



NORTH
TEXAS
MUNICIPAL
WATER
DISTRICT

QUARTERLY FINANCIAL REPORT

AS OF DECEMBER 31, 2022



WATER
SERVICES



WASTEWATER
SERVICES



SOLID WASTE
SERVICES



Leonard Water
Treatment Plant



Sister Grove Regional Water
Resource Recovery Facility



121 Regional
Disposal Facility



**NORTH
TEXAS
MUNICIPAL
WATER
DISTRICT**

MEMO

TO: JENNA COVINGTON, EXECUTIVE DIRECTOR / GENERAL MANAGER

FROM: JEANNE CHIPPERFIELD, DEPUTY DIRECTOR – ADMINISTRATIVE SERVICES ^{DS} *NC*
ERIK FELTHOUS, ASSISTANT DEPUTY - FINANCE ^{DS} *EF*

DATE: JANUARY 17, 2023

SUBJECT: QUARTERLY FINANCIAL REPORT AS OF DECEMBER 31, 2022

This report has been consolidated to provide a more useful summary of the District's financial activities as of December 31, 2022. We will continue to prepare the traditional monthly financial statements and those will be available on the District's Financial Transparency website. Below you will find a brief overview of the District's budget versus actual activity. The overview is followed by a discussion of notable events that occurred during the quarter, including updates on 1) the current progress on the fiscal year 2024 budget preparation; 2) Procurement; and 3) Human Resources.

Overview of Financial Position

The District continues to be in a strong financial position in all systems and maintains adequate reserves in accordance with District policy. As of December 31st the following systems had expenses exceeding revenues: Rockwall – Heath Water Storage Facilities, Terrell Water Transmission Facilities, Rockwall Water Pump Station Facilities and Sabine Creek WWTP all due to timing of expenses. The Seis Lagos WWTP had some additional operating expenses to purchase equipment pads as well as some work done to install a screen at the plant influent. These additional expenses are expected to be offset by savings later in the year.

During the period, the District's total operating revenues for all systems were \$173,323,840 or 25.6% of the original budget. Total expenditures for all systems were \$148,559,071 or 22.1% of the original budget. As of December 31, 2022, the District's cash and investment balance was \$1,438,160,988. Interest earnings during the month were \$3,189,723 and the yield on the investments was 2.6575% annualized.

2024 Budget Preparation

Initial budget prep has been completed and budget kickoff training will be held at the end of January. Personnel requests for FY24 will be due at the end of February with recommendations to be made to the Personnel committee in May. All other Budget related requests are due from departments by April 1st. Initial drafts of Strategic Financial Plans are complete for all systems and they are currently being reviewed. These will be finalized over the next several months and reviewed with the Finance Committee in March 2023 with a goal of setting the ceiling for the FY24 budgets.

Procurement Update

In FY23 to date, Procurement has solicited 12 projects; 8 of which have never been competitively solicited before such as bank depository services, gas detection equipment consulting, and traffic

control services. Procurement has started reviewing CIP bidding processes to develop a centralization framework. Also, a policy and procedures training was offered District-wide as a refresher for internal employees.

Human Resources Update

According to the U.S. Bureau of Labor Statistics, the unemployment rate has edged down each month this quarter, beginning at 3.7 percent in October then moving to 3.6 percent in November and landing at 3.5 percent in December. This was the unemployment rate in February 2020, before COVID caused an explosion in the unemployment rate. The number of unemployed persons dropped slightly from 6.0 million in October to 5.7 million in December.

The District ended the quarter with 839 full time employees, with 105 vacant positions out of a total 943 budgeted positions with 80 open recruitments. The majority of the remaining vacant positions are planned to be filled later in the year in conjunction with the opening of the Sister Grove RWRRF. The District hired 21 external new hires and had 22 terminations for the quarter. Fiscal year 2023 annualized turnover is 9.99% compared with annualized turnover of 11.8% in fiscal year 2022.

Human Resources completed annual open enrollment for CY23 which included minor increases to employee premiums for medical coverage. A new provider was selected for supplementary insurance (life insurance, short and long-term disability, and critical illness).

Financial Information

This quarterly report for the 2023 fiscal year through December 31, 2022 includes a Budget versus Actual Summary by System, and information on the Employees' Retirement Fund, the Retiree Health Insurance Funds and the Investment Report.

Quarterly Retirement and Retiree Health Insurance Report

For the quarter ended December 31, 2022, the District's employee retirement plan investments managed by Brown Ruth Advisors and Westwood Holdings Group have experienced extremely volatile market conditions which resulted in negative year to date returns. Inflation continues to remain at a 40-year high, the ongoing war in Ukraine threatens to become a long-term conflict and the Federal Reserve is tightening monetary policy to fight rising prices. We never like to see the portfolio value decrease; however, these are long term investments that fluctuate up and down with the market. As a result, the value of the District's Pension Fund's investments declined by \$11.3 million or 9.1% over the last twelve months. Although this decline is significant, the labor market saw signs of surprising strength toward the end of the year and the District's retirement investment portfolio declined less in the same period than the S&P 500 (-18%).

The District's Retiree Health Insurance Trust Fund managed by Westwood Holdings Group experienced an increase in asset value in the amount of \$550 thousand or 6.3% over the last three months due to the above noted market conditions during the last quarter of 2022. This fund is managed separately from the District's Retirement Plan but with a similar investment strategy.

We will continue to rely on our investment managers to make any necessary adjustments and enter 2023 with a relatively positive backdrop. While risks remain, economic fundamentals are solid, and market valuations are more attractive now.

Quarterly Investment Summary Report

For the quarter ended December 31, 2022, the District's operating and capital funds (excluding pension and retiree health insurance) for all systems earned interest in the amount of \$9,260,844, a yield of 2.566%. Our portfolio remained closely aligned with our 3-month Treasury Bill benchmark of 4.164%. Due to the Federal Reserve increasing its target on the Federal Funds rate, we are currently in a rising interest rate environment. Local Government Investment Pool yields historically trail the Fed Funds rate, so we are expecting our yields to continue to increase for FY23. As our investments in government backed securities mature, we project to reinvest in higher yielding securities for diversification purposes while protecting the principal of investments and increasing returns.

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BUDGET VERSUS ACTUAL

SUMMARY

QUARTERLY REPORT

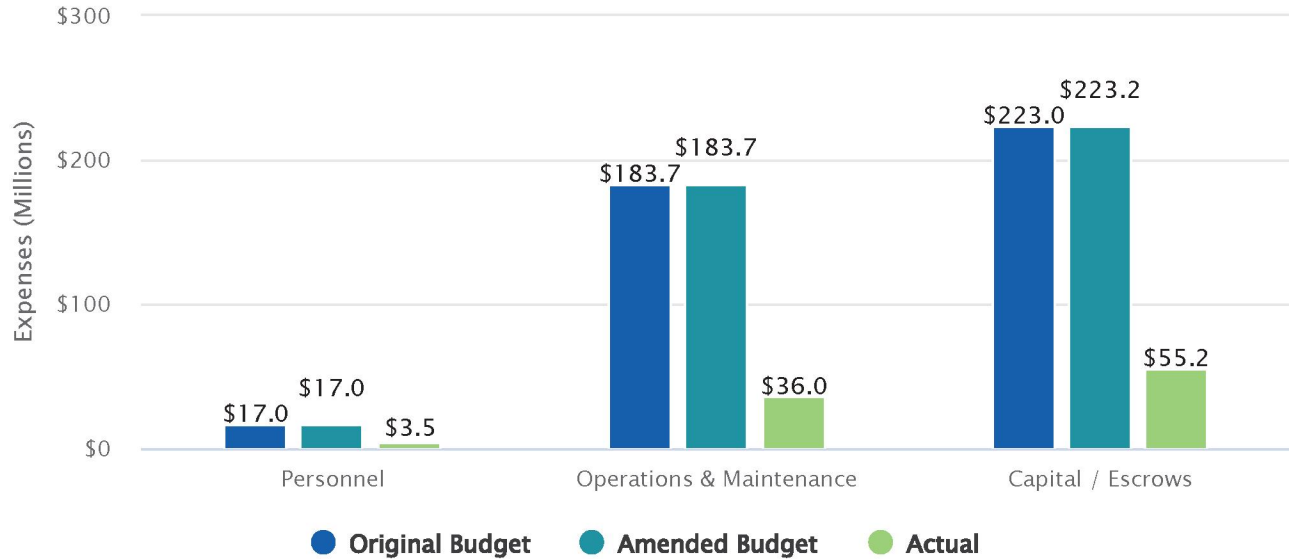
NORTH TEXAS MUNICIPAL WATER DISTRICT

REGIONAL WATER SYSTEM

Dec-2022

Original Budget	Amended Budget	YTD Actuals	Remaining Amended	Amended Spent %
\$ 423,788,850	\$ 423,929,796	\$ 94,690,892	\$ 329,238,904	22.34%

RWS Budget vs. Actuals



Variance Explanations

Major Budget Adjustments

The Amended Budget reflects the addition of appropriations to allow for carry over from FY22 purchases that were ordered and encumbered but not yet received. Limited funds not used in prior year were set aside for this purpose in accordance with our Financial Policies.

Water Usage:

- Water sold YTD is 1.8 billion gallons more than this time last year due to higher usage and lower precipitation in October than prior year.

Personnel:

- Personnel is below budget due to vacancies. December YTD the RWS averaged 22 vacant positions.

Operations & Maintenance:

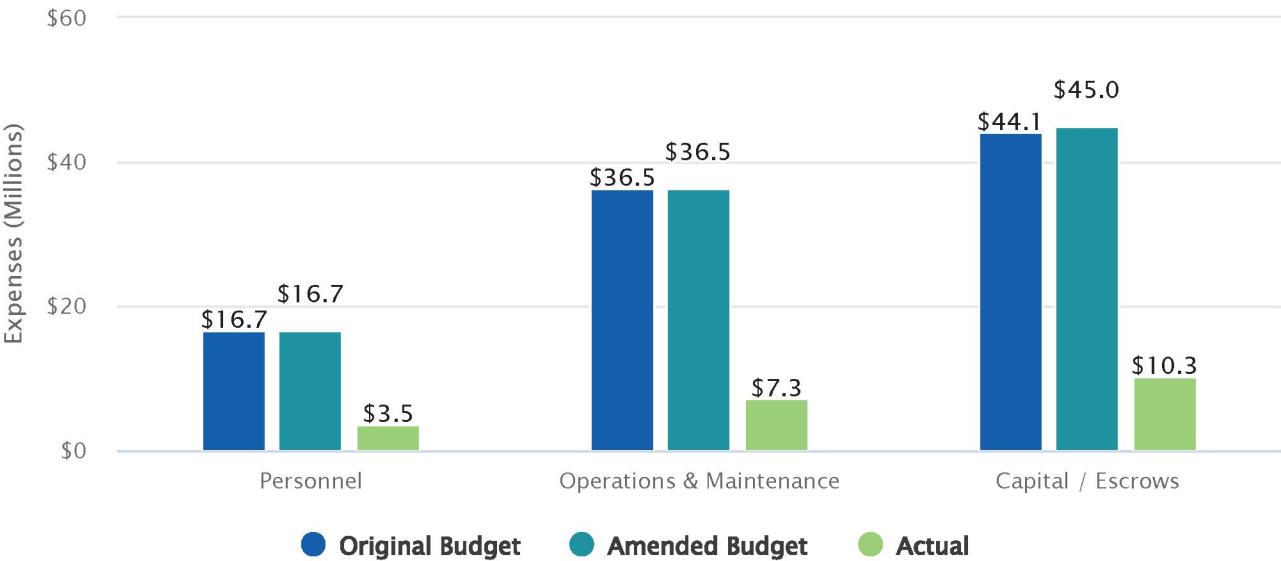
- Water purchases are ahead of budget due to payments on fixed cost contracts at the beginning of the year, should even out over time.

Capital / Escrows:

- No overages YTD.

REGIONAL WASTEWATER SYSTEM				Dec-2022
Original Budget	Amended Budget	YTD Actuals	Remaining Amended	Amended Spent %
\$ 97,359,870	\$ 98,268,707	\$ 21,194,016	\$ 77,074,691	21.57%

RWWS Budget vs. Actuals



Variance Explanations

Major Budget Adjustments

The Amended Budget reflects the addition of appropriations to allow for carry over from FY22 purchases that were ordered and encumbered but not yet received. Limited funds not used in prior year were set aside for this purpose in accordance with our Financial Policies.

Personnel:

- Personnel is below budget due to vacancies. December YTD average vacancies are 27 of which 18 are related to the new Sister Grove RWRRF which are not planned to be filled until closer to the opening of the plant.

Operations & Maintenance:

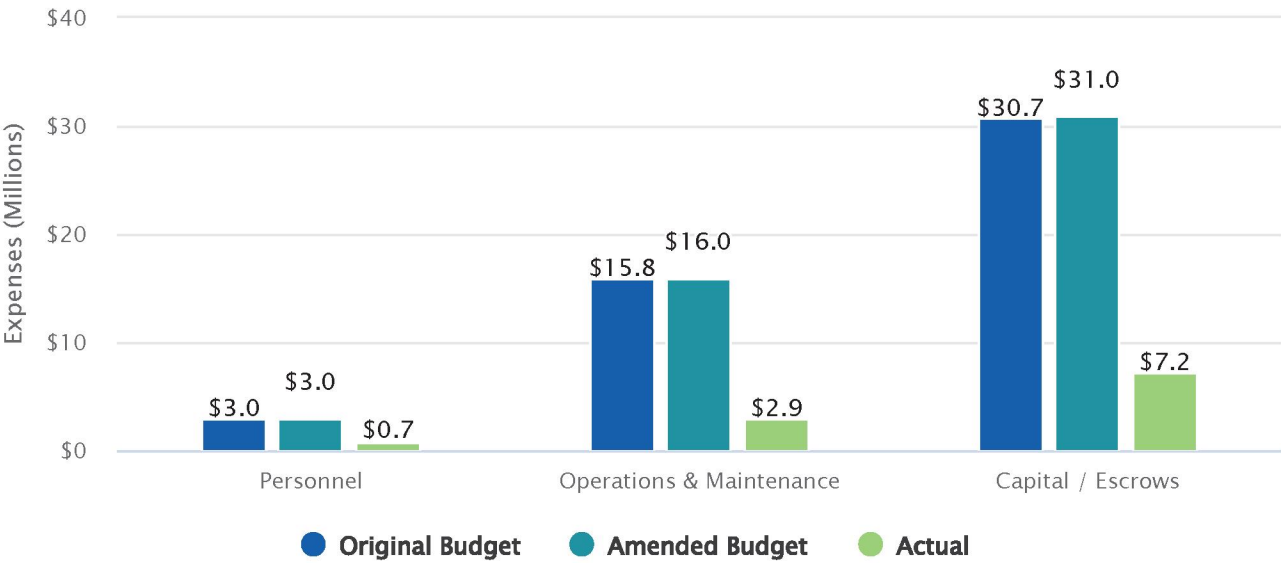
- Insurance is ahead of budget due to renewals that are invoiced towards the beginning of the fiscal year but it should even out over time.

