



Colorado Statewide Investment Pool

Participant Report as of September 30, 2024

Investment Adviser and Administrator

PFM Asset Management LLC

950 17th Street

Mail Code: DN-CO-T8

Denver, CO 80202



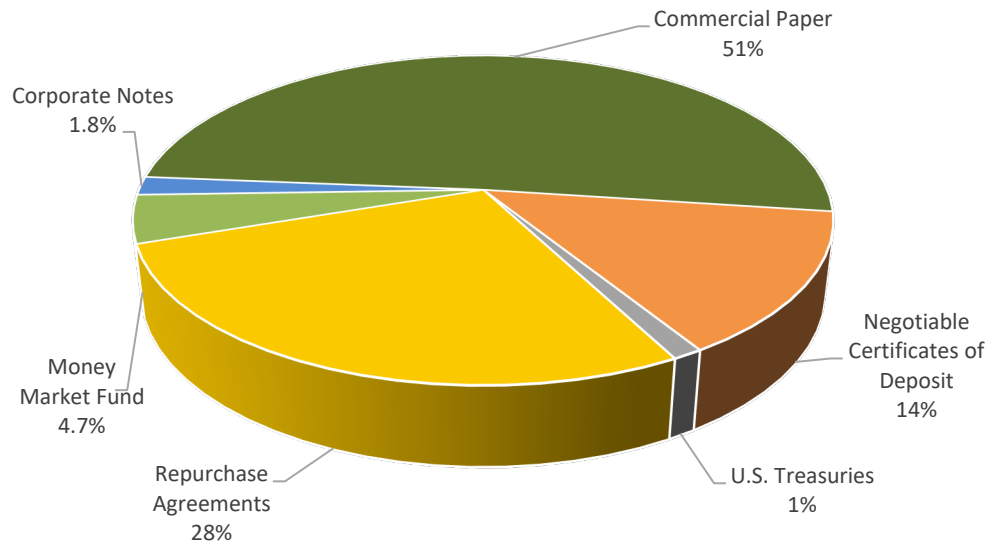
CSIP Liquid Portfolio

Total Fund Net Assets	\$2,311,760,307
Current 7-Day Yield	5.02%
Monthly Distribution Yield	5.24%
Expense Ratio	0.16%
Weighted Average Maturity	38 days
Weighted Average Life	75 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmmf

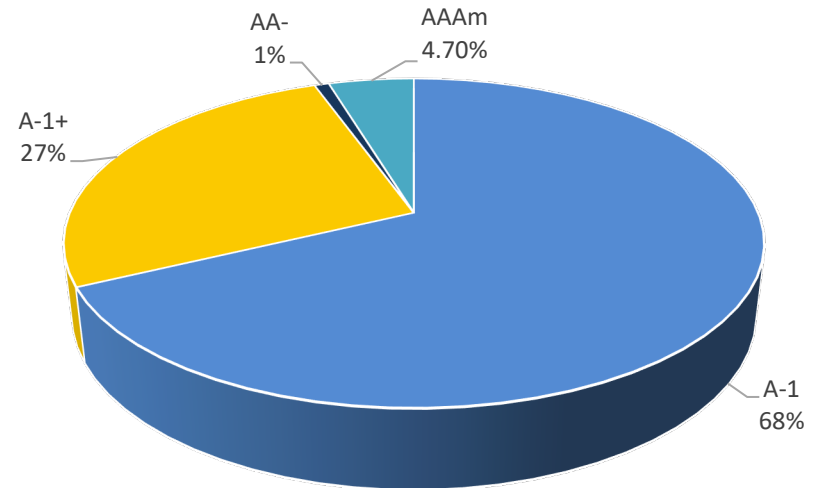
CSIP Term Portfolio

	<u>Series Dec 2024</u>	<u>Series Dec 2025</u>
Total Series Net Assets	\$420,601,116	\$433,623,633
90 Day Net Yield	4.69%	4.69%
180 Day Net Yield	4.44%	4.44%
270 Day Net Yield	4.20%	4.20%
365 Day Net Yield	4.02%	4.02%
Expense Ratio	0.13%	0.13%
Weighted Average Maturity	54 days	173 days
Weighted Average Life	54 days	173 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, 2024
(unaudited)

Assets

Investments at Amortized Cost	\$	2,304,533,584.56
Cash and Cash Equivalents		188,657.83
Interest Receivable		7,374,617.69
Prepaid Expenses		12,829.38

Total Assets **2,312,109,689.46**

Liabilities

Management Fees Payable, Net		281,184.36
Audit Fees Payable		25,114.13
Cash Management Fees Payable		20,472.78
Custody Fees Payable		9,009.63
Other Operating Expenses Payable		13,601.58

Total Liabilities **349,382.48**

Net Position **\$ 2,311,760,306.98**

Net Asset Value per Share **\$ 1.00**



CSIP Liquid Portfolio
Statement of Changes in Net Position
For the Quarter Ended September 30, 2024
(unaudited)

Income		
Investment Income	\$	32,704,213.52
Expenses		
Management Fees		991,789.32
Audit Fees		8,500.80
Cash Management Fees		3,623.97
Custody Fees		26,433.86
Other Operating Expenses		10,094.35
Total Expenses		1,040,442.30
<i>Less: Management Fee Waivers</i>		<i>(86,357.96)</i>
Net Operating Expenses		954,084.34
Net Investment Income		31,750,129.18
Net Realized Gain on Investment Securities Sold		11,436.11
Net Increase from Investment Operations		31,761,565.29
Capital Shares Issued		1,311,031,383.45
Capital Shares Redeemed		(1,665,878,330.24)
Change in Net Position		(323,085,381.50)
Net Position -- June 30, 2024		2,634,845,688.48
Net Position -- September 30, 2024	\$	2,311,760,306.98



Statement of Net Position
September 30, 2024
(unaudited)

	TERM SERIES DEC 2024	TERM SERIES DEC 2025
Assets		
Investments at Amortized Cost	\$ 418,797,495.04	\$ 431,221,160.56
Cash	91,531.13	283,156.63
Accrued Interest	1,958,209.95	2,258,270.55
Prepaid Expenses	1,678.45	-
Total Assets	420,848,914.57	433,762,587.74
Liabilities		
Management Fees Payable	229,223.72	110,277.29
Program Expenses Payable	18,574.59	28,677.50
Total Liabilities	247,798.31	138,954.79
Net Position	\$ 420,601,116.26	\$ 433,623,632.95
Net Asset Value per Share	\$ 0.992	\$ 0.977



Statement of Changes in Net Position
 For the Quarter Ended September 30, 2024
 (unaudited)

	TERM SERIES DEC 2024	TERM SERIES DEC 2025
Income		
Investment Income	\$ 7,021,331.63	\$ 4,579,861.78
Expenses:		
Management Fees	154,808.68	102,684.95
Program Expenses	10,292.56	13,047.73
Operating Expenses	165,101.24	115,732.68
Net Investment Income	6,856,230.39	4,464,129.10
Net Realized Gain (Loss) on Investment Securities Sold	1.73	-
Net Increase (Decrease) from Investment Operations	6,856,232.12	4,464,129.10
Capital Shares Issued	42,493,755.37	225,415,869.73
Capital Shares Redeemed	(212,480,136.02)	(7,802,171.19)
Change in Net Position	(163,130,148.53)	222,077,827.64
Net Position -- June 30, 2024	583,731,264.79	211,545,805.31
Net Position -- September 30, 2024	\$ 420,601,116.26	\$ 433,623,632.95
Average Quarterly Net Position	\$ 510,933,375.24	\$ 343,536,497.66
Quarterly Expense Ratio	0.129%	0.134%

