

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, August 25, 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	4.20	1 Mo	3.67	3.65	3.70	4.33	SOFR	3.65	3.71	4.36				
6 Mo	3.90	3.89	3.59	4.07	3 Mo	3.74	3.73	3.66	4.22	Prime Rate	6.75	6.75	7.50				
1 Yr	4.00	3.95	3.46	3.90	6 Mo	3.84	3.84	3.58	4.08	DowJones	53,277	48,367	45,632				
2 Yr	4.23	4.16	3.45	3.73	1 Yr	3.99	3.98	3.42	3.86	S&P	7,674	6,896	6,467				
3 Yr	4.30	4.23	3.50	3.67	FHLB Borrowings (Boston)				Nasdaq	26,180	23,419	21,497					
5 Yr	4.41	4.35	3.68	3.79	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	4.00	3 Mo	3.83	3.83	3.83	4.42	MI Unemployment	5.00	5.00	5.00				
10 Yr	4.70	4.69	4.12	4.28	6 mo	3.76	3.76	3.76	4.25	Gold	4,715.6	4,327.6	3,413.8				
30 Yr	5.23	5.27	4.81	4.91	1 Yr	3.65	3.65	3.65	4.01	15Y FHLMC Primary Mortgage Market Survey	5.95	5.50	5.69				
Bullet Agencies				Generic Current Coupon MBS				2 Yr	3.65	3.65	3.65	3.85	30Y FHLMC Primary Mortgage Market Survey	6.65	6.18	6.58	
2 Yr	4.25	4.20	3.49	3.76	3 Yr	3.70	3.70	3.70	3.84	Yesterday's Economic Releases			Survey	Actual	Prior		
3 Yr	4.33	4.27	3.52	3.69	5 Yr	3.89	3.89	3.89	3.97	Chicago Fed Nat Activity Index	-0.09	-0.08	-0.02				
5 Yr	4.46	4.40	3.70	3.80	10 Yr	4.54	4.54	4.54	4.69	Today's Economic Releases			Survey	Actual	Prior		
10 Yr	4.82	4.79	4.28	4.41	Taxable Municipal A Curve				2 Yr	4.16	4.37	3.75	4.09	Building Permits	1443k	1433k	1443k
15 Yr	5.41	5.39	4.97	5.07	FNMA 15 Year Pools				5.08	Building Permits MoM	--	4.3%	5.0%				
Bank Qualified Muni A Curve				FNMA 30 Year Pools				5.72	ADP Weekly Employment Change	--	11.750k	9.500k					
2 Yr	2.77	2.76	2.78	2.53	2 Yr	4.16	4.37	3.75	4.09	Philadelphia Fed Non-Manufacturing Activity	3.6	--	7.4				
3 Yr	2.91	2.90	2.71	2.56	3 Yr	4.59	4.52	3.86	4.05	FHFA House Price Index MoM	0.2%	--	0.3%				
5 Yr	3.18	3.18	2.74	2.78	5 Yr	4.78	4.70	4.13	4.15								
10 Yr	3.73	3.73	3.15	3.82	10 Yr	5.18	5.14	4.65	4.78								
15 Yr	4.24	4.25	3.76	4.61													

