

Texas Water Development Board

P.O. Box 13231, 1700 N. Congress Ave.
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Phone (512) 463-7847, Fax (512) 475-2053

TO: Board Members

THROUGH: Jeff Walker, Executive Administrator *aj*
Amanda Lavin, Assistant Executive Administrator *aj*

FROM: Investment Officers

DATE: October 31, 2023

SUBJECT: Quarterly Investment Report for the Quarter Ending August 31, 2023

The Quarterly Investment Report (QIR) for the period ending August 31, 2023 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, 2023 is \$3,908,662,221. 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

Our Mission
Leading the state's efforts in
ensuring a secure water future
for Texas and its citizens

Board Members

Brooke T. Paup, Chairwoman | George B. Peyton V, Board Member | L'Oreal Stepney, P.E., Board Member
Jeff Walker, Executive Administrator

Attachments:

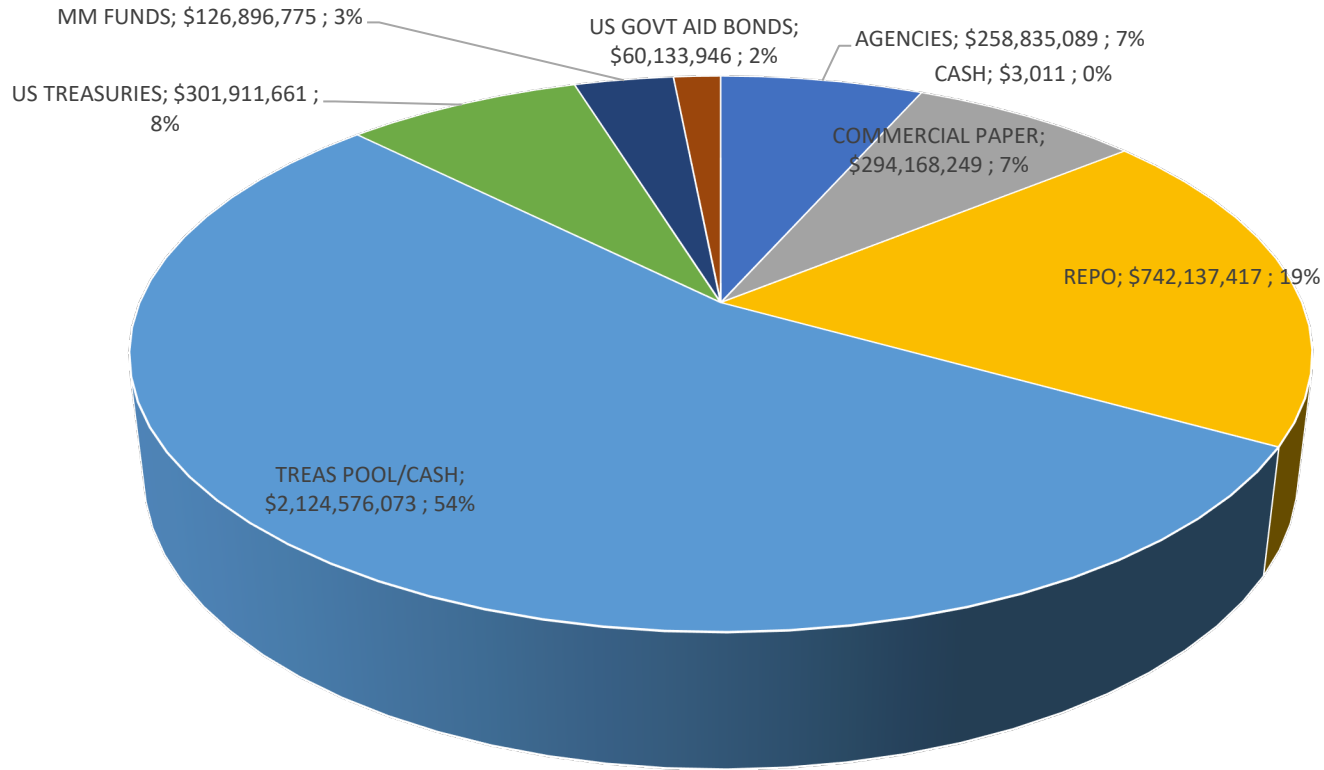
1. Quarterly Investment Report as of August 31, 2023
2. Annual Investment Officer Training Report as of August 31, 2023

