Deutsche Bank
Private Wealth Management

GIS Capital Markets

# 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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