

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

10/6/2017

FINANCIAL MARKET STATISTICS

2017 SECOND QUARTER

| | | reported on: | | |
|---|-------------------|------------------|-------------------|-------------------|
| YEAR | | 4/30/2017 | 5/31/2017 | 6/30/2017 |
| GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa | 2018 | 0.86% | 0.81% | 0.91% |
| | 2022 | 1.41% | 1.22% | 1.35% |
| | 2027 | 2.14% | 1.90% | 1.99% |
| | 2032 | 2.60% | 2.33% | 2.44% |
| | 2037 | 2.88% | 2.59% | 2.65% |
| | 2042 | 2.97% | 2.68% | 2.73% |
| | 2047 | 3.02% | 2.74% | 2.79% |
| | | reported on: | | |
| BOND BUYER INDEX | | 4/30/2017 | 5/31/2017 | 6/30/2017 |
| 20 BOND-A1 | | 3.82% | 3.69% | 3.58% |
| 11 BOND-AA | | 3.33% | 3.20% | 3.09% |
| | | reported on: | | |
| | | 4/30/2017 | 5/31/2017 | 6/30/2017 |
| PRIME RATE | | 4.00% | 4.00% | 4.25% |
| TREASURY BOND - 30 YEAR | | 2.957% | 2.870% | 2.843% |
| FEDERAL FUNDS RATE | | 0.890% | 0.860% | 1.180% |
| DOW JONES INDUSTRIAL AVERAGE | | 20,940.51 | 21,008.65 | 21,320.04 |
| | | 4/30/2017 | 5/31/2017 | 6/30/2017 |
| TAX RECEIPTS - CURR. YEAR LEVY | | \$283,097,597.99 | \$ 287,400,333.24 | \$ 287,400,333.24 |
| PERCENT OF LEVY RECEIVED | | 49.529% | 50.282% | 50.292% |
| PAR VALUE- INVESTMENT PORTFOLIO | | \$886,552,674.48 | \$868,890,934.70 | \$784,939,078.67 |
| AVERAGE RATE OF PORTFOLIO | | 0.984% | 1.018% | 1.064% |
| RANGE OF RATES ON PURCHASES | Long Term | 0.93-1.55% | 0.92-1.35% | 1.05-1.50% |
| | Short Term | 0.18-0.94% | 0.18-0.94% | 0.28-1.23% |
| | | reported on: | | |
| Ending: | | 4/30/2017 | 5/31/2017 | 6/30/2017 |
| TREASURY BILL RATES | 30 Days | 0.735% | 0.840% | 0.950% |
| | 90 Days | 0.820% | 0.960% | 1.045% |
| | 180 Days | 0.955% | 1.060% | 1.130% |
| FED FUND RATE | | 0.890% | 0.860% | 1.180% |
| ILLINOIS FUNDS | | 0.805% | 0.804% | 0.942% |