

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

**Composition of Investment Inventory
September 30, 2022**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 73,310,700.67	9.1%	2.33%	13	\$ 73,310,700.67	73,310,700.67
Treasury Bills	30,000,000.00	3.8%	0.38%	2	29,797,616.10	29,892,713.89
FNMA Discount Notes	277,000,000.00	34.3%	2.33%	47	275,659,492.84	274,850,777.07
Commercial Paper	60,000,000.00	7.4%	2.64%	8	59,648,026.70	59,476,686.10
Certificates of Deposit	27,400,000.00	3.4%	1.70%	17	27,400,000.00	27,400,000.00
US Government Agencies	339,150,000.00	42.1%	1.24%	170	319,708,874.27	339,150,000.00
Total Investments	\$ 806,860,700.67	100%	1.80%	257	\$ 785,524,710.58	\$ 804,080,877.73

90-Day Treasury Bill Rate 52wk Avg. (benchmark): **1.05%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2022 THIRD QUARTER

	YEAR	reported on:		
		7/31/2022	8/31/2022	9/30/2022
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2023	1.38%	2.21%	3.06%
	2027	1.80%	2.32%	3.12%
	2032	2.21%	2.59%	3.30%
	2037	2.53%	2.93%	3.54%
	2042	2.75%	3.14%	3.73%
	2047	2.84%	3.25%	3.85%
	2052	2.89%	3.29%	3.90%
		reported on:		
		7/31/2022	8/31/2022	9/30/2022
PRIME RATE		5.50%	5.50%	6.25%
TREASURY BILL - 90 DAYS		2.140%	2.310%	3.270%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)		0.547%	0.808%	1.049%
FEDERAL FUNDS RATE		2.34%	2.34%	3.08%
DOW JONES INDUSTRIAL AVERAGE		32,845.13	31,510.43	28,725.51
S&P 500		4,130.29	3,955.00	3,585.62
RUSSELL 3000		2,386.01	2,293.21	2,077.61
		7/31/2022	8/31/2022	9/30/2022
PAR VALUE- INVESTMENT PORTFOLIO		\$849,929,281.17	\$848,089,064.40	\$806,860,700.67
AVERAGE RATE OF PORTFOLIO		1.267%	1.484%	1.798%
		7/31/2022	8/31/2022	9/30/2022
TAX RECEIPTS - CURR. YEAR LEVY		\$347,201,265.71	\$347,201,265.71	\$347,201,265.71
PERCENT OF LEVY RECEIVED		53.301%	53.301%	53.301%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

District Investments Purchased-Excluding Money Market for January 1 – September 30, 2022

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	60,000,000	6.06%
ASSOCIATED BANK	90,000,000	9.10%
BANK OF AMERICA	50,000,000	5.05%
BELMONT BANK	8,000,000	0.81%
BLAYLOCK VAN (MBE)*	75,000,000	7.58%
CASTLEOAK SECURITIES (MBE)*	111,000,000	11.22%
JP MORGAN SECURITIES	67,000,000	6.77%
LOOP CAPITAL MARKETS (MBE)*	107,875,000	10.90%
MESIROW FINANCIAL	3,620,000	0.37%
MISCHLER FINANCIAL GROUP (MBE/VBE)*	25,000,000	2.53%
MULTI-BANK SECURITIES (VBE)*	197,000,000	19.91%
RAYMOND JAMES AND ASSOCIATES	10,000,000	1.01%
PENSERRA (MBE)*	35,000,000	3.54%
R SEELAUS (WBE)*	26,000,000	2.63%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	124,000,000	12.53%
	\$ 989,495,000	100%

	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	760,875,000	76.90%
OTHER	228,620,000	23.10%
	\$ 989,495,000	100%