

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

Wednesday, June 3, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.67	3.62	4.31
6 Mo	3.76	3.74	3.59	4.29
1 Yr	3.80	3.80	3.46	4.10
2 Yr	4.07	4.03	3.45	3.91
3 Yr	4.12	4.08	3.50	3.87
5 Yr	4.20	4.17	3.68	3.97
7 Yr	4.33	4.30	3.89	4.18
10 Yr	4.48	4.46	4.12	4.41
30 Yr	4.98	4.98	4.81	4.94
Bullet Agencies				
2 Yr	4.04	4.00	3.49	4.00
3 Yr	4.12	4.07	3.52	3.96
5 Yr	4.21	4.18	3.70	4.07
10 Yr	4.54	4.53	4.28	4.59
15 Yr	5.12	5.12	4.97	5.18
Bank Qualified Muni A Curve				
2 Yr	2.64	2.68	2.78	2.99
3 Yr	2.67	2.71	2.71	3.02
5 Yr	2.83	2.86	2.74	3.11
10 Yr	3.25	3.30	3.15	3.64
15 Yr	3.66	3.70	3.76	4.18

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.62	3.62	3.70	4.32
3 Mo	3.66	3.66	3.66	4.32
6 Mo	3.72	3.71	3.58	4.25
1 Yr	3.87	3.84	3.42	4.04
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.48
3 Mo	3.83	3.83	3.83	4.50
6 mo	3.76	3.76	3.76	4.44
1 Yr	3.65	3.65	3.65	4.26
2 Yr	3.65	3.65	3.65	4.08
3 Yr	3.70	3.70	3.70	4.08
5 Yr	3.89	3.89	3.89	4.22
10 Yr	4.54	4.54	4.54	4.82
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.81
FNMA 30 Year Pools				5.41
Taxable Municipal A Curve				
2 Yr	4.02	4.26	3.75	4.40
3 Yr	4.39	4.37	3.86	4.39
5 Yr	4.50	4.54	4.13	4.56
10 Yr	4.85	4.93	4.65	5.09

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.63	3.71	4.35
Prime Rate	6.75	6.75	7.50
DowJones	51,308	48,367	42,305
S&P	7,610	6,896	5,936
Nasdaq	27,094	23,419	19,243
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,489.0	4,327.6	3,378.4
15Y FHLMC Primary Mortgage Market Survey	5.87	5.50	6.03
30Y FHLMC Primary Mortgage Market Survey	6.53	6.18	6.89

Yesterday's Economic Releases	Survey	Actual	Prior
JOLTS Job Openings	6866k	7618k	6866k
JOLTS Job Openings Rate	4.2%	4.6%	4.1%
JOLTS Quits Level	3138k	2977k	3171k
JOLTS Quits Rate	2.0%	1.9%	2.0%
JOLTS Layoffs Level	1842k	1692k	1867k
JOLTS Layoffs Rate	1.2%	1.1%	1.2%
Omdia Total Vehicle Sales	16.00m	16.08m	15.92m

Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-2.5%	-8.5%
ADP Employment Change	120k	--	109k
S&P Global US Services PMI	51.0	--	50.9
S&P Global US Composite PMI	51.7	--	51.7
ISM Services Index	53.8	--	53.6
ISM Services Prices Paid	72.3	--	70.7
ISM Services New Orders	53.4	--	53.5
ISM Services Employment	48.8	--	48.0
Factory Orders	4.6%	--	1.5%
Factory Orders Ex Trans	0.8%	--	1.6%
Durable Goods Orders	7.9%	--	7.9%
Durables Ex Transportation	1.1%	--	1.1%
Cap Goods Orders Nondef Ex Air	-1.1%	--	-1.1%
Cap Goods Ship Nondef Ex Air	0.4%	--	0.4%
Fed Releases Beige Book			

Next Fed Meeting: June 17th, 2026

