

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2019 THIRD QUARTER

		reported on:		
YEAR		7/31/2019	8/31/2019	9/30/2019
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2020	1.07%	1.01%	1.26%
	2024	1.11%	1.03%	1.23%
	2029	1.52%	1.22%	1.42%
	2034	1.82%	1.45%	1.63%
	2039	2.03%	1.65%	1.83%
	2044	2.19%	1.79%	1.96%
	2049	2.24%	1.84%	2.01%
		reported on:		
BOND BUYER INDEX		7/31/2019	8/31/2019	9/30/2019
20 BOND-A1		3.43%	2.97%	2.66%
11 BOND-AA		2.97%	2.51%	2.20%
		reported on:		
		7/31/2019	8/31/2019	9/30/2019
PRIME RATE		5.50%	5.25%	5.00%
TREASURY BOND - 30 YEAR		2.528%	1.964%	2.120%
FEDERAL FUNDS RATE		2.38%	2.12%	1.91%
DOW JONES INDUSTRIAL AVERAGE		26,864.27	26,403.28	26,916.83
		7/31/2019	8/31/2019	9/30/2019
TAX RECEIPTS - CURR. YEAR LEVY		\$430,749,990.96	\$591,846,818.86	\$594,183,021.09
PERCENT OF LEVY RECEIVED		69.820%	95.932%	96.310%
		7/31/2019	8/31/2019	9/30/2019
PAR VALUE- INVESTMENT PORTFOLIO		\$767,850,646.91	\$877,537,659.26	\$849,226,145.55
AVERAGE RATE OF PORTFOLIO		2.318%	2.186%	2.132%
		7/31/2019	8/31/2019	9/30/2019
RANGE OF RATES ON PURCHASES	Long Term	1.94%-2.50%	1.75%-2.25%	1.81%-2.17%
	Short Term	2.00%-2.43%	1.90%-2.20%	1.80%-4.75%
		reported on:		
Ending:		7/31/2019	8/31/2019	9/30/2019
TREASURY BILL RATES	30 Days	2.110%	2.060%	1.880%
	90 Days	2.070%	1.950%	1.840%
	180 Days	2.035%	1.840%	1.795%
		7/31/2019	8/31/2019	9/30/2019
FED FUND RATE		2.380%	2.120%	1.91%
ILLINOIS FUNDS		2.399%	2.163%	2.011%