.9041	54,947,255.00	-0.08736	-48,043.64
96130AKJ 96130AKJ6	WESTPAC BANKING CORP YCD FRN 09/01/2022	35,000,000.000	35,000,000.00	99.9107	34,968,745.00	-0.08930	-31,255.00

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98MSCQG3 98MSCQG30	GWB-PROMONTORY III	8,187,962.260	8,187,962.26	100.0000	8,187,962.26	0.00000	0.00
			2,717,614,698.86		2,715,072,418.76	-0.09355	-2,542,280.10

NAV Date:	3/31/2022	
Outstanding Shares:	1,358,971,473.405	
Net Assets:	2,717,942,946.77	
Net Assets Less Amortized Cost:	328,247.91	
Price Per Share @ Market:	1.998129262	SHADOW NAV
Price Per Share @ Market Rounded:	2.00	