Capital / Escrows:

- No overages YTD.

UPPER EAST FORK INTERCEPTOR SYSTEM				Dec-2022
Original Budget	Amended Budget	YTD Actuals	Remaining Amended	Amended Spent %
\$ 49,503,070	\$ 49,895,449	\$ 10,845,929	\$ 39,049,520	21.74%

UEFIS YTD Budget vs. Actuals



Variance Explanations

Major Budget Adjustments

The Amended Budget reflects the addition of appropriations to allow for carry over from FY22 purchases that were ordered and encumbered but not yet received. Limited funds not used in prior year were set aside for this purpose in accordance with our Financial Policies.

Personnel:

- Personnel is slightly below budget due to a vacancy.

Operations & Maintenance:

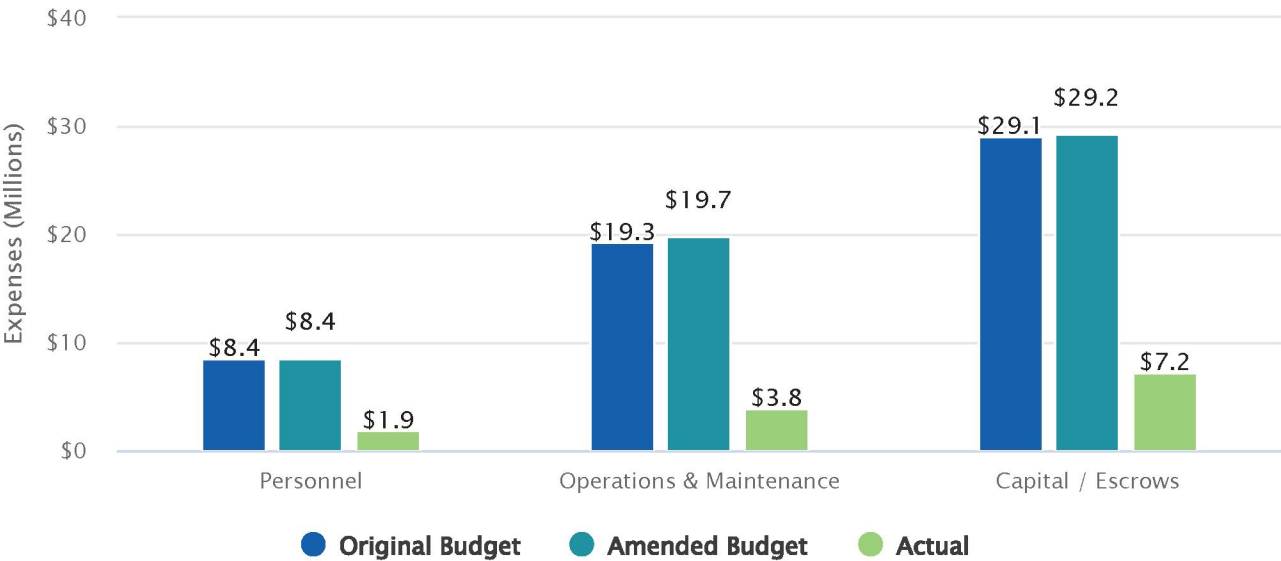
- Insurance is ahead of budget due to renewals that are invoiced towards the beginning of the fiscal year but it should even out over time.

Capital / Escrows:

- No overages YTD.

SMALL SYSTEMS				Dec-2022
Original Budget	Amended Budget	YTD Actuals	Remaining Amended	Amended Spent %
\$ 56,850,540	\$ 57,395,487	\$ 12,890,594	\$ 44,504,893	22.46%

Small Systems Budget vs. Actuals



Variance Explanations

Major Budget Adjustments

The Amended Budget reflects the addition of appropriations to allow for carry over from FY22 purchases that were ordered and encumbered but not yet received. Limited funds not used in prior year were set aside for this purpose in accordance with our Financial Policies.

Personnel:

- Personnel is slightly below budget due to vacancies. YTD the Small Systems are averaging 7 vacancies.

Operations & Maintenance:

- Insurance is ahead of budget due to renewals that are invoiced towards the beginning of the fiscal year but it should even out over time.

Capital / Escrows:

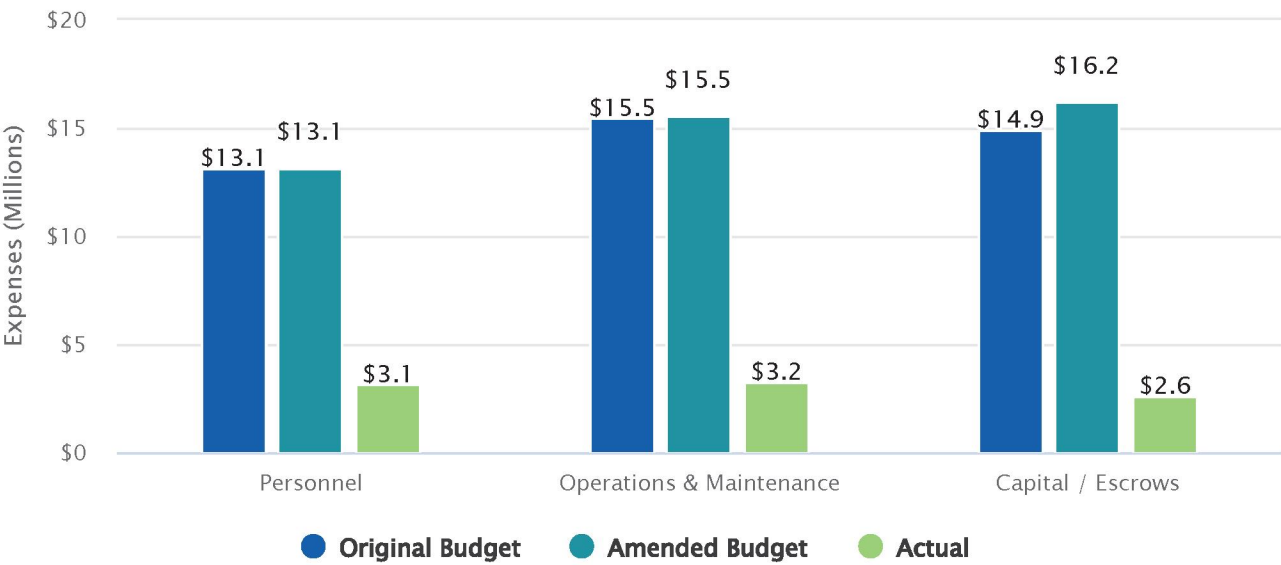
- No overages YTD.

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

REGIONAL SOLID WASTE SYSTEM				Dec-2022
Original Budget	Amended Budget	YTD Actuals	Remaining Amended	Amended Spent %
\$ 43,473,935	\$ 44,813,072	\$ 8,937,639	\$ 35,875,433	19.94%

RSWS Budget vs. Actuals



Variance Explanations

Major Budget Adjustments

The Amended Budget reflects the addition of appropriations to allow for carry over from FY22 purchases that were ordered and encumbered but not yet received. Limited funds not used in prior year were set aside for this purpose in accordance with our Financial Policies.

Personnel:

- Personnel is below budget due to vacancies. YTD there have been 9 vacancies.

Operations & Maintenance:

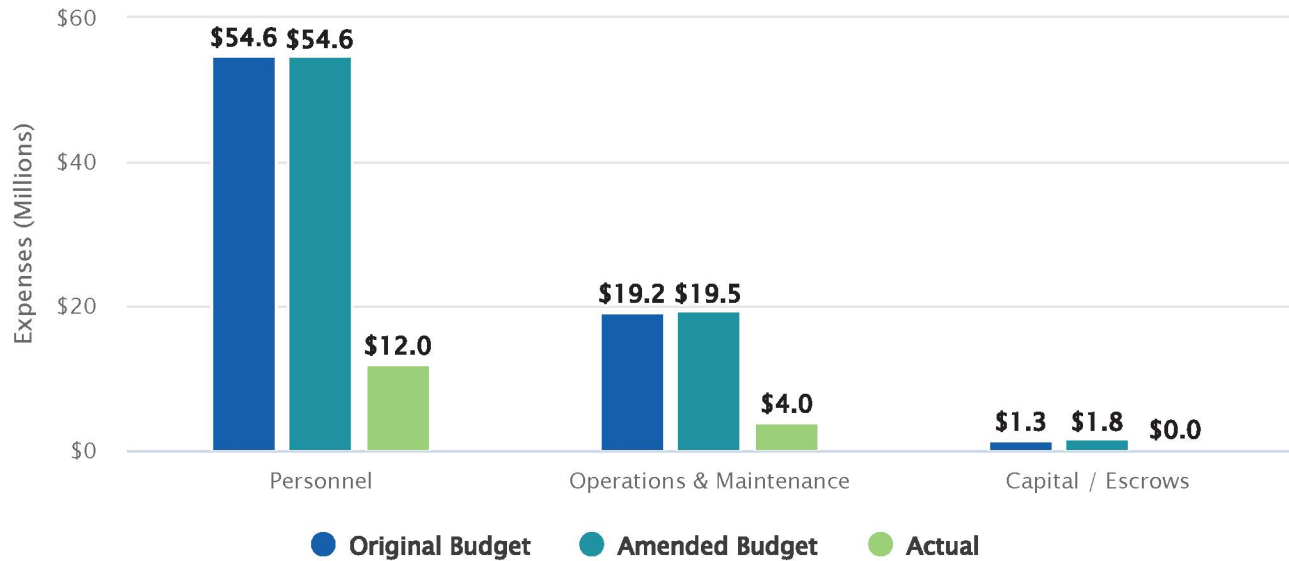
- Insurance is ahead of budget due to renewals that are invoiced towards the beginning of the fiscal year but should even out over time.

Capital / Escrows:

- No overages YTD.

SHARED SERVICES**Dec-2022**

Original Budget	Amended Budget	YTD Actuals	Remaining Amended	Amended Spent %
\$ 75,106,095	\$ 75,880,456	\$ 16,096,057	\$ 59,784,399	21.21%

Shared Services Budget vs. Actuals**Variance Explanations****Major Budget Adjustments**

The Amended Budget reflects the addition of appropriations to allow for carry over from FY22 purchases that were ordered and encumbered but not yet received. Limited funds not used in prior year were set aside for this purpose in accordance with our Financial Policies.

Personnel:

- Personnel is below budget due to vacancies. December YTD average vacancies were 36 including 10 for Maintenance. The majority of these vacancies are being actively recruited.

Operations & Maintenance:

- Other Supplies is ahead of budget due to yearly software renewals and equipment purchases.
- Insurance is ahead of budget due to annual renewals being paid at the beginning of the year but it should even out over time.

Capital / Escrows:

- Capital Outlay - new vehicles are ordered for the fiscal year but there is a long lead time on these purchases.

QUARTERLY EMPLOYEES'

RETIREMENT FUND

**STATEMENT OF CHANGES IN NET ASSETS - EMPLOYEES' RETIREMENT FUND
FOR THE TWELVE MONTHS ENDED DECEMBER 31, 2022**

	<u>AETNA</u>	<u>WESTWOOD COMMON TRUST</u>	<u>BROWN RUTH</u>	<u>TOTAL</u>
Additions:				
Contributions	\$ 8,837,896	\$ 671,795	\$ 671,795	\$ 10,181,486
Investment income:				
Appreciation in Fair Value	-	(10,615,350)	(7,104,381)	(17,719,731)
Interest	48,882	-	-	48,882
Dividends	-	968,662	3,111,827	4,080,490
Other Income	-	835,413	-	835,413
Capital gains (losses)	-	(110,294)	-	(110,294)
Total investment income	<u>48,882</u>	<u>(8,921,568)</u>	<u>(3,992,554)</u>	<u>(12,865,240)</u>
Investment Expense	<u>(37,256)</u>	<u>(181,411)</u>	<u>(115,021)</u>	<u>(333,688)</u>
Total Additions	8,849,522	(8,431,185)	(3,435,779)	(3,017,443)
Deductions:				
Benefit payments	<u>8,307,489</u>	<u>-</u>	<u>-</u>	<u>8,307,489</u>
Total Deductions	8,307,489	-	-	8,307,489
Total increase	542,033	(8,431,185)	(3,435,779)	(11,324,931)
Net Assets				
Balance, January 1st	<u>2,251,207</u>	<u>60,175,690</u>	<u>61,397,792</u>	<u>123,824,689</u>
Balance, December 31st	<u>\$ 2,793,240</u>	<u>\$ 51,744,505</u>	<u>\$ 57,962,012</u>	<u>\$ 112,499,758</u>

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

STATEMENT OF CASH RECEIPTS AND DISBURSEMENTS - EMPLOYEES' RETIREMENT FUND
JANUARY 1 - DECEMBER 31, 2022

	AETNA	WESTWOOD COMMON TRUST	BROWN RUTH	TOTAL
Beginning Balance	\$ 2,251,207	\$ 46,997,349	\$ 43,958,015	\$ 93,206,571
Receipts				
Contributions	8,837,896	671,795	671,795	10,181,486
Interest Income	48,882	-	-	48,882
Dividend Income	-	968,662	3,111,827	4,080,490
Other Income	-	835,413	-	835,413
Capital gains (losses)	-	(110,294)	-	(110,294)
Total Receipts	<u>8,886,778</u>	<u>2,365,577</u>	<u>3,783,622</u>	<u>15,035,977</u>
Disbursements				
Participant Benefits	8,307,489	-	-	8,307,489
Service Fees	37,256	181,411	115,021	333,688
Total Disbursements	<u>8,344,745</u>	<u>181,411</u>	<u>115,021</u>	<u>8,641,177</u>
Ending Balance	2,793,240	49,181,514	47,626,617	99,601,371
Unrealized Gain/Loss	-	2,562,991	10,335,396	12,898,387
Market Value	<u>\$ 2,793,240</u>	<u>\$ 51,744,505</u>	<u>\$ 57,962,012</u>	<u>\$ 112,499,758</u>

Compliance with Investment Policy

The North Texas Municipal Water District's Employees' Retirement Fund investment portfolio is invested in accordance with Section II of the North Texas Municipal Water District's Administration and Finance Policies Manual. The District does not invest in any investments which are prohibited by this policy.