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
U.S. Treasury Repurchase Agreement							
BNP PARIBAS/NY	RPEO0WJW9	5.330%	A-1	P-1	10/01/2024	53,000,000.00	53,000,000.00
BNP PARIBAS/NY	RPEG40325	5.220%	A-1	P-1	10/15/2024	23,000,000.00	23,000,000.00
BOFA SECURITIES INC	RPEI3OH25	5.330%	A-1	NR	10/01/2024	31,000,000.00	31,000,000.00
BOFA SECURITIES INC	RPEG3RBR3	5.330%	A-1	NR	10/11/2024	30,000,000.00	30,000,000.00
CREDIT AGRICOLE CIB/US	RPEI49LG1	4.840%	A-1	P-1	11/08/2024	40,000,000.00	40,000,000.00
FIXED INCOME CLEARING CO	RPEI4A881	4.850%	A-1+	P-1	10/01/2024	150,000,000.00	150,000,000.00
Category of Investment Sub-Total						327,000,000.00	327,000,000.00
U.S. Government Agency Repurchase Agreement							
BOFA SECURITIES INC	RPEO1GG55	5.100%	A-1	NR	11/12/2024	20,000,000.00	20,000,000.00
CREDIT AGRICOLE CIB/US	RPEI4A931	4.860%	A-1	P-1	10/01/2024	203,700,000.00	203,700,000.00
GOLDMAN SACHS & CO	RPEI490P4	4.840%	A-1	NR	10/01/2024	83,000,000.00	83,000,000.00
Category of Investment Sub-Total						306,700,000.00	306,700,000.00
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANK DISCOUNT NOTES	313384N70	4.976%	A-1+	P-1	11/08/2024	28,000,000.00	27,853,995.55
Category of Investment Sub-Total						28,000,000.00	27,853,995.55
Other Instrument - Corporate Note							
NATIONAL AUSTRALIA BANK LTD	6325C0EA5	5.705% ⁽³⁾	AA-	Aa2	01/12/2025	6,500,000.00	6,500,577.32
TORONTO-DOMINION HOLDINGS (USA) INC	89115GH77	5.549%	A-1+	Aa2	08/29/2025	12,000,000.00	12,000,000.00
WESTPAC BANKING CORP/NY	961214EV1	5.628% ⁽³⁾	AA-	Aa2	11/18/2024	3,000,000.00	3,000,120.78
WESTPAC BANKING CORP/NY	961214EH2	5.544%	AA-	Aa2	02/19/2025	9,025,000.00	8,917,713.90
Category of Investment Sub-Total						30,525,000.00	30,418,412.00
Non-Financial Company Commercial Paper							
CISCO SYSTEMS INC	17277ANQ6	5.370%	A-1+	P-1	01/24/2025	13,000,000.00	12,783,225.00
CISCO SYSTEMS INC	17277ANX1	5.322%	A-1+	P-1	01/31/2025	11,980,000.00	11,769,697.76

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Category of Investment Sub-Total						24,980,000.00	24,552,922.76
Investment Company							
BLACKROCK LIQUIDITY FEDFUND CLASS INST	09248U700	4.833%	AAAm	Aaa	10/07/2024	50,000,000.00	50,000,000.00
DWS GOVERNMENT MONEY MARKET SE	25160K207	4.869%	AAAm	Aaa	10/07/2024	38,000,000.00	38,000,000.00
GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	38141W273	4.832%	AAAm	Aaa	10/07/2024	21,000,000.00	21,000,000.00
Category of Investment Sub-Total						109,000,000.00	109,000,000.00
Financial Company Commercial Paper							
AUSTRALIA & NEW ZEALAND BANKING GRP NY	05253AN63	5.471%	A-1+	P-1	01/06/2025	7,000,000.00	6,899,847.50
AUSTRALIA & NEW ZEALAND BANKING GRP NY	05253AP53	5.420%	A-1+	P-1	02/05/2025	15,000,000.00	14,722,187.50
BANK OF MONTREAL	06373LBU2	5.557% ⁽³⁾	A-1	P-1	11/04/2024	15,000,000.00	14,999,617.78
BANK OF MONTREAL	06373LBK4	5.546% ⁽³⁾	A-1	P-1	11/05/2024	5,000,000.00	5,001,427.36
BANK OF MONTREAL	06369LQU2	5.399%	A-1	P-1	03/28/2025	15,000,000.00	14,615,075.00
BANK OF MONTREAL	06369LRW7	5.600%	A-1	P-1	04/30/2025	14,000,000.00	13,565,105.56
BANK OF MONTREAL	06369LT54	5.501%	A-1	P-1	06/05/2025	8,000,000.00	7,714,028.89
BARCLAYS CAPITAL INC	06743UML3	5.489%	A-1	NR	12/20/2024	12,000,000.00	11,857,600.00
BARCLAYS CAPITAL INC	06743UPS5	5.124%	A-1	NR	02/26/2025	19,000,000.00	18,610,225.56
BNP PARIBAS	09660YNE3	5.570% ⁽³⁾	A-1	P-1	11/08/2024	10,000,000.00	10,000,000.00
BOFA SECURITIES INC	06054CEC5	5.560% ⁽³⁾	A-1	NR	11/27/2024	10,000,000.00	10,000,000.00
BOFA SECURITIES INC	06054CFK6	5.580% ⁽³⁾	A-1	NR	01/07/2025	20,000,000.00	20,000,000.00
BOFA SECURITIES INC	06054CGP4	5.640% ⁽³⁾	A-1	NR	06/02/2025	15,000,000.00	15,000,000.00
BOFA SECURITIES INC	06054NTC5	5.419%	A-1	NR	06/12/2025	10,000,000.00	9,637,344.44
BOFA SECURITIES INC.	06054NPM7	5.561%	A-1	NR	02/21/2025	12,000,000.00	11,745,460.00
BPCE SA	05571EDQ7	5.589% ⁽³⁾	A-1	P-1	03/03/2025	5,000,000.00	5,000,000.00
CA IMPERIAL BK OF COMM	13608CQB1	5.549% ⁽³⁾	A-1	P-1	11/29/2024	8,000,000.00	8,000,000.00
CITIGROUP GLOBAL MARKETS	17327AQB6	5.422%	A-1	P-1	03/11/2025	10,000,000.00	9,766,997.22
COMMONWEALTH BK AUSTRALI	20272A5R3	5.550% ⁽³⁾	A-1+	P-1	01/02/2025	14,000,000.00	13,998,895.63
CREDIT AGRICOLE CIB NY	22533TLL8	5.377%	A-1	P-1	11/20/2024	10,000,000.00	9,928,194.44
CREDIT INDUSTRIEL ET COMMERCIAL/NY	22536LL81	5.263%	A-1	P-1	11/08/2024	8,000,000.00	7,957,186.67
HSBC BANK PLC	40433FUK3	5.550% ⁽³⁾	A-1	P-1	10/17/2024	21,000,000.00	21,000,000.00

