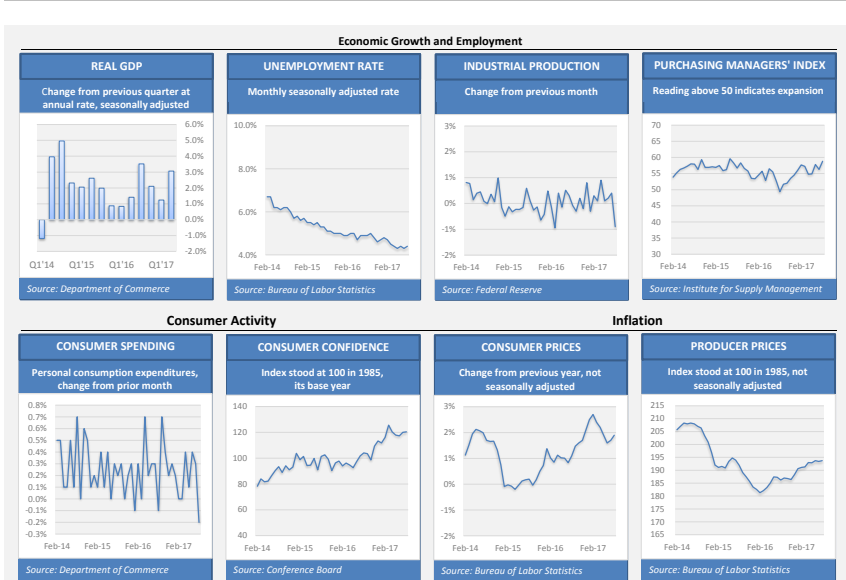


SCHEDULED DATA RELEASES AND MAJOR EVENTS (OCTOBER)¹

Date	Time (ET)	Statistic	Market		
			Actual	Expects	Prior
2-Oct	9:45 AM	Manufacturing PMI (Sep)	53.1	53.0	53.0
2-Oct	10:00 AM	Construction Spending (MoM) (Aug)	0.50%	0.40%	-1.20%
2-Oct	10:00 AM	ISM Manufacturing Employment (Sep)	60.3	58.0	59.9
2-Oct	10:00 AM	ISM Manufacturing PMI (Sep)	60.8	58.0	58.8
2-Oct	10:00 AM	ISM Manufacturing Prices (Sep)	71.5	64.0	62.0
3-Oct	4:00 PM	Total Vehicle Sales	TBD	16.60M	16.14M
4-Oct	8:15 AM	ADP Nonfarm Employment Change (Sep)	TBD	130K	237K
4-Oct	9:45 AM	Services PMI (Sep)	TBD	55.1	55.1
4-Oct	10:00 AM	ISM Non-Manufacturing Business Activity (Sep)	TBD	57.2	57.5
4-Oct	10:00 AM	ISM Non-Manufacturing PMI (Sep)	TBD	55.5	55.3
5-Oct	8:30 AM	Continuing Jobless Claims	TBD	1,950K	1,934K
5-Oct	8:30 AM	Initial Jobless Claims	TBD	265K	272K
5-Oct	8:30 AM	Trade Balance (Aug)	TBD	-42.70B	-43.70B
6-Oct	8:30 AM	Nonfarm Payrolls (Sep)	TBD	93K	156K
6-Oct	8:30 AM	Private Nonfarm Payrolls (Sep)	TBD	93K	165K
6-Oct	8:30 AM	Unemployment Rate (Sep)	TBD	4.40%	4.40%
12-Oct	8:30 AM	Core PPI (YoY) (Sep)	TBD	2.00%	2.00%
12-Oct	2:00 PM	Federal Budget Balance (Sep)	TBD	-119.5B	-108.0B
14-Oct	8:30 AM	Core CPI (YoY) (Sep)	TBD	1.80%	1.70%
14-Oct	8:30 AM	CPI (YoY) (Sep)	TBD	2.00%	1.90%

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	22,405.09	0.2%	12.7%	22.4%	22,412.59	17,140.24
S&P 500	2,519.36	0.7%	11.6%	16.2%	2,519.36	2,000.54
NASDAQ	6,495.96	1.1%	19.7%	22.3%	6,495.96	4,594.44
R2000	1,493.77	2.9%	9.3%	19.5%	1,493.77	1,088.52
VIX (S&P)	9.51	-0.8%	-26.0%	-28.4%	25.76	9.36

Index	Dividend	Price/Earnings Ratio			% of	
		Current	Last Yr	Forward	2009 Low	Hist. High
DOW	2.28%	20.6x	20.3x	18.9x	242.2%	100.0%
S&P 500	1.98%	24.2x	24.5x	19.2x	272.4%	100.0%
NASDAQ	1.10%	25.7x	24.3x	21.3x	412.0%	100.0%
R2000	1.36%	NM	NA	20.1x	335.2%	100.0%
VIX (S&P)	NA	NA	NA	NA	NA	NA

