



Colorado Statewide Investment Pool

Participant Report as of June 30, 2023

Investment Adviser and Administrator
PFM Asset Management LLC
950 17th Street
Mail Code: DN-CO-T8
Denver, CO 80202



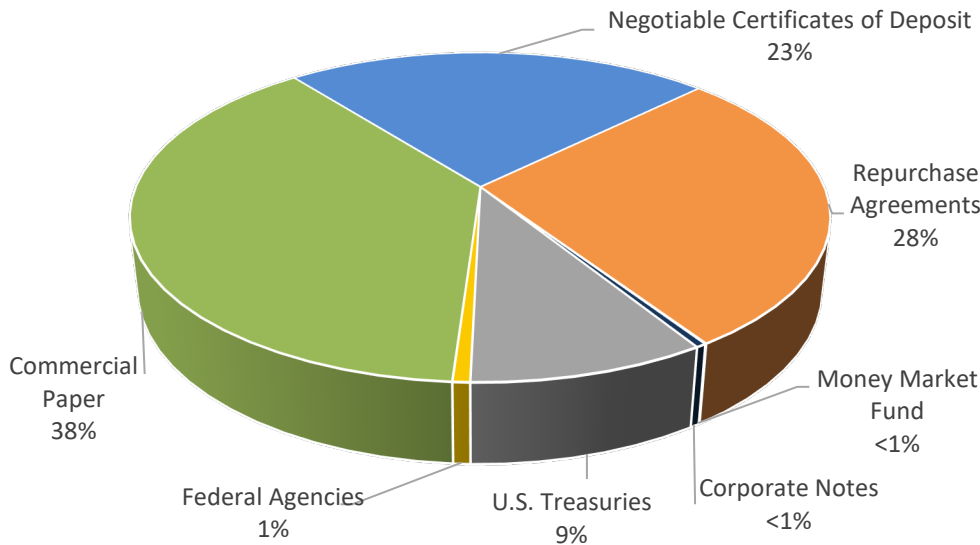
CSIP Liquid Portfolio

Total Fund Net Assets	\$2,212,685,739
Current 7-Day Yield	5.23%
Monthly Distribution Yield	5.20%
Expense Ratio	0.16%
Weighted Average Maturity	27 days
Weighted Average Life	70 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmmf

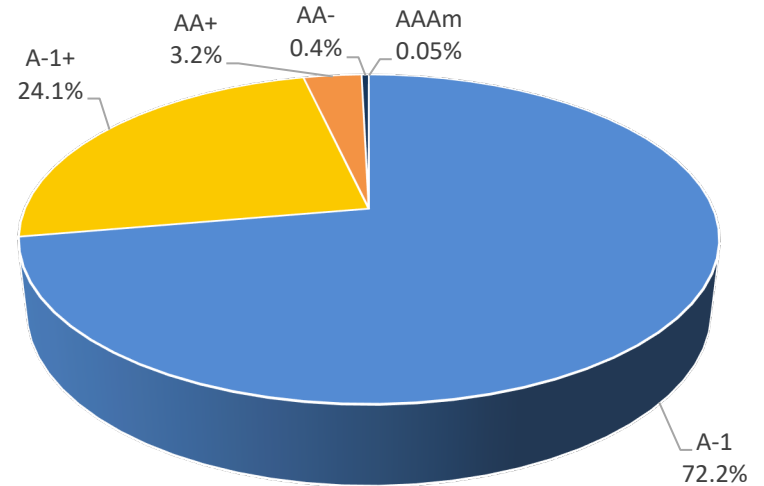
CSIP Term Portfolio

	<u>Series Dec 2024</u>	<u>Series Dec 2023</u>
Total Series Net Assets	\$572,428,840	\$303,060,710
90 Day Net Yield	5.54%	5.54%
180 Day Net Yield	5.69%	5.69%
270 Day Net Yield	5.79%	5.79%
365 Day Net Yield	5.89%	5.89%
Expense Ratio	0.14%	0.13%
Weighted Average Maturity	231 days	103 days
Weighted Average Life	231 days	103 days
Fitch Rating	AAAf	AAAf

**CSIP Liquid Portfolio
Portfolio Sector Composition**



**CSIP Liquid Portfolio
Credit Quality Distribution**





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

Assets

Investments at Amortized Cost	\$	2,207,722,769.25
Cash and Cash Equivalents		133,030.23
Interest Receivable		5,070,266.02
Receivable For Securities Sold		49,658,533.33
Prepaid Expenses		9,682.53

Total Assets		2,262,594,281.36
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Liabilities

Payable for Securities Purchased	49,604,229.17
Management Fees Payable, Net	262,091.24
Audit Fees Payable	15,632.18
Cash Management Fees Payable	10,839.85
Custody Fees Payable	6,100.49
Other Operating Expenses Payable	9,649.92

Total Liabilities		49,908,542.85
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Net Position	\$	2,212,685,738.51
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**CSIP Liquid Portfolio
Statement of Changes in Net Position
For the Quarter Ended June 30, 2023
(unaudited)**

Income	
Investment Income	\$ 27,196,332.62
Expenses	
Management Fees	865,277.49
Audit Fees	7,953.40
Cash Management Fees	3,850.10
Custody Fees	18,570.15
Other Operating Expenses	9,805.91
Total Expenses	905,457.05
<i>Less: Management Fee Waivers</i>	<i>(77,576.81)</i>
Net Operating Expenses	827,880.24
Net Investment Income	26,368,452.38
Net Realized Gain on Investment Securities Sold	734.98
Net Increase from Investment Operations	26,369,187.36
Capital Shares Issued	2,054,243,912.69
Capital Shares Redeemed	<i>(1,781,272,518.84)</i>
Net Increase (Decrease) in Net Position	299,340,581.21
Net Position -- March 31, 2023	1,913,345,157.30
Net Position -- June 30, 2023	\$ 2,212,685,738.51



Statement of Net Position
June 30, 2023
(unaudited)

	TERM SERIES DEC 2023	TERM SERIES DEC 2024
Assets		
Investments at Amortized Cost	\$ 302,716,358.43	\$ 571,890,088.64
Cash	135,200.77	50,904.68
Accrued Interest	269,618.60	590,398.65
Prepaid Expenses	2,619.82	-
Total Assets	303,123,797.62	572,531,391.97
Liabilities		
Management Fees Payable	50,527.27	84,639.79
Program Expenses Payable	12,560.30	17,912.36
Total Liabilities	63,087.57	102,552.15
Net Position	\$ 303,060,710.05	\$ 572,428,839.82



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

	TERM SERIES DEC 2023	TERM SERIES DEC 2024
Income		
Investment Income	\$ 4,384,404.63	\$ 3,992,811.79
Expenses:		
Management Fees	108,916.83	87,883.52
Program Expenses	9,921.13	12,521.61
Operating Expenses	118,837.96	100,405.13
Net Investment Income	4,265,566.67	3,892,406.66
Net Realized Gain (Loss) on Investment Securities Sold	(58,517.95)	-
Net Increase (Decrease) from Investment Operations	4,207,048.72	3,892,406.66
Capital Shares Issued	78,002,892.55	494,283,717.20
Capital Shares Redeemed	(153,739,968.11)	(25,916,718.88)
Net Increase (Decrease) in Net Position	(71,530,026.84)	472,259,404.98
Net Position – March 31, 2023	374,590,736.89	100,169,434.84
Net Position – June 30, 2023	\$ 303,060,710.05	\$ 572,428,839.82



