

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

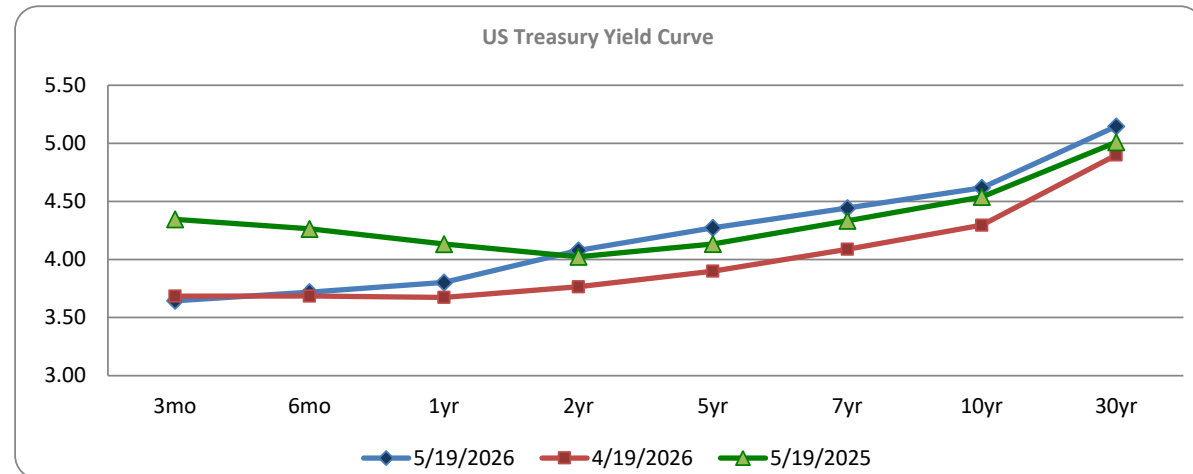
Tuesday, May 19, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.64	3.67	3.62	4.35
6 Mo	3.72	3.72	3.59	4.26
1 Yr	3.80	3.79	3.46	4.13
2 Yr	4.08	4.08	3.45	4.02
3 Yr	4.15	4.14	3.50	4.01
5 Yr	4.27	4.25	3.68	4.13
7 Yr	4.44	4.42	3.89	4.33
10 Yr	4.62	4.59	4.12	4.54
30 Yr	5.15	5.13	4.81	5.01
Bullet Agencies				
2 Yr	4.06	4.07	3.49	4.04
3 Yr	4.16	4.16	3.52	4.02
5 Yr	4.30	4.29	3.70	4.13
10 Yr	4.71	4.70	4.28	4.64
15 Yr	5.35	5.34	4.97	5.20
Bank Qualified Muni A Curve				
2 Yr	2.85	2.88	2.78	3.06
3 Yr	2.85	2.87	2.71	3.11
5 Yr	2.96	2.97	2.74	3.18
10 Yr	3.40	3.39	3.15	3.55
15 Yr	3.86	3.85	3.76	4.02

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.60	3.61	3.70	4.32
3 Mo	3.64	3.64	3.66	4.32
6 Mo	3.69	3.68	3.58	4.26
1 Yr	3.83	3.79	3.42	4.07
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.52
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	4.25
2 Yr	3.65	3.65	3.65	4.14
3 Yr	3.70	3.70	3.70	4.13
5 Yr	3.89	3.89	3.89	4.26
10 Yr	4.54	4.54	4.54	4.87
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.98
FNMA 30 Year Pools				5.61
Taxable Municipal A Curve				
2 Yr	3.95	4.29	3.75	4.46
3 Yr	4.41	4.42	3.86	4.46
5 Yr	4.60	4.61	4.13	4.63
10 Yr	5.05	5.06	4.65	5.13

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.63	3.64	4.33
SOFR	3.53	3.71	4.30
Prime Rate	6.75	6.75	7.50
DowJones	49,686	48,367	42,655
S&P	7,403	6,896	5,958
Nasdaq	26,091	23,419	19,211
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,546.4	4,327.6	3,245.3
15Y FHLMC Primary Mortgage Market Survey	5.71	5.50	5.92
30Y FHLMC Primary Mortgage Market Survey	6.36	6.18	6.81

Yesterday's Economic Releases	Survey	Actual	Prior
New York Fed Services Business Activity	--	-5.8	-14.0
NAHB Housing Market Index	34	37	34
Total Net TIC Flows	--	\$150.7b	\$184.5b
Net Long-term TIC Flows	--	\$81.3b	\$58.6b



Today's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	42.250k	33.000k
Pending Home Sales MoM	1.0%	--	1.50%
Pending Home Sales NSA YoY	2.1%	--	1.80%

Next Fed Meeting: June 17th, 2026