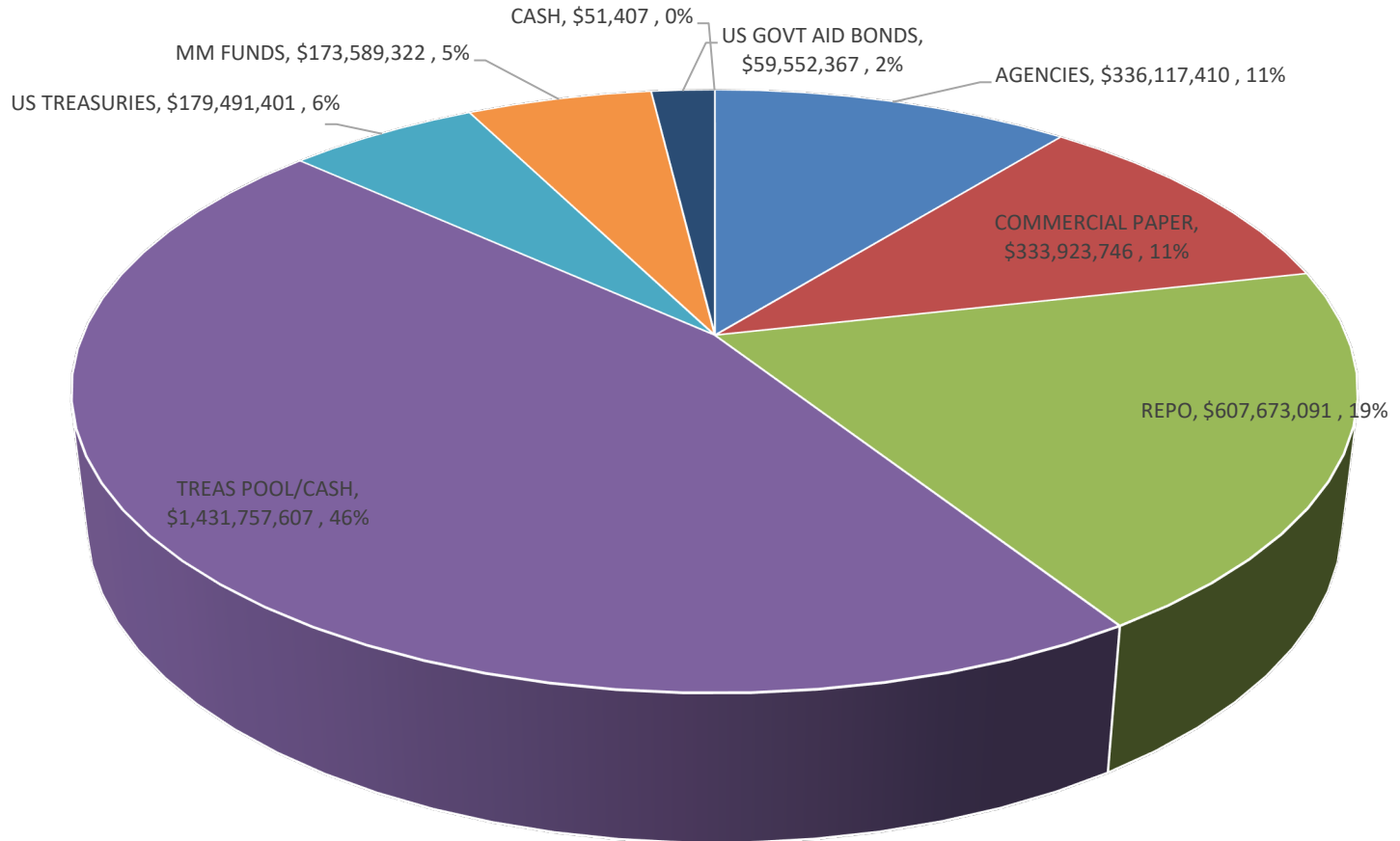


Quarterly Investment Report as of February 28, 2023

Compliant with PFIA Requirements

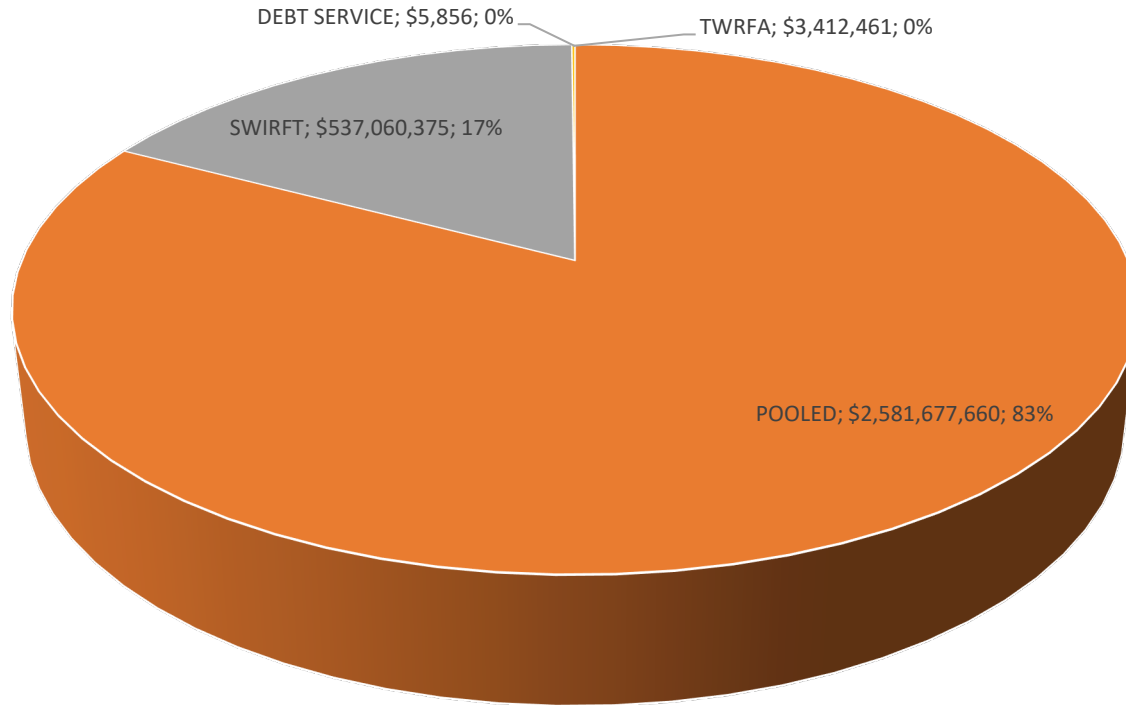
PORTFOLIO BY SECURITY TYPE

