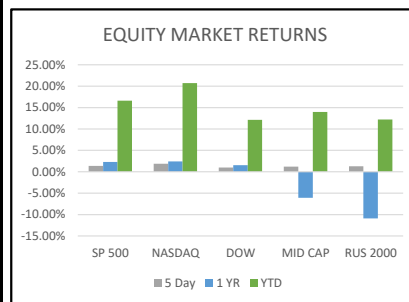


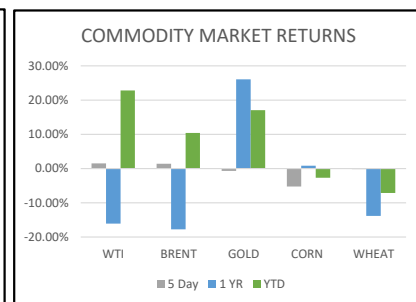
TOP VALUES & NEW ISSUE				
SPEC POOLS / CMO:				
MUNI:				
USAG:				
CDs:				

ECONOMIC CALENDER & COMMENTARY				
8/21:	MBS Mortgage Apps			
8/22:	Initial Jobless Claims			
8/23:	Market US PMI			
8/23:	New Home Sales			

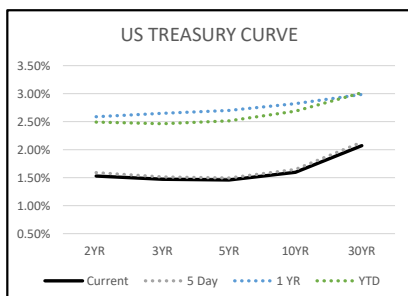
EQUITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
SP 500	2,923	1.36%	2.31%	16.60%
NASDAQ	8,010	1.87%	2.42%	20.72%
DOW	26,159	0.97%	1.56%	12.14%
MID CAP	1,895	1.21%	-6.10%	13.96%
RUS 2000	1,513	1.28%	-10.91%	12.22%



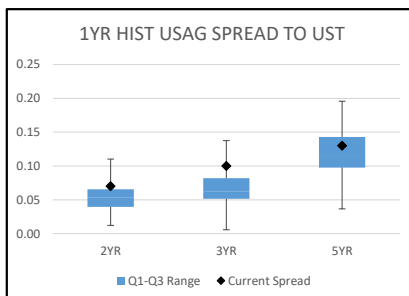
COMMODITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
WTI	\$55.76	1.51%	-16.06%	22.79%
BRENT	\$59.39	1.40%	-17.75%	10.39%
GOLD	\$1,501	-0.67%	26.08%	17.04%
CORN	\$3.65	-5.26%	0.83%	-2.67%
WHEAT	\$4.67	-0.16%	-13.83%	-7.15%



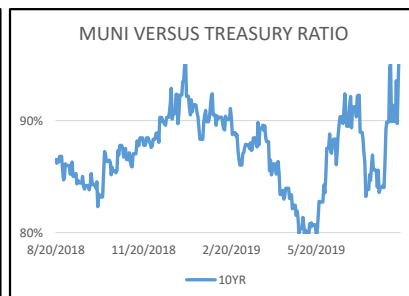
US TREASURY CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	1.53%	-0.06%	-1.06%	-0.97%
3YR	1.47%	-0.04%	-1.18%	-0.99%
5YR	1.46%	-0.04%	-1.24%	-1.06%
10YR	1.59%	-0.05%	-1.23%	-1.09%
30YR	2.07%	-0.06%	-0.92%	-0.95%



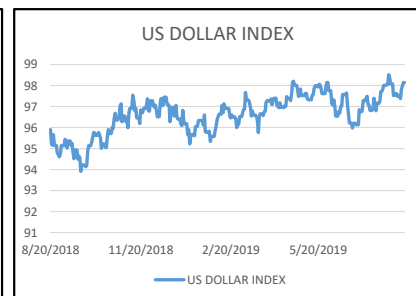
US AGENCY BULLET CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	1.60%	-0.12%	-0.99%	-0.93%
3YR	1.57%	0.01%	-1.13%	-0.93%
5YR	1.59%	0.02%	-1.28%	-1.11%
10YR	1.94%	-0.12%	-1.25%	-1.08%
-	-	-	-	-



MUNICIPAL AAA GO INDEX CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	0.93%	-0.03%	-0.71%	-0.87%
3YR	0.94%	-0.02%	-0.83%	-0.90%
5YR	0.95%	-0.04%	-1.04%	-1.00%
10YR	1.25%	-0.06%	-1.21%	-1.06%
30YR	2.02%	-0.07%	-1.04%	-1.06%



FOREIGN EXCHANGE (% Change)				
	Current	5 Day	1 YR	YTD
USD/JPY	106.52	1.16%	-3.23%	-2.89%
GBP/USD	1.21	0.57%	-5.10%	-4.77%
USD/CHF	0.98	1.20%	-1.08%	-0.12%
USD/CAD	1.33	0.00%	1.93%	-2.48%



FED FUNDS FUTURES CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
1M	2.13%	0.00%	0.21%	-0.15%
2M	2.02%	0.02%	0.07%	-0.39%
3M	1.82%	0.03%	-0.32%	-0.58%
6M	1.47%	0.01%	-0.84%	-0.95%
12M	1.17%	-0.02%	-1.37%	-1.24%

LIBOR CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
O/N	2.10%	-0.01%	0.18%	-0.28%
1M	2.17%	-0.03%	0.10%	-0.33%
3M	2.15%	-0.02%	-0.16%	-0.66%
6M	2.03%	-0.03%	-0.48%	-0.85%
12M	1.95%	-0.04%	-0.86%	-1.05%

VOLATILITY & STRESS INDICATORS (% Change)				
	Current	5 Day	1 YR	YTD
VIX	17.27	-18.11%	38.27%	-32.06%
MOVE	89.52	9.73%	75.61%	34.44%
CDX IG	55.62	-9.94%	-9.52%	-36.62%
CDX HY	106.35	0.79%	-0.37%	4.21%

FIXED INCOME INDEX (% Change)				
	Current	5 Day	1 YR	YTD
AGG	2226	0.48%	9.69%	8.78%
HY	2094	-0.12%	5.63%	9.67%
1-3 UST	269	0.17%	4.46%	3.20%
7-10 UST	508	0.66%	13.28%	10.78%
20+ UST	26	0.23%	-0.46%	0.12%

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