

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

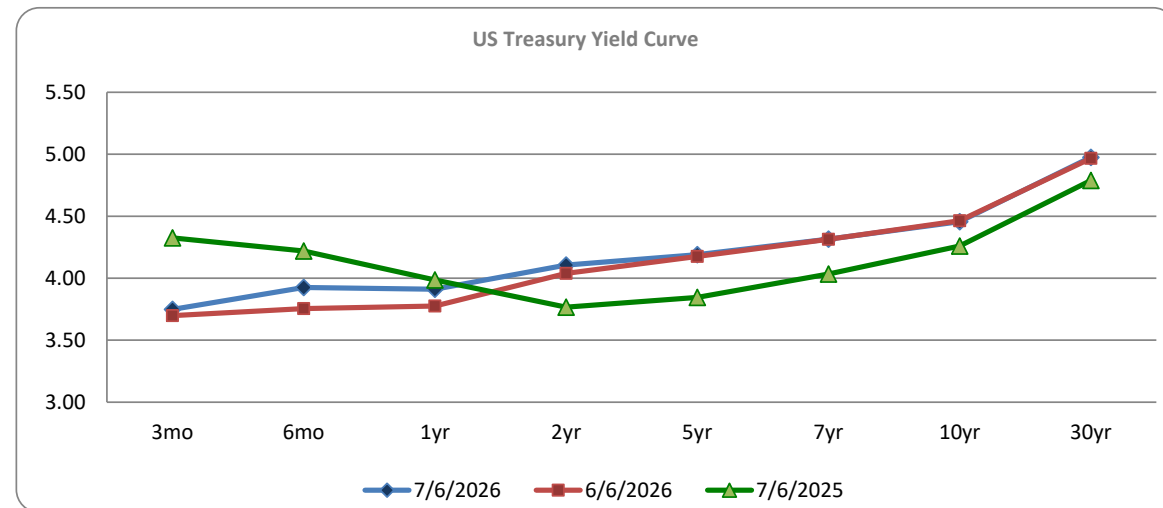
Monday, July 6, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.75	3.81	3.62	4.33
6 Mo	3.93	3.96	3.59	4.22
1 Yr	3.91	3.97	3.46	3.99
2 Yr	4.11	4.12	3.45	3.77
3 Yr	4.13	4.12	3.50	3.74
5 Yr	4.19	4.16	3.68	3.85
7 Yr	4.32	4.26	3.89	4.03
10 Yr	4.46	4.39	4.12	4.26
30 Yr	4.98	4.87	4.81	4.79
Bullet Agencies				
2 Yr	4.15	4.12	3.49	3.86
3 Yr	4.20	4.13	3.52	3.82
5 Yr	4.28	4.18	3.70	3.92
10 Yr	4.57	4.50	4.28	4.45
15 Yr	5.12	5.06	4.97	5.04
Bank Qualified Muni A Curve				
2 Yr	2.73	2.64	2.78	2.76
3 Yr	2.81	2.70	2.71	2.81
5 Yr	3.01	2.86	2.74	2.91
10 Yr	3.53	3.26	3.15	3.50
15 Yr	4.01	3.62	3.76	4.12

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.67	3.65	3.70	4.33
3 Mo	3.75	3.73	3.66	4.29
6 Mo	3.87	3.84	3.58	4.13
1 Yr	4.03	3.97	3.42	3.87
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.50
3 Mo	3.83	3.83	3.83	4.52
6 mo	3.76	3.76	3.76	4.40
1 Yr	3.65	3.65	3.65	4.14
2 Yr	3.65	3.65	3.65	3.97
3 Yr	3.70	3.70	3.70	3.95
5 Yr	3.89	3.89	3.89	4.09
10 Yr	4.54	4.54	4.54	4.75
Generic Current Coupon MBS				
FNMA 15 Year Pools				4.87
FNMA 30 Year Pools				5.45
Taxable Municipal A Curve				
2 Yr	4.13	4.31	3.75	4.22
3 Yr	4.45	4.39	3.86	4.24
5 Yr	4.63	4.53	4.13	4.46
10 Yr	4.98	4.85	4.65	4.97

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.60	3.64	4.33
SOFR	3.64	3.71	4.40
Prime Rate	6.75	6.75	7.50
DowJones	52,900	48,367	44,484
S&P	7,483	6,896	6,227
Nasdaq	25,833	23,419	20,393
Unemployment	4.20	4.40	4.40
MI Unemployment	5.10	5.00	5.00
Gold	4,169.2	4,327.6	3,356.0
15Y FHLMC Primary Mortgage Market Survey	5.79	5.50	5.89
30Y FHLMC Primary Mortgage Market Survey	6.43	6.18	6.77

Yesterday's Economic Releases	Survey	Actual	Prior
No Scheduled Activities for Today			



Today's Economic Releases	Survey	Actual	Prior
S&P Global US Services PMI	51.3	--	51.3
S&P Global US Composite PMI	52.2	--	52.2
ISM Services Index	54.0	--	54.5
ISM Services Prices Paid	67.5	--	71.3
ISM Services New Orders	56.8	--	57.3
ISM Services Employment	48.2	--	47.9

Next Fed Meeting: July 29th, 2026