

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

**Composition of Investment Inventory
March 31, 2021**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 516,907,362.39	67.6%	0.11%	11	\$ 516,907,362.39	516,907,362.39
Treasury Bills	-	-	-	-	-	-
FNMA Discount Notes	30,000,000.00	3.9%	0.02%	10	29,998,983.30	29,998,802.08
Commercial Paper	-	-	-	-	-	-
Certificates of Deposit	46,800,000.00	6.1%	0.32%	23	46,800,000.00	46,800,000.00
US Government Agencies	171,310,000.00	22.4%	1.54%	181	175,081,830.39	171,310,000.00
Total Investments	\$ 765,017,362.39	100%	0.44%	225	\$ 768,788,176.08	\$ 765,016,164.47

90-Day Treasury Bill Rate (benchmark): **0.02%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2021 FIRST QUARTER

		reported on:		
YEAR		1/31/2021	2/28/2021	3/31/2021
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2022	0.09%	0.12%	0.09%
	2026	0.22%	0.56%	0.51%
	2031	0.72%	1.14%	1.12%
	2036	0.99%	1.40%	1.35%
	2041	1.19%	1.60%	1.55%
	2046	1.33%	1.75%	1.70%
	2051	1.38%	1.80%	1.75%
		reported on:		
BOND BUYER INDEX		1/31/2021	2/28/2021	3/31/2021
20 BOND-A1		2.14%	2.44%	2.35%
11 BOND-AA		1.67%	1.97%	1.88%
		reported on:		
		1/31/2021	2/28/2021	3/31/2021
PRIME RATE		3.25%	3.25%	3.25%
TREASURY BOND - 30 YEAR		1.867%	2.170%	2.411%
FEDERAL FUNDS RATE		0.08%	0.07%	0.07%
DOW JONES INDUSTRIAL AVERAGE		29,982.62	30,932.37	32,981.55
		1/31/2021	2/28/2021	3/31/2021
TAX RECEIPTS - CURR. YEAR LEVY		\$0.00	\$57,656,254.55	\$266,196,858.11
PERCENT OF LEVY RECEIVED		0.000%	8.937%	41.260%
		1/31/2021	2/28/2021	3/31/2021
PAR VALUE- INVESTMENT PORTFOLIO		\$564,258,548.74	\$593,461,736.17	\$765,017,362.39
AVERAGE RATE OF PORTFOLIO		0.600%	0.576%	0.442%
		1/31/2021	2/28/2021	3/31/2021
RANGE OF RATES ON PURCHASES	Long Term	0.05%-5.0%	0.05%-0.61%	0.02%-0.05%
	Short Term	0.07%-0.15%	0.05%-0.15%	.04%-0.15%
		reported on:		
Ending:		1/31/2021	2/28/2021	3/31/2021
TREASURY BILL RATES	30 Days	0.055%	0.035%	0.015%
	90 Days	0.080%	0.030%	0.020%
	180 Days	0.085%	0.045%	0.040%
		1/31/2021	2/28/2021	3/31/2021
FED FUND RATE		0.080%	0.070%	0.070%
ILLINOIS FUNDS		0.077%	0.066%	0.044%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

District Investments Purchased-Excluding Money Market for January 1 – March 31, 2021

	<u>Par Value</u>	<u>Percentage</u>	<u>Broker/Bank</u>
\$	35,000,000	32.00%	ASSOCIATED BANK
	2,500,000	2.29%	BELMONT BANK
	15,000,000	13.72%	CASTLEOAK SECURITIES (MBE)*
	41,365,000	37.82%	LOOP CAPITAL MARKETS (MBE)*
	15,000,000	13.72%	MULTI-BANK SECURITIES (VBE)*
	500,000	0.46%	NORTH SOUTH CAPITAL (WBE)*
\$	109,365,000	100%	

	<u>Par Value</u>	<u>Percentage</u>	
\$	71,865,000	65.71%	MBE/WBE/VBE*
	37,500,000	34.29%	OTHER
\$	109,365,000	100%	

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