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# **Colorado Statewide Investment Pool**

## **Participant Report as of March 31, 2024**

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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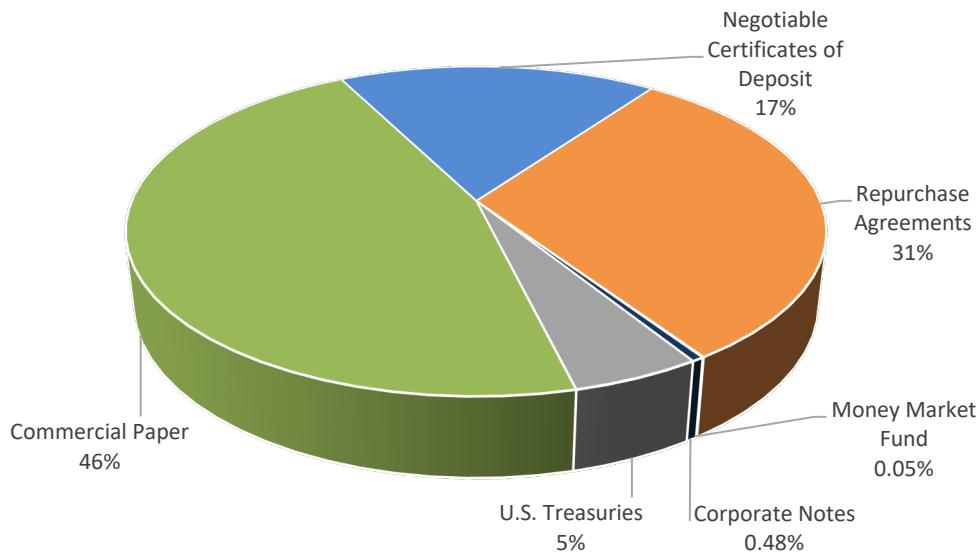
## CSIP Liquid Portfolio

Total Fund Net Assets	\$1,992,828,440
Current 7-Day Yield	5.44%
Monthly Distribution Yield	5.42%
Expense Ratio	0.16%
Weighted Average Maturity	40 days
Weighted Average Life	80 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmmf

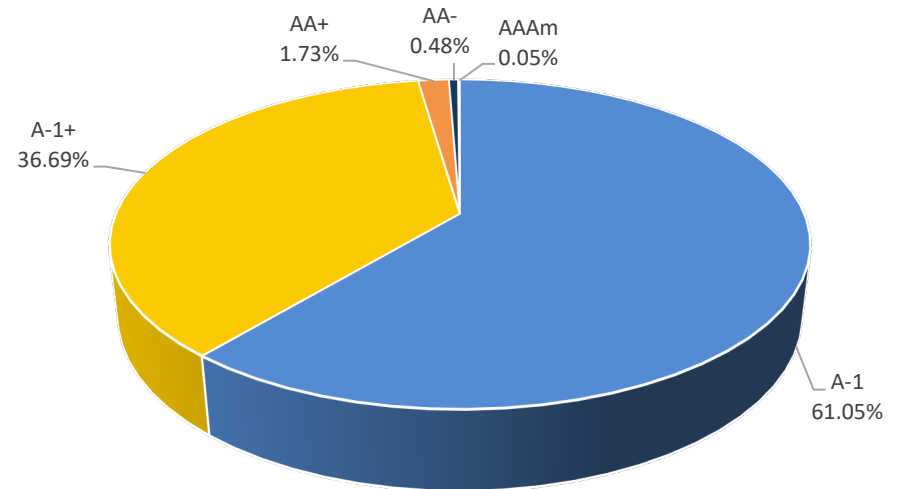
## CSIP Term Portfolio

	<u>Series Dec 2024</u>	<u>Series Dec 2025</u>
Total Series Net Assets	\$722,403,738	\$56,127,804
90 Day Net Yield	5.41%	5.41%
180 Day Net Yield	5.41%	5.41%
270 Day Net Yield	5.36%	5.36%
365 Day Net Yield	5.23%	5.23%
Expense Ratio	0.13%	0.20%
Weighted Average Maturity	111 days	265 days
Weighted Average Life	111 days	265 days
Fitch Rating	AAAf	AAAf

### CSIP Liquid Portfolio Portfolio Sector Composition



### CSIP Liquid Portfolio Credit Quality Distribution



**CSIP Liquid Portfolio**  
**Statement of Net Position March 31, 2024**  
**(unaudited)**

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**Assets**

Investments at Amortized Cost	\$ 1,984,896,739.98
Cash and Cash Equivalents	293,317.32
Interest Receivable	7,943,244.33
Prepaid Expenses	4,340.24

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<b>Total Assets</b>	<b>1,993,137,641.87</b>
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**Liabilities**

Management Fees Payable, Net	258,301.99
Audit Fees Payable	24,418.42
Cash Management Fees Payable	4,805.86
Custody Fees Payable	8,044.46
Other Operating Expenses Payable	13,631.62

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<b>Total Liabilities</b>	<b>309,202.35</b>
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<b>Net Position</b>	<b>\$ 1,992,828,439.53</b>
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**CSIP Liquid Portfolio**  
**Statement of Changes in Net Position**  
**For the Quarter Ended March 31, 2024**  
**(unaudited)**

<b>Income</b>	
Investment Income	\$ 25,231,095.73
<b>Expenses</b>	
Management Fees	755,093.08
Audit Fees	8,408.40
Cash Management Fees	4,475.38
Custody Fees	17,404.66
Other Operating Expenses	10,322.13
<b>Total Expenses</b>	<b>795,703.65</b>
<i>Less: Management Fee Waivers</i>	<i>(77,905.59)</i>
<b>Net Operating Expenses</b>	<b>717,798.06</b>
Net Investment Income	24,513,297.67
Net Realized Gain on Investment Securities Sold	1,898.36
<b>Net Increase from Investment Operations</b>	<b>24,515,196.03</b>
Capital Shares Issued	1,828,240,352.63
Capital Shares Redeemed	(1,604,463,923.28)
<b>Net Increase (Decrease) in Net Position</b>	<b>248,291,625.38</b>
<b>Net Position -- December 31, 2023</b>	<b>1,744,536,814.15</b>
<b>Net Position -- March 31, 2024</b>	<b>\$ 1,992,828,439.53</b>

**Statement of Net Position**  
**March 31, 2024**  
**(unaudited)**

	<b>TERM SERIES DEC 2024</b>	<b>TERM SERIES DEC 2025</b>
<b>Assets</b>		
Investments at Amortized Cost	\$ 718,174,837.35	\$ 56,031,752.09
Cash	121,245.92	49,812.60
Accrued Interest	4,364,825.79	59,910.69
<b>Total Assets</b>	<b>722,660,909.06</b>	<b>56,141,475.38</b>
<b>Liabilities</b>		
Management Fees Payable	212,679.20	6,660.13
Program Expenses Payable	44,491.92	7,011.00
<b>Total Liabilities</b>	<b>257,171.12</b>	<b>13,671.13</b>
<b>Net Position</b>	<b>\$ 722,403,737.94</b>	<b>\$ 56,127,804.25</b>

