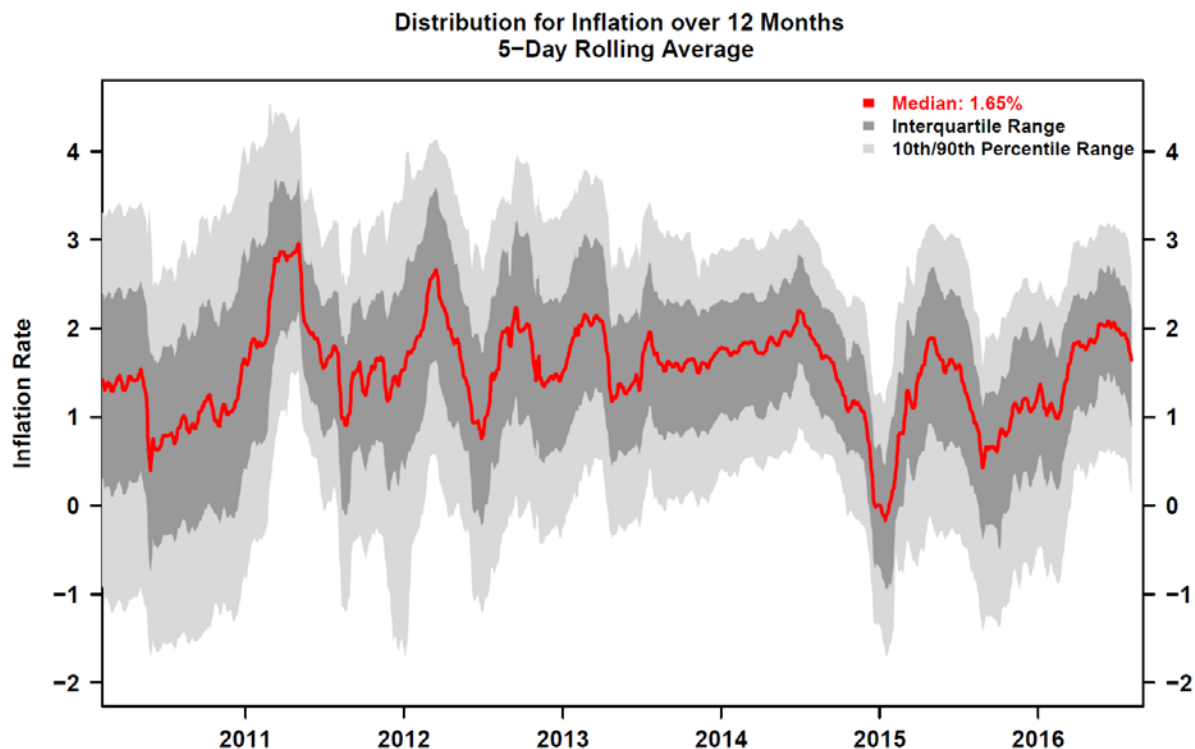


Minneapolis Options Report – August 5th

Over the past two weeks, market-implied inflation expectations decreased for all tenors. The S&P 500 returned -0.4%, and the 19 banks and 11 insurance firms we follow slightly outperformed the market, each returning 0.1%. Changes in MPD standard deviation and MPD skew were flat for most banks and insurance companies over the two-week reporting period. The dollar was weaker against all currencies we follow. MPD standard deviation for the USD-Pound pairing has fallen back to its pre-Brexit levels. WTI crude spots fell sharply by -8.6% due to continued oversupply concerns. Metals were higher by an average 3%. Agricultural crops were lower, whereas livestock registered gains. Crop spot prices have fallen since June 2016 declining on average by -21%.

Inflation

Market-based inflation expectations, derived from caps and floors on the CPI for 1-, 2- and 5-year periods decreased over the past two weeks across all tenors to 1.67%, 1.55%, and 1.5% respectively. The 1-year tenor, best demonstrates this decrease (see figure below).