Quarterly Investment Report as of August 31, 2023

Compliant with PFIA Requirements

PORTFOLIO BY SECURITY TYPE

Total Market Value \$3,908,662,221

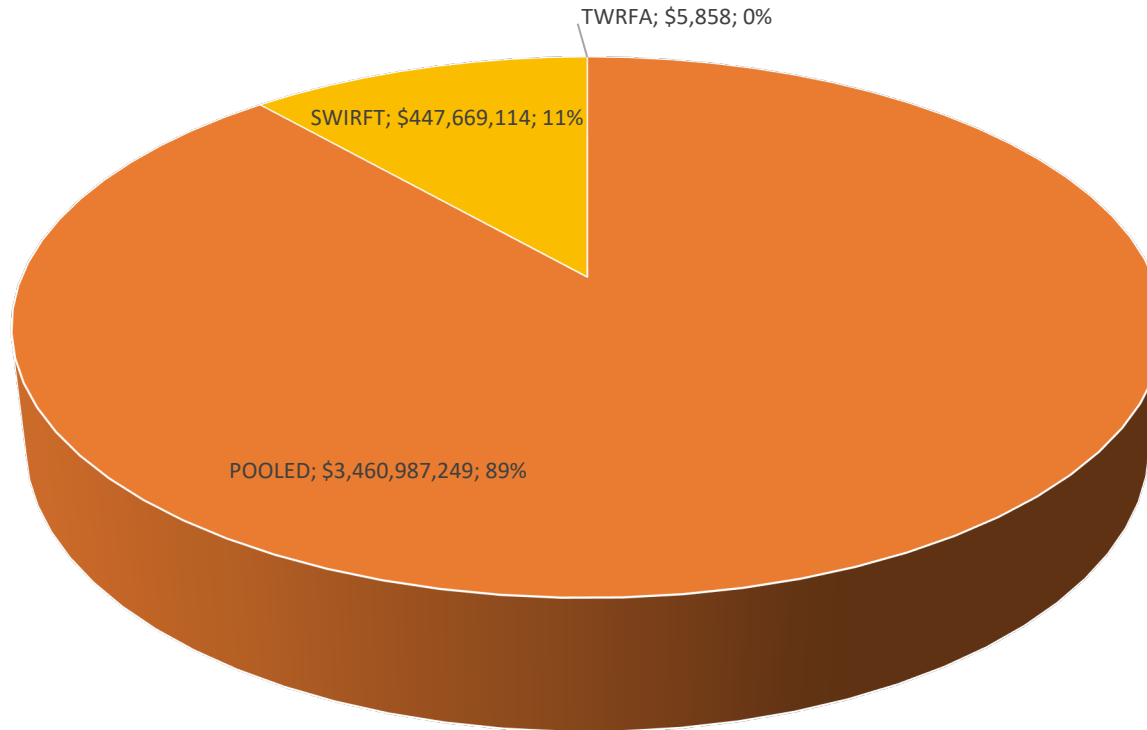


Portfolio totals may not be exact due to rounding.

Compliant with PFIA Requirements

PORTFOLIO BY FUND TYPE

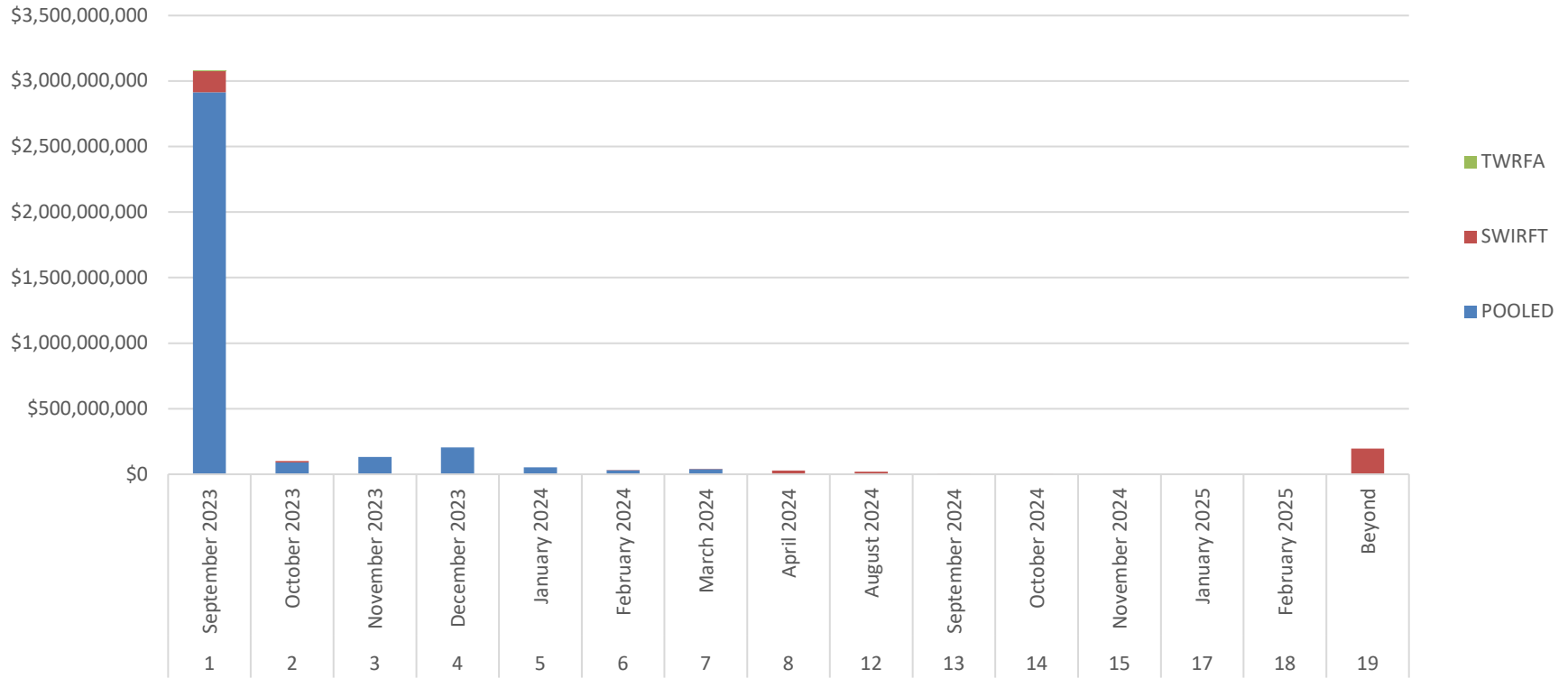
Total Market Value \$3,908,662,221



Portfolio totals may not be exact due to rounding.

