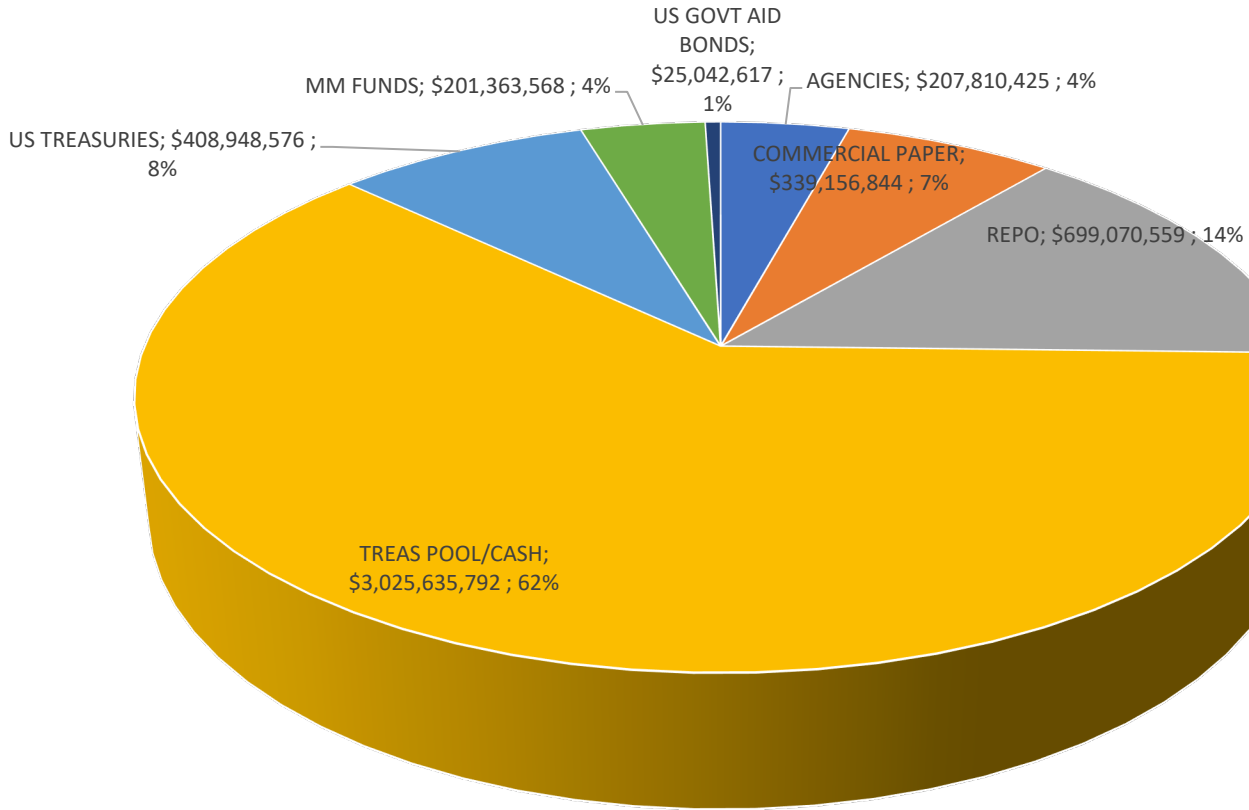


# Quarterly Investment Report as of February 29, 2024

Compliant with PFIA Requirements

# PORTFOLIO BY SECURITY TYPE

Total Market Value \$4,907,028,381

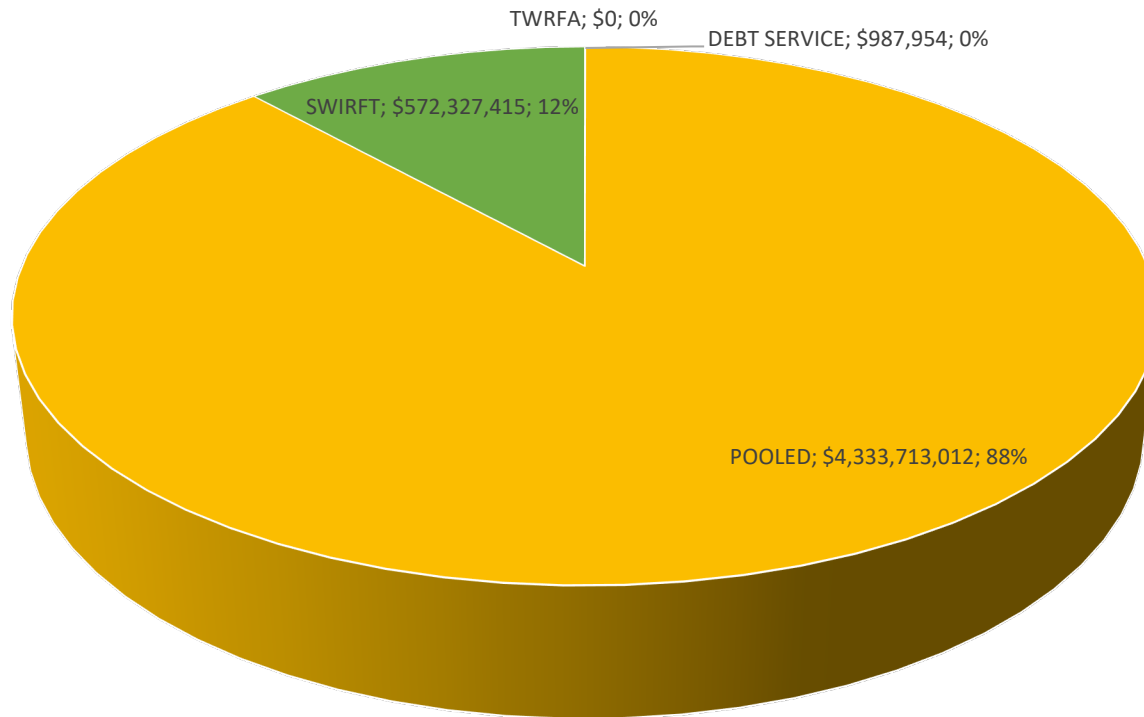


Portfolio totals may not be exact due to rounding.

