

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 Thursday, August 27, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasury				
3 Mo	3.77	3.78	3.62	4.19
6 Mo	3.90	3.89	3.59	4.02
1 Yr	4.00	3.95	3.46	3.86
2 Yr	4.22	4.16	3.45	3.65
3 Yr	4.28	4.23	3.50	3.62
5 Yr	4.38	4.35	3.68	3.74
7 Yr	4.50	4.50	3.89	3.98
10 Yr	4.66	4.69	4.12	4.27
30 Yr	5.18	5.27	4.81	4.93
Bullet Agencies				
2 Yr	4.23	4.20	3.49	3.74
3 Yr	4.30	4.27	3.52	3.67
5 Yr	4.41	4.40	3.70	3.79
10 Yr	4.75	4.79	4.28	4.41
15 Yr	5.32	5.39	4.97	5.08
Bank Qualified Muni A Curve				
2 Yr	2.78	2.76	2.78	2.53
3 Yr	2.91	2.90	2.71	2.55
5 Yr	3.17	3.18	2.74	2.77
10 Yr	3.70	3.73	3.15	3.80
15 Yr	4.23	4.25	3.76	4.58

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.69	3.65	3.70	4.32
3 Mo	3.77	3.73	3.66	4.20
6 Mo	3.87	3.84	3.58	4.05
1 Yr	4.02	3.98	3.42	3.81
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.56
3 Mo	3.83	3.83	3.83	4.41
6 mo	3.76	3.76	3.76	4.22
1 Yr	3.65	3.65	3.65	4.00
2 Yr	3.65	3.65	3.65	3.84
3 Yr	3.70	3.70	3.70	3.83
5 Yr	3.89	3.89	3.89	3.95
10 Yr	4.54	4.54	4.54	4.70
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.00
FNMA 30 Year Pools				5.63
Taxable Municipal A Curve				
2 Yr	4.28	4.37	3.75	4.06
3 Yr	4.68	4.52	3.86	4.02
5 Yr	4.81	4.70	4.13	4.14
10 Yr	5.15	5.14	4.65	4.75

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.63	3.64	4.33
SOFR	3.64	3.71	4.38
Prime Rate	6.75	6.75	7.50
DowJones	53,464	48,367	45,418
S&P	7,676	6,896	6,466
Nasdaq	26,130	23,419	21,544
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,648.8	4,327.6	3,424.6
15Y FHLMC Primary Mortgage Market Survey	5.95	5.50	5.69
30Y FHLMC Primary Mortgage Market Survey	6.65	6.18	6.58

Yesterday's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-1.0%	-0.4%
Personal Income	0.2%	0.4%	0.2%
Personal Spending	0.1%	0.2%	0.3%
Real Personal Spending	0.0%	0.0%	0.4%
PCE Price Index MoM	0.1%	0.2%	-0.1%
PCE Price Index YoY	3.6%	3.7%	3.7%
Core PCE Price Index MoM	0.2%	0.2%	0.1%
Core PCE Price Index YoY	3.3%	3.3%	3.3%
Durable Goods Orders	0.5%	1.1%	0.5%
Durables Ex Transportation	0.6%	0.4%	0.7%
Cap Goods Orders Nondef Ex Air	0.7%	0.2%	1.2%
Cap Goods Ship Nondef Ex Air	1.0%	1.4%	2.0%
GDP Annualized QoQ	1.5%	1.5%	1.5%
Personal Consumption	3.2%	3.4%	3.2%
GDP Price Index	6.2%	6.4%	6.2%
Core PCE Price Index QoQ	3.4%	3.6%	3.4%

Today's Economic Releases	Survey	Actual	Prior
Advance Goods Trade Balance	-\$100.5b	--	-\$101.5b
Advance Goods Imports MoM SA	-0.3%	--	-2.6%
Advance Goods Exports MoM SA	-1.0%	--	-1.8%
Retail Inventories MoM	0.2%	--	0.0%
Wholesale Inventories MoM	0.2%	--	0.2%
Initial Jobless Claims	208k	--	206k
Initial Claims 4-Wk Moving Avg	--	--	204.00k
Continuing Claims	1792k	--	1799k
Kansas City Fed Manf. Activity	10	--	9

Next Fed Meeting: September 16th, 2026

