



# Metropolitan Water Reclamation District of Greater Chicago

100 East Erie Street  
Chicago, IL 60611

## Legislation Details (With Text)

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2/2/2023	1	Board of Commissioners	Published and Filed	Pass

### TRANSMITTAL LETTER FOR BOARD MEETING OF FEBRUARY 2, 2023

#### COMMITTEE ON FINANCE

Mr. Brian A. Perkovich, Executive Director

Report on investment inventory statistics at December 31, 2022

Dear Sir:

Attached is a report of Investment Inventory Statistics at December 31, 2022, and a summary of Financial Market Statistics for the fourth quarter of 2022.

The average interest rate of the investment inventory at the end of December was 2.91%, an increase from 1.80% at September 30, 2022. The total par value of the inventory was \$763,782,590.15 at month-end. The average level of investment for the quarter was 100% of available funds, exclusive of required compensating cash balances.

The District's portfolio outperformed its benchmark, the 90-day Treasury Bill, whose twelve-month rolling average yield was 2.06% as of December 31<sup>st</sup>. The Federal Funds rate, a daily borrowing rate between banks, was 4.34% at month-end, reflecting the recent increases to interest rates.

Respectfully Submitted, Mary Ann Boyle, Treasurer, MAB

Attachment