

- 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

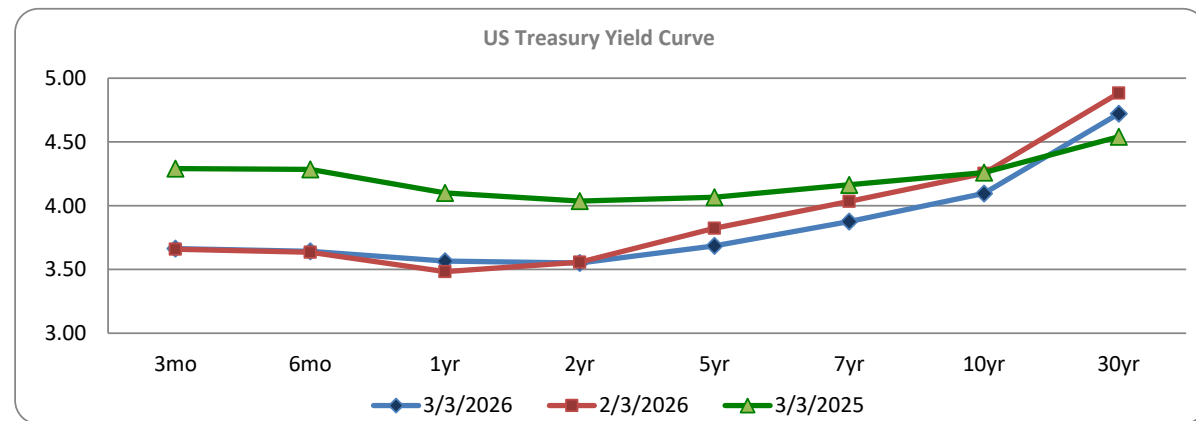
Tuesday, March 3, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.66	3.66	3.62	4.29
6 Mo	3.64	3.62	3.59	4.28
1 Yr	3.57	3.49	3.46	4.10
2 Yr	3.55	3.40	3.45	4.04
3 Yr	3.56	3.41	3.50	4.02
5 Yr	3.68	3.54	3.68	4.07
7 Yr	3.88	3.74	3.89	4.16
10 Yr	4.10	3.98	4.12	4.26
30 Yr	4.72	4.64	4.81	4.54
Bullet Agencies				
2 Yr	3.52	3.47	3.49	4.23
3 Yr	3.52	3.47	3.52	4.26
5 Yr	3.65	3.61	3.70	4.40
10 Yr	4.17	4.13	4.28	4.72
15 Yr	4.78	4.74	4.97	5.17
Bank Qualified Muni A Curve				
2 Yr	2.29	2.23	2.78	3.11
3 Yr	2.29	2.23	2.71	3.12
5 Yr	2.41	2.35	2.74	3.21
10 Yr	2.95	2.85	3.15	3.50
15 Yr	3.61	3.50	3.76	3.82

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.66	3.67	3.70	4.32
3 Mo	3.66	3.67	3.66	4.32
6 Mo	3.60	3.62	3.58	4.26
1 Yr	3.43	3.47	3.42	4.13
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.52
3 Mo	3.83	3.83	3.83	4.52
6 mo	3.76	3.76	3.76	4.45
1 Yr	3.65	3.65	3.65	4.23
2 Yr	3.65	3.65	3.65	4.17
3 Yr	3.70	3.70	3.70	4.16
5 Yr	3.89	3.89	3.89	4.23
10 Yr	4.54	4.54	4.54	4.66
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.38
FNMA 30 Year Pools				4.94
Taxable Municipal A Curve				
2 Yr	3.77	3.74	3.75	4.53
3 Yr	3.84	3.80	3.86	4.65
5 Yr	3.97	3.92	4.13	4.85
10 Yr	4.51	4.42	4.65	5.11

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.64	3.64	4.33
SOFR	3.71	3.71	4.39
Prime Rate	6.75	6.75	7.50
DowJones	48,905	48,367	43,841
S&P	6,882	6,896	5,955
Nasdaq	22,749	23,419	18,847
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.50	5.50
Gold	5,187.7	4,327.6	2,885.8
15Y FHLMC Primary Mortgage Market Survey	5.44	5.50	5.94
30Y FHLMC Primary Mortgage Market Survey	5.98	6.18	6.76

Yesterday's Economic Releases	Survey	Actual	Prior
S&P Global US Manufacturing PMI	51.4	51.6	51.2
ISM Manufacturing	51.5	52.4	52.6
ISM Prices Paid	60.0	70.5	59.0
ISM New Orders	53.3	55.8	57.1
ISM Employment	48.3	48.8	48.1



Today's Economic Releases	Survey	Actual	Prior
Wards Total Vehicle Sales	15.37m	--	14.85m

Next Fed Meeting: March 18, 2026