



Colorado Statewide Investment Pool

Participant Report as of June 30, 2026

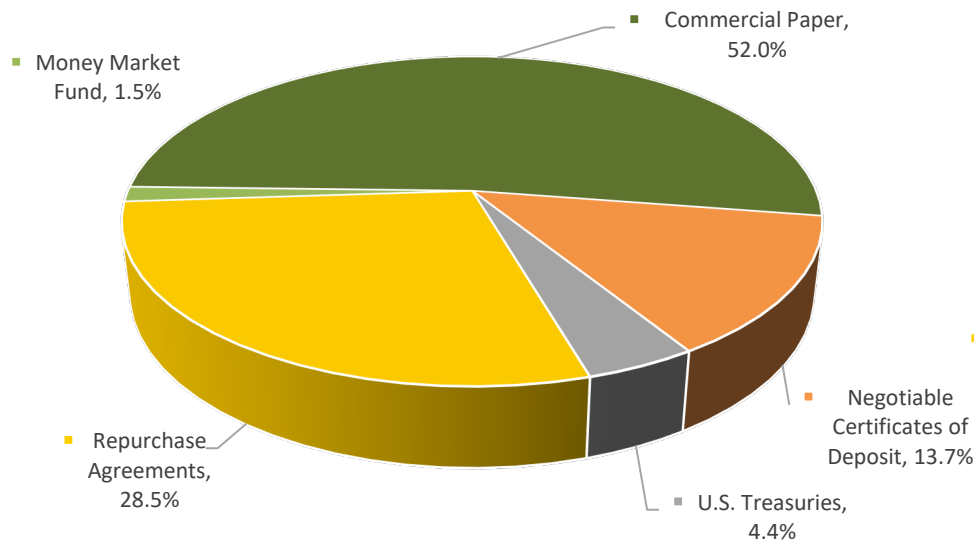
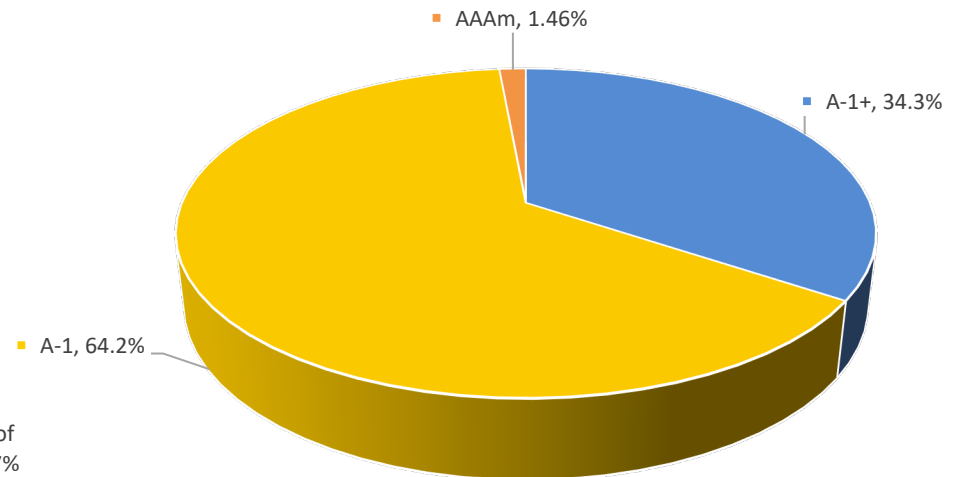
Investment Adviser and Administrator
PFM Asset Management
950 17th Street
Mail Code: DN-CO-T8
Denver, CO 80202

**CSIP Liquid Portfolio**

Total Fund Net Assets	\$3,159,437,159
Current 7-Day Yield	3.74%
Monthly Distribution Yield	3.72%
Expense Ratio	0.13%
Weighted Average Maturity	50 days
Weighted Average Life	81 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmmf

CSIP Term Portfolio

	<u>Series Dec 2026</u>	<u>Series Dec 2027</u>
Total Series Net Assets	\$587,378,208	\$214,742,996
90 Day Net Yield	3.82%	3.82%
180 Day Net Yield	3.99%	3.99%
270 Day Net Yield	4.12%	4.12%
365 Day Net Yield	4.25%	4.25%
Expense Ratio	0.15%	0.20%
Weighted Average Maturity	142 days	111 days
Weighted Average Life	142 days	111 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, 2026
(unaudited)

Assets

Investments at Amortized Cost	\$	3,151,434,715.07
Cash and Cash Equivalents		191,513.37
Interest Receivable		8,148,874.43
Prepaid Expenses		17,288.90

Total Assets		3,159,792,391.77
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Liabilities

Management Fees Payable, Net		298,199.27
Audit Fees Payable		17,828.00
Cash Management Fees Payable		13,075.68
Custody Fees Payable		17,774.84
Other Operating Expenses Payable		8,354.81

Total Liabilities		355,232.60
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Net Position	\$	3,159,437,159.17
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Net Asset Value per Share	\$	1.00
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CSIP Liquid Portfolio
Statement of Changes in Net Position
For the Quarter Ended June 30, 2026
(unaudited)

Income

Investment Income	\$	26,479,424.09
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Expenses

Management Fees	1,136,855.64
Audit Fees	9,125.48
Cash Management Fees	6,395.91
Custody Fees	24,104.99
Other Operating Expenses	14,499.93

Total Expenses	1,190,981.95
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<i>Less: Management Fee Waivers</i>	<i>(297,672.03)</i>
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Net Operating Expenses	893,309.92
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Net Investment Income	25,586,114.17
Net Realized Gain on Investment Securities Sold	764.39

Net Increase from Investment Operations	25,586,878.56
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Capital Shares Issued	3,121,955,042.22
Capital Shares Redeemed	(2,410,739,069.32)

Change in Net Position	736,802,851.46
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Net Position -- March 31, 2026	2,422,634,307.71
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Net Position -- June 30, 2026	\$ 3,159,437,159.17
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Statement of Net Position
June 30, 2026
(unaudited)

	TERM SERIES DEC 2026	TERM SERIES DEC 2027
Assets		
Investments at Amortized Cost	\$ 584,635,691.30	\$ 214,369,230.95
Cash	132,726.80	98,586.89
Accrued Interest	2,891,934.91	337,027.35
Prepaid Expenses	3,212.84	-
Total Assets	587,663,565.85	214,804,845.19
Liabilities		
Management Fees Payable	269,044.10	40,049.99
Program Expenses Payable	16,313.96	21,799.03
Total Liabilities	285,358.06	61,849.02
Net Position	\$ 587,378,207.79	\$ 214,742,996.17
Net Asset Value per Share	\$ 0.988	\$ 0.981



