

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

**Composition of Investment Inventory
March 31, 2022**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 161,335,651.38	16.8%	0.08%	13	\$ 161,335,651.38	161,335,651.38
Treasury Bills	50,000,000.00	5.2%	0.47%	4	49,672,482.30	49,837,500.56
FNMA Discount Notes	248,000,000.00	25.9%	0.36%	78	247,576,699.42	247,688,450.84
Commercial Paper	100,000,000.00	10.4%	0.52%	14	99,735,976.30	99,783,158.34
Certificates of Deposit	42,400,000.00	4.5%	0.21%	20	42,400,000.00	42,400,000.00
US Government Agencies	356,085,000.00	37.2%	1.20%	192	346,945,198.69	356,085,000.00
Total Investments	\$ 957,820,651.38	100%	0.64%	321	\$ 947,666,008.09	\$ 957,129,761.12

90-Day Treasury Bill Rate (benchmark): **0.61%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2022 FIRST QUARTER

	YEAR	reported on:		
		1/31/2022	2/28/2022	3/31/2022
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2023	0.62%	0.81%	1.55%
	2027	1.22%	1.34%	1.97%
	2032	1.55%	1.58%	2.18%
	2037	1.67%	1.72%	2.32%
	2042	1.79%	1.82%	2.40%
	2047	1.90%	1.93%	2.48%
	2052	1.95%	1.98%	2.53%
		reported on:		
		1/31/2022	2/28/2022	3/31/2022
PRIME RATE		3.25%	3.25%	3.50%
TREASURY BILL - 90 DAYS		0.240%	0.360%	0.605%
FEDERAL FUNDS RATE		0.09%	0.09%	0.33%
DOW JONES INDUSTRIAL AVERAGE		35,131.86	33,892.60	34,678.35
S&P 500		4,515.55	4,373.94	4,530.41
RUSSELL 3000		2,494.64	2,552.42	2,631.73
		1/31/2022	2/28/2022	3/31/2022
PAR VALUE- INVESTMENT PORTFOLIO		\$746,714,889.03	\$774,234,239.88	\$957,820,651.38
AVERAGE RATE OF PORTFOLIO		0.631%	0.662%	0.642%
		1/31/2022	2/28/2022	3/31/2022
TAX RECEIPTS - CURR. YEAR LEVY		\$0.00	\$86,134,802.88	\$326,029,910.10
PERCENT OF LEVY RECEIVED		0.000%	13.223%	50.051%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

District Investments Purchased-Excluding Money Market for January 1 – March 31, 2022

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ASSOCIATED BANK	20,000,000	4.61%
BANK OF AMERICA	10,000,000	2.31%
BELMONT BANK	5,000,000	1.15%
BLAYLOCK VAN (MBE)*	45,000,000	10.38%
CASTLEOAK SECURITIES (MBE)*	50,000,000	11.53%
JP MORGAN SECURITIES	40,000,000	9.22%
LOOP CAPITAL MARKETS (MBE)*	55,000,000	12.68%
MESIROW FINANCIAL	3,620,000	0.83%
MULTI-BANK SECURITIES (VBE)*	90,000,000	20.76%
PENSERRA (MBE)*	35,000,000	8.07%
R SEELAUS (WBE)*	6,000,000	1.38%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	74,000,000	17.07%
	\$ 433,620,000	100%
	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	355,000,000	81.87%
OTHER	78,620,000	18.13%
	\$ 433,620,000	100%

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