

Investment Portfolio Management:

- Fixed Income Portfolio Management
- Alternative Portfolio Management
- Credit Analysis & Reporting

Asset Liability Management & IRR:

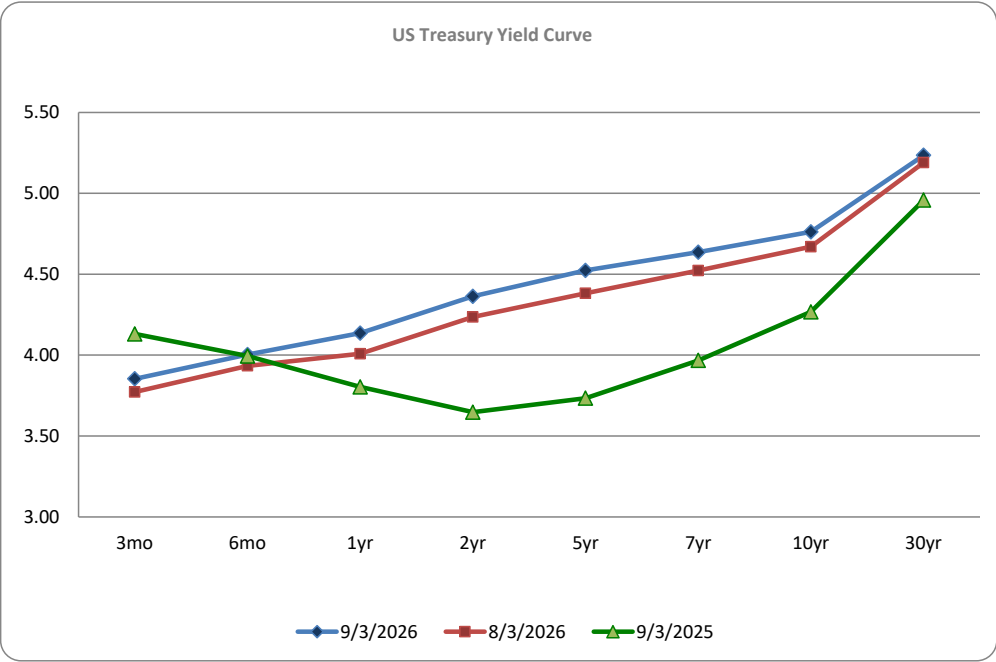
- ALM Reporting
- ALM Related Reports
- What-if-Scenario Analysis

Valuations and Advisory Services:

- Transaction Advisory & Purchase Accounting Reports
- Mortgage Servicing Rights Valuations
- Current Expected Credit Loss (CECL)

Daily Market Watch Thursday, September 3, 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	3.85	3.84	3.62	4.13	1 Mo	3.74	3.71	3.70	4.25	Fed Funds	3.65	3.64	4.33
6 Mo	4.00	4.01	3.59	3.99	3 Mo	3.84	3.80	3.66	4.16	SOFR	3.65	3.71	4.39
1 Yr	4.14	4.13	3.46	3.80	6 Mo	3.98	3.94	3.58	4.01	Prime Rate	6.75	6.75	7.50
2 Yr	4.36	4.36	3.45	3.65	1 Yr	4.17	4.11	3.42	3.76	DowJones	53,062	48,367	45,296
3 Yr	4.43	4.43	3.50	3.62	FHLB Borrowings (Boston)					S&P	7,667	6,896	6,416
5 Yr	4.52	4.53	3.68	3.73	1 Mo	3.89	3.89	3.89	4.53	Nasdaq	26,218	23,419	21,280
7 Yr	4.64	4.65	3.89	3.97	3 Mo	3.83	3.83	3.83	4.37	Unemployment	4.10	4.40	4.40
10 Yr	4.76	4.78	4.12	4.27	6 mo	3.76	3.76	3.76	4.19	MI Unemployment	4.90	5.00	5.00
30 Yr	5.23	5.27	4.81	4.96	1 Yr	3.65	3.65	3.65	4.00	Gold	4,490.9	4,327.6	3,614.9
Bullet Agencies					2 Yr	3.65	3.65	3.65	3.84	15Y FHLMC Primary Mortgage Market Survey	5.98	5.50	5.69
2 Yr	4.38	4.35	3.49	3.72	3 Yr	3.70	3.70	3.70	3.83	30Y FHLMC Primary Mortgage Market Survey	6.66	6.18	6.56
3 Yr	4.46	4.42	3.52	3.66	5 Yr	3.89	3.89	3.89	3.95	Yesterday's Economic Releases			
5 Yr	4.57	4.53	3.70	3.78	10 Yr	4.54	4.54	4.54	4.71	Survey	Actual	Prior	
10 Yr	4.88	4.85	4.28	4.40	Generic Current Coupon MBS					MBA Mortgage Applications	--	0.8%	-1.0%
15 Yr	5.46	5.43	4.97	5.10	FNMA 15 Year Pools				5.20	ADP Employment Change	47k	38k	44k
Bank Qualified Muni A Curve					FNMA 30 Year Pools				5.79	Factory Orders	0.7%	0.9%	-0.3%
2 Yr	2.83	2.74	2.78	2.60	Taxable Municipal A Curve					Factory Orders Ex Trans	0.4%	0.6%	-0.4%
3 Yr	2.95	2.87	2.71	2.62	2 Yr	4.42	4.67	3.75	4.03	Durable Goods Orders	1.1%	1.1%	1.1%
5 Yr	3.21	3.14	2.74	2.80	3 Yr	4.84	4.80	3.86	4.05	Durables Ex Transportation	0.4%	0.4%	0.4%
10 Yr	3.79	3.72	3.15	3.78	5 Yr	4.98	4.93	4.13	4.22	Cap Goods Orders Nondef Ex Air	0.3%	0.0%	0.2%
15 Yr	4.39	4.32	3.76	4.54	10 Yr	5.28	5.25	4.65	4.92	Cap Goods Ship Nondef Ex Air	1.4%	1.2%	1.4%
										Fed Releases Beige Book			



Today's Economic Releases	Survey	Actual	Prior
Challenger Job Cuts YoY	--	-38.5%	-46.1%
Challenger Job Cuts Total	--	52881	33429
Trade Balance	-\$90.2b	--	-\$73.3b
Imports MoM	1.8%	--	-1.8%
Exports MoM	-1.0%	--	-0.9%
Nonfarm Productivity	1.4%	--	1.4%
Unit Labor Costs	1.3%	--	1.3%
Initial Jobless Claims	205k	--	203k
Initial Claims 4-Wk Moving Avg	205.63k	--	205.50k
Continuing Claims	1784k	--	1778k
S&P Global US Services PMI	56.8	--	56.8
S&P Global US Composite PMI	56.1	--	56.0
ISM Services Index	54.1	--	54.1
ISM Services Prices Paid	70.0	--	70.3
ISM Services New Orders	56.0	--	57.2
ISM Services Employment	48.3	--	47.4

Next Fed Meeting: September 16th, 2026

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