

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

**Composition of Investment Inventory
March 31, 2023**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 245,348,063.46	26.9%	4.57%	13	\$ 245,348,063.46	\$ 245,348,063.46
Treasury Bills	-	0.0%	0.00%	0	-	-
Discount Notes	235,000,000.00	25.8%	4.68%	53	233,265,037.75	231,978,795.83
Commercial Paper	80,000,000.00	8.8%	4.88%	9	79,286,631.40	78,835,569.41
Certificates of Deposit	27,400,000.00	3.0%	4.54%	12	27,400,000.00	27,400,000.00
US Government Agencies	323,327,000.00	35.5%	1.61%	145	309,293,946.31	323,327,000.00
Total Investments	\$ 911,075,063.46	100.0%		232	\$ 894,593,678.92	\$ 906,889,428.70

MWRD Portfolio Average: **3.57%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **3.15%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2023 FIRST QUARTER

		reported on:		
<u>MATURITY YEAR</u>	<u>1/31/2023</u>	<u>2/28/2023</u>	<u>3/31/2023</u>	
GENERAL OBLIGATION BONDS				
2024	2.28%	3.03%	2.49%	
2028	2.05%	2.64%	2.22%	
2033	2.19%	2.59%	2.27%	
TAX EXEMPT YIELDS - Aaa				
2038	2.82%	3.21%	2.86%	
2043	3.99%	3.38%	3.10%	
2048	3.15%	3.51%	3.25%	
2053	3.20%	3.56%	3.30%	

	reported on:		
	<u>1/31/2023</u>	<u>2/28/2023</u>	<u>3/31/2023</u>
PRIME RATE	7.50%	7.75%	8.00%
TREASURY BILL - 90 DAYS	4.595%	4.750%	4.675%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)	2.443%	2.776%	3.152%
FEDERAL FUNDS RATE	4.35%	4.59%	4.85%
DOW JONES INDUSTRIAL AVERAGE	34,086.04	32,656.70	33,274.15
S&P 500	4,076.60	3,970.15	4,109.31
RUSSELL 3000	2,367.61	2,308.40	2,366.72

	as of:		
	<u>1/31/2023</u>	<u>2/28/2023</u>	<u>3/31/2023</u>
PAR VALUE- INVESTMENT PORTFOLIO	\$826,963,284.71	\$808,435,148.38	\$911,075,063.46
AVERAGE RATE OF PORTFOLIO	3.243%	3.335%	3.567%
TAX RECEIPTS - CURR. YEAR LEVY	\$0.00	\$0.00	\$156,921,447.92
PERCENT OF LEVY RECEIVED	0.000%	0.000%	23.490%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

**Investment Purchases of
January 1 – March 31, 2023
by Broker/Bank
(excluding Money Market)**

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	\$ 20,000,000.00	5.11%
ASSOCIATED BANK	25,000,000	6.38%
BANK OF AMERICA	40,000,000	10.21%
BELMONT BANK	12,000,000	3.06%
BLAYLOCK VAN (MBE)*	45,000,000	11.49%
CASTLEOAK SECURITIES (MBE)*	20,000,000	5.11%
INSPEREX	10,000,000	2.55%
JP MORGAN SECURITIES	20,000,000	5.11%
LOOP CAPITAL MARKETS (MBE)*	55,000,000	14.04%
MULTI-BANK SECURITIES (VBE)*	50,000,000	12.76%
PENSERRA (MBE)*	30,000,000	7.66%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	54,752,000	13.98%
STIFEL, NICOLAUS & COMPANY	10,000,000	2.55%
	\$ 391,752,000	100%

	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$ 274,752,000	70.13%
OTHER	117,000,000	29.87%
	\$ 391,752,000	100%

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