Compliant with PFIA Requirements

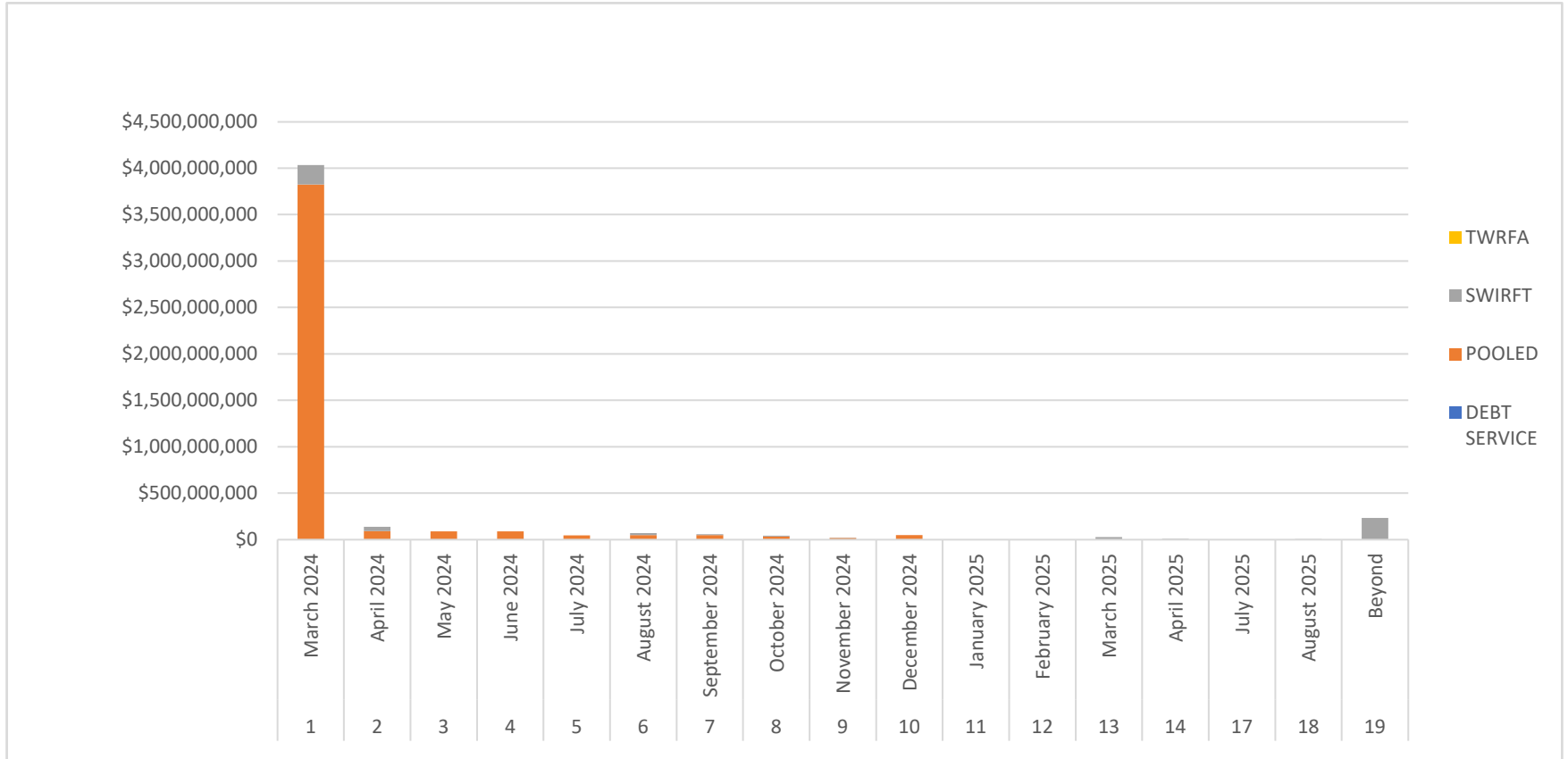
# PORTFOLIO BY FUND TYPE

Total Market Value \$4,907,028,381



*Portfolio totals may not be exact due to rounding.  
Compliant with PFIA Requirements*

