

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2017 FIRST QUARTER

		reported on:		
YEAR		1/31/2017	2/28/2017	3/31/2017
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2018	0.90%	0.80%	0.86%
	2022	1.63%	1.50%	1.55%
	2027	2.32%	2.29%	2.25%
	2032	2.74%	2.70%	2.69%
	2037	2.98%	2.95%	2.93%
	2042	3.03%	3.00%	3.00%
	2047	3.08%	3.05%	3.05%
		reported on:		
BOND BUYER INDEX		1/31/2017	2/28/2017	3/31/2017
20 BOND-A1		3.87%	3.92%	3.86%
11 BOND-AA		3.37%	3.43%	3.37%
		reported on:		
		1/31/2017	2/28/2017	3/31/2017
PRIME RATE		3.75%	3.75%	4.00%
TREASURY BOND - 30 YEAR		3.055%	2.969%	3.025%
FEDERAL FUNDS RATE		0.60%	0.600%	0.840%
DOW JONES INDUSTRIAL AVERAGE		19,864.09	20,812.24	20,663.22
		1/31/2017	2/28/2017	3/31/2017
TAX RECEIPTS - CURR. YEAR LEVY PERCENT OF LEVY RECEIVED		- 0.000%	\$66,458,737.43 11.627%	\$280,628,803.68 49.097%
PAR VALUE- INVESTMENT PORTFOLIO AVERAGE RATE OF PORTFOLIO		\$656,744,607.86 0.906%	\$728,210,066.60 0.927%	\$891,949,066.10 0.952%
RANGE OF RATES ON PURCHASES	Long Term	0.70-1.10%	0.55-1.16%	0.65-1.20%
	Short Term	0.08-0.75%	0.08-0.69%	0.18-0.90%
		reported on:		
Ending:		1/31/2017	2/28/2017	3/31/2017
TREASURY BILL RATES	30 Days	0.490%	0.400%	0.745%
	90 Days	0.515%	0.515%	0.780%
	180 Days	0.625%	0.670%	0.905%
FED FUND RATE		0.600%	0.600%	0.840%
ILLINOIS FUNDS		0.610%	0.634%	0.769%