

## MONDAY MARKET UPDATE

**INFORMATIONAL ONLY**

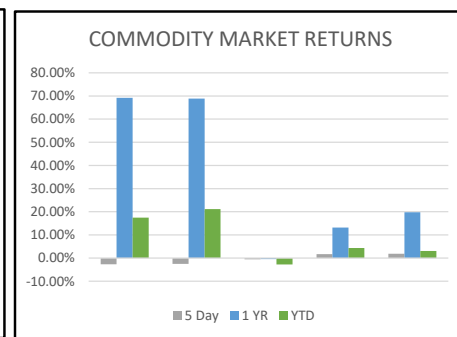
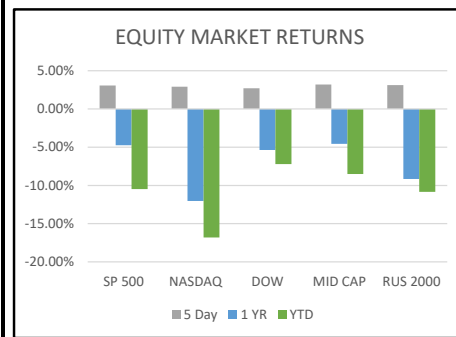
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TOP VALUES & NEW ISSUE				
<b>SPEC POOLS / CMO:</b>				
<b>MUNI:</b>				
Short section of the muni curve continues to trade at expensive levels. The value in the current market is found out longer on the curve				
Ottumwa CSD, IA Sales Tax Rev. BQ 3.10% Coupon Due 7/1/34--				
Par price is a 4.39% TEY				
<b>USAG:</b>				
Discounted callables provide most value in agency market. More spread than bullets with little risk of getting called.				
FHLB 1.00% Coupon Anytime Call Due 3/10/28--\$88.75 price is 3.224% YTM & 35bps to UST				
<b>CDs:</b>				

ECONOMIC CALENDAR & COMMENTARY				
8/15: Empire Manufacturing				
8/16: Housing Starts Industrial Production MoM				
8/17: MBA Mortgage Applications Retail Sales Advance MoM				
8/18: Initial Jobless Claims Existing Home Sales Leading Index				

EQUITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
SP 500	4,267	3.07%	-4.74%	-10.47%
NASDAQ	13,014	2.92%	-12.03%	-16.82%
DOW	33,718	2.70%	-5.36%	-7.21%
MID CAP	2,600	3.18%	-4.57%	-8.50%
RUS 2000	2,002	3.12%	-9.15%	-10.84%

COMMODITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
WTI	\$88.32	-2.69%	69.20%	17.43%
BRENT	\$94.25	-2.48%	68.91%	21.18%
GOLD	\$1,779	-0.54%	-0.45%	-2.73%
CORN	\$6.19	1.73%	13.16%	4.34%
WHEAT	\$7.94	1.86%	19.80%	3.05%

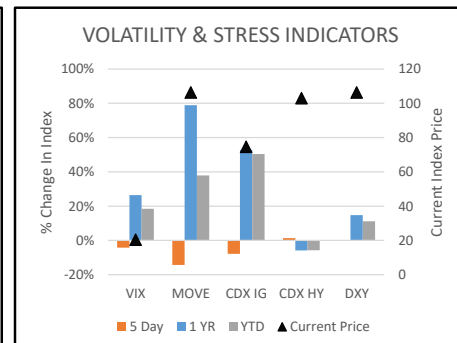
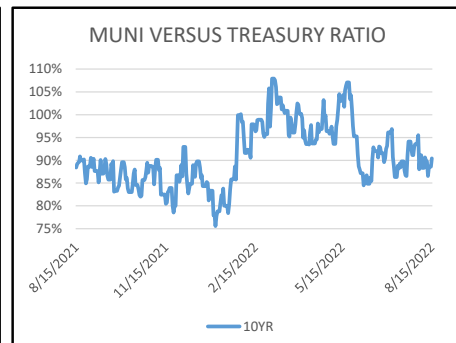
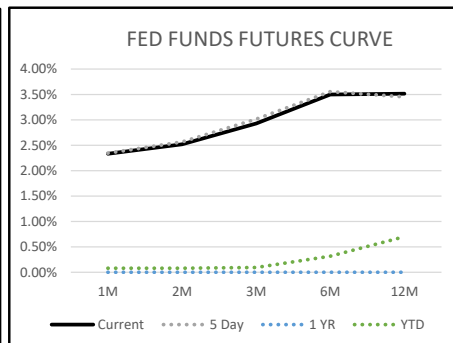
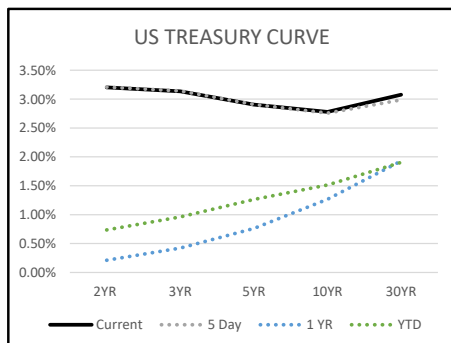


US TREASURY CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	3.20%	-0.01%	2.99%	2.47%
3YR	3.13%	-0.01%	2.71%	2.17%
5YR	2.90%	0.00%	2.14%	1.64%
10YR	2.78%	0.02%	1.51%	1.26%
30YR	3.08%	0.09%	1.15%	1.17%

FED FUNDS FUTURES CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
1M	2.33%	-0.01%	0.01%	2.25%
2M	2.52%	-0.04%	0.01%	2.44%
3M	2.93%	-0.08%	0.16%	2.84%
6M	3.50%	-0.06%	0.62%	3.19%
12M	3.52%	0.07%	1.18%	2.82%

MUNICIPAL AAA GO INDEX CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	1.76%	0.09%	1.69%	1.52%
3YR	1.79%	0.06%	1.64%	1.46%
5YR	1.87%	0.01%	1.47%	1.27%
10YR	2.26%	0.00%	1.35%	1.21%
30YR	3.00%	0.04%	1.46%	1.46%

VOLATILITY & STRESS INDICATORS (% Change)				
	Current	5 Day	1 YR	YTD
VIX	20.39	-4.23%	26.49%	18.41%
MOVE	106.28	-14.37%	78.92%	37.85%
CDX IG	74.57	-7.86%	52.74%	50.44%
CDX HY	102.91	1.30%	-5.90%	-5.71%
DXY	106.30	-0.13%	14.76%	11.11%



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