

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, June 25, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.78	3.92	3.62	4.29
6 Mo	3.93	3.99	3.59	4.25
1 Yr	3.97	4.20	3.46	4.00
2 Yr	4.15	4.21	3.45	3.80
3 Yr	4.16	4.25	3.50	3.77
5 Yr	4.19	4.36	3.68	3.87
7 Yr	4.29	4.48	3.89	4.07
10 Yr	4.41	4.96	4.12	4.31
30 Yr	4.85	3.63	4.81	4.85
Bullet Agencies				
2 Yr	4.16	4.24	3.49	3.87
3 Yr	4.18	4.28	3.52	3.82
5 Yr	4.23	4.33	3.70	3.92
10 Yr	4.56	4.60	4.28	4.46
15 Yr	5.13	5.15	4.97	5.03
Bank Qualified Muni A Curve				
2 Yr	2.65	2.66	2.78	2.83
3 Yr	2.70	2.69	2.71	2.87
5 Yr	2.87	2.86	2.74	2.98
10 Yr	3.28	3.27	3.15	3.58
15 Yr	3.62	3.61	3.76	4.16

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.65	3.64	3.70	4.32
3 Mo	3.74	372.78	3.66	4.30
6 Mo	3.87	3.86	3.58	4.19
1 Yr	4.04	4.03	3.42	3.96
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.51
3 Mo	3.83	3.83	3.83	4.52
6 mo	3.76	3.76	3.76	4.43
1 Yr	3.65	3.65	3.65	4.15
2 Yr	3.65	3.65	3.65	3.98
3 Yr	3.70	3.70	3.70	3.94
5 Yr	3.89	3.89	3.89	4.07
10 Yr	4.54	4.54	4.54	4.74
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.82
FNMA 30 Year Pools				5.37
Taxable Municipal A Curve				
2 Yr	4.16	4.44	3.75	4.25
3 Yr	4.41	4.50	3.86	4.19
5 Yr	4.50	4.60	4.13	4.40
10 Yr	4.84	4.94	4.65	4.96

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.55	3.64	4.33
SOFR	3.62	3.71	4.30
Prime Rate	6.75	6.75	7.50
DowJones	51,849	48,367	43,089
S&P	7,358	6,896	6,092
Nasdaq	25,477	23,419	19,913
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	3,997.4	4,327.6	3,339.3
15Y FHLMC Primary Mortgage Market Survey	5.81	5.50	5.96
30Y FHLMC Primary Mortgage Market Survey	6.47	6.18	6.81

Yesterday's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	1.0%	-3.8%
Building Permits	1418k	1410k	1413k
Building Permits MoM	-0.1%	-0.9%	-0.7%
Current Account Balance	-\$208.9b	-\$226.8b	-\$190.7b
New Home Sales	640k	580k	622k
New Home Sales MoM	3.2%	-7.3%	-6.2%

Today's Economic Releases	Survey	Actual	Prior
Personal Income	0.4%	--	0.0%
Personal Spending	0.6%	--	0.5%
Real Personal Spending	0.2%	--	0.1%
PCE Price Index MoM	0.5%	--	0.4%
PCE Price Index YoY	4.1%	--	3.8%
Core PCE Price Index MoM	0.3%	--	0.2%
Core PCE Price Index YoY	3.4%	--	3.3%
GDP Annualized QoQ	1.6%	--	1.6%
Personal Consumption	1.4%	--	1.4%
GDP Price Index	3.5%	--	3.5%
Core PCE Price Index QoQ	4.4%	--	4.4%
Initial Jobless Claims	225k	--	226k
Initial Claims 4-Wk Moving Avg	--	--	223.25k
Continuing Claims	1802k	--	1810k
Durable Goods Orders	-5.0%	--	8.0%
Durables Ex Transportation	0.6%	--	1.1%
Cap Goods Orders Nondef Ex Air	0.6%	--	-1.0%
Cap Goods Ship Nondef Ex Air	0.5%	--	0.4%
Chicago Fed Nat Activity Index	0.15	--	0.14
Kansas City Fed Manf. Activity	6	--	8

Next Fed Meeting: July 29th, 2026