Total Market Value \$3,122,156,352



PORTFOLIO BY FUND TYPE

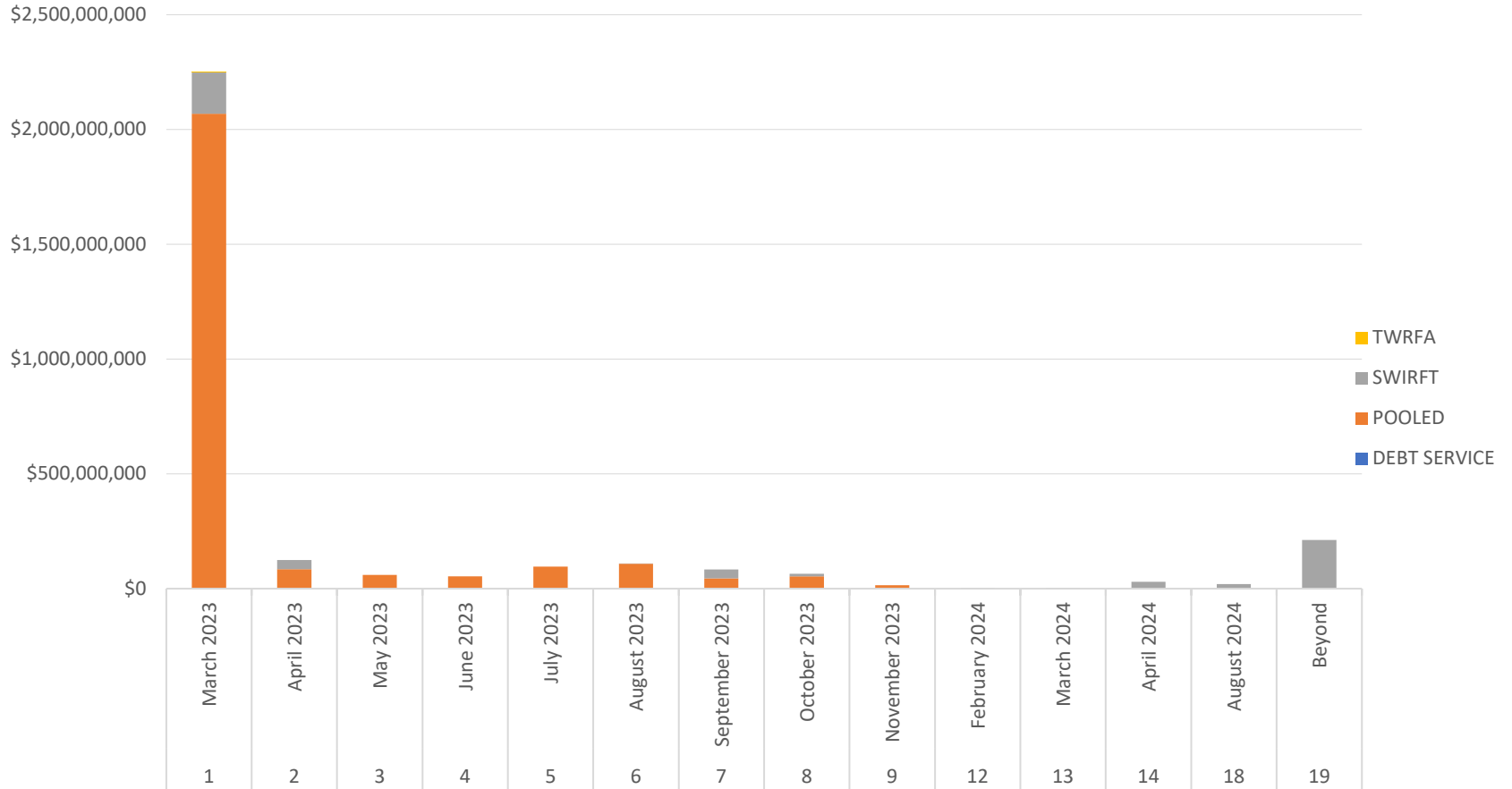
Total Market Value \$3,122,156,352



Portfolio totals may not be exact due to rounding.