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
HSBC BANK PLC	40433FUM9	5.580% ⁽³⁾	A-1	P-1	11/04/2024	22,000,000.00	22,000,000.00
ING (US) FUNDING LLC	44988KLF4	5.550% ⁽³⁾	A-1	P-1	11/18/2024	12,000,000.00	12,000,000.00
ING (US) FUNDING LLC	44988GEH7	5.450% ⁽³⁾	A-1	P-1	11/25/2024	25,000,000.00	25,000,000.00
ING (US) FUNDING LLC	44988KLG2	5.600% ⁽³⁾	A-1	P-1	04/29/2025	10,000,000.00	10,000,000.00
MACQUARIE BANK LIMITED	55607NWP1	5.070% ⁽³⁾	A-1	P-1	02/21/2025	10,000,000.00	10,000,374.71
MACQUARIE BANK LIMITED	55607NWD8	5.610% ⁽³⁾	A-1	P-1	03/21/2025	12,000,000.00	12,000,000.00
METLIFE SHORT TERM FUND	59157VBR8	5.510% ⁽³⁾	A-1+	P-1	11/13/2024	25,000,000.00	25,000,000.00
METLIFE SHORT TERM FUND	59157VBN7	5.520% ⁽³⁾	A-1+	P-1	11/15/2024	18,000,000.00	18,000,000.00
MUFG BANK LTD/NY	62479LLF0	5.388%	A-1	P-1	11/15/2024	18,000,000.00	17,883,450.00
MUFG BANK LTD/NY	62479LQ73	5.474%	A-1	P-1	03/07/2025	9,000,000.00	8,793,545.00
NATIONAL AUSTRALI BANK L	63254GB38	5.568% ⁽³⁾	A-1+	P-1	10/18/2024	10,000,000.00	10,000,008.43
NATIONAL AUSTRALI BANK L	63254GE43	5.550% ⁽³⁾	A-1+	P-1	11/05/2024	10,000,000.00	10,000,000.00
NATIONAL BANK OF CANADA	63307LL66	5.748%	A-1	P-1	11/06/2024	5,685,000.00	5,653,618.80
NATIONAL BANK OF CANADA	63307LPS4	5.320%	A-1	P-1	02/26/2025	8,000,000.00	7,833,911.11
NATIONAL BANK OF CANADA	63307LRW3	5.520%	A-1	P-1	04/30/2025	11,000,000.00	10,662,810.28
NATIXIS NY BRANCH	63873LEQ4	5.620% ⁽³⁾	A-1	P-1	12/20/2024	10,000,000.00	10,000,000.00
NATIXIS NY BRANCH	63873LEW1	5.560% ⁽³⁾	A-1	P-1	03/20/2025	10,000,000.00	10,000,000.00
NATIXIS SA/NEW YORK NY	63873JNX4	5.442%	A-1	P-1	01/31/2025	15,000,000.00	14,731,600.00
NATIXIS SA/NEW YORK NY	63873JQE3	5.443%	A-1	P-1	03/14/2025	10,000,000.00	9,761,744.45
NORDEA BANK ABP	65557RFH8	5.556% ⁽³⁾	A-1+	P-1	03/21/2025	5,000,000.00	5,000,000.00
PROCTER & GAMBLE CO	74271TR13	5.013%	A-1+	P-1	04/01/2025	5,000,000.00	4,877,402.78
SKANDINAVISKA ENSKILDA BANKEN AB/NY	83050WLA0	5.563% ⁽³⁾	A-1	P-1	12/16/2024	10,000,000.00	10,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB/NY	83050WJS4	5.611% ⁽³⁾	A-1	P-1	02/21/2025	15,000,000.00	14,998,700.74
SVENSKA HANDELSBANKEN AB	86960LJP6	5.530% ⁽³⁾	A-1+	P-1	01/03/2025	20,000,000.00	20,000,479.95
SVENSKA HANDELSBANKEN AB	86960LJG6	5.570% ⁽³⁾	A-1+	P-1	02/14/2025	18,000,000.00	18,000,607.28
SWEDBANK	87020YAY4	5.540% ⁽³⁾	A-1	P-1	11/04/2024	15,000,000.00	15,000,000.00
SWEDBANK	87020YBR8	5.530% ⁽³⁾	A-1	P-1	12/30/2024	25,000,000.00	25,000,000.00
SWEDBANK	87020YCT3	5.540% ⁽³⁾	A-1	P-1	03/17/2025	20,000,000.00	20,000,000.00
TORONTO DOMINION BANK	89120DZ93	5.509% ⁽³⁾	A-1+	P-1	11/14/2024	15,000,000.00	15,000,000.00
TORONTO DOMINION BANK	89120DZS1	5.525% ⁽³⁾	A-1+	P-1	03/07/2025	10,000,000.00	10,000,000.00

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
TOTALENERGIES CAPITAL SA	89152EMJ4	5.392%	A-1	P-1	12/18/2024	25,000,000.00	24,714,000.00
TOYOTA CRED PUERTO RICO	8923A0K10	5.373%	A-1+	P-1	10/01/2024	3,000,000.00	3,000,000.00
TOYOTA CRED PUERTO RICO	8923A0QU0	5.465%	A-1+	P-1	03/28/2025	11,000,000.00	10,714,458.33
TOYOTA CRED PUERTO RICO	8923A0S95	4.979%	A-1+	P-1	05/09/2025	9,000,000.00	8,736,000.00
TOYOTA MOTOR CREDIT CORP	8923A0M34	5.477%	A-1+	P-1	12/03/2024	9,000,000.00	8,916,840.00
WESTPAC SECURITIES NZ LT	96122GM69	5.316%	A-1+	P-1	12/06/2024	9,500,000.00	9,411,000.83
WESTPAC SECURITIES NZ LT	96122GPE9	5.464%	A-1+	P-1	02/14/2025	17,000,000.00	16,662,833.34
WESTPAC SECURITIES NZ LT	96122JFY0	5.600% ⁽³⁾	A-1+	P-1	03/03/2025	14,000,000.00	13,999,990.01
WESTPAC SECURITIES NZ LT	96122GQE8	5.424%	A-1+	P-1	03/14/2025	11,000,000.00	10,738,921.11
Category of Investment Sub-Total						780,185,000.00	774,111,490.70
Certificate of Deposit							
BANK OF AMERICA NA	06051WMS0	5.520%	A-1	P-1	12/02/2024	10,000,000.00	10,000,000.00
BANK OF NOVA SCOTIA/HOUSTON	06417M6T7	5.709% ⁽³⁾	A-1	P-1	10/03/2024	10,000,000.00	10,000,000.00
BMO BANK NA	05612B2J2	5.490%	A-1	P-1	05/15/2025	10,000,000.00	10,000,000.00
BNP PARIBAS/NY	05593DC50	5.580% ⁽³⁾	A-1	P-1	05/01/2025	20,000,000.00	20,000,000.00
CANADIAN IMP BK COMM NY	13606K3E4	5.460%	A-1	P-1	05/16/2025	10,000,000.00	10,000,000.00
CANADIAN IMPERIAL HOLDINGS INCORPORATED	13606K3T1	5.590% ⁽³⁾	A-1	P-1	03/03/2025	23,000,000.00	23,000,000.00
CITIGROUP INC	17330QGV3	5.650% ⁽³⁾	A-1	P-1	06/18/2025	15,000,000.00	15,000,000.00
COOPERATIEVE RABOBANK UA/NY	21684XU87	5.400%	A-1	P-1	04/07/2025	25,000,000.00	25,000,000.00
CREDIT AGRICOLE CIB NY	22536DZQ4	5.310%	A-1	P-1	02/14/2025	9,000,000.00	9,000,000.00
CREDIT AGRICOLE CIB NY	22536HRE1	4.990%	A-1	P-1	02/27/2025	10,000,000.00	10,000,000.00
CREDIT AGRICOLE SA - LONDON BRANCH	22532XXY9	5.560% ⁽³⁾	A-1	P-1	11/25/2024	7,000,000.00	7,000,000.00
CREDIT INDUSTRIEL ET COMMERCIAL/NY	22536WEJ1	5.500% ⁽³⁾	A-1	P-1	12/20/2024	5,000,000.00	5,001,740.98
CREDIT INDUSTRIEL ET COMMERCIAL/NY	22536WHC3	5.393%	A-1	P-1	06/05/2025	12,000,000.00	11,999,798.93
DZ BANK/NY	23344JBB0	5.390%	A-1	P-1	03/25/2025	25,000,000.00	25,000,000.00
HSBC USA INC	40435RVE8	5.620% ⁽³⁾	A-1	P-1	06/04/2025	10,000,000.00	10,000,000.00
MIZUHO FINANCIAL GROUP INC	60710TSV4	5.574% ⁽³⁾	A-1	P-1	02/04/2025	20,000,000.00	20,000,000.00
NORDEA BANK ABP/NY	65558WAP3	5.500% ⁽³⁾	A-1+	P-1	11/07/2024	7,000,000.00	6,999,994.15
NORDEA BANK ABP/NY	65558WDJ4	5.570% ⁽³⁾	A-1+	P-1	05/02/2025	5,000,000.00	4,999,994.30

