

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2011 FOURTH QUARTER

		reported on:		
		10/31/2011	11/30/2011	12/31/2011
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	YEAR			
	2012	0.25%	0.25%	0.25%
	2016	1.26%	1.12%	0.85%
	2021	2.39%	2.22%	1.83%
	2026	3.04%	3.01%	2.68%
	2031	3.49%	3.51%	3.18%
	2036	3.70%	3.78%	3.50%
	2041	3.75%	3.84%	3.55%
BOND BUYER INDEX		reported on:		
		10/31/2011	11/30/2011	12/31/2011
	20 BOND-A1	4.12%	4.07%	3.88%
	11 BOND-AA	3.85%	3.81%	3.62%
		reported on:		
		10/31/2011	11/30/2011	12/31/2011
	PRIME RATE	3.25%	3.25%	3.25%
	TREASURY BOND - 30 YEAR	3.160%	3.056%	2.888%
	FEDERAL FUNDS RATE	0.100%	0.130%	0.080%
	DOW JONES INDUSTRIAL AVERAGE	11,955.01	12,045.68	12,217.56
TAX RECEIPTS - CURR. YEAR LEVY PERCENT OF LEVY RECEIVED		10/31/2011	11/30/2011	12/31/2011
		284,979,708.13 62.310%	427,095,446.36 93.384%	435,009,096.32 95.114%
PAR VALUE- INVESTMENT PORTFOLIO AVERAGE RATE OF PORTFOLIO		992,778,359.84 1.043%	1,074,086,667.97 0.989%	992,629,402.51 1.056%
RANGE OF RATES ON PURCHASES	Long Term	0.300 - 4.000%	0.640 - 1.808%	0.360 - 2.250%
	Short Term	0.070 - 0.820%	0.082 - 0.700%	0.069 - 0.850%
		reported on:		
	Ending:	10/31/2011	11/30/2011	12/31/2011
TREASURY BILL RATES	30 Days	0.005%	0.020%	0.000%
	90 Days	0.010%	0.030%	0.025%
	180 Days	0.055%	0.070%	0.055%
FED FUND RATE		0.100%	0.130%	0.080%
ILLINOIS FUNDS		0.070%	0.082%	0.069%