Statement of Changes in Net Position
For the Quarter Ended June 30, 2026
(unaudited)

	TERM SERIES DEC 2026	TERM SERIES DEC 2027
Income		
Investment Income	\$ 6,377,756.96	\$ 1,752,061.84
Expenses:		
Management Fees	195,441.64	52,996.00
Program Expenses	15,374.19	14,095.84
Operating Expenses	210,815.83	67,091.84
Net Investment Income	6,166,941.13	1,684,970.00
Net Realized Gain (Loss) on Investment Securities Sold	(3,798.92)	(10,374.87)
Net Increase (Decrease) from Investment Operations	6,163,142.21	1,674,595.13
Capital Shares Issued	121,937,067.12	132,193,673.88
Capital Shares Redeemed	(249,577,170.45)	(35,285,131.50)
Change in Net Position	(121,476,961.12)	98,583,137.51
Net Position -- March 31, 2026	708,855,168.91	116,159,858.66
Net Position -- June 30, 2026	\$ 587,378,207.79	\$ 214,742,996.17
Average Quarterly Net Position	\$ 569,773,973.41	\$ 39,717,217.82
Quarterly Expense Ratio (pre-waiver)	0.150%	0.200%

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2026

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	RPEG6E935	3.650%	A-1	P-1	08/10/2026	23,000,000.00	23,000,000.00
BOFA SECURITIES INC	RPEQ16ID3	3.650%	A-1	NR	07/07/2026	16,000,000.00	16,000,000.00
CREDIT AGRICOLE CIB/US	RPEQ1D7C2	3.630%	A-1	P-1	07/06/2026	44,000,000.00	44,000,000.00
CREDIT AGRICOLE CIB/US	RPEN3STT3	3.620%	A-1	P-1	07/10/2026	33,000,000.00	33,000,000.00
FIXED INCOME CLEARING CO	RPEO3V4N4	3.640%	A-1+	P-1	07/01/2026	90,000,000.00	90,000,000.00
Category of Investment Sub-Total						206,000,000.00	206,000,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912797TF4	3.595%	A-1+	P-1	07/02/2026	21,000,000.00	20,997,911.67
UNITED STATES TREASURY	912797UN5	3.616%	A-1+	P-1	07/07/2026	75,000,000.00	74,954,927.09
UNITED STATES TREASURY	912797RF6	3.635%	A-1+	P-1	07/09/2026	17,000,000.00	16,986,324.44
UNITED STATES TREASURY	912797UV7	3.686%	A-1+	P-1	08/25/2026	25,000,000.00	24,860,017.36
Category of Investment Sub-Total						138,000,000.00	137,799,180.56
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEO3V4L8	3.650%	A-1	P-1	07/01/2026	142,300,000.00	142,300,000.00
BNP PARIBAS	RPEG69JS0	3.660%	A-1	P-1	07/02/2026	34,000,000.00	34,000,000.00
BNP PARIBAS	RPEK6D1W2	3.650%	A-1	P-1	08/10/2026	26,000,000.00	26,000,000.00
BNP PARIBAS	RPEK6GX26	3.660%	A-1	P-1	09/11/2026	29,000,000.00	29,000,000.00
BOFA SECURITIES INC	RPEI6M867	3.650%	A-1	NR	07/01/2026	200,000,000.00	200,000,000.00
CREDIT AGRICOLE CIB/US	RPEI6M875	3.650%	A-1	P-1	07/01/2026	72,700,000.00	72,700,000.00
CREDIT AGRICOLE CIB/US	RPEN3NQ83	3.670%	A-1	P-1	07/27/2026	56,000,000.00	56,000,000.00
FIXED INCOME CLEARING CO	RPEQ1G2M8	3.650%	A-1+	P-1	07/01/2026	90,000,000.00	90,000,000.00
GOLDMAN SACHS & CO	RPEO3V6B8	3.650%	A-1	NR	07/07/2026	41,000,000.00	41,000,000.00
Category of Investment Sub-Total						691,000,000.00	691,000,000.00
Investment Company							
DWS GOVERNMENT MONEY MARKET SE	25160K207	3.564%	AAAm	Aaa	07/07/2026	45,000,000.00	45,000,000.00
GOLDMAN SACHS FINANCIAL SQUARE FUNDS -	38141W273	3.521%	AAAm	Aaa	07/07/2026	1,000,000.00	1,000,000.00