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Certificate of Deposit							
SUMITOMO MITSUI FINANCIAL GROUP INC	86565GAB6	5.570% ⁽³⁾	A-1	P-1	10/01/2024	15,000,000.00	15,000,000.00
SUMITOMO MITSUI FINANCIAL GROUP INC	86565GBG4	5.560% ⁽³⁾	A-1	P-1	10/29/2024	15,000,000.00	15,000,000.00
SUMITOMO MITSUI TRUST BANK LTD/SINGAPOR	86564PTY7	5.540% ⁽³⁾	A-1	P-1	10/23/2024	12,000,000.00	12,000,000.00
SVENSKA HANDELSBANKEN/NY	86959TDU7	5.540% ⁽³⁾	A-1+	P-1	12/02/2024	10,000,000.00	9,999,988.63
SWEDBANK AB/NY	87019WTW5	5.256%	A-1	P-1	02/14/2025	9,000,000.00	9,000,000.00
TORONTO DOMINION BANK NY	89115DEJ1	5.380%	A-1+	P-1	03/20/2025	10,000,000.00	10,000,000.00
TORONTO-DOMINION HOLDINGS (USA) INC	89115DAN6	5.600% ⁽³⁾	A-1+	P-1	02/18/2025	7,000,000.00	7,000,000.00
WELLS FARGO BANK NA	95001KRG1	5.920% ⁽³⁾	A-1	P-1	11/12/2024	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						321,000,000.00	321,001,516.99
Asset Backed Commercial Paper							
ANTALIS SA	03664AL48	5.374%	A-1	P-1	11/04/2024	25,000,000.00	24,874,861.11
ANTALIS SA	03664AN38	4.739%	A-1	P-1	01/03/2025	10,000,000.00	9,877,800.00
BARCLAYS PLC	06743UNX6	5.365%	A-1	NR	01/31/2025	15,000,000.00	14,734,650.00
BARTON CAPITAL SA	06945LNM6	5.360%	A-1	P-1	01/21/2025	25,000,000.00	24,594,000.00
BEDFORD ROW FUNDING CORP	07644DP28	5.580% ⁽³⁾	A-1+	P-1	02/03/2025	10,000,000.00	10,000,000.00
CABOT TRAIL FUNDING LLC	12710GN22	5.498%	A-1+	P-1	01/02/2025	17,000,000.00	16,765,045.83
COLLAT COMM PAPER V CO	19423RF38	5.631% ⁽³⁾	A-1	P-1	01/17/2025	12,000,000.00	12,000,000.00
COLLAT COMM PAPER V CO	19423RFH7	5.631% ⁽³⁾	A-1	P-1	01/28/2025	10,000,000.00	10,000,000.00
COLLAT COMM PAPER V CO	19423RFU8	5.601% ⁽³⁾	A-1	P-1	03/20/2025	15,000,000.00	15,000,000.00
COLLAT COMM PAPER V CO	19423RGH6	5.154% ⁽³⁾	A-1	P-1	05/02/2025	10,000,000.00	10,000,000.00
COLLAT CP FLEX CO LLC	19421MHS4	5.670% ⁽³⁾	A-1	P-1	12/30/2024	5,000,000.00	5,000,000.00
COLLAT CP FLEX CO LLC	19421MUD2	5.611% ⁽³⁾	A-1	P-1	04/07/2025	20,000,000.00	20,000,000.00
FAIRWAY FINANCE CO LLC	30601VND9	5.493%	A-1	P-1	01/13/2025	20,000,000.00	19,692,044.45
GREAT BEAR FUNDING LLC	39014GJY3	5.591% ⁽³⁾	A-1	P-1	02/11/2025	10,000,000.00	10,000,000.00
LIBERTY STREET FUNDING LLC	53127TMP5	5.488%	A-1	P-1	12/23/2024	25,000,000.00	24,692,208.33
LIBERTY STREET FUNDING LLC	53127TN25	4.930%	A-1	P-1	01/02/2025	17,000,000.00	16,786,565.00
LIBERTY STREET FUNDING LLC	53127TNU3	4.661%	A-1	P-1	01/28/2025	8,000,000.00	7,878,620.00
LONGSHIP FUNDING LLC	54316TK19	4.835%	A-1+	P-1	10/01/2024	50,000,000.00	50,000,000.00
OLD LINE FUNDING LLC	67984YKTO	5.619% ⁽³⁾	A-1+	P-1	11/07/2024	20,000,000.00	20,000,000.00

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
RIDGEFIELD FUNDING CO LLC	76582ELM5	5.560% ⁽³⁾	A-1	P-1	10/01/2024	15,000,000.00	15,000,000.00
RIDGEFIELD FUNDING CO LLC	76582ELY9	4.982% ⁽³⁾	A-1	P-1	11/01/2024	20,000,000.00	20,000,456.87
STARBIRD FUNDING CORPORATION	85520PLZ7	5.070% ⁽³⁾	A-1	P-1	04/16/2025	17,000,000.00	16,998,994.97
THUNDER BAY FUNDING LLC	88603KFY2	5.539% ⁽³⁾	A-1+	P-1	12/02/2024	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						386,000,000.00	383,895,246.56
Portfolio Totals						2,313,390,000.00	2,304,533,584.56

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending **September 30, 2024**

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **38** and **75** days, respectively.

