



Colorado Statewide Investment Pool

Participant Report as of June 30, 2022

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

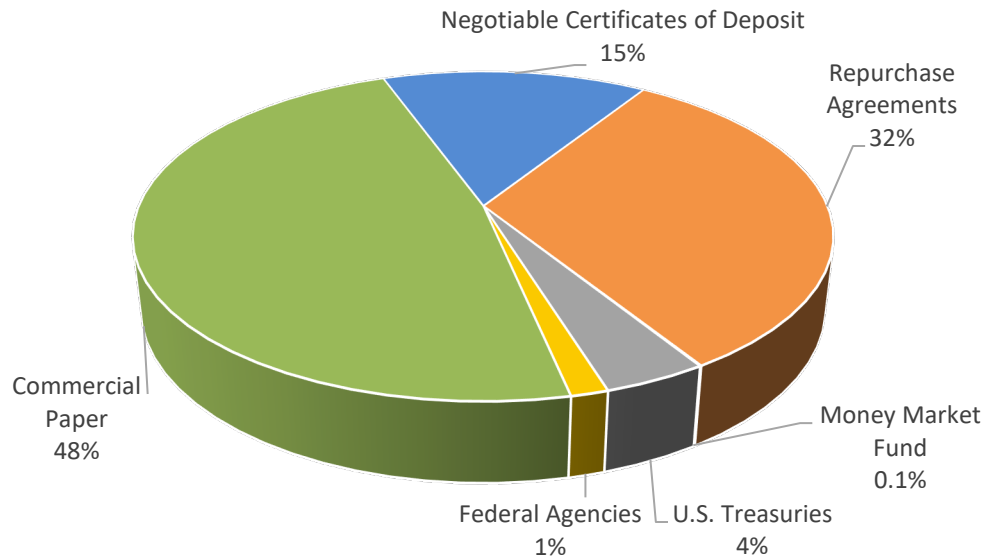
CSIP Liquid Portfolio

Total Fund Net Assets	\$1,700,933,520
Current 7-Day Yield	1.48%
Monthly Distribution Yield	1.18%
Expense Ratio	0.15%
Weighted Average Maturity	29 days
Weighted Average Life	55 days
Net Asset Value per Share	\$1.00
S&P Rating	AAAm
Fitch Rating	AAAmf

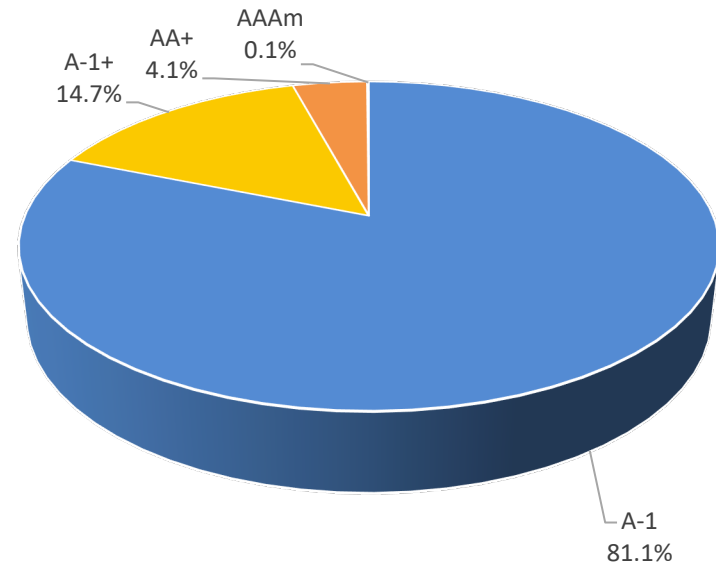
CSIP Term Portfolio

	<u>Series Dec 2023</u>	<u>Series Dec 2022</u>
Total Series Net Assets	\$191,271,598	\$548,564,423
90 Day Net Yield	2.27%	2.27%
180 Day Net Yield	2.82%	2.82%
270 Day Net Yield	2.97%	2.97%
365 Day Net Yield	3.27%	3.27%
Expense Ratio	0.15%	0.13%
Weighted Average Maturity	185 days	108 days
Weighted Average Life	185 days	108 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, 2022(unaudited)**

Assets

Investments at Amortized Cost	\$ 1,700,312,252.52
Cash and Cash Equivalents	147,210.12
Interest Receivable	693,913.76
Prepaid Expenses	3,449.92

Total Assets	1,701,156,826.32
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Liabilities

Management Fees Payable, Net	182,422.25
Audit Fees Payable	15,423.92
Cash Management Fees Payable	8,636.02
Custody Fees Payable	6,733.40
Other Operating Expenses Payable	10,090.64

Total Liabilities	223,306.23
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Net Position	\$ 1,700,933,520.09
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CSIP Liquid Portfolio
Statement of Changes in Net Position
For the Quarter Ended June 30, 2022
(unaudited)

Income	
Investment Income	\$ 3,349,268.95
Expenses	
Management Fees	569,075.74
Audit Fees	7,238.14
Cash Management Fees	1,752.64
Custody Fees	12,462.29
Other Operating Expenses	6,630.17
Total Expenses	597,158.98
<i>Less: Management Fee Waivers</i>	<i>(92,508.77)</i>
Net Operating Expenses	504,650.21
Net Investment Income	2,844,618.74
Net Realized Gain on Investment Securities Sold	223.75
Net Increase from Investment Operations	2,844,842.49
Capital Shares Issued	2,594,297,964.25
Capital Shares Redeemed	(1,970,334,197.60)
Net Increase (Decrease) in Net Position	626,808,609.14
Net Position -- March 31, 2022	1,074,124,910.95
Net Position -- June 30, 2022	\$ 1,700,933,520.09

Statement of Net Position
June 30, 2022
(unaudited)

	TERM SERIES DEC 2022	TERM SERIES DEC 2023
Assets		
Investments at Amortized Cost	\$ 548,468,660.42	\$ 190,885,339.76
Cash	158,473.33	143,156.32
Accrued Interest	93,021.38	290,262.25
Prepaid Expenses	2,879.94	-
Total Assets	548,723,035.07	191,318,758.33
Liabilities		
Management Fees Payable	142,854.37	31,149.84
Program Expenses Payable	15,757.89	16,010.86
Total Liabilities	158,612.26	47,160.70
Net Position	\$ 548,564,422.81	\$ 191,271,597.63

Statement of Changes in Net Position
For the Quarter Ended June 30, 2022
(unaudited)

	TERM SERIES DEC 2022	TERM SERIES DEC 2023
Income		
Investment Income	\$ 1,251,122.91	\$ 553,103.68
Expenses:		
Management Fees	147,828.62	48,249.00
Program Expenses	10,472.14	10,557.21
Operating Expenses	158,300.76	58,806.21
Net Investment Income	1,092,822.15	494,297.47
Net Realized Gain (Loss) on Investment Securities Sold	(44,355.46)	(20,138.43)
Net Increase (Decrease) from Investment Operations	1,048,466.69	474,159.04
Capital Shares Issued	272,895,000.00	107,850,000.00
Capital Shares Redeemed	(135,226,796.37)	(23,537,546.86)
Net Increase (Decrease) in Net Position	138,716,670.32	84,786,612.18
Net Position -- March 31, 2022	409,847,752.49	106,484,985.45
Net Position -- June 30, 2022	\$ 548,564,422.81	\$ 191,271,597.63



