

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2015 THIRD QUARTER

		reported on:		
YEAR		7/31/2015	8/31/2015	9/30/2015
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2016	0.27%	0.23%	0.23%
	2020	1.30%	1.33%	1.27%
	2025	2.19%	2.16%	2.03%
	2030	2.64%	2.63%	2.52%
	2035	2.88%	2.88%	2.80%
	2040	3.04%	3.04%	2.97%
	2045	3.12%	3.10%	3.04%
		reported on:		
BOND BUYER INDEX		7/31/2015	8/31/2015	9/30/2015
20 BOND-A1		3.75%	3.79%	3.71%
11 BOND-AA		3.27%	3.31%	3.23%
		reported on:		
		7/31/2015	8/31/2015	9/30/2015
PRIME RATE		3.25%	3.25%	3.25%
TREASURY BOND - 30 YEAR		2.921%	2.948%	2.875%
FEDERAL FUNDS RATE		0.10%	0.10%	0.10%
DOW JONES INDUSTRIAL AVERAGE		17,689.86	16,528.03	16,284.70
		7/31/2015	8/31/2015	9/30/2015
TAX RECEIPTS - CURR. YEAR LEVY		349,784,677.49	505,528,390.02	514,663,267.43
PERCENT OF LEVY RECEIVED		64.695%	93.501%	95.191%
PAR VALUE- INVESTMENT PORTFOLIO		825,457,862.92	921,847,953.49	885,283,246.30
AVERAGE RATE OF PORTFOLIO		0.745%	0.616%	0.633%
RANGE OF RATES ON PURCHASES	Long Term	0.200 - 0.250%	0.170 - 0.500%	0.210 - 0.330%
	Short Term	0.010 - 0.200%	0.010 - 0.200%	0.010 - 0.150%
		reported on:		
Ending:		7/31/2015	8/31/2015	9/30/2015
TREASURY BILL RATES	30 Days	0.050%	0.045%	0.000%
	90 Days	0.050%	0.095%	0.015%
	180 Days	0.145%	0.270%	0.105%
FED FUND RATE		0.100%	0.100%	0.100%
ILLINOIS FUNDS		0.068%	0.065%	0.053%