

# METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

## FINANCIAL MARKET STATISTICS

### 2018 THIRD QUARTER

		reported on:		
YEAR		7/31/2018	8/31/2018	9/30/2018
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2019	1.47%	1.60%	1.89%
	2023	1.97%	2.02%	2.20%
	2028	2.45%	2.44%	2.60%
	2033	2.72%	2.71%	2.85%
	2038	2.90%	2.90%	3.09%
	2043	2.96%	2.97%	3.16%
	2048	3.01%	3.02%	3.21%
		reported on:		
BOND BUYER INDEX		7/31/2018	8/31/2018	9/30/2018
20 BOND-A1		3.90%	3.96%	4.18%
11 BOND-AA		3.38%	3.43%	3.65%
		reported on:		
		7/31/2018	8/31/2018	9/30/2018
PRIME RATE		5.00%	5.00%	5.25%
TREASURY BOND - 30 YEAR		3.084%	3.024%	3.189%
FEDERAL FUNDS RATE		1.93%	1.94%	2.19%
DOW JONES INDUSTRIAL AVERAGE		25,415.19	25,964.82	26,458.31
		7/31/2018	8/31/2018	9/30/2018
TAX RECEIPTS - CURR. YEAR LEVY		\$452,117,371.05	\$569,587,582.32	\$572,014,398.11
PERCENT OF LEVY RECEIVED		76.016%	95.766%	96.174%
		7/31/2018	8/31/2018	9/30/2018
PAR VALUE- INVESTMENT PORTFOLIO		\$805,704,136.54	\$852,025,000.00	\$850,901,544.86
AVERAGE RATE OF PORTFOLIO		2.005%	2.072%	2.076%
		7/31/2018	8/31/2018	9/30/2018
RANGE OF RATES ON PURCHASES	Long Term	2.00%-2.40%	2.05%-2.58%	2.05%-2.36%
	Short Term	1.51%-2.00%	1.51%-2.05%	1.51%-2.15%
		reported on:		
Ending:		7/31/2018	8/31/2018	9/30/2018
TREASURY BILL RATES	30 Days	1.910%	1.930%	2.080%
	90 Days	2.000%	2.080%	2.180%
	180 Days	2.160%	2.210%	2.320%
		7/31/2018	8/31/2018	9/30/2018
FED FUND RATE		1.930%	1.940%	2.190%
ILLINOIS FUNDS		1.960%	1.962%	2.170%