

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

Composition of Investment Inventory

March 31, 2015

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 279,155,689.05	30.2%	0.15	20	\$ 279,155,689.05	\$ 279,155,689.05
Treasury Bills	-			-	-	-
FNMA Discount Notes	60,000,000.00	6.5%	0.19	2	59,958,510.00	59,918,683.33
Commercial Paper	150,000,000.00	16.2%	0.20	15	149,979,371.40	149,947,277.78
Certificates of Deposit	65,900,000.00	7.1%	0.32	19	65,900,000.00	65,900,000.00
US Government Agencies	370,135,000.00	40.0%	1.45	126	371,492,380.70	370,135,000.00
Total Investments	\$ 925,190,689.05	100%	0.70%	182	\$ 926,485,951.15	\$ 925,056,650.16

90-Day Treasury Bill Rate (benchmark): **0.04%**

Term of Investment Securities

		30 Days or Less				Over 30 Days			
Investment	Par Amount	Amount	% Total	Rates Range		Amount	% Total	Rates Range	
Money Market/Savings	\$ 279,155,689.05	\$ 279,155,689.05	77%	0.01	0.20	\$ -	-		
Treasury Bills	-	-	0%	-	-	-	0%		
FNMA Discount Notes	60,000,000.00	-	0%	-	-	60,000,000.00	11%	0.18	0.20
Commercial Paper	150,000,000.00	80,000,000.00	22%	0.15	0.23	70,000,000.00	12%	0.19	0.23
Certificates of Deposit	65,900,000.00	-	0%	0.17	0.25	65,900,000.00	12%	0.20	0.75
US Government Agencies	370,135,000.00	5,000,000.00	1%	0.75	0.75	365,135,000.00	65%	0.69	4.00
Total Investments	\$ 925,190,689.05	\$ 364,155,689.05	100%			\$ 561,035,000.00	100%		
Percent of Inventory	100%	39%				61%			