

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

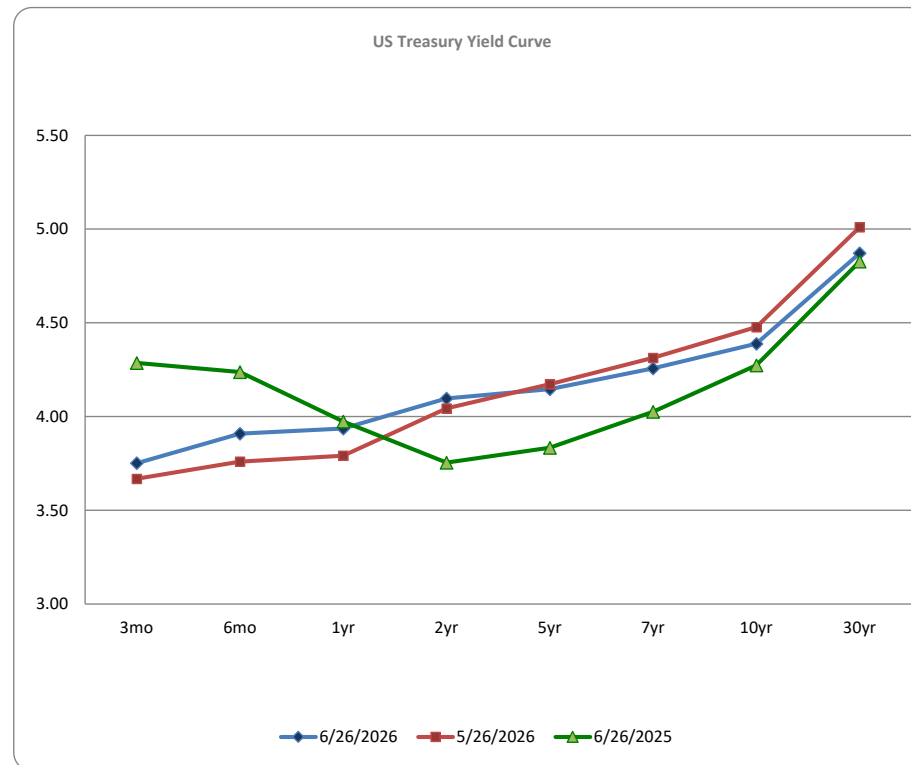
Friday, June 26, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.75	3.92	3.62	4.29
6 Mo	3.91	3.99	3.59	4.24
1 Yr	3.94	4.20	3.46	3.97
2 Yr	4.10	4.21	3.45	3.75
3 Yr	4.10	4.25	3.50	3.72
5 Yr	4.15	4.36	3.68	3.83
7 Yr	4.26	4.48	3.89	4.03
10 Yr	4.39	4.96	4.12	4.27
30 Yr	4.87	3.63	4.81	4.83
Bullet Agencies				
2 Yr	4.14	4.24	3.49	3.85
3 Yr	4.16	4.28	3.52	3.81
5 Yr	4.21	4.33	3.70	3.91
10 Yr	4.48	4.60	4.28	4.46
15 Yr	5.03	5.15	4.97	5.03
Bank Qualified Muni A Curve				
2 Yr	2.64	2.66	2.78	2.83
3 Yr	2.70	2.69	2.71	2.86
5 Yr	2.86	2.86	2.74	2.98
10 Yr	3.27	3.27	3.15	3.57
15 Yr	3.60	3.61	3.76	4.16

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.65	3.64	3.70	4.32
3 Mo	3.74	372.78	3.66	4.30
6 Mo	3.86	3.86	3.58	4.18
1 Yr	4.02	4.03	3.42	3.95
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.47
3 Mo	3.83	3.83	3.83	4.49
6 mo	3.76	3.76	3.76	4.39
1 Yr	3.65	3.65	3.65	4.13
2 Yr	3.65	3.65	3.65	3.97
3 Yr	3.70	3.70	3.70	3.94
5 Yr	3.89	3.89	3.89	4.07
10 Yr	4.54	4.54	4.54	4.74
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.79
FNMA 30 Year Pools				5.35
Taxable Municipal A Curve				
2 Yr	4.15	4.44	3.75	4.21
3 Yr	4.40	4.50	3.86	4.18
5 Yr	4.49	4.60	4.13	4.39
10 Yr	4.83	4.94	4.65	4.96

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.59	3.64	4.33
SOFR	3.64	3.71	4.36
Prime Rate	6.75	6.75	7.50
DowJones	51,921	48,367	42,982
S&P	7,357	6,896	6,092
Nasdaq	25,359	23,419	19,974
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,063.5	4,327.6	3,350.2
15Y FHLMC Primary Mortgage Market Survey	5.84	5.50	5.96
30Y FHLMC Primary Mortgage Market Survey	6.49	6.18	6.81

Yesterday's Economic Releases	Survey	Actual	Prior
Personal Income	0.4%	0.7%	0.0%
Personal Spending	0.6%	0.7%	0.5%
Real Personal Spending	0.2%	0.3%	0.1%
PCE Price Index MoM	0.5%	0.4%	0.4%
PCE Price Index YoY	4.1%	4.1%	3.8%
Core PCE Price Index MoM	0.3%	0.3%	0.2%
Core PCE Price Index YoY	3.4%	3.4%	3.3%
GDP Annualized QoQ	1.6%	2.1%	1.6%
Personal Consumption	1.4%	0.5%	1.4%
GDP Price Index	3.5%	3.6%	3.5%
Core PCE Price Index QoQ	4.4%	4.4%	4.4%
Initial Jobless Claims	225k	215k	226k
Initial Claims 4-Wk Moving Avg	--	224.25k	223.25k
Continuing Claims	1802k	1821k	1810k
Durable Goods Orders	-5.0%	-4.5%	8.0%
Durables Ex Transportation	0.6%	1.3%	1.1%
Cap Goods Orders Nondef Ex Air	0.6%	1.6%	-1.0%
Cap Goods Ship Nondef Ex Air	0.5%	0.3%	0.4%
Chicago Fed Nat Activity Index	0.15	-0.10	0.14
Kansas City Fed Manf. Activity	6	11	8



Today's Economic Releases	Survey	Actual	Prior
Bloomberg June United States Economic Survey			
Advance Goods Trade Balance	-\$85.0b	-\$105.8b	-\$82.4b
Advance Goods Imports MoM SA	2.1%	3.6%	1.9%
Advance Goods Exports MoM SA	2.1%	-5.4%	4.0%
Retail Inventories MoM	0.5%	0.6%	0.7%
Wholesale Inventories MoM	0.4%	0.3%	0.6%
U. of Mich. Sentiment	50.0	--	48.9
U. of Mich. Current Conditions	49.0	--	48.4
U. of Mich. Expectations	49.6	--	49.3
U. of Mich. 1 Yr Inflation	4.6%	--	4.6%
U. of Mich. 5-10 Yr Inflation	3.3%	--	3.4%
Kansas City Fed Services Activity	8	--	10

Next Fed Meeting: July 29th, 2026

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