

Massachusetts Clean Water Trust
Debt Service Reserve Fund Investments
As of after February 29, 2024

Provider	Rating (Moody's/S&P/Fitch)	Series	Balance	Maturity	GIC Yield	Collateralized	DSRF Amounts
US Treasuries and Agencies		Pool 12	\$ 35,916,000	8/1/2036		No	
		Pool 15B (BABs)	70,682,000	8/1/2040		No	
			\$ 106,598,000				\$106.6 million
Citigroup	Baa1/BBB+/A	Pool 12	\$ 26,595,490	8/1/2026	4.9210%	Yes	\$26.6 million
Natixis Funding Corp. ¹	Aa2/AA/AA	MWRA 2002A	9,199,944	8/1/2032	4.7900%	No	MWRA 2002A -- \$14,652,133
		MWRA 2002A	5,452,190	8/1/2027	4.6500%	No	\$14.6 million
			\$ 14,652,133				
MassMutual Financial Group	Aa2/AA+/AA+	2004A Refunding	843,000	8/1/2027	3.9344%	Yes	\$1.0 million
		2014 Refunding (formerly Pool 10)	22,413,000	8/1/2034	3.9200%	Yes	2014 Refdg -- \$26,158,383
		2014 Refunding (formerly Pool 10)	3,745,383	8/1/2034	4.2000%	Yes	\$26.1 million
		MWRA 1999A-Sub	25,188,000	8/1/2029	5.7875%	Yes	\$25.2 million
			\$ 52,189,383				
			\$ 200,035,006				\$200.1 million

Source: Bloomberg. Information as of May 3, 2017

¹ Ratings shown for Republic of France

Rating last re-confirmed by PFM on 3/7/2018