Compliant with PFIA Requirements

INVESTMENTS MATURING WITHIN 18 MONTHS

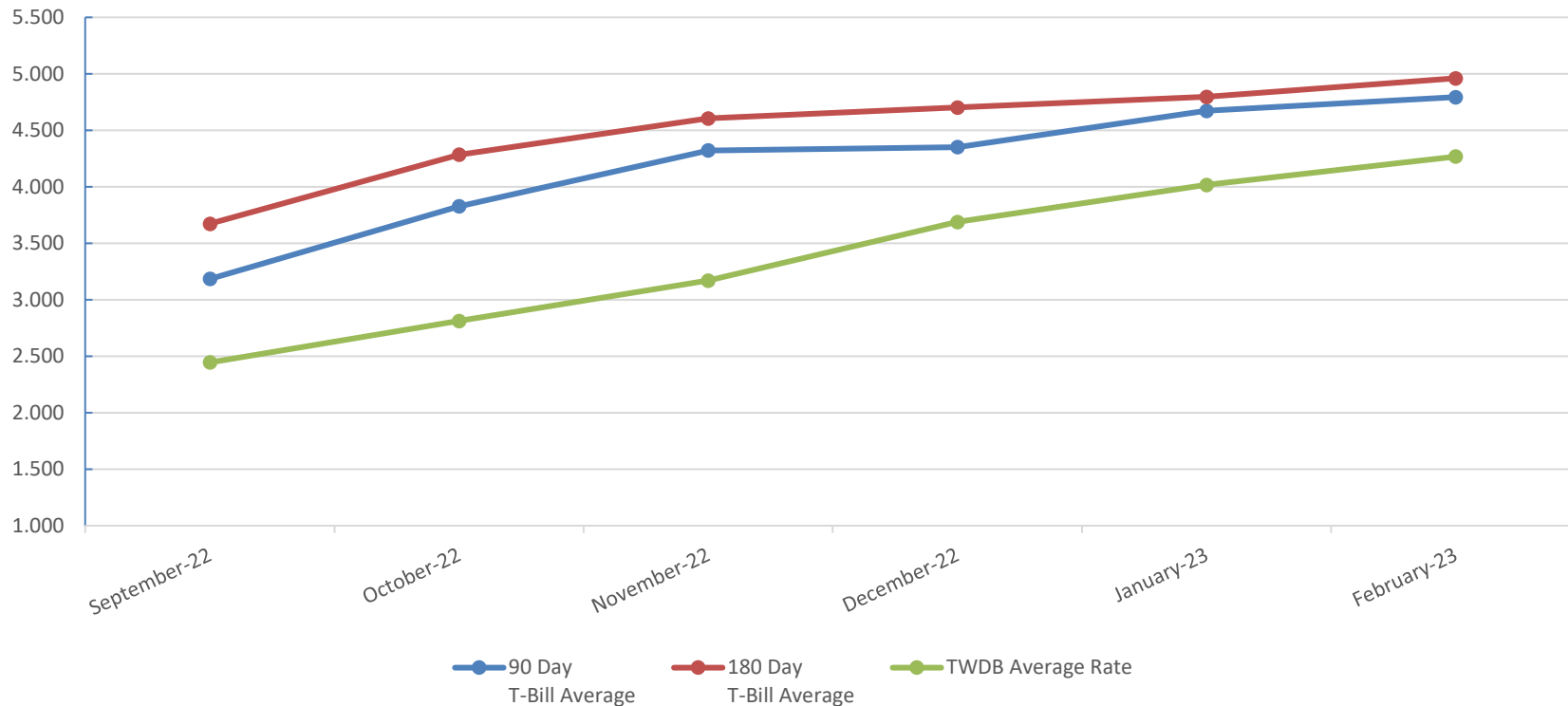


Compliant with PFIA Requirements



FY23 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	\$1,431,757,607	\$1,431,757,607	\$1,431,757,607	45.86%
Cash	\$51,407	\$51,407	\$51,407	0.00%
Money Market Funds	\$173,589,322	\$173,589,322	\$173,589,322	5.56%
Commercial Paper	\$340,000,000	\$333,923,746	\$333,923,746	10.70%
Repurchase Agreements	\$607,673,092	\$607,673,092	\$607,673,092	19.46%
US Treasury Bills/Notes	\$185,945,000	\$182,294,356	\$179,491,401	5.75%
US Agency Discounts/Bonds	\$361,072,000	\$347,730,426	\$336,117,410	10.77%
US Govt Aid Bonds	\$61,653,000	\$61,190,463	\$59,552,367	1.91%
Portfolio Totals	\$3,161,741,428	\$3,138,210,419	\$3,122,156,352	100.00%

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	\$1,431,751,751	\$1,431,751,751	\$1,431,751,751	3.740%	0.46	\$13,155,752
TTSTC Funds (CW/DWSRF)	<u>\$1,159,260,630</u>	<u>\$1,150,059,177</u>	<u>\$1,149,925,909</u>	4.291%	21.97	<u>\$12,083,002</u>
Pooled Funds	\$2,591,012,381	\$2,581,810,928	\$2,581,677,660	3.985%		\$25,238,754
Debt Service Funds	\$5,856	\$5,856	\$5,856	7.640%	0.00	\$19,077
SWIRFT Funds	\$567,310,729	\$552,981,174	\$537,060,375	N/A	102.75	N/A
TWRFA Funds	<u>\$3,412,461</u>	<u>\$3,412,461</u>	<u>\$3,412,461</u>	0.146%	0.00	<u>\$1,236</u>
Portfolio Totals	\$3,161,741,428	\$3,138,210,419	\$3,122,156,352	3.981%		\$25,259,067
Unrealized Gains/(Losses)	\$(16,054,067)					

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
Pooled Funds			
Beginning Balance 12/1/2022	\$2,599,026,049	\$2,595,894,575	\$2,595,725,194
Period Changes	<u>-\$8,013,668</u>	<u>-\$14,083,647</u>	<u>-\$14,047,534</u>
Ending Balance 2/28/2023	\$2,591,012,381	\$2,581,810,928	\$2,581,677,660
Debt Service Funds			
Beginning Balance 12/1/2022	\$29,559	\$29,559	\$29,559
Period Changes	<u>-\$23,702</u>	<u>-\$23,702</u>	<u>-\$23,702</u>
Ending Balance 2/28/2023	\$5,856	\$5,856	\$5,856
SWIRFT Funds			
Beginning Balance 12/1/2022	\$1,168,350,882	\$1,153,146,306	\$1,138,849,599
Period Changes	<u>-\$601,040,153</u>	<u>-\$600,165,132</u>	<u>-\$601,789,224</u>
Ending Balance 2/28/2023	\$567,310,729	\$552,981,174	\$537,060,375
TWRFA Funds			
Beginning Balance 12/1/2022	\$3,412,461	\$3,412,461	\$3,412,461
Period Changes	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>
Ending Balance 2/28/2023	\$3,412,461	\$3,412,461	\$3,412,461

