

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

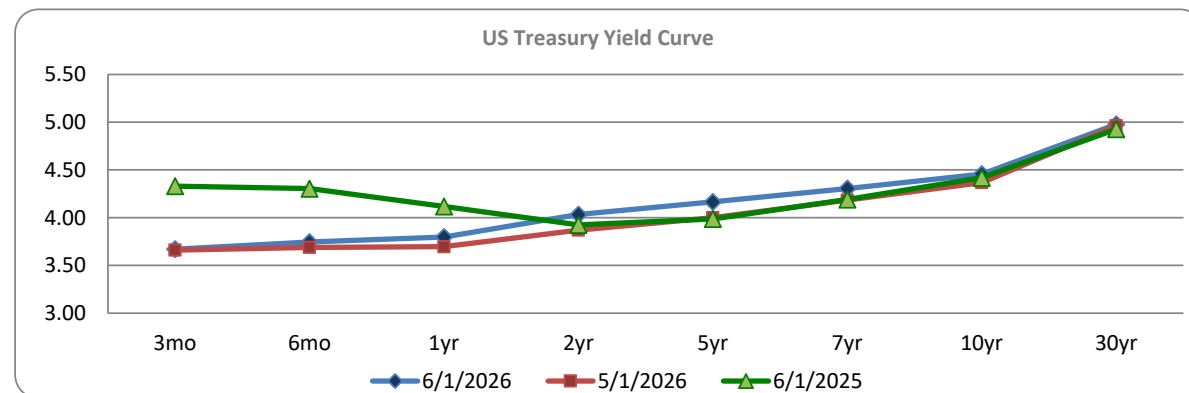
Monday, June 1, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.67	3.66	3.62	4.33
6 Mo	3.74	3.74	3.59	4.30
1 Yr	3.80	3.79	3.46	4.12
2 Yr	4.03	4.02	3.45	3.92
3 Yr	4.08	4.06	3.50	3.89
5 Yr	4.17	4.15	3.68	3.99
7 Yr	4.30	4.28	3.89	4.19
10 Yr	4.46	4.44	4.12	4.42
30 Yr	4.98	4.97	4.81	4.93
Bullet Agencies				
2 Yr	4.00	4.02	3.49	4.01
3 Yr	4.07	4.09	3.52	3.97
5 Yr	4.18	4.20	3.70	4.07
10 Yr	4.53	4.55	4.28	4.58
15 Yr	5.12	5.15	4.97	5.14
Bank Qualified Muni A Curve				
2 Yr	2.68	2.76	2.78	2.97
3 Yr	2.71	2.77	2.71	3.00
5 Yr	2.86	2.92	2.74	3.07
10 Yr	3.30	3.35	3.15	3.56
15 Yr	3.70	3.76	3.76	4.08

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.62	3.62	3.70	4.32
3 Mo	3.66	3.66	3.66	4.33
6 Mo	3.71	3.72	3.58	4.28
1 Yr	3.84	3.84	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	4.47
1 Yr	3.65	3.65	3.65	4.29
2 Yr	3.65	3.65	3.65	4.12
3 Yr	3.70	3.70	3.70	4.10
5 Yr	3.89	3.89	3.89	4.23
10 Yr	4.54	4.54	4.54	4.86
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.79
FNMA 30 Year Pools				5.38
Taxable Municipal A Curve				
2 Yr	4.02	4.28	3.75	4.40
3 Yr	4.37	4.39	3.86	4.40
5 Yr	4.54	4.56	4.13	4.56
10 Yr	4.93	4.93	4.65	5.10

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.63	3.71	4.33
Prime Rate	6.75	6.75	7.50
DowJones	51,032	48,367	42,216
S&P	7,580	6,896	5,912
Nasdaq	26,973	23,419	19,176
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,539.8	4,327.6	3,327.0
15Y FHLMC Primary Mortgage Market Survey	5.87	5.50	6.03
30Y FHLMC Primary Mortgage Market Survey	6.53	6.18	6.89

Yesterday's Economic Releases	Survey	Actual	Prior
Advance Goods Trade Balance	-\$87.0b	-\$82.4b	-\$87.9b
Advance Goods Imports MoM SA	1.8%	1.9%	3.3%
Advance Goods Exports MoM SA	2.5%	4.0%	2.5%
Retail Inventories MoM	0.5%	0.7%	0.7%
Wholesale Inventories MoM	0.8%	0.5%	1.3%
MNI Chicago PMI	50.3	62.7	49.2



Today's Economic Releases	Survey	Actual	Prior
S&P Global US Manufacturing PMI	55.3	--	55.3
ISM Manufacturing	53.0	--	52.7
ISM Prices Paid	85.0	--	84.6
ISM New Orders	54.5	--	54.1
ISM Employment	48.2	--	46.4
Construction Spending MoM	0.2%	--	0.6%

Next Fed Meeting: June 17th, 2026