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Erik Felthous

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Alternate Investment Officer**Erik Felthous, Assistant Deputy - Finance**

DocuSigned by:

Jeanne Chipperfield

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Investment Officer**Jeanne Chipperfield, Deputy Director - Administrative Services**

QUARTERLY RETIREE

HEALTH INSURANCE FUND

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

STATEMENT OF CHANGES IN NET ASSETS - RETIREE HEALTH INSURANCE FUND
FOR THE THREE MONTHS ENDED DECEMBER 31, 2022

	WESTWOOD COMMON TRUST
Additions:	
Contributions	\$ 933,270
Investment income:	
Appreciation in Fair Value	311,444
Interest	-
Dividends	103,526
Other	148,772
Capital gains	(6,288)
Total investment income	557,453
Investment Expense	(7,849)
Total Additions	1,482,874
Deductions:	
Benefit payments	933,270
Total Deductions	933,270
Total increase	549,604
Net Assets	
Balance, October 1st	8,687,640
Balance, December 31st	\$ 9,237,244

**STATEMENT OF CASH RECEIPTS AND DISBURSEMENTS - RETIREE HEALTH INSURANCE FUND
OCTOBER 1 - DECEMBER 31, 2022**

	COMMON TRUST
Beginning Balance	\$ 8,687,640
Receipts	
Contributions	-
Interest Income	-
Dividend Income	103,526
Other Income	148,772
Capital gains	(6,288)
Total Receipts	<u>246,009</u>
Disbursements	
Participant Benefits	-
Service Fees	7,849
Transfers Out	-
Total Disbursements	<u>7,849</u>
Ending Balance	8,925,801
Unrealized Gain/Loss	<u>311,444</u>
Market Value	<u><u>\$ 9,237,244</u></u>

Compliance with Investment Policy

The North Texas Municipal Water District's Employees' Retirement Fund investment portfolio is invested in accordance with Section II of the North Texas Municipal Water District's Administration and Finance Policies Manual. The District does not invest in any investments which are prohibited by this policy.

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Erik Felthous

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Alternate Investment Officer

Erik Felthous, Assistant Deputy - Finance

DocuSigned by:

Jeanne Chipperfield

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Investment Officer

Jeanne Chipperfield, Deputy Director - Administrative Services

QUARTERLY INVESTMENT

REPORT

Overview - Total Portfolio

This report presents an overview of the District's investment portfolio. It indicates how the portfolio is structured and how it performed for the quarter ended December 31, 2022.

Change in Investment Position by Fund

	Market Value		
	Balance at 9/30/22	Change 10/1/22-12/31/22	Balance at 12/31/22
Operating	\$ 74,915,313	\$ 5,154,416	\$ 80,069,729
Insurance Holding	3,609,177	(786,230)	2,822,947
Escrows	51,390,509	9,800,313	61,190,822
Construction	1,035,619,140	(76,920,675)	958,698,465
Interest & Sinking	50,218,938	58,726,338	108,945,276
Reserve	203,514,977	1,542,023	205,057,000
Arbitrage Liability	694,246	6,656	700,902
Total	<u>\$ 1,419,962,300</u>	<u>\$ (2,477,161)</u>	<u>\$ 1,417,485,139</u>

	Book Value		
	Balance at 9/30/22	Change 10/1/22-12/31/22	Balance at 12/31/22
Operating	\$ 74,915,313	\$ 5,154,416	\$ 80,069,729
Insurance Holding	3,609,177	(786,230)	2,822,947
Escrows	51,390,509	9,800,313	61,190,822
Construction	1,043,044,145	(79,412,700)	963,631,445
Interest & Sinking	50,218,938	58,726,338	108,945,276
Reserve	212,584,168	633,211	213,217,379
Arbitrage Liability	694,246	6,656	700,902
Total	<u>\$ 1,436,456,495</u>	<u>\$ (5,877,996)</u>	<u>\$ 1,430,578,499</u>

	Par Value		
	Balance at 9/30/22	Change 10/1/22-12/31/22	Balance at 12/31/22
Operating	\$ 74,915,313	\$ 5,154,416	\$ 80,069,729
Insurance Holding	3,609,177	(786,230)	2,822,947
Escrows	51,390,509	9,800,313	61,190,822
Construction	1,044,069,320	(75,884,835)	968,184,485
Interest & Sinking	50,218,938	58,726,338	108,945,276
Reserve	212,523,612	1,133,138	213,656,750
Arbitrage Liability	694,246	6,656	700,902
Total	<u>\$ 1,437,421,115</u>	<u>\$ (1,850,206)</u>	<u>\$ 1,435,570,909</u>

Interest Accrued In The Period Ending

	9/30/22	Change	12/31/22
Accrued Interest	<u>\$ 830,638</u>	<u>\$ (57,757)</u>	<u>\$ 772,881</u>

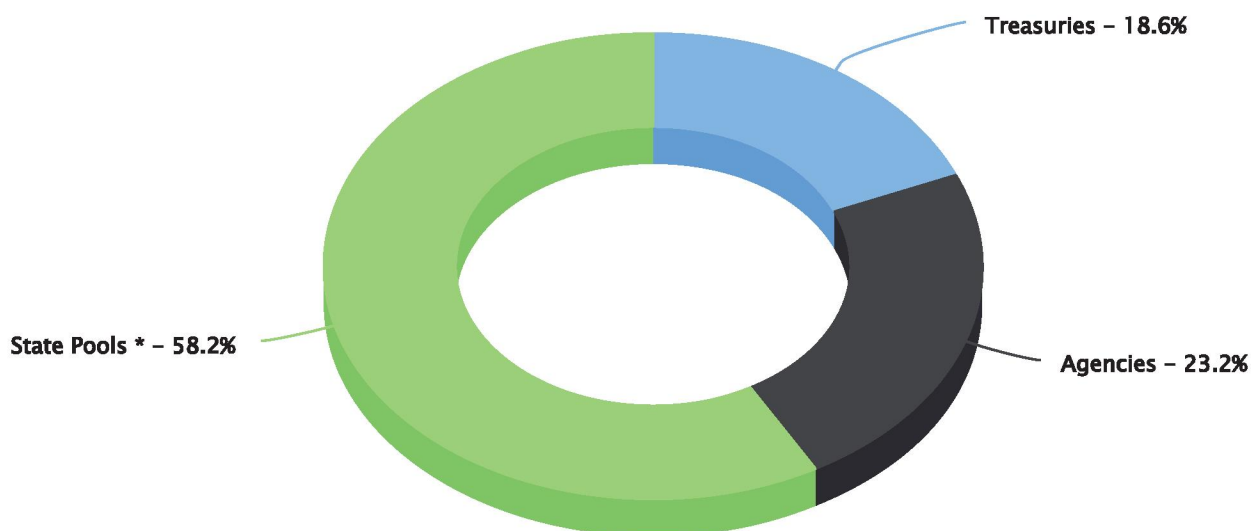
QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

Change in Investment Position by Type (Par Value)

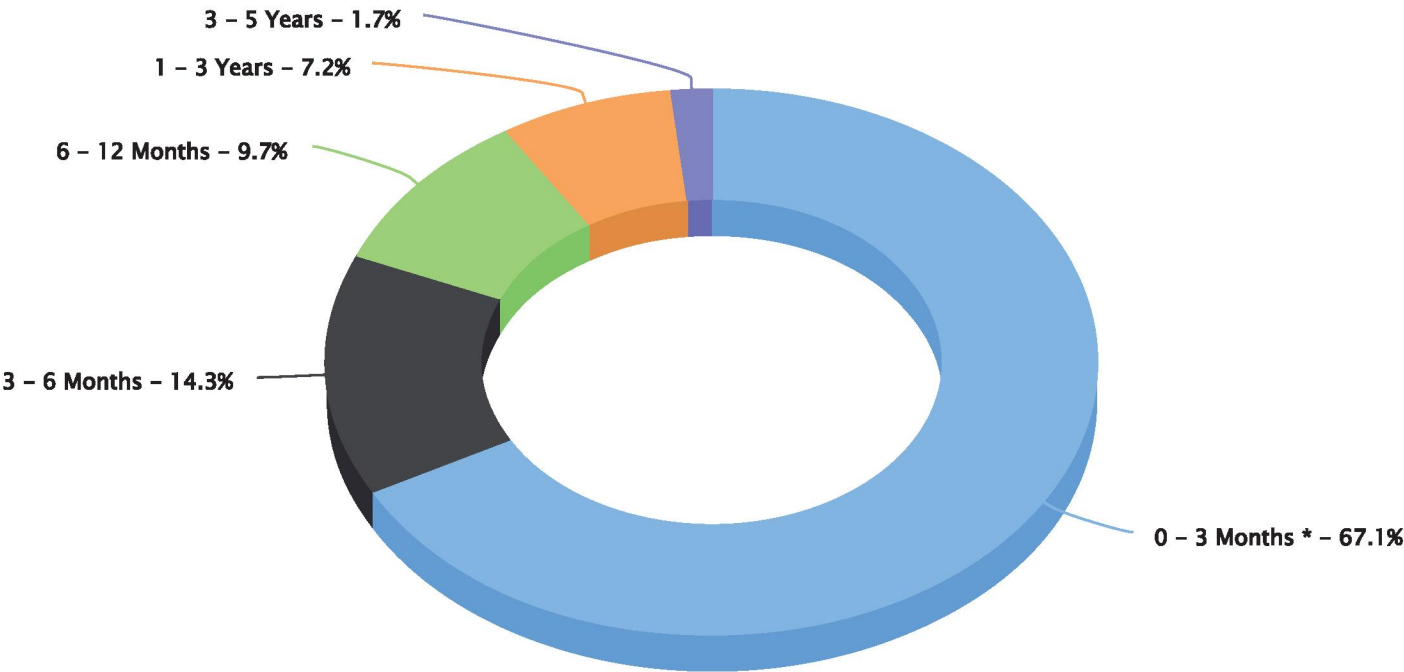
Investment Type	Balance at 9/30/22	Purchases 10/1/22- 12/31/22	Maturities 10/1/22- 12/31/22	Balance at 12/31/22
Treasuries:				
T Bills	\$ -	\$ -	\$ -	\$ -
T Notes	385,000,000	52,500,000	170,500,000	267,000,000
Total	\$ 385,000,000	\$ 52,500,000	\$ 170,500,000	\$ 267,000,000
Agencies:				
Bond Discount	\$ -	\$ 148,000,000	\$ -	\$ 148,000,000
Note	180,500,000	18,000,000	24,500,000	174,000,000
Step Coupon	11,000,000	6,500,000	6,500,000	11,000,000
Total	\$ 191,500,000	\$ 172,500,000	\$ 31,000,000	\$ 333,000,000
State Pools: *				
Logic	\$ 235,202,573	\$ 77,867,994	\$ 68,037,556	\$ 245,033,011
Texas CLASS - CP	341,051,802	256,468,459	289,320,169	308,200,093
Texas CLASS - GVT	88,869,665	10,124,210	10,702	98,983,173
Texpool	195,797,074	171,547,298	183,989,739	183,354,633
Total	\$ 860,921,115	\$ 516,007,961	\$ 541,358,167	\$ 835,570,909
Grand Total	\$ 1,437,421,115	\$ 741,007,961	\$ 742,858,167	\$ 1,435,570,909

Investment Allocation



*Includes TWDB Unreleased Construction Escrow Funds held at Logic and/or Texas CLASS in a Trustee Account. Upon TWDB Authorized Release, funds will be invested in accordance with the investment strategies set forth in Section I of the North Texas Municipal Water District's Administration and Finance Policies Manual.

Investment Maturity



Investment Maturity Schedule

Maturity	Par Value
0 - 3 Months*	\$ 963,570,909
3 - 6 Months	\$ 205,000,000
6 - 12 Months	\$ 139,000,000
1 - 3 Years	\$ 104,000,000
3 - 5 Years	\$ 24,000,000
	<u>\$ 1,435,570,909</u>

* Includes TWDB Unreleased Construction Escrow Funds held at Logic and/or Texas CLASS in a Trustee Account. Upon TWDB Authorized Release, Funds will be invested in accordance with the investment strategies set forth in Section I of the North Texas Municipal Water District’s Administration and Finance Policies Manual.

