

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2017 FOURTH QUARTER

		reported on:		
YEAR		10/31/2017	11/30/2017	12/31/2017
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2018	1.01%	1.26%	1.41%
	2022	1.42%	1.76%	1.68%
	2027	2.01%	2.15%	1.98%
	2032	2.40%	2.46%	2.26%
	2037	2.64%	2.67%	2.43%
	2042	2.77%	2.74%	2.49%
	2047	2.83%	2.79%	2.54%
		reported on:		
BOND BUYER INDEX		10/31/2017	11/30/2017	12/31/2017
20 BOND-A1		3.65%	3.59%	3.44%
11 BOND-AA		3.16%	3.09%	2.94%
		reported on:		
		10/31/2017	11/30/2017	12/31/2017
PRIME RATE		4.25%	4.25%	4.50%
TREASURY BOND - 30 YEAR		2.878%	2.836%	2.741%
FEDERAL FUNDS RATE		1.11%	1.11%	1.37%
DOW JONES INDUSTRIAL AVERAGE		23,377.24	24,272.35	24,719.22
		10/31/2017	11/30/2017	12/31/2017
TAX RECEIPTS - CURR. YEAR LEVY		\$556,229,630.56	\$558,649,540.10	\$559,937,909.74
PERCENT OF LEVY RECEIVED		97.336%	97.759%	97.985%
		10/31/2017	11/30/2017	12/31/2017
PAR VALUE- INVESTMENT PORTFOLIO		\$905,666,751.80	\$855,196,899.09	\$724,012,110.13
AVERAGE RATE OF PORTFOLIO		1.173%	1.220%	1.396%
		10/31/2017	11/30/2017	12/31/2017
RANGE OF RATES ON PURCHASES	Long Term	1.07%-1.50%	0.70%-1.65%	1.22%-2.00%
	Short Term	1.00%-1.21%	1.09%-1.30%	1.10%-1.42%
		reported on:		
Ending:		10/31/2017	11/30/2017	12/31/2017
TREASURY BILL RATES	30 Days	1.020%	1.170%	1.245%
	90 Days	1.130%	1.285%	1.445%
	180 Days	1.260%	1.435%	1.530%
		10/31/2017	11/30/2017	12/31/2017
FED FUND RATE		1.110%	1.110%	1.370%
ILLINOIS FUNDS		1.093%	1.118%	1.264%