Additional detail:

- The probability of low inflation as defined by the market probability of less than 1% inflation has risen, for all tenors, since June 8, 2016. While the metric for the 1-year tenor stands near its historic 4-year median value, the 2- and 5-year probabilities are elevated relative to their respective median values.

Interest Rates

Prices for 5- and 10-year Treasury moved in different directions as the 5-year Treasury moved higher by 0.4% and the 10-year fell slightly by -0.3%. Changes in MPD statistics were flat over the two week

period. MPD skews currently point to neutral bias for both tenors and stand below the 25th percentile for both tenors; MPD skews could move higher and indicate that Treasury yields could fall. The 3- and 5-year LIBOR tenors posted mixed changes, with the 3-year tenor falling slightly by -6.1 bps and the 5-year tenor registering a 4.4 bps increase. Changes in MPD statistics for both LIBOR tenors were flat over the two week period.

Banks and Insurance Companies

The S&P 500 returned -0.4% over the past two weeks with little to no changes in MPD statistics. The market index is slightly lower than its all-time high of 2173. The 19 domestic bank and the 11 insurance company stocks we follow outperformed the index, with both returning 0.1%.

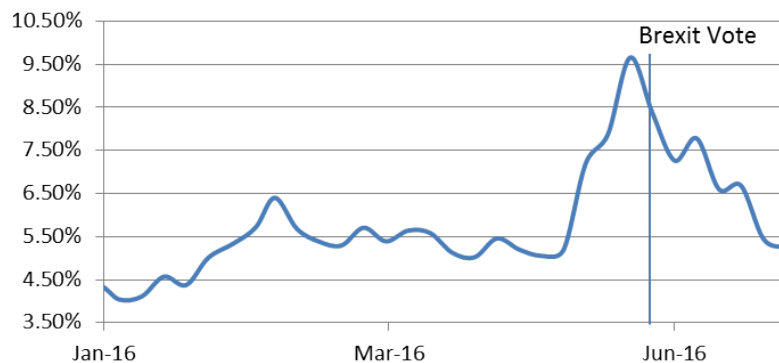
Additional details:

- 10 of the 19 banks (AXP, BBT, BCS, BK, COF, FITB, KEY, MS, STI, STT) we follow reported 2nd quarter earnings. MS and STT posted the largest earnings surprises amongst the group with +26% and +15.4% respectively. BCS registered the most negative surprise, missing analysts' expectations by -24%.
- MPD standard deviation rose higher for JPM and C by 2 percentage points, indicating that investor uncertainty surrounding these entities has increased. CS and DB saw declines of nearly 3 percentage points each for MPD standard deviation. The metrics however remain elevated relative to their respective 4-year median values.

Other Markets

- iShares US Real Estate Index underperformed the market, returning -0.2%. MPD standard deviation rose by 2 percentage points over the two week reporting period.
- The dollar was weaker against all currencies we follow. Investor uncertainty as measured by MPD standard deviation fell across all currency pairs. Of note, MPD standard deviation for the USD-Pound pair has nearly returned to its pre-Brexit range (see plot below).

MPD Standard Deviation for USD-Pound Currency Pair




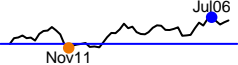

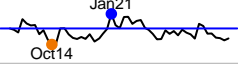

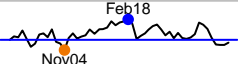

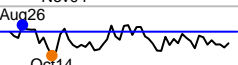



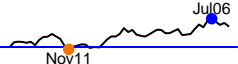

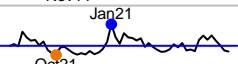






- Spot prices for gold and silver rose by an average of 3.6%, while changes in MPD statistics were flat. MPD skew for gold and silver continue to signal bias towards higher future metal prices in the future.
- WTI crude suffered a large decline of -8.6% due to continued oversupply concerns and Saudi price cuts for the Asian market. MPD standard deviation jumped by 4.2 percentage points signaling that investor uncertainty has risen.
- Agricultural crops were lower with corn returning -2.8% and soybeans returning -7%. Crops have loss -21%, on average, since June 2016. MPD skews remain elevated, however could move lower potentially indicating future losses for crops. MPD standard deviation for soybeans sunk by -7.6 percentage points reversing a steady increase that commenced in March of 2016.