**Statement of Changes in Net Position  
For the Quarter Ended March 31, 2024  
(unaudited)**

	<b>TERM SERIES DEC 2024</b>	<b>TERM SERIES DEC 2025</b>
<b>Income</b>		
Investment Income	\$ 10,499,454.21	\$ 303,242.83
<b>Expenses:</b>		
Management Fees	226,117.61	6,660.13
Program Expenses	14,603.60	7,055.50
<b>Operating Expenses</b>	<b>240,721.21</b>	<b>13,715.63</b>
Net Investment Income	10,258,733.00	289,527.20
Net Realized Gain (Loss) on Investment Securities Sold	(14,634.56)	-
<b>Net Increase (Decrease) from Investment Operations</b>	<b>10,244,098.44</b>	<b>289,527.20</b>
Capital Shares Issued	121,366,236.53	55,838,277.05
Capital Shares Redeemed	(172,881,433.20)	-
<b>Net Increase (Decrease) in Net Position</b>	<b>(41,271,098.23)</b>	<b>56,127,804.25</b>
<b>Net Position -- December 31, 2023</b>	<b>763,674,836.17</b>	<b>-</b>
<b>Net Position -- March 31, 2024</b>	<b>\$ 722,403,737.94</b>	<b>\$ 56,127,804.25</b>



## Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

March 31, 2024

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>							
BOFA SECURITIES INC	RPEI32P24	5.320%	A-1	NR	04/01/2024	168,400,000.00	168,400,000.00
GOLDMAN SACHS & CO	RPEG337R1	5.320%	A-1	NR	04/02/2024	6,000,000.00	6,000,000.00
NORTHERN TRUST	RPEK33SX6	5.320%	A-1+	P-1	04/01/2024	250,000,000.00	250,000,000.00
<b>Category of Investment Sub-Total</b>						<b>424,400,000.00</b>	<b>424,400,000.00</b>
<b>U.S. Treasury Debt</b>							
UNITED STATES TREASURY	912797JL2	5.307%	A-1+	P-1	04/02/2024	23,000,000.00	22,996,623.47
UNITED STATES TREASURY	912797GZ4	5.313%	A-1+	P-1	04/04/2024	19,000,000.00	18,991,640.00
UNITED STATES TREASURY	9128286N5	5.370%	AA+	Aaa	04/15/2024	34,234,200.00	34,274,471.26
UNITED STATES TREASURY	912797HQ3	5.316%	A-1+	P-1	05/09/2024	25,000,000.00	24,860,587.50
<b>Category of Investment Sub-Total</b>						<b>101,234,200.00</b>	<b>101,123,322.23</b>
<b>U.S. Government Agency Repurchase Agreement</b>							
BNP PARIBAS	RPEG33TM8	5.330%	A-1	P-1	04/01/2024	66,700,000.00	66,700,000.00
BNP PARIBAS	RPEI26A14	5.320%	A-1	P-1	05/01/2024	43,000,000.00	43,000,000.00
BOFA SECURITIES INC	RPEI2GLX0	5.350%	A-1	NR	04/16/2024	15,000,000.00	15,000,000.00
BOFA SECURITIES INC	RPEK2CE53	5.320%	A-1	NR	05/02/2024	26,000,000.00	26,000,000.00
GOLDMAN SACHS & CO	RPEI323Y8	5.330%	A-1	NR	04/02/2024	34,000,000.00	34,000,000.00
<b>Category of Investment Sub-Total</b>						<b>184,700,000.00</b>	<b>184,700,000.00</b>
<b>Other Instrument - Corporate Note</b>							
NATIONAL AUSTRALIA BK/NY	6325C0EA5	5.654% <sup>(3)</sup>	AA-	Aa2	01/12/2025	6,500,000.00	6,501,603.05
WESTPAC BANKING CORP NY	961214EV1	5.569% <sup>(3)</sup>	AA-	Aa2	11/18/2024	3,000,000.00	3,000,581.22
<b>Category of Investment Sub-Total</b>						<b>9,500,000.00</b>	<b>9,502,184.27</b>
<b>Investment Company</b>							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.210%	AAAM	AAA	04/07/2024	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>

## Colorado Statewide Investment Pool

### CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

March 31, 2024

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>							
ANZ NEW ZEALAND INTL/LDN	0018A2D86	5.802%	A-1+	P-1	04/08/2024	9,940,000.00	9,929,099.13
BANK OF MONTREAL	06369LED3	5.922%	A-1	P-1	05/13/2024	12,000,000.00	11,920,620.00
BANK OF MONTREAL	06369LFD2	5.607%	A-1	P-1	06/13/2024	15,000,000.00	14,834,229.17
BANK OF MONTREAL	06373LBU2	5.557% <sup>(3)</sup>	A-1	P-1	11/04/2024	15,000,000.00	14,997,560.57
BANK OF MONTREAL	06373LBK4	5.542% <sup>(3)</sup>	A-1	P-1	11/05/2024	5,000,000.00	5,008,890.42
BANK OF MONTREAL CHICAGO	06367JEX6	5.898%	A-1	P-1	05/31/2024	10,000,000.00	9,905,833.33
BANK OF NOVA SCOTIA	06417JH88	5.767%	A-1	P-1	08/08/2024	23,000,000.00	22,544,235.83
BNP PARIBAS	09660ED57	5.932%	A-1	P-1	04/05/2024	17,000,000.00	16,989,271.11
BNP PARIBAS NY BRANCH	09659BEL0	5.889%	A-1	P-1	05/20/2024	10,000,000.00	9,922,552.78
BOFA SECURITIES INC	06054NE72	5.911%	A-1	NR	05/07/2024	5,000,000.00	4,971,700.00
BOFA SECURITIES INC	06054NG21	5.607%	A-1	NR	07/02/2024	5,000,000.00	4,930,616.67
BOFA SECURITIES INC	06054NLJ8	5.411%	A-1	NR	11/18/2024	5,000,000.00	4,833,166.67
BOFA SECURITIES INC	06054CEC5	5.560% <sup>(3)</sup>	A-1	NR	11/27/2024	10,000,000.00	10,000,000.00
BOFA SECURITIES INC	06054NM65	5.346%	A-1	NR	12/06/2024	10,000,000.00	9,644,483.33
BPCE SA	05571ECE5	5.565% <sup>(3)</sup>	A-1	P-1	08/06/2024	20,000,000.00	20,025,904.12
BPCE SA	05571ECY1	5.530% <sup>(3)</sup>	A-1	P-1	10/01/2024	20,000,000.00	20,000,000.00
CA IMPERIAL BK OF COMM	13608CQB1	5.530% <sup>(3)</sup>	A-1	P-1	11/29/2024	8,000,000.00	8,000,000.00
CITIGROUP GLOBAL MARKETS	17327AFA0	5.609%	A-1	P-1	06/10/2024	5,000,000.00	4,947,013.89
CREDIT AGRICOLE CIB NY	22533THP4	5.378%	A-1	P-1	08/23/2024	8,000,000.00	7,832,960.00
CREDIT AGRICOLE CIB NY	22533TLL8	5.377%	A-1	P-1	11/20/2024	10,000,000.00	9,665,386.11
CREDIT INDUST ET COMM NY	22536LE22	5.858%	A-1	P-1	05/02/2024	10,000,000.00	9,951,131.94
CREDIT INDUST ET COMM NY	22536LL81	5.270%	A-1	P-1	11/08/2024	8,000,000.00	7,751,006.67
DNB BANK ASA	2332K0EG3	5.840%	A-1+	P-1	05/16/2024	10,500,000.00	10,425,909.38
DNB BANK ASA	2332K0F72	5.877%	A-1+	P-1	06/07/2024	11,500,000.00	11,379,502.36
DNB BANK ASA	2332K0FH0	5.621%	A-1+	P-1	06/17/2024	14,000,000.00	13,836,802.78
DNB BANK ASA	2332K0HK1	5.778%	A-1+	P-1	08/19/2024	5,000,000.00	4,892,472.22
DNB BANK ASA	2332K0JQ6	5.377%	A-1+	P-1	09/24/2024	10,000,000.00	9,747,733.33
GOLDMAN SACHS INTERNATIONAL	38150TFB5	5.472%	A-1	P-1	06/11/2024	60,000,000.00	59,361,788.90
ING (US) FUNDING LLC	45685QJ91	5.280%	A-1	P-1	09/09/2024	8,475,000.00	8,281,699.38
ING (US) FUNDING LLC	4497W0MG0	5.444%	A-1	P-1	12/16/2024	12,000,000.00	11,548,476.67



