

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

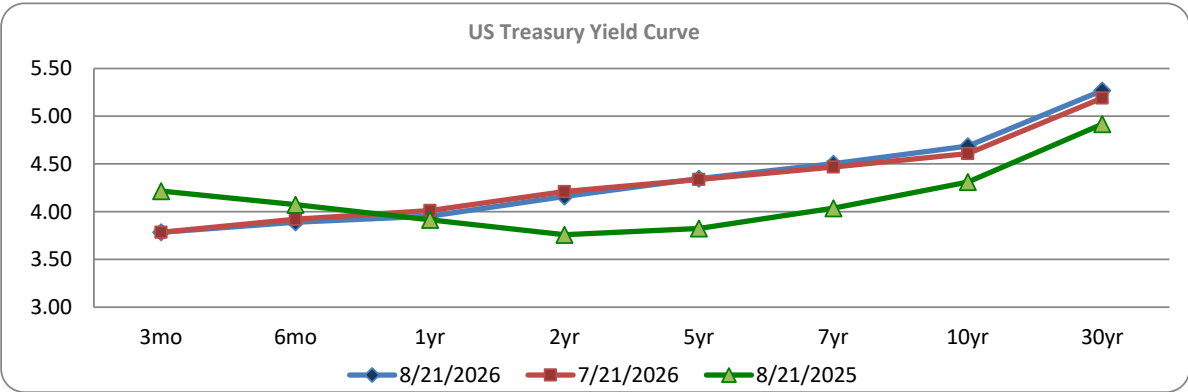
Friday, August 21, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.78	3.78	3.62	4.22
6 Mo	3.89	3.89	3.59	4.07
1 Yr	3.95	3.95	3.46	3.91
2 Yr	4.16	4.16	3.45	3.76
3 Yr	4.23	4.23	3.50	3.71
5 Yr	4.35	4.35	3.68	3.82
7 Yr	4.50	4.50	3.89	4.04
10 Yr	4.69	4.69	4.12	4.31
30 Yr	5.27	5.27	4.81	4.92
Bullet Agencies				
2 Yr	4.20	4.20	3.49	3.80
3 Yr	4.27	4.27	3.52	3.74
5 Yr	4.40	4.40	3.70	3.85
10 Yr	4.79	4.79	4.28	4.45
15 Yr	5.39	5.39	4.97	5.11
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	2.80
10 Yr	3.73	3.73	3.15	3.84
15 Yr	4.25	4.25	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	3.73	3.66	4.20
6 Mo	3.84	3.84	3.58	4.06
1 Yr	3.98	3.98	3.42	3.83
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	4.02
2 Yr	3.65	3.65	3.65	3.88
3 Yr	3.70	3.70	3.70	3.87
5 Yr	3.89	3.89	3.89	4.00
10 Yr	4.54	4.54	4.54	4.71
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	4.13
3 Yr	4.52	4.52	3.86	4.09
5 Yr	4.70	4.70	4.13	4.17
10 Yr	5.14	5.14	4.65	4.79

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.62	3.64	4.33
SOFR	3.65	3.71	4.31
Prime Rate	6.75	6.75	7.50
DowJones	53,343	48,367	44,938
S&P	7,692	6,896	6,396
Nasdaq	26,290	23,419	21,173
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,421.2	4,327.6	3,384.2
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
Philadelphia Fed Business Outlook	24.8	47.4	41.4
Initial Jobless Claims	210k	206k	209k
Initial Claims 4-Wk Moving Avg	--	204.00k	199.00k
Continuing Claims	1788k	1799k	1777k
Leading Index	0.1%	0.2%	-0.2%



Today's Economic Releases	Survey	Actual	Prior
ECONOMIC SURVEY: US GDP, PCE Forecasts in Aug. 2026 (Table)			
S&P Global US Manufacturing PMI	53.9	--	53.9
S&P Global US Services PMI	54.0	--	54.6
S&P Global US Composite PMI	54.0	--	54.5
Next Fed Meeting: September 16th, 2026			

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