- Agricultural livestock registered gains with cattle returning 4.5% and hogs returning 3.3%. MPD standard deviation fell for cattle by -1 percentage point. The metric remains elevated relative to respective historic medians for both cattle and hogs.

Inflation MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Inflation (1-Year Expiry)				
Median	1.67%	-0.21%		
MPD Std Dev	1.03%	0.0046%		
MPD Skew	-0.97	0.14		
Market Prob of Less Than 1% Inflation	27.82%	6.5%		
Market Prob of More Than 3% Inflation	6.54%	-4%		
Inflation (2-Year Expiry)				
Median	1.55%	-0.18%		
MPD Std Dev	1.13%	-0.0058%		
MPD Skew	-0.11	0.031		
Market Prob of Less Than 1% Inflation	31.53%	5.1%		
Market Prob of More Than 3% Inflation	8.89%	-2.7%		
Inflation (5-Year Expiry)				
Median	1.5%	-0.13%		
MPD Std Dev	1%	-0.004%		
MPD Skew	-0.02	0.041		
Market Prob of Less Than 1% Inflation	30.52%	3.7%		
Market Prob of More Than 3% Inflation	6.04%	-1.3%		


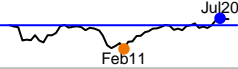
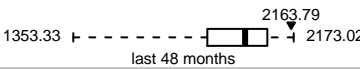

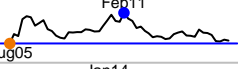
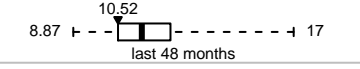

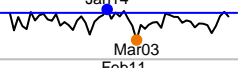
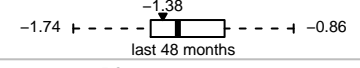


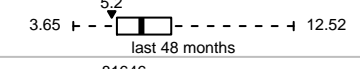


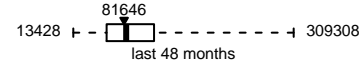

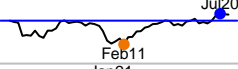
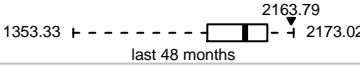




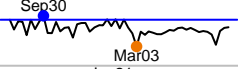
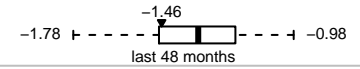


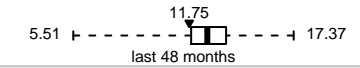


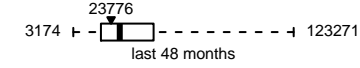

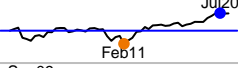
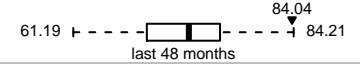


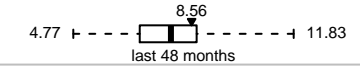

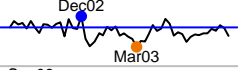
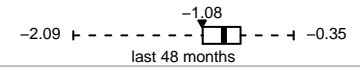


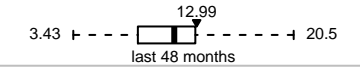


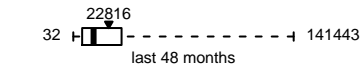
Medium-to-Long Bond Price MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
5 Year Treasury (3-Month Expiry)				
Spot	121.89	 0.44%	122.32 118.22 	118.05 - 122.32 last 23 months
MPD Std Dev	1.59%	 -0.0042%	1.96 1.5 	1.41 - 2.3 last 23 months
MPD Skew	-0.28	 0.045	0.19 -0.43 	-0.54 - 0.36 last 23 months
Market Prob of -3% or More Decline	3.88%	 0.11%	5.66 2.68 	2.44 - 8.74 last 23 months
Volume	7513	 -92%	335039 0 	2054 - 377550 last 23 months
10 Year Treasury (3-Month Expiry)				
Spot	131.64	 -0.26%	133.67 125.4 	122.97 - 133.67 last 34 months
MPD Std Dev	2.56%	 -0.17%	3.28 2.47 	2.17 - 3.8 last 34 months
MPD Skew	-0.16	 -0.073	0.21 -0.16 	-0.75 - 0.31 last 34 months
Market Prob of -5% or More Decline	3.34%	 -0.35%	5.72 2.5 	1.62 - 8.48 last 34 months
Volume	22618	 -95%	1143418 0 	5226 - 118509 last 34 months