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2022

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	RPE43V168	1.460%	A-1	P-1	07/01/2022	249,500,000.00	249,500,000.00
BNP PARIBAS	RPED3MGS4	0.970%	A-1	P-1	07/05/2022	15,000,000.00	15,000,000.00
BNP PARIBAS	RPE83OFZ6	1.050%	A-1	P-1	07/18/2022	20,000,000.00	20,000,000.00
BNP PARIBAS	RPE43UN58	1.500%	A-1	P-1	07/28/2022	30,000,000.00	30,000,000.00
BNP PARIBAS	RPEA3M552	1.140%	A-1	P-1	08/05/2022	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						324,500,000.00	324,500,000.00
U.S. Treasury Debt							
UNITED STATES TREASURY	912828TE0	1.280%	AA+	Aaa	07/15/2022	69,132,800.00	69,459,292.30
Category of Investment Sub-Total						69,132,800.00	69,459,292.30
U.S. Government Agency Repurchase Agreement							
BOFA SECURITIES INC	RPEB3T1N0	1.550%	A-1	NR	07/01/2022	200,000,000.00	200,000,000.00
GOLDMAN SACHS & CO	RPE93SS73	1.520%	A-1	NR	07/28/2022	20,000,000.00	20,000,000.00
Category of Investment Sub-Total						220,000,000.00	220,000,000.00
U.S. Government Agency Debt							
FEDERAL HOME LOAN BANKS	313385ZE9	1.501%	A-1+	P-1	07/11/2022	25,000,000.00	24,989,583.33
Category of Investment Sub-Total						25,000,000.00	24,989,583.33
Investment Company							
GOLDMAN SACHS GOV OBLI MMF	38141W273	1.366%	AAAm	Aaa	07/07/2022	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							
ASB BANK LTD	0020NAAE0	0.800% ⁽³⁾	A-1+	P-1	10/28/2022	12,000,000.00	12,000,000.00
ASB BANK LTD	0020NAAM2	1.230% ⁽³⁾	A-1+	P-1	11/03/2022	5,000,000.00	5,000,000.00
ASB BANK LTD	0020NAAL4	1.230% ⁽³⁾	A-1+	P-1	12/15/2022	10,000,000.00	10,000,000.00

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CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
AUST & NZ BANKING GROUP	05253CJK3	1.729%	A-1+	P-1	09/19/2022	19,400,000.00	19,325,848.89
AUST & NZ BANKING GROUP	05253MQQ0	1.190% ⁽³⁾	A-1+	P-1	12/01/2022	13,000,000.00	13,000,000.00
AUTOBAHN FUNDING CO LLC	0527M1G74	1.580%	A-1	P-1	07/07/2022	10,000,000.00	9,997,366.67
BANK OF MONTREAL	06373L3H0	2.030% ⁽³⁾	A-1	P-1	01/03/2023	16,000,000.00	16,000,000.00
BANK OF NOVA SCOTIA	06417KJ91	1.619%	A-1	P-1	09/09/2022	13,000,000.00	12,959,302.78
BANK OF NOVA SCOTIA	06417LSA6	1.210% ⁽³⁾	A-1	P-1	01/03/2023	9,000,000.00	9,000,000.00
BARCLAYS CAPITAL INC	06743VLW8	2.280%	A-1	NR	11/30/2022	5,000,000.00	4,952,500.00
BOFA SECURITIES INC	06054PJ15	0.985%	A-1	NR	09/01/2022	10,000,000.00	9,983,122.22
BOFA SECURITIES INC	06054PJ72	1.691%	A-1	NR	09/07/2022	8,000,000.00	7,974,613.33
BOFA SECURITIES INC	06054PL38	2.573%	A-1	NR	11/03/2022	16,000,000.00	15,858,333.34
BPCE SA	05571CH46	1.445%	A-1	P-1	08/04/2022	12,000,000.00	11,983,680.00
BPCE SA	05571CJD4	1.710%	A-1	P-1	09/13/2022	13,420,000.00	13,373,104.56
CA IMPERIAL BK OF COMM	13608CMN9	0.690% ⁽³⁾	A-1	P-1	09/09/2022	5,000,000.00	5,000,000.00
CANADIAN IMPERIAL HLDS	13609AAH8	0.700% ⁽³⁾	A-1	P-1	01/09/2023	5,000,000.00	5,000,000.00
CITIGROUP GLOBAL MARKETS	17327BJ14	1.460%	A-1	P-1	09/01/2022	5,000,000.00	4,987,513.89
CITIGROUP GLOBAL MARKETS	17327BL11	1.748%	A-1	P-1	11/01/2022	7,000,000.00	6,958,624.17
CREDIT AGRICOLE CIB NY	22533UH14	1.415%	A-1	P-1	08/01/2022	10,000,000.00	9,987,858.33
CREDIT SUISSE NEW YORK	2254EBJN2	2.323%	A-1	P-1	09/22/2022	10,000,000.00	9,946,741.67
DZ BANK AG	23343WHC4	1.235%	A-1	P-1	08/12/2022	9,500,000.00	9,486,367.50
DZ BANK AG	23343WHK6	1.496%	A-1	P-1	08/19/2022	10,000,000.00	9,979,719.44
DZ BANK AG DEUTSCHE ZENTRAL	26821JHB9	1.445%	A-1	P-1	08/11/2022	20,000,000.00	19,967,200.00
GOLDMAN SACHS INTERNATIONAL	38150UHQ7	1.596%	A-1	P-1	08/24/2022	10,000,000.00	9,976,150.00
MACQUARIE BANK LIMITED COMM PAPER	55607LHH0	1.486%	A-1	P-1	08/17/2022	13,975,000.00	13,947,997.20
MACQUARIE BANK LIMITED COMM PAPER	55607LHQ0	1.617%	A-1	P-1	08/24/2022	30,000,000.00	29,927,550.00
MITSUBISHI UFJ T&B SG	60683CHC8	1.506%	A-1	P-1	08/12/2022	15,000,000.00	14,973,750.00
MITSUBISHI UFJ T&B SG	60683CJF9	2.292%	A-1	P-1	09/15/2022	10,000,000.00	9,951,866.66
MITSUBISHI UFJ T&B SG	60683CJM4	2.334%	A-1	P-1	09/21/2022	10,000,000.00	9,947,155.56
MIZUHO BANK LTD/SG	60689QGS7	1.703%	A-1	P-1	07/26/2022	10,000,000.00	9,988,194.45
NATIONAL AUSTRALIA BANK LTD	63254GTK1	0.680% ⁽³⁾	A-1+	P-1	11/04/2022	10,000,000.00	10,000,000.00
NATIONAL BANK OF CANADA	63307NGA9	0.640% ⁽³⁾	A-1	P-1	10/07/2022	9,000,000.00	9,000,000.00



