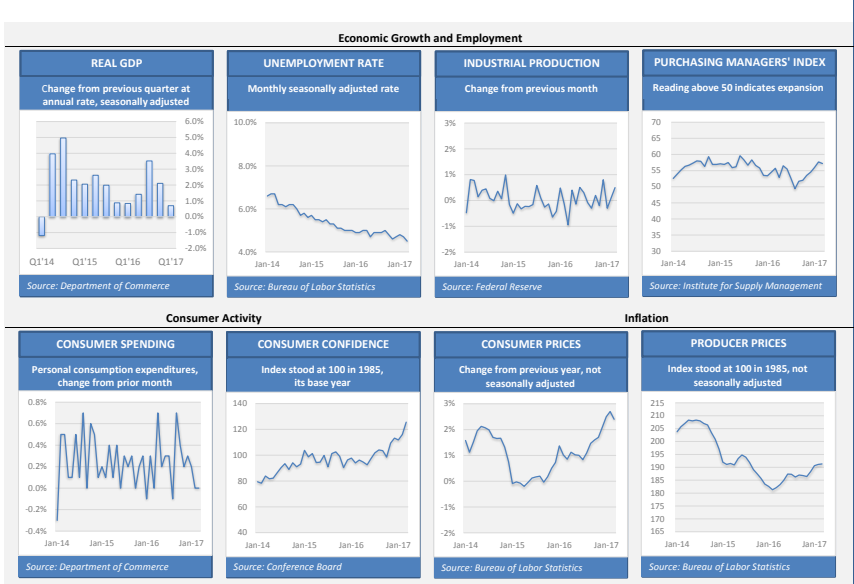


SCHEDULED DATA RELEASES AND MAJOR EVENTS (MAY)¹

Date	Time (ET)	Statistic	Market		
			Actual	Expects	Prior
1-May	8:30 AM	Core PCE Price Index (MoM) (Mar)	-0.10%	-0.10%	0.20%
1-May	8:30 AM	Personal Income (MoM) (Mar)	0.20%	0.30%	0.30%
1-May	8:30 AM	Personal Spending (MoM) (Mar)	0.00%	0.20%	0.10%
1-May	9:45 AM	Manufacturing PMI (Apr)	52.8	52.8	52.8
1-May	10:00 AM	ISM Manufacturing Employment (Apr)	52.0	56.0	58.9
1-May	10:00 AM	ISM Manufacturing PMI (Apr)	54.8	56.5	57.2
1-May	10:00 AM	ISM Manufacturing Prices (Apr)	68.5	67.7	70.5
2-May	3:30 PM	Domestic Truck Sales (Apr)	TBD	8.60M	8.65M
2-May	4:00 PM	Total Vehicle Sales	TBD	17.10M	16.62M
3-May	8:15 AM	ADP Nonfarm Employment Change (Apr)	TBD	175K	263K
3-May	9:45 AM	Services PMI (Apr)	TBD	52.5	52.5
3-May	10:00 AM	ISM Non-Manufacturing Business Activity (Apr)	TBD	58.4	58.9
3-May	10:00 AM	ISM Non-Manufacturing PMI (Apr)	TBD	55.8	55.2
3-May	2:00 PM	Fed Interest Rate Decision	TBD	1.00%	1.00%
4-May	8:30 AM	Continuing Jobless Claims	TBD	2,000K	1,988K
4-May	8:30 AM	Initial Jobless Claims	TBD	247K	257K
4-May	8:30 AM	Nonfarm Productivity (QoQ) (Q1)	TBD	0.20%	1.30%
4-May	8:30 AM	Trade Balance (Mar)	TBD	-44.50B	-43.60B
5-May	8:30 AM	Nonfarm Payrolls (Apr)	TBD	185K	98K
5-May	8:30 AM	Private Nonfarm Payrolls (Apr)	TBD	185K	89K
5-May	8:30 AM	Unemployment Rate (Apr)	TBD	4.60%	4.50%

CHARTS OF KEY ECONOMIC DATA (INTERNALLY GENERATED)



