

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

**Composition of Investment Inventory
September 30, 2023**

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 199,884,283.99	23.1%	5.36%	14	\$ 199,884,283.99	\$ 199,884,283.99
Treasury Bills	20,000,000.00	2.3%	5.42%	1	19,888,216.60	19,526,391.67
Discount Notes	105,000,000.00	12.1%	5.07%	33	104,192,418.55	102,393,581.24
Commercial Paper	85,000,000.00	9.8%	5.51%	12	84,390,130.00	83,556,019.45
Certificates of Deposit	25,900,000.00	3.0%	5.04%	12	25,900,000.00	25,900,000.00
US Government Agencies	430,807,000.00	49.7%	2.60%	148	415,110,458.09	430,807,000.00
Total Investments	\$ 866,591,283.99	100.0%		220	\$ 849,365,507.23	\$ 862,067,276.35

MWRD Portfolio Average: **3.95%**

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: **4.83%**

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS

2023 THIRD QUARTER

YEAR	reported on:		
	7/31/2023	8/31/2023	9/30/2023
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa			
2024	3.17%	3.25%	3.70%
2028	2.66%	2.88%	3.41%
2033	2.57%	2.93%	3.45%
2038	3.07%	3.42%	3.94%
2043	3.30%	3.65%	4.15%
2048	3.46%	3.82%	4.30%
2053	3.51%	3.88%	4.34%

	reported on:		
	7/31/2023	8/31/2023	9/30/2023
PRIME RATE	8.50%	8.50%	8.50%
TREASURY BILL - 90 DAYS	5.280%	5.340%	5.330%
TREASURY BILL - 90 DAYS (52 WK AVG EOM)	4.420%	4.662%	4.833%
FEDERAL FUNDS RATE	5.34%	5.34%	5.34%
DOW JONES INDUSTRIAL AVERAGE	35,559.53	34,721.91	33,507.50
S&P 500	4,588.96	4,507.66	4,288.05
RUSSELL 3000	2,643.68	2,588.11	2,462.06

	7/31/2023	8/31/2023	9/30/2023
	PAR VALUE- INVESTMENT PORTFOLIO	\$922,674,105.58	\$892,286,782.62
AVERAGE RATE OF PORTFOLIO	3.914%	3.989%	3.953%
	7/31/2023	8/31/2023	9/30/2023
TAX RECEIPTS - CURR. YEAR LEVY	\$337,805,291.63	\$346,976,168.81	\$346,976,168.81
PERCENT OF LEVY RECEIVED	50.568%	51.941%	51.941%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – September 30, 2023 by Broker/Bank (excluding Money Market)

<u>Broker/Bank</u>	<u>Par Value</u>	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	80,000,000	8.58%
ASSOCIATED BANK	45,000,000	4.83%
BANK OF AMERICA	135,000,000	14.48%
BELMONT BANK	22,500,000	2.41%
BLAYLOCK VAN (MBE)*	62,000,000	6.65%
CASTLEOAK SECURITIES (MBE)*	50,000,000	5.36%
FIRST EAGLE BANK	2,500,000	0.27%
FIRST WOMEN'S BANK*	1,000,000	0.11%
INSPEREX	25,000,000	2.68%
INTERNATIONAL BANK (MBE)*	200,000	0.02%
JP MORGAN SECURITIES	35,000,000	3.75%
LOOP CAPITAL MARKETS (MBE)*	125,740,000	13.49%
MESIROW FINANCIAL	17,000,000	1.82%
MULTI-BANK SECURITIES (VBE)*	130,000,000	13.94%
PIPER SANDLER AND COMPANY	20,000,000	2.15%
PENSERRA (MBE)*	36,670,000	3.93%
RICE FINANCIAL (MBE)*	30,000,000	3.22%
R SEELAUS (WBE)*	30,000,000	3.22%
SIEBERT WILLIAMS SHANK (MBE/WBE)*	74,752,000	8.02%
STIFEL, NICOLAUS & COMPANY	10,000,000	1.07%
	\$ 932,362,000	100%

	<u>Par Value</u>	<u>Percentage</u>
MBE/WBE/VBE*	620,362,000	66.54%
OTHER	312,000,000	33.46%
	\$ 932,362,000	100%

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