

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

**Composition of Investment Inventory
June 30, 2026**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 439,671,998.98	39.5%	3.57%	11	\$ 439,671,998.98	\$ 439,671,998.98
Treasury Bills	45,000,000.00	4.0%	3.65%	7	44,647,720.35	44,326,989.17
Discount Notes	95,000,000.00	8.5%	3.63%	14	94,185,917.90	93,246,981.95
Commercial Paper	190,000,000.00	17.1%	3.82%	31	188,373,360.00	187,078,011.11
Certificates of Deposit	126,000,000.00	11.3%	3.77%	26	126,000,000.00	126,000,000.00
US Government Agencies	218,377,000.00	19.6%	4.14%	47	217,145,615.73	218,377,000.00
Total Investments	\$ 1,114,048,998.98	100.0%		136	\$ 1,110,024,612.96	\$ 1,108,700,981.21

MWRD Portfolio Average: **3.76%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **3.80%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2026 SECOND QUARTER

YEAR	reported on:			
	4/30/2026	5/31/2026	6/30/2026	
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2027	2.55%	2.41%	2.31%
	2028	2.47%	2.42%	2.35%
	2031	2.59%	2.62%	2.59%
	2036	2.96%	2.98%	2.95%
	2046	3.95%	3.92%	3.78%
	2056	4.33%	4.34%	4.19%
a) Effective with July'25 data, the Bond Buyer is not reporting rates for these maturity years.				
	reported on:			
	4/30/2026	5/31/2026	6/30/2026	
PRIME RATE	6.75%	6.75%	6.75%	
TREASURY BILL - 90 DAYS	3.590%	3.630%	3.740%	
TREASURY BILL - 90 DAYS (52 WK AVG EOM)	3.904%	3.852%	3.796%	
FEDERAL FUNDS RATE	3.64%	3.63%	3.64%	
DOW JONES INDUSTRIAL AVERAGE	49,652.14	51,032.46	52,319.20	
S&P 500	7,209.01	7,580.06	7,499.36	
RUSSELL 3000	4,094.31	4,296.98	4,279.36	
PAR VALUE- INVESTMENT PORTFOLIO AVERAGE RATE OF PORTFOLIO	4/30/2026	5/31/2026	6/30/2026	
	\$1,212,680,246.10	\$1,178,029,064.44	\$1,114,048,998.98	
	3.720%	3.723%	3.757%	
TAX RECEIPTS - CURR. YEAR LEVY PERCENT OF LEVY RECEIVED	4/30/2026	5/31/2026	6/30/2026	
	\$380,643,654.98	\$329,181,396.93	\$352,531,536.85	
	53.359%	46.145%	49.418%	

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – June 30, 2026 by Broker/Bank (excluding Money Market)

<u>Broker/Bank</u>		<u>Par Value</u>	<u>Percentage</u>
ACADEMY SECURITIES (MBE/VBE)*	\$	65,000,000	8.23%
ASSOCIATED BANK		13,000,000	1.65%
BANK OF AMERICA		144,250,000	18.27%
BELMONT BANK		8,000,000	1.01%
BLAYLOCK VAN (MBE)*		20,000,000	2.53%
CASTLEOAK SECURITIES (MBE)*		135,000,000	17.09%
CABRERA CAPITAL MARKETS LLC (MBE)*		4,500,000	0.57%
FIRST EAGLE BANK		4,000,000	0.51%
FIRST WOMEN'S BANK (WBE)*		1,000,000	0.13%
LOOP CAPITAL MARKETS (MBE)*		54,000,000	6.84%
MULTI-BANK SECURITIES (VBE)*		80,000,000	10.13%
RBC CAPITAL MARKETS		65,000,000	8.23%
PENSERRA (MBE)*		20,000,000	2.53%
RICE FINANCIAL (MBE)*		10,000,000	1.27%
R SEELAUS (WBE)*		60,000,000	7.60%
SIEBERT WILLIAMS SHANK (MBE/WBE)*		15,000,000	1.90%
STIFEL, NICOLAUS & COMPANY		14,000,000	1.77%
WINTRUST BANK		77,000,000	9.75%
	\$	789,750,000	100.00%

		<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	\$	464,500,000	58.82%
OTHER		325,250,000	41.18%
	\$	789,750,000	100.00%

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