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Category of Investment Sub-Total						46,000,000.00	46,000,000.00
Financial Company Commercial Paper							
ANZ NEW ZEALAND INTL LTD	00182HKK7	3.880% ⁽³⁾	A-1+	P-1	12/04/2026	25,000,000.00	25,000,000.00
ASB BANK LTD	0020NACE8	3.890% ⁽³⁾	A-1+	P-1	07/07/2026	10,000,000.00	10,000,000.00
ASB BANK LTD	0020NACS7	3.840% ⁽³⁾	A-1+	P-1	10/01/2026	10,000,000.00	10,000,000.00
AUST & NZ BANKING GRP NY	05253CLD6	3.715%	A-1+	P-1	11/13/2026	15,000,000.00	14,796,656.25
AUST & NZ BANKING GRP NY	05253CMH6	3.981%	A-1+	P-1	12/17/2026	25,750,000.00	25,278,560.41
BANK OF MONTREAL	06369MM83	3.876%	A-1	P-1	12/08/2026	12,000,000.00	11,801,066.67
BANK OF NEW YORK MELLON	06406XPS7	4.069%	A-1+	P-1	02/26/2027	10,000,000.00	9,736,666.67
BANK OF NEW ZEALAND	06406QGT0	3.779%	A-1+	P-1	07/27/2026	20,000,000.00	19,946,266.67
BANK OF NOVA SCOTIA	06417KQJ1	4.028%	A-1	P-1	03/18/2027	10,000,000.00	9,720,500.00
BARCLAYS CAPITAL INC	06743VH78	4.018%	A-1	NR	08/07/2026	10,000,000.00	9,959,916.67
BARCLAYS CAPITAL INC	06743VNN6	4.059%	A-1	NR	01/22/2027	10,000,000.00	9,775,638.89
BARCLAYS CAPITAL INC	06743VNR7	4.081%	A-1	NR	01/25/2027	12,000,000.00	11,725,440.00
BARCLAYS CAPITAL INC	06743VRD4	4.237%	A-1	NR	04/13/2027	23,000,000.00	22,252,666.12
BOFA SECURITIES INC	06054PK96	4.007%	A-1	NR	10/09/2026	29,000,000.00	28,683,416.67
BOFA SECURITIES INC	06054PL20	3.784%	A-1	NR	11/02/2026	10,000,000.00	9,873,244.44
BOFA SECURITIES INC	06054PLL8	3.996%	A-1	NR	11/20/2026	10,000,000.00	9,848,533.33
BOFA SECURITIES INC	06054PN44	4.020%	A-1	NR	01/04/2027	10,000,000.00	9,796,377.77
CA IMPERIAL BK OF COMM	13608CTU6	3.900% ⁽³⁾	A-1	P-1	01/05/2027	20,000,000.00	20,000,000.00
CA IMPERIAL BK OF COMM	13608BN67	3.736%	A-1	P-1	01/06/2027	4,000,000.00	3,924,400.00
CANADIAN IMPERIAL HLDS	13609CGV7	4.310%	A-1	P-1	07/29/2026	10,000,000.00	9,967,877.78
CANADIAN IMPERIAL HLDS	13609ABW4	3.810% ⁽³⁾	A-1	P-1	09/01/2026	17,000,000.00	17,000,000.00
CANADIAN IMPERIAL HLDS	13609ABU8	3.850% ⁽³⁾	A-1	P-1	10/23/2026	10,000,000.00	10,000,000.00
CANADIAN IMPERIAL HLDS	13609CQR5	4.169%	A-1	P-1	03/25/2027	10,000,000.00	9,703,333.34
CITIGROUP GLOBAL MARKETS	1730QPCY1	3.900% ⁽³⁾	A-1	P-1	07/01/2026	20,000,000.00	20,000,000.00
CITIGROUP GLOBAL MARKETS	17291PAJ5	3.920% ⁽³⁾	A-1	P-1	08/03/2026	25,000,000.00	25,000,000.00
CITIGROUP GLOBAL MARKETS	17291YKP1	3.956%	A-1	P-1	10/23/2026	11,000,000.00	10,864,846.67
CITIGROUP GLOBAL MARKETS	17291PAH9	3.970% ⁽³⁾	A-1	P-1	12/17/2026	15,000,000.00	15,000,000.00
CITIGROUP GLOBAL MARKETS	17291YNN3	4.018%	A-1	P-1	01/22/2027	15,000,000.00	14,666,875.00

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
COMMONWEALTH BANK OF AUSTRALIA	20272EK15	4.000%	A-1+	P-1	10/01/2026	20,000,000.00	19,799,644.45
COMMONWEALTH BANK OF AUSTRALIA	20272FFX8	3.840% ⁽³⁾	A-1+	P-1	11/16/2026	25,000,000.00	24,999,033.13
CREDIT AGRICOLE CIB NY	22533ULG6	4.003%	A-1	P-1	11/16/2026	5,000,000.00	4,925,058.33
CREDIT INDUST ET COMM NY	22536MHM3	3.790%	A-1	P-1	08/21/2026	25,000,000.00	24,868,250.00
CREDIT INDUST ET COMM NY	22536MKT4	3.784%	A-1	P-1	10/27/2026	10,000,000.00	9,879,377.78
CREDIT INDUST ET COMM NY	22536MP51	4.017%	A-1	P-1	02/05/2027	10,000,000.00	9,762,750.00
DANSKE BANK A/S	23636RKU7	3.843%	A-1	P-1	10/28/2026	10,000,000.00	9,877,694.45
DNB BANK ASA	2332K1RG7	4.005%	A-1+	P-1	04/16/2027	5,200,000.00	5,039,283.89
HSBC BANK PLC	40433FVV8	3.960% ⁽³⁾	A-1	P-1	10/14/2026	17,500,000.00	17,504,875.31
ING (US) FUNDING LLC	45687W2E3	3.900% ⁽³⁾	A-1	P-1	09/21/2026	12,000,000.00	12,000,000.00
ING (US) FUNDING LLC	44988GHP6	3.870% ⁽³⁾	A-1	P-1	11/23/2026	10,000,000.00	10,000,000.00
ING BANK NV	45687W2M5	3.890% ⁽³⁾	A-1	P-1	12/22/2026	30,000,000.00	30,000,000.00
LLOYDS BANK PLC	53946BKH3	3.930% ⁽³⁾	A-1	P-1	10/05/2026	18,000,000.00	18,000,000.00
LLOYDS BANK PLC	53946BKA8	3.860% ⁽³⁾	A-1	P-1	10/23/2026	15,000,000.00	15,000,000.00
MACQUARIE BANK LIMITED	55607NM23	3.900% ⁽³⁾	A-1	P-1	10/16/2026	15,000,000.00	15,000,000.00
MACQUARIE BANK LIMITED	55607NM80	3.890% ⁽³⁾	A-1	P-1	11/24/2026	8,000,000.00	8,000,000.00
MACQUARIE BANK LIMITED	55607LLT9	4.036%	A-1	P-1	11/27/2026	10,000,000.00	9,837,341.67
MACQUARIE BANK LIMITED	55607LNF7	4.037%	A-1	P-1	01/15/2027	13,000,000.00	12,719,720.00
MUFG BANK LTD/NY	62479MLL5	3.784%	A-1	P-1	11/20/2026	10,000,000.00	9,854,844.44
NATIONAL BANK OF CANADA	63307MG86	4.321%	A-1	P-1	07/08/2026	15,000,000.00	14,987,925.00
NATIONAL BANK OF CANADA	63307MGV5	4.396%	A-1	P-1	07/29/2026	8,000,000.00	7,973,804.44
NATL SEC CLEARING CORP	63763QG76	3.743%	A-1+	P-1	07/07/2026	50,000,000.00	49,968,833.33
NORFINA LTD	86724BG11	3.807%	A-1+	P-1	07/01/2026	12,000,000.00	12,000,000.00
SUMITOMO MITSUI TRUST NY	86563HK25	3.940%	A-1	P-1	10/02/2026	50,000,000.00	49,496,250.00
SVENSKA HANDELSBANKEN AB	86960LNE6	3.920% ⁽³⁾	A-1+	P-1	10/06/2026	19,000,000.00	19,005,033.21
SVENSKA HANDELSBANKEN AB	86960KLR1	3.815%	A-1+	P-1	11/25/2026	20,000,000.00	19,697,016.66
TOYOTA MOTOR CREDIT CORP	8923A1KS9	3.846%	A-1+	P-1	10/26/2026	10,000,000.00	9,878,450.00
TOYOTA MOTOR CREDIT CORP	89232DL44	3.825%	A-1+	P-1	11/04/2026	10,000,000.00	9,869,800.00
TOYOTA MOTOR CREDIT CORP	8923A1MG3	4.116%	A-1+	P-1	12/16/2026	9,500,000.00	9,322,666.66
TOYOTA MOTOR CREDIT CORP	8923A1NM9	4.094%	A-1+	P-1	01/21/2027	10,000,000.00	9,774,466.67

