

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

**Composition of Investment Inventory
March 31, 2024**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 396,927,025.65	36.8%	5.25%	13	\$ 396,927,025.65	\$ 396,927,025.65
Treasury Bills	-	0.0%	0.00%	0	-	-
Discount Notes	148,000,000.00	13.7%	5.25%	30	146,379,249.18	145,554,319.45
Commercial Paper	100,000,000.00	9.3%	5.40%	14	99,298,096.30	98,428,261.11
Certificates of Deposit	26,900,000.00	2.5%	5.16%	14	26,900,000.00	26,900,000.00
US Government Agencies	407,982,000.00	37.8%	3.02%	118	398,926,270.99	407,982,000.00
Total Investments	\$ 1,079,809,025.65	100.0%		189	\$ 1,068,430,642.12	\$ 1,075,791,606.21

MWRD Portfolio Average: **4.42%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **5.30%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – March 31, 2024 by Broker/Bank (excluding Money Market)

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	\$ 20,000,000	6.56%
ASSOCIATED BANK	20,000,000	6.56%
BANK OF AMERICA	30,000,000	9.84%
BELMONT BANK	8,000,000	2.62%
CASTLEOAK SECURITIES (MBE)*	63,000,000	20.66%
FIRST EAGLE BANK	2,500,000	0.82%
FIRST WOMEN'S BANK	1,000,000	0.33%
GREAT PACIFIC SECURITIES (MBE)*	30,000,000	9.84%
HUNTINGTON INVESTMENT CO.	9,440,000	3.10%
JP MORGAN SECURITIES	10,000,000	3.28%
MULTI-BANK SECURITIES (VBE)*	41,000,000	13.45%
PENSERRA (MBE)*	20,000,000	6.56%
R SEELAUS (WBE)*	15,000,000	4.92%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	35,000,000	11.48%
	\$ 304,940,000	100%

	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$ 225,000,000	73.79%
OTHER	79,940,000	26.21%
	\$ 304,940,000	100%

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