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# Colorado Statewide Investment Pool

## Participant Report as of September 30, 2023

Investment Adviser and Administrator

PFM Asset Management LLC

950 17<sup>th</sup> Street

Mail Code: DN-CO-T8

Denver, CO 80202

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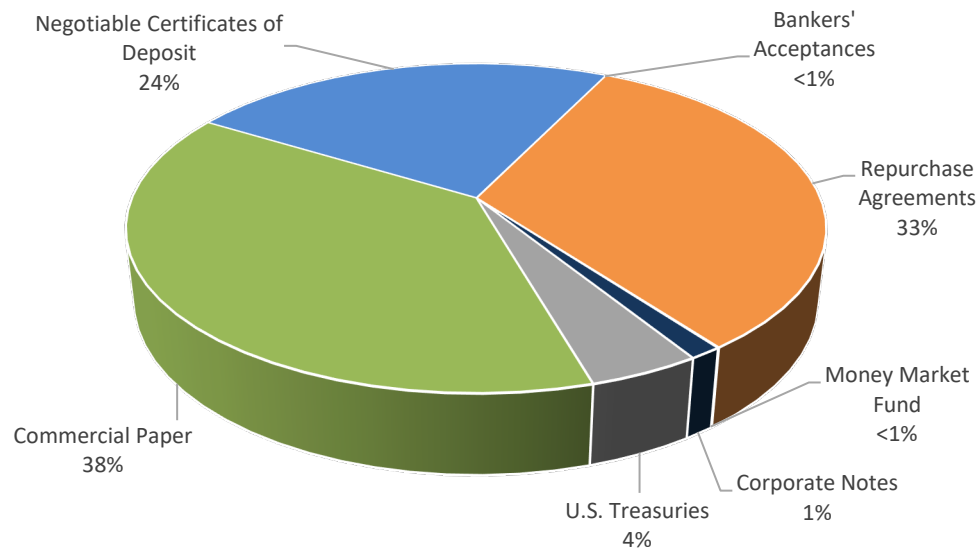
### CSIP Liquid Portfolio

Total Fund Net Assets	\$2,036,023,147
Current 7-Day Yield	5.52%
Monthly Distribution Yield	5.50%
Expense Ratio	0.16%
Weighted Average Maturity	42 days
Weighted Average Life	73 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmmf

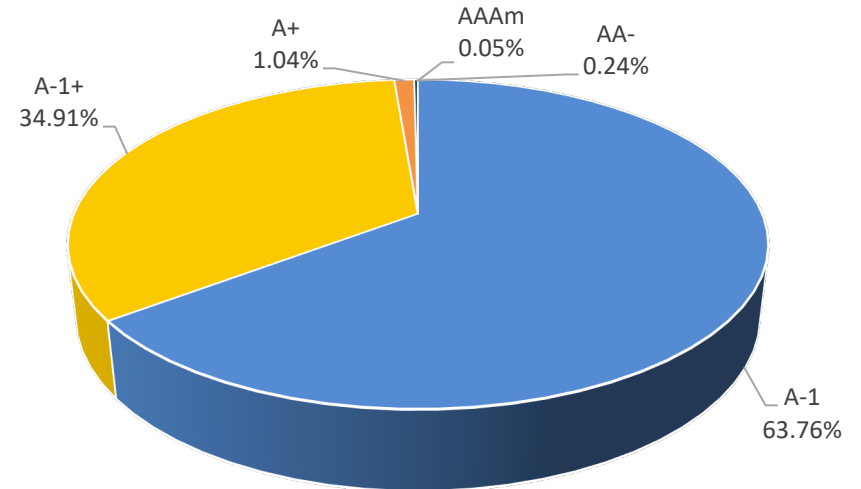
### CSIP Term Portfolio

	<u>Series Dec 2024</u>	<u>Series Dec 2023</u>
Total Series Net Assets	\$854,290,409	\$251,407,271
90 Day Net Yield	5.64%	5.64%
180 Day Net Yield	5.76%	5.76%
270 Day Net Yield	5.89%	5.89%
365 Day Net Yield	5.94%	5.94%
Expense Ratio	0.13%	0.13%
Weighted Average Maturity	177 days	49 days
Weighted Average Life	177 days	49 days
Fitch Rating	AAAf	AAAf

**CSIP Liquid Portfolio  
Portfolio Sector Composition**



**CSIP Liquid Portfolio  
Credit Quality Distribution**





**CSIP Liquid Portfolio  
Statement of Net Position  
September 30, 2023  
(unaudited)**

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**Assets**

Investments at Amortized Cost	\$	2,031,213,314.91
Cash and Cash Equivalents		159,429.63
Interest Receivable		4,960,942.36
Prepaid Expenses		11,132.05

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<b>Total Assets</b>		<b>2,036,344,818.95</b>
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**Liabilities**

Management Fees Payable, Net	266,324.45
Audit Fees Payable	23,672.98
Cash Management Fees Payable	14,943.97
Custody Fees Payable	5,726.00
Other Operating Expenses Payable	11,004.61

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<b>Total Liabilities</b>	<b>321,672.01</b>
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<b>Net Position</b>	\$	<b>2,036,023,146.94</b>
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**CSIP Liquid Portfolio**  
**Statement of Changes in Net Position**  
**For the Quarter Ended September 30, 2023**  
**(unaudited)**

<b>Income</b>		
Investment Income	\$	30,641,053.98
<b>Expenses</b>		
Management Fees		917,883.66
Audit Fees		8,040.80
Cash Management Fees		3,944.40
Custody Fees		21,237.60
Other Operating Expenses		10,212.92
<b>Total Expenses</b>		<b>961,319.38</b>
<i>Less: Management Fee Waivers</i>		<i>(81,243.94)</i>
<b>Net Operating Expenses</b>		<b>880,075.44</b>
Net Investment Income		29,760,978.54
Net Realized Gain on Investment Securities Sold		13,641.35
<b>Net Increase from Investment Operations</b>		<b>29,774,619.89</b>
Capital Shares Issued		1,359,815,868.99
Capital Shares Redeemed		<i>(1,566,253,080.45)</i>
<b>Net Increase (Decrease) in Net Position</b>		<b>(176,662,591.57)</b>
<b>Net Position -- June 30, 2023</b>		<b>2,212,685,738.51</b>
<b>Net Position -- September 30, 2023</b>	<b>\$</b>	<b>2,036,023,146.94</b>



**Statement of Net Position**  
**September 30, 2023**  
**(unaudited)**

	<b>TERM SERIES DEC 2023</b>	<b>TERM SERIES DEC 2024</b>
<b>Assets</b>		
Investments at Amortized Cost	\$ 250,886,562.76	\$ 852,617,530.80
Cash	167,429.58	60,385.84
Accrued Interest	406,570.84	1,804,686.71
Prepaid Expenses	1,311.58	-
<b>Total Assets</b>	<b>251,461,874.76</b>	<b>854,482,603.35</b>
<b>Liabilities</b>		
Management Fees Payable	37,871.44	162,353.28
Program Expenses Payable	16,732.75	29,840.71
<b>Total Liabilities</b>	<b>54,604.19</b>	<b>192,193.99</b>
<b>Net Position</b>	<b>\$ 251,407,270.57</b>	<b>\$ 854,290,409.36</b>



**Statement of Changes in Net Position  
For the Quarter Ended September 30, 2023  
(unaudited)**

	<b>TERM SERIES DEC 2023</b>	<b>TERM SERIES DEC 2024</b>
<b>Income</b>		
Investment Income	\$ 3,613,534.28	\$ 9,715,057.37
<b>Expenses:</b>		
Management Fees	83,844.17	210,713.49
Program Expenses	8,477.10	17,219.32
<b>Operating Expenses</b>	<b>92,321.27</b>	<b>227,932.81</b>
Net Investment Income	3,521,213.01	9,487,124.56
Net Realized Gain (Loss) on Investment Securities Sold	(16,094.13)	(198,960.86)
<b>Net Increase (Decrease) from Investment Operations</b>	<b>3,505,118.88</b>	<b>9,288,163.70</b>
Capital Shares Issued	52,100,000.00	346,993,592.83
Capital Shares Redeemed	(107,258,558.36)	(74,420,186.99)
<b>Net Increase (Decrease) in Net Position</b>	<b>(51,653,439.48)</b>	<b>281,861,569.54</b>
<b>Net Position -- June 30, 2023</b>	<b>303,060,710.05</b>	<b>572,428,839.82</b>
<b>Net Position -- September 30, 2023</b>	<b>\$ 251,407,270.57</b>	<b>\$ 854,290,409.36</b>



## Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date <sup>(1)</sup>	Principal	Value <sup>(2)</sup>
<b>U.S. Treasury Repurchase Agreement</b>							
BNP PARIBAS	RPEI10QS2	5.350%	A-1	P-1	11/02/2023	26,000,000.00	26,000,000.00
BNP PARIBAS	RPEG1DG00	5.330%	A-1	P-1	11/02/2023	36,000,000.00	36,000,000.00
BNP PARIBAS	RPEI1ERV4	5.370%	A-1	P-1	11/28/2023	31,000,000.00	31,000,000.00
BOFA SECURITIES INC	RPEG1GB81	5.300%	A-1	NR	10/02/2023	31,700,000.00	31,700,000.00
BOFA SECURITIES INC	RPEI0OVP1	5.350%	A-1	NR	10/17/2023	39,000,000.00	39,000,000.00
BOFA SECURITIES INC	RPEG1DCN4	5.380%	A-1	NR	11/21/2023	23,000,000.00	23,000,000.00
CREDIT AGRICOLE CIB/US	RPEK1FFH0	5.310%	A-1	P-1	10/04/2023	80,000,000.00	80,000,000.00
NORTHERN TRUST	RPEG1G8C6	5.310%	A-1+	P-1	10/02/2023	300,000,000.00	300,000,000.00
<b>Category of Investment Sub-Total</b>						<b>566,700,000.00</b>	<b>566,700,000.00</b>
<b>U.S. Treasury Debt</b>							
UNITED STATES TREASURY	912797FC6	5.318%	A-1+	P-1	10/26/2023	40,000,000.00	39,853,194.45
UNITED STATES TREASURY	912796YT0	5.318%	A-1+	P-1	11/02/2023	50,000,000.00	49,765,111.11
<b>Category of Investment Sub-Total</b>						<b>90,000,000.00</b>	<b>89,618,305.56</b>
<b>U.S. Government Agency Repurchase Agreement</b>							
BNP PARIBAS	RPEI1F776	5.300%	A-1	P-1	10/02/2023	33,000,000.00	33,000,000.00
BNP PARIBAS	RPEK11VX8	5.360%	A-1	P-1	11/02/2023	25,000,000.00	25,000,000.00
GOLDMAN SACHS & CO	RPEK1EWN1	5.300%	A-1	NR	10/03/2023	37,000,000.00	37,000,000.00
<b>Category of Investment Sub-Total</b>						<b>95,000,000.00</b>	<b>95,000,000.00</b>
<b>Other Instrument - Corporate Note</b>							
COOPERATIEVE RABOBANK U.A.	21688AAR3	5.634% <sup>(3)</sup>	A+	Aa2	01/12/2024	14,400,000.00	14,398,825.88
SWEDBANK NY	87020PAM9	5.917%	A+	Aa3	03/18/2024	6,975,000.00	6,815,569.03
<b>Category of Investment Sub-Total</b>						<b>21,375,000.00</b>	<b>21,214,394.91</b>
<b>Other Instrument - Bank Note</b>							
SVENSKA HANDELSBANKEN NY	86960BAX0	5.821%	AA-	Aa2	11/20/2023	4,840,000.00	4,827,194.17



## Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

September 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date <sup>(1)</sup>	Principal	Value <sup>(2)</sup>
<b>Category of Investment Sub-Total</b>						<b>4,840,000.00</b>	<b>4,827,194.17</b>
<b>Investment Company</b>							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.240%	AAAM	Aaa	10/07/2023	1,000,000.00	1,000,000.00
<b>Category of Investment Sub-Total</b>						<b>1,000,000.00</b>	<b>1,000,000.00</b>
<b>Financial Company Commercial Paper</b>							
BANK OF MONTREAL	06369MZ63	5.634%	A-1	P-1	12/06/2023	15,000,000.00	14,847,925.00
BANK OF MONTREAL	06369LAG0	5.736%	A-1	P-1	01/16/2024	12,000,000.00	11,800,266.67
BANK OF MONTREAL	06373LB73	5.640% <sup>(3)</sup>	A-1	P-1	02/05/2024	10,000,000.00	10,000,000.00
BANK OF MONTREAL	06369LED3	5.922%	A-1	P-1	05/13/2024	12,000,000.00	11,574,750.00
BANK OF MONTREAL CHICAGO	06366GA58	5.727%	A-1	P-1	01/05/2024	10,000,000.00	9,851,466.67
BANK OF MONTREAL CHICAGO	06367JEX6	5.898%	A-1	P-1	05/31/2024	10,000,000.00	9,618,625.00
BANK OF NOVA SCOTIA	06417LVG9	4.739% <sup>(3)</sup>	A-1	P-1	11/06/2023	10,000,000.00	10,000,585.91
BANK OF NOVA SCOTIA	06417LXU6	5.550% <sup>(3)</sup>	A-1	P-1	01/02/2024	10,000,000.00	10,000,000.00
BNP PARIBAS	09660ED57	5.932%	A-1	P-1	04/05/2024	17,000,000.00	16,498,424.44
BOFA SECURITIES INC	06054CCS2	4.730% <sup>(3)</sup>	A-1	NR	10/06/2023	20,000,000.00	20,000,000.00
BOFA SECURITIES INC	06054NE72	5.911%	A-1	NR	05/07/2024	5,000,000.00	4,827,841.67
BPCE SA	05571BD26	5.880%	A-1	P-1	04/02/2024	20,000,000.00	19,419,377.78
CANADIAN IMPERIAL HLDS	13609AAZ8	5.200% <sup>(3)</sup>	A-1	P-1	10/13/2023	18,000,000.00	18,000,000.00
CITIGROUP GLOBAL MARKETS	1730QPAX5	5.500% <sup>(3)</sup>	A-1	P-1	01/05/2024	10,000,000.00	10,000,000.00
CREDIT AGRICOLE CIB NY	22533TC46	5.800%	A-1	P-1	03/04/2024	8,000,000.00	7,806,077.78
CREDIT INDUST ET COMM NY	22536NBJ4	5.220% <sup>(3)</sup>	A-1	P-1	10/18/2023	24,000,000.00	24,000,000.00
CREDIT INDUST ET COMM NY	22536NBN5	5.520% <sup>(3)</sup>	A-1	P-1	01/03/2024	10,000,000.00	10,000,000.00
DNB BANK ASA	2332K4NN0	5.400% <sup>(3)</sup>	A-1+	P-1	11/10/2023	10,000,000.00	10,000,000.00
DNB BANK ASA	2332K0F72	5.877%	A-1+	P-1	06/07/2024	11,500,000.00	11,050,381.94
ING (US) FUNDING LLC	45685QBG3	5.754%	A-1	P-1	02/16/2024	14,000,000.00	13,700,003.33
ING (US) FUNDING LLC	4497W0C55	5.788%	A-1	P-1	03/05/2024	15,000,000.00	14,634,700.00
JP MORGAN SECURITIES LLC	46651VCQ7	5.860%	A-1	P-1	02/20/2024	14,000,000.00	14,000,000.00
MIZUHO BANK LTD/SG	60689PA97	5.727%	A-1	P-1	01/09/2024	10,000,000.00	9,843,888.89
MUFG BANK LTD/NY	62479MYL1	5.711%	A-1	P-1	11/20/2023	10,000,000.00	9,922,222.22





## Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

September 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity <sup>(1)</sup> Date	Principal	Value <sup>(2)</sup>
<b>Financial Company Commercial Paper</b>							
MUFG BANK LTD/NY	62479LA47	5.768%	A-1	P-1	01/04/2024	19,000,000.00	18,717,718.06
MUFG BANK LTD/NY	62479LA54	5.743%	A-1	P-1	01/05/2024	8,000,000.00	7,880,320.00
MUFG BANK LTD/NY	62479LA88	5.782%	A-1	P-1	01/08/2024	20,000,000.00	19,690,900.00
NATIONAL AUSTRALIA BANK LTD	63254GWN1	5.222% <sup>(3)</sup>	A-1+	P-1	11/16/2023	11,000,000.00	10,996,979.42
NATIONAL BANK OF CANADA	63307LAA9	5.719%	A-1	P-1	01/10/2024	26,000,000.00	25,594,428.89
NATIXIS NY BRANCH	63873LEE1	5.500% <sup>(3)</sup>	A-1	P-1	01/08/2024	10,000,000.00	10,000,000.00
NATIXIS NY BRANCH	63873JBD1	5.826%	A-1	P-1	02/13/2024	20,000,000.00	19,577,750.00
NATIXIS NY BRANCH	63873JC40	5.846%	A-1	P-1	03/04/2024	11,000,000.00	10,732,409.72
NATIXIS NY BRANCH	63873JD23	5.852%	A-1	P-1	04/02/2024	10,000,000.00	9,710,200.00
NORDEA BANK ABP	65557RDE7	5.669% <sup>(3)</sup>	A-1+	P-1	02/29/2024	10,000,000.00	10,000,412.49
NORDEA BANK ABP	65558JC13	5.787%	A-1+	P-1	03/01/2024	20,000,000.00	19,525,422.22
SKANDINAVISKA ENSKILDA BANKEN AB	83050WFH2	4.640% <sup>(3)</sup>	A-1	P-1	11/01/2023	10,000,000.00	10,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WHD9	5.580% <sup>(3)</sup>	A-1	P-1	04/03/2024	13,000,000.00	13,000,000.00
SOCIETE GENERALE NY	83368YMG9	5.520% <sup>(3)</sup>	A-1	P-1	01/04/2024	13,000,000.00	13,000,000.00
SUNCORP METWAY LTD	8672E3YT7	5.719%	A-1	P-1	11/27/2023	15,000,000.00	14,867,950.00
SVENSKA HANDELSBANKEN AB	86960JD51	5.921%	A-1+	P-1	04/05/2024	10,000,000.00	9,705,475.00
SVENSKA HANDELSBANKEN AB	86960JF34	5.900%	A-1+	P-1	06/03/2024	15,000,000.00	14,420,875.00
SVENSKA HANDELSBANKEN AB	86960JFE0	5.900%	A-1+	P-1	06/14/2024	12,000,000.00	11,515,983.33
SWEDBANK NY	87019SYW8	5.701%	A-1	P-1	11/30/2023	15,000,000.00	14,861,500.00
SWEDBANK NY	87019RD45	5.954%	A-1	P-1	04/04/2024	10,000,000.00	9,705,500.00
SWEDBANK NY	87019YFW6	5.800% <sup>(3)</sup>	A-1	P-1	04/29/2024	17,000,000.00	17,000,000.00
TORONTO DOMINION BANK	89120DXP9	5.260% <sup>(3)</sup>	A-1+	P-1	10/11/2023	6,000,000.00	6,000,000.00
TOYOTA CREDIT PUERTO RICO	8923A0AN3	5.859%	A-1+	P-1	01/22/2024	6,000,000.00	5,892,838.33
<b>Category of Investment Sub-Total</b>						<b>612,500,000.00</b>	<b>603,793,199.76</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06052T3F5	5.750%	A-1	P-1	12/12/2023	10,000,000.00	10,000,000.00
BANK OF AMERICA NA	06050FFW7	5.560% <sup>(3)</sup>	A-1	P-1	02/05/2024	15,000,000.00	15,000,000.00
BANK OF AMERICA NA	06052T6E5	5.900%	A-1	P-1	04/17/2024	17,000,000.00	17,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MU29	4.840% <sup>(3)</sup>	A-1	P-1	11/22/2023	5,000,000.00	5,000,000.00



## Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

September 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity <sup>(1)</sup> Date	Principal	Value <sup>(2)</sup>
<b>Certificate of Deposit</b>							
CANADIAN IMP BK COMM NY	13606KWS1	5.560% <sup>(3)</sup>	A-1	P-1	02/15/2024	15,000,000.00	15,000,000.00
COOPERATIEVE RABOBANK U.A.	21684XG75	5.730%	A-1	P-1	02/15/2024	13,000,000.00	13,000,000.00
CREDIT INDUST ET COMM NY	22536WBZ8	5.460% <sup>(3)</sup>	A-1	P-1	01/09/2024	16,000,000.00	16,001,701.32
HSBC BANK USA NA	40435RQD6	4.880% <sup>(3)</sup>	A-1	P-1	10/10/2023	8,000,000.00	8,000,418.20
HSBC BANK USA NA	40435RRP8	5.830% <sup>(3)</sup>	A-1	P-1	05/02/2024	10,000,000.00	10,000,000.00
MIZUHO BANK LTD/NY	60710TBR1	5.300% <sup>(3)</sup>	A-1	P-1	10/13/2023	20,000,000.00	20,000,000.00
MIZUHO BANK LTD/NY	60710TET4	5.510% <sup>(3)</sup>	A-1	P-1	01/11/2024	20,000,000.00	20,000,000.00
MIZUHO BANK LTD/NY	60710TFZ9	5.730% <sup>(3)</sup>	A-1	P-1	01/31/2024	15,000,000.00	15,000,000.00
NORDEA BANK ABP NEW YORK	65558UYD8	5.416% <sup>(3)</sup>	A-1+	P-1	11/01/2023	10,000,000.00	10,003,397.03
NORDEA BANK ABP NEW YORK	65558US29	5.480% <sup>(3)</sup>	A-1+	P-1	12/01/2023	14,000,000.00	14,000,000.00
NORDEA BANK ABP NEW YORK	65558UZY1	4.910% <sup>(3)</sup>	A-1+	P-1	01/03/2024	9,500,000.00	9,500,000.00
NORDEA BANK ABP NEW YORK	65558UW65	5.560% <sup>(3)</sup>	A-1+	P-1	04/05/2024	5,000,000.00	5,000,000.00
ROYAL BANK OF CANADA NY	78015JR66	4.810% <sup>(3)</sup>	A-1+	P-1	10/03/2023	9,000,000.00	9,000,000.00
ROYAL BANK OF CANADA NY	78015JVJ3	5.530% <sup>(3)</sup>	A-1+	P-1	02/12/2024	15,000,000.00	15,000,000.00
STATE STREET BANK & TR	8574P1NL6	5.450% <sup>(3)</sup>	A-1+	P-1	12/05/2023	14,000,000.00	14,000,000.00
STATE STREET BANK & TR	8574P1NT9	5.640% <sup>(3)</sup>	A-1+	P-1	02/21/2024	20,000,000.00	20,000,000.00
SUMITOMO MITSUI BANK NY	86565FF64	5.230% <sup>(3)</sup>	A-1	P-1	10/24/2023	19,000,000.00	19,000,000.00
SUMITOMO MITSUI BANK NY	86565FD82	5.300% <sup>(3)</sup>	A-1	P-1	10/31/2023	20,000,000.00	20,000,000.00
SUMITOMO MITSUI BANK NY	86565FM41	5.500% <sup>(3)</sup>	A-1	P-1	01/03/2024	25,000,000.00	25,000,000.00
SUMITOMO MITSUI TRUST NY	86564M6K9	5.480% <sup>(3)</sup>	A-1	P-1	01/05/2024	20,000,000.00	20,000,000.00
SUMITOMO MITSUI TRUST NY	86564M7K8	5.500% <sup>(3)</sup>	A-1	P-1	01/11/2024	20,000,000.00	20,000,000.00
SUMITOMO MITSUI TRUST NY	86564PBT7	5.710% <sup>(3)</sup>	A-1	P-1	02/09/2024	10,000,000.00	10,000,000.00
SVENSKA HANDELSBANKEN NY	86959RR77	4.780% <sup>(3)</sup>	A-1+	P-1	10/04/2023	15,000,000.00	15,000,000.00
SVENSKA HANDELSBANKEN NY	86959R4C1	5.580% <sup>(3)</sup>	A-1+	P-1	04/02/2024	15,000,000.00	15,000,000.00
SVENSKA HANDELSBANKEN NY	86959R2M1	5.800% <sup>(3)</sup>	A-1+	P-1	04/29/2024	7,000,000.00	7,001,972.26
SWEDBANK NY	87019WLE3	5.210% <sup>(3)</sup>	A-1	P-1	10/19/2023	8,000,000.00	8,000,000.00
TORONTO DOMINION BANK NY	89115BHY9	5.700%	A-1+	P-1	12/01/2023	5,000,000.00	5,000,000.00
TORONTO DOMINION BANK NY	89115BN89	5.581% <sup>(3)</sup>	A-1+	P-1	04/01/2024	15,000,000.00	15,000,000.00
TORONTO DOMINION BANK NY	89115B3Z1	6.000%	A-1+	P-1	09/05/2024	7,000,000.00	7,000,000.00
WELLS FARGO BANK NA	95001KKD5	5.250% <sup>(3)</sup>	A-1	P-1	11/13/2023	20,000,000.00	20,000,000.00



## Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

**September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date <sup>(1)</sup>	Principal	Value <sup>(2)</sup>
<b>Certificate of Deposit</b>							
WELLS FARGO BANK NA	95001KLU6	5.550% <sup>(3)</sup>	A-1	P-1	02/12/2024	10,000,000.00	10,000,000.00
<b>Category of Investment Sub-Total</b>						<b>476,500,000.00</b>	<b>476,507,488.81</b>
<b>Asset Backed Commercial Paper</b>							
BARCLAYS BANK PLC	06744HLF5	5.599%	A-1+	P-1	11/02/2023	20,000,000.00	19,901,866.67
BARTON CAPITAL CORP	06945PQS1	5.621% <sup>(3)</sup>	A-1	P-1	01/02/2024	13,000,000.00	12,998,325.03
BEDFORD ROW FUNDING CORP	07644DMT2	5.460% <sup>(3)</sup>	A-1+	P-1	12/08/2023	9,000,000.00	9,000,000.00
CHARIOT FUNDING LLC	15963TAC3	5.739%	A-1	P-1	01/12/2024	15,000,000.00	14,760,525.00
COLLAT COMM PAPER V CO	19423RBN8	5.920%	A-1	P-1	04/15/2024	20,000,000.00	20,000,000.00
LMA AMERICAS LLC	53944QAB6	5.855%	A-1	P-1	01/11/2024	11,000,000.00	10,822,973.33
LMA AMERICAS LLC	53944QAV2	5.851%	A-1	P-1	01/29/2024	30,000,000.00	29,432,000.00
LMA AMERICAS LLC	53944QC40	5.787%	A-1	P-1	03/04/2024	15,000,000.00	14,637,041.67
OLD LINE FUNDING LLC	67985BHH9	5.440% <sup>(3)</sup>	A-1+	P-1	11/10/2023	12,000,000.00	12,000,000.00
OLD LINE FUNDING LLC	67984RMS5	5.490% <sup>(3)</sup>	A-1+	P-1	12/18/2023	9,000,000.00	9,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582EKP9	5.730% <sup>(3)</sup>	A-1	P-1	02/02/2024	10,000,000.00	10,000,000.00
STARBIRD FUNDING CORP	85520PHZ2	5.500% <sup>(3)</sup>	A-1	P-1	02/01/2024	10,000,000.00	10,000,000.00
<b>Category of Investment Sub-Total</b>						<b>174,000,000.00</b>	<b>172,552,731.70</b>
<b>Portfolio Totals</b>						<b>2,041,915,000.00</b>	<b>2,031,213,314.91</b>



Issuer Summary		
Issuer	Amortized Cost of Holdings	Percent
BANK OF AMERICA CO	160,527,841.67	7.90%
BANK OF MONTREAL	67,693,033.34	3.33%
BANK OF NOVA SCOTIA	25,000,585.91	1.23%
BARCLAYS PLC	19,901,866.67	0.98%
BARTON CAPITAL SA	12,998,325.03	0.64%
BEDFORD ROW FUNDING CORP	9,000,000.00	0.44%
BNP PARIBAS	167,498,424.44	8.25%
BPCE GROUP	19,419,377.78	0.96%
CANADIAN IMPERIAL BANK OF COMMERCE	33,000,000.00	1.62%
CHARIOT FUNDING LLC	14,760,525.00	0.73%
CITIGROUP INC	10,000,000.00	0.49%
COLLAT COMM PAPER V CO	20,000,000.00	0.98%
Confederation Nationale du Cre	50,001,701.32	2.46%
CREDIT AGRICOLE SA	87,806,077.78	4.32%
DNB ASA	21,050,381.94	1.04%
GOLDMAN SACHS GROUP INC	38,000,000.00	1.87%
HSBC HOLDINGS PLC	18,000,418.20	0.89%
ING GROEP NV	28,334,703.33	1.39%
JP MORGAN CHASE & CO	14,000,000.00	0.69%
LMA AMERICAS LLC	54,892,015.00	2.70%
MITSUBISHI UFJ FINANCIAL GROUP INC	56,211,160.28	2.77%
MIZUHO FINANCIAL GROUP INC.	64,843,888.89	3.19%
NATIONAL AUSTRALIA BANK LTD	10,996,979.42	0.54%
NATIONAL BANK OF CANADA	25,594,428.89	1.26%
NATIXIS NY BRANCH	50,020,359.72	2.46%
NORDEA BANK ABP	68,029,231.74	3.35%
NORTHERN TRUST (FICC)	300,000,000.00	14.77%
OLD LINE FUNDING LLC	21,000,000.00	1.03%
RABOBANK NEDERLAND	27,398,825.88	1.35%
RIDGEFIELD FUNDNG CO LLC	10,000,000.00	0.49%
ROYAL BANK OF CANADA	24,000,000.00	1.18%
SKANDINAVISKA ENSKILDA BANKEN AB	23,000,000.00	1.13%
SOCIETE GENERALE	13,000,000.00	0.64%
STARBIRD FUNDING CORP	10,000,000.00	0.49%
STATE STREET CORPORATION	34,000,000.00	1.67%
SUMITOMO MITSUI FINANCIAL GROUP INC	64,000,000.00	3.15%
SUMITOMO MITSUI TRUST HOLDINGS INC	50,000,000.00	2.46%
SUNCORP GROUP LTD	14,867,950.00	0.73%
SVENSKA HANDELSBANKEN AB	77,471,499.76	3.81%
SWEDBANK AB	56,382,569.03	2.78%
TORONTO-DOMINION BANK	33,000,000.00	1.62%
TOYOTA MOTOR CORP	5,892,838.33	0.29%
UNITED STATES TREASURY	89,618,305.56	4.41%
WELLS FARGO & COMPANY	30,000,000.00	1.48%
	<b>2,031,213,314.91</b>	<b>100.00%</b>

Note: In the list above, the issuer concentrations reflect investments in repurchase agreements collateralized with Government Agency or U.S. Treasury securities as follows:  
 BNP Paribas Securities: 7.42%, Bank of America: 4.60%, Goldman Sachs: 1.82%, Credit Agricole CIB: 3.93%, Northern Trust: 14.73%





## Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

**September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity (1) Date	Principal	Value (2)
<b>U.S. Government Agency Debt</b>							
FEDERAL FARM CREDIT BANKS	313312VR8	4.879%	A-1+	P-1	04/16/2024	900,000.00	872,891.86
FEDERAL HOME LOAN BANKS	313384PW3	5.386%	A-1+	P-1	11/29/2023	1,550,000.00	1,535,714.01
FEDERAL HOME LOAN BANKS	313384RS0	4.761%	A-1+	P-1	01/12/2024	525,000.00	516,533.16
FEDERAL HOME LOAN BANKS	313384TH2	5.196%	A-1+	P-1	02/20/2024	5,000,000.00	4,890,071.15
FEDERAL HOME LOAN BANKS	313384TW9	5.310%	A-1+	P-1	03/04/2024	3,160,000.00	3,084,402.97
FEDERAL HOME LOAN BANKS	313384WF2	4.820%	A-1+	P-1	04/30/2024	6,330,000.00	6,126,422.33
FEDERAL HOME LOAN BANKS	313384WQ8	4.744%	A-1+	P-1	05/09/2024	3,140,000.00	3,034,910.32
FEDERAL HOME LOAN BANKS	313384XB0	5.010%	A-1+	P-1	05/20/2024	19,608,000.00	18,920,522.74
FEDERAL HOME LOAN BANKS	313384XS3	5.150%	A-1+	P-1	06/04/2024	10,000,000.00	9,627,751.00
FREDDIE MAC	313396TA1	4.990%	A-1+	P-1	02/13/2024	2,100,000.00	2,056,027.28
<b>Category of Investment Sub-Total</b>						<b>52,313,000.00</b>	<b>50,665,246.82</b>
<b>Non-Financial Company Commercial Paper</b>							
COCA-COLA COMPANY	19121AEM9	5.376%	A-1	P-1	05/21/2024	15,000,000.00	14,476,485.00
COCA-COLA COMPANY	19121AEN7	5.431%	A-1	P-1	05/22/2024	1,000,000.00	964,950.00
<b>Category of Investment Sub-Total</b>						<b>16,000,000.00</b>	<b>15,441,435.00</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084BBT0	5.721%	A-1	P-1	02/27/2024	5,600,000.00	5,467,476.00
AUST & NZ BANKING GROUP	05253CYN0	5.365%	A-1+	P-1	11/22/2023	4,185,000.00	4,150,624.41
AUST & NZ BANKING GROUP	05253CZ41	5.459%	A-1+	P-1	12/04/2023	5,210,000.00	5,157,618.66
AUST & NZ BANKING GROUP	05253ACM0	5.742%	A-1+	P-1	03/21/2024	30,870,000.00	30,024,285.48
BANK OF MONTREAL	06369LE19	5.869%	A-1	P-1	05/01/2024	3,133,000.00	3,026,603.32
BANK OF MONTREAL	06369LEM3	5.521%	A-1	P-1	05/21/2024	18,000,000.00	17,330,508.00
BANK OF NOVA SCOTIA	06417JFB3	5.821%	A-1	P-1	06/11/2024	3,705,000.00	3,547,081.79
BOFA SECURITIES INC	06054PYE0	5.398%	A-1	NR	11/14/2023	4,640,000.00	4,607,195.20
CA IMPERIAL BK OF COMM	13608ADW3	5.411%	A-1	P-1	04/30/2024	10,000,000.00	9,665,210.00
CITIGROUP GLOBAL MARKETS	17327AJQ1	6.014%	A-1	P-1	09/24/2024	10,600,000.00	9,985,486.20
COMMONWEALTH BANK OF AUSTRALIA	20272DGV6	5.854%	A-1+	P-1	07/29/2024	5,947,000.00	5,664,434.25



## Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending **September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date <sup>(1)</sup>	Principal	Value <sup>(2)</sup>
<b>Financial Company Commercial Paper</b>							
COMMONWEALTH BANK OF AUSTRALIA	20272DJC5	5.885%	A-1+	P-1	09/12/2024	31,755,000.00	30,013,238.25
CREDIT AGRICOLE CIB NY	22533TCM6	5.759%	A-1	P-1	03/21/2024	2,057,000.00	2,001,205.93
CREDIT INDUST ET COMM NY	22536MYM4	5.508%	A-1	P-1	11/21/2023	20,554,000.00	20,387,677.03
CREDIT INDUST ET COMM NY	22536LB90	5.743%	A-1	P-1	02/09/2024	1,030,000.00	1,008,544.07
DNB BANK ASA	2332K1Y38	5.440%	A-1+	P-1	11/03/2023	800,000.00	795,802.40
DNB BANK ASA	2332K0BP6	5.506%	A-1+	P-1	02/23/2024	4,220,000.00	4,125,163.94
DNB BANK ASA	2332K0EM0	5.488%	A-1+	P-1	05/21/2024	10,000,000.00	9,626,600.00
DNB BANK ASA	2332K4NU4	5.876%	A-1+	P-1	07/05/2024	15,859,000.00	15,169,609.27
DNB BANK ASA	2332K0H62	5.880%	A-1+	P-1	08/06/2024	995,000.00	946,751.46
DNB BANK ASA	2332K0JL7	5.937%	A-1+	P-1	09/20/2024	7,412,000.00	6,999,989.16
ING (US) FUNDING LLC	45685RZC4	5.612%	A-1	P-1	12/12/2023	2,134,000.00	2,109,951.95
ING (US) FUNDING LLC	45685RZD2	5.673%	A-1	P-1	12/13/2023	15,333,000.00	15,157,835.81
ING (US) FUNDING LLC	4497W0FE3	5.887%	A-1	P-1	06/14/2024	26,095,000.00	25,019,285.82
JP MORGAN SECURITIES LLC	46590DF62	5.622%	A-1	P-1	06/06/2024	10,570,000.00	10,122,582.47
MACQUARIE BANK LIMITED COMM PAPER	55607KBC9	5.776%	A-1	P-1	02/12/2024	1,542,000.00	1,509,089.09
MACQUARIE BANK LIMITED COMM PAPER	55607KC46	5.788%	A-1	P-1	03/04/2024	1,029,000.00	1,003,499.32
METLIFE SHORT TERM FUNDING	59157TAW3	5.610%	A-1+	P-1	01/30/2024	2,095,000.00	2,055,201.29
METLIFE SHORT TERM FUNDING	59157TB69	5.616%	A-1+	P-1	02/06/2024	3,150,000.00	3,086,634.60
METLIFE SHORT TERM FUNDING	59157TB93	5.618%	A-1+	P-1	02/09/2024	12,055,000.00	11,806,703.17
METLIFE SHORT TERM FUNDING	59157TD91	5.690%	A-1+	P-1	04/09/2024	5,780,000.00	5,604,478.74
MIZUHO BANK LTD/SG	60689QYE8	5.587%	A-1	P-1	11/14/2023	20,372,000.00	20,227,705.12
MUFG BANK LTD/NY	62479MZV8	5.742%	A-1	P-1	12/29/2023	1,540,000.00	1,518,269.06
MUFG BANK LTD/NY	62479LFE0	5.908%	A-1	P-1	06/14/2024	15,658,000.00	15,012,530.27
NATIONAL AUSTRALIA BANK LTD	63254EB17	5.273%	A-1+	P-1	02/01/2024	2,105,000.00	2,064,624.00
NATIONAL BANK OF CANADA	63307MYE3	5.582%	A-1	P-1	11/14/2023	25,000,000.00	24,825,700.00
NATIONAL BANK OF CANADA	63307MYG8	5.394%	A-1	P-1	11/16/2023	5,137,000.00	5,099,602.64
NATIONAL BANK OF CANADA	63307LBL4	5.760%	A-1	P-1	02/20/2024	3,085,000.00	3,015,732.50
NATIONAL BANK OF CANADA	63307LDG3	5.815%	A-1	P-1	04/16/2024	2,095,000.00	2,028,624.12
NATIXIS NY BRANCH	63873KY68	5.267%	A-1	P-1	11/06/2023	1,030,000.00	1,024,042.48
NATIXIS NY BRANCH	63873KZ18	5.496%	A-1	P-1	12/01/2023	1,580,000.00	1,564,746.68



## Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

**September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity <sup>(1)</sup> Date	Principal	Value <sup>(2)</sup>
<b>Financial Company Commercial Paper</b>							
NATIXIS NY BRANCH	63873JBG4	5.604%	A-1	P-1	02/16/2024	8,335,000.00	8,152,538.52
NATIXIS NY BRANCH	63873JBT6	5.690%	A-1	P-1	02/27/2024	10,000,000.00	9,763,220.00
NATIXIS NY BRANCH	63873JDC1	5.888%	A-1	P-1	04/12/2024	3,130,000.00	3,032,678.91
NESTLE CAPITAL CORP	64105HY71	5.212%	A-1+	P-1	11/07/2023	10,260,000.00	10,198,665.72
NORDEA BANK ABP	65558JB97	5.738%	A-1+	P-1	02/09/2024	5,600,000.00	5,485,071.20
PRICOA SHORT TERM FUNDING LLC	74154EDW5	5.378%	A-1+	P-1	04/30/2024	10,000,000.00	9,662,690.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050TF63	5.706%	A-1	P-1	06/06/2024	26,440,000.00	25,381,844.76
SUMITOMO MITSUI BANK NY	86562KEM2	5.691%	A-1	P-1	05/21/2024	20,000,000.00	19,281,500.00
SVENSKA HANDELSBANKEN AB	86960KYW6	5.598%	A-1+	P-1	11/30/2023	26,000,000.00	25,752,766.00
SVENSKA HANDELSBANKEN AB	86960JFE0	5.898%	A-1+	P-1	06/14/2024	1,044,000.00	1,000,924.56
SVENSKA HANDELSBANKEN AB	86960JFJ9	5.822%	A-1+	P-1	06/18/2024	2,115,000.00	2,026,656.45
SVENSKA HANDELSBANKEN AB	86960JJJ5	5.936%	A-1+	P-1	09/18/2024	10,600,000.00	10,003,760.60
SWEDBANK NY	87019SYW8	5.598%	A-1	P-1	11/30/2023	5,843,000.00	5,787,754.44
SWEDBANK NY	87019SZ49	5.636%	A-1	P-1	12/04/2023	13,610,000.00	13,472,852.03
SWEDBANK NY	87019RBP0	5.774%	A-1	P-1	02/23/2024	1,300,000.00	1,270,097.40
TORONTO DOMINION BANK	89119AD96	5.344%	A-1+	P-1	04/09/2024	10,000,000.00	9,702,350.00
TORONTO DOMINION BANK	89119AEQ7	5.712%	A-1+	P-1	05/24/2024	530,000.00	510,474.27
TORONTO DOMINION BANK	89119AF45	5.701%	A-1+	P-1	06/04/2024	8,560,000.00	8,229,763.76
TORONTO DOMINION BANK	89119AF60	5.779%	A-1+	P-1	06/06/2024	3,162,000.00	3,039,010.85
TORONTO DOMINION BANK	89119AGH5	5.880%	A-1+	P-1	07/17/2024	2,118,000.00	2,021,948.70
TORONTO DOMINION BANK	89119AJH2	5.947%	A-1+	P-1	09/17/2024	1,060,000.00	1,001,583.40
TOYOTA CREDIT PUERTO RICO	8923A1XP1	5.430%	A-1+	P-1	10/23/2023	8,228,000.00	8,197,564.63
TOYOTA CREDIT PUERTO RICO	8923A0BC6	5.782%	A-1+	P-1	02/12/2024	5,145,000.00	5,034,490.55
TOYOTA CREDIT PUERTO RICO	8923A0BG7	5.640%	A-1+	P-1	02/16/2024	12,694,000.00	12,413,119.86
TOYOTA CREDIT PUERTO RICO	8923A0EM1	5.905%	A-1+	P-1	05/21/2024	10,000,000.00	9,622,610.00
WESTPAC BANKING CORP	9612C1Y92	5.444%	A-1+	P-1	11/09/2023	2,095,000.00	2,081,981.67
WESTPAC BANKING CORP	9612C0EH8	5.518%	A-1+	P-1	05/17/2024	16,885,000.00	16,275,890.51
WESTPAC BANKING CORP	9612C0J67	5.919%	A-1+	P-1	09/06/2024	5,382,000.00	5,091,345.09
WESTPAC BANKING CORP	9612C0JB6	5.906%	A-1+	P-1	09/11/2024	10,584,000.00	10,004,081.47
WESTPAC SECURITIES NZ	96122HYL1	5.601%	A-1+	P-1	11/20/2023	1,027,000.00	1,018,758.33





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Schedule of Investments

For the Month Ending **September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date <sup>(1)</sup>	Principal	Value <sup>(2)</sup>
<b>Category of Investment Sub-Total</b>						<b>605,704,000.00</b>	<b>588,075,937.63</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06052T2V1	5.510%	A-1	P-1	02/16/2024	8,000,000.00	7,984,905.44
BANK OF AMERICA NA	06051WCR3	5.930%	A-1	P-1	05/20/2024	4,280,000.00	4,277,737.76
BANK OF AMERICA NA	06051WAG9	5.920%	A-1	P-1	08/09/2024	3,000,000.00	2,997,050.10
BANK OF AMERICA NA	06051WBD5	5.990%	A-1	P-1	08/14/2024	10,000,000.00	9,996,298.90
BANK OF AMERICA NA	06051WCQ5	5.980%	A-1	P-1	08/23/2024	3,000,000.00	2,998,834.80
BNP PARIBAS NY BRANCH	05586FWM5	5.650%	A-1	P-1	05/31/2024	13,000,000.00	12,962,690.52
CITIBANK NA	17330QDV6	5.890%	A-1	P-1	06/20/2024	8,000,000.00	7,989,459.92
COOPERATIEVE RABOBANK U.A.	21684XF35	5.500%	A-1	P-1	05/21/2024	20,000,000.00	19,925,108.60
DNB NOR BANK ASA NY	23344NZ41	5.630%	A-1+	P-1	12/14/2023	1,500,000.00	1,499,673.36
MIZUHO BANK LTD/NY	60710RHM0	5.420%	A-1	P-1	01/29/2024	9,855,000.00	9,833,693.49
MUFG BANK LTD/NY	55380UHR1	5.460%	A-1	P-1	04/16/2024	1,140,000.00	1,135,906.36
NORDEA BANK ABP NEW YORK	65558UX56	5.570%	A-1+	P-1	11/13/2023	5,572,000.00	5,571,815.01
SWEDBANK NY	87019WLY9	5.380%	A-1	P-1	05/20/2024	10,000,000.00	9,955,246.00
SWEDBANK NY	87019WQR9	5.900%	A-1	P-1	06/20/2024	1,998,000.00	1,996,748.73
WESTPAC BANKING CORP NY	96130AUE6	5.818%	A-1+	P-1	07/01/2024	3,989,000.00	3,983,957.27
<b>Category of Investment Sub-Total</b>						<b>103,334,000.00</b>	<b>103,109,126.26</b>
<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821UX23	5.384%	A-1	P-1	10/02/2023	3,171,000.00	3,169,557.20
ATLANTIC ASSET SEC LLC	04821UY30	5.387%	A-1	P-1	11/03/2023	1,305,000.00	1,298,002.59
ATLANTIC ASSET SEC LLC	04821UYD8	5.612%	A-1	P-1	11/13/2023	12,000,000.00	11,916,996.00
ATLANTIC ASSET SEC LLC	04821TA96	5.725%	A-1	P-1	01/09/2024	3,083,000.00	3,033,718.25
BARCLAYS BANK PLC	06744HND8	5.606%	A-1+	P-1	11/10/2023	3,045,000.00	3,025,399.34
BARTON CAPITAL CORP	06945MYT7	5.580%	A-1	P-1	11/27/2023	1,400,000.00	1,387,121.40
CHARIOT FUNDING LLC	15963UZ41	5.636%	A-1	P-1	12/04/2023	19,000,000.00	18,805,269.00
CHARIOT FUNDING LLC	15963UZL3	5.652%	A-1	P-1	12/20/2023	1,028,000.00	1,014,839.54
LIBERTY STREET FUNDING LLC	53127UY61	5.393%	A-1	P-1	11/06/2023	1,027,000.00	1,020,977.67
LIBERTY STREET FUNDING LLC	53127UY87	5.392%	A-1	P-1	11/08/2023	8,000,000.00	7,950,568.00





## Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

**September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity <sup>(1)</sup> Date	Principal	Value <sup>(2)</sup>
<b>Asset Backed Commercial Paper</b>							
LIBERTY STREET FUNDING LLC	53127UYL8	5.518%	A-1	P-1	11/20/2023	5,138,000.00	5,096,469.55
LMA AMERICAS LLC	53944RXG8	5.553%	A-1	P-1	10/16/2023	2,038,000.00	2,032,699.16
LMA AMERICAS LLC	53944QA59	5.646%	A-1	P-1	01/05/2024	510,000.00	502,167.93
MANHATTAN ASSET FUNDING CO	56274MXB3	5.394%	A-1	P-1	10/11/2023	2,570,000.00	2,565,276.34
MANHATTAN ASSET FUNDING CO	56274MXC1	5.389%	A-1	P-1	10/12/2023	2,084,000.00	2,079,848.67
MANHATTAN ASSET FUNDING CO	56274MY89	5.392%	A-1	P-1	11/08/2023	5,300,000.00	5,267,304.30
MANHATTAN ASSET FUNDING CO	56274LAA2	5.730%	A-1	P-1	01/10/2024	1,028,000.00	1,011,421.44
MANHATTAN ASSET FUNDING CO	56274LAV6	5.746%	A-1	P-1	01/29/2024	3,089,000.00	3,029,731.36
RIDGEFIELD FUNDNG CO LLC	76582JCM4	5.806%	A-1	P-1	03/21/2024	10,293,000.00	10,005,897.35
THUNDER BAY FUNDING LLC	88602TAC7	5.351%	A-1+	P-1	01/12/2024	10,000,000.00	9,834,980.00
<b>Category of Investment Sub-Total</b>						<b>95,109,000.00</b>	<b>94,048,245.09</b>
<b>Portfolio Totals</b>						<b>872,460,000.00</b>	<b>851,339,990.80</b>



