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TO: Board Members

THROUGH: Bryan McMath, Executive Administrator *BM*
Kathleen Ligon, Assistant Executive Administrator *KL*

FROM: Investment Officers

DATE: October 31, 2024

SUBJECT: Quarterly Investment Report for the Quarter Ending August 31, 2024

The Quarterly Investment Report (QIR) for the period ending August 31, 2024 is attached and has been prepared in accordance with the Public Funds Investment Act (PFIA) and TWDB’s Investment Policy.

The attached report includes a detailed inventory of investments as well as multiple charts, graphs, and tables.

The market value of all investments as of August 31, 2024 is \$4,702,417,624. Investments include cash, money market funds, commercial paper, repurchase agreements, and a variety of federal, state, and local securities.

The Annual Investment Officer Training Report is attached for your review. Please note that all Finance Investment Officers have attended the training to meet with PFIA’s training calendar.

The existing Texas Treasury Safekeeping Trust Company contracts authorizing investment activities continue to be sufficient for meeting TWDB needs.

Rebecca Trevino

Rebecca Trevino, Chief Financial Officer

Georgia Sanchez

Georgia Sanchez, Development Fund Manager

LeeRoy Lopez

LeeRoy Lopez, Director of Accounting

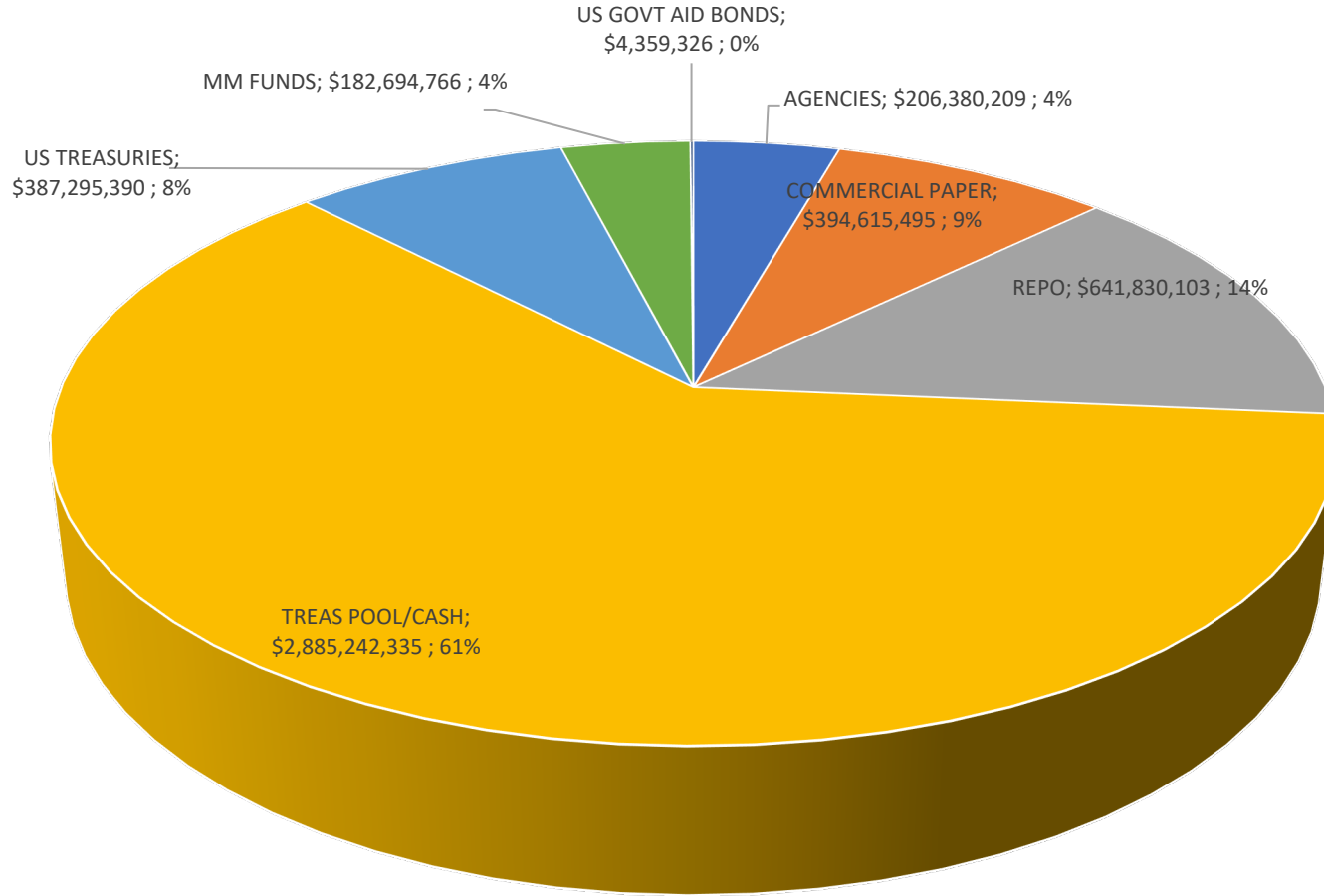
<p>Our Mission</p> <p>Leading the state’s efforts in ensuring a secure water future for Texas</p>	<p>Board Members</p> <p>Brooke T. Paup, Chairwoman L’Oreal Stepney, P.E., Board Member Tonya R. Miller, Board Member</p> <p>Bryan McMath, Executive Administrator</p>
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Quarterly Investment Report as of August 31, 2024

