

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

**Composition of Investment Inventory  
September 30, 2024**

<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	\$ 368,265,744.59	33.3%	5.13%	13	\$ 368,265,744.59	\$ 368,265,744.59
Treasury Bills	-	0.0%	0.00%	0	-	-
Discount Notes	163,000,000.00	14.7%	5.11%	37	161,458,526.40	158,869,032.09
Commercial Paper	80,000,000.00	7.2%	5.20%	13	79,417,208.95	78,700,362.50
Certificates of Deposit	28,900,000.00	2.6%	4.84%	15	28,900,000.00	28,900,000.00
US Government Agencies	466,727,000.00	42.2%	3.69%	104	464,536,341.57	466,727,000.00
<b>Total Investments</b>	<b>\$ 1,106,892,744.59</b>	<b>100.0%</b>		<b>182</b>	<b>\$ 1,102,577,821.51</b>	<b>\$ 1,101,462,139.18</b>

*MWRD Portfolio Average:* **4.51%**

*Benchmark - 90-Day Treasury Bill Rate 52wk Avg:* **5.26%**

**METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO**

**FINANCIAL MARKET STATISTICS**

**2024 THIRD QUARTER**

YEAR	reported on:			
	7/31/2024	8/31/2024	9/30/2024	
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2025	3.15%	2.53%	2.55%
	2029	2.89%	2.42%	2.31%
	2034	2.84%	2.71%	2.60%
	2039	3.08%	2.98%	2.86%
	2044	3.44%	3.32%	3.22%
	2049	3.64%	3.52%	3.44%
2054	3.72%	3.60%	3.52%	
	reported on:			
	7/31/2024	8/31/2024	9/30/2024	
PRIME RATE	8.50%	8.50%	8.00%	
TREASURY BILL - 90 DAYS	5.145%	4.980%	4.500%	
TREASURY BILL - 90 DAYS (52 WK AVG EOM)	5.332%	5.311%	<b>5.256%</b>	
FEDERAL FUNDS RATE	5.33%	5.33%	<b>4.83%</b>	
DOW JONES INDUSTRIAL AVERAGE	40,842.79	41,563.08	42,330.15	
S&P 500	5,522.30	5,648.40	5,762.48	
RUSSELL 3000	3,154.24	3,218.49	3,281.28	
PAR VALUE- INVESTMENT PORTFOLIO	7/31/2024	8/31/2024	9/30/2024	
	\$1,034,397,481.77	\$1,149,846,230.24	\$1,106,892,744.59	
AVERAGE RATE OF PORTFOLIO	4.502%	4.609%	4.514%	
TAX RECEIPTS - CURR. YEAR LEVY	7/31/2024	8/31/2024	9/30/2024	
	\$469,677,375.48	\$633,528,546.73	\$633,528,546.73	
PERCENT OF LEVY RECEIVED	69.567%	93.836%	93.836%	

# METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

## Investment Purchases of January 1 – September 30, 2024 by Broker/Bank (excluding Money Market)

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	\$ 45,000,000	5.23%
ASSOCIATED BANK	30,000,000	3.49%
BANK OF AMERICA	120,000,000	13.95%
BELMONT BANK	8,000,000	0.93%
BLAYLOCK VAN (MBE)*	29,340,000	3.41%
CASTLEOAK SECURITIES (MBE)*	153,000,000	17.79%
FIRST EAGLE BANK	5,000,000	0.58%
FIRST WOMEN'S BANK (WBE)*	5,000,000	0.58%
GREAT PACIFIC SECURITIES (MBE)*	30,000,000	3.49%
HUNTINGTON INVESTMENT CO.	9,440,000	1.10%
JP MORGAN SECURITIES	26,000,000	3.02%
LOOP CAPITAL MARKETS (MBE)*	101,000,000	11.74%
MISCHLER FINANCIAL GROUP (MBE/VBE)*	5,495,000	0.64%
MULTI-BANK SECURITIES (VBE)*	88,000,000	10.23%
RBC CAPITAL MARKETS	30,000,000	3.49%
PENSERRA (MBE)*	30,000,000	3.49%
R SEELAUS (WBE)*	60,000,000	6.97%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	85,000,000	9.88%
	<b><u>\$ 860,275,000</u></b>	<b><u>100%</u></b>
	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$ 631,835,000	73.45%
OTHER	228,440,000	26.55%
	<b><u>\$ 860,275,000</u></b>	<b><u>100%</u></b>

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