

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

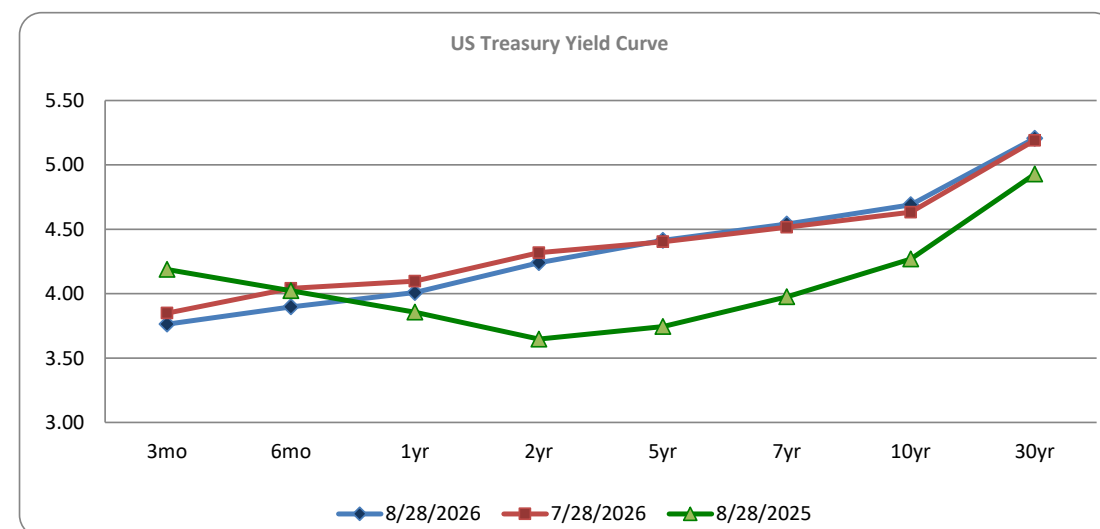
Friday, August 28, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.76	3.77	3.62	4.19
6 Mo	3.90	3.90	3.59	4.02
1 Yr	4.01	4.00	3.46	3.86
2 Yr	4.24	4.22	3.45	3.65
3 Yr	4.31	4.28	3.50	3.62
5 Yr	4.41	4.38	3.68	3.74
7 Yr	4.54	4.50	3.89	3.98
10 Yr	4.69	4.66	4.12	4.27
30 Yr	5.21	5.18	4.81	4.93
Bullet Agencies				
2 Yr	4.25	4.23	3.49	3.74
3 Yr	4.31	4.30	3.52	3.67
5 Yr	4.43	4.41	3.70	3.79
10 Yr	4.77	4.75	4.28	4.41
15 Yr	5.34	5.32	4.97	5.08
Bank Qualified Muni A Curve				
2 Yr	2.72	2.78	2.78	2.53
3 Yr	2.84	2.91	2.71	2.55
5 Yr	3.08	3.17	2.74	2.77
10 Yr	3.66	3.70	3.15	3.80
15 Yr	4.25	4.23	3.76	4.58

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.69	3.69	3.70	4.32
3 Mo	3.76	3.77	3.66	4.20
6 Mo	3.87	3.87	3.58	4.05
1 Yr	4.02	4.02	3.42	3.81
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.56
3 Mo	3.83	3.83	3.83	4.41
6 mo	3.76	3.76	3.76	4.22
1 Yr	3.65	3.65	3.65	4.00
2 Yr	3.65	3.65	3.65	3.84
3 Yr	3.70	3.70	3.70	3.83
5 Yr	3.89	3.89	3.89	3.95
10 Yr	4.54	4.54	4.54	4.70
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.00
FNMA 30 Year Pools				5.65
Taxable Municipal A Curve				
2 Yr	4.29	4.56	3.75	4.06
3 Yr	4.70	4.68	3.86	4.02
5 Yr	4.83	4.81	4.13	4.14
10 Yr	5.16	5.15	4.65	4.75

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.64	3.64	4.33
SOFR	3.64	3.71	4.38
Prime Rate	6.75	6.75	7.50
DowJones	53,569	48,367	45,418
S&P	7,731	6,896	6,466
Nasdaq	26,541	23,419	21,544
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,645.5	4,327.6	3,424.6
15Y FHLMC Primary Mortgage Market Survey	5.98	5.50	5.69
30Y FHLMC Primary Mortgage Market Survey	6.66	6.18	6.58

Yesterday's Economic Releases	Survey	Actual	Prior
Advance Goods Trade Balance	-\$100.5b	-\$118.8b	-\$101.5b
Advance Goods Imports MoM SA	-0.3%	3.7%	-2.6%
Advance Goods Exports MoM SA	-1.0%	-2.9%	-1.8%
Retail Inventories MoM	0.2%	0.7%	0.0%
Wholesale Inventories MoM	0.2%	1.3%	0.2%
Initial Jobless Claims	208k	203k	206k
Initial Claims 4-Wk Moving Avg	--	205.50k	204.00k
Continuing Claims	1792k	1778k	1799k
Kansas City Fed Manf. Activity	10	10	9



Today's Economic Releases	Survey	Actual	Prior
MNI Chicago PMI	57.9	--	57.6
U. of Mich. Sentiment	51.0	--	51.0
U. of Mich. Current Conditions	52.0	--	51.8
U. of Mich. Expectations	51.4	--	50.6
U. of Mich. 1 Yr Inflation	4.4%	--	4.3%
U. of Mich. 5-10 Yr Inflation	3.3%	--	3.3%
Prelim. Benchmark Payrolls Revision	183k	--	-911k
Kansas City Fed Services Activity	10	--	14

Next Fed Meeting: September 16th, 2026