Compliant with PFIA Requirements

PORTFOLIO BY SECURITY TYPE

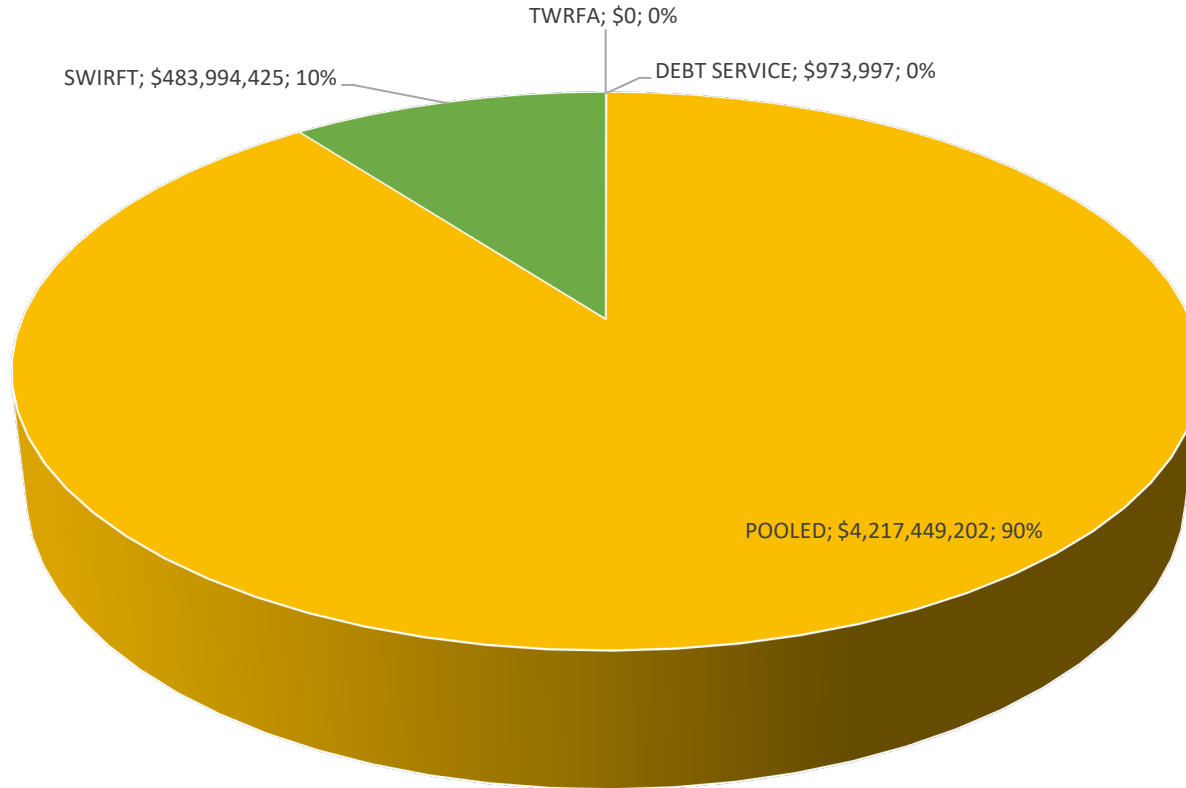
Total Market Value \$4,702,417,624



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

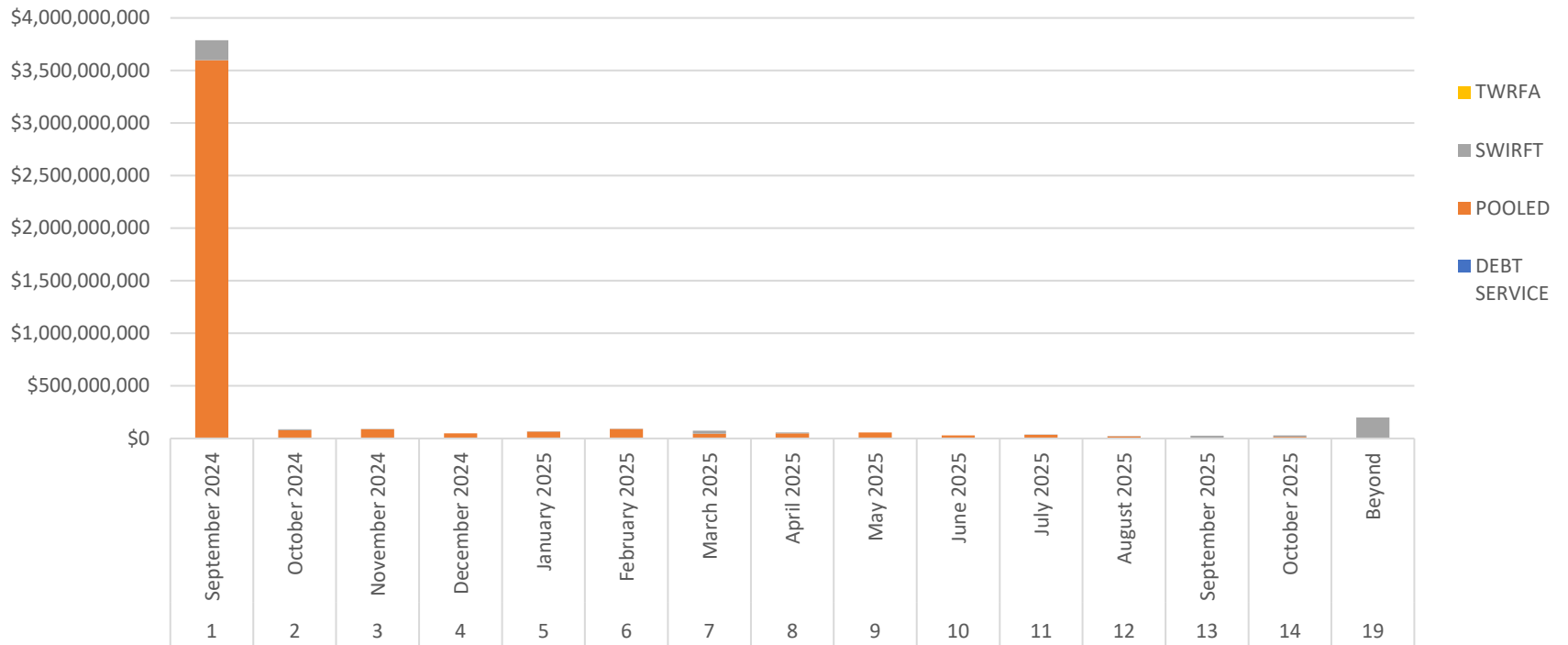
PORTFOLIO BY FUND TYPE

Total Market Value \$4,702,417,624



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

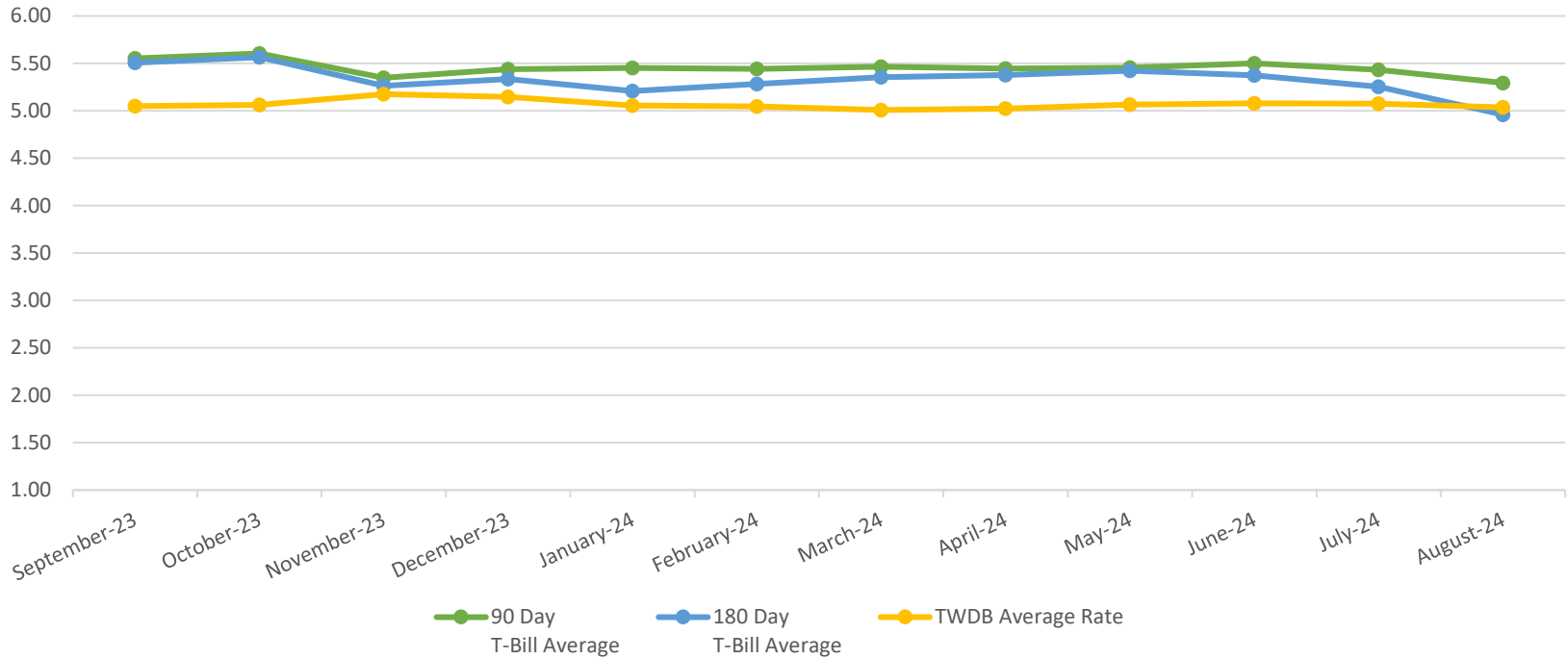
INVESTMENTS MATURING WITHIN 18 MONTHS



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

FY24 AVERAGE MONTHLY YIELDS

Excludes Assistance Accounts



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

PORTFOLIO SUMMARY BY SECURITY

Investment Type	PAR Value	Book Value	Market Value	% Share
Treasury Pool/Cash	\$2,885,242,335	\$2,885,242,335	\$2,885,242,335	61.36%
Cash	\$0	\$0	\$0	0.00%
Money Market Funds	\$182,694,766	\$182,694,766	\$182,694,766	3.89%
Commercial Paper	\$403,170,000	\$394,615,495	\$394,615,495	8.39%
Repurchase Agreements	\$641,830,103	\$641,830,103	\$641,830,103	13.65%
US Treasury Bills/Notes	\$393,648,743	\$388,330,791	\$387,295,390	8.24%
US Agency Discounts/Bonds	\$218,495,000	\$210,739,057	\$206,380,209	4.39%
US Govt Aid Bonds	\$4,419,000	\$4,396,502	\$4,359,326	0.09%
Portfolio Totals	\$4,729,499,947	\$4,707,849,049	\$4,702,417,624	100.00%

*Portfolio total 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	\$2,884,268,338	\$2,884,268,338	\$2,884,268,338	4.954%	0.61	\$37,164,128
