

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

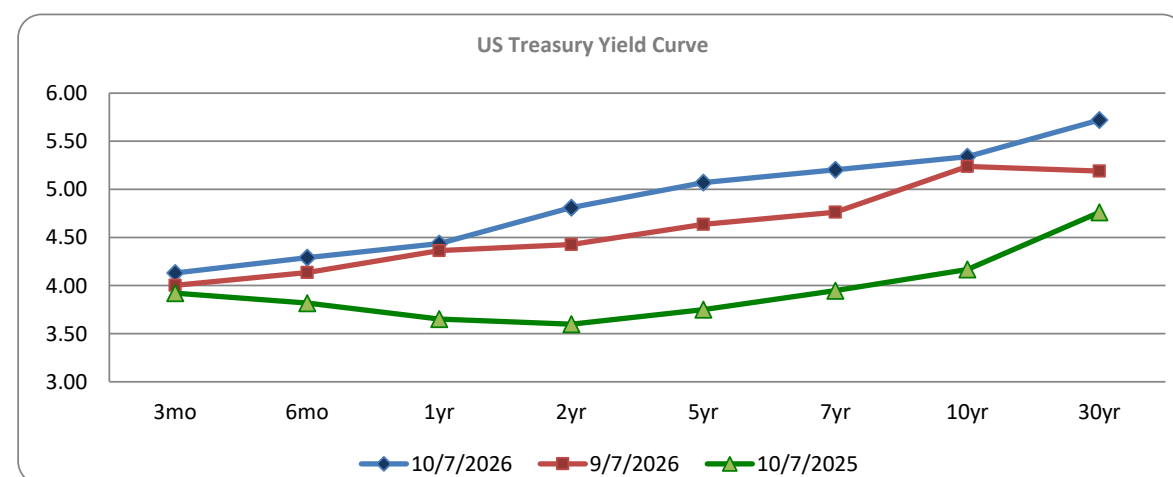
Wednesday, October 7, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	4.13	4.09	3.62	3.92
6 Mo	4.29	4.27	3.59	3.82
1 Yr	4.44	4.43	3.46	3.65
2 Yr	4.81	4.82	3.45	3.60
3 Yr	4.95	4.95	3.50	3.62
5 Yr	5.07	5.05	3.68	3.75
7 Yr	5.20	5.16	3.89	3.95
10 Yr	5.34	5.27	4.12	4.17
30 Yr	5.72	5.63	4.81	4.76
Bullet Agencies				
2 Yr	4.82	4.85	3.49	3.64
3 Yr	4.95	4.99	3.52	3.64
5 Yr	5.09	5.12	3.70	3.78
10 Yr	5.41	5.42	4.28	4.32
15 Yr	5.95	5.96	4.97	5.02
Bank Qualified Muni A Curve				
2 Yr	3.79	3.60	2.78	2.64
3 Yr	3.82	3.66	2.71	2.63
5 Yr	3.96	3.82	2.74	2.72
10 Yr	4.49	4.35	3.15	3.43
15 Yr	5.03	4.90	3.76	4.11

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.92	3.91	3.70	4.09
3 Mo	4.03	4.03	3.66	3.94
6 Mo	4.19	4.19	3.58	3.79
1 Yr	4.50	4.48	3.42	3.58
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.33
3 Mo	3.83	3.83	3.83	4.16
6 mo	3.76	3.76	3.76	4.01
1 Yr	3.65	3.65	3.65	3.81
2 Yr	3.65	3.65	3.65	3.77
3 Yr	3.70	3.70	3.70	3.80
5 Yr	3.89	3.89	3.89	3.95
10 Yr	4.54	4.54	4.54	4.58
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.83
FNMA 30 Year Pools				6.43
Taxable Municipal A Curve				
2 Yr	4.75	5.19	3.75	3.91
3 Yr	5.34	5.41	3.86	3.99
5 Yr	5.55	5.63	4.13	4.18
10 Yr	5.82	5.86	4.65	4.76

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.86	3.64	4.09
SOFR	3.90	3.71	4.15
Prime Rate	7.00	6.75	7.25
DowJones	51,521	48,367	46,695
S&P	7,819	6,896	6,740
Nasdaq	27,600	23,419	22,942
Unemployment	4.20	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,149.0	4,327.6	3,993.5
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
ADP Weekly Employment Change	--	22.500k	20.000k
ADP Weekly Employment Change	--	23.750k	22.500k
Trade Balance	-\$102.1b	-\$105.6b	-\$88.6b
Imports MoM	4.2%	4.3%	2.8%
Exports MoM	1.2%	1.4%	-2.1%



Today's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-4.2%	-6.0%
NY Fed 1-Yr Inflation Expectations	3.64%	--	3.58%
FOMC Meeting Minutes	--	--	--
Consumer Credit	\$15.000b	--	\$18.062b

Next Fed Meeting: October 28th, 2026

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