

Investment Portfolio Management:

- Fixed Income Portfolio Management
- Alternative Portfolio Management
- Credit Analysis & Reporting

Asset Liability Management & IRR:

- ALM Reporting
- ALM Related Reports
- What-if-Scenario Analysis

Valuations and Advisory Services:

- Transaction Advisory & Purchase Accounting Reports
- Mortgage Servicing Rights Valuations
- Current Expected Credit Loss (CECL)

Daily Market Watch

Friday, May 17, 2024

	Current	Yest	Dec-23	1 Yr Ago
Treasuries				
3 Mo	5.40	5.40	5.34	5.23
6 Mo	5.36	5.36	5.26	5.25
1 Yr	5.11	5.12	4.77	4.90
2 Yr	4.79	4.80	4.25	4.16
3 Yr	4.57	4.57	4.01	3.82
5 Yr	4.41	4.40	3.85	3.59
7 Yr	4.40	4.38	3.88	3.57
10 Yr	4.39	4.38	3.88	3.57
30 Yr	4.54	4.51	4.03	3.86
Bullet Agencies				
2 Yr	4.44	4.26	4.34	4.26
3 Yr	4.21	4.02	4.10	3.99
5 Yr	4.06	3.88	3.96	3.71
10 Yr	4.23	4.07	4.14	3.56
20 Yr	4.67	4.50	4.53	3.47
Bank Qualified Muni AA Curve				
2 Yr	3.27	3.27	3.14	3.11
3 Yr	3.14	3.14	3.01	2.95
5 Yr	2.95	2.95	2.94	2.79
10 Yr	3.06	3.06	3.07	2.88
15 Yr	3.64	3.64	3.70	3.63

	Current	Yest	Dec-23	1 Yr Ago
LIBOR				
1 Mo	5.44	5.43	5.47	5.11
3 Mo	5.59	5.59	5.59	5.33
6 Mo	5.72	5.72	5.59	5.38
1 Yr	6.04	5.96	5.48	3.62
FHLB Borrowings (Boston)				
1 Mo	5.56	5.56	5.71	5.19
3 Mo	5.56	5.56	5.72	5.34
6 mo	5.48	5.49	5.57	5.34
1 Yr	5.22	5.18	5.08	4.97
2 Yr	4.93	4.89	4.62	4.37
3 Yr	4.75	4.70	4.38	4.03
5 Yr	4.61	4.58	4.21	3.85
10 Yr	4.88	4.86	4.64	4.39
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.13
FNMA 30 Year Pools				5.76
Taxable Municipal AA Curve				
1 Yr	5.29	5.29	4.94	5.12
3 Yr	4.82	4.82	4.44	4.36
5 Yr	4.71	4.71	4.42	4.28
10 Yr	4.81	4.81	4.68	4.47

Market Information	Current	Dec-23	1 Yr Ago
Fed Funds	5.50	5.50	5.25
SOFR	5.31	5.38	5.05
Prime Rate	8.50	8.50	8.25
DowJones	39,869	37,690	33,421
S&P	5,297	4,770	4,159
Nasdaq	16,698	15,011	12,501
Unemployment	3.9	3.7	3.4
MI Unemployment	3.9	4.1	3.7
Gold	2,393.8	2,111.3	2,090.2
15Y Mtg. Commitment Rate**	5.60	5.27	5.39
30Y Mtg. Commitment Rate**	6.25	5.97	6.03

**Fannie Mae

Yesterday's Economic Releases	Survey	Actual	Prior
Revisions: Housing Starts, Permits	220k	222k	231k
Initial Jobless Claims	1780k	1794k	1785k
Continuing Claims	1421k	1360k	1321k
Housing Starts	1480k	1440k	1458k
Building Permits	7.6%	5.7%	-14.7%
Housing Starts MoM	0.9%	-3.0%	-4.3%
Building Permits MoM	--	3.0	-0.6
New York Fed Services Business Activity	7.8	4.5	15.5
Philadelphia Fed Business Outlook	0.3%	0.9%	0.4%
Import Price Index MoM	0.1%	0.7%	0.0%
Import Price Index ex Petroleum MoM	0.4%	1.1%	0.4%
Import Price Index YoY	0.2%	0.5%	0.3%
Export Price Index MoM	-1.1%	-1.0%	-1.4%
Export Price Index YoY	0.1%	0.0%	0.4%
Industrial Production MoM	78.4%	78.4%	78.4%
Capacity Utilization	0.1%	-0.3%	0.5%
Manufacturing (SIC) Production			

Today's Economic Releases	Survey	Actual	Prior
Leading Index	-0.3%	--	-0.3%

Next Fed Meeting: June 12, 2024

