

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

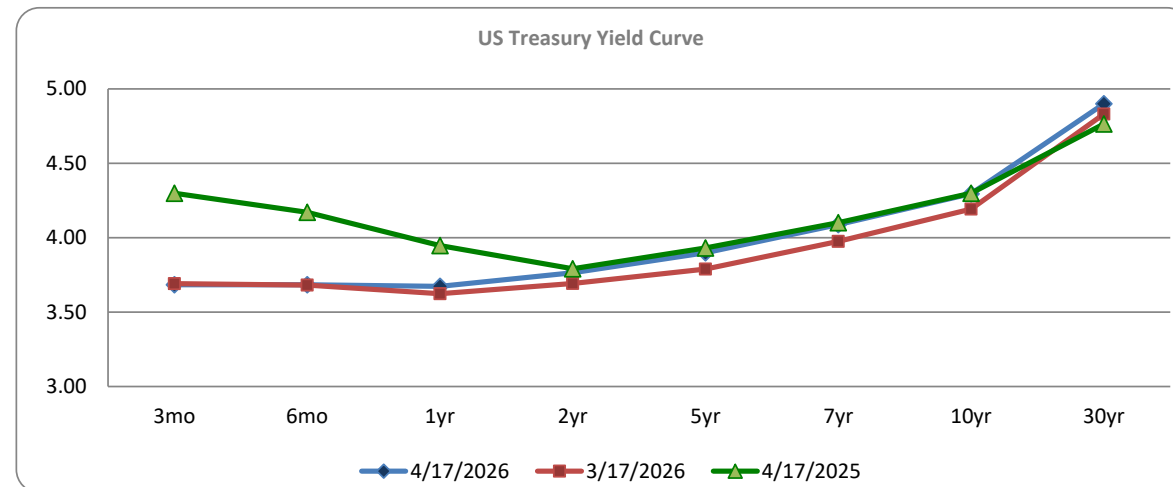
Friday, April 17, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.68	3.69	3.62	4.30
6 Mo	3.68	3.69	3.59	4.17
1 Yr	3.67	3.67	3.46	3.95
2 Yr	3.76	3.75	3.45	3.79
3 Yr	3.78	3.77	3.50	3.79
5 Yr	3.90	3.88	3.68	3.93
7 Yr	4.09	4.07	3.89	4.10
10 Yr	4.30	4.27	4.12	4.30
30 Yr	4.90	4.89	4.81	4.76
Bullet Agencies				
2 Yr	3.79	3.78	3.49	3.87
3 Yr	3.83	3.81	3.52	3.85
5 Yr	3.97	3.95	3.70	3.99
10 Yr	4.43	4.40	4.28	4.47
15 Yr	5.06	5.02	4.97	4.97
Bank Qualified Muni A Curve				
2 Yr	2.65	2.54	2.78	3.14
3 Yr	2.68	2.54	2.71	3.20
5 Yr	2.87	2.72	2.74	3.32
10 Yr	3.41	3.28	3.15	3.68
15 Yr	3.91	3.77	3.76	4.09

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.66	3.67	3.70	4.32
3 Mo	3.68	3.68	3.66	4.27
6 Mo	3.69	3.69	3.58	4.13
1 Yr	3.69	3.70	3.42	3.88
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.54
3 Mo	3.83	3.83	3.83	4.49
6 mo	3.76	3.76	3.76	4.36
1 Yr	3.65	3.65	3.65	4.14
2 Yr	3.65	3.65	3.65	4.00
3 Yr	3.70	3.70	3.70	4.02
5 Yr	3.89	3.89	3.89	4.17
10 Yr	4.54	4.54	4.54	4.78
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.60
FNMA 30 Year Pools				5.20
Taxable Municipal A Curve				
2 Yr	3.89	4.02	3.75	4.27
3 Yr	4.14	4.12	3.86	4.28
5 Yr	4.33	4.32	4.13	4.46
10 Yr	4.84	4.83	4.65	4.97

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.64	3.64	4.33
SOFR	3.67	3.71	4.31
Prime Rate	6.75	6.75	7.50
DowJones	48,579	48,367	39,669
S&P	7,041	6,896	5,276
Nasdaq	24,103	23,419	16,307
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,826.3	4,327.6	3,346.0
15Y FHLMC Primary Mortgage Market Survey	5.65	5.50	5.82
30Y FHLMC Primary Mortgage Market Survey	6.30	6.18	6.62

Yesterday's Economic Releases	Survey	Actual	Prior
New York Fed Services Business Activity	-20.0	-14.0	-22.6
Initial Jobless Claims	213k	207k	219k
Initial Claims 4-Wk Moving Avg	--	209.75k	209.50k
Philadelphia Fed Business Outlook	10.0	26.7	18.1
Continuing Claims	1810k	1818k	1794k
Industrial Production MoM	0.1%	-0.5%	0.2%
Manufacturing (SIC) Production	0.1%	-0.1%	0.2%
Capacity Utilization	76.3%	75.7%	76.3%



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

Next Fed Meeting: April 29th, 2026