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
TOYOTA MOTOR CREDIT CORP	89233HPG3	4.079%	A-1+	P-1	02/16/2027	10,000,000.00	9,747,000.00
TOYOTA MOTOR CREDIT CORP	8923A1QN4	4.315%	A-1+	P-1	03/22/2027	17,000,000.00	16,478,893.33
WESTPAC BANKING CORP	9612C1K22	3.874%	A-1+	P-1	10/02/2026	11,000,000.00	10,894,005.83
WESTPAC BANKING CORP	9612CABL0	3.920% ⁽³⁾	A-1+	P-1	10/15/2026	15,000,000.00	15,000,000.00
WESTPAC BANKING CORP	9612C1M46	3.848%	A-1+	P-1	12/04/2026	13,000,000.00	12,789,313.34
WESTPAC SECURITIES NZ LT	96122JGK9	3.920% ⁽³⁾	A-1+	P-1	08/19/2026	40,000,000.00	40,002,135.00
WESTPAC SECURITIES NZ LT	96122JGN3	3.910% ⁽³⁾	A-1+	P-1	12/22/2026	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						1,006,950,000.00	998,275,750.27
Certificate of Deposit							
BANK OF AMERICA NA	06051WXY5	3.800%	A-1	P-1	12/02/2026	20,000,000.00	20,000,000.00
BANK OF AMERICA NA	06051WYP3	4.050%	A-1	P-1	05/10/2027	11,000,000.00	11,000,000.00
BANK OF MONTREAL CHICAGO	06367DVX0	3.890% ⁽³⁾	A-1	P-1	12/22/2026	25,000,000.00	25,000,000.00
BANK OF MONTREAL CHICAGO	06367DUM5	3.870%	A-1	P-1	03/10/2027	15,000,000.00	15,000,000.00
BNP PARIBAS NY BRANCH	05593DJE4	4.190%	A-1	P-1	08/06/2026	10,000,000.00	10,000,000.00
CANADIAN IMP BK COMM NY	13606DPS5	3.840%	A-1	P-1	07/17/2026	10,000,000.00	10,000,000.00
COMMONWEALTH BANK OF AUSTRALIA/NY	20271ES67	3.910% ⁽³⁾	A-1+	P-1	09/18/2026	18,000,000.00	18,000,000.00
COOPERATIEVE RABOBANK UA	21684XSD4	3.880%	A-1	P-1	11/04/2026	10,000,000.00	10,000,000.00
CREDIT INDUST ET COMM NY	22536WMF0	4.360%	A-1	P-1	07/15/2026	13,500,000.00	13,500,000.00
CREDIT INDUST ET COMM NY	22536WM60	3.970% ⁽³⁾	A-1	P-1	09/17/2026	5,000,000.00	5,000,638.39
CREDIT INDUST ET COMM NY	22536WPM2	3.850%	A-1	P-1	01/21/2027	12,500,000.00	12,500,000.00
CREDIT INDUST ET COMM NY	22536WPK6	4.010%	A-1	P-1	02/12/2027	5,000,000.00	4,993,381.49
CREDIT INDUST ET COMM NY	22536WQX7	4.090%	A-1	P-1	04/29/2027	10,000,000.00	10,000,000.00
DNB BANK ASA/NEW YORK	23345HXS2	3.990%	A-1+	P-1	04/16/2027	6,000,000.00	6,000,401.54
GOLDMAN SACHS BANK USA	40054PLB9	3.845% ⁽³⁾	A-1	P-1	07/27/2026	10,000,000.00	10,000,000.00
GOLDMAN SACHS BANK USA	40054PJT3	3.850%	A-1	P-1	10/01/2026	12,000,000.00	12,000,000.00
GOLDMAN SACHS BANK USA	40054PMB8	3.900% ⁽³⁾	A-1	P-1	10/26/2026	20,000,000.00	20,000,000.00
MIZUHO BANK LTD/NY	60701AF57	3.890% ⁽³⁾	A-1	P-1	01/04/2027	16,000,000.00	16,000,000.00
MUFG BANK LTD/NY	55381BVJ4	3.890% ⁽³⁾	A-1	P-1	12/17/2026	10,000,000.00	10,000,000.00
NATIXIS NY BRANCH	63873TKT4	3.770%	A-1	P-1	02/11/2027	12,000,000.00	12,000,000.00

