

### 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

Tuesday, June 11, 2024

	Current	Yest	Dec-23	1 Yr Ago
<b>Treasuries</b>				
3 Mo	5.37	5.39	5.34	5.25
6 Mo	5.37	5.38	5.26	5.37
1 Yr	5.16	5.18	4.77	5.20
2 Yr	4.84	4.88	4.25	4.60
3 Yr	4.60	4.67	4.01	4.24
5 Yr	4.43	4.48	3.85	3.91
7 Yr	4.42	4.47	3.88	3.84
10 Yr	4.43	4.47	3.88	3.74
30 Yr	4.56	4.60	4.03	3.88
<b>Bullet Agencies</b>				
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
<b>Bank Qualified Muni AA Curve</b>				
2 Yr	3.40	3.40	3.14	3.32
3 Yr	3.31	3.31	3.01	3.16
5 Yr	3.28	3.28	2.94	3.03
10 Yr	3.36	3.36	3.07	3.11
15 Yr	3.72	3.72	3.70	3.85

	Current	Yest	Dec-23	1 Yr Ago
<b>LIBOR</b>				
1 Mo	5.44	5.44	5.47	5.18
3 Mo	5.60	5.60	5.59	5.51
6 Mo	5.70	5.70	5.59	5.64
1 Yr	6.04	5.96	5.48	3.62
<b>FHLB Borrowings (Boston)</b>				
1 Mo	5.57	5.57	5.71	5.36
3 Mo	5.56	5.57	5.72	5.52
6 mo	5.50	5.51	5.57	5.56
1 Yr	5.28	5.26	5.08	5.37
2 Yr	5.03	5.02	4.62	4.86
3 Yr	4.84	4.82	4.38	4.49
5 Yr	4.69	4.66	4.21	4.21
10 Yr	4.98	4.93	4.64	4.54
<b>Generic Current Coupon MBS</b>				
FNMA 15 Year Pools				5.33
FNMA 30 Year Pools				5.91
<b>Taxable Municipal AA Curve</b>				
1 Yr	5.36	5.36	4.94	5.33
3 Yr	4.97	4.97	4.44	4.76
5 Yr	4.88	4.88	4.42	4.67
10 Yr	4.98	4.98	4.68	4.75

Market Information	Current	Dec-23	1 Yr Ago
Fed Funds	5.50	5.50	5.25
SOFR	5.32	5.38	5.05
Prime Rate	8.50	8.50	8.25
DowJones	38,868	37,690	33,877
S&P	5,361	4,770	4,299
Nasdaq	17,193	15,011	13,259
Unemployment	4.0	3.7	3.7
MI Unemployment	3.9	4.1	3.6
Gold	2,325.0	2,128.4	2,085.8
15Y Mtg. Commitment Rate**	6.01	5.27	5.78
30Y Mtg. Commitment Rate**	6.58	5.97	6.29

\*\*Fannie Mae

Yesterday's Economic Releases	Survey	Actual	Prior
NY Fed 1-Yr Inflation Expectations	--	3.17%	3.26%

Today's Economic Releases	Survey	Actual	Prior
NFIB Small Business Optimism	89.7	90.5	89.7

**Next Fed Meeting: June 12, 2024**

