

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, September 2, 2026

	Current	Yest	Dec-25	1 Yr Ago		Current	Yest	Dec-25	1 Yr Ago		Current	Dec-25	1 Yr Ago
Treasuries					SOFR					Market Information			
3 Mo	3.86	3.84	3.62	4.14	1 Mo	3.74	3.71	3.70	4.27	Fed Funds	3.67	3.64	4.33
6 Mo	4.02	4.01	3.59	3.97	3 Mo	3.83	3.80	3.66	4.17	SOFR	3.66	3.71	4.34
1 Yr	4.15	4.13	3.46	3.85	6 Mo	3.96	3.94	3.58	4.02	Prime Rate	6.75	6.75	7.50
2 Yr	4.37	4.36	3.45	3.66	1 Yr	4.15	4.11	3.42	3.77	DowJones	52,767	48,367	45,545
3 Yr	4.44	4.43	3.50	3.63	FHLB Borrowings (Boston)					S&P	7,631	6,896	6,460
5 Yr	4.53	4.53	3.68	3.76	1 Mo	3.89	3.89	3.89	4.52	Nasdaq	26,100	23,419	21,456
7 Yr	4.65	4.65	3.89	3.99	3 Mo	3.83	3.83	3.83	4.38	Unemployment	4.10	4.40	4.40
10 Yr	4.77	4.78	4.12	4.29	6 mo	3.76	3.76	3.76	4.20	MI Unemployment	4.90	5.00	5.00
30 Yr	5.25	5.27	4.81	4.98	1 Yr	3.65	3.65	3.65	3.99	Gold	4,378.8	4,327.6	3,562.7
Bullet Agencies					2 Yr	3.65	3.65	3.65	3.80	15Y FHLMC Primary Mortgage Market Survey	5.98	5.50	5.69
2 Yr	4.40	4.35	3.49	3.70	3 Yr	3.70	3.70	3.70	3.78	30Y FHLMC Primary Mortgage Market Survey	6.66	6.18	6.56
3 Yr	4.48	4.42	3.52	3.63	5 Yr	3.89	3.89	3.89	3.91	Yesterday's Economic Releases			
5 Yr	4.59	4.53	3.70	3.74	10 Yr	4.54	4.54	4.54	4.66		Survey	Actual	Prior
10 Yr	4.89	4.85	4.28	4.37	Generic Current Coupon MBS					S&P Global US Manufacturing PMI	53.4	53.9	53.2
15 Yr	5.47	5.43	4.97	5.06	FNMA 15 Year Pools				5.20	ISM Manufacturing	55.2	54.6	55.6
Bank Qualified Muni A Curve					FNMA 30 Year Pools				5.81	ISM Prices Paid	70.8	71.1	71.1
2 Yr	2.80	2.74	2.78	2.62	Taxable Municipal A Curve					ISM New Orders	56.8	53.7	56.7
3 Yr	2.92	2.87	2.71	2.63	2 Yr	4.43	4.67	3.75	3.98	ISM Employment	52.5	51.2	52.8
5 Yr	3.19	3.14	2.74	2.81	3 Yr	4.86	4.80	3.86	3.98	Construction Spending MoM	0.0%	-0.5%	-0.1%
10 Yr	3.77	3.72	3.15	3.78	5 Yr	4.99	4.93	4.13	4.17	JOLTS Job Openings	7313k	7271k	7359k
15 Yr	4.38	4.32	3.76	4.53	10 Yr	5.29	5.25	4.65	4.85	JOLTS Job Openings Rate	4.5%	4.4%	4.4%

