



Colorado Statewide Investment Pool

Participant Report as of June 30, 2024

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



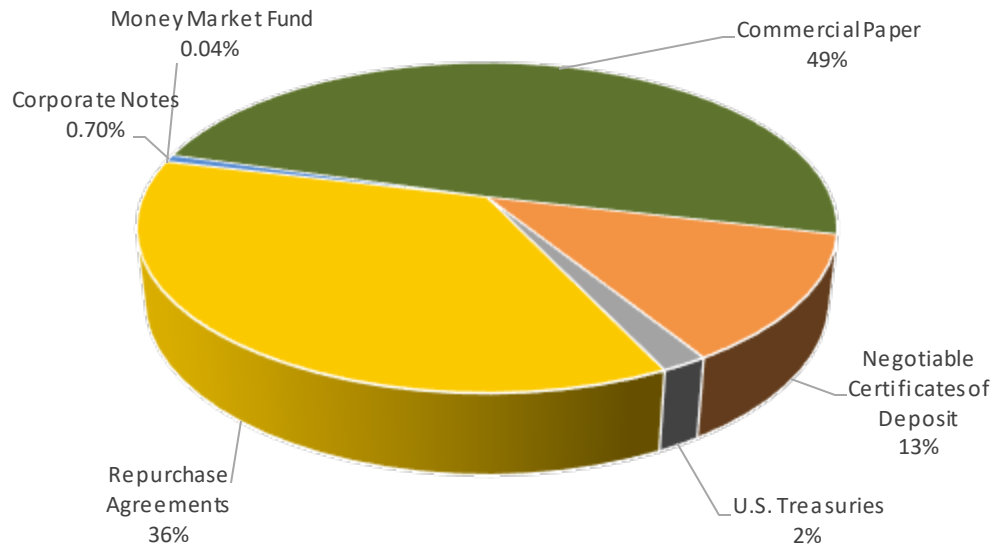
CSIP Liquid Portfolio

Total Fund Net Assets	\$2,634,845,688
Current 7-Day Yield	5.38%
Monthly Distribution Yield	5.37%
Expense Ratio	0.16%
Weighted Average Maturity	41 days
Weighted Average Life	82 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmmf

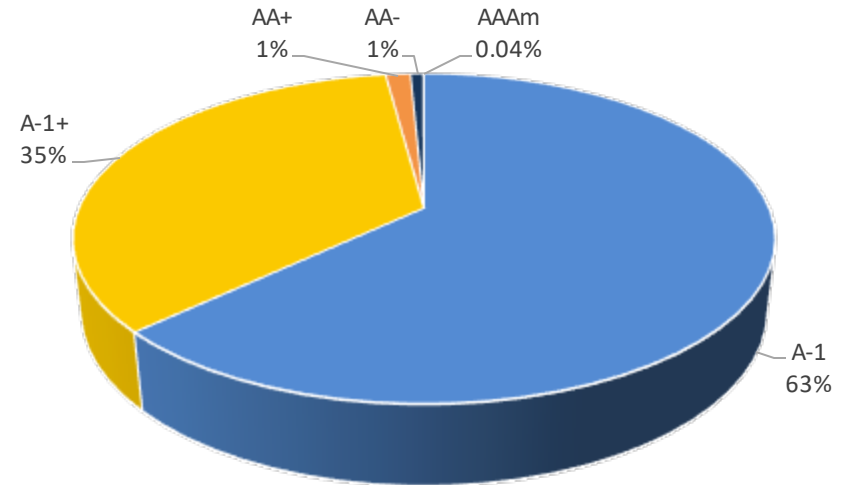
CSIP Term Portfolio

	<u>Series Dec 2024</u>	<u>Series Dec 2025</u>
Total Series Net Assets	\$583,731,264	\$211,545,805
90 Day Net Yield	5.41%	5.41%
180 Day Net Yield	5.40%	5.40%
270 Day Net Yield	5.37%	5.37%
365 Day Net Yield	5.30%	5.30%
Expense Ratio	0.13%	0.16%
Weighted Average Maturity	110 days	254 days
Weighted Average Life	110 days	254 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, 2024
(unaudited)

Assets	
Investments at Amortized Cost	\$ 2,627,372,539.65
Cash and Cash Equivalents	165,675.26
Interest Receivable	7,640,067.64
Prepaid Expenses	21,200.45
Total Assets	2,635,199,483.00

Liabilities	
Management Fees Payable, Net	305,402.57
Audit Fees Payable	16,613.33
Cash Management Fees Payable	12,938.05
Custody Fees Payable	6,695.33
Other Operating Expenses Payable	12,145.25
Total Liabilities	353,794.53

Net Position	\$ 2,634,845,688.48
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**CSIP Liquid Portfolio
Statement of Changes in Net Position
For the Quarter Ended June 30, 2024
(unaudited)**

Income	
Investment Income	\$ 31,515,373.15
Expenses	
Management Fees	947,576.19
Audit Fees	8,408.40
Cash Management Fees	4,475.38
Custody Fees	19,295.46
Other Operating Expenses	10,244.13
Total Expenses	989,999.56
<i>Less: Management Fee Waivers</i>	<i>(79,718.46)</i>
Net Operating Expenses	910,281.10
Net Investment Income	30,605,092.05
Net Realized Gain on Investment Securities Sold	1,090.18
Net Increase from Investment Operations	30,606,182.23
Capital Shares Issued	2,858,007,543.63
Capital Shares Redeemed	<i>(2,246,596,476.91)</i>
Net Increase (Decrease) in Net Position	642,017,248.95
Net Position -- March 31, 2024	1,992,828,439.53
Net Position -- June 30, 2024	\$ 2,634,845,688.48



Statement of Net Position
June 30, 2024
(unaudited)

	TERM SERIES DEC 2024	TERM SERIES DEC 2025
<i>Assets</i>		
Investments at Amortized Cost	\$ 581,282,437.91	\$ 210,949,337.49
Cash	131,313.09	54,277.10
Accrued Interest	2,535,276.65	598,424.56
Receivable for Matured Securities ⁽¹⁾		-
Prepaid Expenses	3,356.53	-
Total Assets	583,952,384.18	211,602,039.15
<i>Liabilities</i>		
Payable for Securities Purchased	-	-
Management Fees Payable	206,415.04	38,592.34
Program Expenses Payable	14,704.35	17,641.50
Total Liabilities	221,119.39	56,233.84
Net Position	\$ 583,731,264.79	\$ 211,545,805.31



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

	TERM SERIES DEC 2024	TERM SERIES DEC 2025
Income		
Investment Income	\$ 8,710,006.02	\$ 1,601,623.97
Expenses:		
Management Fees	189,235.84	35,432.21
Program Expenses	12,116.17	11,393.06
Operating Expenses	201,352.01	46,825.27
Net Investment Income	8,508,654.01	1,554,798.70
Net Realized Gain (Loss) on Investment Securities Sold	(46.68)	-
Net Increase (Decrease) from Investment Operations	8,508,607.33	1,554,798.70
Capital Shares Issued	229,686,231.84	160,954,142.26
Capital Shares Redeemed	(376,867,312.32)	(7,090,939.90)
Net Increase (Decrease) in Net Position	(138,672,473.15)	155,418,001.06
Net Position -- March 31, 2024	722,403,737.94	56,127,804.25
Net Position -- June 30, 2024	\$ 583,731,264.79	\$ 211,545,805.31

