

**METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO**

**FINANCIAL MARKET STATISTICS**

**2016 THIRD QUARTER**

		reported on:		
		7/31/2016	8/31/2016	9/30/2016
<b>GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa</b>	<b>YEAR</b>			
	<b>2017</b>	0.46%	0.52%	0.78%
	<b>2021</b>	0.84%	0.86%	1.02%
	<b>2026</b>	1.40%	1.42%	1.51%
	<b>2031</b>	1.75%	1.76%	1.91%
	<b>2036</b>	2.00%	2.00%	2.16%
	<b>2041</b>	2.07%	2.07%	2.26%
<b>2046</b>	2.12%	2.12%	2.31%	
<b>BOND BUYER INDEX</b>		reported on:		
		7/31/2016	8/31/2016	9/30/2016
20 BOND-A1		2.85%	2.84%	3.06%
11 BOND-AA		2.43%	2.42%	2.64%
		reported on:		
		7/31/2016	8/31/2016	9/30/2016
<b>PRIME RATE</b>		3.50%	3.50%	3.50%
<b>TREASURY BOND - 30 YEAR</b>		2.182%	2.233%	2.319%
<b>FEDERAL FUNDS RATE</b>		0.34%	0.34%	0.33%
<b>DOW JONES INDUSTRIAL AVERAGE</b>		18,432.24	18,400.88	18,308.15
<b>TAX RECEIPTS - CURR. YEAR LEVY</b>		<b>7/31/2016</b>	<b>8/31/2016</b>	<b>9/30/2016</b>
<b>PERCENT OF LEVY RECEIVED</b>		351,221,841.81	522,631,927.68	530,848,374.83
		63.272%	94.151%	95.631%
<b>PAR VALUE- INVESTMENT PORTFOLIO</b>		839,302,955.50	976,015,918.24	921,155,172.84
<b>AVERAGE RATE OF PORTFOLIO</b>		0.786%	0.750%	0.805%
<b>RANGE OF RATES ON PURCHASES</b>	<b>Long Term</b>	0.33-1.25%	0.46-1.62%	0.56-1.33%
	<b>Short Term</b>	0.08-0.45%	0.08-0.41%	0.08-0.45%
		reported on:		
<b>Ending:</b>		7/31/2016	8/31/2016	9/30/2016
<b>TREASURY BILL RATES</b>	<b>30 Days</b>	0.270%	0.255%	0.160%
	<b>90 Days</b>	0.320%	0.335%	0.250%
	<b>180 Days</b>	0.425%	0.480%	0.420%
<b>FED FUND RATE</b>		0.340%	0.340%	0.330%
<b>ILLINOIS FUNDS</b>		0.376%	0.403%	0.429%