TTSTC Funds (CW/DWSRF)	\$1,345,715,104	\$1,332,852,487	\$1,333,180,864	5.295%	23.41	\$18,474,318
Pooled Funds	\$4,229,983,442	\$4,217,120,825	\$4,217,449,202	5.062%		\$55,638,446
Debt Service Funds	\$973,997	\$973,997	\$973,997	5.685%	0.00	\$107,021
SWIRFT Funds	\$498,542,509	\$489,754,228	\$483,994,425	N/A	64.19	N/A
TWRFA Funds	\$0	\$0	\$0	0.000%	0.00	\$0
Portfolio Totals	\$4,729,499,947	\$4,707,849,049	\$4,702,417,624	5.063%		\$55,745,467

Unrealized Gains/(Losses) \$ (5,431,425)

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

PORTFOLIO SUMMARY OF CHANGES BY FUND TYPE

	PAR Value	Book Value	Market Value
Pooled Funds			
Beginning Balance 6/01/2024	\$4,395,310,848	\$4,383,248,139	\$4,383,152,512
Period Changes	<u>-\$165,327,406</u>	<u>-\$166,127,314</u>	<u>-\$165,703,310</u>
Ending Balance 8/31/2024	\$4,229,983,442	\$4,217,120,825	\$4,217,449,202
Debt Service Funds			
Beginning Balance 6/01/2024	\$973,997	\$973,997	\$973,997
Period Changes	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>
Ending Balance 8/31/2024	\$973,997	\$973,997	\$973,997
SWIRFT Funds			
Beginning Balance 6/01/2024	\$390,990,516	\$381,244,645	\$370,518,187
Period Changes	<u>\$107,551,992</u>	<u>\$108,509,582</u>	<u>\$113,476,238</u>
Ending Balance 8/31/2024	\$498,542,509	\$489,754,228	\$483,994,425
TWRFA Funds			
Beginning Balance 6/01/2024	\$0	\$0	\$0
Period Changes	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>
Ending Balance 8/31/2024	\$0	\$0	\$0