# INVESTMENTS MATURING WITHIN 18 MONTHS

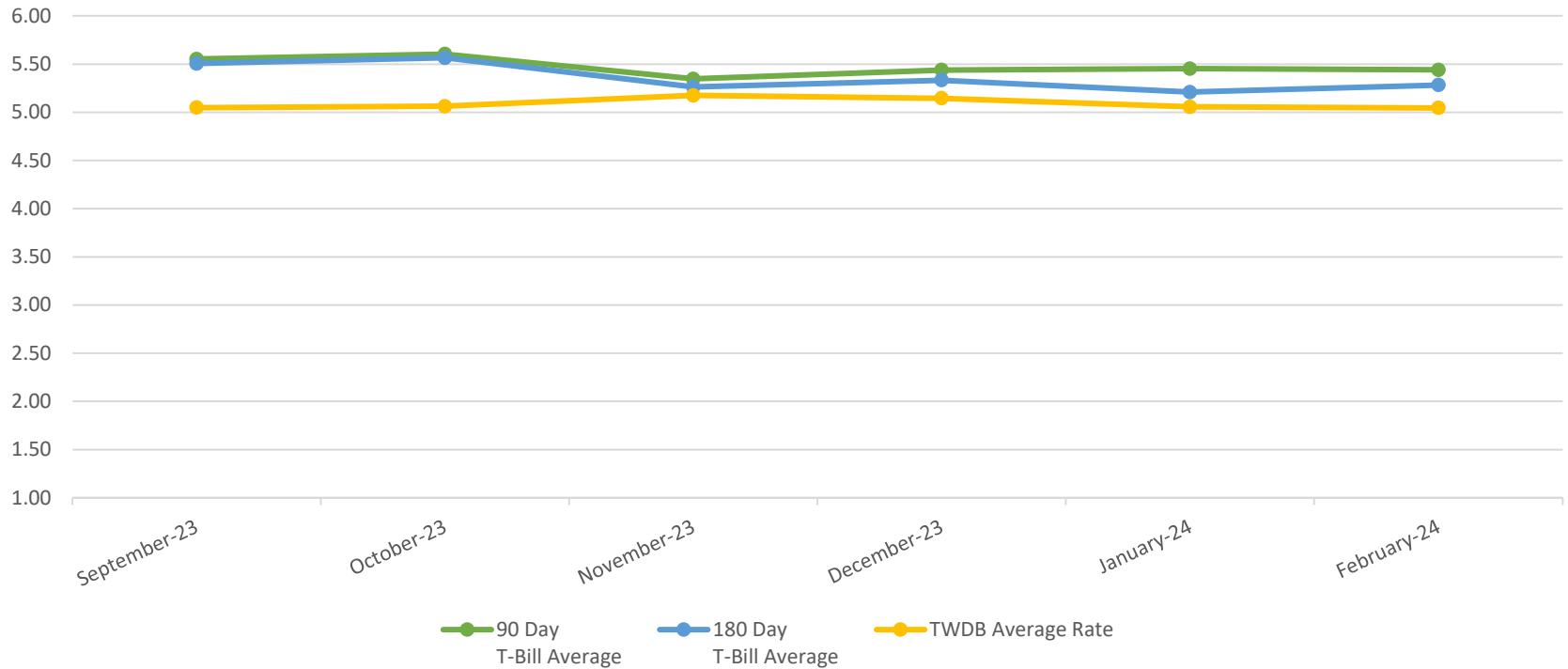


Compliant with PFIA Requirements



# FY24 AVERAGE MONTHLY YIELDS

Excludes Assistance Accounts



Compliant with PFIA Requirements



# PORTFOLIO SUMMARY BY SECURITY

Investment Type	PAR Value	Book Value	Market Value	% Share
Treasury Pool/Cash	\$3,025,635,791	\$3,025,635,791	\$3,025,635,791	61.66%
Cash	\$0	\$0	\$0	0.00%
Money Market Funds	\$201,363,568	\$201,363,568	\$201,363,568	4.10%
Commercial Paper	\$345,900,000	\$339,156,844	\$339,156,844	6.91%
Repurchase Agreements	\$699,070,559	\$699,070,559	\$699,070,559	14.25%
US Treasury Bills/Notes	\$414,368,806	\$410,944,216	\$408,948,576	8.33%
US Agency Discounts/Bonds	\$225,321,001	\$216,100,324	\$207,810,425	4.23%
US Govt Aid Bonds	\$25,762,000	\$25,466,868	\$25,042,617	0.51%
<b>Portfolio Totals</b>	<b>\$4,937,421,725</b>	<b>\$4,917,738,171</b>	<b>\$4,907,028,381</b>	<b>100.00%</b>

*Portfolio totals may not be exact due to rounding.*

*Compliant with PFIA Requirements*

# PORTFOLIO SUMMARY BY FUND

Fund Type	PAR Value	Book Value	Market Value	Quarterly Average Yield	Weighted Average Maturity (WAM) in Days	Earnings for Period
State Pools						
Treasury Funds	\$3,024,647,838	\$3,024,647,838	\$3,024,647,838	4.903%	0.62	\$31,807,407
TTSTC Funds (CW/DWSRF)	<u>\$1,317,970,560</u>	<u>\$1,309,034,997</u>	<u>\$1,309,065,174</u>	5.380%	14.81	<u>\$18,608,308</u>
Pooled Funds	\$4,342,618,398	\$4,333,682,834	\$4,333,713,012	5.069%		\$50,415,715
Debt Service Funds	\$987,954	\$987,954	\$987,954	6.806%	0.00	\$24,410
SWIRFT Funds	\$593,815,374	\$583,067,383	\$572,327,415	N/A	72.52	N/A
TWRFA Funds	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>	0.000%	0.00	<u>\$0</u>
Portfolio Totals	\$4,937,421,725	\$4,917,738,171	\$4,907,028,381	5.070%		\$50,440,125
Unrealized Gains/(Losses)	\$(10,709,790)					