Colorado Statewide Investment Program CSIP Liquid Portfolio

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For the Month Ending

June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Certificate of Deposit							
NORDEA BANK ABP NEW YORK	65558WTF5	3.780% ⁽³⁾	A-1+	P-1	07/27/2026	39,350,000.00	39,350,000.00
ROYAL BANK OF CANADA NY	78015JBR7	4.250%	A-1+	P-1	06/14/2027	10,000,000.00	10,000,000.00
SUMITOMO MITSUI BANKING	86565GZB9	3.850% ⁽³⁾	A-1	P-1	10/05/2026	15,000,000.00	15,000,000.00
SVENSKA HANDELSBANKEN NY	86959TRV0	3.830%	A-1+	P-1	07/22/2026	10,000,000.00	10,000,000.00
SVENSKA HANDELSBANKEN NY	86959TSY3	3.880% ⁽³⁾	A-1+	P-1	10/06/2026	5,000,000.00	5,000,000.00
SVENSKA HANDELSBANKEN NY	86959TWN2	4.020%	A-1+	P-1	01/15/2027	20,000,000.00	20,000,000.00
TORONTO DOMINION BANK NY	89115M3C8	3.900% ⁽³⁾	A-1	P-1	10/23/2026	20,000,000.00	20,000,000.00
TORONTO DOMINION BANK NY	89115DUM6	3.870% ⁽³⁾	A-1	P-1	11/16/2026	20,000,000.00	20,000,000.00
TORONTO DOMINION BANK NY	89115DJH0	3.900%	A-1	P-1	12/09/2026	10,000,000.00	10,000,000.00
TORONTO DOMINION BANK NY	89115DND4	3.780%	A-1	P-1	12/29/2026	7,000,000.00	7,000,000.00
TORONTO DOMINION BANK NY	89115DXR2	4.140%	A-1	P-1	04/07/2027	5,000,000.00	5,000,000.00
UBS AG STAMFORD CT	90275DWJ5	4.130%	A-1	P-1	05/13/2027	14,000,000.00	14,000,000.00
WESTPAC BANKING CORP NY	96130AH35	3.840%	A-1+	P-1	03/04/2027	5,000,000.00	5,000,000.00
Category of Investment Sub-Total						431,350,000.00	431,344,421.42
Asset Backed Commercial Paper							
ALBION CAP CORP/LLC	01329XHH5	3.910%	A-1	P-1	08/17/2026	16,749,000.00	16,664,375.68
ATLANTIC ASSET SEC LLC	04821PHA4	3.850% ⁽³⁾	A-1	P-1	09/01/2026	15,000,000.00	15,000,000.00
ATLANTIC ASSET SEC LLC	04821PHG1	3.890% ⁽³⁾	A-1	P-1	11/04/2026	15,000,000.00	15,000,000.00
BARCLAYS US CCP	06741HRX3	3.870% ⁽³⁾	A-1+	P-1	07/02/2026	22,000,000.00	22,000,000.00
BARCLAYS US CCP	06741EHM5	3.811%	A-1+	P-1	08/21/2026	15,000,000.00	14,920,525.00
BARCLAYS US CCP	06741EKP4	3.805%	A-1+	P-1	10/23/2026	10,000,000.00	9,882,833.34
BARTON CAPITAL SA	06945MJJ6	3.947%	A-1	P-1	09/18/2026	30,000,000.00	29,742,591.67
CABOT TRAIL FUNDING LLC	12710HK56	3.984%	A-1	P-1	10/05/2026	15,000,000.00	14,843,600.00
CABOT TRAIL FUNDING LLC	12710CBG3	3.890% ⁽³⁾	A-1	P-1	10/30/2026	10,000,000.00	10,000,000.00
CHARIOT FUNDING LLC	15963WX72	3.940% ⁽³⁾	A-1+	P-1	10/30/2026	10,000,000.00	10,000,000.00
CHARIOT FUNDING LLC	15963WY89	3.950% ⁽³⁾	A-1+	P-1	12/16/2026	25,000,000.00	25,000,000.00
COLLAT COMM PAPER V CO	19423RSY6	4.050%	A-1+	P-1	10/09/2026	10,000,000.00	10,000,000.00
COLLAT COMM PAPER V CO	19423RR84	3.930% ⁽³⁾	A-1+	P-1	10/09/2026	5,000,000.00	5,000,000.00
GREAT BEAR FUNDING LLC	39014GTK2	3.920% ⁽³⁾	A-1	P-1	11/10/2026	20,000,000.00	20,000,000.00

Colorado Statewide Investment Program

CSIP Liquid Portfolio

Schedule of Investments

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June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
IONIC FUNDING LLC	46224MAU8	3.850% ⁽³⁾	A-1	NR	08/06/2026	15,000,000.00	15,000,000.00
IONIC FUNDING LLC	46224MAV6	3.850% ⁽³⁾	A-1	NR	08/14/2026	25,000,000.00	25,000,000.00
IONIC FUNDING LLC	46223WAG8	3.920% ⁽³⁾	A-1	NR	09/16/2026	10,000,000.00	10,000,000.00
LIBERTY STREET FDG LLC	53128PBW9	3.920% ⁽³⁾	A-1	P-1	10/05/2026	20,000,000.00	20,000,000.00
LMA AMERICAS LLC	53944RHJ0	3.791%	A-1	P-1	08/18/2026	20,000,000.00	19,900,800.00
MONT BLANC CAPITAL CORP	6117P5GL5	4.025%	A-1	P-1	07/20/2026	25,000,000.00	24,947,618.06
OLD LINE FUNDING LLC	67985FGG3	3.820% ⁽³⁾	A-1+	P-1	08/07/2026	15,000,000.00	15,000,000.00
OLD LINE FUNDING LLC	67985FGJ7	3.840% ⁽³⁾	A-1+	P-1	09/14/2026	15,000,000.00	15,000,000.00
OLD LINE FUNDING LLC	67983UKL6	3.980%	A-1+	P-1	10/20/2026	14,000,000.00	13,831,650.00
OLD LINE FUNDING LLC	67985YBN2	3.910% ⁽³⁾	A-1+	P-1	12/22/2026	20,000,000.00	20,000,000.00
PARK AVE COLL NOTES	70018RGY3	4.100%	A-1+	P-1	12/02/2026	20,000,000.00	20,000,000.00
PARK AVE COLL NOTES	70018RHG1	4.030%	A-1+	P-1	01/15/2027	12,000,000.00	12,000,000.00
PARK AVE COLL NOTES	70018RFQ1	3.980% ⁽³⁾	A-1+	P-1	01/25/2027	15,000,000.00	15,000,000.00
PODIUM FUNDING TRUST	73044GQ28	4.158%	A-1	P-1	03/02/2027	30,000,000.00	29,179,550.01
RIDGEFIELD FUNDNG CO LLC	76582EPK5	3.840% ⁽³⁾	A-1	P-1	08/03/2026	5,000,000.00	5,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582EPR0	3.920% ⁽³⁾	A-1	P-1	10/16/2026	15,000,000.00	15,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582EQC2	3.920% ⁽³⁾	A-1	P-1	12/08/2026	15,000,000.00	14,999,971.84
ST LAWRENCE FUNDING LLC	79112C2F8	3.900% ⁽³⁾	A-1	P-1	12/09/2026	10,000,000.00	10,000,000.00
STARBIRD FUNDING CORP	85520PPL4	3.930% ⁽³⁾	A-1	P-1	07/01/2026	15,000,000.00	15,000,000.00
STARBIRD FUNDING CORP	85520PPN0	3.820% ⁽³⁾	A-1	P-1	07/31/2026	5,000,000.00	5,000,000.00
STARBIRD FUNDING CORP	85520PPV2	3.900% ⁽³⁾	A-1	P-1	10/05/2026	15,000,000.00	15,000,000.00
STARBIRD FUNDING CORP	85520PPY6	3.910% ⁽³⁾	A-1	P-1	12/09/2026	19,000,000.00	19,000,000.00
THUNDER BAY FUNDING LLC	88604FEH0	4.057%	A-1+	P-1	10/19/2026	5,000,000.00	4,939,347.22
THUNDER BAY FUNDING LLC	88602UP46	4.261%	A-1+	P-1	02/04/2027	20,000,000.00	19,497,388.89
VERSAILLES COM PAPER LLC	92512MGH6	4.003%	A-1	P-1	07/17/2026	25,000,000.00	24,956,111.11
VERSAILLES COM PAPER LLC	92512MLD9	3.955%	A-1	P-1	11/13/2026	20,000,000.00	19,709,000.00
Category of Investment Sub-Total						643,749,000.00	641,015,362.82
Portfolio Totals						3,163,049,000.00	3,151,434,715.07