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2023

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	RPEI0JB33	5.050%	A-1	P-1	07/06/2023	18,000,000.00	18,000,000.00
BNP PARIBAS	RPEG0E824	5.100%	A-1	P-1	07/27/2023	23,000,000.00	23,000,000.00
BNP PARIBAS	RPEG0GEO4	5.160%	A-1	P-1	08/21/2023	22,000,000.00	22,000,000.00
BNP PARIBAS	RPEK0J7M1	5.220%	A-1	P-1	09/21/2023	20,000,000.00	20,000,000.00
BOFA SECURITIES INC	RPEG0JMD3	5.060%	A-1	NR	07/03/2023	200,000,000.00	200,000,000.00
BOFA SECURITIES INC	RPEB4VFM1	4.980%	A-1	NR	07/03/2023	25,000,000.00	25,000,000.00
BOFA SECURITIES INC	RPEK0J8I9	5.060%	A-1	NR	07/06/2023	22,000,000.00	22,000,000.00
Category of Investment Sub-Total						330,000,000.00	330,000,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912797FX0	5.103%	A-1+	P-1	07/11/2023	32,000,000.00	31,954,822.22
UNITED STATES TREASURY	912796XQ7	5.203%	A-1+	P-1	07/13/2023	22,000,000.00	21,962,050.00
UNITED STATES TREASURY	912828VM9	5.532%	AA+	Aaa	07/15/2023	71,684,250.00	71,634,352.79
UNITED STATES TREASURY	912796ZZ5	5.203%	A-1+	P-1	07/20/2023	21,000,000.00	20,942,699.17
UNITED STATES TREASURY	912796Y37	5.100%	A-1+	P-1	08/03/2023	9,000,000.00	8,958,172.50
UNITED STATES TREASURY	912797GJ0	5.222%	A-1+	P-1	08/29/2023	50,000,000.00	49,604,229.17
Category of Investment Sub-Total						205,684,250.00	205,056,325.85
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEI0GGK6	5.170%	A-1	P-1	08/21/2023	24,000,000.00	24,000,000.00
CREDIT AGRICOLE CIB/US	RPEK0JLD5	5.050%	A-1	P-1	07/03/2023	229,000,000.00	229,000,000.00
GOLDMAN SACHS & CO	RPEI0IF64	5.050%	A-1	NR	07/03/2023	35,000,000.00	35,000,000.00
Category of Investment Sub-Total						288,000,000.00	288,000,000.00
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384JK6	5.222%	A-1+	P-1	07/21/2023	15,000,000.00	14,956,833.33
Category of Investment Sub-Total						15,000,000.00	14,956,833.33
Other Instrument - Corporate Note							



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For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Other Instrument - Corporate Note							
TORONTO DOMINION BANK	89114QC48	5.306%	AA-	Aa2	07/19/2023	9,000,000.00	8,991,883.47
Category of Investment Sub-Total						9,000,000.00	8,991,883.47
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.022%	AAAM	Aaa	07/07/2023	1,000,000.00	1,000,000.00
Category of Investment Sub-Total						1,000,000.00	1,000,000.00
Financial Company Commercial Paper							
BANK OF MONTREAL	06369MW58	5.400%	A-1	P-1	09/05/2023	10,000,000.00	9,904,850.00
BANK OF NOVA SCOTIA	06417LUU9	5.590% ⁽³⁾	A-1	P-1	07/07/2023	12,000,000.00	12,000,000.00
BANK OF NOVA SCOTIA	06417LVG9	5.560% ⁽³⁾	A-1	P-1	11/06/2023	10,000,000.00	10,002,083.22
BANK OF NOVA SCOTIA	06417LXU6	5.560% ⁽³⁾	A-1	P-1	01/02/2024	10,000,000.00	10,000,000.00
BOFA SECURITIES INC	06054CCS2	5.480% ⁽³⁾	A-1	NR	10/06/2023	20,000,000.00	20,000,000.00
BPCE SA	05571CV16	5.066%	A-1	P-1	08/01/2023	15,000,000.00	14,936,191.67
BPCE SA	05571CW64	5.324%	A-1	P-1	09/06/2023	18,000,000.00	17,826,470.00
BPCE SA	05571EBB2	5.710% ⁽³⁾	A-1	P-1	09/13/2023	11,000,000.00	11,005,216.69
CANADIAN IMPERIAL HLDS	13609AAZ8	5.460% ⁽³⁾	A-1	P-1	10/13/2023	18,000,000.00	18,000,000.00
CITIGROUP GLOBAL MARKETS	1730QPAX5	5.510% ⁽³⁾	A-1	P-1	01/05/2024	10,000,000.00	10,000,000.00
CREDIT AGRICOLE CIB NY	22533UXP3	5.573%	A-1	P-1	10/23/2023	20,000,000.00	19,653,566.67
CREDIT INDUST ET COMM NY	22536NBJ4	5.480% ⁽³⁾	A-1	P-1	10/18/2023	24,000,000.00	24,000,000.00
CREDIT INDUST ET COMM NY	22536NBN5	5.510% ⁽³⁾	A-1	P-1	01/03/2024	10,000,000.00	10,000,000.00
DNB BANK ASA	2332K4NN0	5.400% ⁽³⁾	A-1+	P-1	11/10/2023	10,000,000.00	10,000,000.00
ING (US) FUNDING LLC	45685RY35	5.505%	A-1	P-1	11/03/2023	8,000,000.00	7,851,388.89
JP MORGAN SECURITIES LLC	46651VCQ7	5.860%	A-1	P-1	02/20/2024	14,000,000.00	14,000,000.00
MACQUARIE BANK LIMITED COMM PAPER	55607LV84	5.139%	A-1	P-1	08/08/2023	5,000,000.00	4,973,558.33
MACQUARIE BANK LIMITED COMM PAPER	55607LW18	5.300%	A-1	P-1	09/01/2023	17,000,000.00	16,848,926.67
METLIFE SHORT TERM FUNDING	59157TA45	5.522%	A-1+	P-1	01/04/2024	8,000,000.00	7,778,924.45
MITSUBISHI UFJ TR&BK NY	60682XV11	5.087%	A-1	P-1	08/01/2023	8,000,000.00	7,965,831.11
MITSUBISHI UFJ TR&BK NY	60682XWF9	5.538%	A-1	P-1	09/15/2023	15,000,000.00	14,827,416.67



