

- 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 16, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.69	3.62	4.35
6 Mo	3.80	3.78	3.59	4.28
1 Yr	3.83	3.82	3.46	4.09
2 Yr	4.05	4.04	3.45	3.98
3 Yr	4.09	4.09	3.50	3.94
5 Yr	4.16	4.17	3.68	4.04
7 Yr	4.29	4.30	3.89	4.23
10 Yr	4.44	4.45	4.12	4.45
30 Yr	4.94	4.95	4.81	4.94
Bullet Agencies				
2 Yr	4.07	4.09	3.49	4.00
3 Yr	4.13	4.15	3.52	3.97
5 Yr	4.23	4.25	3.70	4.07
10 Yr	4.56	4.57	4.28	4.58
15 Yr	5.13	5.14	4.97	5.15
Bank Qualified Muni A Curve				
2 Yr	2.78	2.82	2.78	2.92
3 Yr	2.81	2.86	2.71	2.96
5 Yr	3.00	3.03	2.74	3.08
10 Yr	3.43	3.46	3.15	3.70
15 Yr	3.80	3.83	3.76	4.28

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.64	3.63	3.70	4.31
3 Mo	3.67	3.67	3.66	4.31
6 Mo	3.73	3.75	3.58	4.22
1 Yr	3.89	3.91	3.42	4.00
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	4.45
1 Yr	3.65	3.65	3.65	4.27
2 Yr	3.65	3.65	3.65	4.14
3 Yr	3.70	3.70	3.70	4.11
5 Yr	3.89	3.89	3.89	4.24
10 Yr	4.54	4.54	4.54	4.86
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.81
FNMA 30 Year Pools				5.40
Taxable Municipal A Curve				
2 Yr	4.02	4.27	3.75	4.43
3 Yr	4.35	4.36	3.86	4.45
5 Yr	4.47	4.47	4.13	4.65
10 Yr	4.88	4.92	4.65	5.17

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.69	3.71	4.28
Prime Rate	6.75	6.75	7.50
DowJones	51,671	48,367	42,198
S&P	7,554	6,896	5,977
Nasdaq	26,684	23,419	19,407
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,363.4	4,327.6	3,435.7
15Y FHLMC Primary Mortgage Market Survey	5.84	5.50	5.97
30Y FHLMC Primary Mortgage Market Survey	6.52	6.18	6.84

Yesterday's Economic Releases	Survey	Actual	Prior
Empire Manufacturing	13.7	5.7	19.6
Industrial Production MoM	0.3%	0.1%	0.7%
Manufacturing Production MoM	0.3%	0.0%	0.6%
Capacity Utilization	76.2%	76.2%	76.1%
NAHB Housing Market Index	37	35	37

Today's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	25.500k	29.000k
Import Price Index MoM	1.0%	--	1.9%
Import Price Index ex Petroleum MoM	0.5%	--	0.7%
Import Price Index YoY	5.7%	--	4.2%
Export Price Index MoM	0.9%	--	3.3%
New York Fed Services Business Activity	--	--	-5.8
Export Price Index YoY	10.2%	--	8.8%
Housing Starts	1430k	--	1465k
Housing Starts MoM	-2.0%	--	-2.8%
Building Permits	1418k	--	1423k
Building Permits MoM	-0.9%	--	4.4%

Next Fed Meeting: June 17th, 2026