- (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) The value in accordance with GASB 79. Unless otherwise noted, the fund utilizes the amortized cost method to value portfolio securities.
- (3) Adjustable rate instrument. Rate shown is that which is in effect as of reporting date.

*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. 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) and Securities Investor Protection Corporation (SIPC) (www.sipc.org). PFM Fund Distributors, Inc. is an affiliate of PFM Asset Management LLC.*

Issuer Summary

Issuer	Amortized Cost of Holdings	Percent
ANZ Group Holdings Ltd	21,622,035.00	0.94%
BANK OF AMERICA CORP	76,382,804.44	3.31%
BANK OF MONTREAL	65,895,254.59	2.86%
Bank of Nova Scotia	20,000,000.00	0.87%
Barclays PLC	45,202,475.56	1.96%
BEDFORD ROW FUNDING CORP	10,000,000.00	0.43%
BlackRock Inc	50,000,000.00	2.17%
BNP PARIBAS	10,000,000.00	0.43%
BNP Paribas SA	147,999,451.84	6.42%
BOFA SECURITIES INC	81,000,000.00	3.51%
Cabot Trail Funding LLC	16,765,045.83	0.73%
CANADIAN IMPERIAL BANK OF COMM	18,000,000.00	0.78%
Canadian Imperial Bank of Commerce	23,000,000.00	1.00%
Cisco Systems Inc	24,552,922.76	1.07%
CITIGROUP FINANCIAL PRODUCTS I	9,766,997.22	0.42%
Citigroup Inc	15,000,000.00	0.65%
COMMONWEALTH BK AUSTRALI	13,998,895.63	0.61%
Confederation Nationale du Credit Mutue	24,958,726.58	1.08%
Cooperatieve Rabobank UA	25,000,000.00	1.08%
CREDIT AGRICOLE GROUP	279,628,194.44	12.13%
DEUTSCHE BANK AG	38,000,000.00	1.65%
DZ Bank AG Deutsche Zentral-Genossensch	25,000,000.00	1.08%
Fairway Finance Co LLC	19,692,044.45	0.85%
Federal Home Loan Banks	27,853,995.55	1.21%
FIXED INCOME CLEARING CO	150,000,000.00	6.51%
Goldman Sachs Group Inc	21,000,000.00	0.91%
GOLDMAN SACHS GROUP INC/THE	83,000,000.00	3.60%
GROUPE BPCE	49,493,344.45	2.15%
GSS HOLDINGS INC	72,000,000.00	3.12%
HSBC Holdings PLC	53,000,000.00	2.30%
ING BANK NV	22,000,000.00	0.95%
ING GROEP NV	25,000,000.00	1.08%
Liberty Street Funding LLC	49,357,393.33	2.14%
LONGSHIP FUNDING DAC	50,000,000.00	2.17%
MACQUARIE GROUP LTD	22,000,374.71	0.95%
METLIFE SHORT TERM FUNDING LLC	43,000,000.00	1.87%
Mizuho Financial Group Inc	20,000,000.00	0.87%
MUFG BANK LTD/NY	26,676,995.00	1.16%
NATIONAL AUSTRALIA BANK LTD	26,500,585.75	1.15%
National Bank of Canada	24,150,340.19	1.05%
Nordea Bank Abp	16,999,988.45	0.74%

Issuer	Amortized Cost of Holdings	Percent
Old Line Funding LLC	20,000,000.00	0.87%
PROCTER & GAMBLE CO	4,877,402.78	0.21%
Royal Bank of Canada	10,000,000.00	0.43%
Skandinaviska Enskilda Banken AB	24,998,700.74	1.08%
SOCIETE GENERALE SA	59,346,661.11	2.58%
Sumitomo Mitsui Financial Group Inc	30,000,000.00	1.30%
Sumitomo Mitsui Trust Holdings Inc	12,000,000.00	0.52%
Svenska Handelsbanken AB	48,001,075.86	2.08%
Swedbank AB	69,000,000.00	2.99%
Toronto-Dominion Bank	19,000,000.00	0.82%
TORONTO-DOMINION BANK/THE	35,000,000.00	1.52%
TOTALENERGIES SE	24,714,000.00	1.07%
TOYOTA MOTOR CORP	31,367,298.33	1.36%
Wells Fargo & Co	10,000,000.00	0.43%
Westpac Banking Corp	11,917,834.68	0.52%
WESTPAC SECURITIES NZ LTD	50,812,745.29	2.20%
	2,304,533,584.56	100.00%

Colorado Statewide Investment Program CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
U.S. Treasury Debt							
UNITED STATES TREASURY	912797HE0	5.295%	A-1+	P-1	10/31/2024	410,000.00	408,395.79
UNITED STATES TREASURY	912797HP5	5.280%	A-1+	P-1	11/29/2024	5,900,000.00	5,854,754.67
UNITED STATES TREASURY NOTE/BOND	91282CDN8	4.846%	AA+	Aaa	12/15/2024	4,795,000.00	4,759,786.72
Category of Investment Sub-Total						11,105,000.00	11,022,937.18
Non-Financial Company Commercial Paper							
CISCO SYSTEMS INC	17277AM61	5.427%	A-1+	P-1	12/06/2024	20,558,000.00	20,378,531.74
Category of Investment Sub-Total						20,558,000.00	20,378,531.74
Financial Company Commercial Paper							
AUSTRALIA & NEW ZEALAND BANKING GRP NY	05253ALV0	5.452%	A-1+	P-1	11/29/2024	30,000,000.00	29,767,500.00
BANK OF MONTREAL	06369LL60	5.705%	A-1	P-1	11/06/2024	2,117,000.00	2,106,505.37
BOFA SECURITIES INC	06054NLL3	5.663%	A-1	NR	11/20/2024	14,502,000.00	14,403,304.17
BOFA SECURITIES INC	06054NMA6	5.400%	A-1	NR	12/10/2024	3,120,000.00	3,090,767.57
CREDIT AGRICOLE SA - LONDON BRANCH	22533TL87	5.376%	A-1	P-1	11/08/2024	25,895,000.00	25,762,180.66
CREDIT INDUSTRIEL ET COMMERCIAL/NY	22536LKM1	5.132%	A-1	P-1	10/21/2024	1,600,000.00	1,595,512.53
MACQUARIE BANK LIMITED	55607KMB9	5.515%	A-1	P-1	12/11/2024	20,000,000.00	19,810,000.00
MUFG BANK LTD/NY	62479LLR4	5.451%	A-1	P-1	11/25/2024	2,700,000.00	2,680,133.99
MUFG BANK LTD/NY	62479LLT0	5.449%	A-1	P-1	11/27/2024	1,150,000.00	1,141,243.77
MUFG BANK LTD/NY	62479LM51	5.454%	A-1	P-1	12/05/2024	1,100,000.00	1,090,480.93
MUFG BANK LTD/NY	62479LM93	5.468%	A-1	P-1	12/09/2024	5,230,000.00	5,182,010.41
NATIONAL BANK OF CANADA	63307LKU4	5.244%	A-1	P-1	10/28/2024	25,945,000.00	25,847,717.15
NATIONAL BANK OF CANADA	63307LL17	5.614%	A-1	P-1	11/01/2024	1,100,000.00	1,095,293.63
NATIONAL BANK OF CANADA	63307LL66	5.748%	A-1	P-1	11/06/2024	9,528,000.00	9,481,027.82
NATIXIS NY BRANCH	63873JL81	5.349%	A-1	P-1	11/08/2024	9,400,000.00	9,350,950.99
NATIXIS NY BRANCH	63873JMG2	5.479%	A-1	P-1	12/16/2024	1,030,000.00	1,019,656.07
NATIXIS SA/NEW YORK NY	63873JL16	5.354%	A-1	P-1	11/01/2024	5,175,000.00	5,152,759.92
NORDEA BANK ABP	65558JLR6	5.409%	A-1+	P-1	11/25/2024	20,000,000.00	19,853,920.80
SKANDINAVISKA ENSKILDA BANKEN AB/NY	83050TLR0	5.430%	A-1	P-1	11/25/2024	27,400,000.00	27,200,212.63