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

Portfolio Yield 10/1/22-12/31/22

	<u>Yield</u>	<u>Earnings</u>
Treasuries:		
T-Bills	0.0000%	\$ -
T-Notes	0.6215%	\$ 530,516
Agencies:		
Bond Discount	4.6504%	\$ 310,843
Note	0.5898%	\$ 263,219
Step Coupon	0.2457%	\$ 6,754
State Pools:		
Logic	3.8001%	\$ 2,133,511
Texas CLASS - CP	3.8033%	\$ 3,483,952
Texas CLASS - GVT	3.3291%	\$ 792,260
Texpool	3.4840%	\$ 1,739,787
Total	<u>2.5660%</u>	<u>\$ 9,260,844</u>

Compliance with Investment Strategies

The North Texas Municipal Water District's investment portfolio is invested in accordance with the investment strategies set forth in Section I of the North Texas Municipal Water District's Administration and Finance Policies Manual. This policy has been adopted by the NTMWD Board of Directors, as required by statute and is reviewed on an annual basis.

Compliance with Texas Government Code Ann., Section 2256, Subchapter A

The District's investment portfolio is invested in accordance with the provisions of all applicable legislation, including Section 2256, Subchapter A. The District does not invest in any investments which are prohibited by this statute or which are deemed inappropriate by the NTMWD Board of Directors.

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Erik Felthous

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Alternate Investment Officer

Erik Felthous, Assistant Deputy - Finance

DocuSigned by:

Jeanne Chipperfield

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Investment Officer

Jeanne Chipperfield, Deputy Director – Administrative Services

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Run Time: 09:18:58
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Investments Purchased
NTMWD
Effective Interest - Actual Life
Receipts in Period
10/01/22 - 12/31/22

CUSIP	Invest Number	Security Description	Order Type	Purchase Instit	SafeKeep Instit	Issuing Instit	Purchase Date	Call Date	Basis	Yield Matur	Yield Call	Beginning Unit Cost	Beginning Par Val/Shares	Beginning Unamor Val/Cost	Premium Discount	Purchased Interest	Commission Fees	Total Cost
Agency Bond Discount																		
313384FX2	23-0001	FHLB D.N. 0.00 05/22/23	BUY	39	1	None	12/09/22	Open	Act/Act	4.6982	4.6982	0.979181	10,000,000.00	9,791,811.11	208,188.89	0.00	0.00	9,791,811.11
313384KN8	23-0002	FHLB D.N. 0.00 08/17/23	BUY	39	1	None	12/09/22	Open	Act/Act	4.8164	4.8164	0.967684	9,000,000.00	8,709,153.75	290,846.25	0.00	0.00	8,709,153.75
313384ET2	23-0004	FHLB D.N. 0.00 04/24/23	BUY	39	1	None	12/16/22	Open	Act/360	4.6268	4.6268	0.983911	41,000,000.00	40,340,344.15	659,655.85	0.00	0.00	40,340,344.15
313384ET2	23-0005	FHLB D.N. 0.00 04/24/23	BUY	39	1	None	12/16/22	Open	Act/360	4.6268	4.6268	0.983911	7,000,000.00	6,887,375.85	112,624.15	0.00	0.00	6,887,375.85
313384GF0	23-0006	FHLB D.N. 0.00 05/30/23	BUY	39	1	None	12/16/22	Open	Act/360	4.7009	4.7009	0.979192	35,000,000.00	34,271,708.28	728,291.72	0.00	0.00	34,271,708.28
313384GF0	23-0007	FHLB D.N. 0.00 05/30/23	BUY	39	1	None	12/16/22	Open	Act/360	4.7009	4.7009	0.979192	7,000,000.00	6,854,341.72	145,658.28	0.00	0.00	6,854,341.72
313384QN2	23-0008	FHLB D.N. 0.00 12/15/23	BUY	39	1	None	12/16/22	Open	Act/360	4.7787	4.7787	0.953984	32,000,000.00	30,527,822.24	1,472,177.76	0.00	0.00	30,527,822.24
313384QN2	23-0009	FHLB D.N. 0.00 12/15/23	BUY	39	1	None	12/16/22	Open	Act/360	4.7787	4.7787	0.953984	7,000,000.00	6,877,961.09	322,038.91	0.00	0.00	6,877,961.09
Agency Bond Discount Total																		
Agency Note																		
3130ATUQ8	23-0003	FHLB NOTE 4.75 03/08/24	BUY	39	1	None	12/09/22	Open	30/360	4.7381	4.7381	1.000158	8,000,000.00	8,001,262.40	-1,262.40	36,944.44	0.00	8,038,206.84
313383YJ4	23-0015	FHLB NOTE 3.375 09/08/23	BUY	39	1	None	12/22/22	Open	30/360	4.7686	4.7686	0.990320	5,000,000.00	4,951,600.00	48,400.00	48,750.00	0.00	5,000,350.00
313SG08H1	23-0017	FNMA NOTE 0.25 11/27/23	BUY	39	1	None	12/22/22	Open	30/360	4.7585	4.7585	0.959430	5,000,000.00	4,797,150.00	202,850.00	888.06	0.00	4,798,018.06
Agency Note Total																		
Step Coupon																		
3130ARWQ0	23-0014	FHLB NOTE 1.50 06/09/23	BUY	39	1	None	12/22/22	11/10/22	30/360	4.8531	8.3943	0.990890	6,500,000.00	6,440,785.00	59,215.00	18,958.33	0.00	6,459,743.33
Step Coupon Total																		
Treasury Note																		
91282CAF8	23-0013	Treasury Note 0.125 08/15/23	BUY	39	1	None	12/22/22	Open	Act/Act	4.5894	4.5894	0.971750	5,250,000.00	5,101,887.50	148,312.50	2,300.44	0.00	5,103,987.94
912828ZY9	23-0012	Treasury Note 0.125 07/15/23	BUY	39	1	None	12/22/22	Open	Act/Act	4.6410	4.6410	0.975090	5,250,000.00	5,119,222.50	130,777.50	2,853.26	0.00	5,122,075.76
912828ZH6	23-0010	Treasury Note 0.25 04/15/23	BUY	39	1	None	12/22/22	Open	Act/Act	4.3715	4.3715	0.987260	19,000,000.00	18,757,940.00	242,060.00	8,873.63	0.00	18,766,813.63
91282CAP6	23-0016	Treasury Note 0.125 10/15/23	BUY	39	1	None	12/22/22	Open	Act/Act	4.5488	4.5488	0.965070	5,000,000.00	4,825,350.00	174,650.00	1,167.58	0.00	4,826,517.58
912828ZP8	23-0011	Treasury Note 0.125 05/15/23	BUY	39	1	None	12/22/22	Open	Act/Act	4.5852	4.5852	0.982650	18,000,000.00	17,887,700.00	312,300.00	2,299.72	0.00	17,689,999.72
Treasury Note Total																		
Investment Total																		
10/01/22 - 12/31/22																		
													144,060,518.19	144,060,518.19	3,939,481.81	0.00	0.00	144,060,518.19
													8,001,262.40	8,001,262.40	-1,262.40	36,944.44	0.00	8,038,206.84
													4,951,600.00	4,951,600.00	48,400.00	48,750.00	0.00	5,000,350.00
													4,797,150.00	4,797,150.00	202,850.00	888.06	0.00	4,798,018.06
													17,750,012.40	17,750,012.40	249,987.60	86,562.50	0.00	17,836,574.90
													6,440,785.00	6,440,785.00	59,215.00	18,958.33	0.00	6,459,743.33
													5,101,887.50	5,101,887.50	148,312.50	2,300.44	0.00	5,103,987.94
													5,119,222.50	5,119,222.50	130,777.50	2,853.26	0.00	5,122,075.76
													18,757,940.00	18,757,940.00	242,060.00	8,873.63	0.00	18,766,813.63
													4,825,350.00	4,825,350.00	174,650.00	1,167.58	0.00	4,826,517.58
													17,887,700.00	17,887,700.00	312,300.00	2,299.72	0.00	17,689,999.72
													51,491,900.00	51,491,900.00	1,008,100.00	17,494.63	0.00	51,509,394.63
													219,743,215.59	219,743,215.59	5,256,784.41	123,015.46	0.00	219,866,231.05

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

Investments Sold

NTMWD

Effective Interest - Actual Life

Receipts in Period

10/01/22 - 12/31/22

Run Date: 01/13/23
Run Time: 09:19:19
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CUSIP	Invest Number	Security Description	Order Type	Sale Institut	Purchase Date	Sale Date	Yield Sale	Unit Sale Price	Par Val/Shares Sold	Beginning Unamor Val/Cost	Int Received On Sale	Premium Discount	Amortize Sale Date	Unamor Prem/Dscnt	Ending Amor Val/Cost	Sale Price	Commission Fees	Gain/ Loss
Agency Note																		
313381BR5	20-0014-01	FHLB NOTE 1.875 12/09/22	MAT	None	12/23/19	12/09/22	1.6661	1.000000	14,500,000.00	14,587,164.75	135,937.50	-87,164.75	-87,164.75	0.00	14,500,000.00	14,500,000.00	0.00	0.00
313383YJ4	22-0021-01	FHLB NOTE 3.375 09/08/23	FSL	None	07/29/22	12/22/22	0.2274	0.990320	5,000,000.00	5,014,539.70	48,750.00	-14,539.70	-5,116.94	-9,422.76	5,009,422.76	4,951,600.00	0.00	-57,822.76
3135G06H1	22-0025-01	FNMA NOTE 0.25 11/27/23	FSL	None	07/29/22	12/22/22	-0.7817	0.959430	5,000,000.00	4,817,236.70	868.06	182,763.30	54,235.44	128,527.86	4,871,472.14	4,797,150.00	0.00	-74,322.14
Agency Note Total										<u>24,418,941.15</u>	<u>185,555.56</u>	<u>81,058.85</u>	<u>-38,046.25</u>	<u>119,105.10</u>	<u>24,380,894.90</u>	<u>24,248,750.00</u>	<u>0.00</u>	<u>-132,144.90</u>
Step Coupon																		
3130ARWQ0	22-0018-01	FHLB NOTE 1.50 06/09/23	FSL	None	05/10/22	12/22/22	0.4146	0.990890	6,500,000.00	6,500,000.00	18,958.33	0.00	0.00	0.00	6,500,000.00	6,440,785.00	0.00	-59,215.00
Step Coupon Total										<u>6,500,000.00</u>	<u>18,958.33</u>	<u>0.00</u>	<u>0.00</u>	<u>0.00</u>	<u>6,500,000.00</u>	<u>6,440,785.00</u>	<u>0.00</u>	<u>-59,215.00</u>
Treasury Note																		
91282CAR2	21-0028-01	Treasury Note 0.125 10/31/22	MAT	None	07/23/21	10/31/22	0.0895	1.000000	22,000,000.00	22,009,889.00	13,750.00	-9,889.00	-9,889.00	0.00	22,000,000.00	22,000,000.00	0.00	0.00
91282BYW4	21-0037-01	Treasury Note 1.625 12/15/22	MAT	None	09/30/21	12/15/22	0.1026	1.000000	27,000,000.00	27,495,976.77	219,375.00	-495,976.77	-495,976.77	0.00	27,000,000.00	27,000,000.00	0.00	0.00
91282BYW4	21-0038-01	Treasury Note 1.625 12/15/22	MAT	None	09/30/21	12/15/22	0.1026	1.000000	14,000,000.00	14,257,173.14	113,750.00	-257,173.14	-257,173.14	0.00	14,000,000.00	14,000,000.00	0.00	0.00
91282ZH6	22-0008-01	Treasury Note 0.25 04/15/23	FSL	None	03/23/22	12/22/22	0.4557	0.987260	19,000,000.00	18,729,338.16	8,873.63	270,661.84	190,575.77	80,086.07	18,919,913.93	18,757,940.00	0.00	-161,973.93
91282ZP8	22-0010-01	Treasury Note 0.125 05/15/23	FSL	None	03/23/22	12/22/22	0.1324	0.982650	18,000,000.00	17,686,910.34	2,299.72	313,089.66	203,872.95	109,216.71	17,890,783.29	17,687,700.00	0.00	-203,083.29
91282ZV9	22-0014-01	Treasury Note 0.125 07/15/23	FSL	None	04/27/22	12/22/22	0.0926	0.975090	5,250,000.00	5,120,393.51	2,853.26	129,606.49	69,080.72	60,525.77	5,189,474.23	5,119,222.50	0.00	-70,251.73
91282CAF8	22-0016-01	Treasury Note 0.125 08/15/23	FSL	None	04/27/22	12/22/22	-0.1080	0.971750	5,250,000.00	5,109,608.02	2,300.44	140,391.98	70,022.49	70,369.49	5,179,630.51	5,101,687.50	0.00	-77,943.01
91282CAQ9	21-0036-01	Treasury Note 0.125 11/30/22	MAT	None	09/30/21	11/30/22	0.0949	1.000000	1,000,000.00	1,000,350.37	625.00	-350.37	-350.37	0.00	1,000,000.00	1,000,000.00	0.00	0.00
91282CAR2	21-0029-01	Treasury Note 0.125 10/31/22	MAT	None	08/27/21	10/31/22	0.0850	1.000000	13,000,000.00	13,006,104.54	8,125.00	-6,104.54	-6,104.54	0.00	13,000,000.00	13,000,000.00	0.00	0.00
91282CAP6	22-0023-01	Treasury Note 0.125 10/15/23	FSL	None	07/28/22	12/22/22	-0.0024	0.965070	5,000,000.00	4,827,913.60	1,167.58	172,086.40	56,423.48	115,662.92	4,884,337.08	4,825,360.00	0.00	-58,987.08
91282CAX9	21-0035-01	Treasury Note 0.125 11/30/22	MAT	None	09/30/21	11/30/22	0.0949	1.000000	41,000,000.00	41,014,365.17	25,625.00	-14,365.17	-14,365.17	0.00	41,000,000.00	41,000,000.00	0.00	0.00
Treasury Note Total										<u>170,258,022.62</u>	<u>398,744.63</u>	<u>241,977.38</u>	<u>-193,883.58</u>	<u>435,860.96</u>	<u>170,064,139.04</u>	<u>169,491,900.00</u>	<u>0.00</u>	<u>-572,239.04</u>
Investment Total										<u>201,176,963.77</u>	<u>603,258.52</u>	<u>323,036.23</u>	<u>-231,929.83</u>	<u>554,966.06</u>	<u>200,945,033.94</u>	<u>200,181,435.00</u>	<u>0.00</u>	<u>-763,598.94</u>

