

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

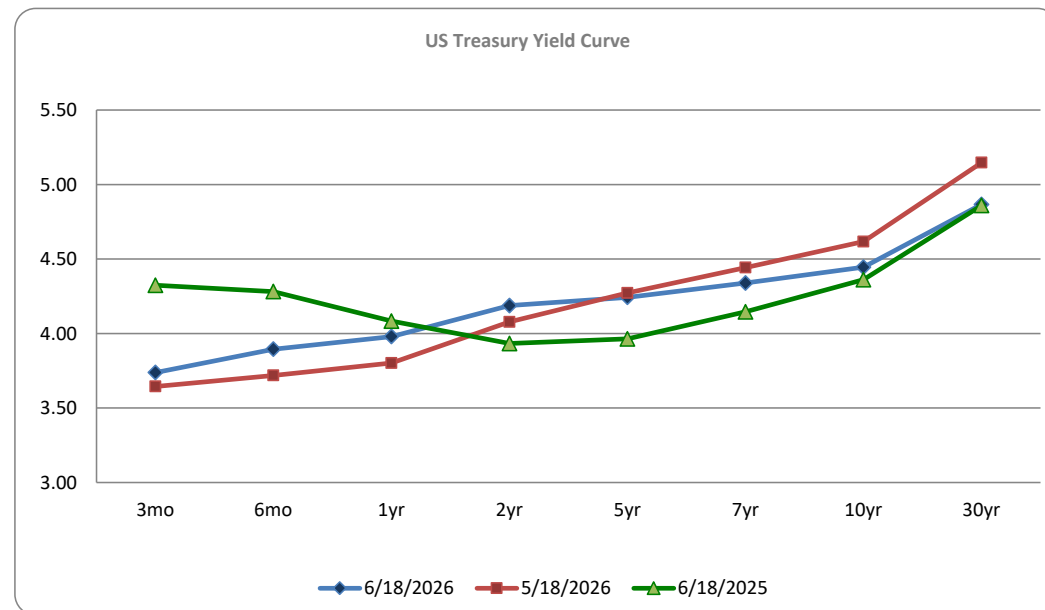
Thursday, June 18, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.74	3.70	3.62	4.32
6 Mo	3.89	3.80	3.59	4.28
1 Yr	3.98	3.83	3.46	4.08
2 Yr	4.19	4.05	3.45	3.93
3 Yr	4.20	4.09	3.50	3.88
5 Yr	4.24	4.16	3.68	3.96
7 Yr	4.34	4.29	3.89	4.15
10 Yr	4.45	4.44	4.12	4.36
30 Yr	4.87	4.94	4.81	4.86
Bullet Agencies				
2 Yr	4.22	4.07	3.49	4.00
3 Yr	4.27	4.13	3.52	3.96
5 Yr	4.32	4.23	3.70	4.05
10 Yr	4.59	4.56	4.28	4.57
15 Yr	5.14	5.13	4.97	5.12
Bank Qualified Muni A Curve				
2 Yr	2.70	2.78	2.78	2.92
3 Yr	2.72	2.81	2.71	2.95
5 Yr	2.89	3.00	2.74	3.06
10 Yr	3.30	3.43	3.15	3.67
15 Yr	3.67	3.80	3.76	4.24

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.64	3.64	3.70	4.32
3 Mo	3.68	3.67	3.66	4.32
6 Mo	3.74	3.73	3.58	4.24
1 Yr	3.88	3.89	3.42	4.05
FHLB Borrowings (Boston)				
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	4.46
1 Yr	3.65	3.65	3.65	4.25
2 Yr	3.65	3.65	3.65	4.12
3 Yr	3.70	3.70	3.70	4.09
5 Yr	3.89	3.89	3.89	4.20
10 Yr	4.54	4.54	4.54	4.84
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.86
FNMA 30 Year Pools				5.46
Taxable Municipal A Curve				
2 Yr	4.20	4.26	3.75	4.40
3 Yr	4.48	4.35	3.86	4.37
5 Yr	4.59	4.47	4.13	4.57
10 Yr	4.93	4.88	4.65	5.10

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.63	3.64	4.33
SOFR	3.63	3.71	4.31
Prime Rate	6.75	6.75	7.50
DowJones	51,493	48,367	42,216
S&P	7,420	6,896	5,983
Nasdaq	26,022	23,419	19,521
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,269.2	4,327.6	3,402.6
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
MBA Mortgage Applications	--	-3.8%	10.8%
Retail Sales Advance MoM	0.6%	0.9%	0.5%
Retail Sales Ex Auto MoM	0.6%	0.8%	0.7%
Retail Sales Ex Auto and Gas	0.3%	0.5%	0.5%
Retail Sales Control Group	0.4%	0.7%	0.5%
Business Inventories	0.5%	0.5%	0.9%
Pending Home Sales MoM	0.9%	3.8%	1.4%
Pending Home Sales NSA YoY	2.0%	2.1%	3.3%
FOMC Rate Decision (Upper Bound)	3.75%	3.75%	3.75%
FOMC Rate Decision (Lower Bound)	3.50%	3.50%	3.50%
Fed Interest on Reserve Balances Rate	3.65%	3.65%	3.65%
Fed Reverse Repo Rate	3.50%	3.50%	3.50%
FOMC Median Rate Forecast: Current Yr	3.625%	3.750%	3.375%
FOMC Median Rate Forecast: Next Yr	3.375%	3.625%	3.125%
FOMC Median Rate Forecast: +2 Yrs	3.125%	3.375%	3.125%
FOMC Median Rate Forecast: Long-Run	3.125%	3.063%	3.125%



Today's Economic Releases	Survey	Actual	Prior
Initial Jobless Claims	225k	--	229k
Initial Claims 4-Wk Moving Avg	--	--	219.00k
Philadelphia Fed Business Outlook	10	--	-0.4
Continuing Claims	1789k	--	1795k
Leading Index	0.1%	--	0.1%
Total Net TIC Flows	--	--	\$150.7b
Net Long-term TIC Flows	--	--	\$81.3b

Next Fed Meeting: July 29th, 2026