

**ECONOMIC CALENDAR**

May 14, 2012 - May 18, 2012

\*Revised

Date	Indicator	Actual	Prior	BN Survey
15-May	Consumer Price Index (MoM)	0.0%	0.3%	0.0%
15-May	Consumer Price Index (YoY)	2.3%	2.7%	2.3%
15-May	Advance Retail Sales	0.1%	0.7%*	0.1%
15-May	Retail Sales Less Autos	0.1%	0.8%	0.2%
16-May	Housing Starts MoM%	2.6%	-2.6%*	4.7%
16-May	Industrial Production	1.1%	-0.6%*	0.6%
16-May	Capacity Utilization	79.2%	78.4%*	79.0%
17-May	Leading Indicators	-0.1%	0.3%	0.1%

**Friday, May 18, 2012**

U.S. TREASURY 3M BILL AUCTION			
Date	High Rate	Low Rate	Invest Rate
5/14/2012	0.095%	0.075%	0.096%
5/7/2012	0.090%	0.065%	0.091%

U.S. TREASURY 6M BILL AUCTION			
Date	High Rate	Low Rate	Invest Rate
5/14/2012	0.145%	0.120%	0.147%
5/7/2012	0.145%	0.115%	0.147%

US GOVT TREASURIES			SWAPS		AGENCY COMPOSITE	
	Current	Dec-11	SWAP SPREAD	SWAP RATE	FNMA	FHLMC
2 y	0.292	0.239	37.06	0.665	0.350	0.332
3y	0.411	0.354	34.00	0.757	0.572	0.566
4y	0.579	0.577	33.12	0.912	0.778	0.703
5 y	0.748	0.832	34.75	1.096	0.944	1.054
7 y	1.161	1.344	29.25	1.455	0.985	1.513
10 y	1.723	1.876	12.38	1.849	1.034	2.117
30 y	2.806	2.894	-31.38	2.486	3.029	3.069

EFFECTIVE FED FUNDS		FED FUND FUTURES	
5/17/2012	0.16	May-12	0.160
5/16/2012	0.16	Jun-12	0.165
5/15/2012	0.16	Jul-12	0.165
5/14/2012	0.16	Aug-12	0.165
5/11/2012	0.15	Sep-12	0.170

SHORT RATES		FHLB BOSTON ADVANCE RATES	
FED FUNDS	0.15	1 m	0.28
PRIME	3.25	3 m	0.30
3M T-BILL	0.08	6 m	0.34
6M T-BILL	0.14	1 y	0.43
T 3.5 5/13	0.22	2 y	0.79
1M LIBOR	0.23975	3 y	0.95
3M LIBOR	0.46685	5 y	1.41
6M LIBOR	0.73640	7 y	1.99
1Y LIBOR	1.06895	10 y	2.66

	CURRENT	CHANGE
DOW JONES INDUS.	12369.38	-73.11
S&P 500 INDEX	1295.22	-9.64
NASDAQ COMPOSITE	2778.79	-34.90
CRUDE	91.48	-1.08

AGENCY DISCOUNT NOTES	
30 day	0.10
60 day	0.11
90 day	0.13
120 day	0.14
180 day	0.15

Next FOMC Meeting Date	6/20/2012
Benchmark U.S. Interest Rate	0% - 0.25%

WEEKLY CMT RATES	
1-year	0.18
3-year	0.36
5-year	0.77

DEALER COMMERCIAL PAPER			
15D	0.250	90D	0.430
30D	0.280	120D	0.510
60D	0.350	180D	0.670

Source: Bloomberg News Services  
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