

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

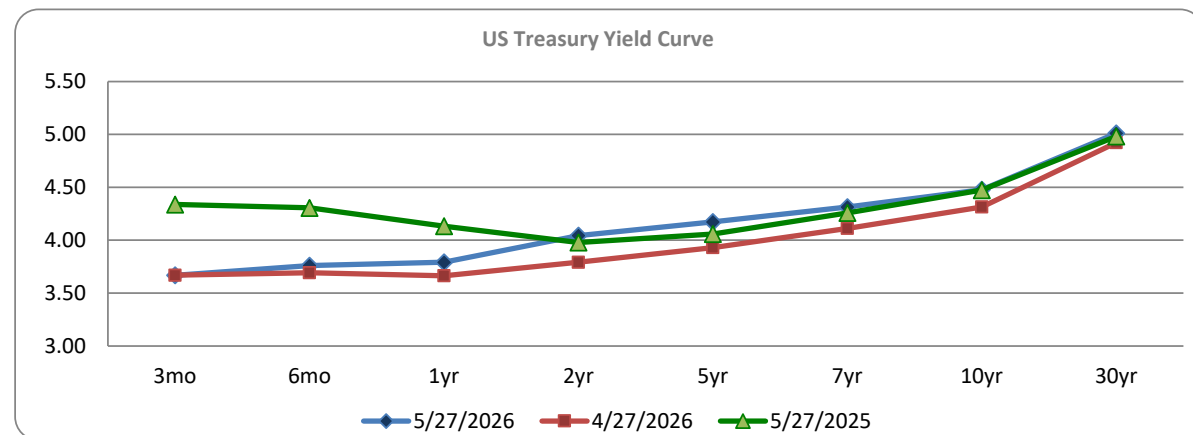
Wednesday, May 27, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.67	3.65	3.62	4.34
6 Mo	3.76	3.72	3.59	4.31
1 Yr	3.79	3.80	3.46	4.13
2 Yr	4.04	4.09	3.45	3.98
3 Yr	4.09	4.17	3.50	3.94
5 Yr	4.17	4.29	3.68	4.06
7 Yr	4.31	4.46	3.89	4.26
10 Yr	4.48	4.64	4.12	4.47
30 Yr	5.01	5.16	4.81	4.98
Bullet Agencies				
2 Yr	4.04	4.10	3.49	4.04
3 Yr	4.12	4.21	3.52	4.02
5 Yr	4.22	4.36	3.70	4.14
10 Yr	4.60	4.77	4.28	4.69
15 Yr	5.22	5.41	4.97	5.26
Bank Qualified Muni A Curve				
2 Yr	2.82	2.94	2.78	3.06
3 Yr	2.83	2.95	2.71	3.11
5 Yr	2.97	3.07	2.74	3.17
10 Yr	3.40	3.51	3.15	3.61
15 Yr	3.80	3.94	3.76	4.10

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.61	3.60	3.70	4.33
3 Mo	3.66	3.64	3.66	4.33
6 Mo	3.74	3.69	3.58	4.27
1 Yr	3.90	3.82	3.42	4.07
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.51
3 Mo	3.83	3.83	3.83	4.53
6 mo	3.76	3.76	3.76	4.47
1 Yr	3.65	3.65	3.65	4.28
2 Yr	3.65	3.65	3.65	4.16
3 Yr	3.70	3.70	3.70	4.15
5 Yr	3.89	3.89	3.89	4.29
10 Yr	4.54	4.54	4.54	4.95
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.86
FNMA 30 Year Pools				5.46
Taxable Municipal A Curve				
2 Yr	4.05	4.33	3.75	4.46
3 Yr	4.41	4.52	3.86	4.45
5 Yr	4.59	4.79	4.13	4.64
10 Yr	4.97	5.16	4.65	5.19

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.63	3.71	4.26
Prime Rate	6.75	6.75	7.50
DowJones	50,462	48,367	41,603
S&P	7,519	6,896	5,803
Nasdaq	26,656	23,419	18,737
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,465.2	4,327.6	3,314.9
15Y FHLMC Primary Mortgage Market Survey	5.85	5.50	6.01
30Y FHLMC Primary Mortgage Market Survey	6.51	6.18	6.86

Yesterday's Economic Releases	Survey	Actual	Prior
Chicago Fed Nat Activity Index	-0.03	0.14	-0.20
Philadelphia Fed Non-Manufacturing Activity	-13.0	-23.6	-16.5
FHFA House Price Index MoM	0.1%	0.1%	0.0%
FHFA House Price Index QoQ	--	0.5%	0.8%
S&P Cotality CS 20-City MoM SA	-0.10%	-0.16%	-0.05%
S&P Cotality CS 20-City YoY NSA	0.90%	0.83%	0.90%
S&P Cotality CS US HPI YoY NSA	0.72%	0.67%	0.67%
Conf. Board Consumer Confidence	92.0	93.1	92.8
Conf. Board Present Situation	123.0	121.2	123.8
Conf. Board Expectations	71.9	74.4	72.2
Dallas Fed Manf. Activity	0.0	0.4	-2.3



Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-8.5%	-2.3%
ADP Weekly Employment Change	--	35.750k	42.250k
Richmond Fed Manuf. Index	4	--	3
Richmond Fed Business Conditions	-5	--	-6
Dallas Fed Services Activity	-6.0	--	-9.9

Next Fed Meeting: June 17th, 2026