

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

8/22/2016

FINANCIAL MARKET STATISTICS  
2016 SECOND QUARTER

		reported on:		
		4/30/2016	5/31/2016	6/30/2016
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	YEAR			
	2017	0.56%	0.58%	0.52%
	2021	0.98%	1.09%	0.89%
	2026	1.61%	1.66%	1.35%
	2031	2.04%	2.00%	1.66%
	2036	2.34%	2.25%	1.89%
	2041	2.52%	2.40%	1.97%
2046	2.58%	2.45%	2.02%	
<b>BOND BUYER INDEX</b>		reported on:		
		4/30/2016	5/31/2016	6/30/2016
20 BOND-A1		3.32%	3.26%	3.18%
11 BOND-AA		2.84%	2.78%	2.70%
		reported on:		
		4/30/2016	5/31/2016	6/30/2016
PRIME RATE		3.50%	3.50%	3.50%
TREASURY BOND - 30 YEAR		2.662%	2.638%	2.297%
FEDERAL FUNDS RATE		0.330%	0.320%	0.330%
DOW JONES INDUSTRIAL AVERAGE		17,773.64	17,787.20	17,929.99
		reported on:		
		4/30/2016	5/31/2016	6/30/2016
TAX RECEIPTS - CURR. YEAR LEVY		277,091,375.29	280,743,020.76	280,743,020.76
PERCENT OF LEVY RECEIVED		49.842%	50.499%	50.575%
PAR VALUE- INVESTMENT PORTFOLIO		\$822,413,462.45	\$796,439,906.77	\$719,362,377.22
AVERAGE RATE OF PORTFOLIO		0.749%	0.788%	0.796%
RANGE OF RATES ON PURCHASES	Long Term	0.54 - 0.80%	0.43 - 1.25%	0.35 - 2.28%
	Short Term	0.08 - 0.20%	0.08 - 0.39%	0.40 - 0.40%
		reported on:		
Ending:		4/30/2016	5/31/2016	6/30/2016
TREASURY BILL RATES	30 Days	0.190%	0.265%	0.260%
	90 Days	0.250%	0.340%	0.260%
	180 Days	0.400%	0.475%	0.340%
FED FUND RATE		0.330%	0.320%	0.330%
ILLINOIS FUNDS		0.303%	0.304%	0.360%