

**METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO**

**FINANCIAL MARKET STATISTICS**

**2019 FIRST QUARTER**

		reported on:		
YEAR		1/31/2019	2/28/2019	3/31/2019
<b>GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa</b>	<b>2020</b>	1.63%	1.57%	1.48%
	<b>2024</b>	1.76%	1.67%	1.57%
	<b>2029</b>	2.17%	2.10%	1.86%
	<b>2034</b>	2.57%	2.51%	2.21%
	<b>2039</b>	2.86%	2.81%	2.44%
	<b>2044</b>	2.97%	2.93%	2.55%
	<b>2049</b>	3.02%	2.98%	2.60%
		reported on:		
<b>BOND BUYER INDEX</b>		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>20 BOND-A1</b>		4.22%	4.19%	3.79%
<b>11 BOND-AA</b>		3.69%	3.66%	3.30%
		reported on:		
		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>PRIME RATE</b>		5.50%	5.50%	5.50%
<b>TREASURY BOND - 30 YEAR</b>		3.995%	3.098%	2.812%
<b>FEDERAL FUNDS RATE</b>		2.43%	2.44%	2.44%
<b>DOW JONES INDUSTRIAL AVERAGE</b>		24,999.67	25,916.00	25,928.68
		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>TAX RECEIPTS - CURR. YEAR LEVY</b>		\$0.00	\$75,877,895.47	\$301,585,939.35
<b>PERCENT OF LEVY RECEIVED</b>		0.000%	12.313%	48.940%
		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>PAR VALUE- INVESTMENT PORTFOLIO</b>		\$606,798,189.86	\$651,761,003.04	\$833,430,939.95
<b>AVERAGE RATE OF PORTFOLIO</b>		2.547%	2.578%	2.533%
		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>RANGE OF RATES ON PURCHASES</b>	<b>Long Term</b>	2.53%-2.74%	2.50%-2.70%	2.40%-2.64%
	<b>Short Term</b>	2.26%-2.50%	2.25%-2.44%	2.25%-2.47%
		reported on:		
<b>Ending:</b>		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>TREASURY BILL RATES</b>	<b>30 Days</b>	2.390%	2.410%	2.400%
	<b>90 Days</b>	2.375%	2.405%	2.410%
	<b>180 Days</b>	2.450%	2.455%	2.415%
		<b>1/31/2019</b>	<b>2/28/2019</b>	<b>3/31/2019</b>
<b>FED FUND RATE</b>		2.430%	2.440%	2.440%
<b>ILLINOIS FUNDS</b>		2.456%	2.482%	2.472%