Colorado Statewide Investment Program CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
SUMITOMO MITSUI TRUST NY	86563GM90	5.135%	A-1	P-1	12/09/2024	24,750,000.00	24,520,989.24
TORONTO DOMINION BANK	89119AK23	5.867%	A-1+	P-1	10/02/2024	5,300,000.00	5,298,581.14
TORONTO DOMINION BANK	89119AKR8	5.791%	A-1+	P-1	10/25/2024	1,120,000.00	1,116,251.19
TORONTO DOMINION BANK	89119AMG0	5.119%	A-1+	P-1	12/16/2024	2,500,000.00	2,475,018.12
TOYOTA MOTOR CREDIT CORP	89233GMB9	5.483%	A-1+	P-1	12/11/2024	2,900,000.00	2,872,809.60
WESTPAC BANKING CORP	9612COL72	5.619%	A-1+	P-1	11/07/2024	1,085,000.00	1,079,546.72
Category of Investment Sub-Total						244,647,000.00	242,994,374.42
Certificate of Deposit							
CANADIAN IMP BK COMM NY	13606K3U8	5.420%	A-1	P-1	11/29/2024	30,000,000.00	30,028,545.30
DZ BANK/NY	23344JB38	5.475%	A-1	P-1	11/29/2024	29,560,000.00	29,589,323.52
MUFG BANK LTD/NY	55380UPF8	5.711%	A-1	P-1	11/01/2024	3,650,000.00	3,652,414.62
MUFG BANK LTD/NY	55380UQQ3	5.638%	A-1	P-1	11/20/2024	6,800,000.00	6,806,699.70
MUFG BANK LTD/NY	55380UTG2	5.136%	A-1	P-1	11/27/2024	1,540,000.00	1,540,523.92
MUFG BANK LTD/NY	55380UTH0	5.106%	A-1	P-1	12/23/2024	1,540,000.00	1,540,633.39
TORONTO DOMINION BANK NY	89115BEM8	5.821%	A-1+	P-1	10/04/2024	1,500,000.00	1,500,139.23
TORONTO DOMINION BANK NY	89115BFD7	5.876%	A-1+	P-1	10/16/2024	2,000,000.00	2,000,781.20
Category of Investment Sub-Total						76,590,000.00	76,659,060.88
Asset Backed Commercial Paper							
BARCLAYS US CCP	06741FKA4	5.530%	A-1+	P-1	10/10/2024	10,200,000.00	10,186,304.77
BARCLAYS US CCP	06741FLV7	5.516%	A-1+	P-1	11/29/2024	20,000,000.00	19,841,600.00
BARTON CAPITAL SA	06945LML9	4.753%	A-1	P-1	12/20/2024	5,400,000.00	5,342,931.45
CABOT TRAIL FUNDING LLC	12710GMA5	5.167%	A-1+	P-1	12/10/2024	10,843,000.00	10,741,643.11
OLD LINE FUNDING LLC	67983TL87	5.177%	A-1+	P-1	11/08/2024	11,520,000.00	11,459,709.16
THUNDER BAY FUNDING LLC	88602TM67	5.198%	A-1+	P-1	12/06/2024	10,530,000.00	10,437,382.23
Category of Investment Sub-Total						68,493,000.00	68,009,570.72
Portfolio Totals						421,393,000.00	419,064,474.94

Colorado Statewide Investment Program CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending **September 30, 2024**

- (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) The fair value in accordance with GASB 72.

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Issuer Summary

Issuer	Market Value of Holdings	Percent
ANZ Group Holdings Ltd	29,767,500.00	7.10%
BANK OF AMERICA CORP	17,494,071.74	4.17%
BANK OF MONTREAL	2,106,505.37	0.50%
BARCLAYS US CCP	30,027,904.77	7.17%
Cabot Trail Funding LLC	10,741,643.11	2.56%
CANADIAN IMPERIAL BANK OF COMM	30,028,545.30	7.17%
Cisco Systems Inc	20,378,531.74	4.86%
Confederation Nationale du Credit Mutue	1,595,512.53	0.38%
Credit Agricole Group	25,762,180.66	6.15%
DZ Bank AG Deutsche Zentral-Genossensch	29,589,323.52	7.06%
GROUPE BPCE	15,523,366.98	3.70%
MACQUARIE GROUP LTD	19,810,000.00	4.73%
Mitsubishi UFJ Financial Group Inc	8,952,625.33	2.14%
MUFG BANK LTD/NY	14,681,515.40	3.50%
NATIONAL BANK OF CANADA	36,424,038.60	8.69%
NORDEA BANK ABP	19,853,920.80	4.74%
Old Line Funding LLC	11,459,709.16	2.73%
Royal Bank of Canada	10,437,382.23	2.49%
Skandinaviska Enskilda Banken AB	27,200,212.63	6.49%
Societe Generale SA	5,342,931.45	1.27%
SUMITOMO MITSUI TRUST HOLDINGS	24,520,989.24	5.85%
TORONTO-DOMINION BANK/THE	12,390,770.88	2.96%
TOYOTA MOTOR CORP	2,872,809.60	0.69%
United States Treasury	11,022,937.18	2.63%
WESTPAC BANKING CORP	1,079,546.72	0.26%
	419,064,474.94	100.00%