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
MUFG BANK LTD/NY	62479MVA8	5.373%	A-1	P-1	08/10/2023	15,000,000.00	14,911,666.67
MUFG BANK LTD/NY	62479MWC3	5.578%	A-1	P-1	09/12/2023	10,000,000.00	9,888,472.22
NATIONAL AUSTRALIA BANK LTD	63254GWN1	5.260% ⁽³⁾	A-1+	P-1	11/16/2023	11,000,000.00	10,990,938.26
NATIONAL BANK OF CANADA	63307MV14	5.034%	A-1	P-1	08/01/2023	13,000,000.00	12,945,035.28
NATIXIS NY BRANCH	63873LEA9	5.520% ⁽³⁾	A-1	P-1	10/06/2023	15,000,000.00	15,000,000.00
NATIXIS NY BRANCH	63873LEE1	5.510% ⁽³⁾	A-1	P-1	01/08/2024	10,000,000.00	10,000,000.00
NORDEA BANK ABP	65557RBB5	5.520% ⁽³⁾	A-1+	P-1	10/06/2023	20,000,000.00	20,000,000.00
NORDEA BANK ABP	65557RCJ7	5.400% ⁽³⁾	A-1+	P-1	10/25/2023	10,000,000.00	9,999,966.37
PRICOA SHORT TERM FUNDING LLC	74154GU35	5.432%	A-1+	P-1	07/03/2023	5,000,000.00	4,998,541.67
SKANDINAVISKA ENSKILDA BANKEN AB	83050WFH2	5.400% ⁽³⁾	A-1	P-1	11/01/2023	10,000,000.00	10,000,000.00
SOCIETE GENERALE NY	83369CUX0	5.385%	A-1	P-1	07/31/2023	23,000,000.00	22,898,320.83
SOCIETE GENERALE NY	83369CVX9	5.516%	A-1	P-1	08/31/2023	6,000,000.00	5,944,693.33
SOCIETE GENERALE NY	83368YMG9	5.520% ⁽³⁾	A-1	P-1	01/04/2024	13,000,000.00	13,000,000.00
SUMITOMO MIT/SINGAPORE	86564XW59	5.527%	A-1	P-1	09/05/2023	20,000,000.00	19,800,166.66
SUNCORP METWAY LTD	8672E3XW1	5.508%	A-1	P-1	10/30/2023	15,000,000.00	14,729,766.67
SUNCORP METWAY LTD	8672E3YT7	5.719%	A-1	P-1	11/27/2023	15,000,000.00	14,654,816.67
SWEDBANK NY	87019YDN8	5.440% ⁽³⁾	A-1	P-1	08/07/2023	18,000,000.00	18,000,000.00
SWEDBANK NY	87019SYW8	5.701%	A-1	P-1	11/30/2023	15,000,000.00	14,649,133.34
TORONTO DOMINION BANK	89120DWR6	5.670% ⁽³⁾	A-1+	P-1	09/01/2023	5,000,000.00	5,000,000.00
TORONTO DOMINION BANK	89120DXP9	5.510% ⁽³⁾	A-1+	P-1	10/11/2023	6,000,000.00	6,000,000.00
TORONTO DOMINION BANK	89119BXL5	5.459%	A-1+	P-1	10/20/2023	10,000,000.00	9,836,583.33
TOYOTA CREDIT CANADA INC	89232DWR1	5.454%	A-1+	P-1	09/25/2023	10,000,000.00	9,872,672.22
TOYOTA CREDIT PUERTO RICO	8923A1US8	5.094%	A-1+	P-1	07/26/2023	10,000,000.00	9,965,486.11
TOYOTA CREDIT PUERTO RICO	8923A1VE8	5.172%	A-1+	P-1	08/14/2023	10,000,000.00	9,938,400.00
TOYOTA CREDIT PUERTO RICO	8923A1YE5	5.423%	A-1+	P-1	11/14/2023	5,000,000.00	4,900,266.67
UBS AG LONDON	90276JSH0	5.340% ⁽³⁾	A-1	P-1	12/01/2023	20,000,000.00	20,000,000.00
WESTPAC BANKING CORP	9612C42D2	5.780% ⁽³⁾	A-1+	P-1	08/04/2023	20,000,000.00	20,007,963.75
Category of Investment Sub-Total						613,000,000.00	609,507,314.42



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2023

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 AMERICA NA	06052T3T5	5.530%	A-1	P-1	09/15/2023	15,000,000.00	15,000,000.00
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% ⁽³⁾	A-1	P-1	02/05/2024	15,000,000.00	15,000,000.00
BANK OF MONTREAL CHICAGO	06367D4C6	5.500%	A-1	P-1	09/06/2023	5,575,000.00	5,571,891.07
BANK OF MONTREAL CHICAGO	06367DA88	5.500%	A-1	P-1	09/11/2023	20,000,000.00	20,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MQ81	5.610% ⁽³⁾	A-1	P-1	09/21/2023	14,000,000.00	14,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417MU29	5.350% ⁽³⁾	A-1	P-1	11/22/2023	5,000,000.00	5,000,000.00
CANADIAN IMP BK COMM NY	13606KWS1	5.570% ⁽³⁾	A-1	P-1	02/15/2024	15,000,000.00	15,000,000.00
CREDIT AGRICOLE CIB NY	22536CWJ5	5.320%	A-1	P-1	08/09/2023	10,000,000.00	10,000,000.00
CREDIT AGRICOLE CIB NY	22532XUP1	5.330% ⁽³⁾	A-1	P-1	08/14/2023	25,000,000.00	24,999,580.19
CREDIT INDUST ET COMM NY	22536WBC9	5.190% ⁽³⁾	A-1	P-1	09/08/2023	10,000,000.00	10,000,000.00
CREDIT INDUST ET COMM NY	22536WBZ8	5.510% ⁽³⁾	A-1	P-1	01/09/2024	16,000,000.00	16,003,266.54
GOLDMAN SACHS BANK USA	40054PJF3	5.270%	A-1	P-1	07/05/2023	20,000,000.00	20,000,000.00
HSBC BANK USA NA	40435RQD6	5.610% ⁽³⁾	A-1	P-1	10/10/2023	8,000,000.00	8,004,693.15
MIZUHO BANK LTD/NY	60710TDJ7	5.390%	A-1	P-1	09/01/2023	15,000,000.00	15,000,000.00
MIZUHO BANK LTD/NY	60710TBR1	5.560% ⁽³⁾	A-1	P-1	10/13/2023	20,000,000.00	20,000,000.00
NORDEA BANK ABP NEW YORK	65558UYD8	5.840% ⁽³⁾	A-1+	P-1	11/01/2023	10,000,000.00	10,013,478.53
NORDEA BANK ABP NEW YORK	65558US29	5.460% ⁽³⁾	A-1+	P-1	12/01/2023	14,000,000.00	14,000,000.00
NORDEA BANK ABP NEW YORK	65558UZY1	5.670% ⁽³⁾	A-1+	P-1	01/03/2024	9,500,000.00	9,500,000.00
ROYAL BANK OF CANADA NY	78015JR66	5.560% ⁽³⁾	A-1+	P-1	10/03/2023	9,000,000.00	9,000,000.00
ROYAL BANK OF CANADA NY	78015JVJ3	5.540% ⁽³⁾	A-1+	P-1	02/12/2024	15,000,000.00	15,000,000.00
STATE STREET BANK & TR	8574P1MU7	5.740% ⁽³⁾	A-1+	P-1	07/14/2023	9,000,000.00	9,000,000.00
STATE STREET BANK & TR	8574P1NL6	5.450% ⁽³⁾	A-1+	P-1	12/05/2023	14,000,000.00	14,000,000.00
SUMITOMO MITSUI BANK NY	86565FF64	5.490% ⁽³⁾	A-1	P-1	10/24/2023	19,000,000.00	19,000,000.00
SUMITOMO MITSUI BANK NY	86565FD82	5.560% ⁽³⁾	A-1	P-1	10/31/2023	20,000,000.00	20,000,000.00
SUMITOMO MITSUI BANK NY	86565FM41	5.510% ⁽³⁾	A-1	P-1	01/03/2024	25,000,000.00	25,000,000.00
SUMITOMO MITSUI TRUST NY	86564M6K9	5.490% ⁽³⁾	A-1	P-1	01/05/2024	20,000,000.00	20,000,000.00
SVENSKA HANDELSBANKEN NY	86959RE48	5.330%	A-1+	P-1	08/15/2023	13,000,000.00	12,978,812.17
SVENSKA HANDELSBANKEN NY	86959RR77	5.540% ⁽³⁾	A-1+	P-1	10/04/2023	15,000,000.00	15,000,000.00
SWEDBANK NY	87019WLE3	5.470% ⁽³⁾	A-1	P-1	10/19/2023	25,000,000.00	25,000,000.00