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

**Portfolio Assets Listing by Maturity Date
As of August 31, 2024**

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
Multi	DEBT SERVI	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	09/01/2024	\$ 973,996.97	\$ 973,996.97	\$ 973,996.97
SRF	POOLED	Invesco Government & Agency Portfolio	AGENCIES	AGIXX US	09/01/2024	784,000.00	784,000.00	784,000.00
SRF	POOLED	Federal Reserve 440474006 TWDB-21A	Cash	FED-4006-21A	09/01/2024	0.86	0.86	0.86
STATE	POOLED	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	09/01/2024	2,884,268,338.03	2,884,268,338.03	2,884,268,338.03
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	Cash	Cash	09/01/2024	1.13	1.13	1.13
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	26,976.39	26,976.39	26,976.39
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	1,845,071.33	1,845,071.33	1,845,071.33
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	9,463,065.97	9,463,065.97	9,463,065.97
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	10.37	10.37	10.37
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	25,151.66	25,151.66	25,151.66
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	96,442.25	96,442.25	96,442.25
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	5,232,461.40	5,232,461.40	5,232,461.40
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,839,316.03	2,839,316.03	2,839,316.03
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	13,984,366.23	13,984,366.23	13,984,366.23
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	68,524.39	68,524.39	68,524.39
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,711.56	2,711.56	2,711.56
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	64,121.84	64,121.84	64,121.84
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	945,601.71	945,601.71	945,601.71
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	13,597.42	13,597.42	13,597.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,200,449.51	2,200,449.51	2,200,449.51
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	1,137,094.93	1,137,094.93	1,137,094.93
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	3,320,015.84	3,320,015.84	3,320,015.84
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	97,852.47	97,852.47	97,852.47
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	36,410.54	36,410.54	36,410.54
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	58,121.42	58,121.42	58,121.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	5,096,706.34	5,096,706.34	5,096,706.34
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	15,002,911.91	15,002,911.91	15,002,911.91
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	58,121.42	58,121.42	58,121.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	874,983.84	874,983.84	874,983.84
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	10,946,543.05	10,946,543.05	10,946,543.05
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	13.94	13.94	13.94
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	42,391.55	42,391.55	42,391.55
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	90,885.78	90,885.78	90,885.78
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	277,674.25	277,674.25	277,674.25
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	12,042,043.12	12,042,043.12	12,042,043.12
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	6,113,643.97	6,113,643.97	6,113,643.97
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	22,840,475.26	22,840,475.26	22,840,475.26
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	8,746.18	8,746.18	8,746.18
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	74,848.60	74,848.60	74,848.60
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	556,077.42	556,077.42	556,077.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	101,313.41	101,313.41	101,313.41
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	1,456,523.52	1,456,523.52	1,456,523.52
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	1,401.75	1,401.75	1,401.75
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	4,149.57	4,149.57	4,149.57
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	30,092.08	30,092.08	30,092.08
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	381,872.82	381,872.82	381,872.82
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	8,524.43	8,524.43	8,524.43
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	345.30	345.30	345.30
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	31,354.44	31,354.44	31,354.44
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	7,044,049.97	7,044,049.97	7,044,049.97
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	10,951,153.36	10,951,153.36	10,951,153.36
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	31,305.80	31,305.80	31,305.80
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	4,341.49	4,341.49	4,341.49
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	4,817.40	4,817.40	4,817.40
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	32,269.68	32,269.68	32,269.68
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	333,559.85	333,559.85	333,559.85
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	1,339.00	1,339.00	1,339.00
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,697.58	2,697.58	2,697.58
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	432,503.39	432,503.39	432,503.39
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	9,893,655.47	9,893,655.47	9,893,655.47
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	27,048.75	27,048.75	27,048.75
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,239,984.08	2,239,984.08	2,239,984.08
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,726,680.55	2,726,680.55	2,726,680.55
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	17,578,392.82	17,578,392.82	17,578,392.82
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	73,300.87	73,300.87	73,300.87
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	2,536.14	2,536.14	2,536.14
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	24,211.09	24,211.09	24,211.09
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	790,366.55	790,366.55	790,366.55
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	3,871.63	3,871.63	3,871.63
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	53,220.62	53,220.62	53,220.62
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	757,243.09	757,243.09	757,243.09
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	12,149,062.04	12,149,062.04	12,149,062.04
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2024	38,146.03	38,146.03	38,146.03
TWRFA	TWRFA	TRUST REPO POOL	REPO	VRP FC	09/01/2024	-	-	-
SRF	POOLED	REPO - Natwest Markets - 815026	REPO	REPO_NMA_806410	09/03/2024	591,000,000.00	591,000,000.00	591,000,000.00
SRF	POOLED	REPO - Natwest Markets - 815190	REPO	REPO_NMA_806658	09/03/2024	50,830,103.00	50,830,103.00	50,830,103.00
SRF	POOLED	CA IMPERIAL BK OF COMM	COMMERCIAL PAPER	13608AJ56	09/05/2024	25,000,000.00	24,980,832.97	24,980,832.97
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0ZR7	09/06/2024	403,000.00	402,972.23	402,911.34
SRF	POOLED	TREASURY BILL B 09/10/24	US TREASURIES	912797LG0	09/10/2024	20,000,000.00	19,974,669.29	19,971,936.09
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A2UW4	09/13/2024	155,000.00	155,064.39	154,896.15