Colorado Statewide Investment Program CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2026

The Fund's Weighted Average Maturity and Weighted Average Life Maturity as of the reporting date are **50** and **81** 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 CSIP are distributed by U.S. Bancorp Investments, Inc., member FINRA (www.finra.org) and SIPC (www.sipc.org). PFM Asset Management is a division of U.S. Bancorp Asset Management, Inc., which serves as administrator and investment adviser to CSIP. U.S. Bancorp Asset Management, Inc. is a direct subsidiary of U.S. Bank N.A. and an indirect subsidiary of U.S. Bancorp. U.S. Bancorp Investments, Inc. is a subsidiary of U.S. Bancorp and affiliate of U.S. Bank N.A.

Colorado Statewide Investment Program

CSIP TERM Series Dec 26

Schedule of Investments

For the Month Ending

June 30, 2026

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	91282CLS8	3.705%	AA+	Aa1	10/31/2026	10,650,000.00	10,655,990.63
UNITED STATES TREASURY	91282CLY5	3.802%	AA+	Aa1	11/30/2026	14,750,000.00	14,769,474.57
UNITED STATES TREASURY	91282CDK4	3.563%	AA+	Aa1	11/30/2026	5,115,000.00	5,057,895.83
UNITED STATES TREASURY	91282CJP7	3.640%	AA+	Aa1	12/15/2026	5,095,000.00	5,106,821.98
UNITED STATES TREASURY	912797TC1	3.589%	A-1+	P-1	12/24/2026	1,150,000.00	1,128,429.40
Category of Investment Sub-Total						36,760,000.00	36,718,612.41
Non-Financial Company Commercial Paper							
CHEVRON CORP	16677KJB0	3.763%	A-1+	P-1	09/11/2026	2,700,000.00	2,679,640.38
CHEVRON CORP	16677KKF9	3.859%	A-1+	P-1	10/15/2026	6,580,000.00	6,506,608.00
Category of Investment Sub-Total						9,280,000.00	9,186,248.38
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CHD7	3.873%	A-1	P-1	08/13/2026	10,165,000.00	10,117,921.82
ABN AMRO FUNDING USA LLC	00084CK19	4.054%	A-1	P-1	10/01/2026	15,320,000.00	15,166,482.88
AUST & NZ BANKING GRP NY	05253CH58	3.845%	A-1+	P-1	08/05/2026	17,500,000.00	17,434,830.00
AUST & NZ BANKING GRP NY	05253CJ80	3.873%	A-1+	P-1	09/08/2026	1,015,000.00	1,007,533.15
BANCO SANTANDER SA	05970UL63	3.933%	A-1	P-1	11/06/2026	12,300,000.00	12,124,978.38
BANK OF NOVA SCOTIA	06417KLD9	4.056%	A-1	P-1	11/13/2026	10,265,000.00	10,115,880.35
BANK OF NOVA SCOTIA	06417KLP2	4.026%	A-1	P-1	11/23/2026	10,270,000.00	10,108,933.54
BARCLAYS CAPITAL INC	06743VHR4	4.179%	A-1	NR	08/25/2026	14,000,000.00	13,916,473.20
BARCLAYS CAPITAL INC	06743VKF6	4.023%	A-1	NR	10/15/2026	8,490,000.00	8,389,391.80
BNP PARIBAS/NY	09659CLP1	4.078%	A-1	P-1	11/23/2026	25,685,000.00	25,275,989.49
BOFA SECURITIES INC	06054PKP0	3.789%	A-1	NR	10/23/2026	12,250,000.00	12,096,277.20
BOFA SECURITIES INC	06054PMJ2	3.978%	A-1	NR	12/18/2026	20,300,000.00	19,913,818.89
CA IMPERIAL BK OF COMM	13608BLP7	4.026%	A-1	P-1	11/23/2026	30,800,000.00	30,309,700.96
DANSKE BANK A/S	23636RHH0	3.828%	A-1	P-1	08/17/2026	9,050,000.00	9,004,412.44
DANSKE BANK A/S	23636RLG7	3.895%	A-1	P-1	11/16/2026	20,000,000.00	19,694,560.00
DZ BANK/NY	26821MKK8	3.905%	A-1	P-1	10/19/2026	20,390,000.00	20,145,501.47

