

### 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

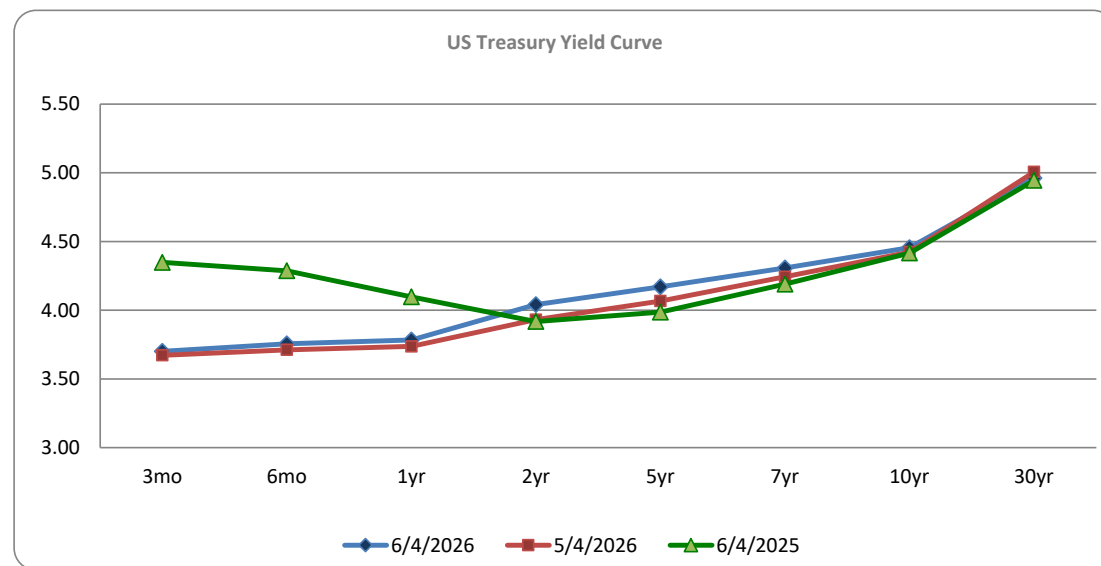
Thursday, June 4, 2026

	Current	Yest	Dec-25	1 Yr Ago
<b>Treasuries</b>				
3 Mo	3.70	3.70	3.62	4.35
6 Mo	3.76	3.76	3.59	4.29
1 Yr	3.78	3.80	3.46	4.10
2 Yr	4.04	4.07	3.45	3.92
3 Yr	4.08	4.12	3.50	3.88
5 Yr	4.17	4.20	3.68	3.99
7 Yr	4.31	4.33	3.89	4.19
10 Yr	4.46	4.48	4.12	4.42
30 Yr	4.96	4.98	4.81	4.94
<b>Bullet Agencies</b>				
2 Yr	4.07	4.04	3.49	4.02
3 Yr	4.15	4.12	3.52	3.98
5 Yr	4.25	4.21	3.70	4.09
10 Yr	4.58	4.54	4.28	4.62
15 Yr	5.17	5.12	4.97	5.19
<b>Bank Qualified Muni A Curve</b>				
2 Yr	2.68	2.64	2.78	3.01
3 Yr	2.70	2.67	2.71	3.03
5 Yr	2.84	2.83	2.74	3.08
10 Yr	3.26	3.25	3.15	3.60
15 Yr	3.64	3.66	3.76	4.15

	Current	Yest	Dec-25	1 Yr Ago
<b>SOFR</b>				
1 Mo	3.61	3.62	3.70	4.32
3 Mo	3.65	3.66	3.66	4.32
6 Mo	3.71	3.72	3.58	4.25
1 Yr	3.85	3.87	3.42	4.04
<b>FHLB Borrowings (Boston)</b>				
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	4.13
3 Yr	3.70	3.70	3.70	4.11
5 Yr	3.89	3.89	3.89	4.24
10 Yr	4.54	4.54	4.54	4.90
<b>Generic Current Coupon MBS</b>				
FNMA 15 Year Pools				4.86
FNMA 30 Year Pools				5.47
<b>Taxable Municipal A Curve</b>				
2 Yr	4.03	4.29	3.75	4.42
3 Yr	4.43	4.39	3.86	4.42
5 Yr	4.54	4.50	4.13	4.59
10 Yr	4.96	4.85	4.65	5.12

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.61	3.71	4.32
Prime Rate	6.75	6.75	7.50
DowJones	50,687	48,367	42,520
S&P	7,554	6,896	5,970
Nasdaq	26,854	23,419	19,399
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,525.2	4,327.6	3,371.7
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
MBA Mortgage Applications	--	-2.5%	-8.5%
ADP Employment Change	120k	122k	109k
S&P Global US Services PMI	51.0	50.7	50.9
S&P Global US Composite PMI	51.7	51.5	51.7
ISM Services Index	53.8	54.5	53.6
ISM Services Prices Paid	72.3	71.3	70.7
ISM Services New Orders	53.4	57.3	53.5
ISM Services Employment	48.8	47.9	48.0
Factory Orders	4.6%	4.8%	1.5%
Factory Orders Ex Trans	0.8%	1.3%	1.6%
Durable Goods Orders	7.9%	8.0%	7.9%
Durables Ex Transportation	1.1%	1.1%	1.1%
Cap Goods Orders Nondef Ex Air	-1.1%	-1.0%	-1.1%
Cap Goods Ship Nondef Ex Air	0.4%	0.4%	0.4%
Fed Releases Beige Book			



Today's Economic Releases	Survey	Actual	Prior
Challenger Job Cuts YoY	--	3.4%	-20.9%
Challenger Job Cuts Total	--	97006	83387
Nonfarm Productivity	0.4%	--	0.8%
Unit Labor Costs	2.4%	--	2.3%
Initial Jobless Claims	215k	--	215k
Initial Claims 4-Wk Moving Avg	--	--	209.00k
Continuing Claims	1780k	--	1786k

**Next Fed Meeting: June 17th, 2026**

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