**Portfolio Assets Listing by Maturity Date
As of August 31, 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	3134A4CA0	09/15/2024	\$ 847,000.00	\$ 846,404.04	\$ 845,526.22
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32F2	09/15/2024	15,000.00	14,986.66	14,973.90
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32F2	09/15/2024	80,000.00	79,932.48	79,860.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPD2	09/23/2024	1,149,000.00	1,147,760.61	1,145,667.90
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EMAK8	09/23/2024	4,445,000.00	4,445,023.93	4,432,687.35
SRF	POOLED	US TREASURY N/B T 4 1/4 09/30/24	US TREASURIES	91282CFN6	09/30/2024	25,000,000.00	24,978,794.98	24,988,281.25
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128282Y5	09/30/2024	1,486,000.00	1,488,006.47	1,482,552.48
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06369LK38	10/03/2024	25,000,000.00	24,874,484.80	24,874,484.80
SRF	POOLED	BEDFORD ROW FUNDING CORP	COMMERCIAL PAPER	07644AKB9	10/11/2024	25,000,000.00	24,848,775.02	24,848,775.02
SRF	POOLED	US TREASURY N/B T 0 5/8 10/15/24	US TREASURIES	91282CDB4	10/15/2024	10,000,000.00	9,945,106.15	9,951,171.90
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CDB4	10/15/2024	4,191,000.00	4,173,507.80	4,168,536.24
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	55,713.71	55,699.84
SRF	POOLED	TREASURY BILL B 10/31/24	US TREASURIES	912797HE0	10/31/2024	20,000,000.00	19,827,415.14	19,832,457.74
SRF	POOLED	MUFG BANK LTD/NY	COMMERCIAL PAPER	62479LL60	11/06/2024	20,000,000.00	19,800,733.01	19,800,733.01
SRF	POOLED	TORONTO DOMINION HOLDINGS	COMMERCIAL PAPER	89119ALC0	11/12/2024	18,000,000.00	17,799,348.52	17,799,348.52
SRF	POOLED	TREASURY BILL B 11/14/24	US TREASURIES	912797LD7	11/14/2024	25,000,000.00	24,736,703.35	24,747,908.23
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139TF0	11/15/2024	3,578,000.00	3,566,619.27	3,536,996.12
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06369LLN3	11/22/2024	25,000,000.00	24,697,449.42	24,697,449.42
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119AMH8	12/17/2024	25,000,000.00	24,621,951.22	24,621,951.22
SRF	POOLED	US TREASURY N/B T 4 1/4 12/31/24	US TREASURIES	91282CGD7	12/31/2024	25,000,000.00	24,932,241.78	24,950,195.25
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119AN61	01/06/2025	25,000,000.00	24,526,759.83	24,526,759.83
SRF	POOLED	TOYOTA MOTOR CREDIT CORP	COMMERCIAL PAPER	89233GN69	01/06/2025	8,000,000.00	7,851,753.24	7,851,753.24
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331SWL3	01/06/2025	400,000.00	404,371.37	399,944.00
SRF	POOLED	CDP FINANCIAL INC	COMMERCIAL PAPER	12509RNE7	01/14/2025	9,670,000.00	9,479,905.81	9,479,905.81
SRF	POOLED	TREASURY BILL B 01/16/25	US TREASURIES	912797LY1	01/16/2025	25,000,000.00	24,525,529.93	24,560,328.09
SRF	POOLED	BANK OF NOVA SCOTIA	COMMERCIAL PAPER	06417JP30	02/03/2025	15,000,000.00	14,649,141.04	14,649,141.04
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331KCG3	02/14/2025	325,000.00	328,979.50	324,707.50
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139MW0	02/15/2025	1,000.00	992.77	977.80
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139MW0	02/15/2025	351,000.00	346,443.17	343,207.80
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139RJ4	02/15/2025	489,000.00	482,447.13	478,144.20
SRF	POOLED	TREASURY BILL B 02/20/25	US TREASURIES	912797KA4	02/20/2025	25,000,000.00	24,439,261.64	24,455,382.07
SRF	POOLED	TOYOTA MOTOR CREDIT CORP	COMMERCIAL PAPER	89233GPM2	02/21/2025	17,500,000.00	17,052,262.78	17,052,262.78
SRF	POOLED	TREASURY BILL B 02/27/25	US TREASURIES	912797ML8	02/27/2025	15,000,000.00	14,654,410.66	14,660,858.50
SRF	POOLED	MUFG BANK LTD/NY	COMMERCIAL PAPER	62479LPU3	02/28/2025	20,000,000.00	19,470,402.64	19,470,402.64
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJYJ2	02/28/2025	795,000.00	799,598.29	788,496.90
SRF	POOLED	BOFA SECURITIES INC	COMMERCIAL PAPER	06054NQ38	03/03/2025	20,000,000.00	19,456,203.22	19,456,203.22
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ADRH7	03/14/2025	6,170,000.00	6,162,665.17	6,112,557.30