*Portfolio totals may not be exact due to rounding.*

*Compliant with PFIA Requirements*

# PORTFOLIO SUMMARY OF CHANGES BY FUND TYPE

	PAR Value	Book Value	Market Value
<b>Pooled Funds</b>			
Beginning Balance 12/1/2023	\$3,498,624,567	\$3,488,126,052	\$3,488,248,499
Period Changes	<u>\$843,993,831</u>	<u>\$845,556,782</u>	<u>\$845,464,513</u>
Ending Balance 2/29/2024	\$4,342,618,398	\$4,333,682,834	\$4,333,713,012
<b>Debt Service Funds</b>			
Beginning Balance 12/1/2023	\$59,364	\$59,364	\$59,364
Period Changes	<u>\$928,590</u>	<u>\$928,590</u>	<u>\$928,590</u>
Ending Balance 2/29/2024	\$987,954	\$987,954	\$987,954
<b>SWIRFT Funds</b>			
Beginning Balance 12/1/2023	\$673,196,913	\$661,421,719	\$648,591,545
Period Changes	<u>-\$79,381,539</u>	<u>-\$78,354,336</u>	<u>-\$76,264,130</u>
Ending Balance 2/29/2024	\$593,815,374	\$583,067,383	\$572,327,415
<b>TWRFA Funds</b>			
Beginning Balance 12/1/2023	\$5,858	\$5,858	\$5,858
Period Changes	<u>-\$5,858</u>	<u>-\$5,858</u>	<u>-\$5,858</u>
Ending Balance 2/29/2024	\$0	\$0	\$0

Portfolio total may not be exact due to rounding  
Compliant with PFIA Requirements



**Portfolio Assets Listing by Maturity Date  
As of February 29, 2024**

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
Multi	DEBT SERVICE	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	03/01/2024	987,953.98	987,953.98	987,953.98
SRF	POOLED	Invesco Government & Agency Portfolio	AGENCIES	AGPXX US	03/01/2024	1.00	1.00	1.00
SRF	POOLED	REPO - Natwest Markets - 764128	REPO	REPO_NMA_764128	03/01/2024	649,000,000.00	649,000,000.00	649,000,000.00
SRF	POOLED	REPO - Natwest Markets - 764315	REPO	REPO_NMA_764315	03/01/2024	50,070,559.00	50,070,559.00	50,070,559.00
SRF	POOLED	Federal Reserve 440474006 TWDB-21A	TRUST POOL/CASH	FED-4006-21A	03/01/2024	0.35	0.35	0.35
STATE	POOLED	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	03/01/2024	3,024,647,837.50	3,024,647,837.50	3,024,647,837.50
SWIRFT	SWIRFT	CASH	CASH	CASH	03/01/2024	1.13	1.13	1.13
SWIRFT	SWIRFT	CASH	CASH	CASH	03/01/2024	68.75	68.75	68.75
SWIRFT	SWIRFT	CASH	CASH	CASH	03/01/2024	0.09	0.09	0.09
SWIRFT	SWIRFT	CASH	CASH	CASH	03/01/2024	6.48	6.48	6.48
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	24,995.71	24,995.71	24,995.71
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	1,795,670.29	1,795,670.29	1,795,670.29
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	17,445,900.67	17,445,900.67	17,445,900.67
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	10.34	10.34	10.34
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	24,511.61	24,511.61	24,511.61
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	96,442.25	96,442.25	96,442.25
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	2,105,772.18	2,105,772.18	2,105,772.18
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	2,516,188.34	2,516,188.34	2,516,188.34
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	17,550,449.69	17,550,449.69	17,550,449.69
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	68,524.39	68,524.39	68,524.39
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	36,353.61	36,353.61	36,353.61
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	58,044.02	58,044.02	58,044.02
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	325,601.71	325,601.71	325,601.71
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	13,597.42	13,597.42	13,597.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	40,424.81	40,424.81	40,424.81
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	933,920.38	933,920.38	933,920.38
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	6,145,446.34	6,145,446.34	6,145,446.34
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	97,852.47	97,852.47	97,852.47
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	34,807.21	34,807.21	34,807.21
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	58,121.42	58,121.42	58,121.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	4,643,148.38	4,643,148.38	4,643,148.38
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	19,110,826.41	19,110,826.41	19,110,826.41
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	58,121.42	58,121.42	58,121.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	40,538.92	40,538.92	40,538.92
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	849,501.53	849,501.53	849,501.53
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	9,943,465.40	9,943,465.40	9,943,465.40
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	13.69	13.69	13.69
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	21,428.50	21,428.50	21,428.50
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	51,333.25	51,333.25	51,333.25
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	270,608.87	270,608.87	270,608.87
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	1,790,181.31	1,790,181.31	1,790,181.31
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	5,384,035.71	5,384,035.71	5,384,035.71
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	35,034,409.42	35,034,409.42	35,034,409.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	8,746.18	8,746.18	8,746.18
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	74,848.60	74,848.60	74,848.60
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	14,133.73	14,133.73	14,133.73
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	90,731.89	90,731.89	90,731.89
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	727,706.27	727,706.27	727,706.27
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	1,401.75	1,401.75	1,401.75
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	4,728.33	4,728.33	4,728.33
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	23,124.19	23,124.19	23,124.19
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	245,520.89	245,520.89	245,520.89
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	8,524.43	8,524.43	8,524.43
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	0.81	0.81	0.81
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	85,735.01	85,735.01	85,735.01
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	6,759,345.60	6,759,345.60	6,759,345.60
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	2,367,038.44	2,367,038.44	2,367,038.44
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	1,740.77	1,740.77	1,740.77
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	7,665.67	7,665.67	7,665.67
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	28,651.89	28,651.89	28,651.89
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	611.42	611.42	611.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	2,697.58	2,697.58	2,697.58
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	317,874.18	317,874.18	317,874.18
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	7,474,456.97	7,474,456.97	7,474,456.97
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	27,048.75	27,048.75	27,048.75
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	82,947.40	82,947.40	82,947.40
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	2,655,435.85	2,655,435.85	2,655,435.85
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	37,512,649.85	37,512,649.85	37,512,649.85
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	73,300.87	73,300.87	73,300.87
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	38,504.58	38,504.58	38,504.58
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	23,496.46	23,496.46	23,496.46
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	272,385.63	272,385.63	272,385.63
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	3,871.63	3,871.63	3,871.63
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	93,875.11	93,875.11	93,875.11
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	552,657.97	552,657.97	552,657.97
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	15,173,638.79	15,173,638.79	15,173,638.79
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/2024	38,146.03	38,146.03	38,146.03
TWRFA	TWRFA	TRUST REPO POOL	REPO	VRP FC	03/01/2024	-	-	-
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A0XE5	03/08/2024	1,850,000.00	1,850,639.84	1,849,167.50
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4BZ6	03/15/2024	541,000.00	540,625.15	539,842.26