## Colorado Statewide Investment Pool

### CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

March 31, 2024

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>							
JP MORGAN SECURITIES LLC	46651VEQ5	5.780%	A-1	P-1	08/16/2024	20,000,000.00	20,000,000.00
MACQUARIE BANK LIMITED COMM PAPER	55607KE10	5.836%	A-1	P-1	05/01/2024	8,000,000.00	7,962,200.00
MACQUARIE BANK LIMITED COMM PAPER	55607NTR1	5.870% <sup>(3)</sup>	A-1	P-1	07/26/2024	10,000,000.00	10,000,000.00
MACQUARIE BANK LIMITED COMM PAPER	55607NTV2	5.720% <sup>(3)</sup>	A-1	P-1	09/06/2024	12,000,000.00	12,000,000.00
METLIFE SHORT TERM FUNDING	59157VBJ6	5.440% <sup>(3)</sup>	A-1+	P-1	08/16/2024	20,000,000.00	20,000,000.00
MUFG BANK LTD/NY	62479LLF0	5.388%	A-1	P-1	11/15/2024	18,000,000.00	17,409,480.00
NATIONAL AUSTRALIA BANK LTD	63254GB38	5.568% <sup>(3)</sup>	A-1+	P-1	10/18/2024	10,000,000.00	10,000,099.16
NATIONAL BANK OF CANADA	63307LKU4	5.264%	A-1	P-1	10/28/2024	6,000,000.00	5,822,550.00
NATIONAL BANK OF CANADA	63307LL66	5.841%	A-1	P-1	11/06/2024	5,685,000.00	5,494,097.70
NATIONAL BANK OF CANADA	63307LPS4	5.320%	A-1	P-1	02/26/2025	8,000,000.00	7,628,544.45
NATIXIS NY BRANCH	63873JD23	5.852%	A-1	P-1	04/02/2024	10,000,000.00	9,998,425.00
NATIXIS NY BRANCH	63873JL16	5.335%	A-1	P-1	11/01/2024	8,000,000.00	7,756,040.00
NATIXIS NY BRANCH	63873LEQ4	5.620% <sup>(3)</sup>	A-1	P-1	12/20/2024	10,000,000.00	10,000,000.00
PRICOA SHORT TERM FUNDING LLC	74154EJW9	5.430%	A-1+	P-1	09/30/2024	10,000,000.00	9,734,077.78
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
SKANDINAVISKA ENSKILDA BANKEN AB	83050WJW5	5.470% <sup>(3)</sup>	A-1	P-1	09/04/2024	35,000,000.00	35,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WJY1	5.490% <sup>(3)</sup>	A-1	P-1	10/04/2024	10,000,000.00	10,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WJS4	5.611% <sup>(3)</sup>	A-1	P-1	02/21/2025	15,000,000.00	14,997,038.06
SOCIETE GENERALE NY	83369BEX0	5.450%	A-1	P-1	05/31/2024	4,000,000.00	3,964,533.33
SVENSKA HANDELSBANKEN AB	86960JD51	5.921%	A-1+	P-1	04/05/2024	10,000,000.00	9,993,700.00
SVENSKA HANDELSBANKEN AB	86960JF34	5.900%	A-1+	P-1	06/03/2024	15,000,000.00	14,851,687.50
SVENSKA HANDELSBANKEN AB	86960JFE0	5.900%	A-1+	P-1	06/14/2024	12,000,000.00	11,860,633.33
SWEDBANK NY	87019RD45	5.954%	A-1	P-1	04/04/2024	10,000,000.00	9,995,250.00
SWEDBANK NY	87019RD86	5.823%	A-1	P-1	04/08/2024	8,000,000.00	7,991,195.56
SWEDBANK NY	87019YFW6	5.800% <sup>(3)</sup>	A-1	P-1	04/29/2024	17,000,000.00	17,000,000.00
SWEDBANK NY	87019YGG0	5.730% <sup>(3)</sup>	A-1	P-1	05/06/2024	20,000,000.00	20,000,000.00
TORONTO DOMINION BANK	89120DYB9	5.760% <sup>(3)</sup>	A-1+	P-1	07/05/2024	15,000,000.00	15,000,000.00
TORONTO DOMINION BANK	89119AGK8	5.909%	A-1+	P-1	07/19/2024	10,000,000.00	9,828,627.78
TOYOTA CREDIT PUERTO RICO	8923A0G98	5.924%	A-1+	P-1	07/09/2024	20,000,000.00	19,686,500.00
TOYOTA CREDIT PUERTO RICO	8923A0H63	5.944%	A-1+	P-1	08/06/2024	10,000,000.00	9,799,269.44



