

- 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

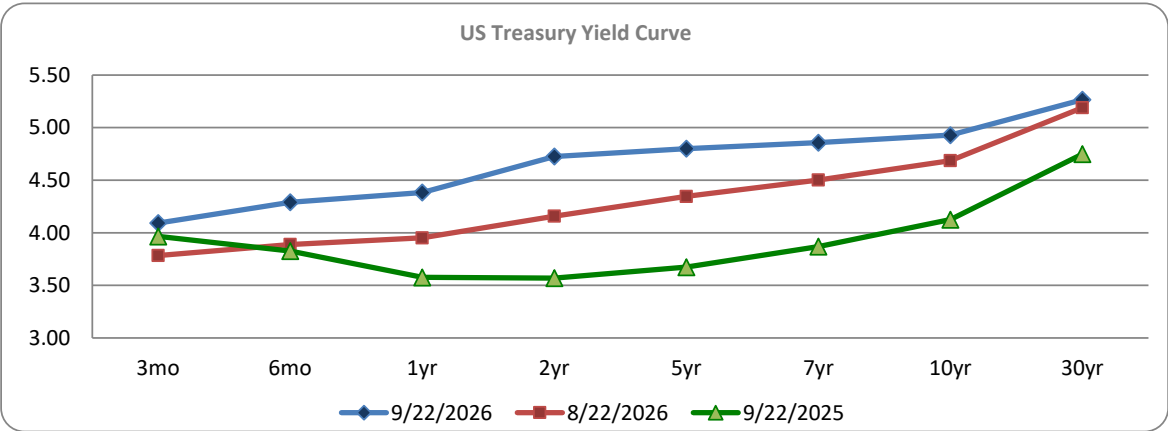
Tuesday, September 22, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	4.09	4.07	3.62	3.97
6 Mo	4.29	4.26	3.59	3.83
1 Yr	4.38	4.38	3.46	3.58
2 Yr	4.73	4.72	3.45	3.57
3 Yr	4.78	4.79	3.50	3.55
5 Yr	4.80	4.81	3.68	3.67
7 Yr	4.86	4.88	3.89	3.87
10 Yr	4.93	4.96	4.12	4.13
30 Yr	5.27	5.29	4.81	4.75
Bullet Agencies				
2 Yr	4.74	4.76	3.49	3.62
3 Yr	4.83	4.85	3.52	3.59
5 Yr	4.89	4.93	3.70	3.72
10 Yr	5.06	5.11	4.28	4.30
15 Yr	5.57	5.64	4.97	4.99
Bank Qualified Muni A Curve				
2 Yr	3.30	3.20	2.78	2.38
3 Yr	3.37	3.31	2.71	2.38
5 Yr	3.58	3.52	2.74	2.54
10 Yr	4.13	4.11	3.15	3.39
15 Yr	4.70	4.67	3.76	4.11

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.90	3.90	3.70	4.15
3 Mo	4.04	4.02	3.66	4.01
6 Mo	4.21	4.19	3.58	3.85
1 Yr	4.50	4.46	3.42	3.61
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.32
3 Mo	3.83	3.83	3.83	4.20
6 mo	3.76	3.76	3.76	4.03
1 Yr	3.65	3.65	3.65	3.84
2 Yr	3.65	3.65	3.65	3.75
3 Yr	3.70	3.70	3.70	3.76
5 Yr	3.89	3.89	3.89	3.89
10 Yr	4.54	4.54	4.54	4.56
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.54
FNMA 30 Year Pools				6.05
Taxable Municipal A Curve				
2 Yr	4.66	5.07	3.75	3.94
3 Yr	5.20	5.23	3.86	3.97
5 Yr	5.26	5.30	4.13	4.18
10 Yr	5.44	5.49	4.65	4.74

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.80	3.64	4.08
SOFR	3.85	3.71	4.14
Prime Rate	7.00	6.75	7.25
DowJones	52,049	48,367	46,315
S&P	7,765	6,896	6,664
Nasdaq	27,122	23,419	22,631
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,358.8	4,327.6	3,752.8
15Y FHLMC Primary Mortgage Market Survey	6.26	5.50	5.41
30Y FHLMC Primary Mortgage Market Survey	6.95	6.18	6.26

Yesterday's Economic Releases	Survey	Actual	Prior
Fed's Goolsbee Speaks at Event			
Chicago Fed Nat Activity Index	-0.04	-0.04	-0.08



Today's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	20.000k	16.250k
Philadelphia Fed Non-Manufacturing Activity	-8.7	--	-10.6
Richmond Fed Manufact. Index	2	--	4
Richmond Fed Business Conditions	-12	--	-12

Next Fed Meeting: October 28th, 2026

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