

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, June 5, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.70	3.62	4.34
6 Mo	3.76	3.76	3.59	4.26
1 Yr	3.78	3.78	3.46	4.05
2 Yr	4.04	4.04	3.45	3.86
3 Yr	4.09	4.08	3.50	3.82
5 Yr	4.18	4.17	3.68	3.91
7 Yr	4.31	4.31	3.89	4.11
10 Yr	4.46	4.46	4.12	4.33
30 Yr	4.97	4.96	4.81	4.84
Bullet Agencies				
2 Yr	4.04	4.07	3.49	3.94
3 Yr	4.12	4.15	3.52	3.89
5 Yr	4.23	4.25	3.70	3.99
10 Yr	4.57	4.58	4.28	4.51
15 Yr	5.16	5.17	4.97	5.07
Bank Qualified Muni A Curve				
2 Yr	2.76	2.68	2.78	2.96
3 Yr	2.80	2.70	2.71	3.00
5 Yr	2.96	2.84	2.74	3.03
10 Yr	3.43	3.26	3.15	3.49
15 Yr	3.83	3.64	3.76	3.96

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.61	3.61	3.70	4.31
3 Mo	3.65	3.65	3.66	4.32
6 Mo	3.72	3.71	3.58	4.25
1 Yr	3.87	3.85	3.42	4.05
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.50
3 Mo	3.83	3.83	3.83	4.53
6 mo	3.76	3.76	3.76	4.46
1 Yr	3.65	3.65	3.65	4.21
2 Yr	3.65	3.65	3.65	4.03
3 Yr	3.70	3.70	3.70	4.01
5 Yr	3.89	3.89	3.89	4.14
10 Yr	4.54	4.54	4.54	4.79
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.83
FNMA 30 Year Pools				5.43
Taxable Municipal A Curve				
2 Yr	4.00	4.32	3.75	4.33
3 Yr	4.40	4.43	3.86	4.32
5 Yr	4.52	4.54	4.13	4.48
10 Yr	4.95	4.96	4.65	5.01

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.62	3.71	4.28
Prime Rate	6.75	6.75	7.50
DowJones	51,562	48,367	42,428
S&P	7,584	6,896	5,971
Nasdaq	26,831	23,419	19,460
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,497.2	4,327.6	3,418.2
15Y FHLMC Primary Mortgage Market Survey	5.79	5.50	6.03
30Y FHLMC Primary Mortgage Market Survey	6.48	6.18	6.89

Yesterday's Economic Releases	Survey	Actual	Prior
Challenger Job Cuts YoY	--	3.4%	-20.9%
Challenger Job Cuts Total	--	97006	83387
Nonfarm Productivity	0.4%	0.3%	0.8%
Unit Labor Costs	2.4%	1.8%	2.3%
Initial Jobless Claims	215k	225k	215k
Initial Claims 4-Wk Moving Avg	--	214.75k	209.00k
Continuing Claims	1780k	1777k	1786k

Today's Economic Releases	Survey	Actual	Prior
Change in Nonfarm Payrolls	88k	--	115k
Two-Month Payroll Net Revision	--	--	-16k
Change in Private Payrolls	89k	--	123k
Change in Manufact. Payrolls	2k	--	-2k
Nonfarm Payrolls 3-Mo Avg Chg	--	--	48k
Average Hourly Earnings MoM	0.3%	--	0.2%
Average Hourly Earnings YoY	3.4%	--	3.6%
Average Weekly Hours All Employees	34.3	--	34.3
Unemployment Rate	4.3%	--	4.3%
Labor Force Participation Rate	61.8%	--	61.8%
Underemployment Rate	--	--	8.2%
Consumer Credit	\$17.670b	--	\$24.855

Next Fed Meeting: June 17th, 2026