## Colorado Statewide Investment Pool

### CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

March 31, 2024

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>							
TOYOTA CREDIT PUERTO RICO	8923A0K10	5.411%	A-1+	P-1	10/01/2024	3,000,000.00	2,920,700.00
WESTPAC SECURITIES NZ	96122GDF9	5.813%	A-1+	P-1	04/15/2024	13,000,000.00	12,971,436.11
WESTPAC SECURITIES NZ	96122GEA9	5.788%	A-1+	P-1	05/10/2024	14,000,000.00	13,914,763.33
WESTPAC SECURITIES NZ	96122GM69	5.316%	A-1+	P-1	12/06/2024	9,500,000.00	9,164,230.41
<b>Category of Investment Sub-Total</b>						<b>791,600,000.00</b>	<b>783,825,125.70</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06052T6E5	5.900%	A-1	P-1	04/17/2024	17,000,000.00	17,000,000.00
BANK OF AMERICA NA	06050FJL7	5.550% <sup>(3)</sup>	A-1	P-1	07/02/2024	9,000,000.00	9,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M6T7	5.710% <sup>(3)</sup>	A-1	P-1	10/03/2024	10,000,000.00	10,000,000.00
CREDIT AGRICOLE CIB NY	22532XXA1	5.510% <sup>(3)</sup>	A-1	P-1	08/14/2024	15,000,000.00	15,000,000.00
CREDIT AGRICOLE CIB NY	22536DZP6	5.430%	A-1	P-1	08/21/2024	9,300,000.00	9,298,577.19
CREDIT AGRICOLE CIB NY	22536DZQ4	5.310%	A-1	P-1	02/14/2025	9,000,000.00	9,000,000.00
DZ BANK NY	23344J7A7	5.810%	A-1	P-1	05/02/2024	10,000,000.00	10,000,000.00
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
HSBC BANK USA NA	40435RSD4	5.720% <sup>(3)</sup>	A-1	P-1	05/10/2024	10,000,000.00	10,000,000.00
HSBC BANK USA NA	40435RSQ5	5.750%	A-1	P-1	08/15/2024	13,000,000.00	13,000,000.00
MITSUBISHI UFJ FIN GRP	60683DSD2	5.620% <sup>(3)</sup>	A-1	P-1	06/20/2024	15,000,000.00	15,000,000.00
MITSUBISHI UFJ FIN GRP	60683DVP1	5.490% <sup>(3)</sup>	A-1	P-1	09/06/2024	20,000,000.00	20,000,000.00
MIZUHO BANK LTD/NY	60710TKB6	5.850%	A-1	P-1	05/02/2024	17,000,000.00	17,000,000.00
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
NORDEA BANK ABP NEW YORK	65558U7E6	5.471% <sup>(3)</sup>	A-1+	P-1	07/22/2024	30,000,000.00	29,998,989.13
NORDEA BANK ABP NEW YORK	65558U2G6	5.677% <sup>(3)</sup>	A-1+	P-1	08/12/2024	5,400,000.00	5,404,099.18
NORDEA BANK ABP NEW YORK	65558U6G2	5.460% <sup>(3)</sup>	A-1+	P-1	08/12/2024	10,000,000.00	10,000,000.00
SUMITOMO MITSUI BANK NY	86565FY63	5.740% <sup>(3)</sup>	A-1	P-1	04/04/2024	10,000,000.00	10,000,000.00
SUMITOMO MITSUI TRUST NY	86564PLQ2	5.590% <sup>(3)</sup>	A-1	P-1	07/01/2024	10,000,000.00	10,000,000.00
SUMITOMO MITSUI TRUST NY	86564PRN3	5.480% <sup>(3)</sup>	A-1	P-1	09/06/2024	20,000,000.00	20,000,000.00
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	7,000,261.72
SVENSKA HANDELSBANKEN NY	86959RSU0	5.900%	A-1+	P-1	07/12/2024	10,000,000.00	10,000,000.00

## Colorado Statewide Investment Pool

### CSIP Liquid Portfolio

Schedule of Investments

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March 31, 2024

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>							
SWEDBANK NY	87019WTW5	5.260%	A-1	P-1	02/14/2025	9,000,000.00	9,000,000.00
TORONTO DOMINION BANK	89115DAN6	5.600% <sup>(3)</sup>	A-1+	P-1	02/18/2025	7,000,000.00	7,000,000.00
TORONTO DOMINION BANK NY	89115BN89	5.580% <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
TORONTO DOMINION BANK NY	89115DEJ1	5.380%	A-1+	P-1	03/20/2025	10,000,000.00	10,000,000.00
WELLS FARGO BANK NA	95001KRG1	5.920% <sup>(3)</sup>	A-1	P-1	11/12/2024	10,000,000.00	10,000,000.00
<b>Category of Investment Sub-Total</b>						<b>344,700,000.00</b>	<b>344,701,927.22</b>
<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821TJ97	5.406%	A-1	P-1	09/09/2024	15,000,000.00	14,647,141.67
BEDFORD ROW FUNDING CORP	07646MAT3	5.490% <sup>(3)</sup>	A-1+	P-1	08/05/2024	25,000,000.00	25,000,000.00
COLLAT COMM PAPER FLEX CO	19421MFL1	6.030%	A-1	P-1	06/28/2024	10,000,000.00	10,000,000.00
COLLAT COMM PAPER FLEX CO	19421MFT4	6.050%	A-1	P-1	07/12/2024	15,000,000.00	15,000,000.00
COLLAT COMM PAPER V CO	19423RD30	5.640% <sup>(3)</sup>	A-1	P-1	10/29/2024	10,000,000.00	10,000,000.00
GREAT BEAR FUNDING LLC	39014HD35	5.336%	A-1	P-1	04/03/2024	10,000,000.00	9,997,038.89
OLD LINE FUNDING LLC	67984RNT2	5.490% <sup>(3)</sup>	A-1+	P-1	09/10/2024	7,000,000.00	7,000,000.00
OLD LINE FUNDING LLC	67984VJW1	5.530% <sup>(3)</sup>	A-1+	P-1	09/17/2024	10,000,000.00	10,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582ELD5	5.510% <sup>(3)</sup>	A-1	P-1	09/09/2024	16,000,000.00	16,000,000.00
THUNDER BAY FUNDING LLC	88604GCQ0	5.500% <sup>(3)</sup>	A-1+	P-1	09/10/2024	18,000,000.00	18,000,000.00
<b>Category of Investment Sub-Total</b>						<b>136,000,000.00</b>	<b>135,644,180.56</b>
<b>Portfolio Totals</b>						<b>1,993,134,200.00</b>	<b>1,984,896,739.98</b>



