

# METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

## FINANCIAL MARKET STATISTICS

2018 FIRST QUARTER

		reported on:		
YEAR		1/31/2018	2/28/2018	3/31/2018
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2019	1.36%	1.38%	1.54%
	2023	1.83%	1.97%	2.04%
	2028	2.35%	2.47%	2.42%
	2033	2.65%	2.76%	2.67%
	2038	2.81%	2.93%	2.83%
	2043	2.86%	3.01%	2.90%
	2048	2.91%	3.06%	2.95%
		reported on:		
BOND BUYER INDEX		1/31/2018	2/28/2018	3/31/2018
20 BOND-A1		3.59%	3.86%	3.89%
11 BOND-AA		3.09%	3.36%	3.39%
		reported on:		
		1/31/2018	2/28/2018	3/31/2018
PRIME RATE		4.50%	4.50%	4.75%
TREASURY BOND - 30 YEAR		2.947%	3.132%	2.975%
FEDERAL FUNDS RATE		1.33%	1.37%	1.70%
DOW JONES INDUSTRIAL AVERAGE		26,149.39	25,029.20	24,103.11
		1/31/2018	2/28/2018	3/31/2018
TAX RECEIPTS - CURR. YEAR LEVY		\$33,448,887.29	\$95,082,737.13	\$293,046,668.08
PERCENT OF LEVY RECEIVED		5.639%	16.031%	49.406%
		1/31/2018	2/28/2018	3/31/2018
PAR VALUE- INVESTMENT PORTFOLIO		\$650,995,381.60	\$695,035,416.22	\$711,972,379.88
AVERAGE RATE OF PORTFOLIO		1.507%	1.570%	1.585%
		1/31/2018	2/28/2018	3/31/2018
RANGE OF RATES ON PURCHASES	Long Term	1.45%-1.85%	1.48%-2.00%	1.50%-2.20%
	Short Term	1.05%-1.42%	1.10%-1.43%	1.10%-1.84%
		reported on:		
Ending:		1/31/2018	2/28/2018	3/31/2018
TREASURY BILL RATES	30 Days	1.440%	1.495%	1.705%
	90 Days	1.425%	1.645%	1.760%
	180 Days	1.625%	1.830%	1.895%
		1/31/2018	2/28/2018	3/31/2018
FED FUND RATE		1.330%	1.370%	1.700%
ILLINOIS FUNDS		1.345%	1.385%	1.611%