

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2018 SECOND QUARTER

		reported on:		
		4/30/2018	5/31/2018	6/30/2018
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	YEAR			
	2019	1.74%	1.63%	1.49%
	2023	2.19%	1.99%	1.99%
	2028	2.49%	2.41%	2.46%
	2033	2.77%	2.61%	2.67%
	2038	2.96%	2.77%	2.82%
	2043	3.04%	2.82%	2.89%
	2048	3.09%	2.87%	2.94%
BOND BUYER INDEX		reported on:		
		4/30/2018	5/31/2018	6/30/2018
	20 BOND-A1	3.97%	3.78%	3.87%
	11 BOND-AA	3.45%	3.26%	3.35%
		reported on:		
		4/30/2018	5/31/2018	6/30/2018
	PRIME RATE	4.75%	4.75%	5.00%
	TREASURY BOND - 30 YEAR	3.112%	2.999%	2.982%
	FEDERAL FUNDS RATE	1.72%	1.720%	1.940%
	DOW JONES INDUSTRIAL AVERAGE	24,163.15	24,415.84	24,271.41
		4/30/2018	5/31/2018	6/30/2018
	TAX RECEIPTS - CURR. YEAR LEVY	\$297,881,602.93	\$ 301,283,564.54	\$ 301,283,564.54
	PERCENT OF LEVY RECEIVED	50.221%	50.795%	50.795%
PAR VALUE- INVESTMENT PORTFOLIO		\$842,349,310.82	\$828,304,699.23	\$741,683,934.59
AVERAGE RATE OF PORTFOLIO		1.745%	1.829%	1.946%
RANGE OF RATES ON PURCHASES	Long Term	1.70%-2.35%	1.78-3.01%	1.75-2.33%
	Short Term	1.10%-1.85%	1.40-1.90%	1.51-1.85%
		reported on:		
	Ending:	4/30/2018	5/31/2018	6/30/2018
TREASURY BILL RATES	30 Days	1.680%	1.750%	1.770%
	90 Days	1.835%	1.895%	1.900%
	180 Days	1.990%	2.030%	2.085%
FED FUND RATE		1.720%	1.720%	1.940%
ILLINOIS FUNDS		1.725%	1.787%	1.964%