Issuer Summary		
Issuer	Amortized Cost of Holdings	Percent
ANZ BANKING GROUP LTD	9,929,099.13	0.50%
ATLANTIC ASSET SEC LLC	14,647,141.67	0.74%
BANK OF AMERICA CO	269,779,966.67	13.59%
BANK OF MONTREAL	56,667,133.49	2.85%
BANK OF NOVA SCOTIA	32,544,235.83	1.64%
BEDFORD ROW FUNDING CORP	25,000,000.00	1.26%
BNP PARIBAS	136,611,823.89	6.88%
BPCE GROUP	40,025,904.12	2.02%
CANADIAN IMPERIAL BANK OF COMMERCE	8,000,000.00	0.40%
CITIGROUP INC	4,947,013.89	0.25%
COLLAT COMM PAPER FLEX CO	25,000,000.00	1.26%
COLLAT COMM PAPER V CO	10,000,000.00	0.50%
CONFEDERATION NATIONALE DU CRE	17,702,138.61	0.89%
CREDIT AGRICOLE SA	50,796,923.30	2.56%
DNB ASA	50,282,420.07	2.53%
DZ BANK AG	10,000,000.00	0.50%
GOLDMAN SACHS FS PRIME OBLIGATION	1,000,000.00	0.05%
GOLDMAN SACHS GROUP INC	99,361,788.90	5.01%
GREAT BEAR FUNDING LLC	9,997,038.89	0.50%
HSBC HOLDINGS PLC	33,000,000.00	1.66%
ING GROEP NV	19,830,176.05	1.00%
JP MORGAN CHASE & CO	20,000,000.00	1.01%
MACQUARIE GROUP LTD	29,962,200.00	1.51%
METLIFE INC	20,000,000.00	1.01%
MITSUBISHI UFJ FINANCIAL GROUP INC	52,409,480.00	2.64%
MIZUHO FINANCIAL GROUP INC	17,000,000.00	0.86%
NATIONAL AUSTRALIA BANK LTD	16,501,702.21	0.83%
NATIONAL BANK OF CANADA	18,945,192.15	0.95%
NATIXIS NY BRANCH	27,754,465.00	1.40%
NORDEA BANK ABP	50,403,088.31	2.54%
NORTHERN TRUST (FICC)	250,000,000.00	12.60%
OLD LINE FUNDING LLC	17,000,000.00	0.86%
PRUDENTIAL FINANCIAL INC	9,734,077.78	0.49%
RIDGEFIELD FUNDNG CO LLC	16,000,000.00	0.81%
SKANDINAVISKA ENSKILDA BANKEN AB	72,997,038.06	3.68%
SOCIETE GENERALE	3,964,533.33	0.20%
SUMITOMO MITSUI FINANCIAL GROUP INC	10,000,000.00	0.50%
SUMITOMO MITSUI TRUST HOLDINGS INC	30,000,000.00	1.51%
SVENSKA HANDELSBANKEN AB	68,706,282.55	3.46%
SWEDBANK AB	63,986,445.56	3.22%
THUNDER BAY FUNDING LLC	18,000,000.00	0.91%
TORONTO-DOMINION BANK	63,828,627.78	3.22%
TOYOTA MOTOR CORP	32,406,469.44	1.63%
UNITED STATES TREASURY	101,123,322.23	5.09%
WELLS FARGO & COMPANY	10,000,000.00	0.50%
WESTPAC BANKING CORP	39,051,011.07	1.97%
	<b>1,984,896,739.98</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: 5.51%, Bank of America: 10.51%, Goldman Sachs: 2.01%, Northern Trust: 12.55%

## Colorado Statewide Investment Pool

### CSIP TERM Series Dec 24

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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 Debt</b>							
UNITED STATES TREASURY	91282CDN8	4.863%	AA+	Aaa	12/15/2024	4,795,000.00	4,657,143.75
<b>Category of Investment Sub-Total</b>						<b>4,795,000.00</b>	<b>4,657,143.75</b>
<b>U.S. Government Agency Debt</b>							
FEDERAL FARM CREDIT BANKS	313312VR8	4.879%	A-1+	P-1	04/16/2024	800,000.00	797,760.06
FEDERAL HOME LOAN BANKS	313384WF2	4.820%	A-1+	P-1	04/30/2024	6,230,000.00	6,199,709.24
FEDERAL HOME LOAN BANKS	313384WQ8	4.744%	A-1+	P-1	05/09/2024	3,140,000.00	3,120,595.08
FEDERAL HOME LOAN BANKS	313384XB0	5.010%	A-1+	P-1	05/20/2024	19,608,000.00	19,455,335.05
<b>Category of Investment Sub-Total</b>						<b>29,778,000.00</b>	<b>29,573,399.43</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	14,878,695.00
COCA-COLA COMPANY	19121AEN7	5.431%	A-1	P-1	05/22/2024	1,000,000.00	991,765.00
PFIZER INC	71708EF42	5.530%	A-1	P-1	06/04/2024	10,000,000.00	9,898,950.00
<b>Category of Investment Sub-Total</b>						<b>26,000,000.00</b>	<b>25,769,410.00</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084BG32	5.387%	A-1	P-1	07/03/2024	1,025,000.00	1,009,913.03
ANZ NEW ZEALAND INTL/LDN	0018A2JR8	5.223%	A-1+	P-1	09/25/2024	1,590,000.00	1,547,093.85
AUST & NZ BANKING GROUP	05253AG53	5.877%	A-1+	P-1	07/05/2024	1,043,000.00	1,027,543.78
BANK OF MONTREAL	06369LE19	5.869%	A-1	P-1	05/01/2024	3,133,000.00	3,116,984.10
BANK OF MONTREAL	06369LEM3	5.521%	A-1	P-1	05/21/2024	18,000,000.00	17,854,308.00
BANK OF MONTREAL	06369LGV1	5.834%	A-1	P-1	07/29/2024	20,870,000.00	20,489,352.07
BANK OF MONTREAL	06369LL60	5.801%	A-1	P-1	11/06/2024	2,117,000.00	2,048,093.77
BANK OF NOVA SCOTIA	06417JFB3	5.821%	A-1	P-1	06/11/2024	3,705,000.00	3,663,496.59
BANK OF NOVA SCOTIA	06417JFU1	5.887%	A-1	P-1	06/28/2024	2,088,000.00	2,059,358.90
BOFA SECURITIES INC	06054NLL3	5.745%	A-1	NR	11/20/2024	14,502,000.00	13,999,041.64
BOFA SECURITIES INC	06054NMA6	5.400%	A-1	NR	12/10/2024	3,120,000.00	3,002,900.16
CA IMPERIAL BK OF COMM	13608ADW3	5.411%	A-1	P-1	04/30/2024	10,000,000.00	9,950,820.00

