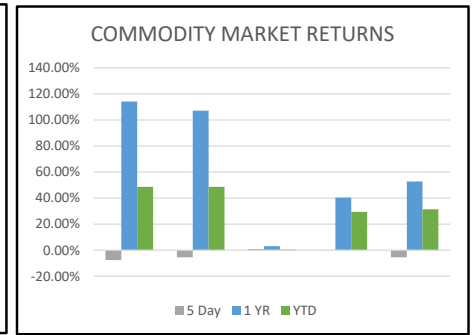
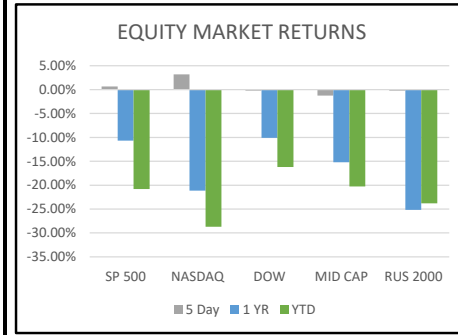


TOP VALUES & NEW ISSUE	
SPEC POOLS / CMO:	
FN MA4686 30yr 5% --priced at a slight premium (~\$101) gives 4.73% base case yield. Rate shock dn 300bps still yields over 4%. Great loan alternative.	
FN AQ0578 15yr 2.5% --This is a seasoned \$150,000 max loan size pool. Can expect very consistent P & I payments. Limits extension and prepay risks.	
MUNI:	
12yr NC 6yr Jesup CSD, IA Not BQ GO --3.50% coupon priced to a 3.65% yield to call provides a 5.18% TEY	
18yr NC 8yr Boone Co. RSD #4, MO GO BQ --5.25% coupon with 3.30% yield to the March 1, 2030 call. 4.69% taxable equivalent yield for S corp banks.	
USAG:	
CDs:	

ECONOMIC CALENDAR & COMMENTARY	
6/21: Existing Home Sales	5.41m May number is a 3.4% decline MoM from April.
6/22: MBA Mortgage Applications	
6/23: Initial Jobless Claims	S&P Global US Manufacturing PMI
6/24: U. of Michigan Sentiment	New Home Sales

EQUITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
SP 500	3,774	0.66%	-10.66%	-20.81%
NASDAQ	11,155	3.20%	-21.12%	-28.70%
DOW	30,457	-0.19%	-10.09%	-16.18%
MID CAP	2,266	-1.23%	-15.20%	-20.27%
RUS 2000	1,711	-0.22%	-25.16%	-23.80%

COMMODITY MARKETS (% Change)				
	Current	5 Day	1 YR	YTD
WTI	\$111.79	-7.56%	114.16%	48.64%
BRENT	\$115.60	-5.46%	107.17%	48.62%
GOLD	\$1,837	1.00%	3.04%	0.45%
CORN	\$7.68	-0.19%	40.36%	29.41%
WHEAT	\$10.13	-5.44%	52.75%	31.40%

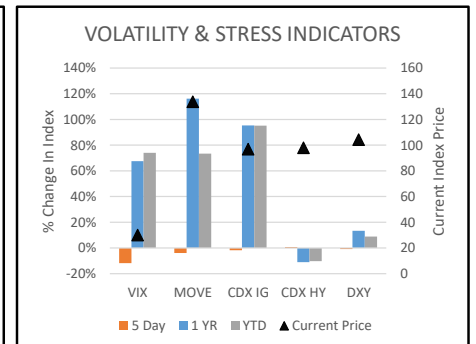
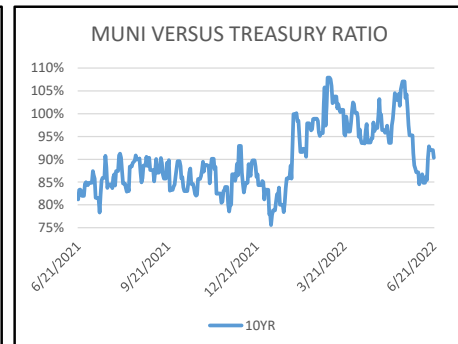
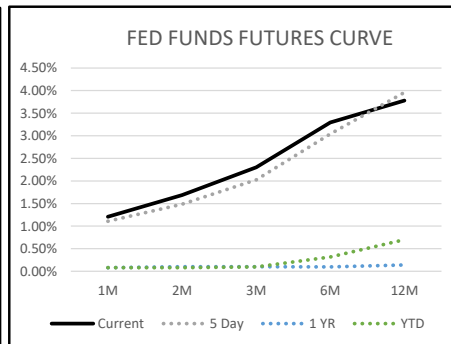
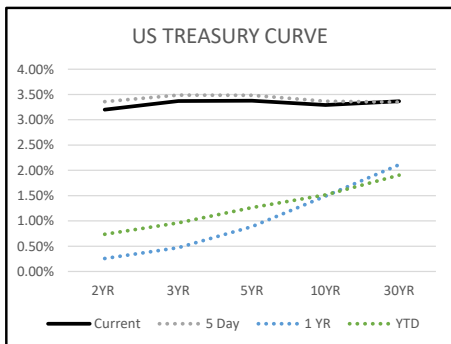


US TREASURY CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	3.20%	-0.16%	2.94%	2.46%
3YR	3.37%	-0.12%	2.90%	2.41%
5YR	3.38%	-0.11%	2.49%	2.11%
10YR	3.29%	-0.07%	1.80%	1.78%
30YR	3.37%	0.02%	1.25%	1.46%

FED FUNDS FUTURES CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
1M	1.21%	0.10%	0.01%	1.13%
2M	1.69%	0.20%	0.01%	1.61%
3M	2.30%	0.27%	0.16%	2.21%
6M	3.30%	0.25%	0.62%	2.98%
12M	3.78%	-0.18%	1.18%	3.08%

MUNICIPAL AAA GO INDEX CURVE (Yield Change)				
	Current	5 Day	1 YR	YTD
2YR	2.05%	0.06%	1.90%	1.81%
3YR	2.22%	0.07%	1.98%	1.89%
5YR	2.40%	0.07%	1.90%	1.80%
10YR	2.91%	0.08%	1.94%	1.86%
30YR	3.43%	0.08%	1.91%	1.89%

VOLATILITY & STRESS INDICATORS (% Change)				
	Current	5 Day	1 YR	YTD
VIX	29.98	-11.88%	67.58%	74.10%
MOVE	133.75	-3.92%	116.21%	73.48%
CDX IG	96.73	-1.80%	95.37%	95.13%
CDX HY	97.85	0.70%	-10.99%	-10.34%
DXY	104.23	-0.81%	13.42%	8.95%



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