

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

**Composition of Investment Inventory
June 30, 2018**

| Investment | Par Amount | Percent of Total | Average Interest Rate | Number of Investments | Current Market Value | Cost |
|--------------------------|--------------------------|-------------------------|------------------------------|------------------------------|-----------------------------|--------------------------|
| Money Market/Savings | \$ 36,158,934.59 | 4.9% | 1.48% | 6 | \$ 36,158,934.59 | \$ 36,158,934.59 |
| Treasury Bills | - | | | - | - | - |
| FNMA Discount Notes | 60,000,000.00 | 8.1% | 1.71% | 17 | 59,884,950.00 | 59,603,320.83 |
| Commercial Paper | 110,500,000.00 | 14.9% | 2.18% | 19 | 110,203,682.97 | 109,926,728.33 |
| Certificates of Deposit | 388,130,000.00 | 52.3% | 1.98% | 92 | 388,130,000.00 | 388,130,000.00 |
| US Government Agencies | 146,895,000.00 | 19.8% | 1.89% | 35 | 145,798,746.35 | 146,895,000.00 |
| Total Investments | \$ 741,683,934.59 | 100% | 1.95% | 169 | \$ 740,176,313.91 | \$ 740,713,983.75 |

90-Day Treasury Bill Rate (benchmark): **1.90%**