Compliant with PFIA Requirements

INVESTMENTS MATURING WITHIN 18 MONTHS

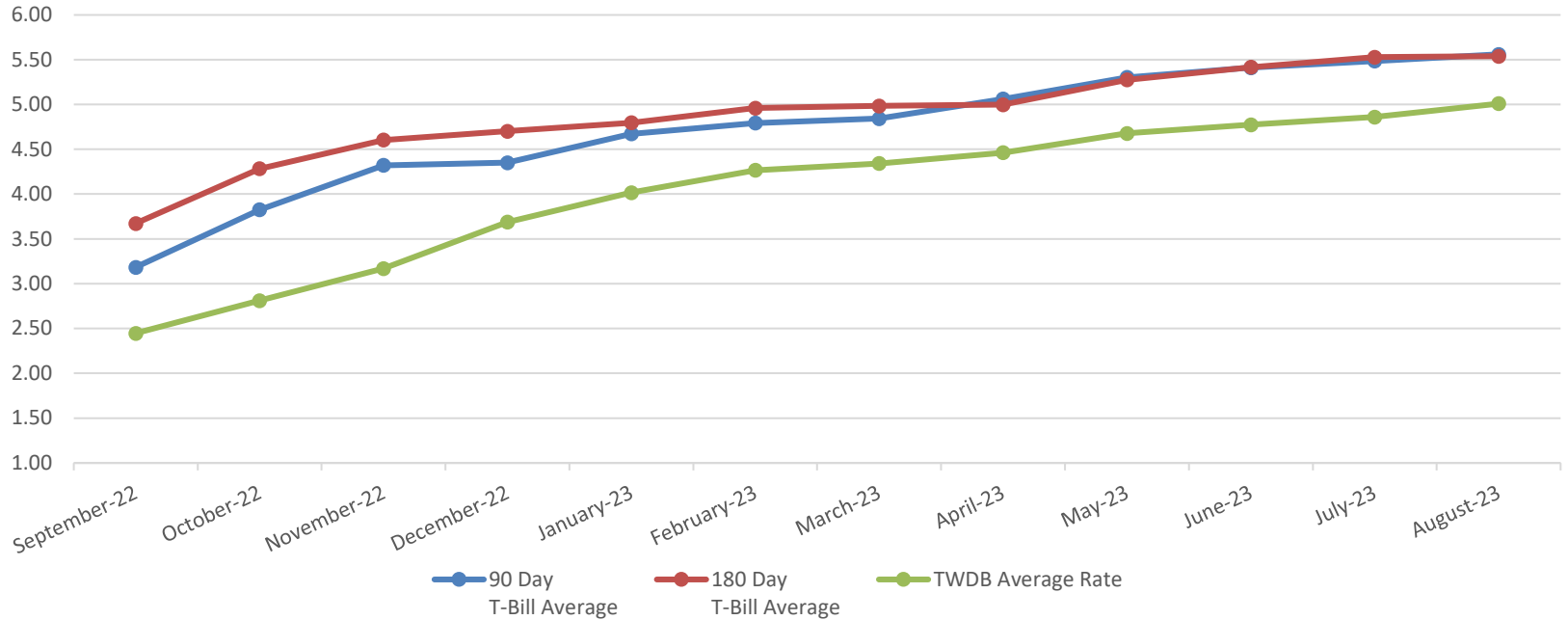


Compliant with PFIA Requirements



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	\$2,124,576,073	\$2,124,576,073	\$2,124,576,073	54.36%
Cash	\$3,011	\$3,011	\$3,011	0.00%
Money Market Funds	\$126,896,775	\$126,896,775	\$126,896,775	3.25%
Commercial Paper	\$297,805,000	\$294,168,249	\$294,168,249	7.53%
Repurchase Agreements	\$742,137,417	\$742,137,417	\$742,137,417	18.99%
US Treasury Bills/Notes	\$309,127,121	\$304,362,061	\$301,911,661	7.72%
US Agency Discounts/Bonds	\$280,889,000	\$269,656,493	\$258,835,089	6.62%
US Govt Aid Bonds	\$61,645,000	\$61,067,288	\$60,133,946	1.54%
Portfolio Totals	\$3,943,079,397	\$3,922,867,366	\$3,908,662,221	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	\$2,124,576,073	\$2,124,576,073	\$2,124,576,073	4.669%	0.54	\$17,456,085
TTSTC Funds (CW/DWSRF)	<u>\$1,343,936,559</u>	<u>\$1,336,426,567</u>	<u>\$1,336,411,177</u>	5.141%	13.98	<u>\$16,164,636</u>
Pooled Funds	\$3,468,512,632	\$3,461,002,639	\$3,460,987,249	4.884%		\$33,620,721
Debt Service Funds	\$0	\$0	\$0	8.577%	0.00	\$71,594
SWIRFT Funds	\$474,560,907	\$461,858,869	\$447,669,114	N/A	67.21	N/A
TWRFA Funds	<u>\$5,858</u>	<u>\$5,858</u>	<u>\$5,858</u>	0.136%	0.00	<u>\$1,002</u>
Portfolio Totals	\$3,943,079,397	\$3,922,867,366	\$3,908,662,221	4.884%		\$33,693,317
Unrealized Gains/(Losses)	\$(14,205,145)					

