

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

Thursday, May 14, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.67	3.69	3.62	4.39
6 Mo	3.72	3.73	3.59	4.24
1 Yr	3.76	3.79	3.46	4.10
2 Yr	3.95	3.99	3.45	4.01
3 Yr	3.99	4.02	3.50	4.00
5 Yr	4.09	4.12	3.68	4.10
7 Yr	4.25	4.29	3.89	4.29
10 Yr	4.44	4.46	4.12	4.48
30 Yr	5.01	5.03	4.81	4.92
Bullet Agencies				
2 Yr	3.97	3.98	3.49	4.05
3 Yr	4.04	4.05	3.52	4.04
5 Yr	4.16	4.17	3.70	4.17
10 Yr	4.57	4.58	4.28	4.68
15 Yr	5.21	5.21	4.97	5.23
Bank Qualified Muni A Curve				
2 Yr	2.82	2.75	2.78	3.08
3 Yr	2.82	2.76	2.71	3.14
5 Yr	2.92	2.89	2.74	3.21
10 Yr	3.34	3.34	3.15	3.57
15 Yr	3.81	3.81	3.76	4.03

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.63	3.63	3.70	4.33
3 Mo	3.65	3.65	3.66	4.33
6 Mo	3.69	3.67	3.58	4.25
1 Yr	3.79	3.75	3.42	4.05
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.52
3 Mo	3.83	3.83	3.83	4.53
6 mo	3.76	3.76	3.76	4.43
1 Yr	3.65	3.65	3.65	4.26
2 Yr	3.65	3.65	3.65	4.18
3 Yr	3.70	3.70	3.70	4.18
5 Yr	3.89	3.89	3.89	4.32
10 Yr	4.54	4.54	4.54	4.94
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.80
FNMA 30 Year Pools				5.42
Taxable Municipal A Curve				
2 Yr	3.94	4.24	3.75	4.47
3 Yr	4.31	4.33	3.86	4.49
5 Yr	4.48	4.50	4.13	4.67
10 Yr	4.94	4.94	4.65	5.17

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.63	3.64	4.33
SOFR	3.59	3.71	4.30
Prime Rate	6.75	6.75	7.50
DowJones	49,693	48,367	42,140
S&P	7,444	6,896	5,887
Nasdaq	26,402	23,419	19,010
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,703.3	4,327.6	3,225.4
15Y FHLMC Primary Mortgage Market Survey	5.72	5.50	5.89
30Y FHLMC Primary Mortgage Market Survey	6.37	6.18	6.76

Yesterday's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	1.7%	-4.4%
PPI Final Demand MoM	0.5%	1.4%	0.5%
PPI Ex Food and Energy MoM	0.3%	1.0%	0.1%
PPI Ex Food, Energy, Trade MoM	0.3%	0.6%	0.2%
PPI Final Demand YoY	4.8%	6.0%	4.0%
PPI Ex Food and Energy YoY	4.3%	5.2%	3.8%
PPI Ex Food, Energy, Trade YoY	4.1%	4.4%	3.6%

Today's Economic Releases	Survey	Actual	Prior
Import Price Index MoM	1.0%	--	0.8%
Import Price Index ex Petroleum MoM	0.5%	--	0.1%
Import Price Index YoY	3.1%	--	2.1%
Export Price Index MoM	1.2%	--	1.6%
Export Price Index YoY	7.0%	--	5.6%
Initial Jobless Claims	205k	--	200k
Initial Claims 4-Wk Moving Avg	--	--	203.25k
Continuing Claims	1780k	--	1766k
Retail Sales Advance MoM	0.5%	--	1.7%
Retail Sales Ex Auto MoM	0.7%	--	1.9%
Retail Sales Ex Auto and Gas	0.3%	--	0.6%
Retail Sales Control Group	0.4%	--	0.7%
Business Inventories	0.9%	--	0.4%

Next Fed Meeting: June 17th, 2026

