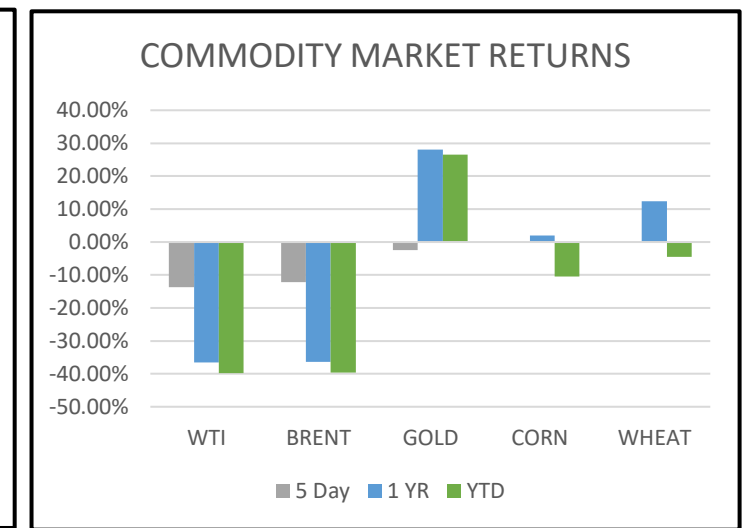
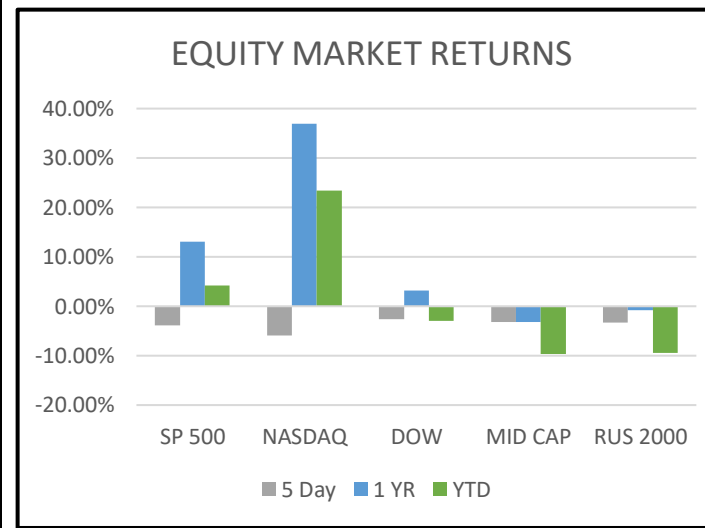


TOP VALUES & NEW ISSUE	
SPEC POOLS / CMO:	
MUNI:	
USAG:	
CDs:	

ECONOMIC CALENDAR & COMMENTARY	
9/9: MBA Mortgage Applications	
9/10: PPI Final Demand MoM Initial Jobless Claims Wholesale Inventories MoM	
9/11: CPI MoM	

EQUITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
SP 500	3,366	-3.82%	13.03%	4.20%
NASDAQ	11,072	-5.97%	36.91%	23.40%
DOW	27,696	-2.58%	3.21%	-2.95%
MID CAP	1,864	-3.24%	-3.24%	-9.64%
RUS 2000	1,511	-3.25%	-0.86%	-9.43%

COMMODITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
WTI	\$36.75	-13.75%	-36.47%	-39.81%
BRENT	\$39.80	-12.10%	-36.41%	-39.70%
GOLD	\$1,920	-2.43%	28.07%	26.54%
CORN	\$3.48	-0.29%	1.98%	-10.38%
WHEAT	\$5.34	-0.31%	12.43%	-4.52%