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 6/1/2023	\$2,738,726,364	\$2,730,544,988	\$2,730,442,103
Period Changes	<u>\$729,786,268</u>	<u>\$730,457,652</u>	<u>\$730,545,146</u>
Ending Balance 8/31/2023	\$3,468,512,632	\$3,461,002,639	\$3,460,987,249
Debt Service Funds			
Beginning Balance 6/1/2023	\$0	\$0	\$0
Period Changes	<u>\$0</u>	<u>\$0</u>	<u>\$0</u>
Ending Balance 8/31/2023	\$0	\$0	\$0
SWIRFT Funds			
Beginning Balance 6/1/2023	\$383,485,909	\$369,972,342	\$358,078,530
Period Changes	<u>\$91,074,998</u>	<u>\$91,886,527</u>	<u>\$89,590,585</u>
Ending Balance 8/31/2023	\$474,560,907	\$461,858,869	\$447,669,114
TWRFA Funds			
Beginning Balance 6/1/2023	\$3,489,405	\$3,489,405	\$3,489,405
Period Changes	<u>-\$3,483,547</u>	<u>-\$3,483,547</u>	<u>-\$3,483,547</u>
Ending Balance 8/31/2023	\$5,858	\$5,858	\$5,858

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

Portfolio Assets Listing by Maturity Date
As of August 31, 2023

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
STATE	POOLED	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	09/01/2023	\$2,124,576,072.50	\$2,124,576,072.50	\$2,124,576,072.50
TWRFA	TWRFA	TRUST REPO POOL	REPO	VRP FC	09/01/2023	\$5,857.65	\$5,857.65	\$5,857.65
Multi	DEBT SERVICE	TREAS POOL/CASH	TREAS POOL/CASH	CASH POOL	09/01/2023	\$0.00	\$0.00	\$0.00
SRF	POOLED	Federal Reserve	TRUST POOL/CASH	FED-4006-21A	09/01/2023	0.49	0.49	0.49
SRF	POOLED	NATWEST REPO	REPO	REPO_NMA_709814	09/01/2023	567,000,000.00	567,000,000.00	567,000,000.00
SRF	POOLED	NATWEST REPO	REPO	REPO_NMA_710082	09/01/2023	175,131,559.00	175,131,559.00	175,131,559.00
SWIRFT	SWIRFT	CASH	CASH	3212868401	09/01/2023	2,942.09	\$2,942.09	2,942.09
SWIRFT	SWIRFT	CASH	CASH	4248568400	09/01/2023	68.75	\$68.75	68.75
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	13,263.32	\$13,263.32	13,263.32
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	1,746,534.83	\$1,746,534.83	1,746,534.83
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	8,160,412.28	\$8,160,412.28	8,160,412.28
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	23,874.99	\$23,874.99	23,874.99
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	96,442.25	\$96,442.25	96,442.25
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	87,182.24	\$87,182.24	87,182.24
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	2,167,456.12	\$2,167,456.12	2,167,456.12
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	13,667,489.44	\$13,667,489.44	13,667,489.44
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	68,524.39	\$68,524.39	68,524.39
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	1,956.09	\$1,956.09	1,956.09
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	46,578.96	\$46,578.96	46,578.96
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	938,045.71	\$938,045.71	938,045.71
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	13,597.42	\$13,597.42	13,597.42
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	30,950.23	\$30,950.23	30,950.23
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	598,028.90	\$598,028.90	598,028.90
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	3,339,321.34	\$3,339,321.34	3,339,321.34
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	97,852.47	\$97,852.47	97,852.47
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	6,870.73	\$6,870.73	6,870.73
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	827,441.99	\$827,441.99	827,441.99
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	8,432,792.09	\$8,432,792.09	8,432,792.09
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	20,871.97	\$20,871.97	20,871.97
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	50,000.00	\$50,000.00	50,000.00
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	264,939.27	\$264,939.27	264,939.27
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	20,671.33	\$20,671.33	20,671.33
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	4,591,936.10	\$4,591,936.10	4,591,936.10
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	22,384,160.58	\$22,384,160.58	22,384,160.58
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	8,746.18	\$8,746.18	8,746.18
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	74,848.60	\$74,848.60	74,848.60
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	19,852.20	\$19,852.20	19,852.20
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	73,793.62	\$73,793.62	73,793.62
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	1,446,037.77	\$1,446,037.77	1,446,037.77
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	1,401.75	\$1,401.75	1,401.75
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	4,605.70	\$4,605.70	4,605.70
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	15,648.57	\$15,648.57	15,648.57
