

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

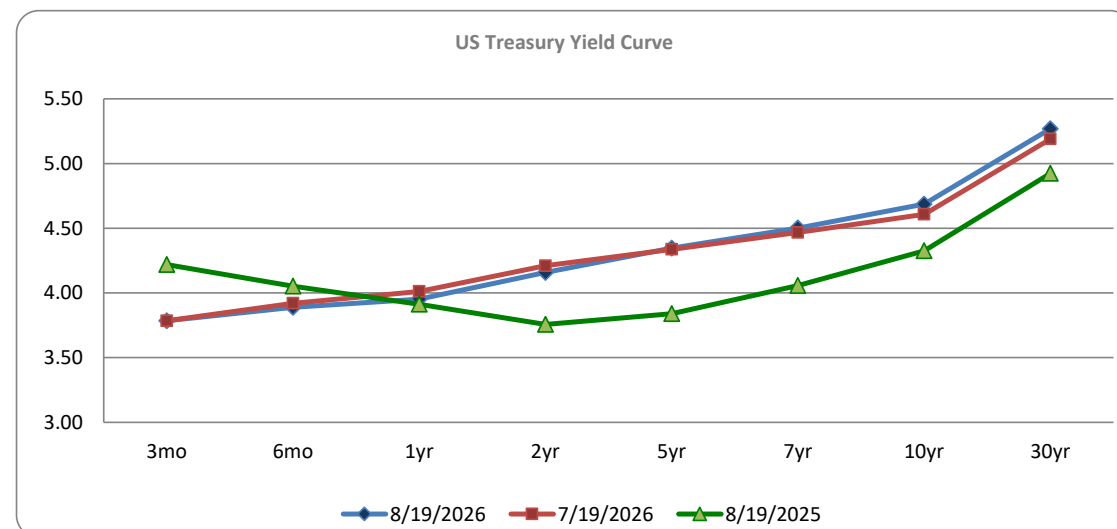
Wednesday, August 19, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.78	3.79	3.62	4.22
6 Mo	3.89	3.87	3.59	4.05
1 Yr	3.95	3.97	3.46	3.91
2 Yr	4.16	4.18	3.45	3.76
3 Yr	4.23	4.26	3.50	3.72
5 Yr	4.35	4.38	3.68	3.84
7 Yr	4.50	4.54	3.89	4.06
10 Yr	4.69	4.73	4.12	4.33
30 Yr	5.27	5.32	4.81	4.92
Bullet Agencies				
2 Yr	4.20	4.21	3.49	3.82
3 Yr	4.27	4.28	3.52	3.77
5 Yr	4.40	4.41	3.70	3.89
10 Yr	4.79	4.82	4.28	4.49
15 Yr	5.39	5.43	4.97	5.16
Bank Qualified Muni A Curve				
2 Yr	2.76	2.79	2.78	2.57
3 Yr	2.90	2.91	2.71	2.60
5 Yr	3.18	3.15	2.74	2.82
10 Yr	3.73	3.68	3.15	3.85
15 Yr	4.25	4.18	3.76	4.64

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.65	3.65	3.70	4.34
3 Mo	3.73	3.72	3.66	4.20
6 Mo	3.84	3.82	3.58	4.05
1 Yr	3.98	3.95	3.42	3.82
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.57
3 Mo	3.83	3.83	3.83	4.44
6 mo	3.76	3.76	3.76	4.25
1 Yr	3.65	3.65	3.65	4.07
2 Yr	3.65	3.65	3.65	3.94
3 Yr	3.70	3.70	3.70	3.92
5 Yr	3.89	3.89	3.89	4.06
10 Yr	4.54	4.54	4.54	4.76
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.02
FNMA 30 Year Pools				5.68
Taxable Municipal A Curve				
2 Yr	4.12	4.39	3.75	4.17
3 Yr	4.52	4.94	3.86	4.17
5 Yr	4.70	4.73	4.13	4.32
10 Yr	5.14	5.23	4.65	4.86

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.65	3.71	4.34
Prime Rate	6.75	6.75	7.50
DowJones	53,343	48,367	44,912
S&P	7,692	6,896	6,449
Nasdaq	26,290	23,419	21,630
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,421.2	4,327.6	3,383.7
15Y FHLMC Primary Mortgage Market Survey	5.96	5.50	5.71
30Y FHLMC Primary Mortgage Market Survey	6.67	6.18	6.58

Yesterday's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	9.500k	8.250k
New York Fed Services Business Activity	4.6	0.5	8.7
Import Price Index MoM	0.1%	-0.4%	0.3%
Import Price Index ex Petroleum MoM	0.1%	0.3%	0.5%
Import Price Index YoY	6.7%	5.9%	7.1%
Export Price Index MoM	0.0%	-1.3%	-0.6%
Export Price Index YoY	9.7%	8.2%	10.2%
Housing Starts	1345k	1239k	1427k
Housing Starts MoM	-5.9%	-12.4%	19.0%
Building Permits	1375k	1443k	1374k
Building Permits MoM	0.6%	5.0%	-2.6%
Industrial Production MoM	0.3%	0.2%	0.1%
Manufacturing Production MoM	0.2%	0.2%	0.0%
Capacity Utilization	76.3%	76.3%	76.1%
Pending Home Sales MoM	0.0%	-2.3%	-5.4%
Pending Home Sales NSA YoY	1.1%	-2.5%	2.3%



Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-0.4%	3.6%
FOMC Meeting Minutes	--	--	--

Next Fed Meeting: September 16th, 2026