

**METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO
TREASURY DEPARTMENT**

**Composition of Investment Inventory
December 31, 2022**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 283,462,590.15	37.1%	4.07%	13	\$ 283,462,590.15	\$ 283,462,590.15
Treasury Bills	20,000,000.00	2.6%	3.86%	2	20,000,000.00	19,901,866.67
Discount Notes	45,000,000.00	5.9%	4.38%	4	44,529,885.85	44,463,945.84
Commercial Paper	50,000,000.00	6.5%	4.54%	6	49,487,317.50	49,409,772.18
Certificates of Deposit	47,400,000.00	6.2%	3.73%	22	47,400,000.00	47,400,000.00
US Government Agencies	317,920,000.00	41.6%	1.23%	153	300,364,659.49	317,920,000.00
Total Investments	\$ 763,782,590.15	100.0%		200	\$ 745,244,452.99	\$ 762,558,174.84

MWRD Portfolio Average: **2.91%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **2.06%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2022 FOURTH QUARTER

	YEAR	reported on:		
		10/31/2022	11/30/2022	12/31/2022
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2023	3.12%	2.49%	2.86%
	2027	3.24%	2.63%	2.52%
	2032	3.39%	2.71%	2.63%
	2037	3.69%	3.15%	3.15%
	2042	3.90%	3.31%	3.37%
	2047	4.05%	3.45%	3.51%
	2052	4.12%	3.52%	3.58%
		reported on:		
		10/31/2022	11/30/2022	12/31/2022
PRIME RATE		6.25%	7.00%	7.50%
TREASURY BILL - 90 DAYS		4.070%	4.285%	4.350%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)		1.383%	1.583%	2.060%
FEDERAL FUNDS RATE		3.09%	3.84%	4.34%
DOW JONES INDUSTRIAL AVERAGE		32,732.95	34,589.77	33,147.25
S&P 500		3,871.98	4,080.11	3,839.50
RUSSELL 3000		2,245.80	2,358.45	2,217.15
		10/31/2022	11/30/2022	12/31/2022
PAR VALUE- INVESTMENT PORTFOLIO		\$816,098,892.40	\$779,957,664.45	\$763,782,590.15
AVERAGE RATE OF PORTFOLIO		1.986%	2.177%	2.910%
		10/31/2022	11/30/2022	12/31/2022
TAX RECEIPTS - CURR. YEAR LEVY		\$347,201,265.71	\$347,201,265.71	\$495,066,823.00
PERCENT OF LEVY RECEIVED		53.301%	53.301%	75.025%

