

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

**Composition of Investment Inventory  
December 31, 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	\$ 382,336,560.21	40.0%	5.36%	14	\$ 382,336,560.21	\$ 382,336,560.21
Treasury Bills	30,000,000.00	3.1%	5.30%	7	29,860,783.90	29,818,551.11
Discount Notes	35,000,000.00	3.7%	5.27%	4	34,549,972.25	34,314,341.66
Commercial Paper	95,000,000.00	9.9%	5.46%	13	94,455,864.90	93,919,111.11
Certificates of Deposit	25,900,000.00	2.7%	5.16%	11	25,900,000.00	25,900,000.00
US Government Agencies	387,302,000.00	40.5%	2.80%	128	378,023,871.03	387,302,000.00
<b>Total Investments</b>	<b>\$ 955,538,560.21</b>	<b>100.0%</b>		<b>177</b>	<b>\$ 945,127,052.29</b>	<b>\$ 953,590,564.09</b>

*MWRD Portfolio Average:* **4.32%**

*Benchmark - 90-Day Treasury Bill Rate 52wk Avg:* **5.15%**



# METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

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

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	\$ 80,000,000	7.04%
ASSOCIATED BANK	55,000,000	4.84%
BANK OF AMERICA	185,000,000	16.28%
BELMONT BANK	26,500,000	2.33%
BLAYLOCK VAN (MBE)*	82,000,000	7.21%
CASTLEOAK SECURITIES (MBE)*	75,000,000	6.60%
FIRST EAGLE BANK	2,500,000	0.22%
FIRST WOMEN'S BANK	1,000,000	0.09%
GOLD COAST BANK	200,000	0.02%
INSPEREX	25,000,000	2.20%
INTERNATIONAL BANK (MBE)*	200,000	0.02%
JP MORGAN SECURITIES	45,000,000	3.96%
LOOP CAPITAL MARKETS (MBE)*	125,740,000	11.06%
MESIROW FINANCIAL	17,000,000	1.50%
MULTI-BANK SECURITIES (VBE)*	170,000,000	14.96%
PIPER SANDLER AND COMPANY	20,000,000	1.76%
PENSERRA (MBE)*	56,670,000	4.99%
RICE FINANCIAL (MBE)*	30,000,000	2.64%
R SEELAUS (WBE)*	55,000,000	4.84%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	74,752,000	6.58%
STIFEL, NICOLAUS & COMPANY	10,000,000	0.88%
	<b>\$ 1,136,562,000</b>	<b>100%</b>

	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$ 750,362,000	66.02%
OTHER	386,200,000	33.98%
	<b>\$ 1,136,562,000</b>	<b>100%</b>

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