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

Portfolio Assets Listing by Maturity Date
As of February 28, 2023

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	03/01/23	\$5,856.27	\$5,856.27	\$5,856.27
SRF	POOLED	CRC FUNDING LLC	COMMERCIAL PAPER	12619UQ12	03/01/23	7,000,000.00	6,999,291.54	\$6,999,291.54
SRF	POOLED	NATWEST REPO	REPO	REPO_NMA_662722	03/01/23	554,000,000.00	554,000,000.00	\$554,000,000.00
SRF	POOLED	NATWEST REPO	REPO	REPO_NMA_662936	03/01/23	50,260,630.00	50,260,630.00	\$50,260,630.00
SRF	POOLED	Federal Reserve	TRUST POOL/CASH	FED-4006-21A	03/01/23	0.38	0.38	\$0.38
STATE	POOLED	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	03/01/23	\$1,431,751,750.63	\$1,431,751,750.63	\$1,431,751,750.63
SWIRFT	SWIRFT	CASH	CASH	2206388400	03/01/23	11,726.25	11,726.25	11,726.25
SWIRFT	SWIRFT	CASH	CASH	3212868401	03/01/23	\$31,434.38	\$31,434.38	\$31,434.38
SWIRFT	SWIRFT	CASH	CASH	4248568400	03/01/23	8,246.15	8,246.15	8,246.15
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDGCM	03/01/23	1,657,116.32	1,657,116.32	1,657,116.32
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$1,470,699.19	\$1,470,699.19	\$1,470,699.19
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$16,368,715.86	\$16,368,715.86	\$16,368,715.86
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$23,874.99	\$23,874.99	\$23,874.99
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$96,442.25	\$96,442.25	\$96,442.25
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$4,949,363.51	\$4,949,363.51	\$4,949,363.51
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$1,886,458.32	\$1,886,458.32	\$1,886,458.32
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$17,558,516.94	\$17,558,516.94	\$17,558,516.94
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$68,524.39	\$68,524.39	\$68,524.39
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$2,114.41	\$2,114.41	\$2,114.41
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$41,465.22	\$41,465.22	\$41,465.22
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$328,045.71	\$328,045.71	\$328,045.71
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$13,597.42	\$13,597.42	\$13,597.42
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$8,530.96	\$8,530.96	\$8,530.96
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$422,777.88	\$422,777.88	\$422,777.88
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$6,118,100.34	\$6,118,100.34	\$6,118,100.34
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$97,852.47	\$97,852.47	\$97,852.47
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$3,295.89	\$3,295.89	\$3,295.89
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	601,221.99	601,221.99	601,221.99
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	9,232,454.08	9,232,454.08	9,232,454.08
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$20,871.97	\$20,871.97	\$20,871.97
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$50,000.00	\$50,000.00	\$50,000.00
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$241,225.00	\$241,225.00	\$241,225.00
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$17,512.77	\$17,512.77	\$17,512.77
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$11,729.28	\$11,729.28	\$11,729.28
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	3,958,305.72	3,958,305.72	3,958,305.72
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	34,559,266.23	34,559,266.23	34,559,266.23
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	8,746.18	8,746.18	8,746.18
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	74,848.60	74,848.60	74,848.60
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	2,037.65	2,037.65	2,037.65
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	64,789.77	64,789.77	64,789.77
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	737,177.77	737,177.77	737,177.77
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$1,401.75	\$1,401.75	\$1,401.75
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	4,864.71	4,864.71	4,864.71
SWIRFT	SWIRFT	DREYFUS GOVT CASH MGMT FD 289	MM FUNDS	X9USDDGCM	03/01/23	9,782.79	9,782.79	\$9,782.79
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	217,184.84	217,184.84	217,184.84
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$8,524.43	\$8,524.43	\$8,524.43
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$97.07	\$97.07	\$97.07
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$553.05	\$553.05	\$553.05
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$95,427.71	\$95,427.71	\$95,427.71
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$7,277,442.35	\$7,277,442.35	\$7,277,442.35
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$27,048.75	\$27,048.75	\$27,048.75
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$6,263,509.86	\$6,263,509.86	\$6,263,509.86
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$2,079,889.75	\$2,079,889.75	\$2,079,889.75
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$36,784,764.06	\$36,784,764.06	\$36,784,764.06
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$73,300.87	\$73,300.87	\$73,300.87
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$39,208.87	\$39,208.87	\$39,208.87
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	19,681.39	19,681.39	19,681.39
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	269,450.90	269,450.90	269,450.90
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	3,871.63	3,871.63	3,871.63
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	53,306.49	53,306.49	53,306.49
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$159,474.05	\$159,474.05	\$159,474.05
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$14,804,295.04	\$14,804,295.04	\$14,804,295.04
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDGCM	03/01/23	\$38,146.03	\$38,146.03	\$38,146.03
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/23	4,800.17	4,800.17	4,800.17
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/23	\$57,697.61	\$57,697.61	\$57,697.61
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/23	\$3,990,325.65	\$3,990,325.65	\$3,990,325.65
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	03/01/23	\$609,593.41	\$609,593.41	\$609,593.41
TWRFA	TWRFA	TRUST REPO POOL	REPO	VRP FC	03/01/23	\$3,364,461.43	\$3,364,461.43	\$3,364,461.43
TWRFA	TWRFA	TRUST REPO POOL	REPO	VRP FC	03/01/23	\$48,000.00	\$48,000.00	\$48,000.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 4.75 10MAR23	AGENCIES	3133XPKG8	03/10/23	\$395,000.00	\$395,184.35	\$394,952.60
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR23	AGENCIES	3134A32C9	03/15/23	\$441,000.00	\$440,623.89	\$440,157.69
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR23	AGENCIES	3134A4B11	03/15/23	\$5,000,000.00	\$4,994,317.24	\$4,990,450.00
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR23	AGENCIES	3134A4B11	03/15/23	\$379,000.00	\$378,676.77	\$378,276.11
SRF	POOLED	CDP Financial Inc	COMMERCIAL PAPER	12509TQL7	03/20/23	9,000,000.00	8,978,666.86	\$8,978,666.86
SRF	POOLED	PSP Capital Inc	COMMERCIAL PAPER	69370BQM7	03/21/23	16,000,000.00	15,962,878.50	\$15,962,878.50
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR23	AGENCIES	31364DPA8	03/23/23	\$250,000.00	\$249,565.60	\$249,245.00
SRF	POOLED	FHLB DISCOUNT NT FHLBDN 03/31/23	AGENCIES	313384DT3	03/31/23	35,000,000.00	34,883,862.83	\$34,862,622.94
SRF	POOLED	TREASURY BILL	US TREASURIES	912796YM5	03/31/23	25,000,000.00	24,923,491.90	\$24,912,144.34
SWIRFT	SWIRFT	UNITED STATES TREAS NTS 1.5 31MAR23	US TREASURIES	912828Q29	03/31/23	\$34,000.00	\$33,997.79	\$33,911.60
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 2.7 11APR23	AGENCIES	3133EJKN8	04/11/23	\$1,175,000.00	\$1,174,725.39	\$1,172,097.75
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 4.138 14APR23	AGENCIES	3130ATKM8	04/14/23	\$24,540,000.00	\$24,542,505.49	\$24,512,024.40
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 3.02 14APR23	AGENCIES	3133EJC64	04/14/23	\$11,691,000.00	\$11,691,441.22	\$11,666,331.99
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR23	AGENCIES	76116EGZ7	04/15/23	\$184,000.00	\$183,653.17	\$182,840.80
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR23	AGENCIES	76116EGZ7	04/15/23	\$128,000.00	\$127,715.20	\$127,193.60
SWIRFT	SWIRFT	UNITED STATES TREAS NT 0.25 15APR23	US TREASURIES	912828ZH6	04/15/23	\$1,761,000.00	\$1,761,203.39	\$1,751,279.28
SRF	POOLED	MIZUHO BK LTD	COMMERCIAL PAPER	60689GRM0	04/21/23	25,000,000.00	24,822,395.36	\$24,822,395.36
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06367KS18	05/01/23	10,000,000.00	9,934,567.76	\$9,934,567.76
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06367KS42	05/04/23	25,000,000.00	24,826,302.52	\$24,826,302.52
SRF	POOLED	ONTARIO TEACHER FIN TRST	COMMERCIAL PAPER	68328HS47	05/04/23	25,000,000.00	24,774,821.68	\$24,774,821.68