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	371,966.82	\$371,966.82	371,966.82
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	8,524.43	\$8,524.43	8,524.43
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	163.30	\$163.30	163.30
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	332.55	\$332.55	332.55
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	185,581.70	\$185,581.70	185,581.70
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	7,776,541.47	\$7,776,541.47	7,776,541.47
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	27,048.75	\$27,048.75	27,048.75
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	69,078.35	\$69,078.35	69,078.35
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	2,584,601.07	\$2,584,601.07	2,584,601.07
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	16,533,728.04	\$16,533,728.04	16,533,728.04
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	73,300.87	\$73,300.87	73,300.87
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	82,631.12	\$82,631.12	82,631.12
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	22,784.74	\$22,784.74	22,784.74
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	774,450.90	\$774,450.90	774,450.90
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	3,871.63	\$3,871.63	3,871.63
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	21,836.49	\$21,836.49	21,836.49
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	331,796.31	\$331,796.31	331,796.31
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	10,722,523.99	\$10,722,523.99	10,722,523.99
SWIRFT	SWIRFT	DREYFUS GOVT CM INST 289	MM FUNDS	X9USDDTP3	09/01/2023	38,146.03	\$38,146.03	38,146.03
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2023	27,670.93	\$27,670.93	27,670.93
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2023	58,121.42	\$58,121.42	58,121.42
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2023	4,160,644.68	\$4,160,644.68	4,160,644.68
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	MM FUNDS	X9USDDTP3	09/01/2023	13,679,300.14	\$13,679,300.14	13,679,300.14
SWIRFT	SWIRFT	DREYFUS TRSY SEC CM INSL 761	US TREASURIES	X9USDDTP3	09/01/2023	58,121.42	\$58,121.42	58,121.42
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKP65	09/05/2023	149,000.00	\$149,009.71	148,943.38
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJYL7	09/05/2023	509,000.00	\$508,982.71	508,862.57
SRF	POOLED	CA IMPERIAL BK OF COMM	COMMERCIAL PAPER	13608BW83	09/08/2023	19,000,000.00	18,979,045.64	18,979,045.64
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119BW85	09/08/2023	27,000,000.00	26,968,481.67	26,968,481.67
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP REFERENCE	AGENCIES	3137EAEW5	09/08/2023	6,045,000.00	\$6,045,047.02	6,039,136.35
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	46513EFF4	09/18/2023	2,574,000.00	\$2,578,570.73	2,573,922.78
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	46513EFF4	09/18/2023	4,914,000.00	\$4,922,867.14	4,913,852.58
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	46513EFF4	09/18/2023	2,006,000.00	\$2,008,314.73	2,005,939.82
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	46513EFF4	09/18/2023	8,004,000.00	\$8,015,746.44	8,003,759.88
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	46513EFF4	09/18/2023	11,928,000.00	\$11,940,085.68	11,927,642.16
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	46513EFF4	09/18/2023	2,771,000.00	\$2,775,258.16	2,770,916.87
SRF	POOLED	TREASURY BILL	US TREASURIES	912796CS6	09/28/2023	25,000,000.00	24,912,428.74	24,900,519.83
SRF	POOLED	CDP Financial Inc	COMMERCIAL PAPER	12509TX69	10/06/2023	30,000,000.00	29,845,627.57	29,845,627.57
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATKL0	10/13/2023	9,825,000.00	\$9,825,974.82	9,808,199.25
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CAP6	10/15/2023	1,481,000.00	\$1,480,745.86	1,471,506.79
SRF	POOLED	BEDFORD ROW FUNDING CORP	COMMERCIAL PAPER	07644BXR8	10/25/2023	25,000,000.00	24,805,881.60	24,805,881.60
SRF	POOLED	TREASURY BILL	US TREASURIES	912797FC6	10/26/2023	35,000,000.00	34,718,964.65	34,721,624.87
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06367KY29	11/02/2023	25,000,000.00	24,770,224.89	24,770,224.89
SRF	POOLED	BEDFORD ROW FUNDING CORP	COMMERCIAL PAPER	07644BY63	11/06/2023	25,000,000.00	24,754,386.37	24,754,386.37
SRF	POOLED	TORONTO DOMINION BANK	COMMERCIAL PAPER	89119BYD2	11/13/2023	23,000,000.00	22,755,311.31	22,755,311.31
SRF	POOLED	FFCB DISCOUNT NT FFCBDN 11/15/23	AGENCIES	313312PG9	11/15/2023	15,000,000.00	14,854,243.68	14,829,109.77
SRF	POOLED	TREASURY BILL	US TREASURIES	912797FL6	11/24/2023	45,000,000.00	44,452,486.60	44,454,871.55
SRF	POOLED	MUFG BANK LTD/NY	US TREASURIES	62479MYW7	11/30/2023	30,000,000.00	29,577,661.94	29,577,661.94