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ADRH7	03/14/2025	11,520,000.00	11,502,679.70	11,412,748.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32G0	03/15/2025	6,880,000.00	6,798,946.95	6,701,257.60
SRF	POOLED	BOFA SECURITIES INC	COMMERCIAL PAPER	06054NQL8	03/20/2025	26,000,000.00	25,240,427.34	25,240,427.34
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	1,190,000.00	1,177,819.48	1,157,941.40
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	912,000.00	900,819.33	887,430.72
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	34,000.00	33,611.65	33,084.04
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284F4	03/31/2025	34,000.00	34,191.65	33,610.70
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284F4	03/31/2025	1,501,000.00	1,518,476.62	1,483,813.55
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKF2	04/08/2025	69,000.00	68,030.10	67,016.94
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJHU6	04/14/2025	4,200,000.00	4,109,611.44	4,096,512.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJHU6	04/14/2025	40,000.00	40,035.65	39,014.40
SRF	POOLED	BANK OF NOVA SCOTIA	COMMERCIAL PAPER	06417JRF1	04/15/2025	15,000,000.00	14,497,602.23	14,497,602.23
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	6,891.83	6,916.00
SRF	POOLED	TREASURY BILL B 04/17/25	US TREASURIES	912797KS5	04/17/2025	20,000,000.00	19,368,409.76	19,464,959.47
SRF	POOLED	US TREASURY N/B T 3 7/8 04/30/25	US TREASURIES	91282CGX3	04/30/2025	15,000,000.00	14,924,564.78	14,930,273.40
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06369LS14	05/01/2025	20,000,000.00	19,293,465.29	19,293,465.29
SRF	POOLED	CDP FINANCIAL INC	COMMERCIAL PAPER	12509RSC6	05/12/2025	14,000,000.00	13,553,870.49	13,553,870.49
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119ASP4	05/23/2025	25,000,000.00	24,038,121.50	24,038,121.50
SRF	POOLED	TREASURY BILL B 06/12/25	US TREASURIES	912797LN5	06/12/2025	20,000,000.00	19,321,204.52	19,344,751.54
SRF	POOLED	US TREASURY N/B T 4 5/8 06/30/25	US TREASURIES	91282CHL8	06/30/2025	10,000,000.00	10,007,566.76	10,013,281.30
SRF	POOLED	US TREASURY N/B T 3 07/15/25	US TREASURIES	91282CEY3	07/15/2025	10,000,000.00	9,877,310.54	9,881,640.60
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-DEB-CPN STRIP	AGENCIES	31359YCS4	07/15/2025	6,000.00	5,889.64	5,775.54
SRF	POOLED	BOFA SECURITIES INC	COMMERCIAL PAPER	06054NUN9	07/22/2025	25,000,000.00	23,882,004.31	23,882,004.31
SRF	POOLED	TREASURY BILL B 08/07/25	US TREASURIES	912797MG9	08/07/2025	20,000,000.00	19,191,517.51	19,233,394.75
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G05X7	08/25/2025	4,238,000.00	4,236,967.35	4,076,405.06
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284Z0	08/31/2025	5,000.00	4,986.85	4,920.30
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AERV4	09/12/2025	12,540,000.00	12,533,378.92	12,347,887.20
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32H8	09/15/2025	1,015,000.00	985,506.08	970,360.30
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CC6	09/15/2025	544,000.00	527,496.29	520,455.68
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CC6	09/15/2025	4,786,000.00	4,676,150.47	4,578,861.92
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPF7	09/23/2025	1,978,000.00	1,931,656.07	1,890,631.74
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EEF47	09/30/2025	83,000.00	81,474.19	81,356.60
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENP95	09/30/2025	3,659,000.00	3,657,908.88	3,658,195.02
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128285C0	09/30/2025	154,000.00	156,183.65	151,853.24
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128285C0	09/30/2025	1,522,000.00	1,558,869.35	1,500,783.32
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKSU1	10/01/2025	5,130,000.00	5,146,254.54	5,007,341.70
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	1,311,000.00	1,283,804.21	1,250,890.65
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	3,184,000.00	3,106,544.76	3,038,013.60
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	77,000.00	75,238.32	73,469.55
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EHFC2	10/10/2025	1,225,000.00	1,218,643.74	1,201,835.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHE3	10/15/2025	473,000.00	451,673.00	451,383.90

