

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2016 FIRST QUARTER

		reported on:		
		1/31/2016	2/29/2016	3/31/2016
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	YEAR			
	2017	0.40%	0.39%	0.55%
	2021	1.00%	0.93%	1.07%
	2026	1.71%	1.76%	1.70%
	2031	2.16%	2.24%	2.14%
	2036	2.44%	2.53%	2.44%
	2041	2.69%	2.75%	2.63%
	2046	2.75%	2.80%	2.69%
BOND BUYER INDEX		reported on:		
		1/31/2016	2/29/2016	3/31/2016
	20 BOND-A1	3.38%	3.34%	3.38%
	11 BOND-AA	2.90%	2.86%	2.90%
		reported on:		
		1/31/2016	2/29/2016	3/31/2016
	PRIME RATE	3.50%	3.50%	3.50%
	TREASURY BOND - 30 YEAR	2.754%	2.615%	2.615%
	FEDERAL FUNDS RATE	0.270%	0.310%	0.270%
	DOW JONES INDUSTRIAL AVERAGE	16,466.30	16,516.50	17,685.09
TAX RECEIPTS - CURR. YEAR LEVY PERCENT OF LEVY RECEIVED		1/31/2016	2/29/2016	3/31/2016
		-	76,927,843.73	275,187,585.36
		0.000%	13.838%	49.500%
PAR VALUE- INVESTMENT PORTFOLIO AVERAGE RATE OF PORTFOLIO				
		\$665,169,931.59	\$699,196,516.94	\$844,520,364.11
		0.750%	0.768%	0.723%
RANGE OF RATES ON PURCHASES	Long Term	0.470 - 0.750%	0.350 - 0.800%	0.385 - 0.800%
	Short Term	0.050 - 0.430%	0.080 - 0.239%	0.080 - 0.269%
		reported on:		
	Ending:	1/31/2016	2/29/2016	3/31/2016
TREASURY BILL RATES	30 Days	0.295%	0.285%	0.200%
	90 Days	0.305%	0.325%	0.300%
	180 Days	0.415%	0.480%	0.475%
FED FUND RATE		0.270%	0.310%	0.270%
ILLINOIS FUNDS		0.218%	0.243%	0.297%