

# METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

## FINANCIAL MARKET STATISTICS

2016 FOURTH QUARTER

		reported on:		
YEAR		10/31/2016	11/30/2016	12/31/2016
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2017	0.70%	0.91%	0.97%
	2021	1.13%	1.85%	1.79%
	2026	1.73%	2.52%	2.31%
	2031	2.16%	2.87%	2.63%
	2036	2.41%	3.12%	2.90%
	2041	2.51%	3.21%	2.99%
	2046	2.56%	3.26%	3.04%
		reported on:		
BOND BUYER INDEX		10/31/2016	11/30/2016	12/31/2016
20 BOND-A1		3.32%	3.80%	3.78%
11 BOND-AA		2.90%	3.35%	3.31%
		reported on:		
		10/31/2016	11/30/2016	12/31/2016
PRIME RATE		3.50%	3.50%	3.75%
TREASURY BOND - 30 YEAR		2.586%	3.020%	3.083%
FEDERAL FUNDS RATE		0.35%	0.35%	0.59%
DOW JONES INDUSTRIAL AVERAGE		18,142.42	19,123.58	19,762.60
		10/31/2016	11/30/2016	12/31/2016
TAX RECEIPTS - CURR. YEAR LEVY		530,848,374.83	537,546,195.68	541,008,308.96
PERCENT OF LEVY RECEIVED		95.631%	96.838%	97.462%
PAR VALUE- INVESTMENT PORTFOLIO		898,308,973.61	883,725,350.23	687,919,154.70
AVERAGE RATE OF PORTFOLIO		0.814%	0.819%	0.937%
RANGE OF RATES ON PURCHASES	Long Term	0.50-1.09%	0.45-0.81%	0.59-2.05%
	Short Term	0.08-0.41%	0.08-0.58%	0.08-0.79%
		reported on:		
Ending:		10/31/2016	11/30/2016	12/31/2016
TREASURY BILL RATES	30 Days	0.240%	0.365%	0.485%
	90 Days	0.350%	0.490%	0.555%
	180 Days	0.500%	0.610%	0.660%
FED FUND RATE		0.350%	0.350%	0.590%
ILLINOIS FUNDS		0.439%	0.461%	0.543%