Please see Important Disclosures on pages 22 - 24



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
U.S. Treasury Repurchase Agreement							
BNP PARIBAS	RPEK3P3H9	5.320%	A-1	P-1	07/01/2024	135,700,000.00	135,700,000.00
BNP PARIBAS	RPEO0SH00	5.320%	A-1	P-1	07/16/2024	24,000,000.00	24,000,000.00
BNP PARIBAS	RPEO0PBD4	5.340%	A-1	P-1	08/05/2024	33,000,000.00	33,000,000.00
BOFA SECURITIES INC	RPEG3P784	5.310%	A-1	NR	07/01/2024	38,900,000.00	38,900,000.00
BOFA SECURITIES INC	RPEG34IN6	5.320%	A-1	NR	07/01/2024	20,000,000.00	20,000,000.00
BOFA SECURITIES INC	RPEK3BJM2	5.340%	A-1	NR	07/09/2024	35,000,000.00	35,000,000.00
NORTHERN TRUST	RPEI3O5J1	5.310%	A-1+	P-1	07/01/2024	450,000,000.00	450,000,000.00
Category of Investment Sub-Total						736,600,000.00	736,600,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912797KQ9	5.269%	A-1+	P-1	07/23/2024	12,000,000.00	11,961,518.33
UNITED STATES TREASURY	91282CFD8	5.342% ⁽³⁾	AA+	Aaa	07/31/2024	36,000,000.00	35,999,329.58
Category of Investment Sub-Total						48,000,000.00	47,960,847.91
U.S. Government Agency Repurchase Agreement							
BNP PARIBAS	RPEI39W05	5.330%	A-1	P-1	07/01/2024	47,000,000.00	47,000,000.00
BOFA SECURITIES INC	RPEK3LGI2	5.370%	A-1	NR	09/11/2024	27,000,000.00	27,000,000.00
CREDIT AGRICOLE CIB/US	RPEI3KEL4	5.320%	A-1	P-1	07/12/2024	31,000,000.00	31,000,000.00
CREDIT AGRICOLE CIB/US	RPEK3NVN0	5.320%	A-1	P-1	07/24/2024	19,000,000.00	19,000,000.00
GOLDMAN SACHS & CO	RPEG3OE14	5.330%	A-1	NR	07/02/2024	79,000,000.00	79,000,000.00
Category of Investment Sub-Total						203,000,000.00	203,000,000.00
Other Instrument - Corporate Note							
NATIONAL AUSTRALIA BK/NY	6325C0EA5	5.720% ⁽³⁾	AA-	Aa2	01/12/2025	6,500,000.00	6,501,092.99
WESTPAC BANKING CORP NY	961214EV1	5.640% ⁽³⁾	AA-	Aa2	11/18/2024	3,000,000.00	3,000,352.25
WESTPAC BANKING CORP NY	961214EH2	5.544%	AA-	Aa2	02/19/2025	9,025,000.00	8,847,711.62
Category of Investment Sub-Total						18,525,000.00	18,349,156.86



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	5.213%	AAAM	AAA	07/07/2024	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							
ABN AMRO FUNDING USA LLC	00084BGS7	5.478%	A-1	P-1	07/26/2024	1,000,000.00	996,250.00
AUST & NZ BANKING GROUP	05253AN63	5.471%	A-1+	P-1	01/06/2025	12,000,000.00	11,665,470.00
BANK OF MONTREAL	06373LBU2	5.560% ⁽³⁾	A-1	P-1	11/04/2024	15,000,000.00	14,998,583.55
BANK OF MONTREAL	06373LBK4	5.890% ⁽³⁾	A-1	P-1	11/05/2024	5,000,000.00	5,005,179.28
BANK OF MONTREAL	06369LRW7	5.600%	A-1	P-1	04/30/2025	14,000,000.00	13,375,483.34
BANK OF MONTREAL	06369LT54	5.501%	A-1	P-1	06/05/2025	8,000,000.00	7,607,513.33
BANK OF NOVA SCOTIA	06417JH88	5.767%	A-1	P-1	08/08/2024	23,000,000.00	22,865,743.89
BARCLAYS CAPITAL INC	06743UML3	5.489%	A-1	NR	12/20/2024	12,000,000.00	11,693,840.00
BNP PARIBAS	09660YNE3	5.590% ⁽³⁾	A-1	P-1	11/08/2024	10,000,000.00	10,000,000.00
BOFA SECURITIES INC	06054NLJ8	5.411%	A-1	NR	11/18/2024	5,000,000.00	4,898,888.89
BOFA SECURITIES INC	06054CEC5	5.580% ⁽³⁾	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	9,774,411.11
BOFA SECURITIES INC	06054CFK6	5.590% ⁽³⁾	A-1	NR	01/07/2025	20,000,000.00	20,000,000.00
BOFA SECURITIES INC	06054NPM7	5.561%	A-1	NR	02/21/2025	12,000,000.00	11,581,700.00
BOFA SECURITIES INC	06054NTC5	5.419%	A-1	NR	06/12/2025	10,000,000.00	9,505,988.89
BPCE SA	05571ECE5	5.950% ⁽³⁾	A-1	P-1	08/06/2024	20,000,000.00	20,007,342.90
CA IMPERIAL BK OF COMM	13608CPS5	5.349%	A-1	P-1	07/01/2024	25,000,000.00	25,000,000.00
CA IMPERIAL BK OF COMM	13608CQB1	5.560% ⁽³⁾	A-1	P-1	11/29/2024	8,000,000.00	8,000,000.00
CITIGROUP GLOBAL MARKETS	1730QPBB2	5.570% ⁽³⁾	A-1	P-1	11/01/2024	15,000,000.00	15,000,000.00
CITIGROUP GLOBAL MARKETS	17327AQB6	5.422%	A-1	P-1	03/11/2025	10,000,000.00	9,633,852.78
CREDIT AGRICOLE CIB NY	22533TLL8	5.377%	A-1	P-1	11/20/2024	10,000,000.00	9,796,072.22
CREDIT INDUST ET COMM NY	22536LL81	5.270%	A-1	P-1	11/08/2024	8,000,000.00	7,853,533.33
DNB BANK ASA	2332K0HK1	5.778%	A-1+	P-1	08/19/2024	5,000,000.00	4,962,365.28
DNB BANK ASA	2332K0JQ6	5.377%	A-1+	P-1	09/24/2024	7,000,000.00	6,914,716.67
HSBC BANK PLC	40433FUK3	5.570% ⁽³⁾	A-1	P-1	10/17/2024	21,000,000.00	21,000,000.00
HSBC BANK PLC	40433FUM9	5.570% ⁽³⁾	A-1	P-1	11/04/2024	22,000,000.00	22,000,000.00



