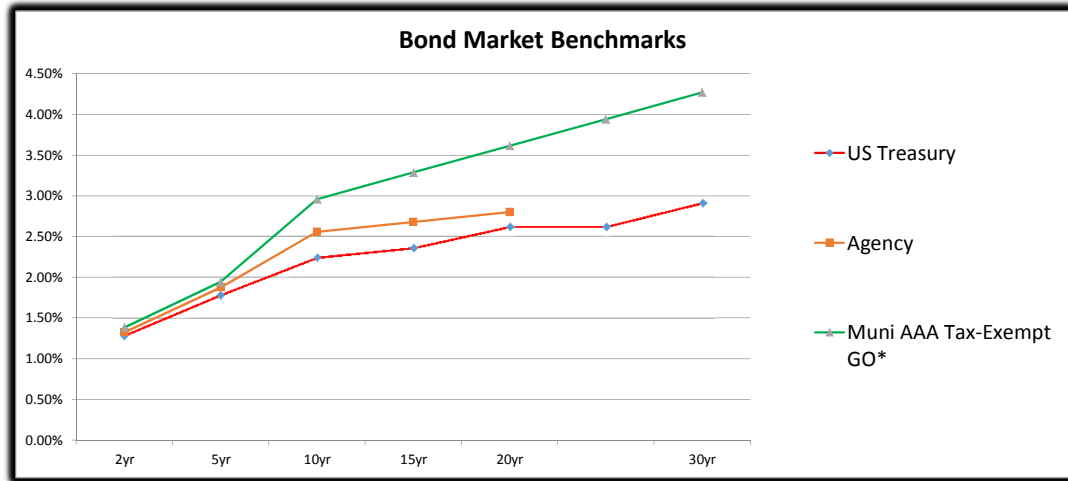




|                    | Current  | Prior Close | Change |
|--------------------|----------|-------------|--------|
| DJIA               | 21080.28 | 21082.95    | -2.670 |
| S&P 500            | 2415.82  | 2415.07     | 0.750  |
| NASDAQ             | 6210.195 | 6205.257    | 4.938  |
| 3mo T-Bill         | 0.925    | 0.890       | 1.815  |
| 6mo T-Bill         | 1.065    | 1.025       | 0.039  |
| 1yr T-Note         | 1.145    | 1.085       | 5.54%  |
| 2yr T-Note         | 1.294    | 1.294       | 0.00%  |
| 3yr T-Note         | 1.454    | 1.457       | -0.20% |
| 4yr T-Note         | 1.675    | 1.674       | 0.05%  |
| 5yr T-Note         | 1.789    | 1.794       | -0.27% |
| 7yr T-Note         | 2.060    | 2.070       | -0.47% |
| 10yr T-Note        | 2.246    | 2.255       | -0.39% |
| 30yr T-Note        | 2.912    | 2.921       | -0.29% |
| Prime Rate         | 4.000    | 4.000       | 0.00%  |
| Crude              | 49.800   | 48.650      | 0.024  |
| LIBOR (1mo)        | 1.04383  | 1.03272     | 1.08%  |
| LIBOR (3mo)        | 1.20039  | 1.19761     | 0.23%  |
| 3mo T-Bill Auction | 0.935    | 0.920       | 1.63%  |
| 6mo T-Bill Auction | 1.070    | 1.040       | 2.88%  |



Next FOMC Meeting 6/14/2017

| Federal Funds Rates |      |         |       |
|---------------------|------|---------|-------|
| Effective           |      | Futures |       |
| 25-May              | 0.91 | MAY 17  | 0.905 |
| 24-May              | 0.91 | JUN 17  | 1.015 |
| 23-May              | 0.91 | JUL 17  | 1.105 |
| 22-May              | 0.91 | AUG 17  | 1.120 |
| 19-May              | 0.91 | SEP 17  | 1.145 |

| Economic Calendar May 22, 2017 - May 26, 2017 |                             |        |        |       |
|---|-----------------------------|--------|--------|-------|
| Date  | Indicator                   | Survey | Actual | Prior |
| 23-May  | Markit US Manufacturing PMI | 53.0   | 52.5   | 52.8  |
| 23-May  | New Home Sales MoM          | -1.8%  | -11.4% | 5.8%  |
| 24-May  | MBA Mortgage Applications   |        | 4.4%   | -4.1% |
| 24-May  | Existing Home Sales MoM     | -1.1%  | -2.3%  | 4.4%  |
| 25-May  | Wholesale Inventories MoM   | 0.2%   | -0.3%  | 0.2%  |
| 25-May  | Initial Jobless Claims      | 238k   | 234k   | 232k  |
| 25-May  | Continuing Claims           | 1925k  | 1923k  | 1898k |
| 25-May  | Bloomberg Consumer Comfort  |        | 50.9   | 50.2  |

| *CMT week ending 5/19/17 | Weekly CMT Rates | Swap Spread | Swap Rate | Agency |
|--------------------------|------------------|-------------|-----------|--------|
| 1yr                      | 1.10             | --          | --        | 1.190  |
| 2yr                      | 1.28             | 24.13       | 1.5319    | 1.324  |
| 3yr                      | 1.46             | 21.30       | 1.6677    | 1.474  |
| 4yr                      | --               | 16          | 1.7794    | 1.656  |
| 5yr                      | 1.81             | 8.5         | 1.8778    | 1.874  |
| 7yr                      | 2.08             | -3.43       | 2.0309    | 2.230  |
| 10yr                     | 2.27             | -4.8        | 2.2004    | 2.556  |
| 30yr                     | 2.94             | -42.875     | 2.4805    | --     |

| FHLB Boston Adv Rates |      |
|-----------------------|------|
| 1mo                   | 1.18 |
| 6mo                   | 1.34 |
| 1yr                   | 1.41 |
| 2yr                   | 1.71 |
| 3yr                   | 1.88 |
| 5yr                   | 2.25 |
| 7yr                   | 2.62 |
| 10yr                  | 3.07 |

|         | Agency Discounts | Commercial Paper |
|---------|------------------|------------------|
| 15 Day  | --               | 0.93             |
| 30 Day  | 0.77             | 0.96             |
| 60 Day  | 0.86             | 1.04             |
| 90 Day  | 0.91             | 1.12             |
| 120 Day | 0.95             | 1.2              |
| 180 Day | 0.99             | 1.3              |

Source: Bloomberg News Services. The information contained herein, while believed to be reliable, is not guaranteed.  
\* TE Yield is based on 34% tax rate.