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June 30, 2022

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Financial Company Commercial Paper							
NATIONAL BANK OF CANADA	63307NGJ0	0.630% ⁽³⁾	A-1	P-1	10/25/2022	12,000,000.00	12,000,000.00
NATIONAL BANK OF CANADA	63307NGN1	1.180% ⁽³⁾	A-1	P-1	11/10/2022	5,000,000.00	5,000,000.00
NATIXIS NY BRANCH	63873KHG5	1.316%	A-1	P-1	08/16/2022	5,000,000.00	4,991,630.56
NATIXIS NY BRANCH	63873KJ16	1.728%	A-1	P-1	09/01/2022	5,000,000.00	4,985,188.89
ROYAL BANK OF CANADA NY	78015M6B1	2.030% ⁽³⁾	A-1+	P-1	01/06/2023	5,000,000.00	5,000,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WBA1	0.220% ⁽³⁾	A-1	P-1	09/12/2022	1,500,000.00	1,500,000.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050WBU7	0.667% ⁽³⁾	A-1	P-1	10/26/2022	30,000,000.00	29,997,092.93
SKANDINAVISKA ENSKILDA BANKEN AB	83050WCN2	1.180% ⁽³⁾	A-1	P-1	12/01/2022	5,000,000.00	5,000,000.00
SUMITOMO MIT/SINGAPORE	86564XG57	1.189%	A-1	P-1	07/26/2022	18,500,000.00	18,484,774.30
TORONTO DOMINION BANK	89119BQ17	2.673%	A-1+	P-1	03/01/2023	7,000,000.00	6,876,205.00
TOTAL CAPITAL CANADA LTD	89153QG61	1.641%	A-1	P-1	07/06/2022	15,000,000.00	14,996,583.34
TOTAL CAPITAL CANADA LTD	89153QG79	1.631%	A-1	P-1	07/07/2022	11,000,000.00	10,997,011.66
TOTAL CAPITAL CANADA LTD	89153QG87	1.671%	A-1	P-1	07/08/2022	23,000,000.00	22,992,531.39
TOYOTA FINANCE AUSTRALIA	89237EHF7	1.507%	A-1+	P-1	08/15/2022	11,000,000.00	10,979,375.00
UBS AG LONDON	90351XGF4	0.271%	A-1	P-1	07/15/2022	5,000,000.00	4,999,475.00
WESTPAC BANKING CORP	9612C4T27	0.720% ⁽³⁾	A-1+	P-1	09/22/2022	10,000,000.00	10,000,000.00
Category of Investment Sub-Total						540,295,000.00	539,234,428.73
Certificate of Deposit							
BANK OF AMERICA NA	06052TR51	2.050%	A-1	P-1	11/14/2022	15,000,000.00	15,000,000.00
BANK OF MONTREAL CHICAGO	06367CKA4	0.177% ⁽³⁾	A-1	P-1	08/19/2022	13,000,000.00	13,000,000.00
BARCLAYS BANK PLC	06742TP83	1.240% ⁽³⁾	A-1	P-1	12/01/2022	15,000,000.00	15,000,000.00
CANADIAN IMP BK COMM NY	13606CVN1	0.174% ⁽³⁾	A-1	P-1	08/16/2022	7,000,000.00	7,000,000.00
CITIBANK NA	17305T3K6	2.230%	A-1	P-1	09/23/2022	15,000,000.00	15,000,000.00
GOLDMAN SACHS GROUP INC	40054PHE8	0.240% ⁽³⁾	A-1	P-1	09/02/2022	7,500,000.00	7,500,000.00
HSBC BANK USA NA	40435RMH1	0.250% ⁽³⁾	A-1	P-1	11/04/2022	5,000,000.00	5,000,000.00
HSBC BANK USA NA	40435RNK3	1.200% ⁽³⁾	A-1	P-1	12/01/2022	13,000,000.00	13,000,000.00
MITSUBISHI UFJ TR&BK NY	60683B7H0	2.600%	A-1	P-1	10/28/2022	5,000,000.00	5,000,000.00
MIZUHO BANK LTD/NY	60710R6B6	1.570%	A-1	P-1	07/01/2022	25,000,000.00	25,000,000.00
MIZUHO BANK LTD/NY	60710RWF8	1.250%	A-1	P-1	09/08/2022	6,000,000.00	6,000,000.00



Colorado Statewide Investment Pool CSIP Liquid Portfolio

Schedule of Investments

For the Month Ending

June 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Certificate of Deposit							
MIZUHO BANK LTD/NY	60710RAU9	2.550%	A-1	P-1	10/26/2022	15,000,000.00	15,000,000.00
NORDEA BANK ABP NEW YORK	65558TLL7	0.236%	A-1+	P-1	08/26/2022	4,000,000.00	4,009,875.45
NORDEA BANK ABP NEW YORK	65558UGP1	0.170% ⁽³⁾	A-1+	P-1	10/19/2022	15,000,000.00	15,000,000.00
SKANDINAVISKA ENSKILDA BANKEN NY	83050PH28	2.500%	A-1	P-1	10/28/2022	10,000,000.00	10,000,000.00
SUMITOMO MITSUI BANK NY	86565C4C0	1.670%	A-1	P-1	08/30/2022	13,000,000.00	12,968,693.01
SVENSKA HANDELSBANKEN NY	86959RYR5	0.630% ⁽³⁾	A-1+	P-1	10/06/2022	23,000,000.00	23,000,000.00
SVENSKA HANDELSBANKEN NY	86959RB82	1.980% ⁽³⁾	A-1+	P-1	01/27/2023	16,000,000.00	16,000,000.00
SVENSKA HANDELSBANKEN NY	86959RJ22	1.270% ⁽³⁾	A-1+	P-1	02/17/2023	9,000,000.00	9,000,000.00
TORONTO DOMINION BANK NY	89114WS30	1.050%	A-1+	P-1	09/06/2022	10,000,000.00	10,000,000.00
WESTPAC BANKING CORP NY	96130AMV7	1.150%	A-1+	P-1	08/17/2022	6,000,000.00	6,000,000.00
Category of Investment Sub-Total						247,500,000.00	247,478,568.46
Asset Backed Commercial Paper							
ALBION CAP CORP/LLC	01329XH7	1.546%	A-1	P-1	08/16/2022	5,000,000.00	4,990,161.11
ALPINE SECURITIZATION LLC	02089XRB5	1.100%	A-1	P-1	07/05/2022	12,000,000.00	12,000,000.00
ALPINE SECURITIZATION LLC	02089XRK5	0.720% ⁽³⁾	A-1	P-1	11/02/2022	17,000,000.00	17,000,000.00
ALPINE SECURITIZATION LLC	02089XRP4	1.280% ⁽³⁾	A-1	P-1	11/15/2022	12,000,000.00	12,000,000.00
ATLANTIC ASSET SEC LLC	04821UJ52	2.334%	A-1	P-1	09/26/2022	7,500,000.00	7,457,950.00
ATLANTIC ASSET SEC LLC	04821UKL5	2.531%	A-1	P-1	10/20/2022	10,000,000.00	9,922,608.33
CHARTA LLC	16115WKK2	2.520%	A-1	P-1	10/19/2022	4,500,000.00	4,465,625.00
COLLAT COMM PAPER FLEX CO	19421MBK7	0.260%	A-1	P-1	07/12/2022	5,000,000.00	5,000,000.00
COLLAT COMM PAPER FLEX CO	19423MDG2	0.250% ⁽³⁾	A-1	P-1	09/14/2022	10,000,000.00	10,000,000.00
COLLAT COMM PAPER FLEX CO	19423MDC1	0.290% ⁽³⁾	A-1	P-1	10/28/2022	7,000,000.00	7,000,000.00
COLLAT COMM PAPER V CO	19424G5F5	1.240% ⁽³⁾	A-1	P-1	11/10/2022	7,000,000.00	7,000,000.00
COLLAT COMM PAPER V CO	19424G4U3	0.660% ⁽³⁾	A-1	P-1	11/22/2022	5,000,000.00	5,000,000.00
CRC FUNDING LLC	12619UKL4	2.500%	A-1	P-1	10/20/2022	15,000,000.00	14,885,300.00
FAIRWAY FINANCE COMPANY LLC	30601WHF9	1.235%	A-1	P-1	08/15/2022	17,000,000.00	16,973,862.50
LIBERTY STREET FUNDING LLC	53127UG12	0.983%	A-1	P-1	07/01/2022	5,000,000.00	5,000,000.00
LIBERTY STREET FUNDING LLC	53127UKE9	2.519%	A-1	P-1	10/14/2022	15,000,000.00	14,890,625.00
LMA AMERICAS LLC	53944RH35	1.205%	A-1	P-1	08/03/2022	10,000,000.00	9,989,000.00



