

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

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

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 96,066,364.38	10.6%	0.89%	13	\$ 96,066,364.38	96,066,364.38
Treasury Bills	50,000,000.00	5.6%	0.47%	4	49,627,507.40	49,837,500.56
FNMA Discount Notes	311,000,000.00	34.4%	0.94%	61	309,761,086.93	309,802,709.71
Commercial Paper	77,000,000.00	8.5%	0.95%	11	76,796,299.36	76,732,950.55
Certificates of Deposit	27,400,000.00	3.0%	0.94%	16	27,400,000.00	27,400,000.00
US Government Agencies	341,880,000.00	37.9%	1.21%	179	329,330,750.17	341,880,000.00
Total Investments	\$ 903,346,364.38	100%	1.01%	284	\$ 888,982,008.24	\$ 901,719,525.20

90-Day Treasury Bill Rate 52wk Avg. (benchmark): **0.39%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2022 SECOND QUARTER

	YEAR	reported on:		
		4/30/2022	5/31/2022	6/30/2022
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2023	1.94%	1.51%	1.60%
	2027	2.45%	2.09%	2.22%
	2032	2.72%	2.47%	2.72%
	2037	2.84%	2.59%	2.91%
	2042	2.92%	2.68%	3.04%
	2047	3.00%	2.76%	3.13%
	2052	3.05%	2.81%	3.18%
		reported on:		
		4/30/2022	5/31/2022	6/30/2022
PRIME RATE		3.50%	4.00%	4.75%
TREASURY BILL - 90 DAYS		0.890%	1.120%	1.750%
TREASURY BILL - 90 DAYS (52 WK AVG)		0.173%	0.263%	0.387%
FEDERAL FUNDS RATE		0.34%	0.84%	1.59%
DOW JONES INDUSTRIAL AVERAGE		32,977.21	32,990.12	30,775.43
S&P 500		4,131.93	4,132.15	3,785.38
RUSSELL 3000		2,393.63	2,386.32	2,183.43
PAR VALUE- INVESTMENT PORTFOLIO		4/30/2022	5/31/2022	6/30/2022
		\$954,871,788.72	\$952,361,053.10	\$903,346,364.38
AVERAGE RATE OF PORTFOLIO		0.756%	0.878%	1.011%
TAX RECEIPTS - CURR. YEAR LEVY		4/30/2022	5/31/2022	6/30/2022
		\$340,744,794.55	\$342,555,435.64	\$345,760,822.29
PERCENT OF LEVY RECEIVED		52.310%	52.588%	53.080%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

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

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	20,000,000	2.81%
ASSOCIATED BANK	70,000,000	9.82%
BANK OF AMERICA	10,000,000	1.40%
BELMONT BANK	6,000,000	0.84%
BLAYLOCK VAN (MBE)*	65,000,000	9.12%
CASTLEOAK SECURITIES (MBE)*	86,000,000	12.07%
JP MORGAN SECURITIES	67,000,000	9.40%
LOOP CAPITAL MARKETS (MBE)*	95,000,000	13.33%
MESIROW FINANCIAL	3,620,000	0.51%
MULTI-BANK SECURITIES (VBE)*	150,000,000	21.05%
PENSERRA (MBE)*	35,000,000	4.91%
R SEELAUS (WBE)*	6,000,000	0.84%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	99,000,000	13.89%
	<u>\$ 712,620,000</u>	<u>100%</u>

	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	556,000,000	78.02%
OTHER	156,620,000	21.98%
	<u>\$ 712,620,000</u>	<u>100%</u>