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CSIP TERM Series Dec 26

Schedule of Investments

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June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
LLOYDS BANK CORP MKTS/NY	53948BK99	3.773%	A-1	P-1	10/09/2026	15,000,000.00	14,837,011.50
LLOYDS BANK PLC	53943SM79	3.919%	A-1	P-1	12/07/2026	6,140,000.00	6,030,480.82
MACQUARIE BANK LIMITED	55607LGL2	4.306%	A-1	P-1	07/20/2026	1,185,000.00	1,182,475.12
MACQUARIE BANK LIMITED	55607LH31	3.922%	A-1	P-1	08/03/2026	2,333,000.00	2,324,412.69
MACQUARIE BANK LIMITED	55607LLD4	4.088%	A-1	P-1	11/13/2026	15,400,000.00	15,162,595.14
METLIFE SHORT TERM FUND	59157UG95	3.713%	A-1+	P-1	07/09/2026	1,055,000.00	1,054,029.72
METLIFE SHORT TERM FUND	59157UJU5	3.850%	A-1+	P-1	09/28/2026	2,325,000.00	2,302,447.50
MUFG BANK LTD/NY	62479MKD4	3.825%	A-1	P-1	10/13/2026	10,280,000.00	10,163,666.38
MUFG BANK LTD/NY	62479MMQ3	4.059%	A-1	P-1	12/24/2026	1,050,000.00	1,029,408.56
MUFG BANK LTD/NY	62479MMW0	4.026%	A-1	P-1	12/30/2026	1,870,000.00	1,832,049.66
ROYAL BANK OF CANADA	78013WHE3	3.875%	A-1+	P-1	08/14/2026	8,040,000.00	8,002,312.50
ROYAL BANK OF CANADA	78015DK74	3.909%	A-1+	P-1	10/07/2026	1,040,000.00	1,028,866.07
ROYAL BANK OF CANADA	78015DKW9	3.884%	A-1+	P-1	10/30/2026	13,500,000.00	13,321,056.15
ROYAL BANK OF CANADA	78015DMV9	3.899%	A-1+	P-1	12/29/2026	4,000,000.00	3,919,241.20
SKANDINAVISKA ENSKILDA	83050UHR2	4.103%	A-1+	P-1	08/25/2026	20,810,000.00	20,687,141.92
SUMITOMO MITSUI TRUST NY	86564XG16	3.980%	A-1	P-1	07/01/2026	290,000.00	289,971.00
TORONTO DOMINION BANK	89119BME3	3.690%	A-1	P-1	12/14/2026	10,300,000.00	10,108,844.36
TORONTO DOMINION BANK	89119BMP8	4.016%	A-1	P-1	12/23/2026	11,300,000.00	11,078,723.40
TOYOTA MOTOR CREDIT CORP	89233HLP7	3.950%	A-1+	P-1	11/23/2026	9,400,000.00	9,252,950.16
WESTPAC BANKING CORP	9612C1KW6	3.884%	A-1+	P-1	10/30/2026	5,195,000.00	5,125,081.01
Category of Investment Sub-Total						378,313,000.00	373,555,450.43
Certificate of Deposit							
BNP PARIBAS NY BRANCH	05593DKP7	3.950%	A-1	P-1	09/11/2026	4,150,000.00	4,150,074.70
CREDIT AGRICOLE CIB NY	22536J3T0	3.870%	A-1	P-1	08/07/2026	8,000,000.00	8,001,264.80
CREDIT AGRICOLE CIB NY	22536J6C4	3.810%	A-1	P-1	10/09/2026	6,000,000.00	5,998,297.80
CREDIT INDUST ET COMM NY	22536WMY9	4.120%	A-1	P-1	08/25/2026	18,000,000.00	18,005,083.20
GOLDMAN SACHS BANK USA	40054PLG8	3.810%	A-1	P-1	09/21/2026	25,000,000.00	24,993,645.00
MUFG BANK LTD/NY	55381BRX8	3.760%	A-1	P-1	12/23/2026	1,040,000.00	1,038,139.23
NATIXIS NY BRANCH	63873TFY9	3.950%	A-1	P-1	07/14/2026	1,500,000.00	1,500,099.60

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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⁾
Certificate of Deposit							
NATIXIS NY BRANCH	63873TFZ6	3.930%	A-1	P-1	08/13/2026	1,500,000.00	1,500,066.60
NATIXIS NY BRANCH	63873TFH6	3.920%	A-1	P-1	09/04/2026	2,000,000.00	1,999,789.60
NATIXIS NY BRANCH	63873TGA0	3.920%	A-1	P-1	09/17/2026	1,500,000.00	1,499,722.95
NATIXIS NY BRANCH	63873TMR6	3.910%	A-1	P-1	12/01/2026	5,300,000.00	5,297,610.76
NATIXIS NY BRANCH	63873TJZ2	3.770%	A-1	P-1	12/03/2026	1,500,000.00	1,498,067.40
NATIXIS NY BRANCH	63873TLA4	3.760%	A-1	P-1	12/15/2026	7,000,000.00	6,989,304.70
SVENSKA HANDELSBANKEN NY	86959TSF4	3.925%	A-1+	P-1	11/17/2026	1,140,000.00	1,139,527.13
SWEDBANK AB	87019WR56	4.040%	A-1+	P-1	08/25/2026	18,850,000.00	18,851,779.44
SWEDBANK AB	87019W4C6	4.030%	A-1+	P-1	11/23/2026	15,000,000.00	15,000,499.50
TORONTO DOMINION BANK NY	89115DYQ3	3.930%	A-1	P-1	09/15/2026	2,500,000.00	2,499,450.00
Category of Investment Sub-Total						119,980,000.00	119,962,422.41
Asset Backed Commercial Paper							
GOTHAM FUNDING CORP	38346MK11	4.064%	A-1	P-1	10/01/2026	5,105,000.00	5,053,514.54
LIBERTY STREET FDG LLC	53127UK25	3.997%	A-1	P-1	10/02/2026	1,855,000.00	1,836,093.84
LMA AMERICAS LLC	53944RLG1	3.937%	A-1	P-1	11/16/2026	16,000,000.00	15,754,020.80
MANHATTAN ASSET FDG CO	56274MJW3	3.882%	A-1	P-1	09/30/2026	13,000,000.00	12,870,677.30
MANHATTAN ASSET FDG CO	56274MLC4	3.925%	A-1	P-1	11/12/2026	8,620,000.00	8,492,155.06
OLD LINE FUNDING LLC	67983UHA4	3.841%	A-1+	P-1	08/10/2026	1,016,000.00	1,011,576.34
Category of Investment Sub-Total						45,596,000.00	45,018,037.88
Portfolio Totals						589,929,000.00	584,440,771.51

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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.

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Colorado Statewide Investment Program

