

**METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO**

**FINANCIAL MARKET STATISTICS**

**2020 SECOND QUARTER**

|   |            | reported on:     |                  |                  |
|---|------------|------------------|------------------|------------------|
| YEAR  |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| GENERAL OBLIGATION BONDS<br>TAX EXEMPT YIELDS - Aaa | 2021       | 0.81%            | 0.11%            | 0.25%            |
|   | 2025       | 1.09%            | 0.38%            | 0.41%            |
|   | 2030       | 1.46%            | 0.84%            | 0.90%            |
|   | 2035       | 1.86%            | 1.23%            | 1.23%            |
|   | 2040       | 2.07%            | 1.44%            | 1.43%            |
|   | 2045       | 2.23%            | 1.60%            | 1.58%            |
|   | 2050       | 2.28%            | 1.65%            | 1.63%            |
|   |            | reported on:     |                  |                  |
| BOND BUYER INDEX                                    |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| 20 BOND-A1  |            | 2.56%            | 2.16%            | 2.21%            |
| 11 BOND-AA  |            | 2.09%            | 1.69%            | 1.74%            |
|   |            | reported on:     |                  |                  |
|   |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| PRIME RATE  |            | 3.25%            | 3.25%            | 3.25%            |
| TREASURY BOND - 30 YEAR                             |            | 1.275%           | 1.414%           | 1.416%           |
| FEDERAL FUNDS RATE                                  |            | 0.06%            | 0.06%            | 0.08%            |
| DOW JONES INDUSTRIAL AVERAGE                        |            | 23,875.89        | 25,383.11        | 25,812.88        |
|   |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| TAX RECEIPTS - CURR. YEAR LEVY                      |            | \$319,126,086.95 | \$322,358,594.45 | \$322,358,594.45 |
| PERCENT OF LEVY RECEIVED                            |            | 50.083%          | 50.591%          | 50.511%          |
|   |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| PAR VALUE- INVESTMENT PORTFOLIO                     |            | \$765,022,049.83 | \$774,299,279.84 | \$703,191,509.51 |
| AVERAGE RATE OF PORTFOLIO                           |            | 1.051%           | 0.915%           | 0.828%           |
|   |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| RANGE OF RATES<br>ON PURCHASES                      | Long Term  | 0.30%-2.02%      | 0.35%-3.01       | 0.40%-5.00%      |
|   | Short Term | 0.98-1.00%       | 0.64-0.74%       | 0.18%-0.45%      |
|   |            | reported on:     |                  |                  |
| Ending:   |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| TREASURY BILL RATES                                 | 30 Days    | 0.095%           | 0.130%           | 0.112%           |
|   | 90 Days    | 0.110%           | 0.130%           | 0.157%           |
|   | 180 Days   | 0.130%           | 0.160%           | 0.178%           |
|   |            | 4/30/2020        | 5/31/2020        | 6/30/2020        |
| FED FUND RATE                                       |            | 0.060%           | 0.060%           | 0.080%           |
| ILLINOIS FUNDS                                      |            | 0.944%           | 0.600%           | 0.333%           |