

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

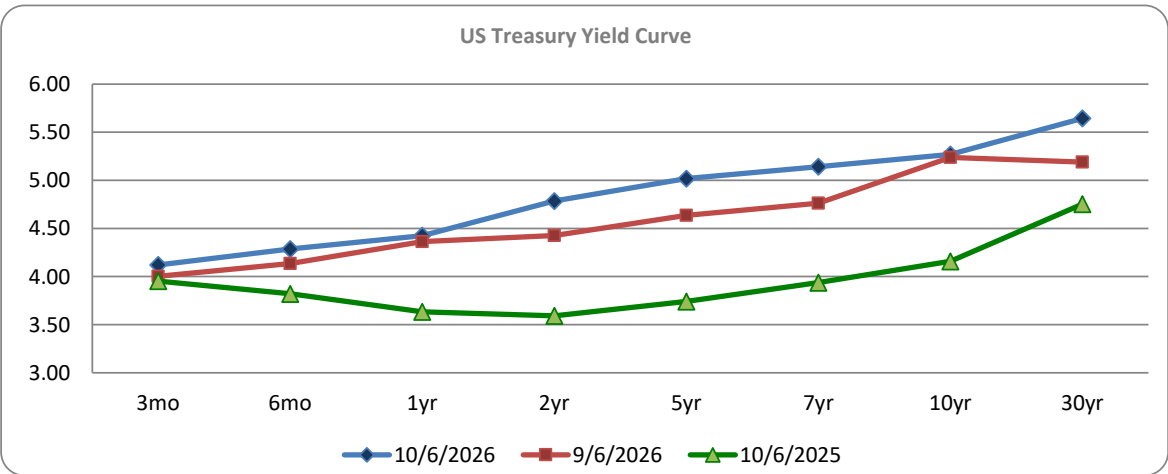
Tuesday, October 6, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	4.12	4.09	3.62	3.95
6 Mo	4.29	4.27	3.59	3.82
1 Yr	4.43	4.43	3.46	3.63
2 Yr	4.78	4.82	3.45	3.59
3 Yr	4.91	4.95	3.50	3.61
5 Yr	5.02	5.05	3.68	3.74
7 Yr	5.14	5.16	3.89	3.94
10 Yr	5.27	5.27	4.12	4.16
30 Yr	5.64	5.63	4.81	4.75
Bullet Agencies				
2 Yr	4.84	4.85	3.49	3.62
3 Yr	4.97	4.99	3.52	3.61
5 Yr	5.11	5.12	3.70	3.75
10 Yr	5.44	5.42	4.28	4.28
15 Yr	5.99	5.96	4.97	4.98
Bank Qualified Muni A Curve				
2 Yr	3.61	3.60	2.78	2.64
3 Yr	3.66	3.66	2.71	2.63
5 Yr	3.82	3.82	2.74	2.72
10 Yr	4.36	4.35	3.15	3.42
15 Yr	4.93	4.90	3.76	4.11

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.91	3.91	3.70	4.10
3 Mo	4.02	4.03	3.66	3.94
6 Mo	4.17	4.19	3.58	3.79
1 Yr	4.45	4.48	3.42	3.58
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.32
3 Mo	3.83	3.83	3.83	4.17
6 mo	3.76	3.76	3.76	4.02
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	3.77
5 Yr	3.89	3.89	3.89	3.90
10 Yr	4.54	4.54	4.54	4.52
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.90
FNMA 30 Year Pools				6.48
Taxable Municipal A Curve				
2 Yr	4.76	5.19	3.75	3.89
3 Yr	5.37	5.41	3.86	3.97
5 Yr	5.58	5.63	4.13	4.14
10 Yr	5.87	5.86	4.65	4.71

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.86	3.64	4.09
SOFR	3.89	3.71	4.18
Prime Rate	7.00	6.75	7.25
DowJones	51,268	48,367	46,758
S&P	7,774	6,896	6,716
Nasdaq	27,477	23,419	22,781
Unemployment	4.20	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,204.4	4,327.6	3,959.4
15Y FHLMC Primary Mortgage Market Survey	6.60	5.50	5.55
30Y FHLMC Primary Mortgage Market Survey	7.28	6.18	6.34

Yesterday's Economic Releases	Survey	Actual	Prior
S&P Global US Services PMI	58.7	58.8	58.7
S&P Global US Composite PMI	58.3	58.4	58.4
ISM Services Index	55.0	54.9	55.4
ISM Services Prices Paid	73.3	74.0	72.6
ISM Services New Orders	60.3	59.8	60.9
ISM Services Employment	48.8	50.1	47.8



Today's Economic Releases	Survey	Actual	Prior
ADP Weekly Employment Change	--	22.500k	20.000k
ADP Weekly Employment Change	--	23.750k	22.500k
Trade Balance	-\$102.1b	--	-\$88.6b
Imports MoM	4.2%	--	2.8%
Exports MoM	1.2%	--	-2.1%

Next Fed Meeting: October 28th, 2026

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