

**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, May 26, 2026

	Current	Yest	Dec-25	1 Yr Ago
<b>Treasuries</b>				
3 Mo	3.66	3.65	3.62	4.33
6 Mo	3.74	3.72	3.59	4.28
1 Yr	3.80	3.80	3.46	4.06
2 Yr	4.06	4.09	3.45	3.93
3 Yr	4.10	4.17	3.50	3.89
5 Yr	4.19	4.29	3.68	4.02
7 Yr	4.33	4.46	3.89	4.24
10 Yr	4.49	4.64	4.12	4.47
30 Yr	5.01	5.16	4.81	5.00
<b>Bullet Agencies</b>				
2 Yr	4.11	4.10	3.49	4.04
3 Yr	4.19	4.21	3.52	4.02
5 Yr	4.30	4.36	3.70	4.15
10 Yr	4.67	4.77	4.28	4.71
15 Yr	5.30	5.41	4.97	5.29
<b>Bank Qualified Muni A Curve</b>				
2 Yr	2.91	2.94	2.78	3.10
3 Yr	2.92	2.95	2.71	3.16
5 Yr	3.04	3.07	2.74	3.21
10 Yr	3.47	3.51	3.15	3.63
15 Yr	3.91	3.94	3.76	4.12

	Current	Yest	Dec-25	1 Yr Ago
<b>SOFR</b>				
1 Mo	3.61	3.60	3.70	4.32
3 Mo	3.66	3.64	3.66	4.33
6 Mo	3.73	3.69	3.58	4.27
1 Yr	3.88	3.82	3.42	4.08
<b>FHLB Borrowings (Boston)</b>				
1 Mo	3.89	3.89	3.89	4.51
3 Mo	3.83	3.83	3.83	4.53
6 mo	3.76	3.76	3.76	4.45
1 Yr	3.65	3.65	3.65	4.27
2 Yr	3.65	3.65	3.65	4.16
3 Yr	3.70	3.70	3.70	4.16
5 Yr	3.89	3.89	3.89	4.31
10 Yr	4.54	4.54	4.54	4.98
<b>Generic Current Coupon MBS</b>				
FNMA 15 Year Pools				4.95
FNMA 30 Year Pools				5.54
<b>Taxable Municipal A Curve</b>				
2 Yr	4.09	4.33	3.75	4.45
3 Yr	4.49	4.52	3.86	4.45
5 Yr	4.66	4.79	4.13	4.65
10 Yr	5.04	5.16	4.65	5.21

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.55	3.71	4.26
Prime Rate	6.75	6.75	7.50
DowJones	50,580	48,367	41,859
S&P	7,473	6,896	5,842
Nasdaq	26,344	23,419	18,926
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,540.8	4,327.6	3,379.9
15Y FHLMC Primary Mortgage Market Survey	5.85	5.50	6.01
30Y FHLMC Primary Mortgage Market Survey	6.51	6.18	6.86

Yesterday's Economic Releases	Survey	Actual	Prior
No Scheduled Events for Today			

Today's Economic Releases	Survey	Actual	Prior
Chicago Fed Nat Activity Index	-0.03	--	-0.20
Philadelphia Fed Non-Manufacturing Activity	-13.0	--	-16.5
FHFA House Price Index MoM	0.1%	--	0.0%
House Price Purchase Index QoQ	--	--	0.8%
S&P Cotality CS 20-City MoM SA	-0.10%	--	-0.05%
S&P Cotality CS 20-City YoY NSA	0.90%	--	0.90%
S&P Cotality CS US HPI YoY NSA	0.72%	--	0.67%
Conf. Board Consumer Confidence	92.0	--	92.8
Conf. Board Present Situation	123.0	--	123.8
Conf. Board Expectations	71.9	--	72.2
Dallas Fed Manf. Activity	0.0	--	-2.3

**Next Fed Meeting: June 17th, 2026**

