

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

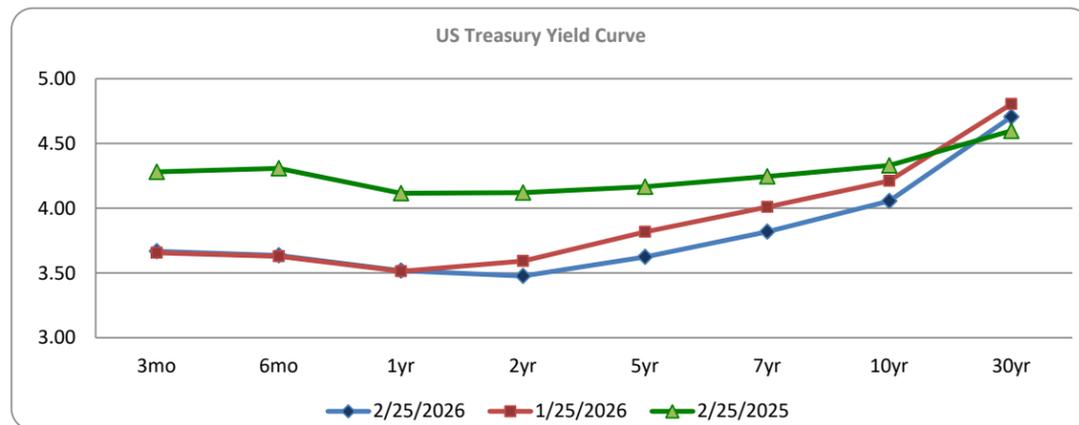
Wednesday, February 25, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.67	3.66	3.62	4.28
6 Mo	3.64	3.64	3.59	4.31
1 Yr	3.52	3.50	3.46	4.12
2 Yr	3.48	3.45	3.45	4.12
3 Yr	3.49	3.46	3.50	4.12
5 Yr	3.62	3.60	3.68	4.17
7 Yr	3.82	3.80	3.89	4.25
10 Yr	4.06	4.04	4.12	4.33
30 Yr	4.71	4.69	4.81	4.60
Bullet Agencies				
2 Yr	3.49	3.47	3.49	4.23
3 Yr	3.50	3.48	3.52	4.26
5 Yr	3.64	3.62	3.70	4.40
10 Yr	4.16	4.15	4.28	4.72
15 Yr	4.78	4.77	4.97	5.17
Bank Qualified Muni A Curve				
2 Yr	2.25	2.30	2.78	3.11
3 Yr	2.24	2.29	2.71	3.12
5 Yr	2.35	2.37	2.74	3.21
10 Yr	2.84	2.85	3.15	3.50
15 Yr	3.50	3.50	3.76	3.82

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.68	3.67	3.70	4.32
3 Mo	3.67	3.67	3.66	4.32
6 Mo	3.63	3.62	3.58	4.27
1 Yr	3.46	3.46	3.42	4.17
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.54
3 Mo	3.83	3.83	3.83	4.52
6 mo	3.76	3.76	3.76	4.50
1 Yr	3.65	3.65	3.65	4.33
2 Yr	3.65	3.65	3.65	4.35
3 Yr	3.70	3.70	3.70	4.36
5 Yr	3.89	3.89	3.89	4.44
10 Yr	4.54	4.54	4.54	4.82
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.35
FNMA 30 Year Pools				4.86
Taxable Municipal A Curve				
2 Yr	3.75	3.74	3.75	4.53
3 Yr	3.83	3.77	3.86	4.65
5 Yr	4.02	3.99	4.13	4.85
10 Yr	4.45	4.47	4.65	5.11

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.64	3.64	4.33
SOFR	3.67	3.71	4.34
Prime Rate	6.75	6.75	7.50
DowJones	49,175	48,367	43,461
S&P	6,890	6,896	5,983
Nasdaq	22,864	23,419	19,287
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.40	5.40
Gold	5,203.5	4,327.6	2,944.0
15Y FHLMC Primary Mortgage Market Survey	5.35	5.50	6.04
30Y FHLMC Primary Mortgage Market Survey	6.01	6.18	6.85

Yesterday's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	12.750k	10.250k
Philadelphia Fed Non-Manufacturing Activity	-6.8	-17.3	-4.2
FHFA House Price Index MoM	0.3%	0.1%	0.6%
House Price Purchase Index QoQ	--	0.8%	0.2%
S&P Cotality CS 20-City MoM SA	0.30%	0.47%	0.47%
S&P Cotality CS 20-City YoY NSA	1.30%	1.38%	1.39%
S&P Cotality CS US HPI YoY NSA	--	1.27%	1.36%
Richmond Fed Manufact. Index	-5	-10	-6
Richmond Fed Business Conditions	-6	-10	-6
Conf. Board Consumer Confidence	87.1	91.2	84.5
Conf. Board Present Situation	115.8	120.0	113.7
Conf. Board Expectations	68.6	72.0	65.1
Wholesale Inventories MoM	0.2%	0.2%	0.2%
Wholesale Trade Sales MoM	0.2%	1.0%	1.3%
Dallas Fed Services Activity	--	-3.2	2.7



Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	0.4%	2.8%

Next Fed Meeting: March 18, 2026

Although this information has been obtained from sources which we believe to be reliable, we do not guarantee its accuracy. This is for informational purposes only and is not intended as an offer or solicitation with respect to the purchase or sale of any security. All securities are subject to availability and change in price. Past performance is not indicative of future results.