

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

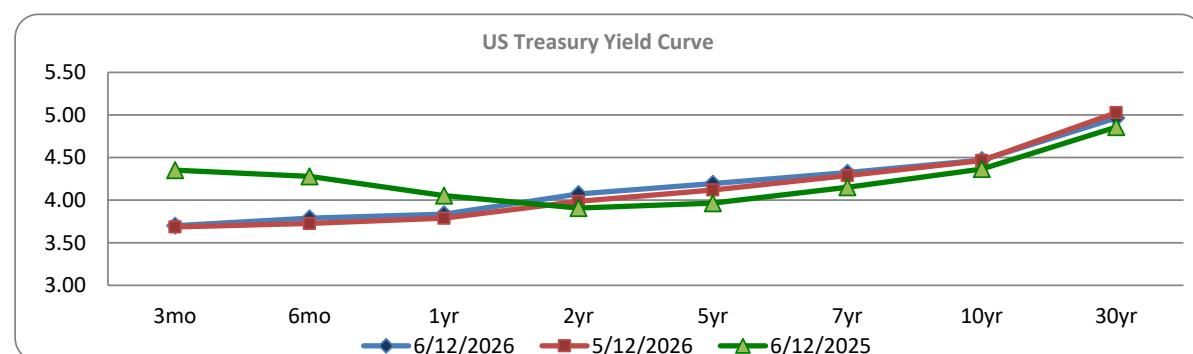
Friday, June 12, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.71	3.62	4.35
6 Mo	3.79	3.80	3.59	4.28
1 Yr	3.84	3.89	3.46	4.05
2 Yr	4.07	4.12	3.45	3.91
3 Yr	4.12	4.18	3.50	3.87
5 Yr	4.19	4.25	3.68	3.96
7 Yr	4.32	4.38	3.89	4.15
10 Yr	4.47	4.52	4.12	4.37
30 Yr	4.96	5.00	4.81	4.86
Bullet Agencies				
2 Yr	4.06	4.13	3.49	4.00
3 Yr	4.12	4.21	3.52	3.97
5 Yr	4.22	4.31	3.70	4.07
10 Yr	4.55	4.64	4.28	4.59
15 Yr	5.12	5.23	4.97	5.15
Bank Qualified Muni A Curve				
2 Yr	2.83	2.83	2.78	2.96
3 Yr	2.87	2.86	2.71	3.00
5 Yr	3.04	3.02	2.74	3.08
10 Yr	3.47	3.45	3.15	3.59
15 Yr	3.84	3.83	3.76	4.11

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.63	3.62	3.70	4.31
3 Mo	3.66	3.66	3.66	4.32
6 Mo	3.75	3.75	3.58	4.26
1 Yr	3.91	3.92	3.42	4.08
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	4.46
1 Yr	3.65	3.65	3.65	4.24
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	4.24
10 Yr	4.54	4.54	4.54	4.87
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.82
FNMA 30 Year Pools				5.43
Taxable Municipal A Curve				
2 Yr	4.01	4.32	3.75	4.42
3 Yr	4.33	4.42	3.86	4.44
5 Yr	4.43	4.53	4.13	4.66
10 Yr	4.89	4.98	4.65	5.19

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.60	3.71	4.28
Prime Rate	6.75	6.75	7.50
DowJones	50,849	48,367	42,866
S&P	7,394	6,896	6,022
Nasdaq	25,810	23,419	19,616
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,233.4	4,327.6	3,402.2
15Y FHLMC Primary Mortgage Market Survey	5.84	5.50	5.99
30Y FHLMC Primary Mortgage Market Survey	6.52	6.18	6.85

Yesterday's Economic Releases	Survey	Actual	Prior
Initial Jobless Claims	220k	229k	225k
Initial Claims 4-Wk Moving Avg	--	219.00k	214.75k
Continuing Claims	1785k	1795k	1777k
PPI Final Demand MoM	0.7%	1.1%	1.4%
PPI Ex Food and Energy MoM	0.5%	0.4%	1.0%
PPI Ex Food, Energy, Trade MoM	0.4%	0.8%	0.6%
PPI Final Demand YoY	6.4%	6.5%	6.0%
PPI Ex Food and Energy YoY	5.4%	4.9%	5.2%
PPI Ex Food, Energy, Trade YoY	4.8%	5.1%	4.4%
Household Change in Net Worth	--	\$113b	\$2173b



Today's Economic Releases	Survey	Actual	Prior
U. of Mich. Sentiment	46.0	--	44.8
U. of Mich. Current Conditions	46.1	--	45.8
U. of Mich. Expectations	44.9	--	44.1
U. of Mich. 1 Yr Inflation	4.9%	--	4.8%
U. of Mich. 5-10 Yr Inflation	3.8%	--	3.9%

Next Fed Meeting: June 17th, 2026