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Schedule of Investments

For the Month Ending **September 30, 2024**

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
U.S. Treasury Debt							
UNITED STATES TREASURY	912797KA4	5.057%	A-1+	P-1	02/20/2025	1,045,000.00	1,027,091.87
UNITED STATES TREASURY	912797KJ5	5.077%	A-1+	P-1	03/20/2025	2,320,000.00	2,273,135.56
UNITED STATES TREASURY	912797LN5	4.920%	A-1+	P-1	06/12/2025	23,070,000.00	22,438,527.27
UNITED STATES TREASURY NOTE/BOND	91282CGU9	5.062%	AA+	Aaa	03/31/2025	12,400,000.00	12,369,871.84
Category of Investment Sub-Total						38,835,000.00	38,108,626.54
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANK DISCOUNT NOTES	313385CY0	4.983%	A-1+	P-1	03/12/2025	1,050,000.00	1,030,365.29
FEDERAL HOME LOAN BANK DISCOUNT NOTES	313385EZ5	5.119%	A-1+	P-1	04/30/2025	10,465,000.00	10,216,334.12
FEDERAL HOME LOAN BANK DISCOUNT NOTES	313385GN0	5.115%	A-1+	P-1	06/06/2025	5,256,000.00	5,116,400.64
Category of Investment Sub-Total						16,771,000.00	16,363,100.05
Non-Financial Company Commercial Paper							
CISCO SYSTEMS INC	17277AP35	5.250%	A-1+	P-1	02/03/2025	10,275,000.00	10,113,384.52
CISCO SYSTEMS INC	17277AQ34	5.131%	A-1+	P-1	03/03/2025	2,860,000.00	2,806,111.34
PFIZER INC	71708EL52	5.430%	A-1	P-1	11/05/2024	1,000,000.00	995,192.00
Category of Investment Sub-Total						14,135,000.00	13,914,687.86
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BN26	5.436%	A-1	P-1	01/02/2025	5,135,000.00	5,072,294.97
AUSTRALIA & NEW ZEALAND BANKING GRP NY	05253ALJ7	5.448%	A-1+	P-1	11/18/2024	8,220,000.00	8,167,071.75
BANK OF MONTREAL	06369LR15	5.405%	A-1	P-1	04/01/2025	1,230,000.00	1,202,870.41
BNP PARIBAS	09660ETL5	5.377%	A-1	P-1	06/20/2025	6,330,000.00	6,137,527.17
BNP PARIBAS NY BRANCH	09659BRN2	4.833%	A-1	P-1	04/22/2025	7,225,000.00	7,049,040.90
BOFA SECURITIES INC	06054NQC8	5.353%	A-1	NR	03/12/2025	10,000,000.00	9,797,427.20
BOFA SECURITIES INC	06054NSK8	4.796%	A-1	NR	05/19/2025	1,035,000.00	1,006,510.36
BOFA SECURITIES INC	06054NTC5	4.409%	A-1	NR	06/12/2025	6,200,000.00	6,013,420.05
BOFA SECURITIES INC.	06054NQK0	5.424%	A-1	NR	03/19/2025	3,800,000.00	3,719,967.78
BPCE SA	05571BTL7	5.388%	A-1	P-1	06/20/2025	10,000,000.00	9,695,066.10

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Schedule of Investments

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Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
CITIGROUP GLOBAL MARKETS	17327AR33	5.458%	A-1	P-1	04/03/2025	13,500,000.00	13,192,287.21
CREDIT AGRICOLE CIB NY	22533TRN8	4.790%	A-1	P-1	04/22/2025	9,200,000.00	8,976,587.84
CREDIT AGRICOLE SA - LONDON BRANCH	22533TL12	5.456%	A-1	P-1	11/01/2024	2,560,000.00	2,549,179.42
DNB BANK ASA/NEW YORK	2332K0LR1	5.359%	A-1+	P-1	11/25/2024	1,350,000.00	1,340,061.96
ING (US) FUNDING LLC	45685QKQ1	5.432%	A-1	P-1	10/24/2024	1,840,000.00	1,834,063.76
ING GROEP NV	45685QLT4	5.428%	A-1	P-1	11/27/2024	1,650,000.00	1,637,381.77
MACQUARIE BANK LIMITED	55607KTL0	5.388%	A-1	P-1	06/20/2025	10,000,000.00	9,696,067.00
MACQUARIE GROUP LTD	55607KNG7	5.331%	A-1	P-1	01/16/2025	2,055,000.00	2,026,542.36
MUFG BANK LTD/NY	62479LRN7	4.897%	A-1	P-1	04/22/2025	9,300,000.00	9,072,009.29
NATIONAL AUSTRALI BANK L	63254EL81	5.220%	A-1+	P-1	11/08/2024	5,198,000.00	5,171,049.25
NATIONAL BANK OF CANADA	63307LKU4	5.255%	A-1	P-1	10/28/2024	3,100,000.00	3,088,376.30
NATIONAL BANK OF CANADA	63307LR11	5.394%	A-1	P-1	04/01/2025	6,900,000.00	6,745,624.44
NATIONAL BANK OF CANADA	63307LVF5	4.654%	A-1	P-1	08/15/2025	2,090,000.00	2,014,496.95
NATIXIS NY BRANCH	63873JRN2	4.801%	A-1	P-1	04/22/2025	9,300,000.00	9,071,650.87
NATIXIS SA/NEW YORK NY	63873JSP6	4.299%	A-1	P-1	05/23/2025	1,100,000.00	1,069,517.35
NATIXIS SA/NEW YORK NY	63873JTQ3	4.261%	A-1	P-1	06/24/2025	1,025,000.00	993,417.15
ROYAL BANK OF CANADA	78013VTL6	5.333%	A-1+	P-1	06/20/2025	5,400,000.00	5,235,639.44
SKANDINAVISKA ENSKILDA BANKEN AB/NY	83050TQD6	5.332%	A-1	P-1	03/13/2025	10,000,000.00	9,799,063.60
SUMITOMO MITSUI TRUST NY	86563GM90	5.135%	A-1	P-1	12/09/2024	15,250,000.00	15,108,892.36
SVENSKA HANDELSBANKEN AB	86960JK87	5.445%	A-1+	P-1	10/08/2024	1,027,000.00	1,025,911.75
TORONTO DOMINION BANK	89119AN61	5.123%	A-1+	P-1	01/06/2025	5,255,000.00	5,189,228.16
TORONTO DOMINION BANK	89119AUQ9	4.179%	A-1+	P-1	07/24/2025	1,035,000.00	1,000,097.86
TOYOTA CRED PUERTO RICO	8923A0MJ9	5.445%	A-1+	P-1	12/18/2024	1,750,000.00	1,731,692.11
TOYOTA CRED PUERTO RICO	8923A0QQ9	5.471%	A-1+	P-1	03/24/2025	7,300,000.00	7,140,016.78
TOYOTA MOTOR CREDIT CORP	89233GPU4	5.427%	A-1+	P-1	02/28/2025	1,040,000.00	1,020,470.33
TOYOTA MOTOR CREDIT CORP	89233GTG1	4.336%	A-1+	P-1	06/16/2025	10,325,000.00	10,012,591.93
WESTPAC BANKING CORP	9612C0NQ8	4.972%	A-1+	P-1	01/24/2025	1,600,000.00	1,576,566.98
WESTPAC BANKING CORP	9612C0TT6	5.340%	A-1+	P-1	06/27/2025	5,265,000.00	5,104,996.65
Category of Investment Sub-Total						204,590,000.00	200,284,677.56