Portfolio Assets Listing by Maturity Date
As of August 31, 2023

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SRF	POOLED	TREASURY BILL	US TREASURIES	912796ZD4	11/30/2023	85,000,000.00	83,881,751.69	83,897,598.93
SRF	POOLED	CIESCO LLC	COMMERCIAL PAPER	17177M288	12/08/2023	20,000,000.00	19,694,985.19	19,694,985.19
SRF	POOLED	Collat Comm Paper V C	COMMERCIAL PAPER	19424JZC3	12/12/2023	17,805,000.00	17,523,077.02	17,523,077.02
SRF	POOLED	TOYOTA MOTOR CREDIT CORP	AGENCIES	89233HZI6	12/18/2023	24,000,000.00	23,597,406.72	23,597,406.72
SRF	POOLED	TREASURY BILL	US TREASURIES	912797FV4	12/21/2023	30,000,000.00	29,520,605.60	29,518,783.56
SRF	POOLED	BANK OF MONTREAL	COMMERCIAL PAPER	06367JAZ8	01/02/2024	30,000,000.00	29,426,577.68	29,426,577.68
SRF	POOLED	CAFCO LLC	COMMERCIAL PAPER	1247P2A53	01/05/2024	25,000,000.00	24,507,996.16	24,507,996.16
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AFW94	02/13/2024	40,000.00	\$40,415.25	39,460.40
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139EV1	02/15/2024	2,000,000.00	\$1,986,292.85	1,947,760.00
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139EV1	02/15/2024	34,000.00	\$33,721.21	33,111.92
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139EV1	02/15/2024	1,652,000.00	\$1,631,175.37	1,608,849.76
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833LQ1	02/15/2024	36,000.00	\$35,693.37	35,150.04
SRF	POOLED	MIZUHO BANK LTD	COMMERCIAL PAPER	60689FBS6	02/26/2024	31,000,000.00	30,136,653.67	30,136,653.67
SRF	POOLED	TREASURY BILL	US TREASURIES	912797GP6	02/29/2024	15,000,000.00	14,611,209.09	14,613,791.17
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A0XE5	03/08/2024	1,850,000.00	\$1,865,196.17	1,828,836.00
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4BZ6	03/15/2024	541,000.00	\$536,077.01	525,597.73
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3ZE5	03/15/2024	826,000.00	\$816,598.05	802,483.78
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828W71	03/31/2024	5,627,000.00	\$5,629,140.72	5,520,818.51
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AB4N3	04/05/2024	1,200,000.00	\$1,205,105.56	1,178,328.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJKM0	04/10/2024	6,493,000.00	\$6,486,724.81	6,395,475.14
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AFZG1	04/15/2024	10,475,578.71	\$10,475,578.71	10,324,474.25
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EH9B	04/15/2024	96,000.00	\$94,642.61	92,813.76
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EH9B	04/15/2024	529,000.00	\$522,039.31	511,442.49
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBV2	04/15/2024	4,180,000.00	\$4,082,534.33	4,051,005.20
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBV2	04/15/2024	1,508,000.00	\$1,507,959.24	1,461,463.12
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	465138RD9	08/15/2024	5,098,000.00	\$5,025,425.34	4,832,190.28
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	465138RD9	08/15/2024	3,305,000.00	\$3,218,799.00	3,132,677.30
SWIRFT	SWIRFT	ISRAEL ST	US GOVT AID BONDS	465138RD9	08/15/2024	2,140,000.00	\$2,096,587.45	2,028,420.40
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139GP2	08/15/2024	2,154,000.00	\$2,096,472.89	2,041,948.92
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139GP2	08/15/2024	3,733,000.00	\$3,635,635.90	3,538,809.34
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139RH8	08/15/2024	4,913,000.00	\$4,784,859.14	4,656,148.36
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJQN2	08/28/2024	531,000.00	\$530,817.53	519,615.36
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0ZR7	09/06/2024	403,000.00	\$401,278.26	392,066.61
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A2UW4	09/13/2024	155,000.00	\$156,877.24	151,042.85
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CA0	09/15/2024	847,000.00	\$831,862.66	801,685.50
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3ZF2	09/15/2024	15,000.00	\$14,661.26	14,197.50
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3ZF2	09/15/2024	80,000.00	\$78,284.93	75,720.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EMAK8	09/23/2024	4,445,000.00	\$4,445,404.77	4,218,482.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPD2	09/23/2024	1,149,000.00	\$1,128,038.11	1,086,517.38
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828Y54	09/30/2024	1,486,000.00	\$1,512,485.47	1,436,144.70
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CDB4	10/15/2024	4,191,000.00	\$4,031,237.91	3,979,312.59
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139TF0	11/15/2024	3,578,000.00	\$3,511,812.05	3,341,744.66
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331SWL3	01/06/2025	400,000.00	\$416,870.74	398,948.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331KCG3	02/14/2025	325,000.00	\$337,701.05	321,821.50
