

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, October 23, 2026

	Current	Yest	Dec-25	1 Yr Ago		Current	Yest	Dec-25	1 Yr Ago		Current	Dec-25	1 Yr Ago
Treasury					SOFR					Market Information			
3 Mo	4.14	4.14	3.62	3.87	1 Mo	3.94	3.93	3.70	4.02	Fed Funds	3.92	3.64	4.11
6 Mo	4.30	4.33	3.59	3.78	3 Mo	4.07	4.07	3.66	3.87	SOFR	3.90	3.71	4.21
1 Yr	4.40	4.44	3.46	3.56	6 Mo	4.24	4.23	3.58	3.70	Prime Rate	7.00	6.75	7.25
2 Yr	4.70	4.73	3.45	3.47	1 Yr	4.52	4.50	3.42	3.46	DowJones	52,868	48,367	46,590
3 Yr	4.77	4.80	3.50	3.47	FHLB Borrowings (Boston)					S&P	7,663	6,896	6,699
5 Yr	4.83	4.86	3.68	3.59	1 Mo	3.89	3.89	3.89	4.25	Nasdaq	26,009	23,419	22,740
7 Yr	4.90	4.94	3.89	3.77	3 Mo	3.83	3.83	3.83	4.10	Unemployment	4.20	4.40	4.40
10 Yr	5.00	5.04	4.12	3.99	6 mo	3.76	3.76	3.76	3.97	MI Unemployment	5.00	5.00	5.00
30 Yr	5.31	5.35	4.81	4.57	1 Yr	3.65	3.65	3.65	3.74	Gold	4,041.8	4,327.6	4,126.7
Bullet Agencies					2 Yr	3.65	3.65	3.65	3.64	15Y FHLMC Primary Mortgage Market Survey	6.68	5.50	5.52
2 Yr	4.69	4.83	3.49	3.49	3 Yr	3.70	3.70	3.70	3.65	30Y FHLMC Primary Mortgage Market Survey	7.32	6.18	6.27
3 Yr	4.77	4.92	3.52	3.47	5 Yr	3.89	3.89	3.89	3.77	Yesterday's Economic Releases			
5 Yr	4.85	5.02	3.70	3.59	10 Yr	4.54	4.54	4.54	4.39	Survey	Actual	Prior	
10 Yr	5.11	5.29	4.28	4.12	Generic Current Coupon MBS					Initial Jobless Claims	200k	194k	199k
15 Yr	5.58	5.78	4.97	4.77	FNMA 15 Year Pools				5.59	Initial Claims 4-Wk Moving Avg	--	197.75k	198.50k
Bank Qualified Muni A Curve					FNMA 30 Year Pools				6.12	Continuing Claims	1710k	1728k	1710k
2 Yr	3.36	3.47	2.78	2.76	Taxable Municipal A Curve					Leading Index	-0.1%	0.0%	-0.1%
3 Yr	3.41	3.52	2.71	2.67	2 Yr	4.73	5.22	3.75	3.75	Kansas City Fed Manf. Activity	12	11	14
5 Yr	3.56	3.66	2.74	2.72	3 Yr	5.17	5.37	3.86	3.83				
10 Yr	4.10	4.20	3.15	3.14	5 Yr	5.30	5.50	4.13	4.02				
15 Yr	4.63	4.73	3.76	3.77	10 Yr	5.52	5.71	4.65	4.54				