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<b>Financial Company Commercial Paper</b>							
CA IMPERIAL BK OF COMM	13608AF50	5.562%	A-1	P-1	06/05/2024	1,088,000.00	1,076,875.20
CITIGROUP GLOBAL MARKETS	17327AJQ1	6.014%	A-1	P-1	09/24/2024	10,600,000.00	10,315,485.40
COMMONWEALTH BANK OF AUSTRALIA	20272DGV6	5.854%	A-1+	P-1	07/29/2024	5,947,000.00	5,838,068.80
COMMONWEALTH BANK OF AUSTRALIA	20272DJC5	5.885%	A-1+	P-1	09/12/2024	31,755,000.00	30,968,174.61
CREDIT AGRICOLE CIB NY	22533TL87	5.377%	A-1	P-1	11/08/2024	25,895,000.00	25,046,239.59
CREDIT INDUST ET COMM NY	22536LKM1	5.146%	A-1	P-1	10/21/2024	1,600,000.00	1,551,534.40
DNB BANK ASA	2332K0EM0	5.488%	A-1+	P-1	05/21/2024	10,000,000.00	9,918,100.00
DNB BANK ASA	2332K4NU4	5.876%	A-1+	P-1	07/05/2024	15,859,000.00	15,627,157.28
DNB BANK ASA	2332K0H62	5.880%	A-1+	P-1	08/06/2024	995,000.00	975,823.37
DNB BANK ASA	2332K0JL7	5.937%	A-1+	P-1	09/20/2024	7,412,000.00	7,221,081.70
ING (US) FUNDING LLC	4497W0FE3	5.887%	A-1	P-1	06/14/2024	26,095,000.00	25,789,662.41
ING (US) FUNDING LLC	45685QH67	5.357%	A-1	P-1	08/16/2024	10,260,000.00	10,045,771.20
ING (US) FUNDING LLC	4497W0HP6	5.389%	A-1	P-1	08/23/2024	1,025,000.00	1,002,567.88
JP MORGAN SECURITIES LLC	46590DF62	5.622%	A-1	P-1	06/06/2024	10,570,000.00	10,458,095.41
MACQUARIE BANK LIMITED COMM PAPER	55607KHP4	5.304%	A-1	P-1	08/23/2024	1,586,000.00	1,551,675.79
MACQUARIE BANK LIMITED COMM PAPER	55607KJG2	5.249%	A-1	P-1	09/16/2024	8,286,000.00	8,078,203.69
METLIFE SHORT TERM FUNDING	59157TD91	5.690%	A-1+	P-1	04/09/2024	5,780,000.00	5,769,555.54
MIZUHO BANK LTD/SG	60689PE77	5.760%	A-1	P-1	05/07/2024	2,058,000.00	2,045,530.58
MUFG BANK LTD/NY	62479LFE0	5.908%	A-1	P-1	06/14/2024	15,658,000.00	15,473,454.81
NATIONAL BANK OF CANADA	63307LDG3	5.815%	A-1	P-1	04/16/2024	2,095,000.00	2,089,085.82
NATIONAL BANK OF CANADA	63307LKU4	5.252%	A-1	P-1	10/28/2024	25,945,000.00	25,140,004.49
NATIONAL BANK OF CANADA	63307LL17	5.701%	A-1	P-1	11/01/2024	1,100,000.00	1,065,249.90
NATIONAL BANK OF CANADA	63307LL66	5.844%	A-1	P-1	11/06/2024	9,528,000.00	9,220,293.25
NATIXIS NY BRANCH	63873JD49	5.691%	A-1	P-1	04/04/2024	5,115,000.00	5,109,659.94
NATIXIS NY BRANCH	63873JDC1	5.888%	A-1	P-1	04/12/2024	3,130,000.00	3,123,004.45
NATIXIS NY BRANCH	63873JG12	5.782%	A-1	P-1	07/01/2024	5,185,000.00	5,112,233.71
NATIXIS NY BRANCH	63873JL16	5.354%	A-1	P-1	11/01/2024	5,175,000.00	5,010,497.10
NATIXIS NY BRANCH	63873JL81	5.349%	A-1	P-1	11/08/2024	9,400,000.00	9,091,821.00
PACIFIC LIFE SHORT TERM	69448WFA7	5.379%	A-1+	P-1	06/10/2024	1,048,000.00	1,036,248.78
PRICOA SHORT TERM FUNDING LLC	74154EDW5	5.378%	A-1+	P-1	04/30/2024	10,000,000.00	9,950,050.00



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<b>Financial Company Commercial Paper</b>							
SKANDINAVISKA ENSKILDA BANKEN AB	83050TF63	5.706%	A-1	P-1	06/06/2024	26,440,000.00	26,164,204.36
SOCIETE GENERALE NY	83369BEN2	5.677%	A-1	P-1	05/22/2024	1,030,000.00	1,021,583.87
SUMITOMO MITSUI BANK NY	86562KEG5	5.712%	A-1	P-1	05/16/2024	2,570,000.00	2,551,336.66
SUMITOMO MITSUI BANK NY	86562KEM2	5.691%	A-1	P-1	05/21/2024	20,000,000.00	19,840,140.00
SVENSKA HANDELSBANKEN AB	86960JFE0	5.898%	A-1+	P-1	06/14/2024	1,044,000.00	1,031,957.46
SVENSKA HANDELSBANKEN AB	86960JFJ9	5.822%	A-1+	P-1	06/18/2024	2,115,000.00	2,089,381.01
SVENSKA HANDELSBANKEN AB	86960JJ63	5.299%	A-1+	P-1	09/06/2024	5,155,000.00	5,035,326.68
SVENSKA HANDELSBANKEN AB	86960JJJ5	5.936%	A-1+	P-1	09/18/2024	10,600,000.00	10,336,950.40
SVENSKA HANDELSBANKEN AB	86960JJS5	5.856%	A-1+	P-1	09/26/2024	1,057,000.00	1,029,640.61
TORONTO DOMINION BANK	89119AD96	5.344%	A-1+	P-1	04/09/2024	10,000,000.00	9,981,950.00
TORONTO DOMINION BANK	89119AEQ7	5.712%	A-1+	P-1	05/24/2024	530,000.00	525,508.25
TORONTO DOMINION BANK	89119AF45	5.701%	A-1+	P-1	06/04/2024	8,560,000.00	8,473,698.08
TORONTO DOMINION BANK	89119AF60	5.779%	A-1+	P-1	06/06/2024	3,162,000.00	3,129,203.74
TORONTO DOMINION BANK	89119AGH5	5.880%	A-1+	P-1	07/17/2024	2,118,000.00	2,083,626.98
TORONTO DOMINION BANK	89119AHN1	5.871%	A-1+	P-1	08/22/2024	1,090,000.00	1,066,901.81
TORONTO DOMINION BANK	89119AJH2	5.947%	A-1+	P-1	09/17/2024	1,060,000.00	1,033,836.02
TORONTO DOMINION BANK	89119AK23	6.004%	A-1+	P-1	10/02/2024	5,300,000.00	5,158,490.00
TORONTO DOMINION BANK	89119AKR8	5.900%	A-1+	P-1	10/25/2024	1,120,000.00	1,086,632.96
TORONTO DOMINION BANK	89119AMG0	5.161%	A-1+	P-1	12/16/2024	2,500,000.00	2,406,602.50
TOYOTA CREDIT PUERTO RICO	8923A0EM1	5.905%	A-1+	P-1	05/21/2024	10,000,000.00	9,917,980.00
WESTPAC BANKING CORP	9612C0EH8	5.518%	A-1+	P-1	05/17/2024	16,885,000.00	16,759,257.41
WESTPAC BANKING CORP	9612C0J67	5.919%	A-1+	P-1	09/06/2024	5,382,000.00	5,257,056.87
WESTPAC BANKING CORP	9612C0JB6	5.906%	A-1+	P-1	09/11/2024	10,584,000.00	10,331,211.74
WESTPAC BANKING CORP	9612C0L72	5.702%	A-1+	P-1	11/07/2024	1,085,000.00	1,050,801.89
<b>Category of Investment Sub-Total</b>						<b>500,770,000.00</b>	<b>491,833,391.29</b>
<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06051WCR3	5.930%	A-1	P-1	05/20/2024	4,280,000.00	4,281,335.02
BANK OF AMERICA NA	06051WAG9	5.920%	A-1	P-1	08/09/2024	3,000,000.00	3,002,092.29
BANK OF AMERICA NA	06051WBD5	5.990%	A-1	P-1	08/14/2024	10,000,000.00	10,009,955.80

