

**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**

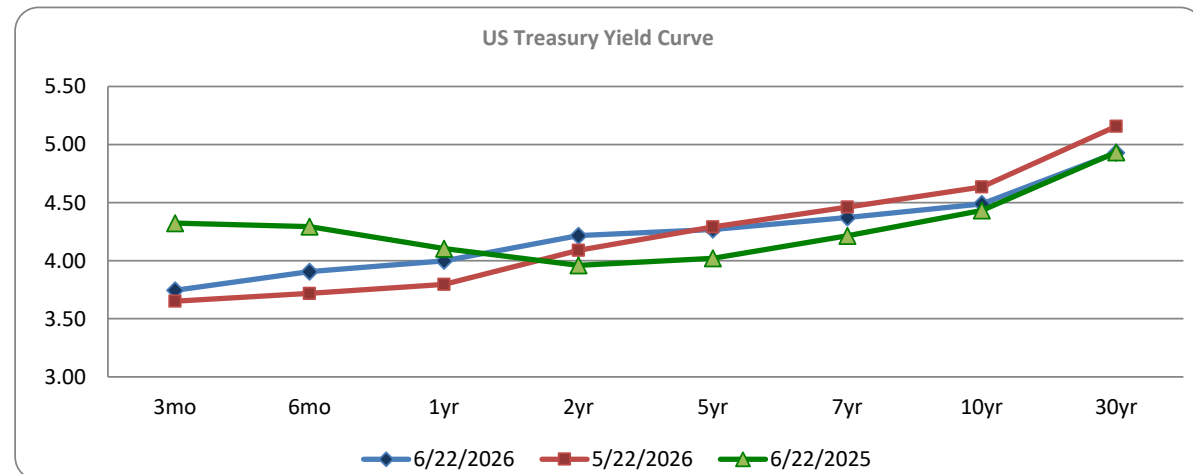
Monday, June 22, 2026

	Current	Yest	Dec-25	1 Yr Ago
<b>Treasuries</b>				
3 Mo	3.75	3.74	3.62	4.32
6 Mo	3.91	3.89	3.59	4.29
1 Yr	4.00	3.98	3.46	4.10
2 Yr	4.22	4.19	3.45	3.96
3 Yr	4.23	4.20	3.50	3.92
5 Yr	4.27	4.24	3.68	4.02
7 Yr	4.37	4.34	3.89	4.21
10 Yr	4.49	4.45	4.12	4.43
30 Yr	4.93	4.87	4.81	4.93
<b>Bullet Agencies</b>				
2 Yr	4.18	4.22	3.49	3.98
3 Yr	4.22	4.27	3.52	3.95
5 Yr	4.27	4.32	3.70	4.04
10 Yr	4.55	4.59	4.28	4.56
15 Yr	5.10	5.14	4.97	5.12
<b>Bank Qualified Muni A Curve</b>				
2 Yr	2.65	2.70	2.78	2.89
3 Yr	2.68	2.72	2.71	2.93
5 Yr	2.85	2.89	2.74	3.04
10 Yr	3.27	3.30	3.15	3.64
15 Yr	3.60	3.67	3.76	4.23

	Current	Yest	Dec-25	1 Yr Ago
<b>SOFR</b>				
1 Mo	3.64	3.64	3.70	4.32
3 Mo	3.70	3.68	3.66	4.32
6 Mo	3.79	3.74	3.58	4.25
1 Yr	3.94	3.88	3.42	4.06
<b>FHLB Borrowings (Boston)</b>				
1 Mo	3.89	3.89	3.89	4.52
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	4.26
2 Yr	3.65	3.65	3.65	4.09
3 Yr	3.70	3.70	3.70	4.05
5 Yr	3.89	3.89	3.89	4.16
10 Yr	4.54	4.54	4.54	4.79
<b>Generic Current Coupon MBS</b>				
FNMA 15 Year Pools				4.92
FNMA 30 Year Pools				5.48
<b>Taxable Municipal A Curve</b>				
2 Yr	4.18	4.41	3.75	4.38
3 Yr	4.44	4.48	3.86	4.36
5 Yr	4.54	4.59	4.13	4.55
10 Yr	4.89	4.93	4.65	5.06

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.58	3.64	4.33
SOFR	3.62	3.71	4.28
Prime Rate	6.75	6.75	7.50
DowJones	51,565	48,367	42,172
S&P	7,501	6,896	5,981
Nasdaq	26,518	23,419	19,546
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,223.3	4,327.6	3,363.4
15Y FHLMC Primary Mortgage Market Survey	5.81	5.50	5.96
30Y FHLMC Primary Mortgage Market Survey	6.47	6.18	6.81

Yesterday's Economic Releases	Survey	Actual	Prior
No Scheduled Activities for Today			



Today's Economic Releases	Survey	Actual	Prior
No Scheduled Activities for Today			

**Next Fed Meeting: July 29th, 2026**