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
ING (US) FUNDING LLC	45685QJ91	5.280%	A-1	P-1	09/09/2024	1,475,000.00	1,460,372.92
ING (US) FUNDING LLC	44988KLF4	5.580% ⁽³⁾	A-1	P-1	11/18/2024	12,000,000.00	12,000,000.00
ING (US) FUNDING LLC	44988GEH7	5.540% ⁽³⁾	A-1	P-1	11/25/2024	25,000,000.00	25,000,000.00
ING (US) FUNDING LLC	4497W0MG0	5.444%	A-1	P-1	12/16/2024	10,000,000.00	9,755,933.33
MACQUARIE BANK LIMITED COMM PAPER	55607NTV2	5.740% ⁽³⁾	A-1	P-1	09/06/2024	12,000,000.00	12,000,000.00
MACQUARIE BANK LIMITED COMM PAPER	55607NWD8	5.640% ⁽³⁾	A-1	P-1	03/21/2025	12,000,000.00	12,000,000.00
METLIFE SHORT TERM FUNDING	59157VBR8	5.540% ⁽³⁾	A-1+	P-1	11/13/2024	25,000,000.00	25,000,000.00
METLIFE SHORT TERM FUNDING	59157VBN7	5.540% ⁽³⁾	A-1+	P-1	11/15/2024	18,000,000.00	18,000,000.00
MUFG BANK LTD/NY	62479LH16	5.486%	A-1	P-1	08/01/2024	20,000,000.00	19,906,827.78
MUFG BANK LTD/NY	62479LHN8	5.476%	A-1	P-1	08/22/2024	15,000,000.00	14,883,000.00
MUFG BANK LTD/NY	62479LLF0	5.388%	A-1	P-1	11/15/2024	18,000,000.00	17,645,170.00
MUFG BANK LTD/NY	62479LQ73	5.474%	A-1	P-1	03/07/2025	9,000,000.00	8,672,565.00
NATIONAL AUSTRALIA BANK LTD	63254GB38	5.600% ⁽³⁾	A-1+	P-1	10/18/2024	10,000,000.00	10,000,054.04
NATIONAL AUSTRALIA BANK LTD	63254GE43	5.570% ⁽³⁾	A-1+	P-1	11/05/2024	10,000,000.00	10,000,000.00
NATIONAL BANK OF CANADA	63307LKU4	5.264%	A-1	P-1	10/28/2024	6,000,000.00	5,899,445.00
NATIONAL BANK OF CANADA	63307LL66	5.841%	A-1	P-1	11/06/2024	5,685,000.00	5,573,422.40
NATIONAL BANK OF CANADA	63307LPS4	5.320%	A-1	P-1	02/26/2025	8,000,000.00	7,730,666.67
NATIONAL BANK OF CANADA	63307LRW3	5.520%	A-1	P-1	04/30/2025	11,000,000.00	10,515,789.17
NATIXIS NY BRANCH	63873JL16	5.335%	A-1	P-1	11/01/2024	8,000,000.00	7,859,780.00
NATIXIS NY BRANCH	63873LEQ4	5.650% ⁽³⁾	A-1	P-1	12/20/2024	10,000,000.00	10,000,000.00
NATIXIS NY BRANCH	63873JQE3	5.443%	A-1	P-1	03/14/2025	10,000,000.00	9,628,088.89
PRICOA SHORT TERM FUNDING LLC	74154EJW9	5.430%	A-1+	P-1	09/30/2024	10,000,000.00	9,867,038.89
SKANDINAVISKA ENSKILDA BANKEN AB	83050WJW5	5.490% ⁽³⁾	A-1	P-1	09/04/2024	35,000,000.00	35,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WLA0	5.560% ⁽³⁾	A-1	P-1	12/16/2024	10,000,000.00	10,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WJS4	5.620% ⁽³⁾	A-1	P-1	02/21/2025	15,000,000.00	14,997,864.86
SUMITOMO MIT/SINGAPORE	86564YH88	5.491%	A-1	P-1	08/08/2024	25,000,000.00	24,856,972.22
SVENSKA HANDELSBANKEN AB	86960LJP6	5.550% ⁽³⁾	A-1+	P-1	01/03/2025	20,000,000.00	20,000,949.70
SVENSKA HANDELSBANKEN AB	86960LJG6	5.600% ⁽³⁾	A-1+	P-1	02/14/2025	18,000,000.00	18,001,018.09
SWEDBANK	87020YAY4	5.570% ⁽³⁾	A-1	P-1	11/04/2024	15,000,000.00	15,000,000.00
TORONTO DOMINION BANK	89120DYB9	5.780% ⁽³⁾	A-1+	P-1	07/05/2024	15,000,000.00	15,000,000.00



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2024

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	89119AGK8	5.909%	A-1+	P-1	07/19/2024	10,000,000.00	9,971,700.00
TORONTO DOMINION BANK	89120DZ93	5.540% ⁽³⁾	A-1+	P-1	11/14/2024	15,000,000.00	15,000,000.00
TOYOTA CREDIT PUERTO RICO	8923A0G98	5.924%	A-1+	P-1	07/09/2024	20,000,000.00	19,974,666.67
TOYOTA CREDIT PUERTO RICO	8923A0H63	5.944%	A-1+	P-1	08/06/2024	10,000,000.00	9,943,100.00
TOYOTA CREDIT PUERTO RICO	8923A0K10	5.411%	A-1+	P-1	10/01/2024	3,000,000.00	2,960,133.33
TOYOTA CREDIT PUERTO RICO	8923A0M34	5.477%	A-1+	P-1	12/03/2024	9,000,000.00	8,795,400.00
WESTPAC SECURITIES NZ	96122GM69	5.316%	A-1+	P-1	12/06/2024	9,500,000.00	9,286,941.39
WESTPAC SECURITIES NZ	96122GPE9	5.464%	A-1+	P-1	02/14/2025	17,000,000.00	16,434,750.00
WESTPAC SECURITIES NZ	96122JFY0	5.610% ⁽³⁾	A-1+	P-1	03/03/2025	14,000,000.00	13,999,984.01
WESTPAC SECURITIES NZ	96122GQE8	5.424%	A-1+	P-1	03/14/2025	11,000,000.00	10,592,462.23
Category of Investment Sub-Total						855,660,000.00	847,351,032.05
Certificate of Deposit							
BANK OF AMERICA NA	06051WMS0	5.520%	A-1	P-1	12/02/2024	10,000,000.00	10,000,000.00
BANK OF NOVA SCOTIA HOUSTON	06417M6L4	5.470%	A-1	P-1	09/11/2024	5,000,000.00	4,999,914.50
BANK OF NOVA SCOTIA HOUSTON	06417M6T7	5.650% ⁽³⁾	A-1	P-1	10/03/2024	10,000,000.00	10,000,000.00
BMO BANK NA	05612B2J2	5.490%	A-1	P-1	05/15/2025	10,000,000.00	10,000,000.00
CANADIAN IMP BK COMM NY	13606K3T1	5.590% ⁽³⁾	A-1	P-1	03/03/2025	23,000,000.00	23,000,000.00
CANADIAN IMP BK COMM NY	13606K3E4	5.460%	A-1	P-1	05/16/2025	10,000,000.00	10,000,000.00
COOPERATIEVE RABOBANK U.A.	21684XU87	5.400%	A-1	P-1	04/07/2025	25,000,000.00	25,000,000.00
CREDIT AGRICOLE CIB NY	22536DZP6	5.430%	A-1	P-1	08/21/2024	9,300,000.00	9,299,488.99
CREDIT AGRICOLE CIB NY	22532XXY9	5.590% ⁽³⁾	A-1	P-1	11/25/2024	7,000,000.00	7,000,000.00
CREDIT AGRICOLE CIB NY	22536DZQ4	5.310%	A-1	P-1	02/14/2025	9,000,000.00	9,000,000.00
CREDIT INDUST ET COMM NY	22536WEJ1	5.690% ⁽³⁾	A-1	P-1	12/20/2024	5,000,000.00	5,003,743.13
DZ BANK NY	23344JBB0	5.390%	A-1	P-1	03/25/2025	25,000,000.00	25,000,000.00
GOLDMAN SACHS GROUP INC	40054PJH9	5.540% ⁽³⁾	A-1	P-1	11/18/2024	20,000,000.00	20,000,000.00
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	60683DVP1	5.520% ⁽³⁾	A-1	P-1	09/06/2024	20,000,000.00	20,000,000.00
NORDEA BANK ABP NEW YORK	65558U2G6	5.920% ⁽³⁾	A-1+	P-1	08/12/2024	5,400,000.00	5,401,294.48
NORDEA BANK ABP NEW YORK	65558WAP3	5.530% ⁽³⁾	A-1+	P-1	11/07/2024	7,000,000.00	6,999,979.59



