

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2020 FIRST QUARTER

		reported on:		
YEAR		1/31/2020	2/28/2020	3/31/2020
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2021	0.82%	0.72%	1.05%
	2025	0.84%	0.73%	1.09%
	2030	1.15%	0.93%	1.33%
	2035	1.42%	1.14%	1.58%
	2040	1.61%	1.33%	1.80%
	2045	1.75%	1.47%	1.94%
	2050	1.80%	1.52%	1.99%
		reported on:		
BOND BUYER INDEX		1/31/2020	2/28/2020	3/31/2020
20 BOND-A1		2.47%	2.27%	2.27%
11 BOND-AA		2.00%	1.80%	1.80%
		reported on:		
		1/31/2020	2/28/2020	3/31/2020
PRIME RATE		4.75%	4.75%	3.25%
TREASURY BOND - 30 YEAR		1.995%	1.650%	1.350%
FEDERAL FUNDS RATE		1.60%	1.59%	0.14%
DOW JONES INDUSTRIAL AVERAGE		28,256.03	25,409.36	21,917.16
		1/31/2020	2/28/2020	3/31/2020
TAX RECEIPTS - CURR. YEAR LEVY		\$0.00	\$64,295,565.02	\$311,326,300.92
PERCENT OF LEVY RECEIVED		0.000%	10.091%	48.859%
		1/31/2020	2/28/2020	3/31/2020
PAR VALUE- INVESTMENT PORTFOLIO		\$593,310,070.85	\$637,398,900.19	\$796,978,808.70
AVERAGE RATE OF PORTFOLIO		1.828%	1.786%	1.474%
		1/31/2020	2/28/2020	3/31/2020
RANGE OF RATES ON PURCHASES	Long Term	1.50%-2.33%	1.52%-1.70%	0.45%-1.59%
	Short Term	1.45%-1.72%	1.52%-1.69%	0.40%-0.40%
		reported on:		
Ending:		1/31/2020	2/28/2020	3/31/2020
TREASURY BILL RATES	30 Days	1.545%	1.530%	0.000%
	90 Days	1.530%	1.505%	0.085%
	180 Days	1.535%	1.440%	0.100%
		1/31/2020	2/28/2020	3/31/2020
FED FUND RATE		1.600%	1.590%	0.140%
ILLINOIS FUNDS		1.685%	1.646%	1.054%