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	2768.16	0.10	5.18	1.86	3.160	2.840	3.520	101.00	101.00	138.00
Intermediate	2617.04	-0.03	3.75	1.67	2.680	2.270	3.010	79.00	79.00	112.00
Long-term	3811.87	0.37	8.46	2.27	4.180	4.070	4.710	148.00	148.00	196.00
Double-A-rated (AA)	565.73	0.08	3.91	0.51	2.610	2.190	2.870	59.00	59.00	84.00
Triple-B-rated (Baa)	714.18	0.10	5.77	2.83	3.450	3.220	3.870	128.00	128.00	175.00
High Yield Bonds Merrill Lynch										
High Yield Constrained*	415.87	0.07	7.02	9.03	5.436	5.399	6.858	354.00	354.00	520.00
Triple-C-rated (CCC)	416.42	0.07	8.27	15.23	10.214	9.584	13.189	851.00	773.00	1185.00
High Yield 100	2857.16	0.04	6.47	7.78	4.977	4.948	6.448	313.00	309.00	490.00
Europe High Yield Constrained	304.09	0.03	5.96	7.68	2.162	2.161	3.814	255.00	255.00	423.00
Global High Yield Constrained	377.10	0.07	7.08	8.82	5.003	5.003	6.450	352.00	352.00	511.00

COMMODITIES, CURRENCIES, AND TREASURY STATISTICS¹

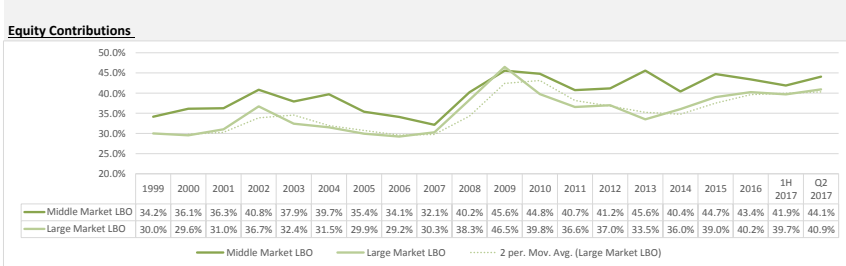
Commodities	Current	% Change		Historical		% of High
		LTM	5-Year Historical	High	Low	
Brent Crude Oil	\$ 59.42	23.2%	23.2%	\$ 143.95	\$ 9.10	41.3%
WTI, Cushing OK	51.85	8.7%	8.7%	145.31	10.25	35.7%
HH Natural Gas	3.11	9.5%	9.5%	13.42	1.44	23.2%

Metals	Current	% Change		5-Year Historical		% of High
		LTM	5-Year Historical	High	Low	
Platinum	\$ 915.30	-11.4%	-11.4%	\$ 1,917.40	\$ 820.00	47.7%
Gold	1,284.80	-2.2%	-2.2%	1,893.74	252.60	67.8%
Silver	16.69	-13.1%	-13.1%	48.58	8.79	34.3%
Copper	2.94	33.4%	33.4%	4.62	1.25	63.6%

Currencies	Current	% Change		5-Year Historical		% of High
		LTM	5-Year Historical	High	Low	
AUD in USD	\$ 0.78	2.2%	2.2%	\$ 1.06	\$ 0.69	73.9%
CAD in USD	0.80	5.3%	5.3%	1.03	0.69	77.7%
CHF in USD	1.03	0.4%	0.4%	1.17	0.97	88.6%
EUR in USD	1.18	5.1%	5.1%	1.39	1.04	84.8%
GBP in USD	1.34	3.2%	3.2%	1.72	1.20	78.1%
USD in JPY	112.49	11.0%	11.0%	125.62	77.62	89.5%
USD in MXN	18.26	-5.8%	-5.8%	21.96	11.98	83.1%

Rates	Current	% Change		5-Year Historical		% of High
		LTM	5-Year Historical	High	Low	
U.S Treasury 2yr	1.49%	94.6%	1.49%	0.20%	100.0%	
U.S Treasury 5yr	1.94%	68.8%	2.14%	0.59%	90.6%	
U.S Treasury 10yr	2.34%	46.4%	3.03%	1.36%	77.3%	
U.S Treasury 30yr	2.87%	23.6%	4.00%	2.00%	71.6%	
LIBOR - 6 Month	1.50%	20.8%	11.00%	0.32%	13.6%	

U.S. LBO ACTIVITY²



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 June 30, 2017.