NORTH TEXAS MUNICIPAL WATER DISTRICT

QUARTERLY REPORT

Portfolio Value at Market

NTMWD
Effective Interest - Actual Life
Receipts in Period
09/30/22

Run Date: 01/13/23
Run Time: 09:19:49
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CUSIP	Comments	Invest Number	Security Description	Purchase Date	Yield Amort	End Mkt Yield	Fund Number	Ending Unit Price	Par Val/Shares	Ending Market Val	Ending Amor Val/Cost	Gain/ Loss	Amortization Purch/Date
91282CAR2	CONSTRUCTION	21-0028	Treasury Note 0.125 10/31/22	07/23/21	0.0896	2.5148	Total	0.997990	22,000,000.00	21,955,780.00	22,000,634.18	-44,854.18	-9,254.82
91282CAR2	CONSTRUCTION	21-0029	Treasury Note 0.125 10/31/22	08/27/21	0.0851	2.5148	Total	0.997990	13,000,000.00	12,973,870.00	13,000,423.10	-26,553.10	-5,681.44
91282CAX9	CONSTRUCTION	21-0035	Treasury Note 0.125 11/30/22	09/30/21	0.0949	3.0425	Total	0.995160	41,000,000.00	40,801,560.00	41,002,019.35	-200,459.35	-12,345.82
91282CAX9	CONSTRUCTION	21-0036	Treasury Note 0.125 11/30/22	09/30/21	0.0949	3.0425	Total	0.995160	1,000,000.00	995,160.00	1,000,049.25	-4,889.25	-301.12
313381BR5	RESERVE	20-0014	FHLB NOTE 1.875 12/09/22	12/23/19	1.6660	3.5512	Total	0.996770	14,500,000.00	14,453,165.00	14,505,676.99	-52,511.99	-81,487.76
912828YW4	CONSTRUCTION	21-0037	Treasury Note 1.625 12/15/22	09/30/21	0.1025	3.0692	Total	0.996990	27,000,000.00	26,918,730.00	27,084,191.80	-165,461.80	-411,784.97
912828YW4	CONSTRUCTION	21-0038	Treasury Note 1.625 12/15/22	09/30/21	0.1025	3.0692	Total	0.996990	14,000,000.00	13,957,860.00	14,043,655.01	-85,795.01	-213,518.13
912828Z29	CONSTRUCTION	22-0003	Treasury Note 1.50 01/15/23	03/23/22	1.3197	3.4205	Total	0.994440	8,000,000.00	7,955,520.00	8,004,127.50	-48,607.50	-7,479.70
912828Z29	CONSTRUCTION	22-0027	Treasury Note 1.50 01/15/23	09/23/22	3.3506	3.4205	Total	0.994440	21,000,000.00	20,883,240.00	20,888,638.98	-5,398.98	8,404.60
912828CBG5	CONSTRUCTION	22-0001	Treasury Note 0.125 01/31/23	10/15/21	0.1685	3.6309	Total	0.988420	13,000,000.00	12,849,460.00	12,998,125.91	-148,665.91	5,433.86
912828Z86	CONSTRUCTION	22-0004	Treasury Note 1.375 02/15/23	03/23/22	1.4247	3.7863	Total	0.991060	19,000,000.00	18,830,140.00	18,996,512.03	-166,372.03	4,999.33
912828Z86	CONSTRUCTION	22-0005	Treasury Note 1.375 02/15/23	03/23/22	1.4247	3.7863	Total	0.991060	8,000,000.00	7,928,480.00	7,998,531.38	-70,051.38	2,104.98
912828UN8	RESERVE	22-0012	Treasury Note 2.00 02/15/23	03/24/22	1.4037	3.6913	Total	0.993710	32,000,000.00	31,798,720.00	32,070,542.49	-271,822.49	-98,922.79
912828ZD5	CONSTRUCTION	22-0006	Treasury Note 0.50 03/15/23	03/23/22	1.4934	3.8097	Total	0.985080	19,000,000.00	18,716,520.00	18,914,803.41	-198,083.41	97,243.00
912828ZD5	CONSTRUCTION	22-0007	Treasury Note 0.50 03/15/23	03/23/22	1.4934	3.8097	Total	0.985080	8,000,000.00	7,880,640.00	7,964,043.54	-83,403.54	40,944.42
912828ZH6	CONSTRUCTION	22-0009	Treasury Note 0.25 04/15/23	03/23/22	1.6067	3.9262	Total	0.980510	8,000,000.00	7,844,080.00	7,942,079.94	-97,999.94	56,042.82
912828ZH6	CONSTRUCTION	22-0008	Treasury Note 0.25 04/15/23	03/23/22	1.6067	3.9262	Total	0.980510	19,000,000.00	18,629,690.00	18,862,439.85	-232,749.85	133,101.69
3137EAEQ8	RESERVE	21-0017	FHLMC NOTE 0.375 04/20/23	05/26/21	0.1346	3.9150	Total	0.980730	5,000,000.00	4,903,650.00	5,006,639.88	-102,989.88	-16,162.11
912828ZP8	CONSTRUCTION	22-0011	Treasury Note 0.125 05/15/23	03/23/22	1.6630	4.0374	Total	0.976090	8,000,000.00	7,808,720.00	7,924,188.34	-115,468.34	63,339.30
912828VB3	RESERVE	22-0013	Treasury Note 1.75 05/15/23	03/24/22	1.6739	4.0747	Total	0.985780	28,000,000.00	27,601,840.00	28,013,124.99	-411,284.99	-10,697.69
912828ZP8	CONSTRUCTION	22-0010	Treasury Note 0.125 05/15/23	03/23/22	1.6630	4.0374	Total	0.976090	18,000,000.00	17,569,620.00	17,829,423.77	-259,803.77	142,513.43
3130ARWQ0	CONSTRUCTION	22-0019	FHLB NOTE 1.50 06/09/23	05/10/22	2.3024	4.4837	Total	0.987620	4,500,000.00	4,444,290.00	4,500,000.00	-55,710.00	0.00
3130ARWQ0	CONSTRUCTION	22-0018	FHLB NOTE 1.50 06/09/23	05/10/22	2.1508	4.4837	Total	0.987620	6,500,000.00	6,419,530.00	6,500,000.00	-80,470.00	0.00
9128284U1	CONSTRUCTION	21-0030	Treasury Note 2.625 06/30/23	08/27/21	0.1987	4.0781	Total	0.989340	8,000,000.00	7,914,720.00	8,144,859.47	-230,139.47	-211,915.33
912828ZY9	CONSTRUCTION	22-0015	Treasury Note 0.125 07/15/23	04/27/22	2.1896	4.1889	Total	0.968710	4,750,000.00	4,601,372.50	4,673,857.04	-72,484.54	41,120.05
912828ZY9	CONSTRUCTION	22-0014	Treasury Note 0.125 07/15/23	04/27/22	2.1896	4.1889	Total	0.968710	5,250,000.00	5,085,727.50	5,165,841.99	-80,114.49	45,448.48
91282CAF8	CONSTRUCTION	22-0017	Treasury Note 0.125 08/15/23	04/27/22	2.2170	4.2467	Total	0.964960	3,750,000.00	3,618,600.00	3,682,636.64	-64,036.64	32,916.63
91282CAF8	CONSTRUCTION	22-0016	Treasury Note 0.125 08/15/23	04/27/22	2.2170	4.2467	Total	0.964960	5,250,000.00	5,066,040.00	5,155,691.30	-89,651.30	46,083.28
91282CCU3	CONSTRUCTION	21-0031	Treasury Note 0.125 08/31/23	08/31/21	0.2225	4.2762	Total	0.963050	15,000,000.00	14,445,750.00	14,986,643.09	-540,893.09	15,824.84
313383YJ4	CONSTRUCTION	22-0022	FHLB NOTE 3.375 09/08/23	07/28/22	3.1046	4.3583	Total	0.991030	4,000,000.00	3,964,120.00	4,009,897.59	-45,777.59	-1,734.17
313383YJ4	CONSTRUCTION	22-0021	FHLB NOTE 3.375 09/08/23	07/28/22	3.1046	4.3583	Total	0.991030	5,000,000.00	4,955,150.00	5,012,371.99	-57,221.99	-2,167.71
91282CAP6	CONSTRUCTION	22-0024	Treasury Note 0.125 10/15/23	07/28/22	3.0295	4.2731	Total	0.958200	4,000,000.00	3,832,800.00	3,882,141.86	-49,341.86	19,810.98
91282CAP6	CONSTRUCTION	22-0023	Treasury Note 0.125 10/15/23	07/28/22	3.0295	4.2731	Total	0.958200	5,000,000.00	4,791,000.00	4,852,677.33	-61,677.33	24,763.73
3135G06H1	CONSTRUCTION	22-0026	FNMA NOTE 0.25 11/27/23	07/28/22	3.0746	4.2240	Total	0.955530	4,000,000.00	3,822,120.00	3,872,730.61	-50,610.61	18,941.25
3135G06H1	CONSTRUCTION	22-0025	FNMA NOTE 0.25 11/27/23	07/28/22	3.0746	4.2240	Total	0.955530	5,000,000.00	4,777,650.00	4,840,913.26	-63,263.26	23,676.56
3134GXDE1	RESERVE	21-0003	FHLMC NOTE 0.32 12/19/23	11/19/20	0.3200	4.5507	Total	0.950360	30,000,000.00	28,510,800.00	30,000,000.00	-1,489,200.00	0.00
3130ALT33	RESERVE	21-0013	FHLB NOTE 0.35 03/28/24	03/30/21	0.3500	4.5877	Total	0.939460	7,000,000.00	6,576,220.00	7,000,000.00	-423,780.00	0.00
3130AML75	RESERVE	21-0034	FHLB NOTE 0.35 04/10/24	09/24/21	0.3642	4.3299	Total	0.941770	5,000,000.00	4,708,850.00	4,998,921.13	-290,071.13	721.13
3134GWMVE3	RESERVE	21-0001	FHLMC NOTE 0.40 09/25/24	11/18/20	0.4157	4.4283	Total	0.924210	32,000,000.00	29,574,720.00	31,990,085.08	-2,415,365.08	9,285.08
3134GXDB7	RESERVE	21-0002	FHLMC NOTE 0.47 01/24/25	11/19/20	0.4700	4.5235	Total	0.911790	35,000,000.00	31,912,650.00	35,000,000.00	-3,087,350.00	0.00
3134GWSY9	CONSTRUCTION	21-0015	FHLMC NOTE 0.60 10/15/25	04/30/21	0.7900	4.5050	Total	0.890150	5,000,000.00	4,450,750.00	4,971,530.51	-520,780.51	13,069.19
3134GWSY9	CONSTRUCTION	21-0014	FHLMC NOTE 0.60 10/15/25	03/30/21	0.7630	4.5050	Total	0.890150	5,000,000.00	4,450,750.00	4,975,564.57	-524,814.57	11,879.32
912828M56	CONSTRUCTION	21-0010	Treasury Note 2.25 11/15/25	03/25/21	0.7362	4.2541	Total	0.941910	7,000,000.00	6,593,370.00	7,326,479.15	-733,109.15	-156,100.85

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

Portfolio Value at Market

NTMWD

Effective Interest - Actual Life

Receipts in Period

09/30/22

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CUSIP	Comments	Invest Number	Security Description	Purchase Date	Yield Amort	End Mkt Yield	Fund Number	Ending Unit Price	Par Val/Shares	Ending Market Val	Amor Val/Cost	Ending Gain/ Loss	Amortization Purch/Date
3130AKXB7	CONSTRUCTION	21-0011	FHLB NOTE 0.58 02/11/26	03/25/21	0.8810	4.5392	Total	0.877760	6,000,000.00	5,266,560.00	5,940,321.54	-673,761.54	26,369.95
3130ALSW5	CONSTRUCTION	21-0016	FHLB NOTE 0.875 03/13/26	04/30/21	0.8600	4.2257	Total	0.893390	5,000,000.00	4,466,950.00	5,002,544.04	-535,594.04	-1,019.92
3130ALU44	CONSTRUCTION	21-0012	FHLB NOTE 0.98 03/20/26	03/29/21	0.9800	4.5256	Total	0.887250	13,000,000.00	11,534,250.00	13,000,000.00	-1,465,750.00	0.00
Investment Total					1.0512	3.8550		0.969716	576,500,000.00	559,041,185.00	575,535,379.88	-16,494,194.88	-356,536.43