**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
ABN AMRO BANK	5,467,476.00	0.64%
ANZ BANKING GROUP LTD	39,332,528.55	4.62%
ATLANTIC ASSET SEC LLC	19,418,274.03	2.28%
BANK OF AMERICA CO	32,862,022.20	3.86%
BANK OF MONTREAL	20,357,111.32	2.39%
BANK OF NOVA SCOTIA	3,547,081.79	0.42%
BARCLAYS PLC	3,025,399.34	0.36%
BARTON CAPITAL SA	1,387,121.40	0.16%
BNP PARIBAS	12,962,690.52	1.52%
CANADIAN IMPERIAL BANK OF COMMERCE	9,665,210.00	1.14%
CHARIOT FUNDING LLC	19,820,108.54	2.33%
CITIGROUP INC	17,974,946.12	2.11%
COCA-COLA COMPANY	15,441,435.00	1.81%
COMMONWEALTH BANK OF AUSTRALIA	35,677,672.49	4.19%
CONFEDERATION NATIONALE DU CRE	21,396,221.10	2.51%
CREDIT AGRICOLE SA	2,001,205.93	0.24%
DNB ASA	39,163,589.58	4.60%
FEDERAL FARM CREDIT BANKS	872,891.86	0.10%
FEDERAL HOME LOAN BANKS	47,736,327.67	5.61%
FREDDIE MAC	2,056,027.28	0.24%
ING GROEP NV	42,287,073.58	4.97%
JP MORGAN CHASE & CO	10,122,582.47	1.19%
LIBERTY STREET FUNDING LLC	14,068,015.22	1.65%
LMA AMERICAS LLC	2,534,867.09	0.30%
MACQUARIE GROUP LTD	2,512,588.42	0.30%
MANHATTAN ASSET FUNDING CO LLC	13,953,582.11	1.64%
METLIFE INC	22,553,017.79	2.65%
MITSUBISHI UFJ FINANCIAL GROUP INC	17,666,705.69	2.08%
MIZUHO FINANCIAL GROUP INC.	30,061,398.61	3.53%
NATIONAL AUSTRALIA BANK LTD	2,064,624.00	0.24%
NATIONAL BANK OF CANADA	34,969,659.25	4.11%
NATIXIS NY BRANCH	23,537,226.59	2.76%
NESTLE SA	10,198,665.72	1.20%
NORDEA BANK ABP	11,056,886.21	1.30%
PRUDENTIAL FINANCIAL INC	9,662,690.00	1.13%
RABOBANK NEDERLAND	19,925,108.60	2.34%
RIDGEFIELD FUNDNG CO LLC	10,005,897.35	1.18%
SKANDINAVISKA ENSKILDA BANKEN AB	25,381,844.76	2.98%
SUMITOMO MITSUI FINANCIAL GROUP INC	19,281,500.00	2.26%
SVENSKA HANDELSBANKEN AB	38,784,107.61	4.56%
SWEDBANK AB	32,482,698.60	3.82%
THUNDER BAY FUNDING LLC	9,834,980.00	1.16%
TORONTO-DOMINION BANK	24,505,130.98	2.88%
TOYOTA MOTOR CORP	35,267,785.04	4.14%
WESTPAC BANKING CORP	38,456,014.33	4.52%
<b>851,339,990.80</b>	<b>100.00%</b>	



## Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

**September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity <sup>(1)</sup> Date	Principal	Value <sup>(2)</sup>
<b>U.S. Treasury Debt</b>							
UNITED STATES TREASURY	912796ZN2	5.405%	A-1+	P-1	12/28/2023	4,050,000.00	3,997,881.77
<b>Category of Investment Sub-Total</b>						<b>4,050,000.00</b>	<b>3,997,881.77</b>
<b>U.S. Government Agency Debt</b>							
FEDERAL HOME LOAN BANKS	313384MU0	4.711%	A-1+	P-1	10/10/2023	2,609,000.00	2,604,710.18
FEDERAL HOME LOAN BANKS	313384MX4	4.820%	A-1+	P-1	10/13/2023	3,026,000.00	3,019,670.43
FEDERAL HOME LOAN BANKS	313384NQ8	4.715%	A-1+	P-1	10/30/2023	1,255,000.00	1,249,099.40
FEDERAL HOME LOAN BANKS	313384NU9	4.846%	A-1+	P-1	11/03/2023	2,090,000.00	2,078,964.15
FEDERAL HOME LOAN BANKS	313384PF0	4.837%	A-1+	P-1	11/14/2023	1,040,000.00	1,032,794.53
FEDERAL HOME LOAN BANKS	313384PG8	4.759%	A-1+	P-1	11/15/2023	6,000,000.00	5,957,229.96
FEDERAL HOME LOAN BANKS	313384PR4	4.862%	A-1+	P-1	11/24/2023	12,755,000.00	12,647,579.81
FEDERAL HOME LOAN BANKS	313384QK8	4.842%	A-1+	P-1	12/12/2023	26,845,000.00	26,545,434.77
FEDERAL HOME LOAN BANKS	313384QN2	5.046%	A-1+	P-1	12/15/2023	2,300,000.00	2,273,305.69
FEDERAL HOME LOAN BANKS	313384QZ5	4.841%	A-1+	P-1	12/26/2023	5,245,000.00	5,175,544.19
FEDERAL HOME LOAN BANKS	313384RC5	4.796%	A-1+	P-1	12/29/2023	2,257,000.00	2,225,385.91
<b>Category of Investment Sub-Total</b>						<b>65,422,000.00</b>	<b>64,809,719.02</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084CY63	5.553%	A-1	P-1	11/06/2023	4,200,000.00	4,175,392.20
BNP PARIBAS NY BRANCH	09659CXJ2	5.435%	A-1	P-1	10/18/2023	15,900,000.00	15,854,382.90
DNB BANK ASA	2332K1XA3	5.130%	A-1+	P-1	10/10/2023	10,385,000.00	10,367,895.91
GOLDMAN SACHS INTERNATIONAL	38150UZU8	5.610%	A-1	P-1	12/28/2023	4,190,000.00	4,131,486.65
METLIFE SHORT TERM FUNDING	59157UXP0	5.073%	A-1+	P-1	10/23/2023	6,700,000.00	6,675,819.70
METLIFE SHORT TERM FUNDING	59157UZM5	5.435%	A-1+	P-1	12/21/2023	13,500,000.00	13,328,793.00
MIZUHO BANK LTD/SG	60689QYE8	5.587%	A-1	P-1	11/14/2023	13,000,000.00	12,907,921.00
MUFG BANK LTD/NY	62479MX24	5.291%	A-1	P-1	10/02/2023	2,600,000.00	2,598,806.60
MUFG BANK LTD/NY	62479MXP3	5.412%	A-1	P-1	10/23/2023	1,025,000.00	1,021,223.90
NATIONAL BANK OF CANADA	63307MYE3	5.582%	A-1	P-1	11/14/2023	13,000,000.00	12,909,364.00
NATIXIS NY BRANCH	63873KYE1	5.623%	A-1	P-1	11/14/2023	10,000,000.00	9,929,830.00



## Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

**September 30, 2023**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity <sup>(1)</sup> Date	Principal	Value <sup>(2)</sup>
<b>Financial Company Commercial Paper</b>							
NATIXIS NY BRANCH	63873KZV2	5.345%	A-1	P-1	12/29/2023	2,910,000.00	2,869,120.32
ROYAL BANK OF CANADA NY	78015DYE4	5.466%	A-1+	P-1	11/14/2023	5,000,000.00	4,964,570.00
TORONTO DOMINION BANK	89119BYQ3	5.199%	A-1+	P-1	11/24/2023	6,000,000.00	5,949,612.00
TORONTO DOMINION BANK	89119BZT6	5.440%	A-1+	P-1	12/27/2023	10,000,000.00	9,865,890.00
TOYOTA CREDIT PUERTO RICO	8923A1YE5	5.423%	A-1+	P-1	11/14/2023	10,000,000.00	9,928,730.00
WESTPAC BANKING CORP	9612C1XA0	5.173%	A-1+	P-1	10/10/2023	9,500,000.00	9,484,258.50
<b>Category of Investment Sub-Total</b>						<b>137,910,000.00</b>	<b>136,963,096.68</b>
<b>Certificate of Deposit</b>							
MUFG BANK LTD/NY	55380UF44	5.300%	A-1	P-1	12/12/2023	8,000,000.00	7,990,976.96
TORONTO DOMINION BANK NY	89115BGT1	5.550%	A-1+	P-1	10/20/2023	1,000,000.00	999,887.92
TORONTO DOMINION BANK NY	89115BEK2	5.640%	A-1+	P-1	11/09/2023	1,000,000.00	999,807.78
<b>Category of Investment Sub-Total</b>						<b>10,000,000.00</b>	<b>9,990,672.66</b>
<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821UYD8	5.612%	A-1	P-1	11/13/2023	13,000,000.00	12,910,079.00
COLLAT COMM PAPER FLEX CO	19423KX25	5.370%	A-1	P-1	10/02/2023	1,567,000.00	1,566,296.42
LIBERTY STREET FUNDING LLC	53127UY12	5.446%	A-1	P-1	11/01/2023	20,550,000.00	20,445,606.00
<b>Category of Investment Sub-Total</b>						<b>35,117,000.00</b>	<b>34,921,981.42</b>
<b>Portfolio Totals</b>						<b>252,499,000.00</b>	<b>250,683,351.55</b>

**Issuer Summary**

<b>Issuer</b>	<b>Market Value of Holdings</b>	<b>Percent</b>
ABN AMRO BANK	4,175,392.20	1.67%
ATLANTIC ASSET SEC LLC	12,910,079.00	5.15%
BNP PARIBAS	15,854,382.90	6.32%
COLLAT COMM PAPER FLEX CO	1,566,296.42	0.62%
DNB ASA	10,367,895.91	4.14%
FEDERAL HOME LOAN BANKS	64,809,719.02	25.85%
GOLDMAN SACHS GROUP INC	4,131,486.65	1.65%
LIBERTY STREET FUNDING LLC	20,445,606.00	8.16%
METLIFE INC	20,004,612.70	7.98%
MITSUBISHI UFJ FINANCIAL GROUP INC	11,611,007.46	4.63%
MIZUHO FINANCIAL GROUP INC.	12,907,921.00	5.15%
NATIONAL BANK OF CANADA	12,909,364.00	5.15%
NATIXIS NY BRANCH	12,798,950.32	5.11%
ROYAL BANK OF CANADA	4,964,570.00	1.98%
TORONTO-DOMINION BANK	17,815,197.70	7.11%
TOYOTA MOTOR CORP	9,928,730.00	3.96%
UNITED STATES TREASURY	3,997,881.77	1.59%
WESTPAC BANKING CORP	9,484,258.50	3.78%
	<b>250,683,351.55</b>	<b>100.00%</b>

1. The ultimate legal maturity date on which, in accordance with the terms of the security, and without reference to the maturity shortening provisions of GASB 79, the principal amount must unconditionally be paid.
2. For the Liquid portfolio, the value is in accordance with GASB 79. Unless otherwise noted, the fund utilizes the amortized cost method to value portfolio securities. For the Term portfolios, the fair value is in accordance with GASB 72.
3. Adjustable rate instrument. Rate shown is that which is in effect as of reporting date.

## Disclosures

*The current seven-day yield, also referred to as the current annualized yield, represents the net change, exclusive of capital changes and income other than investment income, in the value of a hypothetical account with a balance of one share (normally \$1.00 per share) over a seven-day base period expressed as a percentage of the value of one share at the beginning of the seven-day period. This resulting net change in account value is then annualized by multiplying it by 365 and dividing the result by 7. Past performance is not indicative of future results and yields may vary. The yields shown above may reflect fee waivers by the Pool's current or prior service providers. When such waivers occur, they reduce the total operating expenses of the Pool, and the Pool's yield would have been lower if there were no such waivers.*

*The monthly distribution yield represents the net change in the value of one share (normally \$1.00 per share) resulting from all dividends declared during a month by the CSIP Liquid Portfolio expressed as a percentage of the value of one share at the beginning of the month. This resulting net change is then annualized by multiplying it by 365 and dividing it by the number of calendar days in the month.*

*For the CSIP Liquid Portfolio, the expense ratio represents the total expenses for the last month of the reporting period divided by the average daily net assets for the month. The expense ratio shown may reflect fee waivers by the Pool's service providers. When such waivers occur, they reduce the total operating expenses of the Pool, and the Pool's yield would have been lower if there were no such waivers. For the CSIP Term Portfolio, the expense ratio reflects the operating expenses incurred during quarter divided by the average quarterly net position in each term series. The resulting calculation is then annualized.*

*The maturity date used to calculate weighted-average maturity (WAM) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features and interest rate adjustments.*

*The maturity date used to calculate weighted-average life (WAL) under GASB 79. This takes into account the maturity shortening provisions of GASB 79 regarding demand features without reference to interest rate adjustments.*



## Disclosures

*The CSIP term portfolio rates reflect the combined rates for the all series in the term portfolio. CSIP Term Portfolio rates are market rates, subject to change and the rates shown are net of applicable advisory fees and other expenses. They are quoted on an actual day basis, interest is simple and payable at maturity. Actual rates, availability, and minimum investment amounts may vary at the time of purchase and are subject to change. Once you place an investment, the rate is fixed for the full term of your investment and there may be a penalty for early redemption. The minimum investment for CSIP Term is \$500,000. A description of the CSIP Term Portfolio is contained in the CSIP Information Statement. The Information Statement contains important information and should be read carefully before investing. Past performance is not indicative of future results.*

*Standard & Poor's fund ratings are based on analysis of credit quality, market price exposure, and management. According to Standard and Poor's rating criteria, the AAAM rating signifies excellent safety of investment principal and a superior capacity to maintain a \$1.00 per share net asset value. However, it should be understood that the rating is not a "market" rating nor a recommendation to buy, hold or sell the securities. For a full description of rating methodology, visit Standard & Poor's [http://www.standardandpoors.com/en\\_US/web/guest/home](http://www.standardandpoors.com/en_US/web/guest/home).*

*The Liquid Portfolio is also rated AAAMmf by Fitch Ratings ("Fitch"). The rating reflects Fitch's review of the pool's investment and credit guidelines, credit quality, diversification and liquidity profile, as well as the capabilities of PFMAM to manage the assets of the pool. The AAAMmf rating assigned to the Portfolio indicates an extremely strong capacity to achieve the investment objectives of preserving principal and providing liquidity through limiting credit, market, and liquidity risk. For a full description of rating methodology, visit Fitch's website at <https://www.fitchratings.com/research/fund-asset-managers/money-market-fund-rating-criteria-23-04-2020>.*

*The AA Af rating reflects Fitch Ratings' review of the Term program's investment and credit guidelines, the portfolio's credit quality and diversification, as well as the capabilities of PFM Asset Management LLC as investment adviser. It indicates the highest underlying credit quality (or lowest vulnerability to default). However, it should be understood that this rating is not a "market" rating nor a recommendation to buy, hold or sell the securities. For a full description on rating methodology visit [www.fitchratings.com](http://www.fitchratings.com).*

## Disclosures

*This information is for institutional investor use only, not for further distribution to retail investors, and does not represent an offer to sell or a solicitation of an offer to buy or sell any fund or other security. Investors should consider the investment objectives, risks, charges and expenses before investing in any of the Colorado Statewide Investment Pool (“CSIP”) portfolios. This and other information about the CSIP’s portfolios is available in the current Information Statement, which should be read carefully before investing. A copy of the Information Statement may be obtained by calling 1-855-274-7468 or is available on the CSIP’s website at [www.csipinvest.com](http://www.csipinvest.com). While the CSIP Liquid Portfolio seeks to maintain a stable net asset value of \$1.00 per share and the CSIP Term Portfolio seeks to achieve a net asset value of \$1.00 per share at the stated maturity, it is possible to lose money investing in the CSIP. An investment in the CSIP is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. Shares of the CSIP’s portfolios are distributed by **PFM Fund Distributors, Inc.**, member Financial Industry Regulatory Authority (FINRA) ([www.finra.org](http://www.finra.org)) and Securities Investor Protection Corporation (SIPC) ([www.sipc.org](http://www.sipc.org)). PFM Fund Distributors, Inc. is an affiliate of PFM Asset Management LLC.*