

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

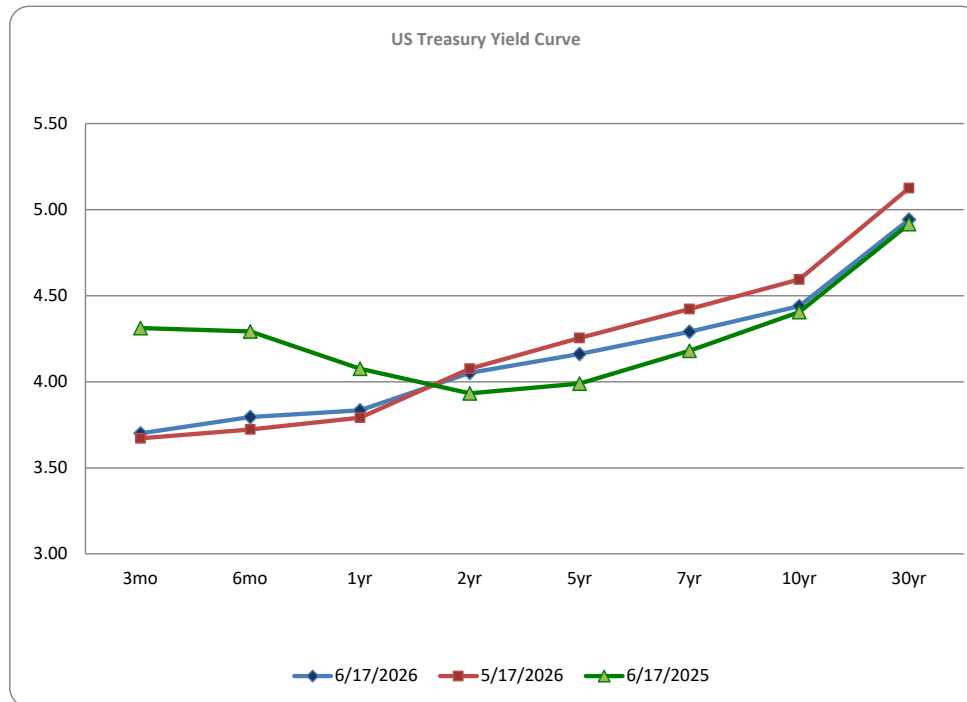
Wednesday, June 17, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.70	3.62	4.31
6 Mo	3.80	3.80	3.59	4.29
1 Yr	3.83	3.83	3.46	4.08
2 Yr	4.05	4.05	3.45	3.93
3 Yr	4.09	4.09	3.50	3.89
5 Yr	4.16	4.16	3.68	3.99
7 Yr	4.29	4.29	3.89	4.18
10 Yr	4.44	4.44	4.12	4.40
30 Yr	4.94	4.94	4.81	4.92
Bullet Agencies				
2 Yr	4.07	4.07	3.49	4.02
3 Yr	4.13	4.13	3.52	4.00
5 Yr	4.23	4.23	3.70	4.10
10 Yr	4.56	4.56	4.28	4.63
15 Yr	5.13	5.13	4.97	5.21
Bank Qualified Muni A Curve				
2 Yr	2.78	2.78	2.78	2.92
3 Yr	2.81	2.81	2.71	2.96
5 Yr	3.00	3.00	2.74	3.07
10 Yr	3.43	3.43	3.15	3.69
15 Yr	3.80	3.80	3.76	4.27

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.64	3.64	3.70	4.31
3 Mo	3.67	3.67	3.66	4.31
6 Mo	3.73	3.73	3.58	4.23
1 Yr	3.89	3.89	3.42	4.04
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.51
3 Mo	3.83	3.83	3.83	4.54
6 mo	3.76	3.76	3.76	4.46
1 Yr	3.65	3.65	3.65	4.25
2 Yr	3.65	3.65	3.65	4.13
3 Yr	3.70	3.70	3.70	4.10
5 Yr	3.89	3.89	3.89	4.22
10 Yr	4.54	4.54	4.54	4.86
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.81
FNMA 30 Year Pools				5.40
Taxable Municipal A Curve				
2 Yr	4.02	4.26	3.75	4.44
3 Yr	4.35	4.35	3.86	4.45
5 Yr	4.47	4.47	4.13	4.65
10 Yr	4.88	4.88	4.65	5.17

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.69	3.71	4.32
Prime Rate	6.75	6.75	7.50
DowJones	51,671	48,367	42,515
S&P	7,554	6,896	6,033
Nasdaq	26,684	23,419	19,701
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,363.4	4,327.6	3,406.4
15Y FHLMC Primary Mortgage Market Survey	5.84	5.50	5.97
30Y FHLMC Primary Mortgage Market Survey	6.52	6.18	6.84

Yesterday's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	25.500k	29.000k
Import Price Index MoM	1.0%	1.9%	1.9%
Import Price Index ex Petroleum MoM	0.5%	0.8%	0.7%
Import Price Index YoY	5.7%	6.7%	4.2%
Export Price Index MoM	0.9%	1.3%	3.3%
New York Fed Services Business Activity	--	-10.1	-5.8
Export Price Index YoY	10.2%	11.2%	8.8%
Housing Starts	1430k	1177k	1465k
Housing Starts MoM	-2.0%	-15.4%	-2.8%
Building Permits	1418k	1413k	1423k
Building Permits MoM	-0.9%	-0.7%	4.4%



Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-3.8%	10.8%
Retail Sales Advance MoM	0.6%	--	0.5%
Retail Sales Ex Auto MoM	0.6%	--	0.7%
Retail Sales Ex Auto and Gas	0.3%	--	0.5%
Retail Sales Control Group	0.4%	--	0.5%
Business Inventories	0.5%	--	0.9%
Pending Home Sales MoM	0.9%	--	1.4%
Pending Home Sales NSA YoY	2.0%	--	3.3%
FOMC Rate Decision (Upper Bound)	3.75%	--	3.75%
FOMC Rate Decision (Lower Bound)	3.50%	--	3.50%
Fed Interest on Reserve Balances Rate	3.65%	--	3.65%
Fed Reverse Repo Rate	3.50%	--	3.50%
FOMC Median Rate Forecast: Current Yr	3.625%	--	3.375%
FOMC Median Rate Forecast: Next Yr	3.375%	--	3.125%
FOMC Median Rate Forecast: +2 Yrs	3.125%	--	3.125%
FOMC Median Rate Forecast: Long-Run	3.125%	--	3.125%

Next Fed Meeting: June 17th, 2026