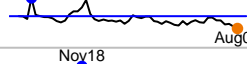

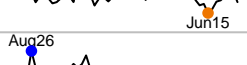







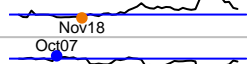











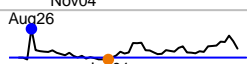




Short Interest Rates MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
3 Month LIBOR (3-Year Expiry)				
Median	0.89%	-0.061%		
MPD Std Dev	1.03%	-0.0089%		
MPD Skew	1.12	0.15		
Market Prob of Less Than 0.5% LIBOR	29.48%	2.6%		
Market Prob of More Than 1% + Spot	17.62%	-0.46%		
3 Month LIBOR (5-Year Expiry)				
Median	1.05%	0.044%		
MPD Std Dev	1.44%	0.057%		
MPD Skew	1.51	-0.043		
Market Prob of Less Than 1% LIBOR	48.19%	-1.6%		
Market Prob of More Than 2% + Spot	17.55%	-3.3%		


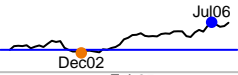

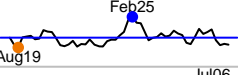

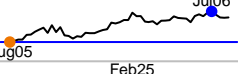

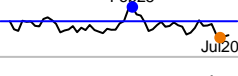





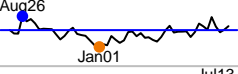

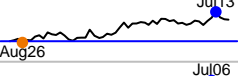

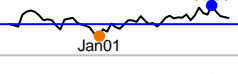

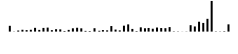

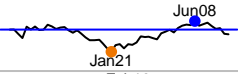

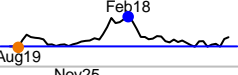





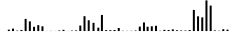
Equity Index MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
S&P 500 (6-Month Expiry)				
Spot	2163.79	-0.42% 	2173.02 1851.86 	1353.33 - 2163.79 last 48 months 
MPD Std Dev	10.52%	0.21% 	17 9.85 	8.87 - 17 last 48 months 
MPD Skew	-1.38	-0.0065 	-1.27 -1.74 	-1.74 - -0.86 last 48 months 
Market Prob of -20% or More Decline	5.2%	0.22% 	12.52 4.74 	3.65 - 12.52 last 48 months 
Volume	81646	-60% 	203231 0 	13428 - 81646 last 48 months 
S&P 500 (12-Month Expiry)				
Spot	2163.79	-0.42% 	2173.02 1851.86 	1353.33 - 2163.79 last 48 months 
MPD Std Dev	17.11%	0.47% 	23.52 16.08 	10.5 - 23.52 last 48 months 
MPD Skew	-1.46	0.062 	-1.27 -1.78 	-1.78 - -0.98 last 48 months 
Market Prob of -20% or More Decline	11.75%	0.54% 	17.37 9.5 	5.51 - 17.37 last 48 months 
Volume	23776	-55% 	105728 0 	3174 - 23776 last 48 months 
iShares US Real Estate Index (3-Month Expiry)				
Spot	84.04	-0.2% 	84.21 67.26 	61.19 - 84.04 last 48 months 
MPD Std Dev	8.56%	2% 	11.83 6.52 	4.77 - 11.83 last 48 months 
MPD Skew	-1.08	-0.27 	-0.58 -1.36 	-2.09 - -0.35 last 48 months 
Market Prob of -10% or More Decline	12.99%	5.8% 	20.5 7.17 	3.43 - 20.5 last 48 months 
Volume	22816	280% 	98246 0 	32 - 22816 last 48 months 