**Portfolio Assets Listing by Maturity Date**  
As of February 29, 2024

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4BZ6	03/15/2024	541,000.00	540,625.15	539,842.26
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32E5	03/15/2024	826,000.00	825,284.12	824,232.36
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828W71	03/31/2024	5,627,000.00	5,627,311.56	5,611,750.83
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AB4N3	04/05/2024	1,200,000.00	1,200,843.12	1,196,184.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJKM0	04/10/2024	6,493,000.00	6,491,846.27	6,473,131.42
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AF2G1	04/15/2024	10,475,000.00	10,475,116.76	10,441,375.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHB9	04/15/2024	96,000.00	95,726.14	95,196.48
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHB9	04/15/2024	529,000.00	527,595.65	524,572.27
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBV2	04/15/2024	4,180,000.00	4,160,335.87	4,154,334.80
SWIRFT	SWIRFT	US TREAS CTF OF IND SLUG SERV	US TREASURIES	MM004VP04	04/15/2024	21,256,063.00	21,256,063.00	21,256,063.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBV2	04/15/2024	149,000.00	148,336.78	148,085.14
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBV2	04/15/2024	1,508,000.00	1,507,991.78	1,498,740.88
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	465138RD9	08/15/2024	5,098,000.00	5,063,164.16	4,968,102.96
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139GP2	08/15/2024	2,154,000.00	2,126,386.99	2,099,137.62
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139RH8	08/15/2024	4,913,000.00	4,851,492.39	4,788,995.88
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139GP2	08/15/2024	3,733,000.00	3,686,265.23	3,637,920.49
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	465138RD9	08/15/2024	3,305,000.00	3,263,623.52	3,220,788.60
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	465138RD9	08/15/2024	2,140,000.00	2,119,161.98	2,085,472.80
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJQN2	08/28/2024	531,000.00	530,909.02	525,254.58
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0ZR7	09/06/2024	403,000.00	402,120.62	397,732.79
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A2UW4	09/13/2024	155,000.00	155,975.77	153,034.60
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CA0	09/15/2024	847,000.00	839,093.62	823,190.83
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32F2	09/15/2024	15,000.00	14,823.07	14,578.35
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32F2	09/15/2024	80,000.00	79,104.20	77,751.20
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPD2	09/23/2024	1,149,000.00	1,137,845.47	1,115,587.08
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EMAK8	09/23/2024	4,445,000.00	4,445,215.39	4,322,273.55
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828ZY5	09/30/2024	1,486,000.00	1,500,312.85	1,459,534.34
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CDB4	10/15/2024	4,191,000.00	4,101,984.14	4,073,945.37
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP05	10/15/2024	3,723,574.00	3,723,574.00	3,723,574.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CDB4	10/15/2024	56,000.00	54,543.09	54,435.92
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139TF0	11/15/2024	3,578,000.00	3,539,065.91	3,441,785.54
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331SWL3	01/06/2025	400,000.00	410,655.20	399,668.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331KCG3	02/14/2025	325,000.00	333,364.10	323,225.50
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139MW0	02/15/2025	1,000.00	984.86	951.74
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139MW0	02/15/2025	351,000.00	341,452.35	334,060.74
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139RJ4	02/15/2025	489,000.00	475,270.18	465,400.86
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJYJ2	02/28/2025	795,000.00	804,272.79	781,628.10
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ADRH7	03/14/2025	6,170,000.00	6,155,744.10	6,037,221.60
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ADRH7	03/14/2025	11,520,000.00	11,486,336.44	11,272,089.60
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32G0	03/15/2025	6,880,000.00	6,722,856.33	6,533,660.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	1,190,000.00	1,166,833.13	1,129,857.40
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	912,000.00	890,734.80	865,907.52
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	34,000.00	33,261.36	32,281.64
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284F4	03/31/2025	34,000.00	34,357.99	33,151.36
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284F4	03/31/2025	1,501,000.00	1,533,645.00	1,463,535.04
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKF2	04/08/2025	69,000.00	67,218.91	65,379.57
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJHU6	04/14/2025	4,200,000.00	4,036,020.76	3,997,056.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJHU6	04/14/2025	40,000.00	40,064.67	38,067.20
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP06	04/15/2025	3,823,967.00	3,823,967.00	3,823,967.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CEH0	04/15/2025	7,000.00	6,804.15	6,823.39
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-DEB-CPN STRIP	AGENCIES	31359YCS4	07/15/2025	6,000.00	5,825.79	5,610.72
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G05X7	08/25/2025	4,238,000.00	4,236,438.08	3,969,861.74
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284Z0	08/31/2025	5,000.00	4,980.22	4,850.80
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AERV4	09/12/2025	12,540,000.00	12,530,147.41	12,228,004.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32H8	09/15/2025	1,015,000.00	971,224.81	941,645.95
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CC6	09/15/2025	544,000.00	519,505.02	504,336.96
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CC6	09/15/2025	4,786,000.00	4,622,960.17	4,437,052.74
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPF7	09/23/2025	1,978,000.00	1,909,678.53	1,834,258.74
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EEF47	09/30/2025	83,000.00	80,763.43	80,041.05
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENP95	09/30/2025	3,659,000.00	3,657,400.61	3,626,544.67
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128285C0	09/30/2025	154,000.00	157,200.84	149,837.38
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128285C0	09/30/2025	1,522,000.00	1,576,043.94	1,480,860.34
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKSU1	10/01/2025	5,130,000.00	5,153,807.15	4,916,643.30
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	1,311,000.00	1,271,387.28	1,213,618.92
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	3,184,000.00	3,071,180.58	2,947,492.48
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	77,000.00	74,433.97	71,280.44
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EHFC2	10/10/2025	1,225,000.00	1,215,755.96	1,183,019.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHE3	10/15/2025	473,000.00	442,101.86	436,966.86
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP07	10/15/2025	3,923,872.00	3,923,872.00	3,923,872.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CFP1	10/15/2025	31,000.00	30,752.62	30,742.08
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32J4	03/15/2026	32,000.00	30,652.45	29,066.24
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPG5	03/23/2026	1,873,000.00	1,798,820.64	1,707,052.20
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPG5	03/23/2026	2,000.00	1,898.14	1,822.80
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBT7	03/31/2026	2,901,000.00	2,711,543.42	2,681,510.34
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBT7	03/31/2026	1,544,000.00	1,540,501.26	1,427,180.96
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKG7F	04/08/2026	196,000.00	199,069.30	188,236.44
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331VWN2	04/13/2026	1,393,000.00	1,424,325.49	1,415,246.21
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	5,185,000.00	5,004,339.11	4,702,120.95
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	5,846,000.00	5,503,097.60	5,301,562.02