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2024

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Certificate of Deposit							
SUMITOMO MITSUI BANK NY	86565GAB6	5.570% ⁽³⁾	A-1	P-1	10/01/2024	15,000,000.00	15,000,000.00
SUMITOMO MITSUI BANK NY	86565GBG4	5.590% ⁽³⁾	A-1	P-1	10/29/2024	15,000,000.00	15,000,000.00
SUMITOMO MITSUI TRUST NY	86564PLQ2	5.600% ⁽³⁾	A-1	P-1	07/01/2024	10,000,000.00	10,000,000.00
SUMITOMO MITSUI TRUST NY	86564PTY7	5.580% ⁽³⁾	A-1	P-1	10/23/2024	12,000,000.00	12,000,000.00
SVENSKA HANDELSBANKEN NY	86959R5U0	5.900%	A-1+	P-1	07/12/2024	10,000,000.00	10,000,000.00
SVENSKA HANDELSBANKEN NY	86959TDU7	5.570% ⁽³⁾	A-1+	P-1	12/02/2024	10,000,000.00	9,999,971.78
SWEDBANK NY	87019WTW5	5.260%	A-1	P-1	02/14/2025	9,000,000.00	9,000,000.00
TORONTO DOMINION BANK	89115DAN6	5.630% ⁽³⁾	A-1+	P-1	02/18/2025	7,000,000.00	7,000,000.00
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	5.940% ⁽³⁾	A-1	P-1	11/12/2024	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						328,700,000.00	328,704,392.47
Asset Backed Commercial Paper							
ANTALIS SA	03664AH19	5.495%	A-1	P-1	08/01/2024	30,000,000.00	29,859,983.33
ANTALIS SA	03664AH50	5.495%	A-1	P-1	08/05/2024	25,000,000.00	24,868,263.89
ATLANTIC ASSET SEC LLC	04821TJ97	5.406%	A-1	P-1	09/09/2024	7,000,000.00	6,928,405.56
AUTOBAHN FUNDING CO LLC	0527M0G27	5.336%	A-1	P-1	07/02/2024	25,000,000.00	24,996,298.61
CABOT TRAIL FUNDING LLC	12710GK74	5.475%	A-1+	P-1	10/07/2024	15,000,000.00	14,779,908.33
COLLAT COMM PAPER FLEX CO	19421MTE2	5.620% ⁽³⁾	A-1	P-1	11/22/2024	8,000,000.00	8,000,000.00
COLLAT COMM PAPER FLEX CO	19421MSJ2	5.690% ⁽³⁾	A-1	P-1	12/13/2024	15,000,000.00	15,000,000.00
COLLAT COMM PAPER FLEX CO	19421MHS4	5.690% ⁽³⁾	A-1	P-1	12/30/2024	5,000,000.00	5,000,000.00
COLLAT COMM PAPER V CO	19423RD30	5.660% ⁽³⁾	A-1	P-1	10/29/2024	10,000,000.00	10,000,000.00
COLLAT COMM PAPER V CO	19423REC9	5.620% ⁽³⁾	A-1	P-1	11/18/2024	15,000,000.00	15,000,000.00
COLLAT COMM PAPER V CO	19423RDT3	5.690% ⁽³⁾	A-1	P-1	12/27/2024	10,000,000.00	10,000,000.00
FAIRWAY FINANCE COMPANY LLC	30601VND9	5.493%	A-1	P-1	01/13/2025	20,000,000.00	19,419,622.23
GREAT BEAR FUNDING LLC	39014GJB3	5.570% ⁽³⁾	A-1	P-1	01/03/2025	6,000,000.00	6,000,000.00
LIBERTY STREET FUNDING LLC	53127TMP5	5.488%	A-1	P-1	12/23/2024	25,000,000.00	24,351,041.66
LMA AMERICAS LLC	53944QKG4	5.551%	A-1	P-1	10/16/2024	10,000,000.00	9,839,500.00
LONGSHIP FUNDING LLC	54316TG22	5.336%	A-1+	P-1	07/02/2024	50,000,000.00	49,992,597.22



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
OLD LINE FUNDING LLC	67984RNT2	5.520% ⁽³⁾	A-1+	P-1	09/10/2024	7,000,000.00	7,000,000.00
OLD LINE FUNDING LLC	67984VJW1	5.550% ⁽³⁾	A-1+	P-1	09/17/2024	10,000,000.00	10,000,000.00
OLD LINE FUNDING LLC	67984YKT0	5.590% ⁽³⁾	A-1+	P-1	11/07/2024	20,000,000.00	20,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582ELD5	5.540% ⁽³⁾	A-1	P-1	09/09/2024	16,000,000.00	16,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582ELM5	5.580% ⁽³⁾	A-1	P-1	10/01/2024	15,000,000.00	15,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582ELT0	5.540% ⁽³⁾	A-1	P-1	10/15/2024	20,000,000.00	19,999,767.31
SHEFFIELD RECEIVABLES	82124LJT0	5.467%	A-1	P-1	09/27/2024	25,000,000.00	24,670,611.11
SHEFFIELD RECEIVABLES	82124LK92	5.477%	A-1	P-1	10/09/2024	20,000,000.00	19,701,111.11
STARBIRD FUNDING CORP	85520PKK1	5.570% ⁽³⁾	A-1	P-1	10/01/2024	10,000,000.00	10,000,000.00
THUNDER BAY FUNDING LLC	88604GCQ0	5.530% ⁽³⁾	A-1+	P-1	09/10/2024	18,000,000.00	18,000,000.00
THUNDER BAY FUNDING LLC	88603KFY2	5.570% ⁽³⁾	A-1+	P-1	12/02/2024	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						447,000,000.00	444,407,110.36
Portfolio Totals						2,638,485,000.00	2,627,372,539.65

