

**METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO**

**FINANCIAL MARKET STATISTICS**  
**2020 FIRST QUARTER**

YEAR	reported on:		
	1/31/2020	2/28/2020	3/31/2020
<b>GENERAL OBLIGATION BONDS</b>	<b>2021</b>	0.82%	0.72%
	<b>2025</b>	0.84%	0.73%
	<b>2030</b>	1.15%	0.93%
	<b>TAX EXEMPT YIELDS - Aaa</b>	1.42%	1.14%
	<b>2035</b>	1.61%	1.33%
	<b>2040</b>	1.75%	1.47%
<b>TAX EXEMPT YIELDS - Aaa</b>	<b>2045</b>	1.80%	1.52%
	<b>2050</b>	1.80%	1.99%
reported on:			
<b>BOND BUYER INDEX</b>	<b>1/31/2020</b>	<b>2/28/2020</b>	<b>3/31/2020</b>
	<b>20 BOND-A1</b>	2.47%	2.27%
	<b>11 BOND-AA</b>	2.00%	1.80%
reported on:			
<b>PRIME RATE</b>	<b>1/31/2020</b>	<b>2/28/2020</b>	<b>3/31/2020</b>
	4.75%	4.75%	3.25%
	<b>TREASURY BOND - 30 YEAR</b>	1.995%	1.650%
	<b>FEDERAL FUNDS RATE</b>	1.60%	1.59%
<b>DOW JONES INDUSTRIAL AVERAGE</b>		28,256.03	25,409.36
reported on:			
<b>TAX RECEIPTS - CURR. YEAR LEVY</b>	<b>1/31/2020</b>	<b>2/28/2020</b>	<b>3/31/2020</b>
	\$0.00	\$64,295,565.02	\$311,326,300.92
	0.000%	10.091%	48.859%
reported on:			
<b>PAR VALUE- INVESTMENT PORTFOLIO</b>	<b>1/31/2020</b>	<b>2/28/2020</b>	<b>3/31/2020</b>
	\$593,310,070.85	\$637,398,900.19	\$796,978,808.70
<b>AVERAGE RATE OF PORTFOLIO</b>		1.828%	1.786%
reported on:			
<b>RANGE OF RATES</b>	<b>Long Term</b>	<b>1/31/2020</b>	<b>3/31/2020</b>
	<b>ON PURCHASES</b>	1.50%-2.33%	0.45%-1.59%
<b>Short Term</b>		1.45%-1.72%	0.40%-0.40%
		1.52%-1.69%	
reported on:			
<b>TREASURY BILL RATES</b>	<b>Ending:</b>	<b>1/31/2020</b>	<b>2/28/2020</b>
	<b>30 Days</b>	1.545%	1.530%
	<b>90 Days</b>	1.530%	1.505%
	<b>180 Days</b>	1.535%	1.440%
reported on:			
<b>FED FUND RATE</b>	<b>1/31/2020</b>	<b>2/28/2020</b>	<b>3/31/2020</b>
	1.600%	1.590%	0.140%
<b>ILLINOIS FUNDS</b>		1.685%	1.646%
reported on:			