**Portfolio Assets Listing by Maturity Date
As of August 31, 2024**

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
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	30,829.25	30,980.78
SRF	POOLED	FED FARM CREDIT FFCB 5.43 10/29/25	AGENCIES	3133ERCQ2	10/29/2025	14,931,000.00	14,918,181.32	14,964,445.44
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A32J4	03/15/2026	32,000.00	30,985.27	30,002.24
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPG5	03/23/2026	1,873,000.00	1,816,946.81	1,754,457.83
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPG5	03/23/2026	2,000.00	1,923.03	1,873.42
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBT7	03/31/2026	2,901,000.00	2,757,351.58	2,754,934.65
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBT7	03/31/2026	1,544,000.00	1,541,347.21	1,466,259.60
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKG7	04/08/2026	196,000.00	198,334.90	191,209.76
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331VWN2	04/13/2026	1,393,000.00	1,416,878.60	1,421,208.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	5,185,000.00	5,047,176.23	4,846,108.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	5,846,000.00	5,584,404.36	5,463,905.44
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	12,703,000.00	12,107,528.42	11,872,731.92
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	34,000.00	33,746.45	31,777.76
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	5,895.20	5,971.20
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EL4F8	08/18/2026	1,277,000.00	1,193,864.33	1,195,450.78
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331VMX1	09/09/2026	112,000.00	113,847.23	114,024.96
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CE2	09/15/2026	24,000.00	22,847.73	22,120.56
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CE2	09/15/2026	2,080,000.00	2,056,725.91	1,917,115.20
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A36C3	09/24/2026	500,000.00	513,263.32	490,470.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0Q22	09/24/2026	25,000.00	24,753.13	23,982.75
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AG4Z5	09/25/2026	1,500,000.00	1,526,064.83	1,462,485.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CCZ2	09/30/2026	2,406,000.00	2,259,333.07	2,262,193.38
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CCZ2	09/30/2026	36,000.00	33,503.43	33,848.28
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282Y9G9	09/30/2026	1,546,000.00	1,567,834.73	1,475,950.74
SWIRFT	SWIRFT	FEDERAL FA	AGENCIES	3133EA3B2	10/05/2026	548,000.00	530,683.79	532,436.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKJ4	10/08/2026	615,000.00	589,787.15	564,287.10
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKJ4	10/08/2026	450,000.00	428,260.78	412,893.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EFJD0	10/09/2026	545,000.00	541,583.52	531,396.80
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	3,184,000.00	3,071,503.73	2,924,408.48
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	12,720,000.00	11,943,544.23	11,682,938.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	1,785,000.00	1,764,506.10	1,639,468.95
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	34,485.26	32,727.72
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833PC8	02/15/2027	1,562,000.00	1,522,185.29	1,424,465.90
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A3DU5	03/12/2027	490,000.00	503,959.99	479,514.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AE6D7	03/12/2027	4,520,000.00	4,675,411.67	4,442,346.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CF9	03/15/2027	2,307,000.00	2,189,765.56	2,077,107.45
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATAJ6	03/15/2027	3,385,000.00	3,326,603.15	3,335,308.20
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EUA6	03/18/2027	710,000.00	689,257.79	691,518.70
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPJ9	03/23/2027	5,000.00	4,671.41	4,519.50
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EMUV2	03/29/2027	269,000.00	249,953.54	250,371.75
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828ZE3	03/31/2027	6,000.00	5,414.87	5,530.08
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	260,000.00	246,359.66	234,374.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	198,000.00	189,470.54	178,485.12
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	462,000.00	428,445.08	416,465.28
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	1,301,168.52	1,231,621.60
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPK6	09/23/2027	610,000.00	572,220.66	540,868.70
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CAL5	09/30/2027	35,000.00	31,050.84	31,564.40
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EDWY4	10/06/2027	164,000.00	173,908.87	161,225.12
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKL9	10/08/2027	1,190,000.00	1,115,341.06	1,052,459.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364EAV6	10/08/2027	5,294,000.00	5,004,076.60	4,682,119.48
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G05Y5	10/08/2027	1,563,000.00	1,542,666.49	1,425,080.88
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHJ2	10/15/2027	4,430,000.00	3,935,101.12	3,921,436.00
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHJ2	10/15/2027	3,393,000.00	3,324,510.39	3,003,483.60
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	5,340.98	5,496.12
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBS9	03/31/2028	1,569,000.00	1,571,658.89	1,437,235.38
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJH3	04/03/2028	528,000.00	512,098.85	516,780.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A0A26	04/10/2028	3,905,000.00	3,893,084.64	3,929,992.00
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	197,000.00	177,420.96	170,816.73
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	5,000.00	4,555.00	4,335.45
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	51,000.00	49,516.15	44,221.59
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	1,495,729.23	1,354,678.84
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENM23	09/15/2028	100,000.00	97,814.46	98,905.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EHZD8	09/19/2028	2,205,000.00	2,089,956.57	2,109,435.30
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CCY5	09/30/2028	34,000.00	30,156.45	30,797.88
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKY42	10/10/2028	535,000.00	490,703.06	494,773.35
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHL7	10/15/2028	1,679,000.00	1,426,906.82	1,428,325.30
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHL7	10/15/2028	2,879,000.00	2,780,545.96	2,449,165.30
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	1,486,013.85	1,332,415.86
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AG3X1	03/09/2029	100,000.00	95,449.09	96,108.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ELTG9	03/13/2029	412,000.00	364,669.08	366,206.20
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKDF0	03/14/2029	1,145,000.00	1,098,417.90	1,106,218.85
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CEE7	03/31/2029	2,902,000.00	2,718,917.67	2,734,119.30
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CEE7	03/31/2029	5,000.00	4,538.66	4,710.75

