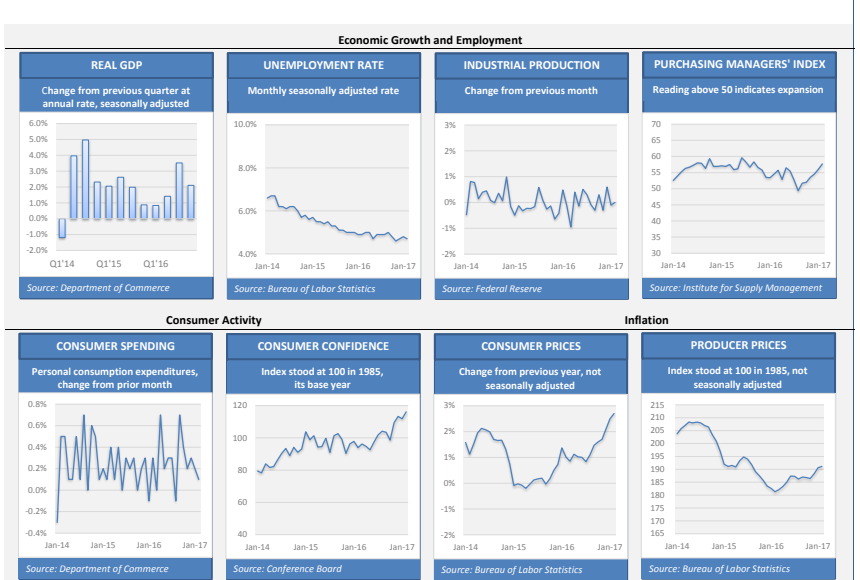


SCHEDULED DATA RELEASES AND MAJOR EVENTS (APRIL)<sup>1</sup>

Date	Time (ET)	Statistic	Market		
			Actual	Expects	Prior
31-Mar	8:30 AM	Core PCE Price Index (YoY) (Feb)	1.80%	1.70%	1.80%
31-Mar	8:30 AM	Core PCE Price Index (MoM) (Feb)	0.20%	0.20%	0.30%
31-Mar	9:45 AM	Chicago PMI (Mar)	57.7	56.9	57.4
31-Mar	10:00 AM	Michigan Consumer Expectations (Mar)	86.5	87.0	86.7
31-Mar	10:00 AM	Michigan Consumer Sentiment (Mar)	96.9	97.6	97.6
3-Apr	10:00 AM	Construction Spending (MoM) (Feb)	TBD	1.00%	-1.00%
3-Apr	10:00 AM	ISM Manufacturing Employment (Mar)	TBD	54.8	54.2
3-Apr	10:00 AM	ISM Manufacturing PMI (Mar)	TBD	57.0	57.7
3-Apr	10:00 AM	ISM Manufacturing Prices (Mar)	TBD	66.0	68.0
4-Apr	8:30 AM	Trade Balance (Feb)	TBD	-44.90B	-48.50B
4-Apr	10:00 AM	Factory Orders (MoM) (Feb)	TBD	1.00%	1.20%
5-Apr	8:15 AM	ADP Nonfarm Employment Change (Mar)	TBD	185K	298K
5-Apr	10:00 AM	ISM Non-Manufacturing Business Activity (Mar)	TBD	61.5	63.6
5-Apr	10:00 AM	ISM Non-Manufacturing PMI (Mar)	TBD	57.0	57.6
7-Apr	8:30 AM	Nonfarm Payrolls (Mar)	TBD	180K	235K
7-Apr	8:30 AM	Private Nonfarm Payrolls (Mar)	TBD	180K	227K
7-Apr	8:30 AM	Unemployment Rate (Mar)	TBD	4.70%	4.70%
14-Apr	8:30 AM	Core PPI (MoM) (Mar)	TBD	0.20%	0.30%
14-Apr	8:30 AM	Core Retail Sales (MoM) (Mar)	TBD	0.30%	0.20%

CHARTS OF KEY ECONOMIC DATA (INTERNALLY GENERATED)



U.S. STOCK MARKET PERFORMANCE<sup>1</sup>

Index	Current	% Change			52 Week	
		Last Week	YTD	52 Week	High	Low
DOW	20,662.60	0.3%	3.9%	16.8%	21,005.71	17,140.24
S&P 500	2,362.72	0.8%	4.6%	14.7%	2,385.26	2,000.54
NASDAQ	5,911.74	1.4%	8.9%	21.4%	5,914.34	4,594.44
R2000	1,385.87	2.2%	1.5%	24.4%	1,408.82	1,088.52
VIX (S&P)	12.37	-4.6%	-3.7%	-22.3%	25.76	10.58

Index	Dividend Yield*	Price/Earnings Ratio			% of	
		Current	Last Yr	Forward	2009 Low	Hist. High
DOW	2.35%	21.2x	18.1x	17.7x	215.6%	98.4%
S&P 500	1.97%	24.5x	23.5x	18.3x	249.2%	99.1%
NASDAQ	1.12%	26.0x	21.6x	20.3x	366.0%	100.0%
R2000	1.46%	NM	NM	19.1x	303.7%	98.4%
VIX (S&P)	NA	NA	NA	NA	NA	NA

\* as of 6/24/16 for S&P 500, NASDAQ, and R2000.

