

# METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

## FINANCIAL MARKET STATISTICS

### 2017 THIRD QUARTER

		reported on:		
YEAR		7/31/2017	8/31/2017	9/30/2017
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2018	0.85%	0.77%	0.94%
	2022	1.21%	1.12%	1.35%
	2027	1.95%	1.86%	2.00%
	2032	2.39%	2.28%	2.38%
	2037	2.58%	2.51%	2.65%
	2042	2.68%	2.64%	2.77%
	2047	2.74%	2.70%	2.84%
		reported on:		
BOND BUYER INDEX		7/31/2017	8/31/2017	9/30/2017
20 BOND-A1		3.52%	3.51%	3.64%
11 BOND-AA		3.03%	3.02%	3.15%
		reported on:		
		7/31/2017	8/31/2017	9/30/2017
PRIME RATE		4.25%	4.25%	4.25%
TREASURY BOND - 30 YEAR		2.894%	2.728%	2.864%
FEDERAL FUNDS RATE		1.10%	1.09%	1.07%
DOW JONES INDUSTRIAL AVERAGE		21,891.12	21,948.10	22,405.09
		7/31/2017	8/31/2017	9/30/2017
TAX RECEIPTS - CURR. YEAR LEVY		\$395,082,846.02	\$548,201,167.52	\$550,401,721.95
PERCENT OF LEVY RECEIVED		69.136%	95.930%	96.316%
		7/31/2017	8/31/2017	9/30/2017
PAR VALUE- INVESTMENT PORTFOLIO		\$823,471,267.66	\$924,045,788.69	\$899,459,831.30
AVERAGE RATE OF PORTFOLIO		1.139%	1.144%	1.165%
		7/31/2017	8/31/2017	9/30/2017
RANGE OF RATES ON PURCHASES	Long Term	1.05%-2.25%	1.00%-1.65%	1.15%-1.75%
	Short Term	0.28%-1.22%	0.28%-1.18%	1.00%-1.00%
		reported on:		
Ending:		7/31/2017	8/31/2017	9/30/2017
TREASURY BILL RATES	30 Days	0.980%	0.960%	0.970%
	90 Days	1.070%	1.020%	1.050%
	180 Days	1.130%	1.115%	1.170%
		7/31/2017	8/31/2017	9/30/2017
FED FUND RATE		1.100%	1.090%	1.070%
ILLINOIS FUNDS		0.993%	1.038%	1.050%