

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

**Composition of Investment Inventory
September 30, 2019**

| Investment | Par Amount | Percent of Total | Average Interest Rate | Number of Investments | Current Market Value | Cost |
|--------------------------|--------------------------|-------------------------|------------------------------|------------------------------|-----------------------------|--------------------------|
| Money Market/Savings | \$ 127,616,145.55 | 15.0% | 2.10% | 5 | \$ 127,616,145.55 | \$ 127,616,145.55 |
| Treasury Bills | - | | | - | - | - |
| FNMA Discount Notes | 295,800,000.00 | 34.8% | 1.99% | 118 | 295,152,465.54 | 294,165,052.22 |
| Commercial Paper | 205,500,000.00 | 24.2% | 2.10% | 57 | 204,968,840.59 | 204,559,711.67 |
| Certificates of Deposit | 156,600,000.00 | 18.5% | 2.34% | 59 | 156,600,000.00 | 156,600,000.00 |
| US Government Agencies | 63,710,000.00 | 7.5% | 2.50% | 25 | 63,978,746.80 | 63,710,000.00 |
| Total Investments | \$ 849,226,145.55 | 100% | 2.13% | 264 | \$ 848,316,198.48 | \$ 846,650,909.44 |

90-Day Treasury Bill Rate (benchmark): **1.84%**