

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

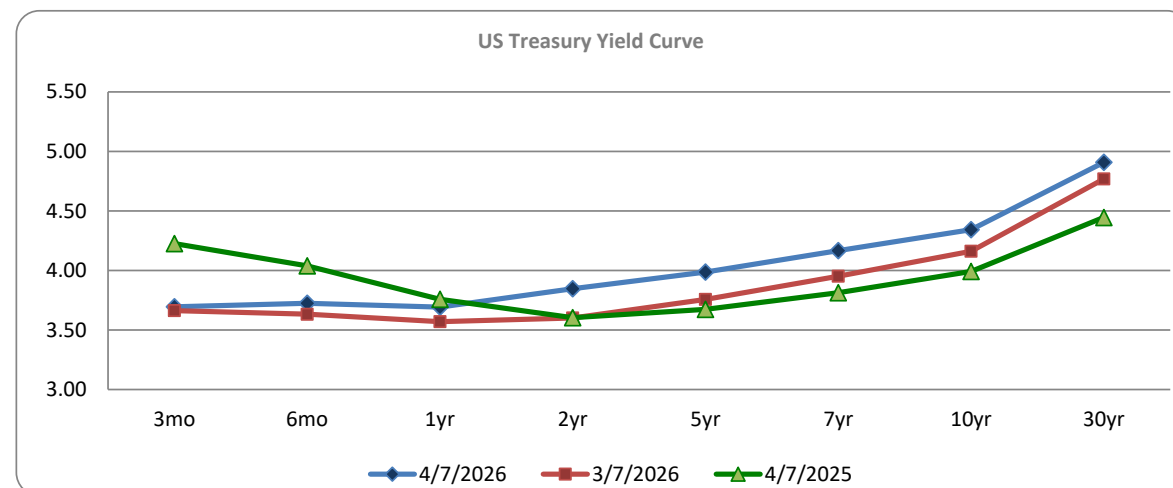
Tuesday, April 7, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.70	3.69	3.62	4.23
6 Mo	3.73	3.71	3.59	4.04
1 Yr	3.69	3.70	3.46	3.76
2 Yr	3.85	3.86	3.45	3.60
3 Yr	3.88	3.88	3.50	3.59
5 Yr	3.99	4.00	3.68	3.67
7 Yr	4.17	4.17	3.89	3.81
10 Yr	4.34	4.35	4.12	3.99
30 Yr	4.91	4.91	4.81	4.45
Bullet Agencies				
2 Yr	3.86	3.86	3.49	3.76
3 Yr	3.91	3.91	3.52	3.72
5 Yr	4.03	4.03	3.70	3.80
10 Yr	4.48	4.48	4.28	4.21
15 Yr	5.10	5.11	4.97	4.63
Bank Qualified Muni A Curve				
2 Yr	2.57	2.58	2.78	2.62
3 Yr	2.60	2.62	2.71	2.70
5 Yr	2.80	2.81	2.74	2.81
10 Yr	3.36	3.38	3.15	3.20
15 Yr	3.88	3.91	3.76	3.64

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.66	3.66	3.70	4.32
3 Mo	3.68	3.67	3.66	4.26
6 Mo	3.70	3.69	3.58	4.13
1 Yr	3.74	3.70	3.42	3.86
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.54
3 Mo	3.83	3.83	3.83	4.46
6 mo	3.76	3.76	3.76	4.31
1 Yr	3.65	3.65	3.65	4.00
2 Yr	3.65	3.65	3.65	3.79
3 Yr	3.70	3.70	3.70	3.78
5 Yr	3.89	3.89	3.89	3.88
10 Yr	4.54	4.54	4.54	4.41
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.69
FNMA 30 Year Pools				5.31
Taxable Municipal A Curve				
2 Yr	3.93	4.07	3.75	4.42
3 Yr	4.18	4.13	3.86	4.11
5 Yr	4.29	4.25	4.13	4.23
10 Yr	4.76	4.72	4.65	4.67

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.64	3.64	4.33
SOFR	3.65	3.71	4.35
Prime Rate	6.75	6.75	7.50
DowJones	46,670	48,367	38,315
S&P	6,612	6,896	5,074
Nasdaq	21,996	23,419	15,588
Unemployment	4.30	4.40	4.40
MI Unemployment	5.00	5.50	5.50
Gold	4,679.1	4,327.6	3,045.5
15Y FHLMC Primary Mortgage Market Survey	5.77	5.50	5.82
30Y FHLMC Primary Mortgage Market Survey	6.46	6.18	6.64

Yesterday's Economic Releases	Survey	Actual	Prior
ISM Reschedules March Services PMI to April 6			
ISM Services Index	54.9	54.0	56.1
ISM Services Prices Paid	67.0	70.7	63.0
ISM Services New Orders	56.8	60.6	58.6
ISM Services Employment	51.0	45.2	51.8



Today's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	15.250k	10.000k
ADP Weekly Employment Change	--	26.000k	15.250k
Durable Goods Orders	-1.2%	--	0.0%
Durables Ex Transportation	0.5%	--	0.4%
Cap Goods Orders Nondef Ex Air	0.5%	--	--
Cap Goods Ship Nondef Ex Air	0.4%	--	-0.1%
NY Fed 1-Yr Inflation Expectations	3.50%	--	3.00%
Consumer Credit	\$10.250b	--	\$8.050b

Next Fed Meeting: April 29th, 2026