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Asset Backed Commercial Paper							
LMA AMERICAS LLC	53944RHB7	1.255%	A-1	P-1	08/11/2022	5,800,000.00	5,791,743.05
LMA AMERICAS LLC	53944RJG4	1.710%	A-1	P-1	09/16/2022	8,250,000.00	8,220,002.08
MANHATTAN ASSET FUNDING CO	56274MJT0	2.293%	A-1	P-1	09/27/2022	18,415,000.00	18,312,367.06
MONT BLANC CAPITAL CORP	6117P5HA8	1.255%	A-1	P-1	08/10/2022	10,000,000.00	9,986,111.12
OLD LINE FUNDING LLC	67984RJN0	0.730% ⁽³⁾	A-1+	P-1	10/12/2022	20,000,000.00	20,000,000.00
RIDGEFIELD FUNDNG CO LLC	76582KHB0	1.255%	A-1	P-1	08/11/2022	20,000,000.00	19,971,527.78
SHEFFIELD RECEIVABLES	82124MJN1	2.292%	A-1	P-1	09/22/2022	8,000,000.00	7,957,946.67
THUNDER BAY FUNDING LLC	88602UKS8	2.551%	A-1+	P-1	10/26/2022	20,000,000.00	19,835,550.00
Category of Investment Sub-Total						274,465,000.00	273,650,379.70
Portfolio Totals						1,701,892,800.00	1,700,312,252.52

Issuer Summary		
Issuer	Amortized Cost of Holdings	Percent
ALBION CAP CORP/LLC	4,990,161.11	0.29%
ALPINE SECURITIZATION LLC	41,000,000.00	2.41%
ANZ BANKING GROUP LTD	32,325,848.89	1.90%
ATLANTIC ASSET SEC LLC	17,380,558.33	1.02%
AUTOBAHN FUNDING CO LLC	9,997,366.67	0.59%
BANK OF AMERICA CO	248,816,068.89	14.63%
BANK OF MONTREAL	29,000,000.00	1.71%
BANK OF NOVA SCOTIA	21,959,302.78	1.29%
BARCLAYS PLC	19,952,500.00	1.17%
BNP PARIBAS	324,500,000.00	19.08%
BPCE GROUP	25,356,784.56	1.49%
CANADIAN IMPERIAL BANK OF COMMERCE	17,000,000.00	1.00%
CHARTA LLC	4,465,625.00	0.26%
CITIGROUP INC	26,946,138.06	1.58%
COLLAT COMM PAPER FLEX CO	22,000,000.00	1.29%
COLLAT COMM PAPER V CO	12,000,000.00	0.71%
COMMONWEALTH BANK OF AUSTRALIA	27,000,000.00	1.59%
CRC FUNDING LLC	14,885,300.00	0.88%
CREDIT AGRICOLE SA	9,987,858.33	0.59%
CREDIT SUISSE GROUP RK	9,946,741.67	0.58%
DZ BANK AG	39,433,286.94	2.32%
FAIRWAY FINANCE COMPANY LLC	16,973,862.50	1.00%
FEDERAL HOME LOAN BANKS	24,989,583.33	1.47%
GOLDMAN SACHS FS PRIME OBLIGATION	1,000,000.00	0.06%
GOLDMAN SACHS GROUP INC	37,476,150.00	2.20%
HSBC HOLDINGS PLC	18,000,000.00	1.06%
LIBERTY STREET FUNDING LLC	19,890,625.00	1.17%
LMA AMERICAS LLC	24,000,745.13	1.41%
MACQUARIE GROUP LTD	43,875,547.20	2.58%
MANHATTAN ASSET FUNDING CO LLC	18,312,367.06	1.08%
MITSUBISHI UFJ FINANCIAL GROUP INC	39,872,772.22	2.35%
MIZUHO FINANCIAL GROUP INC.	55,988,194.45	3.29%
MONT BLANC CAPITAL CORP	9,986,111.12	0.59%
NATIONAL AUSTRALIA BANK LTD	10,000,000.00	0.59%
NATIONAL BANK OF CANADA	26,000,000.00	1.53%
NATIXIS NY BRANCH	9,976,819.45	0.59%
NORDEA BANK ABP	19,009,875.45	1.12%
OLD LINE FUNDING LLC	20,000,000.00	1.18%
RIDGEFIELD FUNDING CO LLC	19,971,527.78	1.17%
ROYAL BANK OF CANADA	5,000,000.00	0.29%
SHEFFIELD RECEIVABLES	7,957,946.67	0.47%
SKANDINAVISKA ENSKILDA BANKEN AB	46,497,092.93	2.73%
SUMITOMO MITSUI FINANCIAL GROUP INC	12,968,693.01	0.76%
SUMITOMO MITSUI TRUST HOLDINGS INC	18,484,774.30	1.09%
SVENSKA HANDELSBANKEN AB	48,000,000.00	2.82%
THUNDER BAY FUNDING LLC	19,835,550.00	1.17%
TORONTO-DOMINION BANK	16,876,205.00	0.99%
TOTAL SA	48,986,126.39	2.88%
TOYOTA MOTOR CORP	10,979,375.00	0.65%
UBS AG	4,999,475.00	0.29%
UNITED STATES TREASURY	69,459,292.30	4.09%
WESTPAC BANKING CORP	16,000,000.00	0.94%
	1,700,312,252.52	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: Bank of America: 11.8%, BNP Paribas Securities: 19.1%, Goldman Sachs: 1.2%



