

- Investment Portfolio Management:**
- Fixed Income Portfolio Management
 - Alternative Portfolio Management
 - Credit Analysis & Reporting

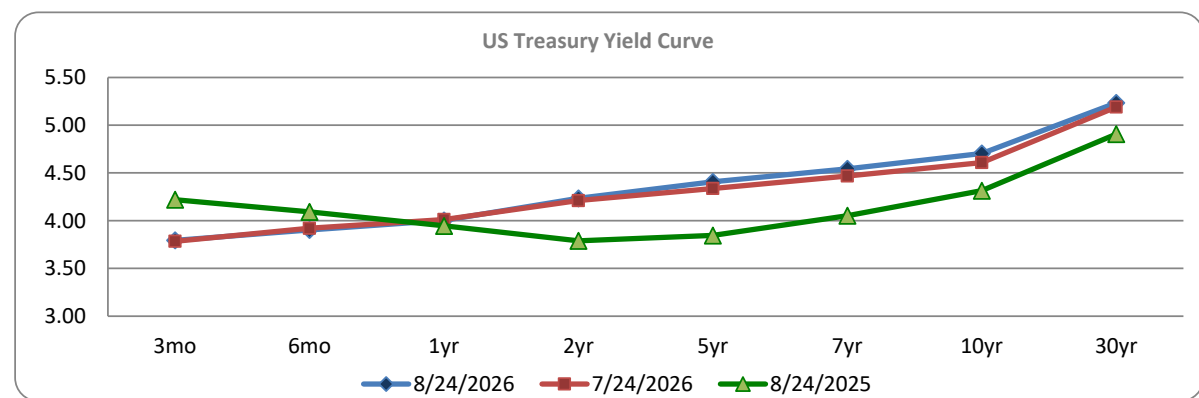
- Asset Liability Management & IRR:**
- ALM Reporting
 - ALM Related Reports
 - What-if-Scenario Analysis

- Valuations and Advisory Services:**
- Transaction Advisory & Purchase Accounting Reports
 - Mortgage Servicing Rights Valuations
 - Current Expected Credit Loss (CECL)

Daily Market Watch

Monday, August 24, 2026

Current	Yest	Dec-25	1 Yr Ago	Current	Yest	Dec-25	1 Yr Ago	Market Information	Current	Dec-25	1 Yr Ago				
Treasuries				SOFR				Fed Funds	3.64	3.64	4.33				
3 Mo	3.79	3.78	3.62	4.22	1 Mo	3.67	3.65	3.70	4.32	SOFR	3.65	3.71	4.32		
6 Mo	3.90	3.89	3.59	4.09	3 Mo	3.74	3.73	3.66	4.20	Prime Rate	6.75	6.75	7.50		
1 Yr	4.00	3.95	3.46	3.95	6 Mo	3.84	3.84	3.58	4.04	DowJones	53,277	48,367	44,786		
2 Yr	4.23	4.16	3.45	3.79	1 Yr	3.99	3.98	3.42	3.81	S&P	7,674	6,896	6,370		
3 Yr	4.30	4.23	3.50	3.74	FHLB Borrowings (Boston)				Nasdaq	26,180	23,419	21,100			
5 Yr	4.41	4.35	3.68	3.84	1 Mo	3.89	3.89	3.89	4.57	Unemployment	4.10	4.40	4.40		
7 Yr	4.54	4.50	3.89	4.05	3 Mo	3.83	3.83	3.83	4.46	MI Unemployment	5.00	5.00	5.00		
10 Yr	4.70	4.69	4.12	4.31	6 mo	3.76	3.76	3.76	4.29	Gold	4,715.6	4,327.6	3,368.3		
30 Yr	5.23	5.27	4.81	4.91	1 Yr	3.65	3.65	3.65	4.09	15Y FHLMC Primary Mortgage Market Survey	5.95	5.50	5.69		
Bullet Agencies					2 Yr	3.65	3.65	3.65	3.96	30Y FHLMC Primary Mortgage Market Survey	6.65	6.18	6.58		
2 Yr	4.25	4.20	3.49	3.84	3 Yr	3.70	3.70	3.70	3.94						
3 Yr	4.33	4.27	3.52	3.78	5 Yr	3.89	3.89	3.89	4.07						
5 Yr	4.46	4.40	3.70	3.90	10 Yr	4.54	4.54	4.54	4.76						
10 Yr	4.82	4.79	4.28	4.49	Generic Current Coupon MBS										
15 Yr	5.41	5.39	4.97	5.15	FNMA 15 Year Pools				5.08						
Bank Qualified Muni A Curve					FNMA 30 Year Pools				5.72						
2 Yr	2.77	2.76	2.78	2.56	Taxable Municipal A Curve										
3 Yr	2.91	2.90	2.71	2.59	2 Yr	4.16	4.37	3.75	4.18						
5 Yr	3.18	3.18	2.74	2.80	3 Yr	4.59	4.52	3.86	4.14						
10 Yr	3.73	3.73	3.15	3.84	5 Yr	4.78	4.70	4.13	4.24						
15 Yr	4.24	4.25	3.76	4.64	10 Yr	5.18	5.14	4.65	4.84						
								Yesterday's Economic Releases				Survey	Actual	Prior	
								ECONOMIC SURVEY: US GDP, PCE Forecasts in Aug. 2026 (Table)							
								S&P Global US Manufacturing PMI				53.9	53.2	53.9	
								S&P Global US Services PMI				54.0	56.8	54.6	
								S&P Global US Composite PMI				54.0	56.0	54.5	



Today's Economic Releases	Survey	Actual	Prior
Chicago Fed Nat Activity Index	-0.09	--	-0.02
Next Fed Meeting: September 16th, 2026			

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