



Fixed Income Trading Daily Rate Sheet

June 4, 2012

Money Market Rates - BEY

Term	Treasury	Agency	CP (A1+/P1)
30 Day	0.03	0.03	0.08
90 Day	0.07	0.09	0.18
180 Day	0.11	0.13	0.33

New Issue CD Rates

Term	Yield	Term	Yield
3 Month	0.20	2 Year	0.80
6 Month	0.25	3 Year	1.10
1 Year	0.45	5 Year	1.80

Taxable and Tax-Exempt Yield Curves

Term	Treasury	Agency	Corporate Industrial A+	Corporate Finance A	Corporate Utilities A	Corporate Industrial BB	Municipal AAA	TEY (35%) ⁽¹⁾
2 yr	0.25	0.40	0.67	1.35	1.43	3.40	0.31	0.48
3 yr	0.34	0.59	1.00	1.63	1.61	3.35	0.44	0.68
5 yr	0.64	0.98	1.85	2.05	2.05	4.04	0.07	0.11
10 yr	1.50	2.12	3.36	3.17	3.21	5.09	1.74	2.68
30 yr	2.56	4.86	4.51	4.47	4.14	7.54	3.03	4.66

Non-Dollar Government Yields

Term	Germany	France	UK	Japan	Canada	Australia	New Zealand
2 yr	0.02	0.42	0.26	0.11	0.91	2.05	N/A
3 yr	0.07	0.51	0.32	0.10	0.95	1.95	2.17
5 yr	0.36	1.20	0.64	0.21	1.10	2.11	2.65
10 yr	1.22	2.27	1.53	0.82	1.66	2.77	3.29
30 yr	1.71	3.03	2.86	1.80	2.24	N/A	N/A

Spot Currencies

	Current	Prior Day	Month end as of 05/31/12
EUR	1.2442	1.2434	1.2365
GBP	1.5380	1.5363	1.5405
JPY	78.1000	78.0200	78.3200
CAD	1.0389	1.0410	1.0328
AUD	0.9718	0.9701	0.9734
NZD	0.7569	0.7545	0.7537

Commodities

Crude Oil Future	83.23
Natural Gas Future	2.37
Gold Future	1620.32
Silver Future	28.45
Copper Future	329.20
Sugar #11 Future	19.03
Coffee "C" Future	157.50

Key Rates

Fed Funds	0.25	Prime	3.25
Overnight LIBOR	0.16	Overnight Repo	0.18
1 Mth LIBOR	0.24	Money Market ⁽²⁾	0.00
3 Mth LIBOR	0.47	Elite Checking w/ Int ⁽³⁾⁽⁴⁾	0.20
6 Mth LIBOR	0.74	Elite MMDA ⁽³⁾⁽⁴⁾	0.45
12 Mth LIBOR	1.07		

Key

BEY = Bond Equivalent Yield
CP = Commercial Paper
TEY = Taxable Equivalent Yield

All data contained herein is retrieved from Bloomberg Finance LP, Bloomberg.com or the DBAB Trading Desk, and is current as of the morning of the date indicated. Rates do not reflect minimum ticket charges.

1) TEY is factoring a 35% tax bracket, no state and local taxes are included. TEY is based on Yield to Worst. 2) Cash Reserve Prime Fund 7 Day rate. 3) Product is available through a Deutsche Bank AG affiliate, Deutsche Bank Trust Company Americas, which is a member of the FDIC. 4) Rate quoted is the annual percentage yield earned.

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