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Schedule of Investments

For the Month Ending

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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	912797TF4	3.633%	A-1+	P-1	07/02/2026	150,000.00	149,985.00
UNITED STATES TREASURY	912828YD6	3.710%	AA+	Aa1	08/31/2026	200,000.00	199,195.31
UNITED STATES TREASURY	91282CKA8	3.539%	AA+	Aa1	02/15/2027	5,330,000.00	5,333,091.83
UNITED STATES TREASURY	91282CMV0	3.725%	AA+	Aa1	03/31/2027	7,800,000.00	7,791,849.62
Category of Investment Sub-Total						13,480,000.00	13,474,121.76
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CJ86	3.833%	A-1	P-1	09/08/2026	10,000,000.00	9,925,269.00
AUST & NZ BANKING GRP NY	05253CMN3	3.959%	A-1+	P-1	12/22/2026	1,085,000.00	1,064,052.23
AUST & NZ BANKING GRP NY	05253CSM9	4.114%	A-1+	P-1	05/21/2027	6,250,000.00	6,017,831.25
BANCO SANTANDER SA	05970UL63	3.933%	A-1	P-1	11/06/2026	10,000,000.00	9,857,706.00
BANK OF NEW YORK MELLON	06406XPS7	4.069%	A-1+	P-1	02/26/2027	7,600,000.00	7,393,549.04
BARCLAYS CAPITAL INC	06743VR10	4.201%	A-1	NR	04/01/2027	10,000,000.00	9,685,797.00
BOFA SECURITIES INC	06054PPK6	3.725%	A-1	NR	02/19/2027	10,000,000.00	9,734,800.00
CA IMPERIAL BK OF COMM	13608BQQ0	4.168%	A-1	P-1	03/24/2027	1,190,000.00	1,154,155.42
CA IMPERIAL BK OF COMM	13608BRD8	4.027%	A-1	P-1	04/13/2027	5,620,000.00	5,437,224.11
CREDIT INDUST ET COMM NY	22536MNM6	3.844%	A-1	P-1	01/21/2027	2,075,000.00	2,027,231.84
DNB BANK ASA	2332K1SB7	4.006%	A-1+	P-1	05/11/2027	1,040,000.00	1,002,900.60
LLOYDS BANK PLC	53943SHH3	3.781%	A-1	P-1	08/17/2026	3,050,000.00	3,034,741.77
MACQUARIE BANK LIMITED	55607LME1	3.987%	A-1	P-1	12/14/2026	9,465,000.00	9,284,175.91
NATIONAL BANK OF CANADA	63307MS42	4.092%	A-1	P-1	05/04/2027	3,125,000.00	3,014,740.31
NATIONAL BANK OF CANADA	63307MT41	4.164%	A-1	P-1	06/04/2027	2,395,000.00	2,301,550.21
NATIONAL BANK OF CANADA	63307MTG4	4.416%	A-1	P-1	06/16/2027	1,045,000.00	1,002,704.88
NORDEA BANK ABP	65558KL51	3.901%	A-1+	P-1	11/05/2026	5,480,000.00	5,404,403.95
PRICOA SHORT TERM FDG LL	74154GMB6	3.956%	A-1+	P-1	12/11/2026	11,000,000.00	10,799,421.60
PROTECTIVE LIFE SHORT	74368GH65	3.867%	A-1+	NR	08/06/2026	7,067,000.00	7,039,276.16
SKANDINAVISKA ENSKILDA	83050UMJ4	4.091%	A-1+	P-1	12/18/2026	1,030,000.00	1,010,647.23
SKANDINAVISKA ENSKILDA	83050USL3	4.114%	A-1+	P-1	05/20/2027	7,290,000.00	7,019,234.82
SUMITOMO MITSUI TRUST NY	86564XHX5	3.870%	A-1	P-1	08/31/2026	10,000,000.00	9,934,100.00
SVENSKA HANDELSBANKEN AB	86960KRD6	4.060%	A-1+	P-1	04/13/2027	10,000,000.00	9,671,481.00

Colorado Statewide Investment Program

CSIP TERM Series Dec 27

Schedule of Investments

For the Month Ending

June 30, 2026

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
SWEDBANK	87020XMB3	3.945%	A-1+	P-1	12/11/2026	4,450,000.00	4,369,842.15
TORONTO DOMINION BANK	89119BQX7	4.081%	A-1	P-1	03/31/2027	10,000,000.00	9,690,513.00
TOYOTA MOTOR CREDIT CORP	8923A1Q20	4.079%	A-1+	P-1	03/02/2027	1,900,000.00	1,848,349.64
WESTPAC BANKING CORP	9612C1NU7	3.745%	A-1+	P-1	01/28/2027	2,070,000.00	2,020,748.70
WESTPAC BANKING CORP	9612C1Q18	3.842%	A-1+	P-1	03/01/2027	7,930,000.00	7,711,079.66
Category of Investment Sub-Total						162,157,000.00	158,457,527.48
Certificate of Deposit							
NATIXIS NY BRANCH	63873TKA5	3.770%	A-1	P-1	01/07/2027	1,500,000.00	1,496,864.25
ROYAL BANK OF CANADA NY	78015J2H9	4.000%	A-1+	P-1	03/12/2027	1,000,000.00	998,363.80
WELLS FARGO BANK NA	95001KXB5	3.880%	A-1	P-1	11/19/2026	10,000,000.00	9,990,492.00
Category of Investment Sub-Total						12,500,000.00	12,485,720.05
Asset Backed Commercial Paper							
LIBERTY STREET FDG LLC	53127UL65	3.901%	A-1	P-1	11/06/2026	10,000,000.00	9,858,638.00
MANHATTAN ASSET FDG CO	56274MG22	3.845%	A-1	P-1	07/02/2026	10,000,000.00	9,997,976.00
RIDGEFIELD FUNDNG CO LLC	76582KL66	3.964%	A-1	P-1	11/06/2026	10,000,000.00	9,857,204.00
Category of Investment Sub-Total						30,000,000.00	29,713,818.00
Portfolio Totals						218,137,000.00	214,131,187.29

Colorado Statewide Investment Program

CSIP TERM Series Dec 27

Schedule of Investments

For the Month Ending

June 30, 2026

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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 CSIP are distributed by U.S. Bancorp Investments, Inc., member FINRA (www.finra.org) and SIPC (www.sipc.org). PFM Asset Management is a division of U.S. Bancorp Asset Management, Inc., which serves as administrator and investment adviser to CSIP. U.S. Bancorp Asset Management, Inc. is a direct subsidiary of U.S. Bank N.A. and an indirect subsidiary of U.S. Bancorp. U.S. Bancorp Investments, Inc. is a subsidiary of U.S. Bancorp and affiliate of U.S. Bank N.A.

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.***

S&P Global AAAm Rating: S&P evaluates a number of factors, including credit quality, market price, exposure, and management. Please visit [SPGlobal.com/Ratings](https://www.spglobal.com/Ratings) for more information and ratings methodology.

Fitch AAAf Rating: portfolios with this rating indicate having the highest underlying credit quality. Please visit [fitchratings.com](https://www.fitchratings.com) for more information and ratings methodology.

Fitch AAAMmf Rating: portfolios with this rating denote the strongest capacity to achieve the investment objective of preserving principal and providing liquidity through limiting credit, market, and liquidity risk. Please visit [fitchratings.com](https://www.fitchratings.com) for more information and ratings methodology.

Disclosures

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