

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

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

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 265,237,964.10	26.7%	5.03%	14	\$ 265,237,964.10	\$ 265,237,964.10
Treasury Bills	20,000,000.00	2.0%	5.42%	1	19,628,288.80	19,526,391.67
Discount Notes	180,000,000.00	18.1%	4.89%	56	188,203,319.30	176,380,648.61
Commercial Paper	70,000,000.00	7.0%	5.35%	8	69,093,013.60	68,587,350.00
Certificates of Deposit	22,400,000.00	2.3%	4.68%	12	22,400,000.00	22,400,000.00
US Government Agencies	437,352,000.00	44.0%	2.57%	158	410,454,643.30	437,352,000.00
Total Investments	\$ 994,989,964.10	100.0%		249	\$ 975,017,229.10	\$ 989,484,354.38

MWRD Portfolio Average: **3.94%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **4.17%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2023 SECOND QUARTER

	YEAR	reported on:		
		4/30/2023	5/31/2023	6/30/2023
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2024	3.00%	3.24%	3.05%
	2028	2.38%	2.76%	2.62%
	2033	2.35%	2.65%	2.56%
	2038	2.95%	3.17%	3.09%
	2043	3.17%	3.33%	3.27%
	2048	3.34%	3.50%	3.44%
	2053	3.39%	3.55%	3.49%

	reported on:		
	4/30/2023	5/31/2023	6/30/2023
PRIME RATE	8.00%	8.25%	8.25%
TREASURY BILL - 90 DAYS	5.065%	5.300%	5.180%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)	3.478%	3.833%	4.167%
FEDERAL FUNDS RATE	4.84%	5.09%	5.08%
DOW JONES INDUSTRIAL AVERAGE	34,098.16	32,908.27	34,407.60
S&P 500	4,169.48	4,179.83	4,450.38
RUSSELL 3000	2,389.30	2,394.29	2,554.48

	4/30/2023	5/31/2023	6/30/2023
	PAR VALUE- INVESTMENT PORTFOLIO	\$1,062,971,511.83	\$1,069,772,102.47
AVERAGE RATE OF PORTFOLIO	3.797%	3.949%	3.942%
	4/30/2023	5/31/2023	6/30/2023
TAX RECEIPTS - CURR. YEAR LEVY	\$332,935,305.54	\$332,935,305.54	\$337,805,291.63
PERCENT OF LEVY RECEIVED	49.839%	49.839%	50.568%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

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

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	70,000,000	8.91%
ASSOCIATED BANK	35,000,000	4.45%
BANK OF AMERICA	90,000,000	11.46%
BELMONT BANK	14,500,000	1.85%
BLAYLOCK VAN (MBE)*	52,000,000	6.62%
CASTLEOAK SECURITIES (MBE)*	25,000,000	3.18%
INSPEREX	25,000,000	3.18%
JP MORGAN SECURITIES	30,000,000	3.82%
LOOP CAPITAL MARKETS (MBE)*	120,740,000	15.37%
MESIROW FINANCIAL	17,000,000	2.16%
MULTI-BANK SECURITIES (VBE)*	125,000,000	15.91%
PIPER SANDLER AND COMPANY	20,000,000	2.55%
PENSERRA (MBE)*	36,670,000	4.67%
RICE FINANCIAL (MBE)*	30,000,000	3.82%
R SEELAUS (WBE)*	20,000,000	2.55%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	64,752,000	8.24%
STIFEL, NICOLAUS & COMPANY	10,000,000	1.27%
	<u>\$ 785,662,000</u>	<u>100%</u>
	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	544,162,000	69.26%
OTHER	241,500,000	30.74%
	<u>\$ 785,662,000</u>	<u>100%</u>

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