U.S. STOCK MARKET PERFORMANCE¹

Index	Current	% Change			52 Week	
		Last Week	YTD	52 Week	High	Low
DOW	20,940.51	1.9%	5.3%	17.8%	21,005.71	17,140.24
S&P 500	2,384.20	1.5%	5.6%	15.4%	2,388.77	2,000.54
NASDAQ	6,047.61	2.3%	11.4%	26.6%	6,048.94	4,594.44
R2000	1,400.73	1.5%	2.5%	23.7%	1,419.04	1,088.52
VIX (S&P)	10.82	-26.0%	-15.8%	-31.1%	25.76	10.36

Index	Dividend	Price/Earnings Ratio			% of	
		Yield*	Current	Last Yr	Forward	2009 Low
DOW	2.33%	20.5x	18.8x	17.8x	219.8%	99.7%
S&P 500	1.97%	24.2x	24.1x	18.4x	252.4%	99.8%
NASDAQ	1.09%	26.0x	21.9x	20.8x	376.7%	100.0%
R2000	1.44%	NM	NM	19.7x	308.1%	98.7%
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 STATISTICS¹

Commodities	Current	% Change		Historical		% of High
		LTM	High	Low	High	
Brent Crude Oil	\$ 49.45	8.3%	\$ 143.95	\$ 9.10	34.4%	
WTI, Cushing OK	48.90	6.4%	145.31	10.25	33.7%	
HH Natural Gas	2.99	58.2%	13.42	1.44	22.3%	

Metals	Current	% Change		Historical		% of High
		LTM	High	Low	High	
Platinum	\$ 950.50	-12.0%	\$ 1,917.40	\$ 820.00	49.6%	
Gold	1,271.55	-1.4%	1,893.74	252.60	67.1%	
Silver	17.30	-2.9%	48.58	8.79	35.6%	
Copper	2.60	14.1%	4.62	1.25	56.3%	

Currencies	Current	% Change		Historical		% of High
		LTM	High	Low	High	
AUD in USD	\$ 0.75	-1.6%	\$ 1.06	\$ 0.69	70.6%	
CAD in USD	0.73	-8.0%	1.03	0.69	71.0%	
CHF in USD	1.01	-3.5%	1.17	0.97	86.2%	
EUR in USD	1.09	-4.8%	1.39	1.04	78.3%	
GBP in USD	1.29	-11.5%	1.72	1.20	75.4%	
USD in JPY	111.31	4.7%	125.62	77.62	88.6%	
USD in MXN	18.82	9.6%	21.96	11.98	85.7%	

Rates	Current	% Change		Historical		% of High
		LTM	High	Low	High	
U.S Treasury 2yr	1.27%	61.9%	1.38%	0.20%	91.7%	
U.S Treasury 5yr	1.81%	40.1%	2.14%	0.59%	84.8%	
U.S Treasury 10yr	2.28%	24.3%	3.03%	1.36%	75.3%	
U.S Treasury 30yr	2.95%	10.1%	4.00%	2.00%	73.7%	
LIBOR - 6 Month	1.40%	55.1%	11.00%	0.32%	12.7%	

1 Sources: 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 PERFORMANCE¹

Index	Close	% Chg	YTD total return	52-wk % Chg	YIELD (%), 52-WEEK RANGE			SPREAD, 52-WEEK RANGE		
					Latest	Low	High	Latest	Low	High
U.S. Corporate Indexes Barclays Capital										
U.S. Corporate	2689.61	0.12	2.30	3.20	3.240	2.750	3.520	n.a.	111.00	159.00
Intermediate	2571.11	0.06	2.00	2.52	2.720	2.190	3.010	n.a.	90.00	131.00
Long-term	3615.25	0.24	3.01	4.71	4.420	3.960	4.710	n.a.	158.00	222.00
Double-A-rated (AA)	552.37	0.08	1.82	1.26	2.610	1.980	2.870	n.a.	67.00	90.00
Triple-B-rated (Baa)	690.08	0.13	2.64	4.76	3.550	3.180	3.870	n.a.	140.00	205.00
High Yield Bonds Merrill Lynch										
High Yield Constrained*	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.
Triple-C-rated (CCC)	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.
High Yield 100	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.
Europe High Yield Constrained	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.
Global High Yield Constrained	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.	n.a.

U.S. LBO ACTIVITY²