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<b>Certificate of Deposit</b>							
BANK OF AMERICA NA	06051WCQ5	5.980%	A-1	P-1	08/23/2024	3,000,000.00	3,003,158.91
BNP PARIBAS NY BRANCH	05586FWM5	5.650%	A-1	P-1	05/31/2024	13,000,000.00	12,996,607.52
CITIBANK NA	17330QDV6	5.890%	A-1	P-1	06/20/2024	8,000,000.00	8,001,772.88
COOPERATIEVE RABOBANK U.A.	21684XF35	5.500%	A-1	P-1	05/21/2024	20,000,000.00	19,991,676.40
HSBC BANK USA NA	40435RRS2	5.800%	A-1	P-1	08/08/2024	9,850,000.00	9,856,410.77
MIZUHO BANK LTD/NY	60710TKD2	5.780%	A-1	P-1	05/03/2024	4,995,000.00	4,995,745.90
MIZUHO BANK LTD/NY	60710TLH2	5.380%	A-1	P-1	07/03/2024	1,999,000.00	1,997,889.22
MUFG BANK LTD/NY	55380UHR1	5.460%	A-1	P-1	04/16/2024	1,140,000.00	1,139,822.78
MUFG BANK LTD/NY	55380UPF8	5.810%	A-1	P-1	11/01/2024	3,650,000.00	3,653,696.79
MUFG BANK LTD/NY	55380UQQ3	5.720%	A-1	P-1	11/20/2024	6,800,000.00	6,804,268.70
MUFG BANK LTD/NY	55380UTG2	5.150%	A-1	P-1	11/27/2024	1,540,000.00	1,535,941.45
MUFG BANK LTD/NY	55380UTH0	5.120%	A-1	P-1	12/23/2024	1,540,000.00	1,535,196.20
SWEDBANK NY	87019WLY9	5.380%	A-1	P-1	05/20/2024	10,000,000.00	9,994,220.90
SWEDBANK NY	87019WQR9	5.900%	A-1	P-1	06/20/2024	1,998,000.00	1,998,862.92
TORONTO DOMINION BANK NY	89115BEM8	5.950%	A-1+	P-1	10/04/2024	1,500,000.00	1,502,193.90
TORONTO DOMINION BANK NY	89115BFD7	6.000%	A-1+	P-1	10/16/2024	2,000,000.00	2,003,704.50
WESTPAC BANKING CORP NY	96130AUE6	5.818%	A-1+	P-1	07/01/2024	3,989,000.00	3,990,455.27
<b>Category of Investment Sub-Total</b>						<b>112,281,000.00</b>	<b>112,295,008.12</b>
<b>Asset Backed Commercial Paper</b>							
ATLANTIC ASSET SEC LLC	04821TD85	5.818%	A-1	P-1	04/08/2024	2,056,000.00	2,052,566.48
BARCLAYS BANK PLC	06741FDF1	5.442%	A-1+	P-1	04/15/2024	13,174,000.00	13,138,258.94
LIBERTY STREET FUNDING LLC	53127TF32	5.391%	A-1	P-1	06/03/2024	1,013,000.00	1,002,614.72
LIBERTY STREET FUNDING LLC	53127TH22	5.809%	A-1	P-1	08/02/2024	2,085,000.00	2,044,402.97
LMA AMERICAS LLC	53944QEE6	5.411%	A-1	P-1	05/14/2024	5,200,000.00	5,163,121.60
MANHATTAN ASSET FUNDING CO	56274LDA9	5.801%	A-1	P-1	04/10/2024	1,030,000.00	1,027,967.81
OLD LINE FUNDING LLC	67983TL87	5.226%	A-1+	P-1	11/08/2024	11,520,000.00	11,138,112.00
STARBIRD FUNDING CORP	85520LGB5	5.346%	A-1	P-1	07/11/2024	8,205,000.00	8,076,575.34
THUNDER BAY FUNDING LLC	88602TM67	5.250%	A-1+	P-1	12/06/2024	10,530,000.00	10,148,150.61
<b>Category of Investment Sub-Total</b>						<b>54,813,000.00</b>	<b>53,791,770.47</b>
<b>Portfolio Totals</b>						<b>728,437,000.00</b>	<b>717,920,123.06</b>