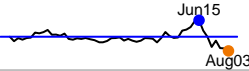
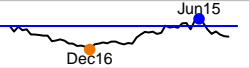
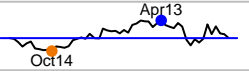
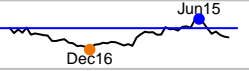
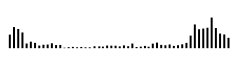

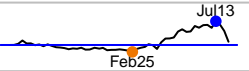
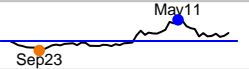
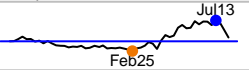


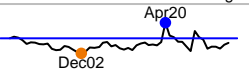

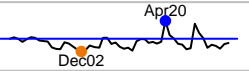

Exchange Rate MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Dollar-Euro Futures (3-Month Expiry)				
Spot	1.12	 1.8%	1.15 1.06 	1.05 — 1.12 — 1.39 last 48 months
MPD Std Dev	3.83%	 -0.69%	8.42 3.83 	2.4 — 3.83 — 8.42 last 48 months
MPD Skew	-0.31	 -0.1	0.2 -0.6 	-0.6 — -0.31 — 0.2 last 48 months
Market Prob of -10% or More Decline	1.03%	 -0.88%	10.68 1.01 	0.02 — 1.03 — 10.68 last 48 months
Volume	31255	 86%	107475 0 	5162 — 31255 — 107475 last 48 months
Dollar-Pound Futures (3-Month Expiry)				
Spot	133.25	 1.3%	156.88 129.35 	129.35 — 133.25 — 171.39 last 48 months
MPD Std Dev	5.23%	 -1.5%	9.66 3.41 	2.36 — 5.23 — 9.66 last 48 months
MPD Skew	-0.17	 0.11	0.04 -1.09 	-1.09 — -0.17 — 0.1 last 48 months
Market Prob of -10% or More Decline	3.38%	 -3.8%	14.78 0.29 	0.01 — 3.38 — 14.78 last 48 months
Volume	10532	 6.2%	32199 0 	582 — 10532 — 38626 last 48 months
Dollar-Yen Futures (3-Month Expiry)				
Spot	99.03	 5.6%	99.03 80.11 	80.11 — 99.03 — 127.87 last 48 months
MPD Std Dev	6.07%	 -1.5%	8.83 4.04 	2.76 — 6.07 — 8.83 last 48 months
MPD Skew	0.18	 0.008	0.46 -0.22 	-0.44 — 0.18 — 0.46 last 48 months
Market Prob of -10% or More Decline	4.48%	 -4.4%	11.17 0.82 	0.02 — 4.48 — 11.17 last 48 months
Volume	29381	 35%	54471 0 	787 — 29381 — 54471 last 48 months

Metal and Energy Commodity MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Gold (6-Month Expiry)				
Spot	1368.72	 3.2%	1374.09 1054.83 	1054.83 - 1368.72 - 1800.6 last 48 months
MPD Std Dev	11.51%	 0.056%	14.59 11.2 	9.39 - 11.51 - 17.09 last 48 months
MPD Skew	0.21	 0.0015	0.38 -0.5 	-0.71 - 0.21 - 0.38 last 48 months
Market Prob of -20% or More Decline	4.44%	 0.37%	8.69 4.07 	2.39 - 4.44 - 11.76 last 48 months
Volume	3776	 -75%	28912 0 	378 - 3776 - 43549 last 48 months
Silver (6-Month Expiry)				
Spot	20.58	 4%	20.58 13.82 	13.82 - 20.58 - 35.18 last 48 months
MPD Std Dev	20.58%	 0.94%	22.12 17.38 	13.16 - 20.58 - 24.59 last 48 months
MPD Skew	0.24	 -0.07	0.48 -0.45 	-0.63 - 0.24 - 0.48 last 48 months
Market Prob of -20% or More Decline	16.19%	 -0.46%	19.11 11.99 	6.54 - 16.19 - 20.85 last 48 months
Volume	2551	 3400%	10785 0 	37 - 2551 - 27970 last 48 months
West Texas Intermediate Crude (6-Month Expiry)				
Spot	44.33	 -8.6%	53.27 32.5 	32.5 - 44.33 - 102.41 last 48 months
MPD Std Dev	30.24%	 4.2%	39.37 25.76 	10.25 - 30.24 - 39.37 last 48 months
MPD Skew	-0.42	 0.044	-0.24 -0.56 	-0.81 - -0.42 - -0.1 last 48 months
Market Prob of -20% or More Decline	26.68%	 4.5%	31.89 21.24 	3.65 - 26.68 - 31.89 last 48 months
Volume	5408	 340%	121098 0 	165 - 5408 - 180997 last 48 months

