

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

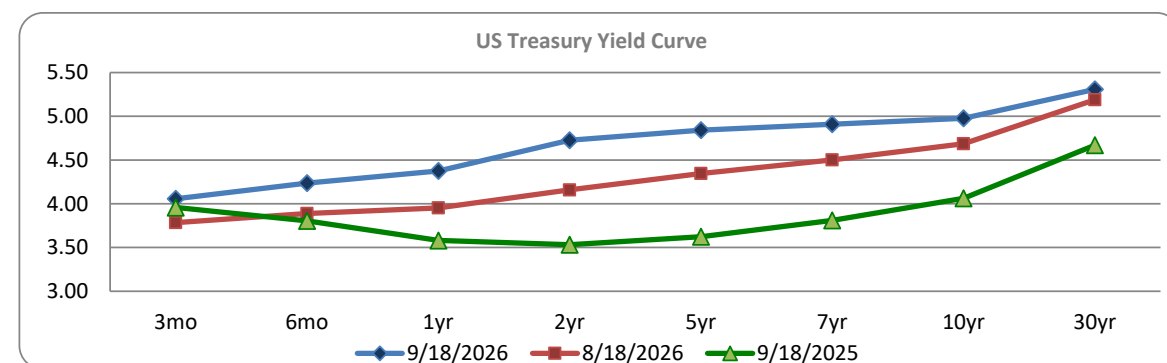
Friday, September 18, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	4.06	4.05	3.62	3.96
6 Mo	4.24	4.19	3.59	3.80
1 Yr	4.37	4.33	3.46	3.58
2 Yr	4.73	4.63	3.45	3.53
3 Yr	4.81	4.73	3.50	3.51
5 Yr	4.84	4.80	3.68	3.62
7 Yr	4.91	4.88	3.89	3.81
10 Yr	4.98	4.98	4.12	4.06
30 Yr	5.31	5.35	4.81	4.67
Bullet Agencies				
2 Yr	4.68	4.68	3.49	3.60
3 Yr	4.76	4.77	3.52	3.55
5 Yr	4.84	4.87	3.70	3.68
10 Yr	5.04	5.10	4.28	4.24
15 Yr	5.56	5.65	4.97	4.93
Bank Qualified Muni A Curve				
2 Yr	3.15	3.11	2.78	2.36
3 Yr	3.25	3.23	2.71	2.35
5 Yr	3.49	3.49	2.74	2.53
10 Yr	4.08	4.11	3.15	3.39
15 Yr	4.64	4.68	3.76	4.11

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.89	3.89	3.70	4.13
3 Mo	4.00	3.98	3.66	4.02
6 Mo	4.15	4.13	3.58	3.85
1 Yr	4.41	4.39	3.42	3.60
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.33
3 Mo	3.83	3.83	3.83	4.21
6 mo	3.76	3.76	3.76	4.02
1 Yr	3.65	3.65	3.65	3.82
2 Yr	3.65	3.65	3.65	3.71
3 Yr	3.70	3.70	3.70	3.69
5 Yr	3.89	3.89	3.89	3.82
10 Yr	4.54	4.54	4.54	4.47
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.50
FNMA 30 Year Pools				6.02
Taxable Municipal A Curve				
2 Yr	4.61	4.98	3.75	3.93
3 Yr	5.13	5.15	3.86	3.93
5 Yr	5.22	5.27	4.13	4.13
10 Yr	5.42	5.48	4.65	4.67

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.63	3.64	4.33
SOFR	3.85	3.71	4.38
Prime Rate	7.00	6.75	7.50
DowJones	51,778	48,367	46,018
S&P	7,638	6,896	6,600
Nasdaq	26,418	23,419	22,261
Unemployment	4.10	4.40	4.40
MI Unemployment	4.90	5.00	5.00
Gold	4,413.5	4,327.6	3,700.1
15Y FHLMC Primary Mortgage Market Survey	6.26	5.50	5.50
30Y FHLMC Primary Mortgage Market Survey	6.95	6.18	6.35

Yesterday's Economic Releases	Survey	Actual	Prior
Philadelphia Fed Business Outlook	32.1	37.8	47.4
Initial Jobless Claims	207k	196k	206k
Initial Claims 4-Wk Moving Avg	--	203.25k	206.00k
Continuing Claims	1779k	1730k	1774k
Housing Starts	1320k	1275k	1239k
Housing Starts MoM	6.7%	-2.6%	-12.4%
Building Permits	1408k	1394k	1433k
Building Permits MoM	-1.5%	-2.7%	4.3%
Pending Home Sales MoM	-0.1%	0.3%	-2.3%
Pending Home Sales NSA YoY	-3.9%	-4.9%	-2.5%



Today's Economic Releases	Survey	Actual	Prior
Industrial Production MoM	0.3%	--	0.2%
Manufacturing Production MoM	0.3%	--	0.2%
Capacity Utilization	76.4%	--	76.3%
Leading Index	0.1%	--	0.2%

Next Fed Meeting: October 28th, 2026