



Metropolitan Water Reclamation District of Greater Chicago

100 East Erie Street
Chicago, IL 60611

Legislation Details (With Text)

File #: 18-1061 **Version:** 1
Type: Report **Status:** Filed
File created: 10/10/2018 **In control:** Finance Committee
On agenda: 10/18/2018 **Final action:** 10/18/2018
Title: Report on investment inventory statistics at September 30, 2018
Sponsors:
Indexes:
Code sections:
Attachments: 1. Inv Stat 2018 Q3 Inv att.pdf, 2. Inv Stat 2018 Q3 Fin Mkt.pdf

Date	Ver.	Action By	Action	Result
10/18/2018	1	Board of Commissioners	Published and Filed	Pass
10/18/2018	1	Committee of the Whole	Recommended	Pass

TRANSMITTAL LETTER FOR BOARD MEETING OF OCTOBER 18, 2018

COMMITTEE ON FINANCE

Mr. John P. Murray, Acting Executive Director

Report on investment inventory statistics at September 30, 2018

Dear Sir:

Attached is a report of Investment Inventory Statistics at September 30, 2018, and a summary of Financial Market Statistics for the third quarter of 2018.

The average interest rate of the investment inventory at the end of September was 2.08%, an increase from 1.95% at June 30, 2018. The total par value of the inventory was \$850,901,544.86 at month-end.

The Federal Funds rate, a daily borrowing rate between banks, was 2.19% at month-end, up from 1.94% at June 30, 2018. The average yield on the benchmark 90-day Treasury Bill at September 30th was 2.18%, while the District ending investment portfolio average interest rate was 2.08%, less 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