### Issuer Summary

Issuer	Market Value of Holdings	Percent
ABN AMRO BANK	1,009,913.03	0.14%
ANZ BANKING GROUP LTD	2,574,637.63	0.36%
ATLANTIC ASSET SEC LLC	2,052,566.48	0.29%
BANK OF AMERICA CO	37,298,483.82	5.20%
BANK OF MONTREAL	43,508,737.94	6.06%
BANK OF NOVA SCOTIA	5,722,855.49	0.80%
BARCLAYS PLC	13,138,258.94	1.83%
BNP PARIBAS	12,996,607.52	1.81%
CANADIAN IMPERIAL BANK OF COMMERCE	11,027,695.20	1.54%
CITIGROUP INC	18,317,258.28	2.55%
COCA-COLA COMPANY	15,870,460.00	2.21%
COMMONWEALTH BANK OF AUSTRALIA	36,806,243.41	5.13%
CONFEDERATION NATIONALE DU CRE	1,551,534.40	0.22%
CREDIT AGRICOLE SA	25,046,239.59	3.49%
DNB ASA	33,742,162.35	4.70%
FEDERAL FARM CREDIT BANKS	797,760.06	0.11%
FEDERAL HOME LOAN BANKS	28,775,639.37	4.01%
HSBC HOLDINGS PLC	9,856,410.77	1.37%
ING GROEP NV	36,838,001.49	5.13%
JP MORGAN CHASE & CO	10,458,095.41	1.46%
LIBERTY STREET FUNDING LLC	3,047,017.69	0.42%
LMA AMERICAS LLC	5,163,121.60	0.72%
MACQUARIE GROUP LTD	9,629,879.48	1.34%
MANHATTAN ASSET FUNDING CO LLC	1,027,967.81	0.14%
METLIFE INC	5,769,555.54	0.80%
MITSUBISHI UFJ FINANCIAL GROUP INC	30,142,380.73	4.20%
MIZUHO FINANCIAL GROUP INC.	9,039,165.70	1.26%
NATIONAL BANK OF CANADA	37,514,633.46	5.23%
NATIXIS NY BRANCH	27,447,216.20	3.82%
OLD LINE FUNDING LLC	11,138,112.00	1.55%
PACIFIC LIFE	1,036,248.78	0.14%
PFIZER INC	9,898,950.00	1.38%
PRUDENTIAL FINANCIAL INC	9,950,050.00	1.39%
RABOBANK NEDERLAND	19,991,676.40	2.78%
SKANDINAVISKA ENSKILDA BANKEN AB	26,164,204.36	3.64%
SOCIETE GENERALE	1,021,583.87	0.14%
STARBIRD FUNDING CORP	8,076,575.34	1.12%
SUMITOMO MITSUI FINANCIAL GROUP INC	22,391,476.66	3.12%
SVENSKA HANDELSBANKEN AB	19,523,256.16	2.72%
SWEDBANK AB	11,993,083.82	1.67%
THUNDER BAY FUNDING LLC	10,148,150.61	1.41%
TORONTO-DOMINION BANK	38,452,348.74	5.36%
TOYOTA MOTOR CORP	9,917,980.00	1.38%
UNITED STATES TREASURY	4,657,143.75	0.65%
WESTPAC BANKING CORP	37,388,783.18	5.21%
	<b>717,920,123.06</b>	<b>100.00%</b>

## Colorado Statewide Investment Pool CSIP TERM Series Dec 25

Schedule of Investments

For the Month Ending

March 31, 2024

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. Government Agency Debt</b>							
FEDERAL HOME LOAN BANKS	313385CY0	4.983%	A-1+	P-1	03/12/2025	1,050,000.00	1,000,439.60
<b>Category of Investment Sub-Total</b>						<b>1,050,000.00</b>	<b>1,000,439.60</b>
<b>Financial Company Commercial Paper</b>							
ABN AMRO FUNDING USA LLC	00084BG16	5.409%	A-1	P-1	07/01/2024	1,020,000.00	1,005,290.58
BOFA SECURITIES INC	06054NQC8	5.353%	A-1	NR	03/12/2025	10,000,000.00	9,501,270.00
DNB BANK ASA	2332K0LR1	5.359%	A-1+	P-1	11/25/2024	1,350,000.00	1,302,554.25
ING (US) FUNDING LLC	45685QJS9	5.437%	A-1	P-1	09/26/2024	1,040,000.00	1,011,765.04
METLIFE SHORT TERM FUNDING	59157TJW4	5.330%	A-1+	P-1	09/30/2024	1,030,000.00	1,001,958.25
NATIONAL AUSTRALIA BANK LTD	63254EL81	5.230%	A-1+	P-1	11/08/2024	5,198,000.00	5,027,968.22
NATIONAL BANK OF CANADA	63307LKU4	5.261%	A-1	P-1	10/28/2024	3,100,000.00	3,003,816.30
PACIFIC LIFE SHORT TERM	69448WEH3	5.393%	A-1+	P-1	05/17/2024	2,025,000.00	2,009,624.18
SKANDINAVISKA ENSKILDA BANKEN AB	83050TQD6	5.332%	A-1	P-1	03/13/2025	10,000,000.00	9,501,330.00
TORONTO DOMINION BANK	89119AN61	5.155%	A-1+	P-1	01/06/2025	5,255,000.00	5,040,028.46
WESTPAC BANKING CORP	9612C0NQ8	4.985%	A-1+	P-1	01/24/2025	1,600,000.00	1,535,350.40
<b>Category of Investment Sub-Total</b>						<b>41,618,000.00</b>	<b>39,940,955.68</b>
<b>Certificate of Deposit</b>							
COOPERATIEVE RABOBANK U.A.	21684XP91	5.300%	A-1	P-1	03/05/2025	4,995,000.00	4,988,756.30
CREDIT AGRICOLE CIB NY	22536DWK0	5.150%	A-1	P-1	01/31/2025	5,000,000.00	4,987,274.15
<b>Category of Investment Sub-Total</b>						<b>9,995,000.00</b>	<b>9,976,030.45</b>
<b>Asset Backed Commercial Paper</b>							
BARCLAYS BANK PLC	06741FEE3	5.423%	A-1+	P-1	05/14/2024	5,065,000.00	5,029,230.97
<b>Category of Investment Sub-Total</b>						<b>5,065,000.00</b>	<b>5,029,230.97</b>
<b>Portfolio Totals</b>						<b>57,728,000.00</b>	<b>55,946,656.70</b>

## Colorado Statewide Investment Pool CSIP TERM Series Dec 25

Schedule of Investments

For the Month Ending

March 31, 2024

Issuer Summary		
Issuer	Market Value of Holdings	Percent
ABN AMRO BANK	1,005,290.58	1.80%
BANK OF AMERICA CO	9,501,270.00	16.98%
BARCLAYS PLC	5,029,230.97	8.99%
CREDIT AGRICOLE SA	4,987,274.15	8.91%
DNB ASA	1,302,554.25	2.33%
FEDERAL HOME LOAN BANKS	1,000,439.60	1.79%
ING GROEP NV	1,011,765.04	1.81%
METLIFE INC	1,001,958.25	1.79%
NATIONAL AUSTRALIA BANK LTD	5,027,968.22	8.99%
NATIONAL BANK OF CANADA	3,003,816.30	5.37%
PACIFIC LIFE	2,009,624.18	3.59%
RABOBANK NEDERLAND	4,988,756.30	8.92%
SKANDINAVISKA ENSKILDA BANKEN AB	9,501,330.00	16.98%
TORONTO-DOMINION BANK	5,040,028.46	9.01%
WESTPAC BANKING CORP	1,535,350.40	2.74%
	<b>55,946,656.70</b>	<b>100.00%</b>

## 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/quest/home](http://www.standardandpoors.com/en_US/web/quest/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 AAAf 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.*