

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

**Composition of Investment Inventory
March 31, 2025**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 594,641,635.26	45.0%	4.33%	13	\$ 594,641,635.26	\$ 594,641,635.26
Treasury Bills	-	0.0%	0.00%	0	-	-
Discount Notes	65,000,000.00	4.9%	4.22%	31	64,430,025.00	64,006,931.95
Commercial Paper	160,000,000.00	12.1%	4.40%	30	158,862,391.00	158,044,070.83
Certificates of Deposit	46,400,000.00	3.5%	4.13%	20	46,400,000.00	46,400,000.00
US Government Agencies	454,237,000.00	34.4%	3.97%	81	450,996,592.55	454,237,000.00
Total Investments	\$ 1,320,278,635.26	100.0%		175	\$ 1,315,330,643.81	\$ 1,317,329,638.04

MWRD Portfolio Average: **4.20%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **4.81%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2025 FIRST QUARTER

	YEAR	reported on:		
		1/31/2025	2/28/2025	3/31/2025
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2026	2.65%	2.54%	2.61%
	2030	2.77%	2.63%	2.86%
	2035	2.97%	2.86%	3.26%
	2040	3.30%	3.20%	3.61%
	2045	3.76%	3.71%	4.06%
	2050	3.90%	3.87%	4.17%
	2055	3.97%	3.93%	4.24%
		reported on:		
		1/31/2025	2/28/2025	3/31/2025
PRIME RATE		7.50%	7.50%	7.50%
TREASURY BILL - 90 DAYS		4.195%	4.195%	4.205%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)		4.945%	4.897%	4.811%
FEDERAL FUNDS RATE		4.34%	4.33%	4.33%
DOW JONES INDUSTRIAL AVERAGE		44,544.66	43,840.91	42,001.76
S&P 500		6,040.53	5,954.50	5,611.85
RUSSELL 3000		3,460.15	3,389.87	3,187.86
PAR VALUE- INVESTMENT PORTFOLIO AVERAGE RATE OF PORTFOLIO		10/31/2024	11/30/2024	12/31/2024
		\$1,088,510,124.30	\$1,152,066,592.03	\$1,320,278,635.26
		4.194%	4.198%	4.198%
		10/31/2024	11/30/2024	12/31/2024
TAX RECEIPTS - CURR. YEAR LEVY		\$0.00	\$107,135,241.10	\$334,262,964.30
PERCENT OF LEVY RECEIVED		0.000%	15.541%	48.489%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – March 31, 2025 by Broker/Bank (excluding Money Market)

<u>Broker/Bank</u>		<u>Par Value</u>	<u>Percentage</u>
ASSOCIATED BANK	\$	20,000,000	5.56%
BANK OF AMERICA		45,000,000	12.50%
BELMONT BANK		9,000,000	2.50%
CASTLEOAK SECURITIES (MBE)*		35,000,000	9.72%
CABRERA CAPITAL MARKETS LLC (MBE)*		10,000,000	2.78%
JP MORGAN SECURITIES		25,000,000	6.94%
LOOP CAPITAL MARKETS (MBE)*		55,000,000	15.28%
MESIROW FINANCIAL		5,980,000	1.66%
MULTI-BANK SECURITIES (VBE)*		40,000,000	11.11%
RAYMOND JAMES AND ASSOCIATES		20,000,000	5.56%
PIPER SANDLER AND COMPANY		10,000,000	2.78%
RBC CAPITAL MARKETS		15,000,000	4.17%
PENSERRA (MBE)*		5,000,000	1.39%
R SEELAUS (WBE)*		45,000,000	12.50%
SIEBERT WILLIAMS SHANK (MBE/WBE)*		15,000,000	4.17%
WINTRUST BANK		5,000,000	1.39%
		\$ 359,980,000	100.00%

		<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$	205,000,000	56.95%
OTHER		154,980,000	43.05%
		\$ 359,980,000	100.00%

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