

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

**Composition of Investment Inventory
September 30, 2012**

Investment	Par Amount	Percent of Total	Average Months to Maturity	Average Interest Rate	Number of Investments	Current Market Value	Cost
Illinois Funds (IPTIP)	\$ 1,866,342.08	0%	0.0	0.04	9	\$ 1,866,342.08	\$ 1,866,342.08
High Yield Savings	100,024,141.16	10%	0.0	0.21	10	100,024,141.16	100,024,141.16
Treasury Bills		0%				-	-
FNMA Discount Notes	40,000,000.00	4%	8.4	0.16	2	39,990,461.20	39,958,042.70
Commercial Paper	208,031,000.00	21%	1.8	0.49	28	208,011,337.37	207,939,444.64
Certificates of Deposit	53,500,000.00	5%	12.7	0.47	39	53,500,000.00	53,500,000.00
US Government Agencies	576,355,000.00	59%	40.9	1.75	89	582,454,826.60	576,355,000.00
Total Investments	\$ 979,776,483.24	100%		1.24%	177	\$ 985,847,108.41	\$ 979,642,970.58

90-Day Treasury Bill Rate (benchmark): **0.10%**

Term of Investment Securities

		30 Days or Less			Over 30 Days		
		Amount	% Total	Rates Range	Amount	% Total	Rates Range
Investment	Par Amount						
Illinois Funds (IPTIP)	\$ 1,866,342.08	\$ 1,866,342.08	1%	0.13 0.09	\$ -	0%	
High Yield Savings	100,024,141.16	100,024,141.16	57%	0.21 0.21			
Treasury Bills	-	-	0%		-	0%	
FNMA Discount Notes	40,000,000.00	-	0%		40,000,000.00	5%	0.05 0.24
Commercial Paper	208,031,000.00	75,000,000.00	42%	0.33 0.62	133,031,000.00	17%	0.37 0.65
Certificates of Deposit	53,500,000.00	-	0%		53,500,000.00	7%	0.21 1.00
US Government Agencies	\$ 576,355,000.00	-	0%		576,355,000.00	72%	0.45 4.07
Total Investments	\$ 979,776,483.24	\$ 176,890,483.24	100%		\$802,886,000.00	100%	
Percent of Inventory	100%	18%			82%		