

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2020 THIRD QUARTER

		reported on:		
YEAR		7/31/2020	8/31/2020	9/30/2020
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2021	0.11%	0.15%	0.12%
	2025	0.23%	0.26%	0.26%
	2030	0.65%	0.81%	0.87%
	2035	0.97%	1.15%	1.20%
	2040	1.17%	1.36%	1.41%
	2045	1.32%	1.51%	1.57%
	2050	1.37%	1.56%	1.62%
		reported on:		
BOND BUYER INDEX		7/31/2020	8/31/2020	9/30/2020
20 BOND-A1		2.09%	2.20%	2.21%
11 BOND-AA		1.62%	1.73%	1.74%
		reported on:		
		7/31/2020	8/31/2020	9/30/2020
PRIME RATE		3.25%	3.25%	3.25%
TREASURY BOND - 30 YEAR		1.199%	1.488%	1.463%
FEDERAL FUNDS RATE		0.09%	0.09%	0.08%
DOW JONES INDUSTRIAL AVERAGE		26,428.32	28,645.66	27,781.70
		7/31/2020	8/31/2020	9/30/2020
TAX RECEIPTS - CURR. YEAR LEVY		\$412,973,444.05	\$558,603,721.08	\$572,448,122.27
PERCENT OF LEVY RECEIVED		64.709%	87.528%	89.697%
		7/31/2020	8/31/2020	9/30/2020
PAR VALUE- INVESTMENT PORTFOLIO		\$711,126,971.94	\$808,397,357.86	\$766,739,794.01
AVERAGE RATE OF PORTFOLIO		0.636%	0.532%	0.548%
		7/31/2020	8/31/2020	9/30/2020
RANGE OF RATES ON PURCHASES	Long Term	0.09%-1.35%	0.09%-1.01%	0.19%-2.06%
	Short Term	0.15%-0.27%	0.15%-0.27%	0.15%-0.29%
		reported on:		
Ending:		7/31/2020	8/31/2020	9/30/2020
TREASURY BILL RATES	30 Days	0.090%	0.080%	0.075%
	90 Days	0.105%	0.105%	0.100%
	180 Days	0.130%	0.115%	0.105%
		7/31/2020	8/31/2020	9/30/2020
FED FUND RATE		0.090%	0.090%	0.080%
ILLINOIS FUNDS		0.182%	0.182%	0.113%