

METROPOLITAN WATER RECLAMATION DISTRICT OF CHICAGO

FINANCIAL MARKET STATISTICS

2012 THIRD QUARTER

		reported on:		
YEAR		7/31/2012	8/31/2012	9/30/2012
GENERAL OBLIGATION BONDS TAX EXEMPT YIELDS - Aaa	2013	0.19%	0.20%	0.20%
	2017	0.65%	0.69%	0.62%
	2022	1.66%	1.74%	1.70%
	2027	2.14%	2.17%	2.11%
	2032	2.49%	2.47%	2.42%
	2037	2.79%	2.83%	2.78%
	2042	2.84%	2.89%	2.85%
		reported on:		
BOND BUYER INDEX		7/31/2012	8/31/2012	9/30/2012
	20 BOND-A1	3.61%	3.72%	3.67%
	11 BOND-AA	3.41%	3.51%	3.46%
		reported on:		
		7/31/2012	8/31/2012	9/30/2012
PRIME RATE		3.25%	3.25%	3.25%
TREASURY BOND - 30 YEAR		2.561%	2.680%	2.821%
FEDERAL FUNDS RATE		0.160%	0.150%	0.130%
DOW JONES INDUSTRIAL AVERAGE		13,008.68	13,090.84	13,437.13
		7/31/2012	8/31/2012	9/30/2012
TAX RECEIPTS - CURR. YEAR LEVY PERCENT OF LEVY RECEIVED		343,180,420.80 71.952%	443,631,407.75 93.013%	450,326,451.37 94.417%
PAR VALUE- INVESTMENT PORTFOLIO AVERAGE RATE OF PORTFOLIO		994,825,086.66 1.150%	1,055,372,031.02 1.213%	979,776,483.24 1.240%
RANGE OF RATES ON PURCHASES	Long Term	0.220 - 0.660%	0.350 - 2.500%	0.330 - 1.300%
	Short Term	0.093 - 0.370%	0.112 - 0.330%	0.110 - 0.300%
		reported on:		
Ending:		7/31/2012	8/31/2012	9/30/2012
TREASURY BILL RATES	30 Days	0.080%	0.120%	0.055%
	90 Days	0.110%	0.105%	0.110%
	180 Days	0.145%	0.140%	0.140%
FED FUND RATE		0.160%	0.150%	0.130%
ILLINOIS FUNDS		0.093%	0.112%	0.128%