

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2019 FOURTH QUARTER

		reported on:		
YEAR		10/31/2019	11/30/2019	12/31/2019
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2020	1.11%	1.07%	1.04%
	2024	1.15%	1.15%	1.09%
	2029	1.49%	1.47%	1.44%
	2034	1.70%	1.70%	1.69%
	2039	1.88%	1.88%	1.88%
	2044	2.01%	2.01%	2.03%
	2049	2.06%	2.06%	2.09%
		reported on:		
BOND BUYER INDEX		10/31/2019	11/30/2019	12/31/2019
20 BOND-A1		2.79%	2.77%	2.74%
11 BOND-AA		2.33%	2.30%	2.27%
		reported on:		
		10/31/2019	11/30/2019	12/31/2019
PRIME RATE		4.75%	4.75%	4.75%
TREASURY BOND - 30 YEAR		2.175%	2.190%	2.390%
FEDERAL FUNDS RATE		1.59%	1.55%	1.47%
DOW JONES INDUSTRIAL AVERAGE		27,046.23	28,051.41	28,538.44
		10/31/2019	11/30/2019	12/31/2019
TAX RECEIPTS - CURR. YEAR LEVY		\$600,054,705.38	\$602,716,743.31	\$604,126,178.56
PERCENT OF LEVY RECEIVED		97.262%	97.694%	97.922%
		10/31/2019	11/30/2019	12/31/2019
PAR VALUE- INVESTMENT PORTFOLIO		\$828,730,715.31	\$801,211,349.97	\$671,825,524.11
AVERAGE RATE OF PORTFOLIO		2.045%	1.947%	1.838%
		10/31/2019	11/30/2019	12/31/2019
RANGE OF RATES ON PURCHASES	Long Term	1.60%-2.122%	1.495%-2.02%	1.50%-2.153%
	Short Term	1.63%-2.122%	1.52%-1.944%	1.40%-1.90%
		reported on:		
Ending:		10/31/2019	11/30/2019	12/31/2019
TREASURY BILL RATES	30 Days	1.570%	1.620%	1.555%
	90 Days	1.620%	1.560%	1.520%
	180 Days	1.610%	1.580%	1.560%
		10/31/2019	11/30/2019	12/31/2019
FED FUND RATE		1.590%	1.550%	1.470%
ILLINOIS FUNDS		1.864%	1.744%	1.704%