Issuer Summary		
Issuer	Amortized Cost of Holdings	Percent
ABN AMRO BANK	996,250.00	0.04%
ANZ BANKING GROUP LTD	11,665,470.00	0.44%
ATLANTIC ASSET SEC LLC	6,928,405.56	0.26%
AUTOBAHN FUNDING CO LLC	24,996,298.61	0.95%
BANK OF AMERICA CO	196,660,988.89	7.49%
BANK OF MONTREAL	50,986,759.50	1.94%
BANK OF NOVA SCOTIA	37,865,658.39	1.44%
BARCLAYS PLC	11,693,840.00	0.45%
BNP PARIBAS	249,700,000.00	9.50%
BPCE GROUP	20,007,342.90	0.76%
CABOT TRAIL FUNDING LLC	14,779,908.33	0.56%
CANADIAN IMPERIAL BANK OF COMMERCE	66,000,000.00	2.51%
CITIGROUP INC	24,633,852.78	0.94%
COLLAT COMM PAPER FLEX CO	28,000,000.00	1.07%
COLLAT COMM PAPER V CO	35,000,000.00	1.33%
Confederation Nationale du Cre	12,857,276.46	0.49%
CREDIT AGRICOLE SA	85,095,561.21	3.24%
DNB ASA	11,877,081.95	0.45%
DZ BANK AG	25,000,000.00	0.95%
FAIRWAY FINANCE COMPANY LLC	19,419,622.23	0.74%
GOLDMAN SACHS GROUP INC	100,000,000.00	3.81%
GREAT BEAR FUNDING LLC	6,000,000.00	0.23%
HSBC HOLDINGS PLC	56,000,000.00	2.13%
ING GROEP NV	48,216,306.25	1.84%
LIBERTY STREET FUNDING LLC	24,351,041.66	0.93%
LMA AMERICAS LLC	9,839,500.00	0.37%
LONGSHIP FUNDING LLC	49,992,597.22	1.90%
MACQUARIE GROUP LTD	24,000,000.00	0.91%
METLIFE INC	43,000,000.00	1.64%
MITSUBISHI UFJ FINANCIAL GROUP INC	81,107,562.78	3.09%
NATIONAL AUSTRALIA BANK LTD	26,501,147.03	1.01%
NATIONAL BANK OF CANADA	29,719,323.24	1.13%
NATIXIS NY BRANCH	27,487,868.89	1.05%
NORDEA BANK ABP	12,401,274.07	0.47%
NORTHERN TRUST (FICC)	450,000,000.00	17.13%
OLD LINE FUNDING LLC	37,000,000.00	1.41%
PRUDENTIAL FINANCIAL INC	9,867,038.89	0.38%
RABOBANK NEDERLAND	25,000,000.00	0.95%
RIDGEFIELD FUNDNG CO LLC	50,999,767.31	1.94%
SHEFFIELD RECEIVABLES	44,371,722.22	1.69%
SKANDINAVISKA ENSKILDA BANKEN AB	59,997,864.86	2.28%
SOCIETE GENERALE SA	54,728,247.22	2.08%
STARBIRD FUNDING CORP	10,000,000.00	0.38%
SUMITOMO MITSUI FINANCIAL GROUP INC	30,000,000.00	1.14%
SUMITOMO MITSUI TRUST HOLDINGS INC	46,856,972.22	1.78%
SVENSKA HANDELSBANKEN AB	58,001,939.57	2.21%
SWEDBANK AB	24,000,000.00	0.91%
THUNDER BAY FUNDING LLC	28,000,000.00	1.07%
TORONTO-DOMINION BANK	63,971,700.00	2.43%
TOYOTA MOTOR CORP	41,673,300.00	1.59%
UNITED STATES TREASURY	47,960,847.91	1.83%
WELLS FARGO & COMPANY	10,000,000.00	0.38%
WESTPAC BANKING CORP	62,162,201.50	2.37%
	2,627,372,539.65	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: 9%, Bank of America: 5%, Goldman Sachs: 3%, Northern Trust: 17%, Credit Agricole CIB/US: 2%



Colorado Statewide Investment Pool CSIP TERM Series Dec 24

Schedule of Investments

For the Month Ending

June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
U.S. Treasury Debt							
UNITED STATES TREASURY	912797HE0	5.295%	A-1+	P-1	10/31/2024	510,000.00	501,047.26
UNITED STATES TREASURY	912797HP5	5.280%	A-1+	P-1	11/29/2024	5,900,000.00	5,773,541.76
UNITED STATES TREASURY	91282CDN8	4.863%	AA+	Aaa	12/15/2024	4,795,000.00	4,702,845.85
Category of Investment Sub-Total						11,205,000.00	10,977,434.87
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313384YZ6	5.225%	A-1+	P-1	07/05/2024	150,000.00	149,844.70
Category of Investment Sub-Total						150,000.00	149,844.70
Non-Financial Company Commercial Paper							
CISCO SYSTEMS INC	17277AM61	5.427%	A-1+	P-1	12/06/2024	20,558,000.00	20,059,879.66
Category of Investment Sub-Total						20,558,000.00	20,059,879.66
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BG32	5.387%	A-1	P-1	07/03/2024	1,025,000.00	1,024,227.15
ANZ NEW ZEALAND INTL/LDN	0018A2JR8	5.223%	A-1+	P-1	09/25/2024	1,590,000.00	1,568,445.96
AUST & NZ BANKING GROUP	05253AG53	5.877%	A-1+	P-1	07/05/2024	1,043,000.00	1,041,900.68
AUST & NZ BANKING GROUP	05253ALV0	5.452%	A-1+	P-1	11/29/2024	30,000,000.00	29,314,710.00
BANK OF MONTREAL	06369LGV1	5.834%	A-1	P-1	07/29/2024	20,870,000.00	20,772,224.05
BANK OF MONTREAL	06369LL60	5.801%	A-1	P-1	11/06/2024	2,117,000.00	2,075,659.22
BOFA SECURITIES INC	06054NLL3	5.745%	A-1	NR	11/20/2024	14,502,000.00	14,187,857.68
BOFA SECURITIES INC	06054NMA6	5.400%	A-1	NR	12/10/2024	3,120,000.00	3,043,297.92
CITIGROUP GLOBAL MARKETS	17327AJQ1	6.014%	A-1	P-1	09/24/2024	10,600,000.00	10,459,793.80
COMMONWEALTH BANK OF AUSTRALIA	20272DGV6	5.854%	A-1+	P-1	07/29/2024	5,947,000.00	5,919,233.46
COMMONWEALTH BANK OF AUSTRALIA	20272DJC5	5.885%	A-1+	P-1	09/12/2024	31,755,000.00	31,391,754.56
CREDIT AGRICOLE CIB NY	22533TL87	5.377%	A-1	P-1	11/08/2024	25,895,000.00	25,383,547.86
CREDIT INDUST ET COMM NY	22536LKM1	5.146%	A-1	P-1	10/21/2024	1,600,000.00	1,572,142.40
DNB BANK ASA	2332K4NU4	5.876%	A-1+	P-1	07/05/2024	15,859,000.00	15,842,411.49
DNB BANK ASA	2332K0H62	5.880%	A-1+	P-1	08/06/2024	995,000.00	989,223.03