Portfolio Assets Listing by Maturity Date
As of February 28, 2023

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SRF	POOLED	TREASURY BILL	US TREASURIES	912796ZP7	06/08/23	30,000,000.00	29,626,910.20	\$29,622,328.77
SRF	POOLED	CA IMPERIAL BK OF COMM	COMMERCIAL PAPER	13609CTM3	06/21/23	24,000,000.00	23,633,250.33	\$23,633,250.33
SRF	POOLED	TREASURY BILL	US TREASURIES	912796ZB3	06/29/23	15,000,000.00	14,779,078.79	\$14,769,519.86
SRF	POOLED	BANK OF NOVA SCOTIA	COMMERCIAL PAPER	06417KTW9	06/30/23	25,000,000.00	24,568,790.34	\$24,568,790.34
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06367KU56	07/05/23	22,000,000.00	21,597,381.88	\$21,597,381.88
SRF	POOLED	TREASURY BILL	US TREASURIES	912796XQ7	07/13/23	35,000,000.00	34,408,354.49	\$34,403,268.54
SRF	POOLED	TREASURY BILL	US TREASURIES	912796Y37	08/03/23	35,000,000.00	34,314,215.42	\$34,286,834.25
SRF	POOLED	BANK OF NOVA SCOTIA	COMMERCIAL PAPER	06417KV71	08/07/23	20,000,000.00	19,549,868.93	\$19,549,868.93
SWIRFT	SWIRFT	ISRAEL ST 0.0 15AUG23	US GOVT AID BONDS	465138RB3	08/15/23	\$5,000.00	\$4,965.59	\$4,886.60
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15AUG23	US GOVT AID BONDS	465139KW2	08/15/23	\$3,000.00	\$2,979.35	\$2,931.69
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15AUG23	US TREASURIES	912833LM0	08/15/23	\$81,000.00	\$80,326.11	\$79,205.85
SRF	POOLED	FHLB DISCOUNT NT FHLBDN 08/24/23	AGENCIES	313384KV0	08/24/23	25,000,000.00	24,436,261.02	\$24,404,966.66
SRF	POOLED	ONTARIO TEACHER FIN TRST	COMMERCIAL PAPER	68328HVQ4	08/24/23	31,000,000.00	30,244,042.07	\$30,244,042.07
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 2.8 05SEP23	AGENCIES	3133E1YL7	09/05/23	\$509,000.00	\$508,346.56	\$502,586.60
SWIRFT	SWIRFT	FEDERAL FARM CR BKS C 2.125 05SEP23	AGENCIES	3133EKP65	09/05/23	\$149,000.00	\$149,367.17	\$146,596.63
SRF	POOLED	CA IMPERIAL BK OF COMM	COMMERCIAL PAPER	13608BW83	09/08/23	19,000,000.00	18,509,536.28	\$18,509,536.28
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119BW85	09/08/23	27,000,000.00	26,263,338.75	\$26,263,338.75
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CO 0.25 08SEP23	AGENCIES	3137EAEW5	09/08/23	\$6,045,000.00	\$6,046,128.38	\$5,890,248.00
SWIRFT	SWIRFT	ISRAEL ST 5.5 18SEP23	US GOVT AID BONDS	46513EFF4	09/18/23	\$2,574,000.00	\$2,625,293.76	\$2,576,754.18
SWIRFT	SWIRFT	ISRAEL ST 5.5 18SEP23	US GOVT AID BONDS	46513EFF4	09/18/23	\$4,914,000.00	\$5,013,509.06	\$4,919,257.98
SWIRFT	SWIRFT	ISRAEL ST 5.5 18SEP23	US GOVT AID BONDS	46513EFF4	09/18/23	\$2,006,000.00	\$2,031,976.37	\$2,008,146.42
SWIRFT	SWIRFT	ISRAEL ST 5.5 18SEP23	US GOVT AID BONDS	46513EFF4	09/18/23	\$8,004,000.00	\$8,135,821.20	\$8,012,564.28
SWIRFT	SWIRFT	ISRAEL ST 5.5 18SEP23	US GOVT AID BONDS	46513EFF4	09/18/23	\$11,928,000.00	\$12,063,628.21	\$11,940,762.96
SWIRFT	SWIRFT	ISRAEL ST 5.5 18SEP23	US GOVT AID BONDS	46513EFF4	09/18/23	\$2,771,000.00	\$2,818,786.00	\$2,773,964.97
SRF	POOLED	CDP Financial Inc	COMMERCIAL PAPER	12509TX69	10/06/23	30,000,000.00	29,080,788.61	\$29,080,788.61
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 4.34 13OCT23	AGENCIES	3130ATKL0	10/13/23	\$9,825,000.00	\$9,830,146.13	\$9,773,517.00
SWIRFT	SWIRFT	UNITED STATES TREAS N 0.125 15OCT23	US TREASURIES	91282CAP6	10/15/23	\$1,481,000.00	\$1,479,706.72	\$1,436,333.04
SRF	POOLED	BEDFORD ROW FUNDING CORP	COMMERCIAL PAPER	07644BXR8	10/25/23	25,000,000.00	24,177,824.63	\$24,177,824.63
SRF	POOLED	FFCB DISCOUNT NT FFCBDN 11/15/23	AGENCIES	313312PG9	11/15/23	15,000,000.00	14,502,626.32	\$14,479,847.22
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.5 13FEB24	AGENCIES	3130A0W94	02/13/24	\$40,000.00	\$40,875.52	\$39,032.40
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15FEB24	US GOVT AID BONDS	465139EV1	02/15/24	\$2,000,000.00	\$1,971,280.26	\$1,907,700.00
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15FEB24	US GOVT AID BONDS	465139EV1	02/15/24	\$34,000.00	\$33,415.88	\$32,430.90
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15FEB24	US GOVT AID BONDS	465139EV1	02/15/24	\$1,652,000.00	\$1,608,367.44	\$1,575,760.20
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15FEB24	US TREASURIES	912833LQ1	02/15/24	\$36,000.00	\$35,357.54	\$34,317.36
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.25 08MAR24	AGENCIES	3130A0XE5	03/08/24	\$1,850,000.00	\$1,879,912.46	\$1,813,333.00
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR24	AGENCIES	3134A32E5	03/15/24	\$826,000.00	\$807,816.54	\$783,237.98
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR24	AGENCIES	3134A4BZ6	03/15/24	\$541,000.00	\$531,478.88	\$512,992.43
SWIRFT	SWIRFT	UNITED STATES TREAS N 2.125 31MAR24	US TREASURIES	912828W71	03/31/24	\$5,627,000.00	\$5,630,989.99	\$5,447,836.32
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.35 05APR24	AGENCIES	3130A84N3	04/05/24	\$1,200,000.00	\$1,209,414.84	\$1,163,952.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 2.8 10APR24	AGENCIES	3133E1K00	04/10/24	\$6,493,000.00	\$6,481,547.08	\$6,336,258.98
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.074 15APR24	AGENCIES	3130AFZG1	04/15/24	\$10,475,000.00	\$10,476,045.74	\$10,235,332.00
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR24	AGENCIES	76116EH89	04/15/24	\$96,000.00	\$93,547.17	\$90,579.84
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR24	AGENCIES	76116EH89	04/15/24	\$529,000.00	\$516,421.92	\$499,132.66
SWIRFT	SWIRFT	UNITED STATES TREAS N 0.375 15APR24	US TREASURIES	91282CBV7	04/15/24	\$4,180,000.00	\$4,003,877.83	\$3,964,312.00
SWIRFT	SWIRFT	UNITED STATES TREAS N 0.375 15APR24	US TREASURIES	91282CBV2	04/15/24	\$1,508,000.00	\$1,507,926.34	\$1,430,187.20