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139MW0	02/15/2025	1,000.00	\$977.03	923.01
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139MW0	02/15/2025	351,000.00	\$336,515.79	323,976.51
SWIRFT	SWIRFT	ISRAEL ST U S GOVT GTD NTS	US GOVT AID BONDS	465139RJ4	02/15/2025	489,000.00	\$468,171.24	451,351.89
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJYJ2	02/28/2025	795,000.00	\$808,896.48	768,725.25
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ADRH7	03/14/2025	6,170,000.00	\$6,148,898.26	5,964,107.10
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ADRH7	03/14/2025	11,520,000.00	\$11,470,170.83	11,135,577.60
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3ZG0	03/15/2025	6,880,000.00	\$6,647,592.79	6,362,348.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	1,190,000.00	\$1,155,966.19	1,099,417.20
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	912,000.00	\$880,759.89	842,578.56
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPE0	03/23/2025	34,000.00	\$32,914.89	31,411.92
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284F4	03/31/2025	34,000.00	\$34,522.52	32,740.98
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284F4	03/31/2025	1,501,000.00	\$1,548,648.51	1,445,417.97
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKF2	04/08/2025	69,000.00	\$66,416.54	63,637.32
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJHU6	04/14/2025	4,200,000.00	\$3,963,229.98	3,909,486.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJHU6	04/14/2025	40,000.00	\$40,093.38	37,233.20
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-DEB-CPN STRIP	AGENCIES	31359YCS4	07/15/2025	6,000.00	\$5,762.63	5,467.92
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G05X7	08/25/2025	4,238,000.00	\$4,235,914.56	3,873,659.14
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128284Z0	08/31/2025	5,000.00	\$4,973.66	4,798.65
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AERV4	09/12/2025	12,540,000.00	\$12,526,951.03	12,091,444.20
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3ZH8	09/15/2025	1,015,000.00	\$957,098.77	916,748.00
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CC6	09/15/2025	544,000.00	\$511,600.61	491,340.80
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CC6	09/15/2025	4,786,000.00	\$4,570,348.03	4,322,715.20
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPF7	09/23/2025	1,978,000.00	\$1,887,939.88	1,789,951.54
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EEF47	09/30/2025	83,000.00	\$80,060.40	79,019.32
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENP95	09/30/2025	3,659,000.00	\$3,656,897.87	3,611,213.46
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128285C0	09/30/2025	154,000.00	\$158,206.97	148,411.34
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	9128285C0	09/30/2025	1,522,000.00	\$1,593,031.84	1,466,766.62
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKSU1	10/01/2025	5,130,000.00	\$5,161,277.67	4,841,334.90
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	1,311,000.00	\$1,259,105.31	1,184,160.75
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	3,184,000.00	\$3,036,200.79	2,875,948.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKG0	10/08/2025	77,000.00	\$73,638.37	69,550.25
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EHFC2	10/10/2025	1,225,000.00	\$1,212,899.57	1,171,100.00
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EH9E	10/15/2025	473,000.00	\$432,634.75	423,595.15
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3ZJ4	03/15/2026	32,000.00	\$30,323.25	28,432.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPG5	03/23/2026	3,720,000.00	\$1,780,891.50	1,664,797.32
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPG5	03/23/2026	2,000.00	\$1,873.52	1,777.68
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBT7	03/31/2026	2,901,000.00	\$2,666,233.17	2,632,541.46
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CBT7	03/31/2026	1,544,000.00	\$1,539,664.51	1,401,118.24
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKG7F	04/08/2026	196,000.00	\$199,795.71	185,811.92
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331VWN2	04/13/2026	1,393,000.00	\$1,431,691.43	1,414,145.74
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	5,185,000.00	\$4,961,967.61	4,562,592.60
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	5,846,000.00	\$5,422,674.62	5,144,246.16
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	12,703,000.00	\$11,739,382.14	11,178,131.88
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHF0	04/15/2026	34,000.00	\$33,589.69	29,918.64
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EL4F8	08/18/2026	1,277,000.00	\$1,151,426.87	1,132,762.85

