Sources: Bloomberg, Bankrate.com, iMoneyNet.com and Merrill Lynch via Bloomberg.

One Source: Bloomberg.

S&P High Yield Master II Index Spread
TED Spread

Money Market Accts.
LIBOR (1-month)
CPI - Headline
CPI - Core
Money Market Accts.
Money Market Funds
6-mo CD
1-year CD

32 bps
236 bps
823 bps

Index Week YTD 12-mo. 2015 5-yr.
Dow Jones Industrial Avg. (18,392) 2.75% -0.47% -6.48% 0.21% 8.48%
S&P 500 (1,916) 2.91% -0.85% -6.59% 1.37% 9.69%
NASDAQ 100 (1,164) 3.68% -9.12% -4.41% 9.75% 10.17%
S&P 500 Growth 3.19% -6.61% -4.85% 5.51% 11.18%
S&P 500 Value 2.62% -0.06% -8.68% -3.14% 8.09%
S&P MidCap 400 Growth 3.45% -7.37% -9.72% 2.01% 7.68%
S&P MidCap 400 Value 3.54% -5.53% -14.25% -6.66% 7.10%
S&P SmallCap 600 Growth 3.93% -8.31% -9.46% 2.74% 9.18%
S&P SmallCap 600 Value 3.34% -6.65% -12.84% -6.70% 7.63%
MSCI EAFE 4.44% -9.08% -14.27% -0.81% 0.42%
MSCI World (ex US) 4.37% -8.11% -16.71% -5.66% -1.45%
MSCI World 3.55% -7.28% -10.93% -0.87% 4.62%
MSCI Emerging Markets 4.22% -6.60% -22.96% -14.92% -5.63%
S&P GSCI -0.42% -10.12% -38.30% -32.86% -17.24%

Source: Bloomberg. Returns are total returns. The 5-yr. return is an average annual.

One-week, YTD, 12-mo. and 5-yr. performance returns calculated through 2/19/16.

Sources: Bankrate.com, iMoneyNet.com and Bloomberg.

Fed Funds 0.25-0.50% 5-year CD 1.82%
LIBOR (1-month) 0.43% 2-year T-Note 0.74%
CPI - Headline 1.40% 5-year T-Note 1.22%
CPI - Core 2.20% 10-year T-Note 1.75%
Money Market Accts. 0.52% 30-year T-Bond 2.61%
Money Market Funds 0.10% 30-year Mortgage Refinance 3.63%
6-mo CD 0.34% Prime Rate 3.50%
1-year CD 1.12% Bond Buyer 40 4.05%

Key Rates

Estimated Flows to Long-Term Mutual Funds for the Week Ended 2/10/16

-3.625 Billion $2.313 Billion
$2.252 Billion $5.744 Billion
$6.604 Billion $5.400 Billion
$1.419 Billion $1.200 Billion

Change in Money Market Fund Assets for the Week Ended 2/17/16

-2.94 Billion -1.44 Billion
-4.59 Billion -4.60 Billion


Market Indicators

As of 2/19/16

TED Spread 32 bps
Investment Grade Spread (A2) 236 bps
ML High Yield Master II Index Spread 823 bps

Sources: Bloomberg and Merrill Lynch via Bloomberg.

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Factoids for the week of February 15-19, 2016

Monday, February 15, 2016
No Factoid. Holiday – Presidents Day.

Tuesday, February 16, 2016
Year-to-date through 2/16, only four equity IPOs were priced in the U.S., down 81.82% from the 22 priced at this point in 2015, according to data from Renaissance Capital. The four companies raised a combined $400 million, down 89.74% from the $3.9 billion raised at this point a year ago. All four were health care companies.

Wednesday, February 17, 2016

Moody’s reported that a record $947 billion of U.S. high yield corporate debt is scheduled to mature in the next five years, according to MarketWatch. Of that total, $400 billion is coming due in 2020, the highest amount of rated debt to mature in a single year in the history of credit markets, according to Moody’s. It noted that a range of macroeconomic factors will make it more difficult for some lower-rated companies to refinance their debt obligations. Moody’s also reported that a record $864 billion of investment grade debt will mature over the next five years, but noted that these issuers have far less refinancing risk.

Thursday, February 18, 2016

When U.S. candidates running for political office pledge that they will not raise taxes on the middle class they sometimes define those households as having incomes up to $250,000 a year, according to CNNMoney. While there is no set definition for middle class, the Pew Research Center defines it as a family of three earning between $42,000 and $126,000 a year. In 2014, $206,600 was enough to rank in the top 5% of household incomes, according to data from the U.S. Census Bureau. The typical U.S. family took in approximately $53,700.

Friday, February 19, 2016

The Identity Theft Resource Center (ITRC) reported that the number of company records exposed in data breaches rose 97% over the past year, according to data from the Center. IBM and the Ponemon Institute revealed that the number of company records exposed in data breaches rose 97% over the past year, according to data from the Center. IBM and the Ponemon Institute revealed that the number of company records exposed in data breaches rose 97% over the past year, according to data from the Center.