

- 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

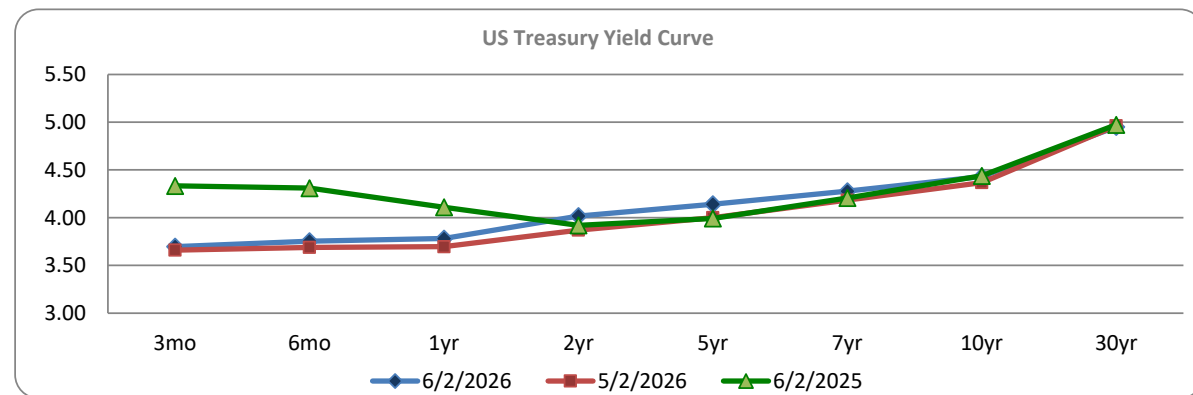
Tuesday, June 2, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.67	3.62	4.33
6 Mo	3.75	3.74	3.59	4.31
1 Yr	3.78	3.80	3.46	4.11
2 Yr	4.02	4.03	3.45	3.92
3 Yr	4.06	4.08	3.50	3.89
5 Yr	4.14	4.17	3.68	3.99
7 Yr	4.28	4.30	3.89	4.21
10 Yr	4.43	4.46	4.12	4.44
30 Yr	4.95	4.98	4.81	4.97
Bullet Agencies				
2 Yr	4.03	4.00	3.49	3.96
3 Yr	4.11	4.07	3.52	3.92
5 Yr	4.21	4.18	3.70	4.02
10 Yr	4.58	4.53	4.28	4.54
15 Yr	5.19	5.12	4.97	5.11
Bank Qualified Muni A Curve				
2 Yr	2.70	2.68	2.78	3.01
3 Yr	2.72	2.71	2.71	3.04
5 Yr	2.88	2.86	2.74	3.13
10 Yr	3.30	3.30	3.15	3.68
15 Yr	3.71	3.70	3.76	4.21

	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	4.32
6 Mo	3.71	3.71	3.58	4.27
1 Yr	3.83	3.84	3.42	4.07
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.48
3 Mo	3.83	3.83	3.83	4.50
6 mo	3.76	3.76	3.76	4.44
1 Yr	3.65	3.65	3.65	4.26
2 Yr	3.65	3.65	3.65	4.08
3 Yr	3.70	3.70	3.70	4.06
5 Yr	3.89	3.89	3.89	4.19
10 Yr	4.54	4.54	4.54	4.82
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.83
FNMA 30 Year Pools				5.42
Taxable Municipal A Curve				
2 Yr	4.03	4.26	3.75	4.36
3 Yr	4.40	4.37	3.86	4.36
5 Yr	4.53	4.54	4.13	4.52
10 Yr	4.89	4.93	4.65	5.07

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.65	3.71	4.35
Prime Rate	6.75	6.75	7.50
DowJones	51,079	48,367	42,270
S&P	7,600	6,896	5,912
Nasdaq	27,087	23,419	19,114
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,555.5	4,327.6	3,382.8
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
S&P Global US Manufacturing PMI	55.3	55.1	55.3
ISM Manufacturing	53.0	54.0	52.7
ISM Prices Paid	85.0	82.1	84.6
ISM New Orders	54.5	56.8	54.1
ISM Employment	48.2	48.6	46.4
Construction Spending MoM	0.2%	0.4%	0.6%



Today's Economic Releases	Survey	Actual	Prior
JOLTS Job Openings	6866k	--	6866k
JOLTS Job Openings Rate	4.2%	--	4.1%
JOLTS Quits Level	3138k	--	3171k
JOLTS Quits Rate	2.0%	--	2.0%
JOLTS Layoffs Level	1842k	--	1867k
JOLTS Layoffs Rate	1.2%	--	1.2%
Omdia Total Vehicle Sales	16.00m	--	15.92m

Next Fed Meeting: June 17th, 2026