Agricultural Crop Commodity MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points		Long-Term Range with median, IQR, and max/min
Corn (6-Month Expiry)					
Spot	335.25	-2.8% <div><div></div></div>	439.62 335.25		335.25 334.65 <div><div></div></div> last 48 months823.75
MPD Std Dev	16.74%	-0.7% <div><div></div></div>	22.76 12.41		16.74 12.41 <div><div></div></div> last 48 months22.76
MPD Skew	0.33	-0.094 <div><div></div></div>	0.7 0.05		0.33 -0.19 <div><div></div></div> last 48 months0.7
Market Prob of -20% or More Decline	11.73%	-1.4% <div><div></div></div>	21.96 4.96		11.73 4.96 <div><div></div></div> last 48 months21.96
Volume	106636	-29% <div><div></div></div>	315800 0		106636 5486 <div><div></div></div> last 48 months377209
Soybeans (6-Month Expiry)					
Spot	947.99	-7% <div><div></div></div>	1159.12 864.89		947.99 864.89 <div><div></div></div> last 48 months1691.25
MPD Std Dev	14.73%	-7.6% <div><div></div></div>	23.86 10.21		14.73 10.21 <div><div></div></div> last 48 months23.86
MPD Skew	0.4	<div><div></div></div> 0.14	0.89 -0.23		0.4 -0.5 <div><div></div></div> last 48 months0.89
Market Prob of -20% or More Decline	9.32%	-6.9% <div><div></div></div>	17.39 2.96		9.32 2.96 <div><div></div></div> last 48 months17.39
Volume	11245	-81% <div><div></div></div>	80482 0		11245 496 <div><div></div></div> last 48 months240059
Wheat (6-Month Expiry)					
Spot	436.45	-0.021% <div><div></div></div>	548.3 436.45		436.45 436.45 <div><div></div></div> last 48 months930
MPD Std Dev	18.06%	<div><div></div></div> 1.1%	21.98 16.04		18.06 12.95 <div><div></div></div> last 48 months22.76
MPD Skew	0.61	-0.045 <div><div></div></div>	0.74 0.23		0.61 0.01 <div><div></div></div> last 48 months0.74
Market Prob of -20% or More Decline	13.56%	<div><div></div></div> 1.7%	20.35 10.96		13.56 5.67 <div><div></div></div> last 48 months23.34
Volume	24607	<div><div></div></div> 120%	27455 0		24607 179 <div><div></div></div> last 48 months51689

Agricultural Livestock Commodity MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Cattle (6-Month Expiry)				
Spot	114.83	4.5%		
MPD Std Dev	12.57%	-1%		
MPD Skew	-0.5	-0.32		
Market Prob of -5% or More Decline	32.05%	-3.1%		
Volume	4330	-47%		
Hogs (6-Month Expiry)				
Spot	60.49	3.3%		
MPD Std Dev	18.77%	0.43%		
MPD Skew	-0.62	0.13		
Market Prob of -20% or More Decline	15.97%	3.5%		
Volume	3001	-67%		