**Portfolio Assets Listing by Maturity Date**  
As of February 29, 2024

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	12,703,000.00	11,922,449.41	11,519,969.61
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	34,000.00	33,667.64	30,833.58
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP08	04/15/2026	4,019,754.00	4,019,754.00	4,019,754.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CGV7	04/15/2026	6,000.00	5,862.62	5,895.96
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EL4F8	08/18/2026	1,277,000.00	1,172,529.65	1,159,516.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331VMX1	09/09/2026	112,000.00	114,307.16	113,345.12
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CE2	09/15/2026	24,000.00	22,563.14	21,341.76
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CE2	09/15/2026	2,080,000.00	2,050,977.68	1,849,619.20
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A36C3	09/24/2026	500,000.00	516,500.00	483,510.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0Q22	09/24/2026	25,000.00	24,692.89	23,423.75
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AG4Z5	09/25/2026	1,500,000.00	1,532,417.05	1,433,400.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CC22	09/30/2026	2,406,000.00	2,223,824.23	2,196,605.82
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CC22	09/30/2026	36,000.00	32,898.99	32,866.92
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282YG9	09/30/2026	1,546,000.00	1,573,121.03	1,439,836.18
SWIRFT	SWIRFT	FEDERAL FA	AGENCIES	3133EA3B2	10/05/2026	548,000.00	526,518.85	519,734.16
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKJ4	10/08/2026	615,000.00	583,746.57	545,707.95
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKJ4	10/08/2026	450,000.00	423,052.43	399,298.50
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EFJD0	10/09/2026	545,000.00	540,766.06	521,145.35
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	3,184,000.00	3,044,794.94	2,828,092.48
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	12,720,000.00	11,759,198.60	11,298,158.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	1,785,000.00	1,759,640.45	1,585,472.70
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP09	10/15/2026	4,119,354.00	4,119,354.00	4,119,354.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828V98	02/15/2027	34,000.00	34,584.69	31,954.56
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833PC8	02/15/2027	1,562,000.00	1,514,027.26	1,369,749.04
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A3DU5	03/12/2027	490,000.00	506,742.91	469,258.30
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AE6D7	03/12/2027	4,520,000.00	4,706,392.98	4,360,308.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CF9	03/15/2027	2,307,000.00	2,166,470.60	2,001,507.06
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATAJ6	03/15/2027	3,385,000.00	3,314,999.45	3,275,292.15
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EEUA6	03/18/2027	710,000.00	685,149.54	677,290.30
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPJ9	03/23/2027	5,000.00	4,606.67	4,362.90
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EMUV2	03/29/2027	269,000.00	246,225.30	242,944.66
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828ZE3	03/31/2027	6,000.00	5,300.57	5,352.18
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	260,000.00	243,737.06	225,708.60
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	198,000.00	187,830.60	171,885.78
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	462,000.00	421,993.56	401,066.82
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0A	04/15/2027	4,214,839.00	4,214,839.00	4,214,839.00
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3D29	08/15/2027	1,384,000.00	1,287,043.41	1,177,147.36
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPK6	09/23/2027	610,000.00	566,002.95	520,384.90
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CAL5	09/30/2027	35,000.00	30,404.93	30,402.05
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EDWY4	10/06/2027	164,000.00	175,520.92	157,531.84
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKL9	10/08/2027	1,190,000.00	1,103,216.40	1,008,751.10
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364EAV6	10/08/2027	5,294,000.00	4,956,992.84	4,487,670.86
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0Y55	10/08/2027	1,563,000.00	1,539,364.31	1,375,221.18
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHJ2	10/15/2027	4,430,000.00	3,855,222.71	3,730,591.60
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHJ2	10/15/2027	3,393,000.00	3,313,455.92	2,857,313.16
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0B	10/15/2027	4,313,096.00	4,313,096.00	4,313,096.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBS9	03/31/2028	6,000.00	5,248.28	5,313.78
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBS9	03/31/2028	1,569,000.00	1,572,032.92	1,389,553.47
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJUH3	04/03/2028	528,000.00	509,867.11	503,384.64
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A0A26	04/10/2028	3,905,000.00	3,891,421.19	3,854,078.80
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	197,000.00	174,697.95	163,661.69
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	5,000.00	4,493.11	4,153.85
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	51,000.00	49,309.78	42,369.27
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0C	04/15/2028	4,410,698.00	4,410,698.00	4,410,698.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833RZ5	08/15/2028	1,574,000.00	1,485,762.57	1,297,999.10
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENM23	09/15/2028	100,000.00	97,542.01	96,280.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EHZD8	09/19/2028	2,205,000.00	2,075,653.87	2,046,636.90
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CCY5	09/30/2028	34,000.00	29,682.13	29,715.32
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKY42	10/10/2028	535,000.00	485,272.93	477,776.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHL7	10/15/2028	1,679,000.00	1,396,106.59	1,367,360.81
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHL7	10/15/2028	2,879,000.00	2,768,517.04	2,344,628.81
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0D	10/15/2028	4,512,220.00	4,512,220.00	4,512,220.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XN5	02/15/2029	1,578,000.00	1,475,623.76	1,274,960.88
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AG3X1	03/09/2029	100,000.00	94,941.90	93,401.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ELTG9	03/13/2029	412,000.00	359,406.91	350,805.64
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKDF0	03/14/2029	1,145,000.00	1,093,242.11	1,072,945.15
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CEE7	03/31/2029	2,902,000.00	2,698,781.90	2,650,686.80
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CEE7	03/31/2029	5,000.00	4,487.93	4,567.00
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHM5	04/15/2029	55,000.00	52,484.05	43,517.65
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0E	04/15/2029	4,617,153.00	4,617,153.00	4,617,153.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XP0	08/15/2029	1,579,000.00	1,461,598.64	1,247,883.70
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AKAJ5	09/10/2029	975,000.00	826,046.26	808,782.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATHX8	09/14/2029	1,070,000.00	1,073,507.32	1,057,202.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CL6	09/15/2029	1,300,000.00	1,228,874.43	1,014,312.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKS64	09/24/2029	120,000.00	108,361.96	106,254.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3133XV5J6	09/28/2029	95,000.00	99,316.80	97,962.10
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CFL0	09/30/2029	34,000.00	33,209.30	33,304.02
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHN3	10/15/2029	2,345,000.00	1,878,416.82	1,817,890.90
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHN3	10/15/2029	1,168,000.00	1,103,740.31	905,456.96

