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

		reported on:			
	YEAR	10/31/2022	11/30/2022	12/31/2022	
	2023	3.12%	2.49%	2.86%	
	2027	3.24%	2.63%	2.52%	
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	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 AVERAGE RATE OF PORTFOLIO		\$816,098,892.40	\$779,957,664.45	\$763,782,590.15	
		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%	

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – December 31, 2022 by Broker/Bank

(excluding Money Market)

Broker/Bank		Par Value	<u>Percentage</u>
ALAMO CAPITAL (WBE)*		60,000,000	4.68%
ASSOCIATED BANK		155,000,000	12.09%
BANK OF AMERICA		100,000,000	7.80%
BELMONT BANK		25,000,000	1.95%
BLAYLOCK VAN (MBE)*		75,000,000	5.85%
CASTLEOAK SECURITIES (MBE)*		161,000,000	12.56%
GOLD COAST BANK		200,000	0.02%
JP MORGAN SECURITIES		102,000,000	7.96%
LOOP CAPITAL MARKETS (MBE)*		107,875,000	8.42%
MESIROW FINANCIAL		3,620,000	0.28%
MISCHLER FINANCIAL GROUP (MBE/VBE)*		25,000,000	1.95%
MULTI-BANK SECURITIES (VBE)*		252,000,000	19.66%
RAYMOND JAMES AND ASSOCIATES		10,000,000	0.78%
PENSERRA (MBE)*		55,000,000	4.29%
R SEELAUS (WBE)*		26,000,000	2.03%
SIEBERT WILLIAMS SHANK (MBE/WBE)*		124,000,000	9.67%
	\$	1,281,695,000	100.00%
		<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$	885,875,000	69.12%
OTHER		395,820,000	30.88%
	\$	1,281,695,000	100.00%

^{*}MBE/WBE/VBE: Minority/Woman/Veteran-owned Business Enterprise