

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

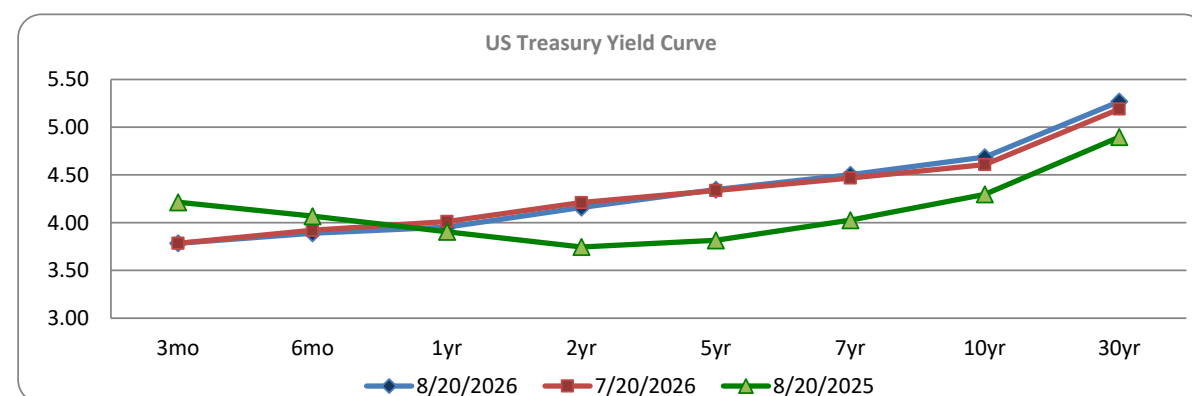
Thursday, August 20, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.78	3.78	3.62	4.21
6 Mo	3.89	3.89	3.59	4.07
1 Yr	3.95	3.95	3.46	3.90
2 Yr	4.16	4.16	3.45	3.75
3 Yr	4.23	4.23	3.50	3.70
5 Yr	4.35	4.35	3.68	3.82
7 Yr	4.50	4.50	3.89	4.03
10 Yr	4.69	4.69	4.12	4.30
30 Yr	5.27	5.27	4.81	4.90
Bullet Agencies				
2 Yr	4.20	4.20	3.49	3.80
3 Yr	4.27	4.27	3.52	3.75
5 Yr	4.40	4.40	3.70	3.86
10 Yr	4.79	4.79	4.28	4.46
15 Yr	5.39	5.39	4.97	5.13
Bank Qualified Muni A Curve				
2 Yr	2.76	2.76	2.78	2.55
3 Yr	2.90	2.90	2.71	2.58
5 Yr	3.18	3.18	2.74	2.81
10 Yr	3.73	3.73	3.15	3.86
15 Yr	4.25	4.25	3.76	4.66

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.65	3.65	3.70	4.34
3 Mo	3.73	3.73	3.66	4.21
6 Mo	3.84	3.84	3.58	4.07
1 Yr	3.98	3.98	3.42	3.85
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.56
3 Mo	3.83	3.83	3.83	4.43
6 mo	3.76	3.76	3.76	4.25
1 Yr	3.65	3.65	3.65	4.06
2 Yr	3.65	3.65	3.65	3.91
3 Yr	3.70	3.70	3.70	3.90
5 Yr	3.89	3.89	3.89	4.04
10 Yr	4.54	4.54	4.54	4.74
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.02
FNMA 30 Year Pools				5.68
Taxable Municipal A Curve				
2 Yr	4.12	4.37	3.75	4.14
3 Yr	4.52	4.52	3.86	4.14
5 Yr	4.70	4.70	4.13	4.28
10 Yr	5.14	5.14	4.65	4.81

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.65	3.71	4.33
Prime Rate	6.75	6.75	7.50
DowJones	53,343	48,367	44,922
S&P	7,692	6,896	6,411
Nasdaq	26,290	23,419	21,315
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,421.2	4,327.6	3,378.1
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
MBA Mortgage Applications	--	-0.4%	3.6%
FOMC Meeting Minutes	--	--	--



Today's Economic Releases	Survey	Actual	Prior
Philadelphia Fed Business Outlook	24.8	--	41.4
Initial Jobless Claims	210k	--	209k
Initial Claims 4-Wk Moving Avg	--	--	199.00k
Continuing Claims	1788k	--	1777k
Leading Index	0.1%	--	-0.2%
Next Fed Meeting: September 16th, 2026			

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