**Portfolio Assets Listing by Maturity Date  
As of February 29, 2024**

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116FAC1	04/15/2030	4,642,000.00	3,623,483.08	3,489,577.08
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0G	04/15/2030	4,826,187.00	4,826,187.00	4,826,187.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XY1	08/15/2030	39,000.00	29,648.05	29,469.57
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XY1	08/15/2030	1,574,000.00	1,431,680.02	1,189,361.62
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENQ45	09/30/2030	4,638,000.00	4,643,901.59	4,578,958.26
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0H	10/15/2030	4,936,058.00	4,936,058.00	4,936,058.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XZ8	02/15/2031	4,000.00	2,902.19	2,964.24
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJC31	03/14/2031	50,000.00	42,294.16	40,848.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ALQR8	03/14/2031	760,000.00	648,475.52	630,412.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4AB0	03/15/2031	4,330,000.00	3,243,503.43	3,134,920.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKT22	04/03/2031	250,000.00	226,518.25	221,267.50
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0I	04/15/2031	5,044,036.00	5,044,036.00	5,044,036.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AMH54	06/13/2031	1,710,000.00	1,451,543.83	1,396,950.30
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	9128334S6	08/15/2031	38,000.00	27,666.83	27,529.86
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJ6A2	09/12/2031	2,390,000.00	2,055,652.18	1,981,190.50
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0J	10/15/2031	5,158,423.00	5,158,423.00	5,158,423.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	9128334T4	02/15/2032	2,000.00	1,381.81	1,417.08
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0L	04/15/2032	5,275,697.00	5,275,697.00	5,275,697.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	9128334U1	08/15/2032	37,000.00	25,722.61	25,656.54
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0M	10/15/2032	5,392,038.00	5,392,038.00	5,392,038.00
SRF	POOLED	TREASURY BILL B 03/07/24	US TREASURIES	912797GQ4	03/07/2024	35,000,000.00	34,969,012.98	34,964,923.50
SRF	POOLED	MUFG BANK LTD/NY	COMMERCIAL PAPER	62479LC86	03/08/2024	25,000,000.00	24,968,139.53	24,968,139.53
SRF	POOLED	BEDFORD ROW FUNDING CORP	COMMERCIAL PAPER	07644ACK8	03/19/2024	20,000,000.00	19,941,373.35	19,941,373.35
SRF	POOLED	TREASURY BILL B 03/19/24	US TREASURIES	912797J17	03/19/2024	20,000,000.00	19,947,539.29	19,945,736.88
SRF	POOLED	TREASURY BILL B 04/02/24	US TREASURIES	912797JL2	04/02/2024	25,000,000.00	24,887,999.49	24,882,580.53
SRF	POOLED	MUFG BANK LTD/NY	COMMERCIAL PAPER	62479LD36	04/03/2024	13,000,000.00	12,929,777.52	12,929,777.52
SRF	POOLED	TREASURY BILL B 04/04/24	US TREASURIES	912797GZ4	04/04/2024	18,000,000.00	17,908,880.17	17,910,264.28
SRF	POOLED	TREASURY BILL B 04/11/24	US TREASURIES	912797HF7	04/11/2024	15,000,000.00	14,908,192.99	14,910,350.40