NORTH TEXAS MUNICIPAL WATER DISTRICT

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Receipts in Period
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CUSIP	Comments	Invest Number	Security Description	Purchase Date	Yield Amt	End Mkt Yield	Fund Number	Ending Unit Price	Par Val/Shares	Ending Market Val	Ending Amor Val/Cost	Gain/ Loss	Amortization Purch/Date
912828Z29	CONSTRUCTION	22-0003	Treasury Note 1.50 01/15/23	03/23/22	1.3197	3.2708	Total	0.999270	8,000,000.00	7,994,160.00	8,000,545.14	-6,385.14	-11,062.06
912828Z29	CONSTRUCTION	22-0027	Treasury Note 1.50 01/15/23	09/23/22	3.3506	3.2708	Total	0.999270	21,000,000.00	20,984,670.00	20,985,291.94	-621.94	105,057.56
91282CBG5	CONSTRUCTION	22-0001	Treasury Note 0.125 01/31/23	10/15/21	0.1685	3.7074	Total	0.996990	13,000,000.00	12,960,870.00	12,999,539.16	-38,669.16	6,847.11
912828Z86	CONSTRUCTION	22-0004	Treasury Note 1.375 02/15/23	03/23/22	1.4247	4.1039	Total	0.996580	19,000,000.00	18,935,020.00	18,998,854.32	-63,834.32	7,341.62
912828Z86	CONSTRUCTION	22-0005	Treasury Note 1.375 02/15/23	03/23/22	1.4247	4.1039	Total	0.996580	8,000,000.00	7,972,640.00	7,999,517.61	-26,877.61	3,091.21
912828UN8	RESERVE	22-0012	Treasury Note 2.00 02/15/23	03/24/22	1.4037	4.1481	Total	0.997290	32,000,000.00	31,913,280.00	32,023,170.89	-109,890.89	-145,294.39
912828ZD5	CONSTRUCTION	22-0006	Treasury Note 0.50 03/15/23	03/23/22	1.4934	4.2537	Total	0.992380	19,000,000.00	18,855,220.00	18,962,218.48	-106,998.48	144,858.07
912828ZD5	CONSTRUCTION	22-0007	Treasury Note 0.50 03/15/23	03/23/22	1.4934	4.2537	Total	0.992380	8,000,000.00	7,939,040.00	7,984,091.99	-45,051.99	60,992.87
912828ZH6	CONSTRUCTION	22-0009	Treasury Note 0.25 04/15/23	03/23/22	1.6067	4.3333	Total	0.988360	8,000,000.00	7,906,880.00	7,969,237.48	-62,357.48	83,200.36
912828ZH6	CONSTRUCTION	23-0010	Treasury Note 0.25 04/15/23	12/22/22	4.3715	4.3333	Total	0.988360	19,000,000.00	18,778,840.00	18,779,173.33	-333.33	21,233.33
3137FAEQ8	RESERVE	21-0017	FHLMC NOTE 0.375 04/20/23	05/26/21	0.1346	4.5672	Total	0.987470	5,000,000.00	4,937,350.00	5,003,637.15	-66,287.15	-19,164.84
313384ET2	CONSTRUCTION	23-0004	FHLB D.N. 0.00 04/24/23	12/16/22	4.6268	4.3848	Total	0.986490	41,000,000.00	40,446,090.00	40,421,006.52	25,083.48	80,662.37
313384ET2	CONSTRUCTION	23-0005	FHLB D.N. 0.00 04/24/23	12/16/22	4.6268	4.3848	Total	0.986490	7,000,000.00	6,905,430.00	6,901,147.47	4,282.53	13,771.62
912828ZP8	CONSTRUCTION	22-0011	Treasury Note 0.125 05/15/23	03/23/22	1.6930	4.6195	Total	0.983520	8,000,000.00	7,888,160.00	7,954,830.13	-86,670.13	93,981.09
912828VB3	RESERVE	22-0013	Treasury Note 1.75 05/15/23	03/24/22	1.6739	4.5954	Total	0.989530	28,000,000.00	27,706,840.00	28,007,820.17	-300,980.17	-16,002.51
912828ZP8	CONSTRUCTION	23-0011	Treasury Note 0.125 05/15/23	12/22/22	4.5652	4.6195	Total	0.983520	18,000,000.00	17,703,360.00	17,709,387.50	-6,027.50	21,687.50
313384FX2	RESERVE	23-0001	FHLB D.N. 0.00 05/22/23	12/09/22	4.6982	4.4377	Total	0.982930	10,000,000.00	9,829,300.00	9,821,741.88	7,558.12	29,930.77
313384GF0	CONSTRUCTION	23-0006	FHLB D.N. 0.00 05/30/23	12/16/22	4.7009	4.4704	Total	0.981960	35,000,000.00	34,368,600.00	34,341,000.79	27,599.21	69,292.51
313384GF0	CONSTRUCTION	23-0007	FHLB D.N. 0.00 05/30/23	12/16/22	4.7009	4.4704	Total	0.981960	7,000,000.00	6,873,720.00	6,866,200.22	5,519.78	13,858.50
3130ARWQ0	CONSTRUCTION	22-0019	FHLB NOTE 1.50 06/09/23	05/10/22	2.3024	4.9077	Total	0.991230	4,500,000.00	4,460,535.00	4,500,000.00	-39,465.00	0.00
3130ARWQ0	CONSTRUCTION	23-0014	FHLB NOTE 1.50 06/09/23	12/22/22	4.8531	4.9077	Total	0.991230	6,500,000.00	6,442,995.00	6,443,962.69	-967.69	3,177.69
9128284U1	CONSTRUCTION	21-0030	Treasury Note 2.825 06/30/23	08/27/21	0.1987	4.5829	Total	0.990430	8,000,000.00	7,923,440.00	8,096,420.33	-172,980.33	-260,354.47
912828ZV9	CONSTRUCTION	22-0015	Treasury Note 0.125 07/15/23	04/27/22	2.1896	4.7292	Total	0.975700	4,750,000.00	4,634,575.00	4,697,846.10	-63,271.10	65,109.11
912828ZV9	CONSTRUCTION	23-0012	Treasury Note 0.125 07/15/23	12/22/22	4.6410	4.7292	Total	0.975700	5,250,000.00	5,122,425.00	5,125,439.58	-3,014.58	6,217.08
91282CAF8	CONSTRUCTION	22-0017	Treasury Note 0.125 08/15/23	04/27/22	2.2170	4.6717	Total	0.972310	3,750,000.00	3,646,162.50	3,701,821.37	-55,658.87	52,101.36
91282CAF8	CONSTRUCTION	23-0013	Treasury Note 0.125 08/15/23	12/22/22	4.5894	4.6717	Total	0.972310	5,250,000.00	5,104,627.50	5,107,823.93	-3,196.43	6,136.43
313384KN8	RESERVE	23-0002	FHLB D.N. 0.00 08/17/23	12/09/22	4.8164	4.5075	Total	0.972290	9,000,000.00	8,750,610.00	8,735,098.58	15,511.42	25,944.83
91282CCU3	CONSTRUCTION	21-0031	Treasury Note 0.125 08/31/23	08/31/21	0.2225	4.8058	Total	0.969810	15,000,000.00	14,547,150.00	14,990,353.33	-443,203.33	19,535.08
313383YJ4	CONSTRUCTION	22-0022	FHLB NOTE 3.375 09/08/23	07/28/22	3.1046	4.8826	Total	0.989900	4,000,000.00	3,959,600.00	4,007,276.06	-47,676.06	-4,355.70
313383YJ4	CONSTRUCTION	23-0015	FHLB NOTE 3.375 09/08/23	12/22/22	4.7686	4.8826	Total	0.989900	5,000,000.00	4,949,500.00	4,953,301.87	-3,801.87	1,701.87
91282CAP6	CONSTRUCTION	22-0024	Treasury Note 0.125 10/15/23	07/28/22	3.0295	4.7348	Total	0.964730	4,000,000.00	3,858,920.00	3,910,566.84	-51,646.84	48,235.96
91282CAP6	CONSTRUCTION	23-0016	Treasury Note 0.125 10/15/23	12/22/22	4.5488	4.7348	Total	0.964730	5,000,000.00	4,823,650.00	4,831,184.53	-7,534.53	5,834.53
3135G06H1	CONSTRUCTION	22-0026	FNMA NOTE 0.25 11/27/23	07/28/22	3.0746	4.7474	Total	0.960590	4,000,000.00	3,842,360.00	3,899,917.47	-57,557.47	46,128.11
3135G06H1	CONSTRUCTION	23-0017	FNMA NOTE 0.25 11/27/23	12/22/22	4.7585	4.7474	Total	0.960590	5,000,000.00	4,802,950.00	4,807,535.94	414.06	5,385.94
313384QN2	CONSTRUCTION	23-0008	FHLB D.N. 0.00 12/15/23	12/16/22	4.7787	4.5182	Total	0.958160	32,000,000.00	30,661,120.00	30,591,315.85	69,804.15	63,493.61
313384QN2	CONSTRUCTION	23-0009	FHLB D.N. 0.00 12/15/23	12/16/22	4.7787	4.5182	Total	0.958160	7,000,000.00	6,707,120.00	6,691,850.32	15,269.68	13,889.23
3134GXDE1	RESERVE	21-0003	FHLMC NOTE 0.32 12/19/23	11/19/20	0.3200	5.0894	Total	0.955560	30,000,000.00	28,666,800.00	30,000,000.00	-1,333,200.00	0.00
3130ATTUQ8	RESERVE	23-0003	FHLB NOTE 4.75 03/08/24	12/09/22	4.7381	4.8324	Total	0.999060	8,000,000.00	7,992,480.00	8,001,177.20	-8,697.20	-85.20
3130ALT33	RESERVE	21-0013	FHLB NOTE 0.35 03/28/24	03/30/21	0.3500	5.0420	Total	0.944200	7,000,000.00	6,609,400.00	7,000,000.00	-390,600.00	0.00
3130AML75	RESERVE	21-0034	FHLB NOTE 0.35 04/10/24	09/24/21	0.3642	5.0717	Total	0.942410	5,000,000.00	4,712,050.00	4,999,097.84	-287,047.84	897.84
3134GWE53	RESERVE	21-0001	FHLMC NOTE 0.40 09/25/24	11/18/20	0.4157	4.7664	Total	0.928170	32,000,000.00	29,701,440.00	31,991,330.93	-2,289,890.93	10,530.93
3134GXDB7	RESERVE	21-0002	FHLMC NOTE 0.47 01/24/25	11/19/20	0.4700	4.6992	Total	0.917730	35,000,000.00	32,120,550.00	35,000,000.00	-2,879,450.00	0.00
3134GWSY9	CONSTRUCTION	21-0015	FHLMC NOTE 0.60 10/15/25	04/30/21	0.7900	4.7810	Total	0.892030	5,000,000.00	4,460,150.00	4,973,848.58	-513,698.58	15,387.26

QUARTERLY REPORT

NORTH TEXAS MUNICIPAL WATER DISTRICT

Portfolio Value at Market

NTMWD

Effective Interest - Actual Life
Receipts in Period
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CUSIP	Comments	Invest Number	Security Description	Purchase Date	Yield Amort	End Mkt Yield	Fund Number	Ending Unit Price	Par Val/Shares	Ending Market Val	Amor Val/Cost	Ending Gain/ Loss	Amortization Purch/Date
3134GWYS9	RESERVE	21-0014	FHLMC NOTE 0.60 10/15/25	03/30/21	0.7630	4.7810	Total	0.892030	5,000,000.00	4,460,150.00	4,977,554.87	-517,404.87	13,869.62
912828M56	CONSTRUCTION	21-0010	Treasury Note 2.25 11/15/25	03/25/21	0.7362	4.2130	Total	0.947380	7,000,000.00	6,631,660.00	7,300,391.67	-668,731.67	-182,188.33
3130AKXB7	CONSTRUCTION	21-0011	FHLB NOTE 0.58 02/11/26	03/25/21	0.8810	4.7877	Total	0.879700	6,000,000.00	5,278,200.00	5,944,899.74	-666,499.74	30,748.15
3130ALSW5	CONSTRUCTION	21-0016	FHLB NOTE 0.875 03/13/26	04/30/21	0.8600	4.1650	Total	0.902370	5,000,000.00	4,511,850.00	5,002,362.09	-490,512.09	-1,201.87
3130ALU44	CONSTRUCTION	21-0012	FHLB NOTE 0.98 03/20/26	03/29/21	0.9800	4.4730	Total	0.896330	13,000,000.00	11,652,290.00	13,000,000.00	-1,347,710.00	0.00
Investment Total					<u>2.4421</u>	<u>4.4756</u>		<u>0.969857</u>	<u>600,000,000.00</u>	<u>581,914,230.00</u>	<u>595,007,589.88</u>	<u>-13,093,359.88</u>	<u>549,421.75</u>