COMMODITIES, CURRENCIES, AND TREASURY STATISTICS<sup>1</sup>

Commodities	Current	% Change		Historical		% of High
		LTM	High	Low	High	
Brent Crude Oil	\$ 50.12	36.4%	\$ 143.95	\$ 9.10	34.8%	
WTI, Cushing OK	47.02	27.3%	145.31	10.25	32.4%	
HH Natural Gas	2.94	48.5%	13.42	1.44	21.9%	

Metals	Current	% Change		Historical		% of High
		LTM	High	Low	High	
Platinum	\$ 953.10	-2.5%	\$ 1,917.40	\$ 820.00	49.7%	
Gold	1,247.40	1.1%	1,893.74	252.60	65.9%	
Silver	18.28	18.1%	48.58	8.79	37.6%	
Copper	2.66	21.7%	4.62	1.25	57.5%	

Currencies	Current	% Change		Historical		% of High
		LTM	High	Low	High	
AUD in USD	\$ 0.76	-0.4%	\$ 1.06	\$ 0.69	72.0%	
CAD in USD	0.75	-2.4%	1.03	0.69	72.7%	
CHF in USD	1.00	-4.1%	1.17	0.97	85.5%	
EUR in USD	1.07	-6.4%	1.39	1.04	76.5%	
GBP in USD	1.26	-12.6%	1.72	1.20	73.1%	
USD in JPY	111.40	-1.0%	125.62	77.62	88.7%	
USD in MXN	18.72	8.4%	21.96	11.98	85.3%	

Rates	Current	% Change		Historical		% of High
		LTM	High	Low	High	
U.S Treasury 2yr	1.26%	73.5%	1.38%	0.20%	91.2%	
U.S Treasury 5yr	1.92%	59.5%	2.14%	0.59%	89.9%	
U.S Treasury 10yr	2.39%	35.0%	3.03%	1.36%	78.9%	
U.S Treasury 30yr	3.01%	15.3%	4.00%	2.00%	75.2%	
LIBOR - 6 Month	1.43%	68.6%	11.00%	0.32%	13.0%	

1 Source: Merrill Lynch; Barclays Capital, Investing.com.

2 Source: S+P - Middle Market defined as Issuers with EBTTDA of \$50 Million or Less; Information as of December 31, 2016.

CORPORATE BOND MARKET PERFORMANCE<sup>1</sup>

Index	Close	% Chg	YTD total return	52-wk % Chg	YIELD (%), 52-WEEK RANGE			SPREAD, 52-WEEK RANGE (●) Latest		
					Latest	Low	High	Latest	Low	High
<b>U.S. Corporate Indexes</b> Barclays Capital										
U.S. Corporate	2657.17	-0.18	1.11	3.55	3.350	2.750	3.520	117.00	111.00	163.00
Intermediate	2546.53	-0.08	1.06	2.57	2.830	2.190	3.010	96.00	90.00	136.00
Long-term	3551.55	-0.40	1.24	5.75	4.520	3.960	4.710	165.00	158.00	225.00
Double-A-rated (AA)	546.03	-0.16	0.83	1.15	2.710	1.980	2.870	71.00	67.00	90.00
Triple-B-rated (Baa)	680.33	-0.18	1.38	5.56	3.670	3.180	3.870	146.00	140.00	215.00
<b>High Yield Bonds</b> Merrill Lynch										
High Yield Constrained*	398.74	0.29	2.61	16.77	5.798	5.568	8.448	385.00	355.00	713.00
Triple-C-rated (CCC)	400.69	0.39	4.18	38.14	10.055	9.584	19.087	827.00	773.00	1794.00
High Yield 100	2750.18	0.27	2.49	13.32	5.444	5.200	6.921	353.00	316.00	575.00
Europe High Yield Constrained	291.70	0.01	1.64	8.92	3.059	2.901	4.840	351.00	339.00	524.00
Global High Yield Constrained	361.92	0.21	2.77	15.45	5.440	5.256	7.944	393.00	370.00	700.00

U.S. LBO ACTIVITY<sup>2</sup>