**Portfolio Assets Listing by Maturity Date
As of August 31, 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	76116EHM5	04/15/2029	\$ 55,000.00	\$ 52,731.35	\$ 45,820.50
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	1,472,432.07	1,306,733.03
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AKAJ5	09/10/2029	975,000.00	839,614.33	843,950.25
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATHX8	09/14/2029	1,070,000.00	1,073,188.48	1,090,907.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CL6	09/15/2029	1,300,000.00	1,235,337.20	1,063,803.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKS64	09/24/2029	120,000.00	109,414.76	110,234.40
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3133XV5J6	09/28/2029	95,000.00	98,927.06	100,262.05
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CFLO	09/30/2029	34,000.00	33,280.62	34,179.18
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHN3	10/15/2029	2,345,000.00	1,920,193.61	1,919,476.30
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHN3	10/15/2029	1,168,000.00	1,109,493.98	956,054.72
SWIRFT	SWIRFT	US TREAS NOTE SLUG SERV	US TREASURIES	MM004VP0F	10/15/2029	4,719,777.00	4,719,777.00	4,719,777.00
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XX3	02/15/2030	1,575,000.00	1,454,142.78	1,277,545.50
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CGS4	03/31/2030	5,000.00	4,751.44	4,961.55
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116FAC1	04/15/2030	4,642,000.00	3,707,259.17	3,705,290.82
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	30,377.50	30,978.09
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XY1	08/15/2030	1,574,000.00	1,442,780.86	1,250,243.94
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENQ45	09/30/2030	4,638,000.00	4,643,450.08	4,723,292.82
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	2,981.62	3,109.96
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJC31	03/14/2031	50,000.00	42,845.86	42,755.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ALQR8	03/14/2031	760,000.00	656,460.15	655,287.20
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4AB0	03/15/2031	4,330,000.00	3,321,261.26	3,284,131.80
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKTY2	04/03/2031	250,000.00	228,186.45	228,865.00
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	1,469,415.28	1,466,359.20
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	9128334S6	08/15/2031	38,000.00	28,364.82	28,978.04
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJ6A2	09/12/2031	2,390,000.00	2,078,006.83	2,074,830.70
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	1,420.93	1,491.88
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	26,394.14	27,039.23
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
Total						\$ 4,729,499,947.45	\$ 4,707,849,049.46	\$ 4,702,417,623.98

Texas Water Development Board
 Investment Officer Training Report
 Annual Report as of August 31, 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	Development Fund Manager	2/26-2/28/2024	14	8/31/2026	Yes
LeeRoy Lopez	Director of Accounting	2/26-2/28/2024	14	8/31/2026	Yes