Bank MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Standard Deviation (3-Month Expiry)				
American Express	11.04%	0.16%		
Bank of America	12.68%	-0.65%		
BB&T	10.65%	0.84%		
Barclays	22.03%	-0.34%		
Bank of NY Mellon	12.39%	1.6%		
Citigroup	14.04%	2%		
Capital One	13.55%	-0.2%		
Credit Suisse	22.5%	-3.1%		
Deutsche Bank	24.45%	-2.6%		
Fifth Third	13.88%	-0.29%		
Goldman Sachs	11.73%	0.49%		
JP Morgan	11.26%	2.1%		
Keycorp	13.67%	-0.84%		
Morgan Stanley	13.9%	0.82%		
PNC Financial	10.72%	0.19%		
Regions Financial	14.62%	-1.6%		
SunTrust	12.64%	0.031%		
State Street	13.46%	-0.18%		
UBS	13.36%			
US Bancorp	9.09%	0.71%		
Wells Fargo	8.69%	-0.58%		


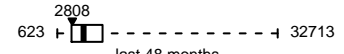

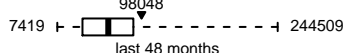

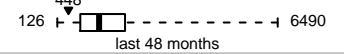
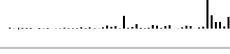
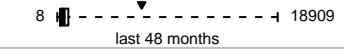
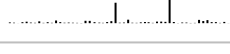
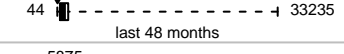

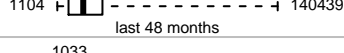

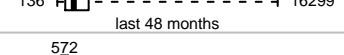
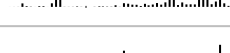
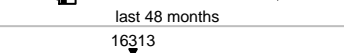
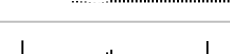
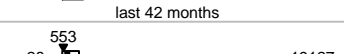

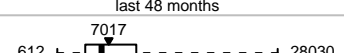

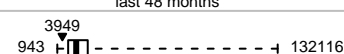

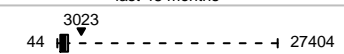



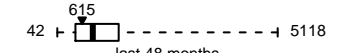

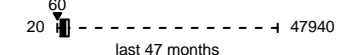

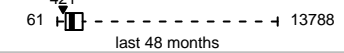

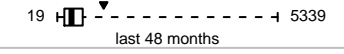

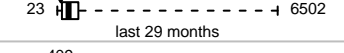

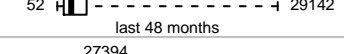

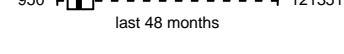


Bank MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Skew (3-Month Expiry)				
American Express	-0.83	-0.1		
Bank of America	-0.52	0.24		
BB&T	-1.29	-0.32		
Barclays	-0.97	-0.19		
Bank of NY Mellon	-0.81	0.018		
Citigroup	-0.89	-0.28		
Capital One	-0.8	-0.067		
Credit Suisse	-0.73	-0.63		
Deutsche Bank	-1.1	0.11		
Fifth Third	-0.64	0.1		
Goldman Sachs	-0.78	0.055		
JP Morgan	-1.07	-0.4		
Keycorp	-0.67	0.37		
Morgan Stanley	-0.64	0.17		
PNC Financial	-0.92	-0.092		
Regions Financial	-1.6	-0.32		
SunTrust	-0.72	0.2		
State Street	-0.75	-0.062		
UBS	-0.04			
US Bancorp	-1.19	-0.57		
Wells Fargo	-0.58	0.15		

Bank MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Market Probability of -20% or More Decline (3-Month Expiry)				
American Express	5.22%	0.39%		
Bank of America	6.35%	-1.9%		
BB&T	5.31%	1.7%		
Barclays	17.47%	1.7%		
Bank of NY Mellon	7.16%	2.5%		
Citigroup	9.25%	3.4%		
Capital One	9.76%	1.8%		
Credit Suisse	19.03%	-4.3%		
Deutsche Bank	16.33%	-1.8%		
Fifth Third	9.92%	-0.49%		
Goldman Sachs	5.98%	0.44%		
JP Morgan	6.19%	3.2%		
Keycorp	9.74%	1.4%		
Morgan Stanley	8.49%	0.81%		
PNC Financial	5.05%	0.1%		
Regions Financial	4.74%	-5.3%		
SunTrust	7.01%	0.78%		
State Street	8.15%	-1.6%		
UBS	7.28%			
US Bancorp	3.52%	1.4%		
Wells Fargo	2.45%	-1.1%		

