

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2015 FOURTH QUARTER

		reported on:		
		10/31/2015	11/30/2015	12/31/2015
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	YEAR			
	2016	0.23%	0.34%	0.50%
	2020	1.17%	1.26%	1.26%
	2025	2.04%	2.02%	1.92%
	2030	2.54%	2.46%	2.30%
	2035	2.82%	2.72%	2.55%
	2040	3.00%	2.89%	2.75%
	2045	3.07%	2.96%	2.82%
BOND BUYER INDEX		reported on:		
		10/31/2015	11/30/2015	12/31/2015
	20 BOND-A1	3.66%	3.63%	3.57%
	11 BOND-AA	3.18%	3.14%	3.08%
		reported on:		
		10/31/2015	11/30/2015	12/31/2015
	PRIME RATE	3.25%	3.25%	3.50%
	TREASURY BOND - 30 YEAR	2.927%	2.981%	3.018%
	FEDERAL FUNDS RATE	0.06%	0.10%	0.24%
	DOW JONES INDUSTRIAL AVERAGE	17,663.54	17,719.92	17,425.03
		10/31/2015	11/30/2015	12/31/2015
	TAX RECEIPTS - CURR. YEAR LEVY	\$517,668,666.36	\$520,967,378.57	\$523,203,164.03
	PERCENT OF LEVY RECEIVED	95.747%	96.357%	96.770%
PAR VALUE- INVESTMENT PORTFOLIO		\$887,553,770.19	\$841,569,927.38	\$713,649,497.65
AVERAGE RATE OF PORTFOLIO		0.563%	0.605%	0.750%
RANGE OF RATES ON PURCHASES	Long Term	0.150 - 3.727%	0.280 - 1.500%	0.150 - 3.727%
	Short Term	0.010 - 0.150%	0.010 - 0.150%	0.010 - 0.270%
		reported on:		
	Ending:	10/31/2015	11/30/2015	12/31/2015
TREASURY BILL RATES	30 Days	0.010%	0.120%	0.170%
	90 Days	0.020%	0.215%	0.260%
	180 Days	0.155%	0.415%	0.550%
FED FUND RATE		0.060%	0.100%	0.240%
ILLINOIS FUNDS		0.035%	0.042%	0.160%