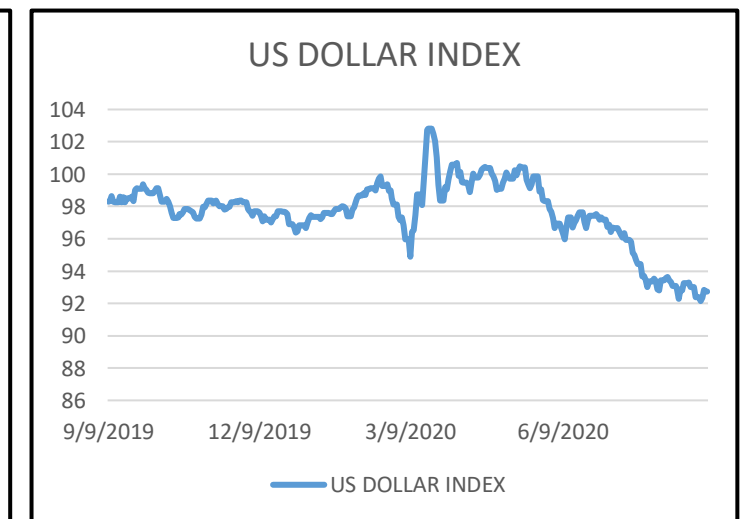
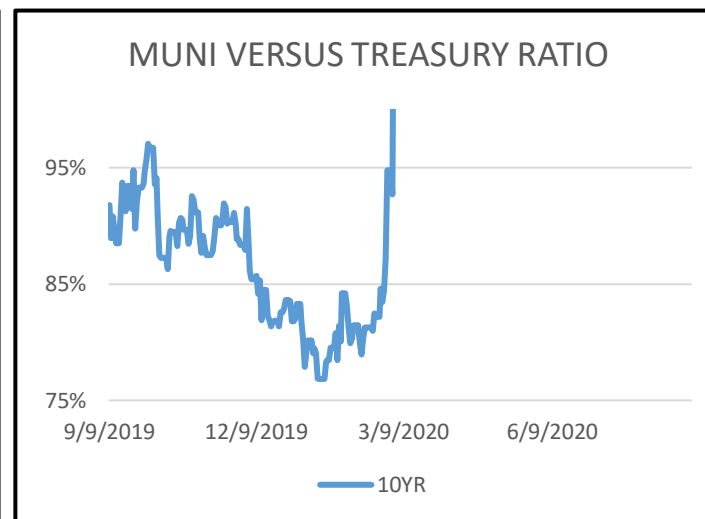
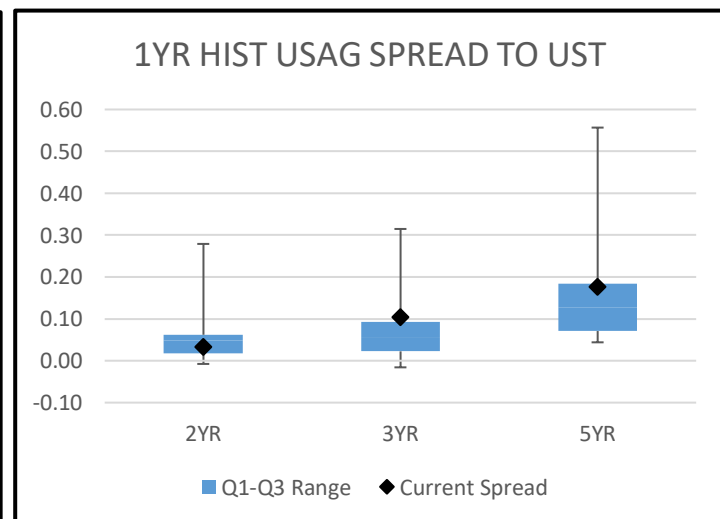
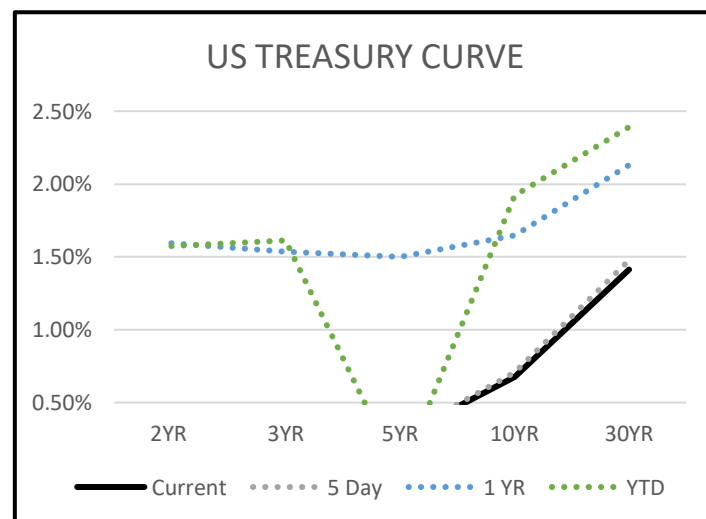


US TREASURY CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	0.14%	0.00%	-1.46%	-1.44%
3YR	0.16%	0.01%	-1.37%	-1.45%
5YR	0.27%	0.00%	-1.23%	-1.43%
10YR	0.68%	-0.03%	-0.97%	-1.25%
30YR	1.41%	-0.06%	-0.72%	-0.98%

US AGENCY BULLET CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	0.17%	0.05%	-1.53%	-1.42%
3YR	0.27%	0.05%	-1.38%	-1.37%
5YR	0.44%	-0.01%	-1.17%	-1.47%
10YR	0.98%	-0.07%	-1.11%	-1.22%
-	-	-	-	-

MUNICIPAL AAA GO INDEX CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	0.16%	0.00%	-0.90%	-0.89%
3YR	0.17%	0.00%	-0.89%	-0.90%
5YR	0.30%	0.00%	-0.77%	-0.83%
10YR	0.81%	0.01%	-0.53%	-0.67%
30YR	1.63%	0.01%	-0.40%	-0.52%

FOREIGN EXCHANGE (% Change)				
	Current	5 Day	1 YR	YTD
USD/JPY	105.95	0.04%	-1.20%	-2.45%
GBP/USD	1.30	-2.52%	5.56%	-1.69%
USD/CHF	0.92	1.57%	-7.48%	-5.04%
USD/CAD	1.32	0.00%	0.08%	1.45%



FED FUNDS FUTURES CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
1M	0.09%	-0.01%	-1.94%	-1.46%
2M	0.08%	0.00%	-1.78%	-1.47%
3M	0.07%	-0.01%	-1.65%	-1.49%
6M	0.05%	-0.01%	-1.38%	-1.49%
12M	0.03%	-0.01%	-1.14%	-1.39%

LIBOR CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
O/N	0.08%		-2.01%	-1.46%
1M	0.16%		-1.89%	-1.61%
3M	0.24%		-1.90%	-1.67%
6M	0.29%		-1.74%	-1.62%
12M	0.42%		-1.53%	-1.58%

VOLATILITY & STRESS INDICATORS (% Change)				
	Current	5 Day	1 YR	YTD
VIX	33.17	25.60%	117.22%	140.71%
MOVE	47.04	0.04%	-38.46%	-19.29%
CDX IG	68.38	5.10%	32.21%	51.07%
CDX HY	105.23	-0.44%	-1.93%	-4.03%

FIXED INCOME INDEX (% Change)				
	Current	5 Day	1 YR	YTD
AGG	2375	-0.08%	6.90%	6.76%
HY	2217	-0.10%	4.20%	1.56%
1-3 UST	279	-0.05%	3.54%	3.04%
7-10 UST	552	-0.20%	9.24%	10.94%
20+ UST	26	0.19%	0.66%	0.93%

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