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June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
DNB BANK ASA	2332K0JL7	5.937%	A-1+	P-1	09/20/2024	7,412,000.00	7,319,757.67
ING (US) FUNDING LLC	45685QHG7	5.357%	A-1	P-1	08/16/2024	10,260,000.00	10,184,147.82
ING (US) FUNDING LLC	4497W0HP6	5.389%	A-1	P-1	08/23/2024	1,025,000.00	1,016,338.75
MACQUARIE BANK LIMITED COMM PAPER	55607KHP4	5.304%	A-1	P-1	08/23/2024	1,586,000.00	1,572,688.70
MACQUARIE BANK LIMITED COMM PAPER	55607KJG2	5.249%	A-1	P-1	09/16/2024	8,286,000.00	8,186,891.15
MACQUARIE BANK LIMITED COMM PAPER	55607KMB9	5.515%	A-1	P-1	12/11/2024	20,000,000.00	19,508,040.00
MUFG BANK LTD/NY	62479LLR4	5.451%	A-1	P-1	11/25/2024	2,700,000.00	2,639,328.30
MUFG BANK LTD/NY	62479LM93	5.468%	A-1	P-1	12/09/2024	5,230,000.00	5,101,854.54
NATIONAL BANK OF CANADA	63307LKU4	5.252%	A-1	P-1	10/28/2024	25,945,000.00	25,472,178.32
NATIONAL BANK OF CANADA	63307LL17	5.701%	A-1	P-1	11/01/2024	1,100,000.00	1,079,301.30
NATIONAL BANK OF CANADA	63307LL66	5.844%	A-1	P-1	11/06/2024	9,528,000.00	9,341,651.38
NATIXIS NY BRANCH	63873JG12	5.782%	A-1	P-1	07/01/2024	4,935,000.00	4,932,759.51
NATIXIS NY BRANCH	63873JL16	5.354%	A-1	P-1	11/01/2024	5,175,000.00	5,077,720.35
NATIXIS NY BRANCH	63873JL81	5.349%	A-1	P-1	11/08/2024	9,400,000.00	9,213,645.00
NATIXIS NY BRANCH	63873JMG2	5.479%	A-1	P-1	12/16/2024	1,030,000.00	1,003,864.78
NORDEA BANK ABP	65558JLR6	5.409%	A-1+	P-1	11/25/2024	20,000,000.00	19,552,480.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050TJD4	5.430%	A-1	P-1	09/13/2024	2,100,000.00	2,075,663.10
SKANDINAVISKA ENSKILDA BANKEN AB	83050TLR0	5.430%	A-1	P-1	11/25/2024	27,400,000.00	26,785,144.00
SVENSKA HANDELSBANKEN AB	86960JJ63	5.299%	A-1+	P-1	09/06/2024	5,155,000.00	5,100,676.61
SVENSKA HANDELSBANKEN AB	86960JJJ5	5.936%	A-1+	P-1	09/18/2024	10,600,000.00	10,469,196.00
SVENSKA HANDELSBANKEN AB	86960JJS5	5.856%	A-1+	P-1	09/26/2024	1,057,000.00	1,042,687.16
TORONTO DOMINION BANK	89119AGH5	5.880%	A-1+	P-1	07/17/2024	2,118,000.00	2,111,917.10
TORONTO DOMINION BANK	89119AHN1	5.871%	A-1+	P-1	08/22/2024	1,090,000.00	1,080,979.16
TORONTO DOMINION BANK	89119AJH2	5.947%	A-1+	P-1	09/17/2024	1,060,000.00	1,047,123.12
TORONTO DOMINION BANK	89119AK23	6.004%	A-1+	P-1	10/02/2024	5,300,000.00	5,223,844.30
TORONTO DOMINION BANK	89119AKR8	5.900%	A-1+	P-1	10/25/2024	1,120,000.00	1,100,109.92
TORONTO DOMINION BANK	89119AMG0	5.161%	A-1+	P-1	12/16/2024	2,500,000.00	2,436,632.50
TOYOTA MOTOR CREDIT CORP	89233GMB9	5.483%	A-1+	P-1	12/11/2024	2,900,000.00	2,828,599.10
WESTPAC BANKING CORP	9612C0J67	5.919%	A-1+	P-1	09/06/2024	5,382,000.00	5,325,510.53
WESTPAC BANKING CORP	9612C0JB6	5.906%	A-1+	P-1	09/11/2024	10,584,000.00	10,465,025.26