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For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity (1) Date	Principal	Value (2)
Certificate of Deposit							
TORONTO DOMINION BANK NY	89115BMF4	5.350%	A-1+	P-1	10/02/2023	5,000,000.00	5,000,000.00
TORONTO DOMINION BANK NY	89115BVT4	5.520%	A-1+	P-1	11/28/2023	13,000,000.00	13,000,000.00
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	5.590% ⁽³⁾	A-1+	P-1	04/01/2024	15,000,000.00	15,000,000.00
UBS AG STAMFORD CT	90275DRB8	5.260% ⁽³⁾	A-1	P-1	08/16/2023	4,000,000.00	4,000,000.00
WELLS FARGO BANK NA	95001KKD5	5.510% ⁽³⁾	A-1	P-1	11/13/2023	20,000,000.00	20,000,000.00
WELLS FARGO BANK NA	95001KLU6	5.550% ⁽³⁾	A-1	P-1	02/12/2024	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						513,075,000.00	513,071,721.65
Asset Backed Commercial Paper							
BARCLAYS BANK PLC	06744G5R9	5.368%	A-1+	P-1	08/04/2023	10,000,000.00	9,950,038.89
BARCLAYS BANK PLC	06744HBN9	5.444%	A-1+	P-1	08/21/2023	12,000,000.00	11,908,710.00
BARCLAYS BANK PLC	06744HCS7	5.554%	A-1+	P-1	09/08/2023	26,000,000.00	25,727,411.67
BARCLAYS BANK PLC	06744HEM8	5.527%	A-1+	P-1	09/14/2023	10,000,000.00	9,886,458.33
BEDFORD ROW FUNDING CORP	07645RDW3	5.420% ⁽³⁾	A-1+	P-1	09/21/2023	10,000,000.00	10,000,000.00
BEDFORD ROW FUNDING CORP	07644DMT2	5.470% ⁽³⁾	A-1+	P-1	12/08/2023	9,000,000.00	9,000,000.00
CAFCO LLC	1247P3XH0	5.589%	A-1	P-1	10/17/2023	12,405,000.00	12,200,689.65
CAFCO LLC	1247P3XP2	5.591%	A-1	P-1	10/23/2023	20,000,000.00	19,652,300.00
CHARIOT FUNDING LLC	15963UXJ0	5.590%	A-1	P-1	10/18/2023	18,375,000.00	18,069,561.56
CHARTA LLC	16115WV87	5.327%	A-1	P-1	08/08/2023	15,000,000.00	14,916,875.00
CHARTA LLC	16115WXX8	5.591%	A-1	P-1	10/19/2023	9,000,000.00	8,849,025.00
COLLAT COMM PAPER FLEX CO	19423KV27	5.065%	A-1	P-1	08/02/2023	13,000,000.00	12,942,915.56
COLLAT COMM PAPER FLEX CO	19421MDC3	5.570% ⁽³⁾	A-1	P-1	11/10/2023	16,000,000.00	16,000,000.00
LMA AMERICAS LLC	53944RVX3	5.432%	A-1	P-1	08/31/2023	12,500,000.00	12,386,684.03
MATCHPOINT FINANCE PLC	57666BX21	5.530%	A-1	P-1	10/02/2023	25,000,000.00	24,648,020.84
OLD LINE FUNDING LLC	67985BHH9	5.440% ⁽³⁾	A-1+	P-1	11/10/2023	12,000,000.00	12,000,000.00
OLD LINE FUNDING LLC	67984RMS5	5.480% ⁽³⁾	A-1+	P-1	12/18/2023	9,000,000.00	9,000,000.00
Category of Investment Sub-Total						239,280,000.00	237,138,690.53
Portfolio Totals						2,214,039,250.00	2,207,722,769.25

Issuer Summary		
Issuer	Amortized Cost of Holdings	Percent
BANK OF AMERICA CO	307,000,000.00	13.91%
BANK OF MONTREAL	35,476,741.07	1.61%
BANK OF NOVA SCOTIA	51,002,083.22	2.31%
BARCLAYS PLC	57,472,618.89	2.60%
BEDFORD ROW FUNDING CORP	19,000,000.00	0.86%
BNP PARIBAS	107,000,000.00	4.85%
BPCE GROUP	43,767,878.36	1.98%
CAFCO LLC	31,852,989.65	1.44%
CANADIAN IMPERIAL BANK OF COMMERCE	33,000,000.00	1.49%
CHARIOT FUNDING LLC	18,069,561.56	0.82%
CHARTA LLC	23,765,900.00	1.08%
CITIGROUP INC	10,000,000.00	0.45%
COLLAT COMM PAPER FLEX CO	28,942,915.56	1.31%
Confederation Nationale du Cre	60,003,266.54	2.72%
CREDIT AGRICOLE SA	283,653,146.86	12.85%
DNB ASA	10,000,000.00	0.45%
FEDERAL HOME LOAN BANKS	14,956,833.33	0.68%
GOLDMAN SACHS GROUP INC	56,000,000.00	2.54%
HSBC HOLDINGS PLC	8,004,693.15	0.36%
ING GROEP NV	7,851,388.89	0.36%
JP MORGAN CHASE & CO	14,000,000.00	0.63%
LMA AMERICAS LLC	12,386,684.03	0.56%
MACQUARIE GROUP LTD	21,822,485.00	0.99%
MATCHPOINT FINANCE PLC	24,648,020.84	1.12%
METLIFE INC	7,778,924.45	0.35%
MITSUBISHI UFJ FINANCIAL GROUP INC	47,593,386.67	2.16%
MIZUHO FINANCIAL GROUP INC.	35,000,000.00	1.59%
NATIONAL AUSTRALIA BANK LTD	10,990,938.26	0.50%
NATIONAL BANK OF CANADA	12,945,035.28	0.59%
NATIXIS NY BRANCH	25,000,000.00	1.13%
NORDEA BANK ABP	63,513,444.90	2.88%
OLD LINE FUNDING LLC	21,000,000.00	0.95%
PRUDENTIAL FINANCIAL INC	4,998,541.67	0.23%
ROYAL BANK OF CANADA	24,000,000.00	1.09%
SKANDINAVISKA ENSKILDA BANKEN AB	10,000,000.00	0.45%
SOCIETE GENERALE	41,843,014.16	1.90%
STATE STREET CORPORATION	23,000,000.00	1.04%
SUMITOMO MITSUI FINANCIAL GROUP INC	64,000,000.00	2.90%
SUMITOMO MITSUI TRUST HOLDINGS INC	39,800,166.66	1.80%
SUNCORP GROUP LTD	29,384,583.34	1.33%
SVENSKA HANDELSBANKEN AB	27,978,812.17	1.27%
SWEDBANK AB	57,649,133.34	2.61%
TORONTO-DOMINION BANK	67,828,466.80	3.07%
TOYOTA MOTOR CORP	34,676,825.00	1.57%
UBS AG	24,000,000.00	1.09%
UNITED STATES TREASURY	205,056,325.85	9.29%
WELLS FARGO & COMPANY	30,000,000.00	1.36%
WESTPAC BANKING CORP	20,007,963.75	0.91%
	2,207,722,769.25	100.00%