Colorado Statewide Investment Pool

CSIP TERM Series Dec 22

Schedule of Investments

For the Month Ending

June 30, 2022

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	912828YA2	0.196%	AA+	Aaa	08/15/2022	450,000.00	449,859.38
UNITED STATES TREASURY	9128282W9	0.674%	AA+	Aaa	09/30/2022	490,000.00	490,000.00
UNITED STATES TREASURY	912828L57	0.751%	AA+	Aaa	09/30/2022	500,000.00	499,843.75
UNITED STATES TREASURY	912828TY6	0.570%	AA+	Aaa	11/15/2022	7,715,000.00	7,695,712.50
UNITED STATES TREASURY	912828YW4	0.312%	AA+	Aaa	12/15/2022	14,840,000.00	14,784,350.00
Category of Investment Sub-Total						23,995,000.00	23,919,765.63
Financial Company Commercial Paper							
AUST & NZ BANKING GROUP	05253CLF1	0.442%	A-1+	P-1	11/15/2022	10,000,000.00	9,903,450.00
BANK OF MONTREAL CHICAGO	06366HJ65	0.401%	A-1	P-1	09/06/2022	16,000,000.00	15,937,904.00
BANK OF NOVA SCOTIA	06417KJV2	0.261%	A-1	P-1	09/29/2022	755,000.00	750,936.59
BOFA SECURITIES INC	06054PH41	1.085%	A-1	NR	08/04/2022	1,000,000.00	998,276.00
BOFA SECURITIES INC	06054PMK9	2.933%	A-1	NR	12/19/2022	3,725,000.00	3,676,448.35
CITIGROUP GLOBAL MARKETS	17327BJ89	1.347%	A-1	P-1	09/08/2022	2,190,000.00	2,180,946.54
CITIGROUP GLOBAL MARKETS	17327BM10	1.792%	A-1	P-1	12/01/2022	16,200,000.00	16,017,733.80
CITIGROUP GLOBAL MARKETS	17327BM28	1.415%	A-1	P-1	12/02/2022	1,000,000.00	988,650.00
CITIGROUP GLOBAL MARKETS	17327BMF9	1.822%	A-1	P-1	12/15/2022	1,010,000.00	997,207.34
CITIGROUP GLOBAL MARKETS	17327BMP7	1.876%	A-1	P-1	12/23/2022	2,030,000.00	2,002,590.94
CITIGROUP GLOBAL MARKETS	17327BMT9	2.130%	A-1	P-1	12/27/2022	2,030,000.00	2,001,720.07
CITIGROUP GLOBAL MARKETS	17327BMU6	2.201%	A-1	P-1	12/28/2022	1,000,000.00	985,966.00
COOPERATIEVE RABOBANK U.A.	21687BM65	1.740%	A-1	P-1	12/06/2022	10,000,000.00	9,876,770.00
CREDIT AGRICOLE CIB NY	22533UHG1	1.906%	A-1	P-1	08/16/2022	950,000.00	947,491.05
CREDIT SUISSE NEW YORK	2254EBLR0	2.003%	A-1	P-1	11/25/2022	9,300,000.00	9,196,844.40
DNB BANK ASA	2332K1KB5	1.440%	A-1+	P-1	10/11/2022	15,300,000.00	15,207,633.90
DZ BANK AG	23343WJ24	1.556%	A-1	P-1	09/02/2022	20,100,000.00	20,030,554.50
GOLDMAN SACHS INTERNATIONAL	38150UG88	1.205%	A-1	P-1	07/08/2022	5,020,000.00	5,017,966.90
GOLDMAN SACHS INTERNATIONAL	38150ULA7	0.452%	A-1	P-1	11/10/2022	10,000,000.00	9,903,430.00
GOLDMAN SACHS INTERNATIONAL	38150UM65	1.019%	A-1	P-1	12/06/2022	4,090,000.00	4,038,167.43
ING (US) FUNDING LLC	45685RJC2	0.391%	A-1	P-1	09/12/2022	10,060,000.00	10,018,562.86
ING (US) FUNDING LLC	45685RK30	1.440%	A-1	P-1	10/03/2022	5,000,000.00	4,971,480.00

Colorado Statewide Investment Pool

CSIP TERM Series Dec 22

Schedule of Investments

For the Month Ending

June 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
JP MORGAN SECURITIES LLC	46640QH87	1.045%	A-1	P-1	08/08/2022	3,500,000.00	3,492,457.50
JP MORGAN SECURITIES LLC	46640QK75	1.148%	A-1	P-1	10/07/2022	1,000,000.00	993,536.00
JP MORGAN SECURITIES LLC	46640QKU4	1.837%	A-1	P-1	10/28/2022	1,515,000.00	1,502,490.65
JP MORGAN SECURITIES LLC	46640QL74	1.220%	A-1	P-1	11/07/2022	1,000,000.00	990,839.00
JP MORGAN SECURITIES LLC	46640QM99	1.822%	A-1	P-1	12/09/2022	15,700,000.00	15,507,094.10
MACQUARIE BANK LIMITED COMM PAPER	55607LGT5	1.104%	A-1	P-1	07/27/2022	1,532,000.00	1,529,899.63
MACQUARIE BANK LIMITED COMM PAPER	55607LH23	0.321%	A-1	P-1	08/02/2022	2,350,000.00	2,345,988.55
MACQUARIE BANK LIMITED COMM PAPER	55607LHQ0	1.617%	A-1	P-1	08/24/2022	4,015,000.00	4,002,794.40
METLIFE SHORT TERM FUNDING	59157UMC1	2.563%	A-1+	P-1	12/12/2022	18,730,000.00	18,495,781.35
MIZUHO BANK LTD/NY	60689GH58	1.504%	A-1	P-1	08/05/2022	250,000.00	249,555.25
MUFG BANK LTD/NY	62479MJP9	0.401%	A-1	P-1	09/23/2022	5,000,000.00	4,974,305.00
MUFG BANK LTD/NY	62479MLM3	1.038%	A-1	P-1	11/21/2022	10,000,000.00	9,898,360.00
MUFG BANK LTD/NY	62479MLR2	1.942%	A-1	P-1	11/25/2022	10,000,000.00	9,894,500.00
NATIONAL AUSTRALIA BANK LTD	0556X1JC7	0.452%	A-1+	P-1	09/12/2022	10,000,000.00	9,956,380.00
NATIONAL AUSTRALIA BANK LTD	63254FM87	2.024%	A-1+	P-1	12/08/2022	11,150,000.00	11,019,355.45
NATIXIS NY BRANCH	63873KJ65	0.421%	A-1	P-1	09/06/2022	3,000,000.00	2,988,210.00
NATIXIS NY BRANCH	63873KJC2	0.431%	A-1	P-1	09/12/2022	13,000,000.00	12,943,294.00
NATIXIS NY BRANCH	63873KK71	0.512%	A-1	P-1	10/07/2022	1,000,000.00	993,661.00
NATIXIS NY BRANCH	63873KLA3	1.089%	A-1	P-1	11/10/2022	1,000,000.00	990,467.00
NATIXIS NY BRANCH	63873KLM7	2.003%	A-1	P-1	11/21/2022	7,000,000.00	6,925,282.00
NORDEA BANK ABP	65558KG16	0.331%	A-1+	P-1	07/01/2022	8,415,000.00	8,414,621.33
ROYAL BANK OF CANADA NY	78015DM98	1.832%	A-1+	P-1	12/09/2022	7,000,000.00	6,919,192.00
ROYAL BANK OF CANADA NY	78015DME7	0.533%	A-1+	P-1	12/14/2022	5,000,000.00	4,939,820.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050UJ58	1.730%	A-1	P-1	09/26/2022	13,075,000.00	13,007,729.13
SKANDINAVISKA ENSKILDA BANKEN AB	83050UM13	0.442%	A-1	P-1	12/01/2022	13,000,000.00	12,853,230.00
SOCIETE GENERALE NY	83369CJE5	0.935%	A-1	P-1	09/14/2022	10,060,000.00	10,017,184.64
SUMITOMO MIT/SINGAPORE	86564XGS7	1.244%	A-1	P-1	07/26/2022	500,000.00	499,381.50
SUMITOMO MITSUI BANK NY	86562LGL0	1.104%	A-1	P-1	07/20/2022	1,000,000.00	999,063.00
SUMITOMO MITSUI BANK NY	86562LJ94	1.593%	A-1	P-1	09/09/2022	20,100,000.00	20,021,288.40
SUMITOMO MITSUI TRUST NY	86563HG53	0.952%	A-1	P-1	07/05/2022	1,500,000.00	1,499,673.00