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Schedule of Investments

For the Month Ending

June 30, 2024

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
WESTPAC BANKING CORP	9612C0L72	5.702%	A-1+	P-1	11/07/2024	1,085,000.00	1,063,611.40
Category of Investment Sub-Total						379,981,000.00	373,945,796.09
Certificate of Deposit							
BANK OF AMERICA NA	06051WAG9	5.920%	A-1	P-1	08/09/2024	3,000,000.00	3,000,447.81
BANK OF AMERICA NA	06051WBD5	5.990%	A-1	P-1	08/14/2024	10,000,000.00	10,002,591.20
BANK OF AMERICA NA	06051WCQ5	5.980%	A-1	P-1	08/23/2024	3,000,000.00	3,000,918.96
CANADIAN IMP BK COMM NY	13606K3U8	5.420%	A-1	P-1	11/29/2024	30,000,000.00	29,981,189.40
DZ BANK NY	23344JB38	5.475%	A-1	P-1	11/29/2024	29,560,000.00	29,546,993.60
HSBC BANK USA NA	40435RRS2	5.800%	A-1	P-1	08/08/2024	9,850,000.00	9,851,309.36
MIZUHO BANK LTD/NY	60710TLH2	5.380%	A-1	P-1	07/03/2024	1,999,000.00	1,998,952.18
MUFG BANK LTD/NY	55380UPF8	5.810%	A-1	P-1	11/01/2024	3,650,000.00	3,650,620.39
MUFG BANK LTD/NY	55380UQQ3	5.720%	A-1	P-1	11/20/2024	6,800,000.00	6,799,380.52
MUFG BANK LTD/NY	55380UTG2	5.150%	A-1	P-1	11/27/2024	1,540,000.00	1,536,717.15
MUFG BANK LTD/NY	55380UTH0	5.120%	A-1	P-1	12/23/2024	1,540,000.00	1,535,953.31
TORONTO DOMINION BANK NY	89115BEM8	5.950%	A-1+	P-1	10/04/2024	1,500,000.00	1,500,642.27
TORONTO DOMINION BANK NY	89115BFD7	6.000%	A-1+	P-1	10/16/2024	2,000,000.00	2,001,286.72
WESTPAC BANKING CORP NY	96130AUE6	5.818%	A-1+	P-1	07/01/2024	3,989,000.00	3,989,057.60
Category of Investment Sub-Total						108,428,000.00	108,396,060.47
Asset Backed Commercial Paper							
BARCLAYS BANK PLC	06741FKA4	5.530%	A-1+	P-1	10/10/2024	10,200,000.00	10,040,094.60
BARCLAYS BANK PLC	06741FLV7	5.516%	A-1+	P-1	11/29/2024	20,000,000.00	19,536,380.00
LIBERTY STREET FUNDING LLC	53127TH22	5.809%	A-1	P-1	08/02/2024	2,085,000.00	2,073,730.58
OLD LINE FUNDING LLC	67983TL87	5.226%	A-1+	P-1	11/08/2024	11,520,000.00	11,288,620.80
RIDGEFIELD FUNDNG CO LLC	76582JL9	5.464%	A-1	P-1	09/20/2024	5,300,000.00	5,232,064.60
STARBIRD FUNDING CORP	85520LGB5	5.346%	A-1	P-1	07/11/2024	8,205,000.00	8,188,803.33
THUNDER BAY FUNDING LLC	88602TJ46	5.469%	A-1+	P-1	09/04/2024	765,000.00	757,141.16
THUNDER BAY FUNDING LLC	88602TM67	5.250%	A-1+	P-1	12/06/2024	10,530,000.00	10,275,784.74
Category of Investment Sub-Total						68,605,000.00	67,392,619.81
Portfolio Totals						588,927,000.00	580,921,635.60

Issuer Summary		
Issuer	Market Value of Holdings	Percent
ABN AMRO BANK	1,024,227.15	0.18%
ANZ BANKING GROUP LTD	31,925,056.64	5.50%
BANK OF AMERICA CO	33,235,113.57	5.72%
BANK OF MONTREAL	22,847,883.27	3.93%
BARCLAYS PLC	29,576,474.60	5.09%
CANADIAN IMPERIAL BANK OF COMMERCE	29,981,189.40	5.16%
CISCO SYSTEMS INC	20,059,879.66	3.45%
CITIGROUP INC	10,459,793.80	1.80%
COMMONWEALTH BANK OF AUSTRALIA	37,310,988.02	6.42%
CONFEDERATION NATIONALE DU CRE	1,572,142.40	0.27%
CREDIT AGRICOLE SA	25,383,547.86	4.37%
DNB ASA	24,151,392.19	4.16%
DZ BANK AG	29,546,993.60	5.09%
FEDERAL HOME LOAN BANKS	149,844.70	0.03%
HSBC HOLDINGS PLC	9,851,309.36	1.70%
ING GROEP NV	11,200,486.57	1.93%
LIBERTY STREET FUNDING LLC	2,073,730.58	0.36%
MACQUARIE GROUP LTD	29,267,619.85	5.04%
MITSUBISHI UFJ FINANCIAL GROUP INC	21,263,854.21	3.66%
MIZUHO FINANCIAL GROUP INC.	1,998,952.18	0.34%
NATIONAL BANK OF CANADA	35,893,131.00	6.18%
NATIXIS NY BRANCH	20,227,989.64	3.48%
NORDEA BANK ABP	19,552,480.00	3.37%
OLD LINE FUNDING LLC	11,288,620.80	1.94%
RIDGEFIELD FUNDNG CO LLC	5,232,064.60	0.90%
SKANDINAVISKA ENSKILDA BANKEN AB	28,860,807.10	4.97%
STARBIRD FUNDING CORP	8,188,803.33	1.41%
SVENSKA HANDELSBANKEN AB	16,612,559.77	2.86%
THUNDER BAY FUNDING LLC	11,032,925.90	1.90%
TORONTO-DOMINION BANK	16,502,535.09	2.84%
TOYOTA MOTOR CORP	2,828,599.10	0.49%
UNITED STATES TREASURY	10,977,434.87	1.89%
WESTPAC BANKING CORP	20,843,204.79	3.59%
	580,921,635.60	100.00%



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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	912797KA4	5.057%	A-1+	P-1	02/20/2025	1,045,000.00	1,011,207.31
UNITED STATES TREASURY	912797KJ5	5.049%	A-1+	P-1	03/20/2025	1,285,000.00	1,238,520.78
UNITED STATES TREASURY	91282CGU9	5.062%	AA+	Aaa	03/31/2025	12,400,000.00	12,277,936.88
UNITED STATES TREASURY	912797LN5	5.103%	A-1+	P-1	06/12/2025	18,950,000.00	18,063,934.01
Category of Investment Sub-Total						33,680,000.00	32,591,598.98
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313385CY0	4.983%	A-1+	P-1	03/12/2025	1,050,000.00	1,012,207.81
FEDERAL HOME LOAN BANKS	313385EZ5	5.119%	A-1+	P-1	04/30/2025	10,465,000.00	10,026,107.11
FEDERAL HOME LOAN BANKS	313385GN0	5.115%	A-1+	P-1	06/06/2025	5,256,000.00	5,010,161.11
Category of Investment Sub-Total						16,771,000.00	16,048,476.03
Non-Financial Company Commercial Paper							
PFIZER INC	71708EL52	5.430%	A-1	P-1	11/05/2024	1,000,000.00	980,459.00
Category of Investment Sub-Total						1,000,000.00	980,459.00
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084BG16	5.409%	A-1	P-1	07/01/2024	1,020,000.00	1,019,537.94
AUST & NZ BANKING GROUP	05253ALJ7	5.448%	A-1+	P-1	11/18/2024	8,220,000.00	8,045,440.08
BANK OF MONTREAL	06369LR15	5.405%	A-1	P-1	04/01/2025	1,230,000.00	1,180,234.20
BNP PARIBAS	09660ETL5	5.377%	A-1	P-1	06/20/2025	6,330,000.00	6,002,833.95
BOFA SECURITIES INC	06054NQC8	5.353%	A-1	NR	03/12/2025	10,000,000.00	9,621,810.00
BPCE SA	05571BTL7	5.388%	A-1	P-1	06/20/2025	10,000,000.00	9,483,970.00
CREDIT AGRICOLE CIB NY	22533TL12	5.456%	A-1	P-1	11/01/2024	2,560,000.00	2,512,056.32
DNB BANK ASA	2332K0LR1	5.359%	A-1+	P-1	11/25/2024	1,350,000.00	1,320,212.25
ING (US) FUNDING LLC	45685QJS9	5.437%	A-1	P-1	09/26/2024	1,040,000.00	1,025,876.80
ING (US) FUNDING LLC	45685QKQ1	5.432%	A-1	P-1	10/24/2024	1,840,000.00	1,807,240.64
ING (US) FUNDING LLC	45685QLT4	5.428%	A-1	P-1	11/27/2024	1,650,000.00	1,612,158.90
MACQUARIE BANK LIMITED COMM PAPER	55607KTL0	5.388%	A-1	P-1	06/20/2025	10,000,000.00	9,481,560.00



