

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

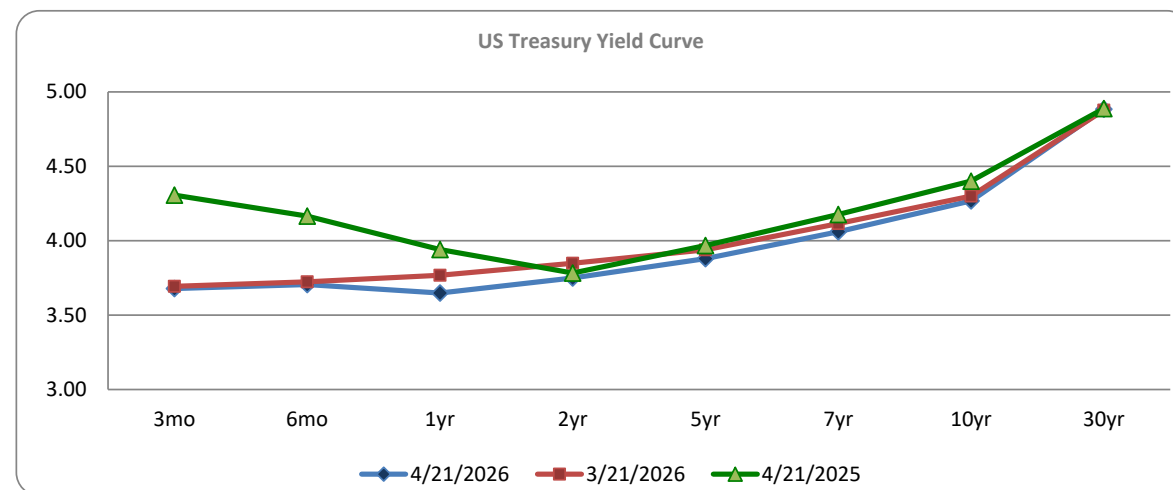
Tuesday, April 21, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.68	3.68	3.62	4.31
6 Mo	3.71	3.68	3.59	4.17
1 Yr	3.65	3.67	3.46	3.94
2 Yr	3.75	3.76	3.45	3.78
3 Yr	3.76	3.78	3.50	3.80
5 Yr	3.88	3.90	3.68	3.97
7 Yr	4.06	4.09	3.89	4.18
10 Yr	4.27	4.30	4.12	4.40
30 Yr	4.88	4.90	4.81	4.89
Bullet Agencies				
2 Yr	3.74	3.79	3.49	3.90
3 Yr	3.77	3.83	3.52	3.88
5 Yr	3.90	3.97	3.70	4.02
10 Yr	4.37	4.43	4.28	4.52
15 Yr	4.98	5.06	4.97	5.02
Bank Qualified Muni A Curve				
2 Yr	2.60	2.65	2.78	3.12
3 Yr	2.62	2.68	2.71	3.19
5 Yr	2.79	2.87	2.74	3.30
10 Yr	3.31	3.41	3.15	3.67
15 Yr	3.84	3.91	3.76	4.09

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.65	3.66	3.70	4.32
3 Mo	3.66	3.68	3.66	4.27
6 Mo	3.66	3.69	3.58	4.13
1 Yr	3.64	3.69	3.42	3.86
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.69
3 Mo	3.83	3.83	3.83	4.67
6 mo	3.76	3.76	3.76	4.51
1 Yr	3.65	3.65	3.65	4.31
2 Yr	3.65	3.65	3.65	4.14
3 Yr	3.70	3.70	3.70	4.15
5 Yr	3.89	3.89	3.89	4.31
10 Yr	4.54	4.54	4.54	4.94
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.53
FNMA 30 Year Pools				5.15
Taxable Municipal A Curve				
2 Yr	3.85	4.03	3.75	4.29
3 Yr	4.08	4.14	3.86	4.31
5 Yr	4.27	4.33	4.13	4.50
10 Yr	4.79	4.84	4.65	5.03

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.64	3.64	4.33
SOFR	3.63	3.71	4.32
Prime Rate	6.75	6.75	7.50
DowJones	49,443	48,367	39,142
S&P	7,109	6,896	5,283
Nasdaq	24,404	23,419	16,286
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,813.8	4,327.6	3,417.1
15Y FHLMC Primary Mortgage Market Survey	5.65	5.50	6.03
30Y FHLMC Primary Mortgage Market Survey	6.30	6.18	6.83

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



Today's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	54.750k	39.250k
Philadelphia Fed Non-Manufacturing Activity	-19.8	--	-23.9
Retail Sales Advance MoM	1.4%	--	0.6%
Retail Sales Ex Auto MoM	1.4%	--	0.5%
Retail Sales Ex Auto and Gas	0.3%	--	0.4%
Retail Sales Control Group	0.2%	--	0.5%
Business Inventories	0.3%	--	-0.1%
Pending Home Sales MoM	0.5%	--	1.8%
Pending Home Sales NSA YoY	-3.0%	--	-0.6%

Next Fed Meeting: April 29th, 2026