

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

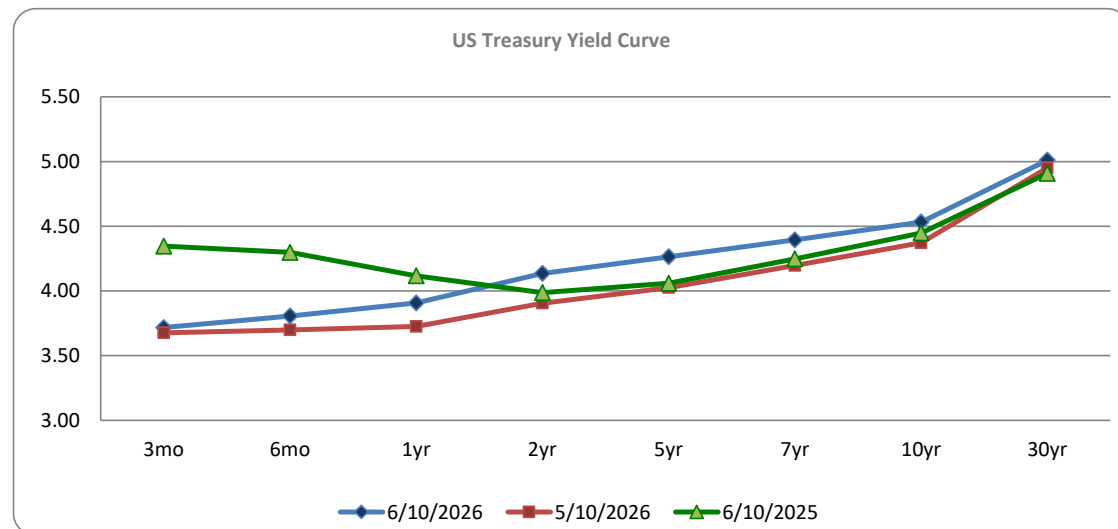
Wednesday, June 10, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.72	3.69	3.62	4.35
6 Mo	3.81	3.80	3.59	4.30
1 Yr	3.91	3.78	3.46	4.12
2 Yr	4.13	4.14	3.45	3.99
3 Yr	4.19	4.19	3.50	3.96
5 Yr	4.26	4.27	3.68	4.06
7 Yr	4.39	4.40	3.89	4.25
10 Yr	4.53	4.54	4.12	4.45
30 Yr	5.01	5.03	4.81	4.91
Bullet Agencies				
2 Yr	4.13	4.16	3.49	4.06
3 Yr	4.20	4.24	3.52	4.04
5 Yr	4.30	4.34	3.70	4.15
10 Yr	4.62	4.66	4.28	4.66
15 Yr	5.20	5.25	4.97	5.23
Bank Qualified Muni A Curve				
2 Yr	2.74	2.74	2.78	2.93
3 Yr	2.78	2.78	2.71	2.97
5 Yr	2.94	2.94	2.74	3.04
10 Yr	3.39	3.39	3.15	3.54
15 Yr	3.80	3.81	3.76	4.05

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.62	3.62	3.70	4.31
3 Mo	3.67	3.66	3.66	4.32
6 Mo	3.75	3.74	3.58	4.26
1 Yr	3.93	3.92	3.42	4.07
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.50
3 Mo	3.83	3.83	3.83	4.53
6 mo	3.76	3.76	3.76	4.45
1 Yr	3.65	3.65	3.65	4.27
2 Yr	3.65	3.65	3.65	4.16
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	4.91
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.90
FNMA 30 Year Pools				5.50
Taxable Municipal A Curve				
2 Yr	4.01	4.40	3.75	4.47
3 Yr	4.39	4.51	3.86	4.48
5 Yr	4.49	4.57	4.13	4.65
10 Yr	4.95	4.97	4.65	5.18

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.60	3.71	4.29
Prime Rate	6.75	6.75	7.50
DowJones	50,872	48,367	42,762
S&P	7,387	6,896	6,006
Nasdaq	25,679	23,419	19,591
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,163.0	4,327.6	3,354.0
15Y FHLMC Primary Mortgage Market Survey	5.79	5.50	5.99
30Y FHLMC Primary Mortgage Market Survey	6.48	6.18	6.85

Yesterday's Economic Releases	Survey	Actual	Prior
NFIB Small Business Optimism	96.0	95.3	95.9
ADP Weekly Employment Change	--	30.500k	35.750k
ADP Weekly Employment Change	--	29.000k	30.500k
Trade Balance	-\$56.1b	-\$55.9b	-\$60.3b
Imports MoM	1.6%	2.0%	2.3%
Exports MoM	2.4%	2.6%	2.0%
Existing Home Sales	4.07m	4.17m	4.02m
Existing Home Sales MoM	1.1%	3.2%	0.2%
Wholesale Inventories MoM	0.6%	0.6%	0.5%
Wholesale Trade Sales MoM	1.2%	2.0%	2.8%



Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	10.8%	-2.5%
CPI MoM	0.5%	--	0.6%
Core CPI MoM	0.3%	--	0.4%
CPI YoY	4.2%	--	3.8%
Core CPI YoY	2.9%	--	2.8%
CPI Index NSA	335.143	--	333.020
Core CPI Index SA	336.298	--	335.423
Real Avg Hourly Earning YoY	--	--	-0.3%
Real Avg Weekly Earnings YoY	--	--	-0.2%
Federal Budget Balance	-\$283.1b	--	\$215.0b

Next Fed Meeting: June 17th, 2026