SRF	POOLED	TREASURY BILL B 04/23/24	US TREASURIES	912797JP3	04/23/2024	20,000,000.00	19,853,057.05	19,846,446.38
SRF	POOLED	TREASURY BILL B 05/09/24	US TREASURIES	912797HQ3	05/09/2024	20,000,000.00	19,800,054.24	19,802,273.23
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119AEM6	05/21/2024	15,000,000.00	14,803,958.07	14,803,958.07
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119AEQ7	05/24/2024	10,000,000.00	9,864,514.55	9,864,514.55
SRF	POOLED	BEDFORD ROW FUNDING CORP	COMMERCIAL PAPER	07644AEU4	05/28/2024	25,000,000.00	24,647,108.72	24,647,108.72
SRF	POOLED	TREASURY BILL B 05/30/24	US TREASURIES	912797HS9	05/30/2024	20,000,000.00	19,741,064.55	19,743,811.51
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119AF37	06/03/2024	20,000,000.00	19,693,995.98	19,693,995.98
SRF	POOLED	CDP Financial Inc	COMMERCIAL PAPER	12509RF48	06/04/2024	25,000,000.00	24,627,160.69	24,627,160.69
SRF	POOLED	CA IMPERIAL BK OF COMM	COMMERCIAL PAPER	13608AF50	06/05/2024	17,000,000.00	16,737,631.57	16,737,631.57
SRF	POOLED	CHARTA LLC	COMMERCIAL PAPER	16115VFE4	06/14/2024	26,000,000.00	25,585,120.25	25,585,120.25
SRF	POOLED	TREASURY BILL B 07/05/24	US TREASURIES	912796Y52	07/05/2024	15,000,000.00	14,735,923.85	14,736,851.80
SRF	POOLED	CHARTA LLC	COMMERCIAL PAPER	16115VGK9	07/19/2024	20,000,000.00	19,587,777.78	19,587,777.78
SRF	POOLED	CDP Financial Inc	COMMERCIAL PAPER	12509RGP0	07/23/2024	11,900,000.00	11,633,070.29	11,633,070.29
SRF	POOLED	US TREASURY N/B T 2 3/8 08/15/24	US TREASURIES	912828D56	08/15/2024	25,000,000.00	24,658,949.80	24,680,664.00
SRF	POOLED	MUFG BANK LTD/NY	COMMERCIAL PAPER	62479LHP3	08/23/2024	25,000,000.00	24,328,288.60	24,328,288.60
SRF	POOLED	CA IMPERIAL BK OF COMM	COMMERCIAL PAPER	13608AJ56	09/05/2024	25,000,000.00	24,295,366.55	24,295,366.55
SRF	POOLED	US TREASURY N/B T 4 1/4 09/30/24	US TREASURIES	91282CFN6	09/30/2024	25,000,000.00	24,846,318.84	24,863,281.25
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06369LK38	10/03/2024	25,000,000.00	24,197,118.10	24,197,118.10
SRF	POOLED	US TREASURY N/B T 0 5/8 10/15/24	US TREASURIES	91282CDB4	10/15/2024	10,000,000.00	9,719,236.72	9,723,437.50
SRF	POOLED	TORONTO DOMINION HOLDINGS	COMMERCIAL PAPER	89119ALC0	11/12/2024	18,000,000.00	17,312,902.45	17,312,902.45
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119AMH8	12/17/2024	25,000,000.00	24,003,540.24	24,003,540.24
SRF	POOLED	US TREASURY N/B T 4 1/4 12/31/24	US TREASURIES	91282CGD7	12/31/2024	25,000,000.00	24,831,362.11	24,827,148.50
<b>Total</b>						<b>4,937,421,725.47</b>	<b>4,917,738,170.97</b>	<b>4,907,028,380.78</b>

Texas Water Development Board  
Investment Officer Training Report  
Annual Report as of February 29, 2024



Name	Title	Last Training Date	# of Hours Completed	Next Training Due Date	Compliant with PFIA
Rebecca Trevino	Chief Financial Officer	6/20-6/21/2023	8	8/31/2025	Yes
Georgia Sanchez	Director, Debt & Portfolio Management	2/28-3/2/2024	14	8/31/2026	Yes
LeeRoy Lopez	Director of Accounting	2/28-3/2/2024	14	8/31/2026	Yes