Colorado Statewide Investment Pool CSIP TERM Series Dec 22

Schedule of Investments

For the Month Ending

June 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
SVENSKA HANDELSBANKEN AB	86960KJG8	1.369%	A-1+	P-1	09/16/2022	2,050,000.00	2,040,533.10
SVENSKA HANDELSBANKEN AB	86960KM82	1.984%	A-1+	P-1	12/08/2022	20,000,000.00	19,764,660.00
SWEDBANK NY	870195KB9	1.506%	A-1	P-1	10/11/2022	25,000,000.00	24,831,800.00
TORONTO DOMINION BANK	89119BG83	1.003%	A-1+	P-1	07/08/2022	5,000,000.00	4,998,175.00
TORONTO DOMINION BANK	89119BHH2	0.220%	A-1+	P-1	08/17/2022	2,900,000.00	2,893,231.40
TORONTO DOMINION BANK	89119BJ64	1.228%	A-1+	P-1	09/06/2022	800,000.00	797,206.40
TORONTO DOMINION BANK	89119BMK9	1.161%	A-1+	P-1	12/19/2022	5,250,000.00	5,182,049.25
TOYOTA CREDIT CANADA INC	89232DK78	1.078%	A-1+	P-1	10/07/2022	12,085,000.00	12,016,018.82
TOYOTA CREDIT PUERTO RICO	8923A1GB1	1.104%	A-1+	P-1	07/11/2022	3,040,000.00	3,038,413.12
TOYOTA CREDIT PUERTO RICO	8923A1K34	1.450%	A-1+	P-1	10/03/2022	2,000,000.00	1,988,144.00
TOYOTA CREDIT PUERTO RICO	8923A1LW9	1.709%	A-1+	P-1	11/30/2022	2,600,000.00	2,571,062.00
TOYOTA CREDIT PUERTO RICO	8923A1MN8	1.793%	A-1+	P-1	12/22/2022	1,500,000.00	1,479,868.50
WESTPAC BANKING CORP	9612C1G19	0.175%	A-1+	P-1	07/01/2022	3,900,000.00	3,899,824.50
WESTPAC BANKING CORP	9612C1KD8	0.276%	A-1+	P-1	10/13/2022	3,120,000.00	3,099,638.88
Category of Investment Sub-Total						436,397,000.00	433,116,789.52
Certificate of Deposit							
COOPERATIEVE RABOBANK U.A.	21684XTV8	0.340%	A-1	P-1	11/15/2022	10,000,000.00	9,895,942.10
NORDEA BANK ABP NEW YORK	65558TLL7	1.247%	A-1+	P-1	08/26/2022	5,400,000.00	5,399,092.80
UBS AG STAMFORD CT	90275DNB2	1.958%	A-1	P-1	12/02/2022	10,250,000.00	10,128,947.50
Category of Investment Sub-Total						25,650,000.00	25,423,982.40
Asset Backed Commercial Paper							
ALPINE SECURITIZATION LLC	02088XH19	0.220%	A-1	P-1	08/01/2022	5,400,000.00	5,390,706.60
ATLANTIC ASSET SEC LLC	04821ULN0	2.528%	A-1	P-1	11/22/2022	4,900,000.00	4,846,492.00
COLLAT COMM PAPER V CO	19424JGK6	0.230%	A-1	P-1	07/19/2022	2,300,000.00	2,297,828.80
CROWN POINT CAPITAL COMM PAPER	2284K1HF3	0.502%	A-1	P-1	08/15/2022	9,600,000.00	9,577,488.00
CROWN POINT CAPITAL COMM PAPER	2284K1JG9	0.532%	A-1	P-1	09/16/2022	1,500,000.00	1,493,409.00
LIBERTY STREET FUNDING LLC	53127UJC5	1.909%	A-1	P-1	09/12/2022	1,500,000.00	1,493,266.50



Colorado Statewide Investment Pool CSIP TERM Series Dec 22

Schedule of Investments

For the Month Ending

June 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
LIBERTY STREET FUNDING LLC	53127UJG6	2.162%	A-1	P-1	09/16/2022	1,850,000.00	1,841,149.60
LIBERTY STREET FUNDING LLC	53127UK33	1.761%	A-1	P-1	10/03/2022	20,000,000.00	19,878,080.00
MANHATTAN ASSET FUNDING CO	56274MG89	0.903%	A-1	P-1	07/08/2022	1,000,000.00	999,619.00
OLD LINE FUNDING LLC	67983UJ53	1.631%	A-1+	P-1	09/26/2022	2,000,000.00	1,988,878.00
OLD LINE FUNDING LLC	67983ULM3	1.972%	A-1+	P-1	11/21/2022	2,000,000.00	1,978,838.00
RIDGEFIELD FUNDNG CO LLC	76582KJ69	0.421%	A-1	P-1	09/06/2022	7,500,000.00	7,469,805.00
RIDGEFIELD FUNDNG CO LLC	76582KK34	2.417%	A-1	P-1	10/03/2022	3,950,000.00	3,925,486.30
THUNDER BAY FUNDING LLC	88602ULJ7	1.617%	A-1+	P-1	11/18/2022	1,000,000.00	990,076.00
Category of Investment Sub-Total						64,500,000.00	64,171,122.80
Portfolio Totals						550,542,000.00	546,631,660.35

