

METROPOLITAN WATER RECLAMATION DISTRICT OF GREATER CHICAGO
TREASURY DEPARTMENT

Composition of Investment Inventory
September 30, 2015

Investment	Par Amount	Percent of Total	Average Interest Rate	Number of Investments	Current Market Value	Cost
Money Market/Savings	\$ 278,123,246.30	31.4%	0.13	20	\$ 278,123,246.30	\$ 278,123,246.30
Treasury Bills	-			-	-	-
FNMA Discount Notes	66,000,000.00	7.5%	0.18	6	65,992,560.00	65,934,852.77
Commercial Paper	185,000,000.00	20.9%	0.29	19	184,917,582.65	184,867,408.32
Certificates of Deposit	43,300,000.00	4.9%	0.33	16	43,300,000.00	43,300,000.00
US Government Agencies	312,860,000.00	35.3%	1.41	106	313,772,588.15	312,860,000.00
Total Investments	\$ 885,283,246.30	100%	0.63%	167	\$ 886,105,977.10	\$ 885,085,507.39

90-Day Treasury Bill Rate (benchmark): **0.02%**

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	\$ 278,123,246.30	\$ 278,123,246.30	82.8%	0.01	0.15	\$ -	-		
Treasury Bills	-	-	0.0%	-	-	-	0.0%		
FNMA Discount Notes	66,000,000.00	30,000,000.00	9.0%	0.20	0.20	36,000,000.00	6.5%	0.17	0.18
Commercial Paper	185,000,000.00	-	0.0%	-	-	185,000,000.00	32.7%	0.21	0.33
Certificates of Deposit	43,300,000.00	-	0.0%	-	-	43,300,000.00	8.9%	0.20	0.75
US Government Agencies	312,860,000.00	27,575,000.00	8.2%	0.71	2.67	285,285,000.00	51.9%	0.75	4.00
Total Investments	\$ 885,283,246.30	\$ 335,698,246.30	100%			\$ 549,585,000.00	100%		
Percent of Inventory	100%	38%				62%			