NORTH TEXAS MUNICIPAL WATER DISTRICT

QUARTERLY REPORT

Account Register Activity

NTMWD
Effective Interest - Actual Life
Receipts in Period
10/01/22 - 12/31/22

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Run Time: 09:21:06
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Invest Number	Account ID	Transact Date	Coupon Rate	Comments	Beginning Unamor Val/Cost	Deposit Amount	Withdrawal Amount	Ending Unamor Val/Cost
Investment Number - AR-0001								
AR-0001	TXPL - 01- REV	10/05/22	0.000000	TR TO LGC-I&S	74,915,312.96	0.00	10,356.16	74,904,956.80
AR-0001	TXPL - 01- REV	10/17/22	0.000000	TR FR INB	74,904,956.80	12,759,900.58	3,398,796.58	84,266,060.80
AR-0001	TXPL - 01- REV	10/19/22	0.000000	TR TO INB	84,266,060.80	0.00	4,966,853.64	79,299,207.16
AR-0001	TXPL - 01- REV	10/24/22	0.000000	TR TO TXCL-CON, OCT DST - CAP IMP	79,299,207.16	0.00	1,740,864.00	77,558,343.16
AR-0001	TXPL - 01- REV	10/24/22	0.000000	TR TO LGC-I&S, OCT I&S DST	77,558,343.16	0.00	24,786,185.00	52,772,158.16
AR-0001	TXPL - 01- REV	10/24/22	0.000000	TR TO TXCL-ESC, OCT ESC DST	52,772,158.16	0.00	434,560.00	52,337,598.16
AR-0001	TXPL - 01- REV	10/24/22	0.000000	TD ONLY	52,337,598.16	446,516.83	446,516.83	52,337,598.16
AR-0001	TXPL - 01- REV	10/28/22	0.000000	TD ONLY	52,337,598.16	272,021.09	272,021.09	52,337,598.16
AR-0001	TXPL - 01- REV	10/28/22	0.000000	TR TO LGC-I&S	52,337,598.16	0.00	31,480.82	52,306,117.34
AR-0001	TXPL - 01- REV	10/28/22	0.000000	TR TO TXCL-CON	52,306,117.34	0.00	1,196,806.77	51,109,310.57
AR-0001	TXPL - 01- REV	10/28/22	0.000000	TR TO TXCL-ESC	51,109,310.57	0.00	1,000,000.00	50,109,310.57
AR-0001	TXPL - 01- REV	10/28/22	0.000000	TR FR INB	50,109,310.57	18,399,124.64	3,184,282.04	65,324,153.17
AR-0001	TXPL - 01- REV	10/31/22	0.000000	TR FR INB	65,324,153.17	13,277,245.46	0.00	78,601,398.63
AR-0001	TXPL - 01- REV	10/31/22	0.000000	InitPay AR-1	78,601,398.63	180,451.39	0.00	78,781,850.02
AR-0001	TXPL - 01- REV	11/02/22	0.000000	TR TO LGC-I&S	78,781,850.02	0.00	61,479.45	78,720,370.57
AR-0001	TXPL - 01- REV	11/09/22	0.000000	TR TO TXCL, MOVE RSF CLOSE OUT TO	78,720,370.57	0.00	7,028,019.63	71,692,350.94
AR-0001	TXPL - 01- REV	11/14/22	0.000000	TR FR INB	71,692,350.94	23,424,547.82	2,399,855.21	92,717,043.55
AR-0001	TXPL - 01- REV	11/22/22	0.000000	TR TO TXCL-CN, NOV DST - CN	92,717,043.55	0.00	1,740,876.00	90,976,167.55
AR-0001	TXPL - 01- REV	11/22/22	0.000000	TR TO LGC-I&S, NOV DST - I&S	90,976,167.55	0.00	24,786,229.00	66,189,938.55
AR-0001	TXPL - 01- REV	11/22/22	0.000000	TR TO TXCL-ESC, NOV DST - ESC	66,189,938.55	0.00	434,685.00	65,755,253.55
AR-0001	TXPL - 01- REV	11/30/22	0.000000	TR FR INB	65,755,253.55	9,485,520.07	1,123,830.78	74,116,942.84
AR-0001	TXPL - 01- REV	11/30/22	0.000000	InitPay AR-1	74,116,942.84	230,388.26	0.00	74,347,331.10
AR-0001	TXPL - 01- REV	12/01/22	0.000000	TR TO INB, ZERO OUT ROYSE CITY FU	74,347,331.10	0.00	8,955.68	74,338,375.42
AR-0001	TXPL - 01- REV	12/16/22	0.000000	TR TO LGC-I&S	74,338,375.42	0.00	115,726.03	74,222,649.39
AR-0001	TXPL - 01- REV	12/20/22	0.000000	TD ONLY	74,222,649.39	226,984.82	226,984.82	74,222,649.39
AR-0001	TXPL - 01- REV	12/20/22	0.000000	TR TO TXCL-CON, DEC DST - CAP IMP	74,222,649.39	0.00	1,740,876.00	72,481,773.39
AR-0001	TXPL - 01- REV	12/20/22	0.000000	TR TO LGC-I&S, DEC DST - I/S	72,481,773.39	0.00	24,786,229.00	47,695,544.39
AR-0001	TXPL - 01- REV	12/20/22	0.000000	TR TO TXCL-ESC, DEC DST - ESC	47,695,544.39	0.00	434,685.00	47,260,859.39
AR-0001	TXPL - 01- REV	12/29/22	0.000000	TR FR INB	47,260,859.39	17,384,110.02	5,852,212.22	58,792,757.19
AR-0001	TXPL - 01- REV	12/30/22	0.000000	TR FR INB	58,792,757.19	21,054,098.80	0.00	79,846,855.99
AR-0001	TXPL - 01- REV	12/31/22	0.000000	InitPay AR-1	79,846,855.99	222,872.52	0.00	80,069,728.51
Investment Number - AR-0001 Total					74,915,312.96	117,363,782.30	112,209,366.75	80,069,728.51
Investment Number - AR-0004								
AR-0004	LGC - 03 - ARB	10/31/22	0.000000	InitPay AR-4	694,246.25	1,837.51	0.00	696,083.76
AR-0004	LGC - 03 - ARB	11/30/22	0.000000	InitPay AR-4	696,083.76	2,247.93	0.00	698,331.69
AR-0004	LGC - 03 - ARB	12/31/22	0.000000	InitPay AR-4	698,331.69	2,570.26	0.00	700,901.95
Investment Number - AR-0004 Total					694,246.25	6,655.70	0.00	700,901.95
Investment Number - AR-0014								
AR-0014	TXPL - 06 - RSRV	10/17/22	0.000000	TR FR BNY	19,023,612.42	15,000.00	0.00	19,038,612.42
AR-0014	TXPL - 06 - RSRV	10/20/22	0.000000	TR FR BNY	19,038,612.42	9,375.00	0.00	19,047,987.42
AR-0014	TXPL - 06 - RSRV	10/31/22	0.000000	InitPay AR-14	19,047,987.42	47,425.39	0.00	19,095,412.81
AR-0014	TXPL - 06 - RSRV	11/15/22	0.000000	TR FR BNY	19,095,412.81	245,000.00	0.00	19,340,412.81

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AR-0014	TXPL - 06 - RSRV	11/21/22	0.000000	TR FR INB	19,340,412.81	130,250.00	0.00	19,470,662.81
AR-0014	TXPL - 06 - RSRV	11/28/22	0.000000	TR TO LGC-I&S	19,470,662.81	0.00	12,200.00	19,458,462.81
AR-0014	TXPL - 06 - RSRV	11/30/22	0.000000	IniPay AR-14	19,458,462.81	57,198.26	0.00	19,515,661.07
AR-0014	TXPL - 06 - RSRV	12/09/22	0.000000	TR FR BNY	19,515,661.07	14,635,937.50	0.00	34,151,598.57
AR-0014	TXPL - 06 - RSRV	12/09/22	0.000000	TR TO BNY	34,151,598.57	0.00	26,539,171.70	7,612,426.87
AR-0014	TXPL - 06 - RSRV	12/12/22	0.000000	TR FR BNY	7,612,426.87	8,750.00	0.00	7,621,176.87
AR-0014	TXPL - 06 - RSRV	12/31/22	0.000000	IniPay AR-14	7,621,176.87	35,572.91	0.00	7,656,749.78
Investment Number - AR-0014 Total					19,023,612.42	15,184,509.06	26,551,371.70	7,656,749.78
Investment Number - AR-0020					50,218,937.89	10,356.16	0.00	50,229,294.05
AR-0020	LGC - 05 - I&S	10/05/22	0.000000	TR FR TXPL-REV	50,229,294.05	24,786,185.00	0.00	75,015,479.05
AR-0020	LGC - 05 - I&S	10/24/22	0.000000	TR FR TXPL-REV, OCT I&S DST	75,015,479.05	31,480.82	0.00	75,046,959.87
AR-0020	LGC - 05 - I&S	10/31/22	0.000000	IniPay AR-20	75,046,959.87	150,438.84	0.00	75,197,398.71
AR-0020	LGC - 05 - I&S	11/01/22	0.000000	TR TO USB, ECP INTEREST PMT	75,197,398.71	0.00	40,602.74	75,156,795.97
AR-0020	LGC - 05 - I&S	11/02/22	0.000000	TR FR TXPL-REV	75,156,795.97	61,479.45	0.00	75,218,275.42
AR-0020	LGC - 05 - I&S	11/22/22	0.000000	TR FR TXPL-REV, NOV DST - I&S	75,218,275.42	24,786,229.00	0.00	100,004,504.42
AR-0020	LGC - 05 - I&S	11/28/22	0.000000	TR FR TXPL-DSRF	100,004,504.42	12,200.00	0.00	100,016,704.42
AR-0020	LGC - 05 - I&S	11/28/22	0.000000	TR FR TXCL-CN, CAPI TRANSFER	100,016,704.42	1,119,253.13	0.00	101,135,957.55
AR-0020	LGC - 05 - I&S	11/28/22	0.000000	TR FR INB, HTS RWS 21 REIMB	101,135,957.55	10,768.74	0.00	101,146,726.29
AR-0020	LGC - 05 - I&S	11/30/22	0.000000	IniPay AR-20	101,146,726.29	268,059.09	0.00	101,414,785.38
AR-0020	LGC - 05 - I&S	12/01/22	0.000000	TR TO BNY, DEBT SVC PMT	101,414,785.38	0.00	17,638,502.41	83,776,282.97
AR-0020	LGC - 05 - I&S	12/09/22	0.000000	TR FR INB, RWS FINAL ACCT	83,776,282.97	14,575.59	0.00	83,790,858.56
AR-0020	LGC - 05 - I&S	12/15/22	0.000000	TR TO USB, ECP INT PMT	83,790,858.56	0.00	92,960.27	83,697,898.29
AR-0020	LGC - 05 - I&S	12/16/22	0.000000	TR FR TXPL-REV	83,697,898.29	115,726.03	0.00	83,813,624.32
AR-0020	LGC - 05 - I&S	12/20/22	0.000000	TR FR TXPL-REV, DEC DST - I/S	83,813,624.32	24,786,229.00	0.00	108,599,853.32
AR-0020	LGC - 05 - I&S	12/31/22	0.000000	IniPay AR-20	108,599,853.32	345,422.25	0.00	108,945,275.57
Investment Number - AR-0020 Total					50,218,937.89	76,498,403.10	17,772,065.42	108,945,275.57
Investment Number - AR-0027					101,858,149.04	0.00	3,772.00	101,854,377.04
AR-0027	TXPL - 13 - Cnstr	10/13/22	0.000000	TR TO INB	101,854,377.04	12,500.00	0.00	101,866,877.04
AR-0027	TXPL - 13 - Cnstr	10/17/22	0.000000	TR FR BNY	101,866,877.04	22,873,753.35	0.00	124,740,630.39
AR-0027	TXPL - 13 - Cnstr	10/19/22	0.000000	TR FR LGC-ESC, CWSRF 2020 RELEASE	124,740,630.39	0.00	8,796,005.92	115,944,624.47
AR-0027	TXPL - 13 - Cnstr	10/26/22	0.000000	TR TO INB	115,944,624.47	273,794.93	0.00	116,218,419.40
AR-0027	TXPL - 13 - Cnstr	10/31/22	0.000000	IniPay AR-27	116,218,419.40	22,500.00	0.00	116,240,919.40
AR-0027	TXPL - 13 - Cnstr	11/10/22	0.000000	TR FR BNY	116,240,919.40	5,000.00	0.00	116,245,919.40
AR-0027	TXPL - 13 - Cnstr	11/15/22	0.000000	TR TO INB	116,245,919.40	0.00	8,054,226.91	108,191,692.49
AR-0027	TXPL - 13 - Cnstr	11/28/22	0.000000	TR FR BNY	108,191,692.49	5,000.00	0.00	108,196,692.49
AR-0027	TXPL - 13 - Cnstr	11/28/22	0.000000	TR FR BNY	108,196,692.49	1,000,625.00	0.00	109,197,317.49
AR-0027	TXPL - 13 - Cnstr	11/30/22	0.000000	IniPay AR-27	109,197,317.49	342,617.41	0.00	109,539,934.90
AR-0027	TXPL - 13 - Cnstr	12/07/22	0.000000	TR TO INB	109,539,934.90	0.00	115,872.58	109,424,062.32
AR-0027	TXPL - 13 - Cnstr	12/15/22	0.000000	TR FR BNY	109,424,062.32	14,113,750.00	0.00	123,537,812.32
AR-0027	TXPL - 13 - Cnstr	12/16/22	0.000000	TR TO BNY	123,537,812.32	0.00	20,419,678.66	103,118,133.66
AR-0027	TXPL - 13 - Cnstr	12/22/22	0.000000	TR TO INB	103,118,133.66	0.00	7,817,939.92	95,300,193.74

