

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

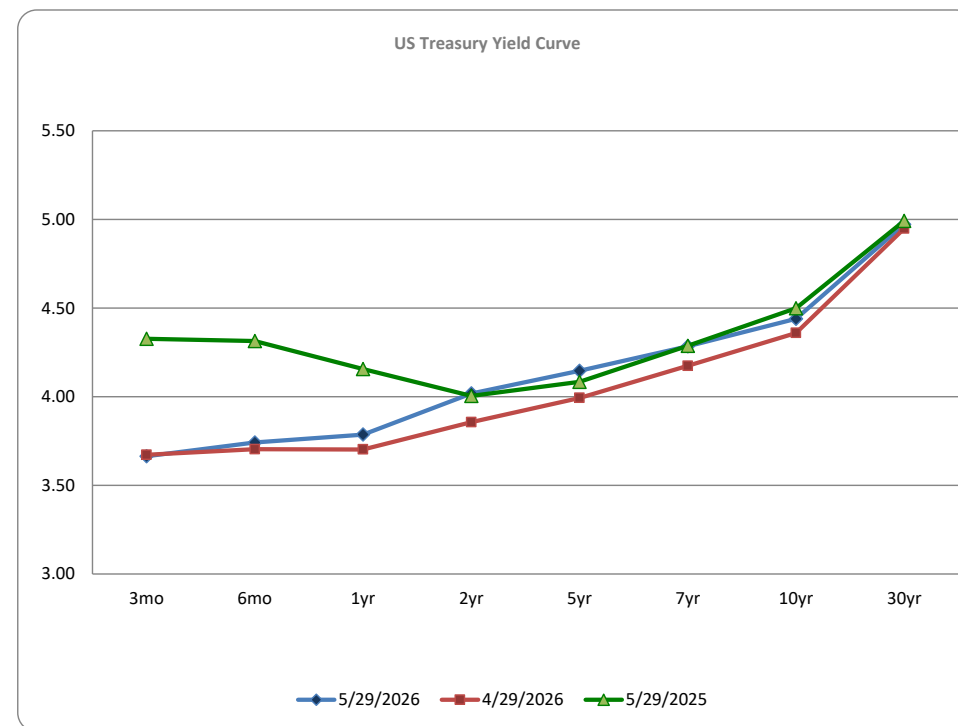
Friday, May 29, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.66	3.66	3.62	4.33
6 Mo	3.74	3.75	3.59	4.31
1 Yr	3.79	3.80	3.46	4.16
2 Yr	4.02	4.07	3.45	4.00
3 Yr	4.06	4.12	3.50	3.98
5 Yr	4.15	4.21	3.68	4.08
7 Yr	4.28	4.35	3.89	4.29
10 Yr	4.44	4.51	4.12	4.50
30 Yr	4.97	5.03	4.81	4.99
Bullet Agencies				
2 Yr	4.02	4.03	3.49	4.05
3 Yr	4.09	4.11	3.52	4.02
5 Yr	4.20	4.22	3.70	4.12
10 Yr	4.55	4.59	4.28	4.65
15 Yr	5.15	5.20	4.97	5.22
Bank Qualified Muni A Curve				
2 Yr	2.76	2.80	2.78	2.98
3 Yr	2.77	2.00	2.71	3.02
5 Yr	2.92	2.94	2.74	3.09
10 Yr	3.35	3.37	3.15	3.57
15 Yr	3.76	3.78	3.76	4.08

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.62	3.62	3.70	4.33
3 Mo	3.66	3.67	3.66	4.33
6 Mo	3.72	3.73	3.58	4.29
1 Yr	3.84	3.86	3.42	4.09
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	4.46
1 Yr	3.65	3.65	3.65	4.32
2 Yr	3.65	3.65	3.65	4.18
3 Yr	3.70	3.70	3.70	4.16
5 Yr	3.89	3.89	3.89	4.29
10 Yr	4.54	4.54	4.54	4.94
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.82
FNMA 30 Year Pools				5.41
Taxable Municipal A Curve				
2 Yr	4.02	4.29	3.75	4.45
3 Yr	4.39	4.41	3.86	4.45
5 Yr	4.56	4.58	4.13	4.63
10 Yr	4.93	4.96	4.65	5.16

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.62	3.71	4.33
Prime Rate	6.75	6.75	7.50
DowJones	50,669	48,367	42,099
S&P	7,564	6,896	5,889
Nasdaq	26,917	23,419	19,101
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,561.1	4,327.6	3,325.7
15Y FHLMC Primary Mortgage Market Survey	5.87	5.50	6.01
30Y FHLMC Primary Mortgage Market Survey	6.53	6.18	6.86

Yesterday's Economic Releases	Survey	Actual	Prior
Building Permits	1442k	1423k	1442k
Building Permits MoM	--	4.4%	5.8%
Personal Income	0.4%	0.0%	0.6%
Personal Spending	0.5%	0.5%	0.9%
Real Personal Spending	0.1%	0.1%	0.2%
PCE Price Index MoM	0.5%	0.4%	0.7%
PCE Price Index YoY	3.8%	3.8%	3.5%
Core PCE Price Index MoM	0.3%	0.2%	0.3%
Core PCE Price Index YoY	3.3%	3.3%	3.2%
Initial Jobless Claims	211k	215k	209k
Initial Claims 4-Wk Moving Avg	--	209.00k	202.50k
Continuing Claims	1784k	1786k	1782k
Durable Goods Orders	4.0%	7.9%	0.8%
Durables Ex Transportation	0.5%	1.1%	0.9%
Cap Goods Orders Nondef Ex Air	0.4%	-1.1%	3.4%
Cap Goods Ship Nondef Ex Air	0.6%	0.4%	1.2%
GDP Annualized QoQ	2.0%	1.6%	2.0%
Personal Consumption	1.6%	1.4%	1.6%
GDP Price Index	3.6%	3.5%	3.6%
Core PCE Price Index QoQ	4.3%	4.4%	4.3%
New Home Sales	660k	622k	682k
New Home Sales MoM	-3.2%	-6.2%	7.4%



Today's Economic Releases	Survey	Actual	Prior
Advance Goods Trade Balance	-\$87.0b	--	-\$87.9b
Advance Goods Imports MoM SA	1.8%	--	3.3%
Advance Goods Exports MoM SA	2.5%	--	2.5%
Retail Inventories MoM	0.5%	--	0.7%
Wholesale Inventories MoM	0.8%	--	1.3%
MNI Chicago PMI	50.3	--	49.2

Next Fed Meeting: June 17th, 2026

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