Bank MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Volume (3-Month Expiry)				
American Express	2808	-51%		
Bank of America	98048	-16%		
BB&T	448	-80%		
Barclays	7244	74%		
Bank of NY Mellon	80	-74%		
Citigroup	5875	-89%		
Capital One	1033	-79%		
Credit Suisse	572	-97%		
Deutsche Bank	16313	-66%		
Fifth Third	553	7.4%		
Goldman Sachs	7017	-30%		
JP Morgan	3949	-89%		
Keycorp	3023	460%		
Morgan Stanley	4630	-60%		
PNC Financial	615	-27%		
Regions Financial	60	-94%		
SunTrust	421	-75%		
State Street	1138	540%		
UBS	124			
US Bancorp	409	-93%		
Wells Fargo	27394	-31%		

Insurance Company MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Standard Deviation (3-Month Expiry)				
Aflac	9.04%	0.43%		
AIG	8.56%	-1.7%		
Allstate	8.88%	0.63%		
Ameriprise	12.72%	-0.11%		
Chubb	9.09%	0.21%		
Hartford Financial	11.4%	0.84%		
Lincoln National	16.45%	0.76%		
Met Life	14.1%	0.84%		
Principal Financial	13.39%	-0.41%		
Progressive	9.7%	0.43%		
Prudential	13.68%	1%		














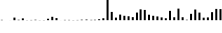














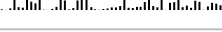




Insurance Company MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
MPD Skew (3-Month Expiry)				
Aflac	-1.15	-0.11		
AIG	-0.75	-0.044		
Allstate	-0.81	0.04		
Ameriprise	-0.99	-0.097		
Chubb	-1.32	-0.3		
Hartford Financial	-0.68	0.0016		
Lincoln National	-0.82	-0.15		
Met Life	-1.19	-0.35		
Principal Financial	-0.93	-0.31		
Progressive	-0.7	0.13		
Prudential	-1.14	-0.47		

Insurance Company MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Market Probability of -20% or More Decline (3-Month Expiry)				
Aflac	3.47%	0.67%		
AIG	2.35%	-1.7%		
Allstate	2.79%	0.44%		
Ameriprise	7.93%	0.53%		
Chubb	3.31%	0.21%		
Hartford Financial	6.93%	2.1%		
Lincoln National	13.07%	2.1%		
Met Life	9.75%	2%		
Principal Financial	8.73%	-1.1%		
Progressive	3.47%	0.49%		
Prudential	9.44%	2.4%		

Insurance Company MPD Statistics as of August 03, 2016

Indicator	Latest	2-Week Change	1-Year Trend with min/max points	Long-Term Range with median, IQR, and max/min
Volume (3-Month Expiry)				
Aflac	898	 94%	13168 0 	898 88  ----- 22718 last 48 months
AIG	1472	 -92%	44233 0 	1472 110  ----- 103998 last 48 months
Allstate	1443	 170%	3228 0 	1443 63  ----- 10621 last 48 months
Ameriprise	87	 -41%	1035 0 	87 5  ----- 1114 last 48 months
Chubb	1191	 38%	3292 0 	1191 3  ----- 9027 last 48 months
Hartford Financial	1211	 82%	4752 0 	1211 16  ----- 14934 last 48 months
Lincoln National	498	 -50%	4145 0 	498 51  ----- 8403 last 48 months
Met Life	1847	 -92%	22250 0 	1847 319  ----- 161416 last 48 months
Principal Financial	93	 -2.1%	610 0 	93 2  ----- 2956 last 48 months
Progressive	345	 -33%	2216 0 	345 0  ----- 3415 last 47 months
Prudential	250	 -92%	14512 0 	250 222  ----- 17185 last 48 months