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Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Certificate of Deposit							
BANK OF MONTREAL CHICAGO	06367DJM8	5.480%	A-1	P-1	05/02/2025	5,000,000.00	5,031,031.70
BNP PARIBAS NY BRANCH	05593DAW3	4.950%	A-1	P-1	08/01/2025	5,000,000.00	5,026,290.00
CANADIAN IMP BK COMM NY	13606K3U8	5.420%	A-1	P-1	11/29/2024	9,000,000.00	9,008,563.59
COOPERATIEVE RABOBANK UA	21684XR73	5.400%	A-1	P-1	04/08/2025	9,965,000.00	10,007,398.78
COOPERATIEVE RABOBANK UA/NY	21684XP91	5.300%	A-1	P-1	03/05/2025	4,995,000.00	5,008,650.14
CREDIT AGRICOLE CIB NY	22536DWW0	5.138%	A-1	P-1	01/31/2025	5,000,000.00	5,008,184.05
CREDIT INDUST ET COMM NY	22536WGB6	4.880%	A-1	P-1	04/14/2025	1,100,000.00	1,105,869.05
CREDIT INDUSTRIEL ET COMMERCIAL/NY	22536WGE0	5.511%	A-1	P-1	04/17/2025	4,990,000.00	5,017,026.69
CREDIT INDUSTRIEL ET COMMERCIAL/NY	22536WGP5	5.470%	A-1	P-1	04/30/2025	5,000,000.00	5,031,457.05
DZ BANK/NY	23344JB38	5.474%	A-1	P-1	11/29/2024	10,015,000.00	10,024,934.88
MUFG BANK LTD/NY	55380UWZ6	5.370%	A-1	P-1	06/20/2025	10,000,000.00	10,070,741.50
SVENSKA HANDELSBANKEN/NY	86959TBP0	5.400%	A-1+	P-1	03/24/2025	12,500,000.00	12,538,379.88
SWEDBANK (NEW YORK)	87019WXG5	5.360%	A-1	P-1	04/03/2025	13,500,000.00	13,559,250.42
TORONTO DOMINION BANK NY	89115DJN7	5.400%	A-1+	P-1	01/27/2025	1,370,000.00	1,373,000.82
TORONTO DOMINION BANK NY	89115DJJ6	5.400%	A-1+	P-1	02/20/2025	1,150,000.00	1,153,208.79
TORONTO DOMINION BANK NY	89115D4X1	4.160%	A-1+	P-1	09/19/2025	9,000,000.00	8,999,902.62
WESTPAC BANKING CORP/NY	96130AXN3	5.280%	A-1+	P-1	07/03/2025	4,990,000.00	5,030,621.00
Category of Investment Sub-Total						112,575,000.00	112,994,510.96
Asset Backed Commercial Paper							
AUTOBAHN FUNDING CO LLC	0527M0LJ4	5.074%	A-1	P-1	11/18/2024	1,005,000.00	998,443.57
BARTON CAPITAL SA	06945LLC0	5.268%	A-1	P-1	11/12/2024	10,725,000.00	10,663,095.84
BARTON CAPITAL SA	06945LNM6	5.361%	A-1	P-1	01/21/2025	2,055,000.00	2,025,203.38
BARTON CAPITAL SA	06945LPA0	5.081%	A-1	P-1	02/10/2025	6,147,000.00	6,043,390.53
LIBERTY STREET FUNDING LLC	53127TL50	5.272%	A-1	P-1	11/05/2024	5,060,000.00	5,035,550.08
LIBERTY STREET FUNDING LLC	53127TM26	5.112%	A-1	P-1	12/02/2024	2,025,000.00	2,008,191.99
MANHATTAN ASSET FUNDING CO LLC	56274LM68	5.495%	A-1	P-1	12/06/2024	3,080,000.00	3,052,663.03
MANHATTAN ASSET FUNDING CO LLC	56274LNA8	4.919%	A-1	P-1	01/10/2025	10,150,000.00	10,015,986.20
MONT BLANC CAPITAL CORP	6117P4MD9	5.187%	A-1	P-1	12/13/2024	5,085,000.00	5,035,636.35
MONT BLANC CAPITAL CORP	6117P4NF3	5.072%	A-1	P-1	01/15/2025	3,060,000.00	3,017,950.80

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Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
OLD LINE FUNDING LLC	67983TTC0	5.371%	A-1+	P-1	06/12/2025	2,000,000.00	1,940,662.92
STARBIRD FUNDING CORPORATION	85520LL86	5.439%	A-1	P-1	11/08/2024	1,030,000.00	1,024,618.33
Category of Investment Sub-Total						51,422,000.00	50,861,393.02
Portfolio Totals						438,328,000.00	432,526,995.99

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- (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) The fair value in accordance with GASB 72.

*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. 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) and Securities Investor Protection Corporation (SIPC) (www.sipc.org). PFM Fund Distributors, Inc. is an affiliate of PFM Asset Management LLC.*

Issuer Summary

Issuer	Market Value of Holdings	Percent
ANZ Group Holdings Ltd	8,167,071.75	1.89%
AUTOBAHN FUNDING CO LLC	998,443.57	0.23%
BANK OF AMERICA CORP	20,537,325.39	4.75%
BANK OF MONTREAL	6,233,902.11	1.44%
BNP PARIBAS	6,137,527.17	1.42%
BNP Paribas SA	13,099,949.23	3.03%
CANADIAN IMPERIAL BANK OF COMM	9,008,563.59	2.08%
Cisco Systems Inc	12,919,495.86	2.99%
CITIGROUP FINANCIAL PRODUCTS I	13,192,287.21	3.05%
CONFEDERATION NATIONALE DU CRE	1,105,869.05	0.26%
Confederation Nationale du Credit Mutue	10,048,483.74	2.32%
COOPERATIEVE RABOBANK UA	15,016,048.92	3.47%
CREDIT AGRICOLE GROUP	16,533,951.31	3.82%
DNB Bank ASA	1,340,061.96	0.31%
DZ Bank AG Deutsche Zentral-Genossensch	10,024,934.88	2.32%
Federal Home Loan Banks	16,363,100.05	3.78%
Groupe BPCE	20,829,651.47	4.82%
ING GROEP NV	3,471,445.53	0.80%
Liberty Street Funding LLC	7,043,742.07	1.63%
MACQUARIE GROUP LTD	11,722,609.36	2.71%
Manhattan Asset Funding Co LLC	13,068,649.23	3.02%
Mitsubishi UFJ Financial Group Inc	9,072,009.29	2.10%
Mont Blanc Capital Corp	8,053,587.15	1.86%
MUFG BANK LTD/NY	10,070,741.50	2.33%
NATIONAL AUSTRALIA BANK LTD	5,171,049.25	1.20%
National Bank of Canada	11,848,497.69	2.74%
Old Line Funding LLC	1,940,662.92	0.45%
PFIZER INC	995,192.00	0.23%
ROYAL BANK OF CANADA	5,235,639.44	1.21%
Skandinaviska Enskilda Banken AB	9,799,063.60	2.27%
Societe Generale SA	18,731,689.75	4.33%
Stichting Administratiekantoor Continui	5,072,294.97	1.17%
SUMITOMO MITSUI TRUST HOLDINGS	15,108,892.36	3.49%
Svenska Handelsbanken AB	13,564,291.63	3.14%
SWEDBANK AB	13,559,250.42	3.13%
TORONTO-DOMINION BANK/THE	17,715,438.25	4.10%
TOYOTA MOTOR CORP	19,904,771.15	4.60%
United States Treasury	38,108,626.54	8.81%
Westpac Banking Corp	11,712,184.63	2.71%
	432,526,995.99	100.00%

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.

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.



Disclosures

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