SWIRFT	SWIRFT	ISRAEL ST 0.0 15AUG24	US GOVT AID BONDS	465138RD9	08/15/24	\$5,098,000.00	\$4,987,271.80	\$4,721,716.62
SWIRFT	SWIRFT	ISRAEL ST 0.0 15AUG24	US GOVT AID BONDS	465138RD9	08/15/24	\$3,305,000.00	\$3,173,481.90	\$3,061,057.95
SWIRFT	SWIRFT	ISRAEL ST 0.0 15AUG24	US GOVT AID BONDS	465138RD9	08/15/24	\$2,140,000.00	\$2,073,764.85	\$1,982,046.60
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15AUG24	US GOVT AID BONDS	465139GP2	08/15/24	\$2,154,000.00	\$2,066,230.07	\$1,995,013.26
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15AUG24	US GOVT AID BONDS	465139GP2	08/15/24	\$3,733,000.00	\$3,584,450.20	\$3,457,467.27
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15AUG24	US GOVT AID BONDS	465139RH8	08/15/24	\$4,913,000.00	\$4,717,493.66	\$4,547,620.19
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 3.08 28AUG24	AGENCIES	3133E1QN2	08/28/24	\$531,000.00	\$530,725.04	\$516,705.48
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN 2.625 06SEP24	AGENCIES	3135G0Z77	09/06/24	\$403,000.00	\$400,426.65	\$389,011.87
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.875 13SEP24	AGENCIES	3130A2UW4	09/13/24	\$155,000.00	\$157,788.62	\$150,092.70
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP24	AGENCIES	3134A32F2	09/15/24	\$15,000.00	\$14,497.66	\$13,898.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP24	AGENCIES	3134A32F2	09/15/24	\$80,000.00	\$77,456.65	\$74,124.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP24	AGENCIES	3134A4CA0	09/15/24	\$847,000.00	\$824,552.23	\$784,796.32
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 0.25 23SEP24	AGENCIES	3133EMA88	09/23/24	\$4,445,000.00	\$4,445,596.23	\$4,134,739.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23SEP24	AGENCIES	31364DPD2	09/23/24	\$1,149,000.00	\$1,118,122.98	\$1,063,790.16
SWIRFT	SWIRFT	UNITED STATES TREAS N 2.125 30SEP24	US TREASURIES	912828Y25	09/30/24	\$1,486,000.00	\$1,524,791.85	\$1,421,923.68
SWIRFT	SWIRFT	UNITED STATES TREAS N 0.625 15OCT24	US TREASURIES	91282CDB4	10/15/24	\$4,191,000.00	\$3,959,714.25	\$3,909,239.07
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15NOV24	US GOVT AID BONDS	465139TF0	11/15/24	\$3,578,000.00	\$3,484,258.69	\$3,271,222.28
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 5.03 06JAN25	AGENCIES	31331SWL3	01/06/25	\$400,000.00	\$423,154.57	\$400,676.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 4.57 14FEB25	AGENCIES	31331KCG3	02/14/25	\$325,000.00	\$342,085.65	\$322,458.50
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15FEB25	US GOVT AID BONDS	465139MW0	02/15/25	\$1,000.00	\$969.11	\$904.95
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15FEB25	US GOVT AID BONDS	465139MW0	02/15/25	\$351,000.00	\$331,524.97	\$317,637.45
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD 0.0 15FEB25	US GOVT AID BONDS	465139R14	02/15/25	\$489,000.00	\$460,994.28	\$442,520.55
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.95 28FEB25	AGENCIES	3133E1YJ2	02/28/25	\$795,000.00	\$813,570.98	\$764,360.70
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.875 14MAR25	AGENCIES	3130ADRH7	03/14/25	\$6,170,000.00	\$6,141,977.20	\$5,931,652.90
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.875 14MAR25	AGENCIES	3130ADRH7	03/14/25	\$11,520,000.00	\$11,453,827.58	\$11,074,982.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR25	AGENCIES	3134A3ZG0	03/15/25	\$6,880,000.00	\$6,571,502.17	\$6,235,068.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR25	AGENCIES	31364DPE0	03/23/25	\$1,190,000.00	\$1,144,979.84	\$1,077,449.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR25	AGENCIES	31364DPE0	03/23/25	\$912,000.00	\$870,675.36	\$825,743.04
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR25	AGENCIES	31364DPE0	03/23/25	\$34,000.00	\$32,564.61	\$30,784.28
SWIRFT	SWIRFT	UNITED STATES TREAS N 2.625 31MAR25	US TREASURIES	9128284F4	03/31/25	\$34,000.00	\$34,688.86	\$32,572.34
SWIRFT	SWIRFT	UNITED STATES TREAS N 2.625 31MAR25	US TREASURIES	9128284F4	03/31/25	\$1,501,000.00	\$1,563,816.89	\$1,437,973.01
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08APR25	AGENCIES	31364DKF2	04/08/25	\$69,000.00	\$65,605.36	\$62,368.41
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 0.5 14APR25	AGENCIES	3130AJHU6	04/14/25	\$4,200,000.00	\$3,889,639.29	\$3,842,874.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 0.5 14APR25	AGENCIES	3130AJHU6	04/14/25	\$40,000.00	\$40,122.40	\$36,598.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-D 0.0 15JUL25	AGENCIES	31359YCS4	07/15/25	\$6,000.00	\$5,698.77	\$5,358.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN 0.375 25AUG25	AGENCIES	3135G05X7	08/25/25	\$4,238,000.00	\$4,235,385.29	\$3,812,208.14
SWIRFT	SWIRFT	UNITED STATES TREAS NT 2.75 31AUG25	US TREASURIES	9128284Z0	08/31/25	\$5,000.00	\$4,967.03	\$4,781.25
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.125 12SEP25	AGENCIES	3130AERV4	09/12/25	\$12,540,000.00	\$12,523,719.52	\$12,076,396.20
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP25	AGENCIES	3134A3ZH8	09/15/25	\$1,015,000.00	\$942,817.51	\$897,919.75
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP25	AGENCIES	3134A4CC6	09/15/25	\$544,000.00	\$503,609.34	\$481,249.60
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP25	AGENCIES	3134A4CC6	09/15/25	\$4,786,000.00	\$4,517,157.73	\$4,233,934.90
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23SEP25	AGENCIES	31364DPF7	09/23/25	\$1,978,000.00	\$1,865,962.35	\$1,754,604.68
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.47 30SEP25	AGENCIES	3133EEF47	09/30/25	\$83,000.00	\$79,349.65	\$78,453.26
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 4.25 30SEP25	AGENCIES	3133ENP95	09/30/25	\$3,659,000.00		

