METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO TREASURY DEPARTMENT

Composition of Investment Inventory March 31, 2024

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 396,927,025.65	36.8%	5.25%	13	\$ 396,927,025.65	\$ 396,927,025.65
Treasury Bills	-	0.0%	0.00%	0	-	-
Discount Notes	148,000,000.00	13.7%	5.25%	30	146,379,249.18	145,554,319.45
Commercial Paper	100,000,000.00	9.3%	5.40%	14	99,298,096.30	98,428,261.11
Certificates of Deposit	26,900,000.00	2.5%	5.16%	14	26,900,000.00	26,900,000.00
US Government Agencies	407,982,000.00	37.8%	3.02%	118	398,926,270.99	407,982,000.00
Total Investments	\$ 1,079,809,025.65	100.0%		189	\$ 1,068,430,642.12	\$ 1,075,791,606.21

MWRD Portfolio Average: 4.42%

Benchmark - 90-Day Treasury Bill Rate 52wk Avg: 5.30%

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

FINANCIAL MARKET STATISTICS 2024 FIRST QUARTER

		reported on:			
	YEAR	1/31/2024	2/29/2024	3/31/2024	
	2025	2.92%	2.98%	3.24%	
	2029	2.36%	2.44%	2.54%	
GENERAL OBLIGATION BONDS	2034	2.38%	2.46%	2.51%	
TAX EXEMPT YIELDS - Aaa	2039	2.92%	2.91%	2.98%	
	2044	3.20%	3.27%	3.36%	
	2049	3.44%	3.51%	3.60%	
	2054	3.52%	3.59%	3.68%	
		reported on:			
		1/31/2024	2/29/2024	3/31/2024	
PRIME RATE		8.50%	8.50%	8.50%	
TREASURY BILL - 90 DAYS		5.210%	5.255%	5.230%	
TREASURY BILL - 90 DAYS (52 WK AVG EOM)		5.207%	5.261%	5.303%	
FEDERAL FUNDS RATE		5.33%	5.33%	5.33%	
DOW JONES INDUSTRIAL AVERAGE		38,150.30	38,996.39	39,807.37	
S&P 500		4,845.65	5,096.27	5,254.35	
RUSSELL 3000		2,776.35	2,922.16	3,012.90	
		1/31/2024	2/29/2024	3/31/2024	
PAR VALUE- INVESTMENT PORTEC	LIO	\$864,351,487.16	\$902,596,136.76	\$1,079,809,025.65	
AVERAGE RATE OF PORTFOLIO		4.194%	4.228%	4.417%	
		1/31/2024	2/29/2024	3/31/2024	
TAX RECEIPTS - CURR. YEAR LEVY		\$0.00	\$74,268,727.16	\$339,329,740.82	
PERCENT OF LEVY RECEIVED		0.000%	11.111%	50.763%	

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO

Investment Purchases of January 1 – March 31, 2024 by Broker/Bank

(excluding Money Market)

Broker/Bank		Par Value	<u>Percentage</u>
ALAMO CAPITAL (WBE)*	\$	20,000,000	6.56%
ASSOCIATED BANK		20,000,000	6.56%
BANK OF AMERICA		30,000,000	9.84%
BELMONT BANK		8,000,000	2.62%
CASTLEOAK SECURITIES (MBE)*		63,000,000	20.66%
FIRST EAGLE BANK		2,500,000	0.82%
FIRST WOMEN'S BANK		1,000,000	0.33%
GREAT PACIFIC SECURITIES (MBE)*		30,000,000	9.84%
HUNTINGTON INVESTMENT CO.		9,440,000	3.10%
JP MORGAN SECURITIES		10,000,000	3.28%
MULTI-BANK SECURITIES (VBE)*		41,000,000	13.45%
PENSERRA (MBE)*		20,000,000	6.56%
R SEELAUS (WBE)*		15,000,000	4.92%
SIEBERT WILLIAMS SHANK (MBE/WBE)*		35,000,000	11.48%
	\$	304,940,000	100%
		Par Value	<u>Percentage</u>
MBE/WBE/VBE*	\$	225,000,000	73.79%
OTHER		79,940,000	26.21%
	\$	304,940,000	100%

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