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: 4.85%, Bank of America: 11.19%, Goldman Sachs: 1.59%, Credit Agricole CIB: 10.37%



Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity (1) Date	Principal	Value (2)
U.S. Government Agency Debt							
FEDERAL FARM CREDIT BANKS	313312VR8	4.879%	A-1+	P-1	04/16/2024	900,000.00	861,357.35
FEDERAL HOME LOAN BANKS	313384KU2	4.935%	A-1+	P-1	08/23/2023	6,642,000.00	6,588,897.22
FEDERAL HOME LOAN BANKS	313384LJ6	5.125%	A-1+	P-1	09/06/2023	4,100,000.00	4,058,298.70
FEDERAL HOME LOAN BANKS	313384LY3	4.866%	A-1+	P-1	09/20/2023	250,000.00	246,940.14
FEDERAL HOME LOAN BANKS	313384PW3	5.386%	A-1+	P-1	11/29/2023	1,550,000.00	1,514,197.64
FEDERAL HOME LOAN BANKS	313384RS0	4.761%	A-1+	P-1	01/12/2024	525,000.00	509,386.18
FEDERAL HOME LOAN BANKS	313384SN0	4.879%	A-1+	P-1	02/01/2024	2,093,000.00	2,024,608.71
FEDERAL HOME LOAN BANKS	313384ST7	4.990%	A-1+	P-1	02/06/2024	3,151,000.00	3,045,733.50
FEDERAL HOME LOAN BANKS	313384SW0	5.178%	A-1+	P-1	02/09/2024	17,655,000.00	17,057,458.23
FEDERAL HOME LOAN BANKS	313384TH2	5.196%	A-1+	P-1	02/20/2024	5,000,000.00	4,822,756.95
FEDERAL HOME LOAN BANKS	313384TQ2	5.268%	A-1+	P-1	02/27/2024	5,600,000.00	5,395,790.29
FEDERAL HOME LOAN BANKS	313384TW9	5.310%	A-1+	P-1	03/04/2024	3,160,000.00	3,042,017.04
FEDERAL HOME LOAN BANKS	313384VJ5	4.693%	A-1+	P-1	04/09/2024	5,776,000.00	5,533,715.46
FEDERAL HOME LOAN BANKS	313384VR7	4.670%	A-1+	P-1	04/16/2024	2,095,000.00	2,005,048.49
FEDERAL HOME LOAN BANKS	313384WF2	4.820%	A-1+	P-1	04/30/2024	6,330,000.00	6,045,724.95
FEDERAL HOME LOAN BANKS	313384WQ8	4.744%	A-1+	P-1	05/09/2024	3,140,000.00	2,995,016.25
FEDERAL HOME LOAN BANKS	313384XB0	4.993%	A-1+	P-1	05/20/2024	49,608,000.00	47,241,027.20
FEDERAL HOME LOAN BANKS	313384XS3	5.150%	A-1+	P-1	06/04/2024	10,000,000.00	9,501,939.90
FREDDIE MAC	313396TA1	4.990%	A-1+	P-1	02/13/2024	2,100,000.00	2,027,699.00
Category of Investment Sub-Total						129,675,000.00	124,517,613.20
Non-Financial Company Commercial Paper							
COCA-COLA COMPANY	19121AEM9	5.376%	A-1	P-1	05/21/2024	15,000,000.00	14,232,450.00
COCA-COLA COMPANY	19121AEN7	5.431%	A-1	P-1	05/22/2024	1,000,000.00	948,683.00
JOHNSON & JOHNSON	47816GWN5	4.993%	A-1+	P-1	09/22/2023	10,000,000.00	9,876,010.00
Category of Investment Sub-Total						26,000,000.00	25,057,143.00
Financial Company Commercial Paper							
AUST & NZ BANKING GROUP	05253CYN0	5.365%	A-1+	P-1	11/22/2023	4,185,000.00	4,092,858.86



Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
AUST & NZ BANKING GROUP	05253CZ41	5.459%	A-1+	P-1	12/04/2023	5,210,000.00	5,085,246.55
BANK OF MONTREAL	06369LEM3	5.521%	A-1	P-1	05/21/2024	18,000,000.00	17,055,954.00
BANK OF NOVA SCOTIA	06417JFB3	5.821%	A-1	P-1	06/11/2024	3,705,000.00	3,501,954.89
BOFA SECURITIES INC	06054PYE0	5.398%	A-1	NR	11/14/2023	4,640,000.00	4,546,225.60
CA IMPERIAL BK OF COMM	13608ADW3	5.411%	A-1	P-1	04/30/2024	10,000,000.00	9,525,950.00
CITIGROUP GLOBAL MARKETS	17327BW76	5.358%	A-1	P-1	09/07/2023	513,000.00	507,558.61
CREDIT INDUST ET COMM NY	22536MYM4	5.508%	A-1	P-1	11/21/2023	20,554,000.00	20,112,623.40
DNB BANK ASA	2332K1Y38	5.440%	A-1+	P-1	11/03/2023	800,000.00	784,891.20
DNB BANK ASA	2332K0BP6	5.506%	A-1+	P-1	02/23/2024	4,220,000.00	4,063,518.18
DNB BANK ASA	2332K0EM0	5.488%	A-1+	P-1	05/21/2024	10,000,000.00	9,482,300.00
ING (US) FUNDING LLC	45685RZC4	5.612%	A-1	P-1	12/12/2023	2,134,000.00	2,079,657.69
JP MORGAN SECURITIES LLC	46590DF62	5.622%	A-1	P-1	06/06/2024	10,570,000.00	10,012,580.48
METLIFE SHORT TERM FUNDING	59157UVR8	5.032%	A-1+	P-1	08/25/2023	1,020,000.00	1,011,580.92
MIZUHO BANK LTD/SG	60689QUB8	5.287%	A-1	P-1	07/11/2023	2,026,000.00	2,022,685.46
NATIONAL AUSTRALIA BANK LTD	63254EB17	5.273%	A-1+	P-1	02/01/2024	2,105,000.00	2,034,930.87
NATIONAL BANK OF CANADA	63307MYG8	5.394%	A-1	P-1	11/16/2023	5,137,000.00	5,026,980.87
NATIXIS NY BRANCH	63873KY68	5.267%	A-1	P-1	11/06/2023	1,030,000.00	1,009,992.25
NATIXIS NY BRANCH	63873KZ18	5.496%	A-1	P-1	12/01/2023	1,580,000.00	1,543,050.12
NATIXIS NY BRANCH	63873JBG4	5.604%	A-1	P-1	02/16/2024	8,335,000.00	8,035,031.69
NATIXIS NY BRANCH	63873JBT6	5.690%	A-1	P-1	02/27/2024	10,000,000.00	9,621,610.00
NESTLE CAPITAL CORP	64105HY71	5.212%	A-1+	P-1	11/07/2023	10,260,000.00	10,054,071.54
PRICOA SHORT TERM FUNDING LLC	74154EDW5	5.378%	A-1+	P-1	04/30/2024	10,000,000.00	9,503,140.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050TF63	5.706%	A-1	P-1	06/06/2024	26,440,000.00	25,009,040.76
SUMITOMO MIT/SINGAPORE	86564XW75	5.538%	A-1	P-1	09/07/2023	1,015,000.00	1,004,300.89
SUMITOMO MIT/SINGAPORE	86564XWR1	5.419%	A-1	P-1	09/25/2023	20,000,000.00	19,731,700.00
SVENSKA HANDELSBANKEN AB	86960KYW6	5.598%	A-1+	P-1	11/30/2023	26,000,000.00	25,392,172.00
SVENSKA HANDELSBANKEN AB	86960JFJ9	5.822%	A-1+	P-1	06/18/2024	2,115,000.00	1,997,139.51
SWEDBANK NY	87019SYW8	5.598%	A-1	P-1	11/30/2023	5,843,000.00	5,704,211.22
TORONTO DOMINION BANK	89119AD96	5.344%	A-1+	P-1	04/09/2024	10,000,000.00	9,561,360.00
TORONTO DOMINION BANK	89119AEQ7	5.712%	A-1+	P-1	05/24/2024	530,000.00	502,829.55



Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
TORONTO DOMINION BANK	89119AF45	5.701%	A-1+	P-1	06/04/2024	8,560,000.00	8,105,583.84
TORONTO DOMINION BANK	89119AF60	5.779%	A-1+	P-1	06/06/2024	3,162,000.00	2,993,092.28
TOYOTA CREDIT PUERTO RICO	8923A1XP1	5.430%	A-1+	P-1	10/23/2023	8,228,000.00	8,082,446.68
TOYOTA CREDIT PUERTO RICO	8923A0BG7	5.640%	A-1+	P-1	02/16/2024	12,694,000.00	12,231,392.56
WESTPAC BANKING CORP	9612C1Y92	5.444%	A-1+	P-1	11/09/2023	2,095,000.00	2,053,707.55
WESTPAC BANKING CORP	9612C0EH8	5.518%	A-1+	P-1	05/17/2024	16,885,000.00	16,040,446.07
WESTPAC SECURITIES NZ	96122HYL1	5.601%	A-1+	P-1	11/20/2023	1,027,000.00	1,004,254.00
Category of Investment Sub-Total						290,618,000.00	280,128,070.09
Certificate of Deposit							
BANK OF AMERICA NA	06052T2V1	5.510%	A-1	P-1	02/16/2024	8,000,000.00	7,972,072.40
BNP PARIBAS NY BRANCH	05586FWM5	5.650%	A-1	P-1	05/31/2024	13,000,000.00	12,954,781.32
CITIBANK NA	17330QDV6	5.890%	A-1	P-1	06/20/2024	8,000,000.00	7,989,705.04
COOPERATIEVE RABOBANK U.A.	21684XF35	5.500%	A-1	P-1	05/21/2024	20,000,000.00	19,905,004.20
DNB NOR BANK ASA NY	23344NZ41	5.630%	A-1+	P-1	12/14/2023	1,500,000.00	1,498,410.44
GOLDMAN SACHS BANK USA	40054PJF3	5.270%	A-1	P-1	07/05/2023	5,000,000.00	4,999,964.25
MIZUHO BANK LTD/NY	60710RHM0	5.420%	A-1	P-1	01/29/2024	9,855,000.00	9,817,698.83
MUFG BANK LTD/NY	55380UHR1	5.460%	A-1	P-1	04/16/2024	1,140,000.00	1,134,501.38
SWEDBANK NY	87019WLY9	5.380%	A-1	P-1	05/20/2024	10,000,000.00	9,942,273.10
Category of Investment Sub-Total						76,495,000.00	76,214,410.96
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821UUQ3	5.045%	A-1	P-1	07/24/2023	1,025,000.00	1,021,339.73
ATLANTIC ASSET SEC LLC	04821UX23	5.384%	A-1	P-1	10/02/2023	3,171,000.00	3,125,483.46
ATLANTIC ASSET SEC LLC	04821UY30	5.387%	A-1	P-1	11/03/2023	1,305,000.00	1,279,598.18
BARCLAYS BANK PLC	06744G3A8	5.268%	A-1+	P-1	07/11/2023	5,065,000.00	5,056,728.86
BARCLAYS BANK PLC	06744G7K2	5.371%	A-1+	P-1	08/09/2023	1,013,000.00	1,006,934.16
BARTON CAPITAL CORP	06945MWD4	5.483%	A-1	P-1	09/13/2023	2,027,000.00	2,003,608.42
CHARIOT FUNDING LLC	15963UZL3	5.652%	A-1	P-1	12/20/2023	1,028,000.00	1,000,100.08



Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
COLLAT COMM PAPER FLEX CO	19423KV3	5.276%	A-1	P-1	08/29/2023	5,130,000.00	5,083,604.28
GREAT BEAR FUNDING LLC	39014JW14	5.309%	A-1	P-1	09/01/2023	1,000,000.00	990,501.00
LIBERTY STREET FUNDING LLC	53127UY61	5.393%	A-1	P-1	11/06/2023	1,027,000.00	1,005,966.01
LIBERTY STREET FUNDING LLC	53127UY87	5.392%	A-1	P-1	11/08/2023	8,000,000.00	7,833,496.00
LIBERTY STREET FUNDING LLC	53127UYL8	5.518%	A-1	P-1	11/20/2023	5,138,000.00	5,020,761.12
LMA AMERICAS LLC	53944RVB1	5.115%	A-1	P-1	08/11/2023	3,075,000.00	3,055,455.30
LMA AMERICAS LLC	53944RXG8	5.553%	A-1	P-1	10/16/2023	2,038,000.00	2,003,995.97
MANHATTAN ASSET FUNDING CO	56274MXB3	5.394%	A-1	P-1	10/11/2023	2,570,000.00	2,529,386.29
MANHATTAN ASSET FUNDING CO	56274MXC1	5.389%	A-1	P-1	10/12/2023	2,084,000.00	2,050,737.28
MANHATTAN ASSET FUNDING CO	56274MY89	5.392%	A-1	P-1	11/08/2023	5,300,000.00	5,192,579.60
STARBIRD FUNDING CORP	85520MWD1	5.389%	A-1	P-1	09/13/2023	5,457,000.00	5,394,812.03
THUNDER BAY FUNDING LLC	88602TAC7	5.351%	A-1+	P-1	01/12/2024	10,000,000.00	9,692,800.00
Category of Investment Sub-Total						65,453,000.00	64,347,887.77
Portfolio Totals						588,241,000.00	570,265,124.95



Issuer Summary		
Issuer	Market Value of Holdings	Percent
ANZ BANKING GROUP LTD	9,178,105.41	1.61%
ATLANTIC ASSET SEC LLC	5,426,421.37	0.95%
BANK OF AMERICA CO	12,518,298.00	2.20%
BANK OF MONTREAL	17,055,954.00	2.99%
BANK OF NOVA SCOTIA	3,501,954.89	0.61%
BARCLAYS PLC	6,063,663.01	1.06%
BARTON CAPITAL SA	2,003,608.42	0.35%
BNP PARIBAS	12,954,781.32	2.27%
CANADIAN IMPERIAL BANK OF COMMERCE	9,525,950.00	1.67%
CHARIOT FUNDING LLC	1,000,100.08	0.18%
CITIGROUP INC	8,497,263.65	1.49%
COCA-COLA COMPANY	15,181,133.00	2.66%
COLLAT COMM PAPER FLEX CO	5,083,604.28	0.89%
CONFEDERATION NATIONALE DU CRE	20,112,623.40	3.53%
DNB ASA	15,829,119.82	2.78%
FEDERAL FARM CREDIT BANKS	861,357.35	0.15%
FEDERAL HOME LOAN BANKS	121,628,556.83	21.33%
FREDDIE MAC	2,027,699.00	0.36%
GOLDMAN SACHS GROUP INC	4,999,964.25	0.88%
GREAT BEAR FUNDING LLC	990,501.00	0.17%
ING GROEP NV	2,079,657.69	0.36%
JOHNSON & JOHNSON	9,876,010.00	1.73%
JP MORGAN CHASE & CO	10,012,580.48	1.76%
LIBERTY STREET FUNDING LLC	13,860,223.13	2.43%
LMA AMERICAS LLC	5,059,451.27	0.89%
MANHATTAN ASSET FUNDING CO LLC	9,772,703.17	1.71%
METLIFE INC	1,011,580.92	0.18%
MITSUBISHI UFJ FINANCIAL GROUP INC	1,134,501.38	0.20%
MIZUHO FINANCIAL GROUP INC.	11,840,384.29	2.08%
NATIONAL AUSTRALIA BANK LTD	2,034,930.87	0.36%
NATIONAL BANK OF CANADA	5,026,980.87	0.88%
NATIXIS NY BRANCH	20,209,684.06	3.54%
NESTLE SA	10,054,071.54	1.76%
PRUDENTIAL FINANCIAL INC	9,503,140.00	1.67%
RABOBANK NEDERLAND	19,905,004.20	3.49%
SKANDINAVISKA ENSKILDA BANKEN AB	25,009,040.76	4.39%
STARBIRD FUNDING CORP	5,394,812.03	0.95%
SUMITOMO MITSUI TRUST HOLDINGS INC	20,736,000.89	3.64%
SVENSKA HANDELSBANKEN AB	27,389,311.51	4.80%
SWEDBANK AB	15,646,484.32	2.74%
THUNDER BAY FUNDING LLC	9,692,800.00	1.70%
TORONTO-DOMINION BANK	21,162,865.67	3.71%
TOYOTA MOTOR CORP	20,313,839.24	3.56%
WESTPAC BANKING CORP	19,098,407.62	3.35%
	570,265,124.95	100.00%



Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384HT9	4.804%	A-1+	P-1	07/05/2023	1,024,000.00	1,023,268.08
FEDERAL HOME LOAN BANKS	313384JX8	4.824%	A-1+	P-1	08/02/2023	538,000.00	535,371.42
FEDERAL HOME LOAN BANKS	313384LK3	4.226%	A-1+	P-1	09/07/2023	1,035,000.00	1,024,319.75
FEDERAL HOME LOAN BANKS	313384LL1	4.690%	A-1+	P-1	09/08/2023	3,116,000.00	3,083,384.64
FEDERAL HOME LOAN BANKS	313384MU0	4.711%	A-1+	P-1	10/10/2023	2,609,000.00	2,568,250.42
FEDERAL HOME LOAN BANKS	313384MX4	4.820%	A-1+	P-1	10/13/2023	3,026,000.00	2,977,369.61
FEDERAL HOME LOAN BANKS	313384NQ8	4.715%	A-1+	P-1	10/30/2023	1,255,000.00	1,231,182.89
FEDERAL HOME LOAN BANKS	313384NU9	4.846%	A-1+	P-1	11/03/2023	2,090,000.00	2,049,823.45
FEDERAL HOME LOAN BANKS	313384NX3	4.889%	A-1+	P-1	11/06/2023	4,200,000.00	4,117,377.94
FEDERAL HOME LOAN BANKS	313384PF0	4.837%	A-1+	P-1	11/14/2023	1,040,000.00	1,018,298.91
FEDERAL HOME LOAN BANKS	313384PG8	4.759%	A-1+	P-1	11/15/2023	6,000,000.00	5,871,199.98
FEDERAL HOME LOAN BANKS	313384PR4	4.862%	A-1+	P-1	11/24/2023	12,755,000.00	12,469,855.85
FEDERAL HOME LOAN BANKS	313384QK8	4.842%	A-1+	P-1	12/12/2023	26,845,000.00	26,173,220.52
FEDERAL HOME LOAN BANKS	313384QN2	5.046%	A-1+	P-1	12/15/2023	2,300,000.00	2,241,424.11
FEDERAL HOME LOAN BANKS	313384QZ5	4.841%	A-1+	P-1	12/26/2023	5,245,000.00	5,102,912.22
FEDERAL HOME LOAN BANKS	313384RB7	4.850%	A-1+	P-1	12/28/2023	4,190,000.00	4,074,661.03
FEDERAL HOME LOAN BANKS	313384RC5	4.796%	A-1+	P-1	12/29/2023	2,257,000.00	2,194,537.37
Category of Investment Sub-Total						79,525,000.00	77,756,458.19
Non-Financial Company Commercial Paper							
PEPSICO INC	71344UUM9	4.967%	A-1	P-1	07/21/2023	9,360,000.00	9,331,695.36
Category of Investment Sub-Total						9,360,000.00	9,331,695.36
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CVE9	5.055%	A-1	P-1	08/14/2023	1,540,000.00	1,529,834.46
ABN AMRO FUNDING USA LLC	00084CWK4	5.328%	A-1	P-1	09/19/2023	5,115,000.00	5,053,400.06
AUST & NZ BANKING GROUP	05253CUA2	5.022%	A-1+	P-1	07/10/2023	20,500,000.00	20,470,439.00
BNP PARIBAS NY BRANCH	09659CXJ2	5.435%	A-1	P-1	10/18/2023	15,900,000.00	15,640,130.40
BOFA SECURITIES INC	06054PU79	4.978%	A-1	NR	07/07/2023	5,185,000.00	5,179,778.71



Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
BOFA SECURITIES INC	06054PV37	5.521%	A-1	NR	08/03/2023	1,042,000.00	1,036,875.44
CREDIT AGRICOLE CIB NY	22533UUC5	5.044%	A-1	P-1	07/12/2023	11,915,000.00	11,893,874.71
DNB BANK ASA	2332K1VA5	5.074%	A-1+	P-1	08/10/2023	3,075,000.00	3,056,666.85
DNB BANK ASA	2332K1XA3	5.130%	A-1+	P-1	10/10/2023	10,385,000.00	10,227,573.79
ING (US) FUNDING LLC	45685RVN4	5.201%	A-1	P-1	08/22/2023	5,130,000.00	5,090,191.20
MACQUARIE BANK LIMITED COMM PAPER	55607LVJ0	4.070%	A-1	P-1	08/18/2023	10,400,000.00	10,322,634.40
METLIFE SHORT TERM FUNDING	59157UXP0	5.073%	A-1+	P-1	10/23/2023	6,700,000.00	6,584,090.00
METLIFE SHORT TERM FUNDING	59157UZM5	5.435%	A-1+	P-1	12/21/2023	13,500,000.00	13,139,469.00
MUFG BANK LTD/NY	62479MUH4	5.335%	A-1	P-1	07/17/2023	1,000,000.00	997,449.00
MUFG BANK LTD/NY	62479MX24	5.291%	A-1	P-1	10/02/2023	2,600,000.00	2,562,830.40
MUFG BANK LTD/NY	62479MXP3	5.412%	A-1	P-1	10/23/2023	1,025,000.00	1,007,008.18
NATIXIS NY BRANCH	63873KZV2	5.345%	A-1	P-1	12/29/2023	2,910,000.00	2,828,813.91
ROYAL BANK OF CANADA NY	78015DYE4	5.466%	A-1+	P-1	11/14/2023	5,000,000.00	4,896,080.00
SUMITOMO MIT/SINGAPORE	86564XW75	5.538%	A-1	P-1	09/07/2023	5,070,000.00	5,016,557.13
TORONTO DOMINION BANK	89119BYQ3	5.199%	A-1+	P-1	11/24/2023	6,000,000.00	5,867,400.00
TORONTO DOMINION BANK	89119BZT6	5.440%	A-1+	P-1	12/27/2023	10,000,000.00	9,727,640.00
TOYOTA CREDIT PUERTO RICO	8923A1YE5	5.423%	A-1+	P-1	11/14/2023	10,000,000.00	9,788,130.00
TOYOTA MOTOR CREDIT CORP	89233HUC6	5.214%	A-1+	P-1	07/12/2023	2,070,000.00	2,066,348.52
TOYOTA MOTOR CREDIT CORP	89233HVA9	5.290%	A-1+	P-1	08/10/2023	2,080,000.00	2,067,368.16
WESTPAC BANKING CORP	9612C1VE4	5.392%	A-1+	P-1	08/14/2023	10,410,000.00	10,341,346.05
WESTPAC BANKING CORP	9612C1XA0	5.173%	A-1+	P-1	10/10/2023	9,500,000.00	9,356,255.50
Category of Investment Sub-Total						178,052,000.00	175,748,184.87
Certificate of Deposit							
MUFG BANK LTD/NY	55380UF44	5.300%	A-1	P-1	12/12/2023	8,000,000.00	7,975,193.12
TORONTO DOMINION BANK NY	89115BGT1	5.550%	A-1+	P-1	10/20/2023	1,000,000.00	998,477.09
TORONTO DOMINION BANK NY	89115BEK2	5.640%	A-1+	P-1	11/09/2023	1,000,000.00	998,482.90
Category of Investment Sub-Total						10,000,000.00	9,972,153.11



Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

June 30, 2023

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821UU67	5.161%	A-1	P-1	07/06/2023	2,566,000.00	2,563,723.96
COLLAT COMM PAPER FLEX CO	19423KX25	5.370%	A-1	P-1	10/02/2023	1,567,000.00	1,544,410.13
FAIRWAY FINANCE COMPANY LLC	30601WWR6	5.367%	A-1	P-1	09/25/2023	5,215,000.00	5,145,682.22
LIBERTY STREET FUNDING LLC	53127UY12	5.446%	A-1	P-1	11/01/2023	20,550,000.00	20,146,151.40
Category of Investment Sub-Total						29,898,000.00	29,399,967.71
Portfolio Totals						306,835,000.00	302,208,459.20

Issuer Summary

Issuer	Market Value of Holdings	Percent
ABN AMRO BANK	6,583,234.52	2.18%
ANZ BANKING GROUP LTD	20,470,439.00	6.77%
ATLANTIC ASSET SEC LLC	2,563,723.96	0.85%
BANK OF AMERICA CO	6,216,654.15	2.06%
BNP PARIBAS	15,640,130.40	5.18%
COLLAT COMM PAPER FLEX CO	1,544,410.13	0.51%
CREDIT AGRICOLE SA	11,893,874.71	3.94%
DNB ASA	13,284,240.64	4.40%
FAIRWAY FINANCE COMPANY LLC	5,145,682.22	1.70%
FEDERAL HOME LOAN BANKS	77,756,458.17	25.73%
ING GROEP NV	5,090,191.20	1.68%
LIBERTY STREET FUNDING LLC	20,146,151.40	6.67%
MACQUARIE GROUP LTD	10,322,634.40	3.42%
METLIFE INC	19,723,559.00	6.53%
MITSUBISHI UFJ FINANCIAL GROUP INC	12,542,480.70	4.15%
NATIXIS NY BRANCH	2,828,813.91	0.94%
PEPSICO INC	9,331,695.36	3.09%
ROYAL BANK OF CANADA	4,896,080.00	1.62%
SUMITOMO MITSUI TRUST HOLDINGS INC	5,016,557.13	1.66%
TORONTO-DOMINION BANK	17,591,999.99	5.82%
TOYOTA MOTOR CORP	13,921,846.68	4.61%
WESTPAC BANKING CORP	19,697,601.55	6.52%
	302,208,459.20	100.00%

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.

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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