Portfolio Assets Listing by Maturity Date
As of February 28, 2023

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SWIRFT	SWIRFT	UNITED STATES TREAS NTS 3.0 30SEP25	US TREASURIES	9128285C0	09/30/25	\$154,000.00	\$159,224.17	\$148,032.50
SWIRFT	SWIRFT	UNITED STATES TREAS NTS 3.0 30SEP25	US TREASURIES	9128285C0	09/30/25	\$1,522,000.00	\$1,610,206.42	\$1,463,022.50
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.08 01OCT25	AGENCIES	3133EKSU1	10/01/25	\$5,130,000.00	\$5,168,830.29	\$4,812,555.60
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT25	AGENCIES	31364DKG0	10/08/25	\$1,311,000.00	\$1,246,688.37	\$1,160,969.16
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT25	AGENCIES	31364DKG0	10/08/25	\$3,184,000.00	\$3,000,836.61	\$2,819,623.04
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT25	AGENCIES	31364DKG0	10/08/25	\$77,000.00	\$72,834.03	\$68,188.12
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 2.6 10OCT25	AGENCIES	3133EHFC2	10/10/25	\$1,225,000.00	\$1,210,011.78	\$1,164,105.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT25	AGENCIES	76116EHE3	10/15/25	\$473,000.00	\$423,063.61	\$415,199.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR26	AGENCIES	3134A32J4	03/15/26	\$32,000.00	\$29,990.43	\$27,935.04
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR26	AGENCIES	31364DPG5	03/23/26	\$1,873,000.00	\$1,762,765.34	\$1,636,102.96
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR26	AGENCIES	31364DPG5	03/23/26	\$2,000.00	\$1,848.63	\$1,747.04
SWIRFT	SWIRFT	UNITED STATES TREAS NT 0.75 31MAR26	US TREASURIES	91282CBT7	03/31/26	\$2,901,000.00	\$2,620,425.01	\$2,595,611.73
SWIRFT	SWIRFT	UNITED STATES TREAS NT 0.75 31MAR26	US TREASURIES	91282CBT7	03/31/26	\$1,544,000.00	\$1,538,818.56	\$1,381,463.12
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 2.6 08APR26	AGENCIES	3133EKF77	04/08/26	\$196,000.00	\$200,530.11	\$184,982.84
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 5.4 13APR26	AGENCIES	31331VWN2	04/13/26	\$1,393,000.00	\$1,439,138.32	\$1,425,178.30
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR26	AGENCIES	\$5,185,000.00	04/15/26	\$4,919,130.50	\$4,998,713.40	\$4,498,713.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR26	AGENCIES	76116EHF0	04/15/26	\$5,846,000.00	\$5,341,367.86	\$5,072,223.44
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR26	AGENCIES	76116EHF0	04/15/26	\$12,703,000.00	\$11,554,303.13	\$11,021,630.92
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR26	AGENCIES	76116EHF0	04/15/26	\$34,000.00	\$33,510.88	\$29,499.76
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 0.6 18AUG26	AGENCIES	3133EL4F8	08/18/26	\$1,277,000.00	\$1,130,092.20	\$1,115,727.67
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 5.13 09SEP26	AGENCIES	31331VMX2	09/09/26	\$112,000.00	\$115,222.03	\$114,058.56
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP26	AGENCIES	3134A4CE2	09/15/26	\$24,000.00	\$21,997.06	\$20,482.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP26	AGENCIES	3134A4CE2	09/15/26	\$2,080,000.00	\$2,039,543.69	\$1,775,176.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.185 24SEP26	AGENCIES	\$3,000,000.00	09/24/26	\$522,938.16	\$479,235.00	\$479,235.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN 1.875 24SEP26	AGENCIES	3135G0Q22	09/24/26	\$25,000.00	\$24,573.05	\$22,924.50
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.71 25SEP26	AGENCIES	3130AG4Z5	09/25/26	\$1,500,000.00	\$1,545,052.46	\$1,414,515.00
SWIRFT	SWIRFT	UNITED STATES TREAS N 1.625 30SEP26	US TREASURIES	91282BY98	09/30/26	\$1,546,000.00	\$1,583,636.18	\$1,406,566.26
SWIRFT	SWIRFT	UNITED STATES TREAS N 0.875 30SEP26	US TREASURIES	91282CCZ2	09/30/26	\$2,406,000.00	\$2,153,192.53	\$2,127,986.70
SWIRFT	SWIRFT	FEDERAL FA 2.57 05OCT26	AGENCIES	3133EA3B2	10/05/26	\$548,000.00	\$518,234.23	\$510,845.60
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT26	AGENCIES	31364DKJ4	10/08/26	\$615,000.00	\$571,731.08	\$522,854.55
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT26	AGENCIES	31364DKJ4	10/08/26	\$450,000.00	\$412,692.33	\$382,576.50
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.75 09OCT26	AGENCIES	3133EFJ0D	10/09/26	\$545,000.00	\$539,140.01	\$512,043.85
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT26	AGENCIES	76116EHG8	10/15/26	\$3,184,000.00	\$2,991,667.68	\$2,687,327.84
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT26	AGENCIES	76116EHG8	10/15/26	\$12,720,000.00	\$11,392,511.11	\$10,735,807.20
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT26	AGENCIES	76116EHG8	10/15/26	\$1,785,000.00	\$1,749,962.04	\$1,506,557.85
SWIRFT	SWIRFT	UNITED STATES TREAS NT 2.25 15FEB27	US TREASURIES	91282BV98	02/15/27	\$34,000.00	\$34,782.47	\$31,461.90
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15FEB27	US TREASURIES	912833PC8	02/15/27	\$1,562,000.00	\$1,497,799.88	\$1,319,718.18
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.0 12MAR27	AGENCIES	3130A3DU5	03/12/27	\$490,000.00	\$512,278.51	\$464,931.60
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.25 12MAR27	AGENCIES	3130AE6D7	03/12/27	\$4,520,000.00	\$4,768,018.84	\$4,339,064.40
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 3.357 15MAR27	AGENCIES	3130ATAJ6	03/15/27	\$3,385,000.00	\$3,291,918.19	\$3,258,570.25
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR27	AGENCIES	3134A4CF9	03/15/27	\$2,307,000.00	\$2,120,337.87	\$1,932,435.48
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.84 18MAR27	AGENCIES	3133EEUA6	03/18/27	\$710,000.00	\$676,977.69	\$668,401.10
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23MAR27	AGENCIES	31364DPJ9	03/23/27	\$5,000.00	\$4,477.91	\$4,189.40
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 1.07 29MAR27	AGENCIES	3133EMUV2	03/29/27	\$269,000.00	\$238,809.33	\$235,563.30
SWIRFT	SWIRFT	RFIN 04/15/27	AGENCIES	76116EHH6	04/15/27	\$260,000.00	\$238,520.38	\$216,119.80
SWIRFT	SWIRFT	RFIN 04/15/27	AGENCIES	76116EHH6	04/15/27	\$198,000.00	\$184,568.54	\$164,583.54
SWIRFT	SWIRFT	RFIN 04/15/27	AGENCIES	76116EHH6	04/15/27	\$462,000.00	\$409,160.65	\$384,028.26
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15AUG27	AGENCIES	3134A3D29	08/15/27	\$1,384,000.00	\$1,258,946.73	\$1,138,741.36
