

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

**Composition of Investment Inventory  
December 31, 2011**

Investment	Par Amount	Percent of Total	Average Months to Maturity	Average Interest Rate	Number of Investments	Current Market Value	Cost
Illinois Funds (IPTIP)	\$ 78,295,530.20	8%	0.0	0.07	9	\$ 78,295,530.20	\$ 78,295,530.20
High Yield Savings	30,081,455.62	3%	0.0	0.19	10	30,081,455.62	30,081,455.62
Treasury Bills		0%				-	-
FNMA Discount Notes	54,101,000.00	5%	8.6	0.16	25	54,085,739.01	54,035,732.04
Commercial Paper	298,321,416.69	30%	1.8	0.56	56	298,301,915.32	298,078,434.56
Certificates of Deposit	59,500,000.00	6%	13.4	0.48	28	59,500,000.00	59,500,000.00
US Government Agencies	472,330,000.00	48%	43.8	1.77	98	476,208,203.75	472,330,000.00
<b>Total Investments</b>	<b>\$ 992,629,402.51</b>	<b>100%</b>		<b>1.05%</b>	<b>226</b>	<b>\$ 996,472,843.90</b>	<b>\$ 992,321,152.42</b>

90-Day Treasury Bill Rate (benchmark):

**0.03%**

**Term of Investment Securities**

Investment	Par Amount	30 Days or Less			Over 30 Days		
		Amount	% Total	Rates Range	Amount	% Total	Rates Range
Illinois Funds (IPTIP)	\$ 78,295,530.20	\$ 78,295,530.20	42%	0.04   0.10	\$ -	0%	
High Yield Savings	30,081,455.62	30,081,455.62	16%	0.35   0.40			
Treasury Bills	-	-	0%		-	0%	
FNMA Discount Notes	54,101,000.00	-	0%		54,101,000.00	7%	0.05   0.24
Commercial Paper	298,321,416.69	80,011,000.00	42%	0.35   0.85	218,310,416.69	27%	0.36   0.67
Certificates of Deposit	59,500,000.00	-	0%		59,500,000.00	7%	0.21   1.00
US Government Agencies	472,330,000.00	-	0%		472,330,000.00	59%	0.50   4.07
<b>Total Investments</b>	<b>\$ 992,629,402.51</b>	<b>\$ 188,387,985.82</b>	<b>100%</b>		<b>\$804,241,416.69</b>	<b>100%</b>	
<b>Percent of Inventory</b>	<b>100%</b>	<b>19%</b>			<b>81%</b>		