



Metropolitan Water Reclamation District of Greater Chicago

100 East Erie Street
Chicago, IL 60611

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Attachments: 1. Inv Stat 2010 Q3 Inv.pdf, 2. Inv Stat 2010 Q3 Fin Mkt.pdf

Date	Ver.	Action By	Action	Result
10/21/2010	1	Committee of the Whole	Recommended	Pass
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TRANSMITTAL LETTER FOR BOARD MEETING OF OCTOBER 21, 2010

COMMITTEE ON FINANCE

Mr. Richard Lanyon, Executive Director

Report on investment inventory statistics at September 30, 2010

Dear Sir:

Attached are a report of Investment Inventory Statistics at September 30, 2010, and a summary of Financial Market Statistics for the third quarter of 2010.

The average interest rate of the investment inventory at the end of September was 1.49%, up from 1.06% at June 30, 2010. The total par value of the inventory was \$726,211,889.20 at month-end.

The Federal Funds rate, a daily borrowing rate between banks, was 0.15% at month-end, down from June 30, 2010. The average yield on the benchmark 90-day Treasury Bill at September 30th was 0.16%, while the District ending investment portfolio average interest rate was 1.49%, significantly greater than the benchmark for the portfolio. The average level of investment for the quarter was 100% of available funds, exclusive of required compensating cash balances.

Respectfully Submitted, Harold G. Downs, Treasurer, HGD:wns

Attachment