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 23SEP27	AGENCIES	31364DPK6	09/23/27	\$610,000.00	\$553,635.12	\$500,291.50
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 3.25 06OCT27	AGENCIES	3133EDWY4	10/06/27	\$164,000.00	\$178,727.50	\$156,190.32
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN 0.75 08OCT27	AGENCIES	3135G0S5Y	10/08/27	\$1,563,000.00	\$1,532,795.85	\$1,340,585.10
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT27	AGENCIES	31364DKL9	10/08/27	\$1,190,000.00	\$1,079,098.86	\$973,527.10
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-M 0.0 08OCT27	AGENCIES	31364EAV6	10/08/27	\$5,294,000.00	\$4,863,337.09	\$4,330,968.46
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT27	AGENCIES	76116EHJ2	10/15/27	\$4,430,000.00	\$3,696,334.12	\$3,624,891.80
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT27	AGENCIES	76116EHJ2	10/15/27	\$3,393,000.00	\$3,291,467.15	\$2,776,356.18
SWIRFT	SWIRFT	UNITED STATES TREAS NT 1.25 31MAR28	US TREASURIES	91282CB59	03/31/28	\$1,569,000.00	\$1,572,776.93	\$1,360,244.55
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 3.15 03APR28	AGENCIES	3133EJH33	04/03/28	\$528,000.00	\$505,427.89	\$494,324.16
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 4.0 10APR28	AGENCIES	3130A0A26	04/10/28	\$3,905,000.00	\$3,888,112.38	\$3,839,708.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR28	AGENCIES	76116EHK9	04/15/28	\$197,000.00	\$169,281.53	\$157,481.80
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR28	AGENCIES	76116EHK9	04/15/28	\$5,000.00	\$4,370.00	\$3,997.00
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR28	AGENCIES	76116EHK9	04/15/28	\$51,000.00	\$48,899.28	\$40,769.40
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15AUG28	US TREASURIES	912833RZ5	08/15/28	\$1,574,000.00	\$1,465,937.59	\$1,254,289.12
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 3.5 15SEP28	AGENCIES	3133ENM23	09/15/28	\$100,000.00	\$97,000.07	\$95,742.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.65 19SEP28	AGENCIES	3133EHZD8	09/19/28	\$2,205,000.00	\$2,047,203.94	\$2,020,860.45
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 1.82 10OCT28	AGENCIES	3133EKY42	10/10/28	\$535,000.00	\$474,471.67	\$467,969.85
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT28	AGENCIES	76116EHL7	10/15/28	\$1,679,000.00	\$1,334,840.91	\$1,310,442.71
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT28	AGENCIES	76116EHL7	10/15/28	\$2,879,000.00	\$2,744,589.97	\$2,247,030.71
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15FEB29	US TREASURIES	912833XN5	02/15/29	\$1,578,000.00	\$1,454,956.53	\$1,234,295.82
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 2.875 09MAR29	AGENCIES	3130AG3X1	03/09/29	\$100,000.00	\$93,933.04	\$92,855.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS C 1.125 13MAR29	AGENCIES	3133ELTJ9	03/13/29	\$412,000.00	\$348,939.77	\$340,958.84
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CON 3.0 14MAR29	AGENCIES	3133EKDF0	03/14/29	\$1,145,000.00	\$1,082,946.79	\$1,062,079.10
SWIRFT	SWIRFT	UNITED STATES TREAS N 2.375 31MAR29	US TREASURIES	91282CEE7	03/31/29	\$2,902,000.00	\$2,658,729.22	\$2,629,270.04
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR29	AGENCIES	76116EHM5	04/15/29	\$55,000.00	\$51,992.15	\$41,894.60
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15AUG29	US TREASURIES	912833XP0	08/15/29	\$1,579,000.00	\$1,440,049.55	\$1,212,561.47
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 0.86 10SEP29	AGENCIES	3130AKAJ5	09/10/29	\$975,000.00	\$799,057.62	\$789,194.25
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 4.125 14SEP29	AGENCIES	3130ATHX8	09/14/29	\$1,070,000.00	\$1,074,141.55	\$1,063,194.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15SEP29	AGENCIES	3134A4CL6	09/15/29	\$1,300,000.00	\$1,216,019.14	\$995,696.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.04 24SEP29	AGENCIES	3133EKS64	09/24/29	\$120,000.00	\$106,267.80	\$104,047.20
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 5.0 28SEP29	AGENCIES	3133XV5J6	09/28/29	\$95,000.00	\$100,092.04	\$99,221.80
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT29	AGENCIES	76116EHN3	10/15/29	\$2,345,000.00	\$1,795,317.33	\$1,742,616.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15OCT29	AGENCIES	76116EHN3	10/15/29	\$1,168,000.00	\$1,092,295.52	\$867,964.16
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15FEB30	US TREASURIES	912833XX3	02/15/30	\$1,575,000.00	\$1,420,807.04	\$1,185,959.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED 0.0 15APR30	AGENCIES	76116FCF1	04/15/30	\$4,642,000.00	\$3,456,841.51	\$3,381,418.48
SWIRFT	SWIRFT	UNITED STATES TREAS SEC 0.0 15AUG30	US TREASURIES	912833XY1	08/15/30	\$1,574,000.00	\$1,409,599.00	\$1,162,949.90
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 4.25 30SEP30	AGENCIES	3133ENQ45	09/30/30	\$4,638,000.00	\$4,644,799.71	\$4,585,173.18
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 1.5 14MAR31	AGENCIES	3130AUCJ3	03/14/31	\$50,000.00	\$41,196.75	\$40,766.50
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 1.625 14MAR31	AGENCIES	3130ALQR8	03/14/31	\$760,000.00	\$632,593.04	\$626,202.00
SWIRFT	SWIRFT	FEDERAL HOME LN MTG COR 0.0 15MAR31	AGENCIES	3134A4AB0	03/15/31	\$4,330,000.00	\$3,088,832.98	\$3,037,668.20
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CO 2.53 03APR31	AGENCIES	3133EKTY2	04/03/31	\$250,000.00	\$223,199.98	\$218,027.50

**Portfolio Assets Listing by Maturity Date
As of February 28, 2023**

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 1.625 13JUN31	AGENCIES	3130AMH54	06/13/31	\$1,710,000.00	\$1,415,995.18	\$1,373,557.50
SWIRFT	SWIRFT	FEDERAL HOME LN BKS 1.875 12SEP31	AGENCIES	3130AJ6A2	09/12/31	\$2,390,000.00	\$2,011,185.86	\$1,988,073.70
Total						\$3,161,741,427.80	\$3,138,210,419.44	\$3,122,156,352.36

Texas Water Development Board
Investment Officer Training Report
Annual Report as of February 28, 2023



Name	Title	Last Training Date	# of Hours Completed	Next Training Due Date	Compliant with PFIA
Rebecca Trevino	Chief Financial Officer	2/24-2/26/2020	13	8/31/2023	Yes
Georgia Sanchez	Director, Debt & Portfolio Management	2/28-3/2/2022	14	8/31/2025	Yes
LeeRoy Lopez	Director of Accounting	2/28-3/2/2022	11	8/31/2025	Yes