METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO TREASURY DEPARTMENT

Composition of Investment Inventory June 30, 2024

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 381,294,247.67	38.7%	5.30%	13	\$ 381,294,247.67	\$ 381,294,247.67
Treasury Bills	-	0.0%	0.00%	0	-	-
Discount Notes	128,000,000.00	13.0%	5.20%	32	126,146,941.91	124,738,280.01
Commercial Paper	70,000,000.00	7.1%	5.40%	10	69,109,316.20	68,595,991.67
Certificates of Deposit	26,900,000.00	2.7%	5.10%	15	26,900,000.00	26,900,000.00
US Government Agencies	377,842,000.00	38.4%	3.26%	104	369,344,983.22	377,842,000.00
Total Investments	\$ 984,036,247.67	100.0%		174	\$ 972,795,489.00	\$ 979,370,519.35

MWRD Portfolio Average: 4.50%

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: 5.34%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS 2024 SECOND QUARTER

		reported on:					
	YEAR	4/30/2024	5/31/2024	6/30/2024			
	2025	3.45%	3.41%	3.15%			
	2029	2.85%	3.14%	2.89%			
CENERAL ORLICATION BONDS	2034	2.81%	3.11%	2.84%			
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2039	3.26%	3.34%	3.08%			
	2044	3.64%	3.68%	3.44%			
	2049	3.88%	3.88%	3.64%			
	2054	3.96%	3.96%	3.72%			
		reported on:					
		4/30/2024	5/31/2024	6/30/2024			
PRIME RATE	8.50%	8.50%	8.50%				
TREASURY BILL - 90 DAYS	5.250%	5.255%	5.235%				
TREASURY BILL - 90 DAYS (52 WK .	5.324%	5.331%	5.337%				
FEDERAL FUNDS RATE	5.33%	5.33%	5.33%				
DOW JONES INDUSTRIAL AVERAG	37,815.92	38,686.32	39,118.86				
S&P 500	5,035.69	5,277.51	5,460.48				
RUSSELL 3000	2,878.12	3,009.72	3,099.16				
		4/30/2024	5/31/2024	6/30/2024			
PAR VALUE- INVESTMENT PORTFO	OLIO	\$1,074,761,564.57	\$1,069,097,821.24	\$984,036,247.67			
AVERAGE RATE OF PORTFOLIO	- -	4.445%	4.465%	4.499%			
		4/30/2024	5/31/2024	6/30/2024			
TAX RECEIPTS - CURR. YEAR LEVY	\$339,329,740.82	\$344,897,215.19	\$348,548,243.91				
PERCENT OF LEVY RECEIVED		50.763%	51.596%	52.142%			

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – June 30, 2024 by Broker/Bank

(excluding Money Market)

Broker/Bank	Par Value	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	\$ 45,000,000	8.86%
ASSOCIATED BANK	30,000,000	5.91%
BANK OF AMERICA	65,000,000	12.80%
BELMONT BANK	8,000,000	1.57%
BLAYLOCK VAN (MBE)*	15,000,000	2.95%
CASTLEOAK SECURITIES (MBE)*	83,000,000	16.34%
FIRST EAGLE BANK	2,500,000	0.49%
FIRST WOMEN'S BANK	1,000,000	0.20%
GREAT PACIFIC SECURITIES (MBE)*	30,000,000	5.91%
HUNTINGTON INVESTMENT CO.	9,440,000	1.86%
JP MORGAN SECURITIES	10,000,000	1.97%
LOOP CAPITAL MARKETS (MBE)*	31,000,000	6.10%
MULTI-BANK SECURITIES (VBE)*	53,000,000	10.43%
PENSERRA (MBE)*	30,000,000	5.91%
R SEELAUS (WBE)*	35,000,000	6.89%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	60,000,000	11.81%
	\$ 507,940,000	100%
	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$ 383,000,000	75.40%
OTHER	124,940,000	24.60%
	\$ 507,940,000	100%

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