



Metropolitan Water Reclamation District of Greater Chicago

100 East Erie Street
Chicago, IL 60611

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Attachments: 1. Inv Stat 2017 Q3 Inv.pdf, 2. Inv Stat 2017 Q3 Fin Mkt.pdf

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| 10/19/2017 | 1 | Board of Commissioners | Published and Filed | Pass |
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TRANSMITTAL LETTER FOR BOARD MEETING OF OCTOBER 19, 2017

COMMITTEE ON FINANCE

Mr. David St. Pierre, Executive Director

Report on investment inventory statistics at September 30, 2017

Dear Sir:

Attached is a report of Investment Inventory Statistics at September 30, 2017, and a summary of Financial Market Statistics for the third quarter of 2017.

The average interest rate of the investment inventory at the end of September was 1.17%, an increase from 1.06% at June 30, 2017. The total par value of the inventory was \$899,459,831.30 at month-end.

The Federal Funds rate, a daily borrowing rate between banks, was 1.07% at month-end, down from 1.18% at June 30, 2017. The average yield on the benchmark 90-day Treasury Bill at September 30th was 1.05%, while the District ending investment portfolio average interest rate was 1.17%, significantly greater than the benchmark for the portfolio. The average level of investment for the quarter was 100% of available funds, exclusive of required compensating cash balances.

Respectfully Submitted, Mary Ann Boyle, Treasurer, MAB:st

Attachment