Portfolio Assets Listing by Maturity Date
As of August 31, 2023

Program	Fund Type	Security Description	Security Type	CUSIP	Maturity Date	PAR Value	Book Value	Market Value
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	31331VMX1	09/09/2026	112,000.00	\$114,762.10	113,346.24
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CE2	09/15/2026	24,000.00	\$22,281.64	20,858.88
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CE2	09/15/2026	2,080,000.00	\$2,045,291.92	1,807,769.60
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A36C3	09/24/2026	500,000.00	\$519,701.49	480,570.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G0Q22	09/24/2026	25,000.00	\$24,633.30	23,102.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AG4Z5	09/25/2026	1,500,000.00	\$1,538,700.23	1,421,490.00
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CCZ2	09/30/2026	2,406,000.00	\$2,188,701.36	2,158,735.38
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828YG9	09/30/2026	1,546,000.00	\$1,578,349.87	1,419,722.72
SWIRFT	SWIRFT	FEDERAL FA	AGENCIES	3133EA3B2	10/05/2026	548,000.00	\$522,399.17	513,514.36
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKJ4	10/08/2026	615,000.00	\$577,771.65	532,454.70
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKJ4	10/08/2026	450,000.00	\$417,900.68	389,601.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EFJD0	10/09/2026	545,000.00	\$539,957.47	514,147.55
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	3,184,000.00	\$3,018,376.47	2,732,504.88
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	12,720,000.00	\$11,576,856.73	10,914,650.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHG8	10/15/2026	1,785,000.00	\$1,754,827.69	1,531,654.95
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	912828V98	02/15/2027	34,000.00	\$34,683.04	31,608.10
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833PC8	02/15/2027	1,562,000.00	\$1,505,957.91	1,341,164.44
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A3DU5	03/12/2027	490,000.00	\$509,495.59	465,372.60
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AE6D7	03/12/2027	4,520,000.00	\$4,737,037.53	4,329,301.20
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATAJ6	03/15/2027	3,385,000.00	\$3,303,521.89	3,241,205.20
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CF9	03/15/2027	2,307,000.00	\$2,143,428.84	1,964,941.11
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EEUA6	03/18/2027	710,000.00	\$681,085.94	669,799.80
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPJ9	03/23/2027	5,000.00	\$4,542.64	4,259.20
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EMUV2	03/29/2027	269,000.00	\$242,537.58	238,113.42
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	260,000.00	\$241,142.97	219,463.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	198,000.00	\$186,208.48	167,129.82
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHH6	04/15/2027	462,000.00	\$415,612.17	389,969.58
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A3D29	08/15/2027	1,384,000.00	\$1,273,071.84	1,157,909.76
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DPK6	09/23/2027	610,000.00	\$559,852.83	508,581.40
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EDWY4	10/06/2027	164,000.00	\$177,115.45	156,173.92
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN	AGENCIES	3135G05Y5	10/08/2027	1,563,000.00	\$1,536,098.02	1,351,823.07
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364DKL9	10/08/2027	1,190,000.00	\$1,091,223.52	993,769.00
SWIRFT	SWIRFT	FEDERAL NATL MTG ASSN-MEDIUM TERM N	AGENCIES	31364EAV6	10/08/2027	5,294,000.00	\$4,910,420.85	4,421,019.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHJ2	10/15/2027	4,430,000.00	\$3,776,212.54	3,660,420.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHJ2	10/15/2027	3,393,000.00	\$3,302,521.62	2,803,568.04
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CB59	03/31/2028	1,569,000.00	\$1,572,402.89	1,370,913.75
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EJJH3	04/03/2028	528,000.00	\$507,659.63	499,551.36
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130A0A26	04/10/2028	3,905,000.00	\$3,889,775.83	3,847,362.20
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	197,000.00	\$172,004.54	159,861.56
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	5,000.00	\$4,431.89	4,057.40
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHK9	04/15/2028	51,000.00	\$49,105.65	41,385.48
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833RZ5	08/15/2028	1,574,000.00	\$1,475,904.25	1,275,286.28
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENM23	09/15/2028	100,000.00	\$97,272.52	95,763.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EHZD8	09/19/2028	2,205,000.00	\$2,061,506.64	2,023,263.90
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKY42	10/10/2028	535,000.00	\$479,901.81	471,832.55
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHL7	10/15/2028	1,679,000.00	\$1,365,641.14	1,328,810.97
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHL7	10/15/2028	2,879,000.00	\$2,756,618.87	2,278,526.97
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XN5	02/15/2029	1,578,000.00	\$1,465,346.61	1,252,569.06
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AG3X1	03/09/2029	100,000.00	\$94,440.23	92,812.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ELTG9	03/13/2029	412,000.00	\$354,201.94	343,290.76
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKDF0	03/14/2029	1,145,000.00	\$1,088,122.58	1,061,735.60
SWIRFT	SWIRFT	UNITED STATES TREAS NTS	US TREASURIES	91282CEE7	03/31/2029	2,902,000.00	\$2,678,864.99	2,631,968.90
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHM5	04/15/2029	55,000.00	\$52,239.45	42,326.90
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XP0	08/15/2029	1,579,000.00	\$1,450,882.97	1,227,877.77
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AKAJ5	09/10/2029	975,000.00	\$812,625.68	787,283.25
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ATHX8	09/14/2029	1,070,000.00	\$1,073,822.71	1,056,100.70
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4CL6	09/15/2029	1,300,000.00	\$1,222,481.91	994,838.00
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EK564	09/24/2029	120,000.00	\$107,320.60	104,484.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3133XV5J6	09/28/2029	95,000.00	\$99,702.30	97,173.60
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHN3	10/15/2029	2,345,000.00	\$1,837,094.12	1,761,352.95
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116EHN3	10/15/2029	1,168,000.00	\$1,098,049.19	877,296.48
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XX3	02/15/2030	1,575,000.00	\$1,431,959.36	1,197,724.50
SWIRFT	SWIRFT	RESOLUTION FDG CORP FED BOOK ENTRY	AGENCIES	76116FAC1	04/15/2030	4,642,000.00	\$3,540,617.60	3,410,941.60
SWIRFT	SWIRFT	UNITED STATES TREAS SEC STRIPPED IN	US TREASURIES	912833XY1	08/15/2030	1,574,000.00	\$1,420,699.84	1,173,920.68
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133ENQ45	09/30/2030	4,638,000.00	\$4,644,348.20	4,541,112.18
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJC31	03/14/2031	50,000.00	\$41,748.45	40,541.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130ALQR8	03/14/2031	760,000.00	\$640,577.68	621,254.40
SWIRFT	SWIRFT	FEDERAL HOME LN MTG CORP	AGENCIES	3134A4AB0	03/15/2031	4,330,000.00	\$3,166,590.80	3,034,334.10
SWIRFT	SWIRFT	FEDERAL FARM CR BKS CONS SYSTEMWIDE	AGENCIES	3133EKTY2	04/03/2031	250,000.00	\$224,868.18	217,570.00
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AMH54	06/13/2031	1,710,000.00	\$1,433,866.63	1,385,288.10
SWIRFT	SWIRFT	FEDERAL HOME LN BKS	AGENCIES	3130AJ6A2	09/12/2031	2,390,000.00	\$2,033,540.51	1,961,807.60
Total						3,943,079,397.06	3,922,867,366.12	3,908,662,220.86

Texas Water Development Board
Investment Officer Training Report
Annual Report as of August 31, 2023



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	2/28-3/2/2022	14	8/31/2025	Yes
LeeRoy Lopez	Director of Accounting	2/27-3/1/2023	14	8/31/2025	Yes