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AR-0027	TXPL - 13 - Cnstr	12/28/22	0.000000	TR TO INB	95,300,193.74	0.00	21,505.00	95,278,688.74
AR-0027	TXPL - 13 - Cnstr	12/31/22	0.000000	IntPay AR-27	95,278,688.74	349,465.95	0.00	95,628,154.69
Investment Number - AR-0027 Total					101,858,149.04	38,999,006.64	45,229,000.99	95,628,154.69
Investment Number - AR-0031								
AR-0031	TXCLASS - 04 - IH	10/05/22	0.000000	TR TO BCBS	3,609,176.97	0.00	303,145.62	3,306,031.35
AR-0031	TXCLASS - 04 - IH	10/12/22	0.000000	TR TO BCBS	3,306,031.35	0.00	341,517.89	2,964,513.46
AR-0031	TXCLASS - 04 - IH	10/19/22	0.000000	TR TO BCBS	2,964,513.46	0.00	361,539.53	2,602,973.93
AR-0031	TXCLASS - 04 - IH	10/26/22	0.000000	TR TO BCBS	2,602,973.93	0.00	352,673.17	2,250,300.76
AR-0031	TXCLASS - 04 - IH	10/28/22	0.000000	TR FR INB	2,250,300.76	1,274,086.68	0.00	3,524,387.44
AR-0031	TXCLASS - 04 - IH	10/31/22	0.000000	TR TO BCBS	3,524,387.44	0.00	342,228.32	3,182,159.12
AR-0031	TXCLASS - 04 - IH	10/31/22	0.000000	IntPay AR-31	3,182,159.12	8,389.18	0.00	3,190,548.30
AR-0031	TXCLASS - 04 - IH	11/09/22	0.000000	TR TO BCBS	3,190,548.30	0.00	215,022.38	2,975,525.92
AR-0031	TXCLASS - 04 - IH	11/16/22	0.000000	TR TO BCBS	2,975,525.92	0.00	369,357.73	2,606,168.19
AR-0031	TXCLASS - 04 - IH	11/23/22	0.000000	TR TO BCBS	2,606,168.19	0.00	371,407.82	2,234,760.37
AR-0031	TXCLASS - 04 - IH	11/29/22	0.000000	TR FR INB	2,234,760.37	1,274,863.52	0.00	3,509,623.89
AR-0031	TXCLASS - 04 - IH	11/30/22	0.000000	TR TO BCBS	3,509,623.89	0.00	288,755.44	3,220,868.45
AR-0031	TXCLASS - 04 - IH	11/30/22	0.000000	IntPay AR-31	3,220,868.45	8,930.62	0.00	3,229,799.07
AR-0031	TXCLASS - 04 - IH	12/07/22	0.000000	TR TO BCBS	3,229,799.07	0.00	558,158.60	2,671,640.47
AR-0031	TXCLASS - 04 - IH	12/14/22	0.000000	TR TO BCBS	2,671,640.47	0.00	420,262.04	2,251,378.43
AR-0031	TXCLASS - 04 - IH	12/21/22	0.000000	TR TO BCBS	2,251,378.43	0.00	330,870.38	1,920,508.05
AR-0031	TXCLASS - 04 - IH	12/28/22	0.000000	TR FR INB	1,920,508.05	1,299,944.98	0.00	3,220,453.03
AR-0031	TXCLASS - 04 - IH	12/29/22	0.000000	TR TO BCBS	3,220,453.03	0.00	406,810.52	2,813,642.51
AR-0031	TXCLASS - 04 - IH	12/31/22	0.000000	IntPay AR-31	2,813,642.51	9,304.62	0.00	2,822,947.13
Investment Number - AR-0031 Total					3,609,176.97	3,875,519.60	4,661,749.44	2,822,947.13
Investment Number - AR-0034								
AR-0034	TXCLASS - 07 - Cnstr	10/01/22	0.000000	TR TO INB, CLOSE 301201	337,442,625.36	0.00	1,990.44	337,440,634.92
AR-0034	TXCLASS - 07 - Cnstr	10/04/22	0.000000	TR FR LGC-ESC	337,440,634.92	450,000.00	0.00	337,890,634.92
AR-0034	TXCLASS - 07 - Cnstr	10/05/22	0.000000	TR FR USBANK, RWMWS ECP DRAW	337,890,634.92	5,000,000.00	0.00	342,890,634.92
AR-0034	TXCLASS - 07 - Cnstr	10/06/22	0.000000	TR FR INB	342,890,634.92	1,950,000.00	0.00	344,840,634.92
AR-0034	TXCLASS - 07 - Cnstr	10/07/22	0.000000	TR TO INB	344,840,634.92	0.00	7,320,576.41	337,520,058.51
AR-0034	TXCLASS - 07 - Cnstr	10/13/22	0.000000	TR TO INB	337,520,058.51	61.02	1,987,847.85	335,532,271.68
AR-0034	TXCLASS - 07 - Cnstr	10/17/22	0.000000	TR FR BNY	335,532,271.68	41,875.00	0.00	335,574,146.68
AR-0034	TXCLASS - 07 - Cnstr	10/19/22	0.000000	TR TO INB	335,574,146.68	186,777.37	2,232,340.80	333,528,583.25
AR-0034	TXCLASS - 07 - Cnstr	10/20/22	0.000000	TR FR LGC-ESC, SWIFT 19 ESC RELEA	333,528,583.25	26,941,737.57	0.00	360,470,320.82
AR-0034	TXCLASS - 07 - Cnstr	10/24/22	0.000000	TR FR TXPL-CN, OCT CN DST	360,470,320.82	1,740,864.00	0.00	362,211,184.82
AR-0034	TXCLASS - 07 - Cnstr	10/26/22	0.000000	TR TO INB	362,211,184.82	27,705,982.78	43,375,477.35	346,541,690.25
AR-0034	TXCLASS - 07 - Cnstr	10/27/22	0.000000	ECP PROCEEDS	346,541,690.25	7,000,000.00	0.00	353,541,690.25
AR-0034	TXCLASS - 07 - Cnstr	10/28/22	0.000000	TR FR TXPL-REV	353,541,690.25	1,196,806.77	0.00	354,738,497.02
AR-0034	TXCLASS - 07 - Cnstr	10/28/22	0.000000	TR TO INB	354,738,497.02	0.00	990,556.26	353,747,940.76
AR-0034	TXCLASS - 07 - Cnstr	10/31/22	0.000000	TR FR BNY	353,747,940.76	35,021,875.00	0.00	388,769,815.76
AR-0034	TXCLASS - 07 - Cnstr	10/31/22	0.000000	IntPay AR-34	388,769,815.76	950,485.22	0.00	389,720,300.98
AR-0034	TXCLASS - 07 - Cnstr	11/09/22	0.000000	TR TO INB	389,720,300.98	0.00	10,404,466.74	379,315,834.24
AR-0034	TXCLASS - 07 - Cnstr	11/10/22	0.000000	TR FR BNY	379,315,834.24	32,500.00	0.00	379,348,334.24

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AR-0034	TXCLASS - 07 - Cnstr	11/15/22	0.000000	TR FR BNY	379,348,334.24	90,000.00	0.00	379,438,334.24
AR-0034	TXCLASS - 07 - Cnstr	11/16/22	0.000000	TR TO INB	379,438,334.24	27.82	4,232,275.85	375,206,086.21
AR-0034	TXCLASS - 07 - Cnstr	11/22/22	0.000000	TR FR TXPL-REV, NOV DST - CN	375,206,086.21	1,740,876.00	0.00	376,946,962.21
AR-0034	TXCLASS - 07 - Cnstr	11/28/22	0.000000	TR TO INB	376,946,962.21	0.00	10,764,639.19	366,182,323.02
AR-0034	TXCLASS - 07 - Cnstr	11/28/22	0.000000	TR TO LGC-I&S	366,182,323.02	0.00	1,119,253.13	365,063,069.89
AR-0034	TXCLASS - 07 - Cnstr	11/28/22	0.000000	TD ONLY	365,063,069.89	1,119,253.13	1,119,253.13	365,063,069.89
AR-0034	TXCLASS - 07 - Cnstr	11/28/22	0.000000	TR FR BNY	365,063,069.89	6,250.00	0.00	365,069,319.89
AR-0034	TXCLASS - 07 - Cnstr	11/30/22	0.000000	TR TO INB	365,069,319.89	1,126,993.13	2,905,303.32	363,291,009.70
AR-0034	TXCLASS - 07 - Cnstr	11/30/22	0.000000	TR FR BNY	363,291,009.70	41,025,625.00	0.00	404,316,634.70
AR-0034	TXCLASS - 07 - Cnstr	11/30/22	0.000000	IntPay AR-34	404,316,634.70	1,207,176.23	0.00	405,523,810.93
AR-0034	TXCLASS - 07 - Cnstr	12/07/22	0.000000	TR TO INB	405,523,810.93	111.36	4,506,363.05	401,017,559.24
AR-0034	TXCLASS - 07 - Cnstr	12/16/22	0.000000	TR TO BNY	401,017,559.24	0.00	105,139,874.67	295,877,684.57
AR-0034	TXCLASS - 07 - Cnstr	12/16/22	0.000000	TR FR BNY	295,877,684.57	27,219,375.00	0.00	323,097,059.57
AR-0034	TXCLASS - 07 - Cnstr	12/20/22	0.000000	TR FR TXPL-REV, DEC DST - CAP IMP	323,097,059.57	1,740,876.00	0.00	324,837,935.57
AR-0034	TXCLASS - 07 - Cnstr	12/22/22	0.000000	TR FR BNY	324,837,935.57	67,767,506.02	0.00	392,605,441.59
AR-0034	TXCLASS - 07 - Cnstr	12/22/22	0.000000	TR TO BNY	392,605,441.59	0.00	67,767,506.02	324,837,935.57
AR-0034	TXCLASS - 07 - Cnstr	12/22/22	0.000000	TR TO INB	324,837,935.57	13,282.50	20,055,051.09	304,796,166.98
AR-0034	TXCLASS - 07 - Cnstr	12/28/22	0.000000	TR TO INB	304,796,166.98	0.00	735,644.44	304,060,522.54
AR-0034	TXCLASS - 07 - Cnstr	12/28/22	0.000000	TR FR INB	304,060,522.54	14,000.00	0.00	304,074,522.54
AR-0034	TXCLASS - 07 - Cnstr	12/30/22	0.000000	TR FR INB	304,074,522.54	2,956.47	0.00	304,077,479.01
AR-0034	TXCLASS - 07 - Cnstr	12/31/22	0.000000	IntPay AR-34	304,077,479.01	1,299,666.36	0.00	305,377,145.37
Investment Number - AR-0034 Total					337,442,625.36	252,592,939.75	284,658,419.74	305,377,145.37
Investment Number - AR-0035								
AR-0035	LGC - 005 - Cnstr/Esc	10/04/22	0.000000	TR TO TXCL-COIN	50,035,117.18	0.00	450,000.00	49,585,117.18
AR-0035	LGC - 005 - Cnstr/Esc	10/20/22	0.000000	TR TO TXCL-CN, SWIFT 19 ESC	49,585,117.18	0.00	26,941,737.57	22,643,379.61
AR-0035	LGC - 005 - Cnstr/Esc	10/31/22	0.000000	IntPay AR-35	22,643,379.61	102,974.41	0.00	22,746,354.02
AR-0035	LGC - 005 - Cnstr/Esc	11/30/22	0.000000	IntPay AR-35	22,746,354.02	73,456.86	0.00	22,819,810.88
AR-0035	LGC - 005 - Cnstr/Esc	12/31/22	0.000000	IntPay AR-35	22,819,810.88	83,989.75	0.00	22,903,800.63
Investment Number - AR-0035 Total					50,035,117.18	260,421.02	27,391,737.57	22,903,800.63
Investment Number - AR-0036								
AR-0036	LGC - 006 - Cnstr/Esc	10/19/22	0.000000	TR TO TXPL-CN, CWSRF 2020 ESC	98,994,764.42	0.00	22,873,753.35	76,121,011.07
AR-0036	LGC - 006 - Cnstr/Esc	10/31/22	0.000000	IntPay AR-36	76,121,011.07	235,953.35	0.00	76,356,964.42
AR-0036	LGC - 006 - Cnstr/Esc	11/30/22	0.000000	IntPay AR-36	76,356,964.42	246,586.49	0.00	76,603,550.91
AR-0036	LGC - 006 - Cnstr/Esc	12/31/22	0.000000	IntPay AR-36	76,603,550.91	281,944.29	0.00	76,885,495.20
Investment Number - AR-0036 Total					98,994,764.42	764,484.13	22,873,753.35	76,885,495.20
Investment Number - AR-0038								
AR-0038	LGC - 007 - Cnstr/Esc	10/31/22	0.000000	IntPay AR-38	35,259,507.21	93,323.40	0.00	35,352,830.61
AR-0038	LGC - 007 - Cnstr/Esc	11/30/22	0.000000	IntPay AR-38	35,352,830.61	114,168.13	0.00	35,466,998.74
AR-0038	LGC - 007 - Cnstr/Esc	12/31/22	0.000000	IntPay AR-38	35,466,998.74	130,538.58	0.00	35,597,537.32
Investment Number - AR-0038 Total					35,259,507.21	338,030.11	0.00	35,597,537.32
Investment Number - AR-0039								
AR-0039	TXCLASS - 02 - ESC (GVT)	10/24/22	0.000000	TR FR TXPL-REV, OCT ESC DST	51,390,508.72	434,560.00	0.00	51,825,068.72
AR-0039	TXCLASS - 02 - ESC (GVT)	10/28/22	0.000000	TR FR TXPL-REV	51,825,068.72	1,000,000.00	0.00	52,825,068.72

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Invest Number	Account ID	Transact Date	Coupon Rate	Comments	Beginning Unamor Val/Cost	Deposit Amount	Withdrawal Amount	Ending Unamor Val/Cost
AR-0039	TXCLASS - 02 - ESC (GVT)	10/31/22	0.000000	IntPay AR-39	52,825,068.72	116,834.74	0.00	52,941,903.46
AR-0039	TXCLASS - 02 - ESC (GVT)	11/09/22	0.000000	TR FR TXPL, RECLASS RSF TO CONTIN	52,941,903.46	7,028,019.63	0.00	59,969,923.09
AR-0039	TXCLASS - 02 - ESC (GVT)	11/22/22	0.000000	TR FR TXPL-REV, NOV DST - ESC	59,969,923.09	434,685.00	0.00	60,404,608.09
AR-0039	TXCLASS - 02 - ESC (GVT)	11/30/22	0.000000	IntPay AR-39	60,404,608.09	163,289.91	0.00	60,567,898.00
AR-0039	TXCLASS - 02 - ESC (GVT)	12/01/22	0.000000	TR TO INB, ZERO OUT ROYSE CITY (3	60,567,898.00	0.00	10,702.39	60,557,195.61
AR-0039	TXCLASS - 02 - ESC (GVT)	12/20/22	0.000000	TR TXPL- REV	60,557,195.61	434,685.00	0.00	60,991,880.61
AR-0039	TXCLASS - 02 - ESC (GVT)	12/31/22	0.000000	IntPay AR-39	60,991,880.61	198,940.96	0.00	61,190,821.57
Investment Number - AR-0039 Total					51,390,508.72	9,811,015.24	10,702.39	61,190,821.57
Investment Number - AR-0041								
AR-0041	TXCLASS - 01 - CN/ESC PF (GOVY)	10/31/22	0.000000	IntPay AR-41	1,005,080.86	2,274.08	0.00	1,007,354.94
AR-0041	TXCLASS - 01 - CN/ESC PF (GOVY)	11/30/22	0.000000	IntPay AR-41	1,007,354.94	2,815.98	0.00	1,010,170.92
AR-0041	TXCLASS - 01 - CN/ESC PF (GOVY)	12/31/22	0.000000	IntPay AR-41	1,010,170.92	3,308.91	0.00	1,013,479.83
Investment Number - AR-0041 Total					1,005,080.86	8,398.97	0.00	1,013,479.83
Investment Number - AR-0042								
AR-0042	TXCLASS - 01 - CNSTR/ESC (GOVY)	10/31/22	0.000000	IntPay AR-42	36,474,075.76	82,526.00	0.00	36,556,601.76
AR-0042	TXCLASS - 01 - CNSTR/ESC (GOVY)	11/30/22	0.000000	IntPay AR-42	36,556,601.76	102,191.03	0.00	36,658,792.79
AR-0042	TXCLASS - 01 - CNSTR/ESC (GOVY)	12/31/22	0.000000	IntPay AR-42	36,658,792.79	120,078.74	0.00	36,778,871.53
Investment Number - AR-0042 Total					36,474,075.76	304,795.77	0.00	36,778,871.53
Investment Total					860,921,115.04	516,007,961.39	541,358,167.35	835,570,909.08