

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)

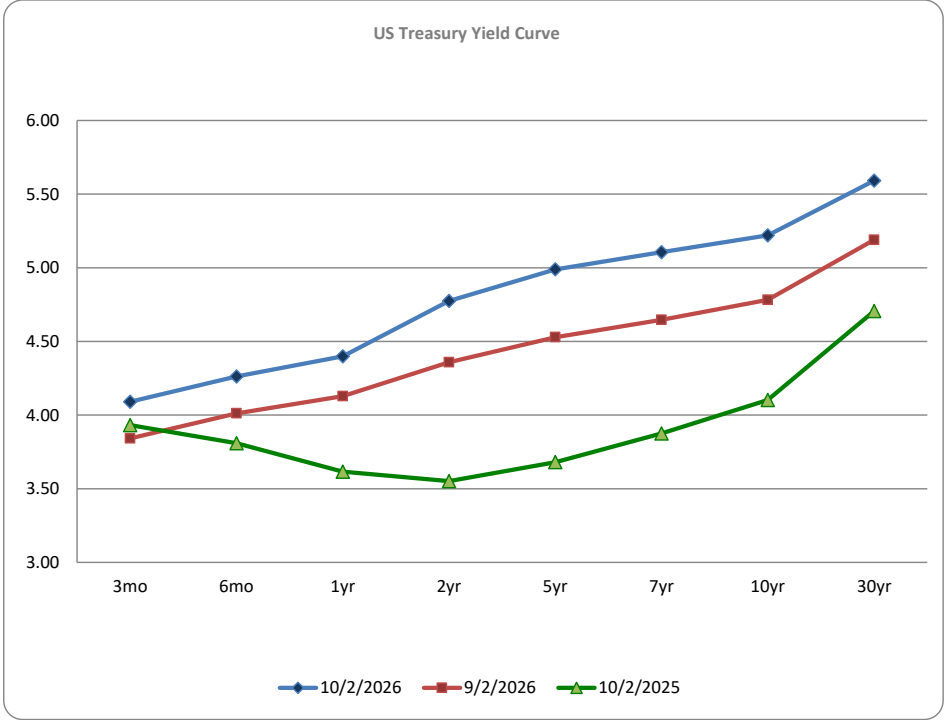
Daily Market WatchFriday, October 2, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasury				
3 Mo	4.09	4.11	3.62	3.93
6 Mo	4.26	4.31	3.59	3.81
1 Yr	4.40	4.51	3.46	3.62
2 Yr	4.77	4.86	3.45	3.55
3 Yr	4.89	4.97	3.50	3.56
5 Yr	4.99	5.07	3.68	3.68
7 Yr	5.11	5.17	3.89	3.87
10 Yr	5.22	5.27	4.12	4.10
30 Yr	5.59	5.63	4.81	4.71
Bullet Agencies				
2 Yr	4.80	4.88	3.49	3.59
3 Yr	4.92	5.00	3.52	3.58
5 Yr	5.05	5.11	3.70	3.71
10 Yr	5.39	5.39	4.28	4.27
15 Yr	5.94	5.94	4.97	4.97
Bank Qualified Muni A Curve				
2 Yr	3.66	3.75	2.78	2.64
3 Yr	3.72	3.81	2.71	2.63
5 Yr	3.89	3.99	2.74	2.72
10 Yr	4.41	4.51	3.15	3.43
15 Yr	4.95	5.03	3.76	4.11

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.92	3.91	3.70	4.13
3 Mo	4.05	4.08	3.66	3.96
6 Mo	4.23	4.27	3.58	3.83
1 Yr	4.54	4.60	3.42	3.63
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.33
3 Mo	3.83	3.83	3.83	4.15
6 mo	3.76	3.76	3.76	4.01
1 Yr	3.65	3.65	3.65	3.79
2 Yr	3.65	3.65	3.65	3.74
3 Yr	3.70	3.70	3.70	3.76
5 Yr	3.89	3.89	3.89	3.90
10 Yr	4.54	4.54	4.54	4.55
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.80
FNMA 30 Year Pools				6.38
Taxable Municipal A Curve				
2 Yr	4.71	5.18	3.75	3.86
3 Yr	5.32	5.36	3.86	3.93
5 Yr	5.51	5.51	4.13	4.13
10 Yr	5.77	5.77	4.65	4.70

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.85	3.64	4.09
SOFR	3.87	3.71	4.20
Prime Rate	7.00	6.75	7.25
DowJones	50,927	48,367	46,441
S&P	7,666	6,896	6,711
Nasdaq	26,872	23,419	22,755
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,208.3	4,327.6	3,914.9
15Y FHLMC Primary Mortgage Market Survey	6.60	5.50	5.49
30Y FHLMC Primary Mortgage Market Survey	7.28	6.18	6.30

Yesterday's Economic Releases	Survey	Actual	Prior
Challenger Job Cuts YoY	-20.0%	-19.9%	-38.5%
Challenger Job Cuts Total	--	43281	52881
Initial Jobless Claims	200k	197k	197k
Initial Claims 4-Wk Moving Avg	--	200.00k	202.25k
Continuing Claims	1725k	1701k	1719k
S&P Global US Manufacturing PMI	57.0	55.9	57.0
ISM Manufacturing	55.0	54.5	54.6
ISM Prices Paid	73.0	77.9	71.1
ISM New Orders	54.7	55.3	53.7
ISM Employment	52.0	52.7	51.2
Construction Spending MoM	0.0%	0.9%	-0.5%
Omdia Total Vehicle Sales	16.30m	15.98m	16.76m



Today's Economic Releases	Survey	Actual	Prior
Change in Nonfarm Payrolls	90k	--	162k
Two-Month Payroll Net Revision	--	--	55k
Change in Private Payrolls	81k	--	127k
Change in Manufact. Payrolls	10k	--	16k
Nonfarm Payrolls 3-Mo Avg Chg	--	--	71k
Average Hourly Earnings MoM	0.3%	--	0.3%
Average Hourly Earnings YoY	3.1%	--	3.1%
Average Weekly Hours All Employees	34.3	--	34.4
Unemployment Rate	4.1%	--	4.1%
Labor Force Participation Rate	61.6%	--	61.6%
Underemployment Rate	7.7%	--	7.7%
Factory Orders	0.2%	--	0.9%
Factory Orders Ex Trans	0.6%	--	0.6%
Durable Goods Orders	0.0%	--	0.0%
Durables Ex Transportation	0.3%	--	0.3%
Cap Goods Orders Nondef Ex Air	1.6%	--	1.6%
Cap Goods Ship Nondef Ex Air	--	--	0.6%

Next Fed Meeting: October 28th, 2026