Issuer Summary		
Issuer	Market Value of Holdings	Percent
ALPINE SECURITIZATION LLC	5,390,706.60	0.99%
ANZ BANKING GROUP LTD	9,903,450.00	1.81%
ATLANTIC ASSET SEC LLC	4,846,492.00	0.89%
BANK OF AMERICA CO	4,674,724.35	0.86%
BANK OF MONTREAL	15,937,904.00	2.92%
BANK OF NOVA SCOTIA	750,936.59	0.14%
CITIGROUP INC	25,174,814.69	4.61%
COLLAT COMM PAPER V CO	2,297,828.80	0.42%
CREDIT AGRICOLE SA	947,491.05	0.17%
CREDIT SUISSE GROUP RK	9,196,844.40	1.68%
CROWN POINT CAPITAL CO	11,070,897.00	2.03%
DNB ASA	15,207,633.90	2.78%
DZ BANK AG	20,030,554.50	3.66%
GOLDMAN SACHS GROUP INC	18,959,564.33	3.47%
ING GROEP NV	14,990,042.86	2.74%
JP MORGAN CHASE & CO	22,486,417.25	4.11%
LIBERTY STREET FUNDING LLC	23,212,496.10	4.25%
MACQUARIE GROUP LTD	7,878,682.58	1.44%
MANHATTAN ASSET FUNDING CO LLC	999,619.00	0.18%
METLIFE INC	18,495,781.35	3.38%
MITSUBISHI UFJ FINANCIAL GROUP INC	24,767,165.00	4.53%
MIZUHO FINANCIAL GROUP INC.	249,555.25	0.05%
NATIONAL AUSTRALIA BANK LTD	20,975,735.45	3.84%
NATIXIS NY BRANCH	24,840,914.00	4.54%
NORDEA BANK ABP	13,813,714.13	2.53%
OLD LINE FUNDING LLC	3,967,716.00	0.73%
RABOBANK NEDERLAND	19,772,712.10	3.62%
RIDGEFIELD FUNDING CO LLC	11,395,291.30	2.08%
ROYAL BANK OF CANADA	11,859,012.00	2.17%
SKANDINAVISKA ENSKILDA BANKEN AB	25,860,959.13	4.73%
SOCIETE GENERALE	10,017,184.64	1.83%
SUMITOMO MITSUI FINANCIAL GROUP INC	21,020,351.40	3.85%
SUMITOMO MITSUI TRUST HOLDINGS INC	1,999,054.50	0.37%
SVENSKA HANDELSBANKEN AB	21,805,193.10	3.99%
SWEDBANK AB	24,831,800.00	4.54%
THUNDER BAY FUNDING LLC	990,076.00	0.18%
TORONTO-DOMINION BANK	13,870,662.05	2.54%
TOYOTA MOTOR CORP	21,093,506.44	3.86%
UBS AG	10,128,947.50	1.85%
UNITED STATES TREASURY	23,919,765.63	4.38%
WESTPAC BANKING CORP	6,999,463.38	1.28%
	546,631,660.36	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.



Colorado Statewide Investment Pool

CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

June 30, 2022

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	912828TY6	0.785%	AA+	Aaa	11/15/2022	7,425,000.00	7,406,437.50
UNITED STATES TREASURY	91282CBD2	0.860%	AA+	Aaa	12/31/2022	6,550,000.00	6,471,195.64
UNITED STATES TREASURY	912828P38	1.059%	AA+	Aaa	01/31/2023	3,500,000.00	3,482,500.00
UNITED STATES TREASURY	912828UN8	1.039%	AA+	Aaa	02/15/2023	9,405,000.00	9,366,792.19
UNITED STATES TREASURY	9128284D9	1.772%	AA+	Aaa	03/31/2023	9,580,000.00	9,557,546.40
UNITED STATES TREASURY	912828ZH6	1.900%	AA+	Aaa	04/15/2023	1,000,000.00	979,687.50
UNITED STATES TREASURY	91282CBX8	2.239%	AA+	Aaa	04/30/2023	1,020,000.00	996,890.68
UNITED STATES TREASURY	912828ZU7	2.798%	AA+	Aaa	06/15/2023	2,050,000.00	1,997,788.96
Category of Investment Sub-Total						40,530,000.00	40,258,838.87
Financial Company Commercial Paper							
ABN AMRO FUNDING USA LLC	00084CLN0	2.578%	A-1	P-1	11/22/2022	3,000,000.00	2,968,869.00
ABN AMRO FUNDING USA LLC	00084CP63	2.257%	A-1	P-1	02/06/2023	3,050,000.00	2,993,007.70
BOFA SECURITIES INC	06054PL20	1.383%	A-1	NR	11/02/2022	5,000,000.00	4,958,260.00
BOFA SECURITIES INC	06054PSC1	2.775%	A-1	NR	05/12/2023	3,075,000.00	2,980,087.05
CITIGROUP GLOBAL MARKETS	17327BP17	1.583%	A-1	P-1	02/01/2023	1,500,000.00	1,472,980.50
CITIGROUP GLOBAL MARKETS	17327BR56	2.281%	A-1	P-1	04/05/2023	1,540,000.00	1,499,658.16
CITIGROUP GLOBAL MARKETS	17327BTL9	3.736%	A-1	P-1	06/20/2023	1,550,000.00	1,494,012.45
CREDIT SUISSE NEW YORK	2254EBMP3	2.985%	A-1	P-1	12/23/2022	1,000,000.00	985,908.00
DZ BANK AG	23343WH26	1.244%	A-1	P-1	08/02/2022	1,000,000.00	998,385.00
GOLDMAN SACHS INTERNATIONAL	38150UL33	0.936%	A-1	P-1	11/03/2022	500,000.00	495,498.50
GOLDMAN SACHS INTERNATIONAL	38150UM65	1.019%	A-1	P-1	12/06/2022	8,070,000.00	7,967,728.89
GOLDMAN SACHS INTERNATIONAL	38150UX2	2.291%	A-1	P-1	03/31/2023	1,430,000.00	1,393,001.61
ING (US) FUNDING LLC	45685RN45	1.815%	A-1	P-1	01/04/2023	5,000,000.00	4,925,055.00
METLIFE SHORT TERM FUNDING	59157UND8	2.742%	A-1+	P-1	01/13/2023	455,000.00	448,105.84
METLIFE SHORT TERM FUNDING	59157UNJ5	2.262%	A-1+	P-1	01/18/2023	4,550,000.00	4,474,697.50
MITSUBISHI UFJ T&B SG	60683CG62	1.053%	A-1	P-1	07/06/2022	10,000,000.00	9,997,000.00
NATIXIS NY BRANCH	63873KQ34	2.672%	A-1	P-1	03/03/2023	1,000,000.00	977,833.00
NORDEA BANK ABP	65558KH56	0.813%	A-1+	P-1	08/05/2022	390,000.00	389,333.10
ROYAL BANK OF CANADA NY	78015DNR7	0.807%	A-1+	P-1	01/25/2023	7,000,000.00	6,884,507.00

Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments

For the Month Ending

June 30, 2022

Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Financial Company Commercial Paper							
ROYAL BANK OF CANADA NY	78015DPF1	1.235%	A-1+	P-1	02/15/2023	3,000,000.00	2,943,177.00
SKANDINAVISKA ENSKILDA BANKEN AB	83050UJ58	1.730%	A-1	P-1	09/26/2022	7,040,000.00	7,003,779.20
SKANDINAVISKA ENSKILDA BANKEN AB	83050UK00	1.877%	A-1	P-1	10/24/2022	2,020,000.00	2,004,825.76
SKANDINAVISKA ENSKILDA BANKEN AB	83050ULA4	2.020%	A-1	P-1	11/10/2022	505,000.00	500,393.39
SVENSKA HANDELSBANKEN AB	86960KH96	0.632%	A-1+	P-1	08/09/2022	500,000.00	498,943.50
TORONTO DOMINION BANK	89119BN44	0.989%	A-1+	P-1	01/04/2023	500,000.00	492,690.50
TORONTO DOMINION BANK	89119BNJ1	1.254%	A-1+	P-1	01/18/2023	6,500,000.00	6,395,018.50
TORONTO DOMINION BANK	89119BP83	1.102%	A-1+	P-1	02/08/2023	500,000.00	490,720.50
TORONTO DOMINION BANK	89119BPF7	1.225%	A-1+	P-1	02/15/2023	2,500,000.00	2,451,512.50
TOYOTA CREDIT PUERTO RICO	8923A1GB1	1.104%	A-1+	P-1	07/11/2022	7,000,000.00	6,996,346.00
TOYOTA CREDIT PUERTO RICO	8923A1KM2	0.623%	A-1+	P-1	10/21/2022	3,000,000.00	2,977,761.00
Category of Investment Sub-Total						92,175,000.00	91,059,096.15
Certificate of Deposit							
CANADIAN IMP BK COMM NY	13606KJE7	3.050%	A-1	P-1	06/09/2023	10,000,000.00	9,919,256.40
COOPERATIEVE RABOBANK U.A.	21684XWH5	2.190%	A-1	P-1	04/05/2023	10,000,000.00	9,868,443.10
CREDIT AGRICOLE CIB NY	22536ATM6	3.570%	A-1	P-1	06/23/2023	3,000,000.00	2,989,871.94
SUMITOMO MITSUI BANK NY	86565FK50	2.700%	A-1	P-1	04/27/2023	10,000,000.00	9,899,732.10
Category of Investment Sub-Total						33,000,000.00	32,677,303.54
Asset Backed Commercial Paper							
ATLANTIC ASSET SEC LLC	04821ULN0	2.153%	A-1	P-1	11/22/2022	900,000.00	890,172.00
COLLAT COMM PAPER FLEX CO	19423KG57	0.591%	A-1	P-1	07/05/2022	500,000.00	499,880.50
COLLAT COMM PAPER V CO	19424JG59	0.501%	A-1	P-1	07/26/2022	3,000,000.00	2,996,025.00
COLLAT COMM PAPER V CO	19424JKB1	0.643%	A-1	P-1	10/11/2022	2,000,000.00	1,986,612.00
COLLAT COMM PAPER V CO	19424JPD2	2.547%	A-1	P-1	02/13/2023	1,020,000.00	999,569.40
CRC FUNDING LLC	12619ULM1	2.071%	A-1	P-1	11/21/2022	5,050,000.00	4,994,662.10
LIBERTY STREET FUNDING LLC	53127UJC5	1.657%	A-1	P-1	09/12/2022	7,030,000.00	6,998,442.33
LMA AMERICAS LLC	53944RH35	1.205%	A-1	P-1	08/03/2022	1,000,000.00	998,119.00



Colorado Statewide Investment Pool CSIP TERM Series Dec 23

Schedule of Investments					For the Month Ending	June 30, 2022	
Category of Investment / Issuer	CUSIP	Yield to Maturity	S&P Ratings	Moody's Ratings	Maturity Date ⁽¹⁾	Principal	Value ⁽²⁾
Asset Backed Commercial Paper							
MONT BLANC CAPITAL CORP	6117P5JD0	1.748%	A-1	P-1	09/13/2022	5,000,000.00	4,977,250.00
RIDGEFIELD FUNDNG CO LLC	76582KGB1	1.102%	A-1	P-1	07/11/2022	400,000.00	399,796.40
Category of Investment Sub-Total						25,900,000.00	25,740,528.73
Portfolio Totals						191,605,000.00	189,735,767.29

Issuer Summary		
Issuer	Market Value of Holdings	Percent
ABN AMRO BANK	5,961,876.70	3.14%
ATLANTIC ASSET SEC LLC	890,172.00	0.47%
BANK OF AMERICA CO	7,938,347.05	4.18%
CANADIAN IMPERIAL BANK OF COMMERCE	9,919,256.40	5.23%
CITIGROUP INC	4,466,651.11	2.35%
COLLAT COMM PAPER FLEX CO	499,880.50	0.26%
COLLAT COMM PAPER V CO	5,982,206.40	3.15%
CRC FUNDING LLC	4,994,662.10	2.63%
CREDIT AGRICOLE SA	2,989,871.94	1.58%
CREDIT SUISSE GROUP RK	985,908.00	0.52%
DZ BANK AG	998,385.00	0.53%
GOLDMAN SACHS GROUP INC	9,856,229.00	5.19%
ING GROEP NV	4,925,055.00	2.60%
LIBERTY STREET FUNDING LLC	6,998,442.33	3.69%
LMA AMERICAS LLC	998,119.00	0.53%
METLIFE INC	4,922,803.34	2.59%
MITSUBISHI UFJ FINANCIAL GROUP INC	9,997,000.00	5.27%
MONT BLANC CAPITAL CORP	4,977,250.00	2.62%
NATIXIS NY BRANCH	977,833.00	0.52%
NORDEA BANK ABP	389,333.10	0.21%
RABOBANK NEDERLAND	9,868,443.10	5.20%
RIDGEFIELD FUNDNG CO LLC	399,796.40	0.21%
ROYAL BANK OF CANADA	9,827,684.00	5.18%
SKANDINAVISKA ENSKILDA BANKEN AB	9,508,998.35	5.01%
SUMITOMO MITSUI FINANCIAL GROUP INC	9,899,732.10	5.22%
SVENSKA HANDELSBANKEN AB	498,943.50	0.26%
TORONTO-DOMINION BANK	9,829,942.00	5.18%
TOYOTA MOTOR CORP	9,974,107.00	5.26%
UNITED STATES TREASURY	40,258,838.86	21.22%
	189,735,767.29	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/quest/home.

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

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

Disclosures

*This information is for institutional investor use only, not for further distribution to retail investors, and does not represent an offer to sell or a solicitation of an offer to buy or sell any fund or other security. Investors should consider the investment objectives, risks, charges and expenses before investing in any of the Colorado Statewide Investment Pool (“CSIP”) portfolios. This and other information about the CSIP’s portfolios is available in the current Information Statement, which should be read carefully before investing. A copy of the Information Statement may be obtained by calling 1-855-274-7468 or is available on the CSIP’s website at www.csipinvest.com. While the CSIP Liquid Portfolio seeks to maintain a stable net asset value of \$1.00 per share and the CSIP Term Portfolio seeks to achieve a net asset value of \$1.00 per share at the stated maturity, it is possible to lose money investing in the CSIP. An investment in the CSIP is not insured or guaranteed by the Federal Deposit Insurance Corporation or any other government agency. Shares of the CSIP’s portfolios are distributed by **PFM Fund Distributors, Inc.**, member Financial Industry Regulatory Authority (FINRA) (www.finra.org) and Securities Investor Protection Corporation (SIPC) (www.sipc.org). PFM Fund Distributors, Inc. is an affiliate of PFM Asset Management LLC.*