

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, September 1, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.84	3.81	3.62	4.17
6 Mo	4.01	3.95	3.59	4.00
1 Yr	4.13	4.10	3.46	3.85
2 Yr	4.36	4.33	3.45	3.64
3 Yr	4.43	4.38	3.50	3.60
5 Yr	4.53	4.47	3.68	3.71
7 Yr	4.65	4.59	3.89	3.93
10 Yr	4.78	4.73	4.12	4.23
30 Yr	5.27	5.22	4.81	4.90
Bullet Agencies				
2 Yr	4.35	4.36	3.49	3.72
3 Yr	4.42	4.43	3.52	3.64
5 Yr	4.53	4.53	3.70	3.74
10 Yr	4.85	4.84	4.28	4.35
15 Yr	5.43	5.40	4.97	5.02
Bank Qualified Muni A Curve				
2 Yr	2.74	2.71	2.78	2.63
3 Yr	2.87	2.83	2.71	2.64
5 Yr	3.14	3.09	2.74	2.81
10 Yr	3.72	3.67	3.15	3.77
15 Yr	4.32	4.27	3.76	4.52

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.71	3.68	3.70	4.28
3 Mo	3.80	3.76	3.66	4.17
6 Mo	3.94	3.87	3.58	4.02
1 Yr	4.11	4.03	3.42	3.76
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.53
3 Mo	3.83	3.83	3.83	4.39
6 mo	3.76	3.76	3.76	4.21
1 Yr	3.65	3.65	3.65	4.01
2 Yr	3.65	3.65	3.65	3.82
3 Yr	3.70	3.70	3.70	3.80
5 Yr	3.89	3.89	3.89	3.91
10 Yr	4.54	4.54	4.54	4.65
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.15
FNMA 30 Year Pools				5.76
Taxable Municipal A Curve				
2 Yr	4.40	4.69	3.75	4.02
3 Yr	4.80	4.81	3.86	4.01
5 Yr	4.93	4.92	4.13	4.18
10 Yr	5.25	5.22	4.65	4.84

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.68	3.64	4.33
SOFR	3.68	3.71	4.34
Prime Rate	6.75	6.75	7.50
DowJones	53,186	48,367	45,637
S&P	7,686	6,896	6,502
Nasdaq	26,371	23,419	21,705
Unemployment	4.10	4.40	4.40
MI Unemployment	4.90	5.00	5.00
Gold	4,416.9	4,327.6	3,467.6
15Y FHLMC Primary Mortgage Market Survey	5.98	5.50	5.69
30Y FHLMC Primary Mortgage Market Survey	6.66	6.18	6.56

Yesterday's Economic Releases	Survey	Actual	Prior
Dallas Fed Manf. Activity	1.6	11.6	1.3

Today's Economic Releases	Survey	Actual	Prior
S&P Global US Manufacturing PMI	53.4	--	53.2
ISM Manufacturing	55.2	--	55.6
ISM Prices Paid	70.8	--	71.1
ISM New Orders	56.8	--	56.7
ISM Employment	52.5	--	52.8
Construction Spending MoM	0.0%	--	-0.1%
JOLTS Job Openings	7313k	--	7359k
JOLTS Job Openings Rate	4.5%	--	4.4%
JOLTS Quits Level	3208k	--	3232k
JOLTS Quits Rate	2.0%	--	2.0%
JOLTS Layoffs Level	1768k	--	1766k
JOLTS Layoffs Rate	1.1%	--	1.1%
Dallas Fed Services Activity	7.2	--	6.6
Omdia Total Vehicle Sales	16.30m	--	16.33m

Next Fed Meeting: September 16th, 2026

