

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

**Composition of Investment Inventory  
September 30, 2023**

<b>Investment</b>	<b>Par Amount</b>	<b>Percent of Total</b>	<b>Average Interest Rate</b>	<b>Number of Investments</b>	<b>Current Market Value</b>	<b>Cost</b>
Money Market/Savings	\$ 199,884,283.99	23.1%	5.36%	14	\$ 199,884,283.99	\$ 199,884,283.99
Treasury Bills	20,000,000.00	2.3%	5.42%	1	19,888,216.60	19,526,391.67
Discount Notes	105,000,000.00	12.1%	5.07%	33	104,192,418.55	102,393,581.24
Commercial Paper	85,000,000.00	9.8%	5.51%	12	84,390,130.00	83,556,019.45
Certificates of Deposit	25,900,000.00	3.0%	5.04%	12	25,900,000.00	25,900,000.00
US Government Agencies	430,807,000.00	49.7%	2.60%	148	415,110,458.09	430,807,000.00
<b>Total Investments</b>	<b>\$ 866,591,283.99</b>	<b>100.0%</b>		<b>220</b>	<b>\$ 849,365,507.23</b>	<b>\$ 862,067,276.35</b>

*MWRD Portfolio Average:* **3.95%**

*Benchmark - 90-Day Treasury Bill Rate 52wk Avg:* **4.83%**

**METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO**

**FINANCIAL MARKET STATISTICS**

**2023 THIRD QUARTER**

		reported on:		
		7/31/2023	8/31/2023	9/30/2023
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2024	3.17%	3.25%	3.70%
	2028	2.66%	2.88%	3.41%
	2033	2.57%	2.93%	3.45%
	2038	3.07%	3.42%	3.94%
	2043	3.30%	3.65%	4.15%
	2048	3.46%	3.82%	4.30%
	2053	3.51%	3.88%	4.34%

	reported on:		
	7/31/2023	8/31/2023	9/30/2023
PRIME RATE	8.50%	8.50%	8.50%
TREASURY BILL - 90 DAYS	5.280%	5.340%	5.330%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)	4.420%	4.662%	4.833%
FEDERAL FUNDS RATE	5.34%	5.34%	5.34%
DOW JONES INDUSTRIAL AVERAGE	35,559.53	34,721.91	33,507.50
S&P 500	4,588.96	4,507.66	4,288.05
RUSSELL 3000	2,643.68	2,588.11	2,462.06

	7/31/2023	8/31/2023	9/30/2023
PAR VALUE- INVESTMENT PORTFOLIO	\$922,674,105.58	\$892,286,782.62	\$866,591,283.99
AVERAGE RATE OF PORTFOLIO	3.914%	3.989%	3.953%
	7/31/2023	8/31/2023	9/30/2023
TAX RECEIPTS - CURR. YEAR LEVY	\$337,805,291.63	\$346,976,168.81	\$346,976,168.81
PERCENT OF LEVY RECEIVED	50.568%	51.941%	51.941%

# METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

**Investment Purchases of  
January 1 – September 30, 2023  
by Broker/Bank  
(excluding Money Market)**

<b><u>Broker/Bank</u></b>	<b><u>Par Value</u></b>	<b><u>Percentage</u></b>
ALAMO CAPITAL (WBE)*	80,000,000	8.58%
ASSOCIATED BANK	45,000,000	4.83%
BANK OF AMERICA	135,000,000	14.48%
BELMONT BANK	22,500,000	2.41%
BLAYLOCK VAN (MBE)*	62,000,000	6.65%
CASTLEOAK SECURITIES (MBE)*	50,000,000	5.36%
FIRST EAGLE BANK	2,500,000	0.27%
FIRST WOMEN'S BANK*	1,000,000	0.11%
INSPEREX	25,000,000	2.68%
INTERNATIONAL BANK (MBE)*	200,000	0.02%
JP MORGAN SECURITIES	35,000,000	3.75%
LOOP CAPITAL MARKETS (MBE)*	125,740,000	13.49%
MESIROW FINANCIAL	17,000,000	1.82%
MULTI-BANK SECURITIES (VBE)*	130,000,000	13.94%
PIPER SANDLER AND COMPANY	20,000,000	2.15%
PENSERRA (MBE)*	36,670,000	3.93%
RICE FINANCIAL (MBE)*	30,000,000	3.22%
R SEELAUS (WBE)*	30,000,000	3.22%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	74,752,000	8.02%
STIFEL, NICOLAUS & COMPANY	10,000,000	1.07%
	<b>\$ 932,362,000</b>	<b>100%</b>
	<b><u>Par Value</u></b>	<b><u>Percentage</u></b>
MBE/WBE/VBE*	620,362,000	66.54%
OTHER	312,000,000	33.46%
	<b>\$ 932,362,000</b>	<b>100%</b>

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