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Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
METLIFE SHORT TERM FUNDING	59157TJW4	5.330%	A-1+	P-1	09/30/2024	1,030,000.00	1,015,413.14
NATIONAL AUSTRALIA BANK LTD	63254EL81	5.230%	A-1+	P-1	11/08/2024	5,198,000.00	5,094,419.45
NATIONAL BANK OF CANADA	63307LKU4	5.261%	A-1	P-1	10/28/2024	3,100,000.00	3,043,505.60
NATIONAL BANK OF CANADA	63307LR11	5.394%	A-1	P-1	04/01/2025	6,900,000.00	6,616,948.20
ROYAL BANK OF CANADA	78013VTL6	5.333%	A-1+	P-1	06/20/2025	5,400,000.00	5,124,130.20
SKANDINAVISKA ENSKILDA BANKEN AB	83050TQD6	5.332%	A-1	P-1	03/13/2025	10,000,000.00	9,619,760.00
SVENSKA HANDELSBANKEN AB	86960JK87	5.445%	A-1+	P-1	10/08/2024	1,027,000.00	1,011,257.12
TORONTO DOMINION BANK	89119AN61	5.155%	A-1+	P-1	01/06/2025	5,255,000.00	5,105,852.59
TOYOTA CREDIT PUERTO RICO	8923A0MJ9	5.445%	A-1+	P-1	12/18/2024	1,750,000.00	1,704,374.00
TOYOTA MOTOR CREDIT CORP	89233GPU4	5.427%	A-1+	P-1	02/28/2025	1,040,000.00	1,002,354.08
WESTPAC BANKING CORP	9612CONQ8	4.985%	A-1+	P-1	01/24/2025	1,600,000.00	1,550,376.00
Category of Investment Sub-Total						97,540,000.00	94,001,321.46
Certificate of Deposit							
BANK OF MONTREAL CHICAGO	06367DJM8	5.480%	A-1	P-1	05/02/2025	5,000,000.00	5,000,116.85
CANADIAN IMP BK COMM NY	13606K3U8	5.420%	A-1	P-1	11/29/2024	9,000,000.00	8,994,356.82
COOPERATIEVE RABOBANK U.A.	21684XP91	5.300%	A-1	P-1	03/05/2025	4,995,000.00	4,984,867.39
CREDIT AGRICOLE CIB NY	22536DWK0	5.150%	A-1	P-1	01/31/2025	5,000,000.00	4,986,187.80
CREDIT INDUST ET COMM NY	22536WGE0	5.511%	A-1	P-1	04/17/2025	4,990,000.00	4,990,004.84
CREDIT INDUST ET COMM NY	22536WGP5	5.470%	A-1	P-1	04/30/2025	5,000,000.00	5,002,830.60
DZ BANK NY	23344JB38	5.474%	A-1	P-1	11/29/2024	10,015,000.00	10,010,593.40
MUFG BANK LTD/NY	55380UWZ6	5.370%	A-1	P-1	06/20/2025	10,000,000.00	9,989,115.70
TORONTO DOMINION BANK NY	89115DJN7	5.400%	A-1+	P-1	01/27/2025	1,370,000.00	1,368,578.54
TORONTO DOMINION BANK NY	89115DJJ6	5.400%	A-1+	P-1	02/20/2025	1,150,000.00	1,148,677.06
Category of Investment Sub-Total						56,520,000.00	56,475,329.00
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821THG3	5.428%	A-1	P-1	08/16/2024	2,310,000.00	2,292,746.61
MANHATTAN ASSET FUNDING CO	56274LM68	5.495%	A-1	P-1	12/06/2024	3,080,000.00	3,004,734.04



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Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity ⁽¹⁾ Date	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
OLD LINE FUNDING LLC	67983TTC0	5.371%	A-1+	P-1	06/12/2025	2,000,000.00	1,897,588.00
STARBIRD FUNDING CORP	85520LGJ8	5.425%	A-1	P-1	07/18/2024	2,400,000.00	2,392,711.20
STARBIRD FUNDING CORP	85520LL86	5.439%	A-1	P-1	11/08/2024	1,030,000.00	1,009,266.10
Category of Investment Sub-Total						10,820,000.00	10,597,045.95
Portfolio Totals						216,331,000.00	210,694,230.42



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Issuer Summary		
Issuer	Market Value of Holdings	Percent
ABN AMRO BANK	1,019,537.94	0.48%
ANZ BANKING GROUP LTD	8,045,440.08	3.82%
ATLANTIC ASSET SEC LLC	2,292,746.61	1.09%
BANK OF AMERICA CO	9,621,810.00	4.57%
BANK OF MONTREAL	6,180,351.05	2.93%
BNP PARIBAS	6,002,833.95	2.85%
BPCE GROUP	9,483,970.00	4.50%
CANADIAN IMPERIAL BANK OF COMMERCE	8,994,356.82	4.27%
Confederation Nationale du Cre	9,992,835.44	4.74%
CREDIT AGRICOLE SA	7,498,244.12	3.56%
DNB ASA	1,320,212.25	0.63%
DZ BANK AG	10,010,593.40	4.75%
FEDERAL HOME LOAN BANKS	16,048,476.03	7.62%
ING GROEP NV	4,445,276.34	2.11%
MACQUARIE GROUP LTD	9,481,560.00	4.50%
MANHATTAN ASSET FUNDING CO LLC	3,004,734.04	1.43%
METLIFE INC	1,015,413.14	0.48%
MITSUBISHI UFJ FINANCIAL GROUP INC	9,989,115.70	4.74%
NATIONAL AUSTRALIA BANK LTD	5,094,419.45	2.42%
NATIONAL BANK OF CANADA	9,660,453.80	4.59%
OLD LINE FUNDING LLC	1,897,588.00	0.90%
PFIZER INC	980,459.00	0.47%
RABOBANK NEDERLAND	4,984,867.39	2.37%
ROYAL BANK OF CANADA	5,124,130.20	2.43%
SKANDINAVISKA ENSKILDA BANKEN AB	9,619,760.00	4.57%
STARBIRD FUNDING CORP	3,401,977.30	1.61%
SVENSKA HANDELSBANKEN AB	1,011,257.12	0.48%
TORONTO-DOMINION BANK	7,623,108.19	3.62%
TOYOTA MOTOR CORP	2,706,728.08	1.28%
UNITED STATES TREASURY	32,591,598.98	15.47%
WESTPAC BANKING CORP	1,550,376.00	0.74%
	210,694,230.42	100.00%

Disclosures

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

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

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

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

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

Disclosures

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

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

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

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

Disclosures

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