

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 10, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	3.90	3.89	3.62	4.03
6 Mo	4.04	4.02	3.59	3.87
1 Yr	4.17	4.14	3.46	3.67
2 Yr	4.46	4.42	3.45	3.55
3 Yr	4.56	4.50	3.50	3.51
5 Yr	4.66	4.59	3.68	3.61
7 Yr	4.76	4.69	3.89	3.82
10 Yr	4.88	4.81	4.12	4.09
30 Yr	5.32	5.25	4.81	4.74
Bullet Agencies				
2 Yr	4.44	4.40	3.49	3.61
3 Yr	4.52	4.48	3.52	3.54
5 Yr	4.64	4.60	3.70	3.65
10 Yr	4.94	4.89	4.28	4.22
15 Yr	5.51	5.45	4.97	4.90
Bank Qualified Muni A Curve				
2 Yr	2.95	2.87	2.78	2.45
3 Yr	3.05	2.98	2.71	2.45
5 Yr	3.31	3.24	2.74	2.62
10 Yr	3.92	3.85	3.15	3.56
15 Yr	4.51	4.43	3.76	4.29

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.77	3.77	3.70	4.18
3 Mo	3.84	3.84	3.66	4.06
6 Mo	3.97	3.97	3.58	3.86
1 Yr	4.16	4.16	3.42	3.59
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.42
3 Mo	3.83	3.83	3.83	4.24
6 mo	3.76	3.76	3.76	4.07
1 Yr	3.65	3.65	3.65	3.86
2 Yr	3.65	3.65	3.65	3.72
3 Yr	3.70	3.70	3.70	3.70
5 Yr	3.89	3.89	3.89	3.82
10 Yr	4.54	4.54	4.54	4.51
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.23
FNMA 30 Year Pools				5.86
Taxable Municipal A Curve				
2 Yr	4.40	4.71	3.75	3.97
3 Yr	4.91	4.86	3.86	3.97
5 Yr	5.05	5.00	4.13	4.12
10 Yr	5.33	5.29	4.65	4.67

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.65	3.64	4.33
SOFR	3.64	3.71	4.40
Prime Rate	6.75	6.75	7.50
DowJones	52,381	48,367	45,711
S&P	7,636	6,896	6,513
Nasdaq	26,253	23,419	21,879
Unemployment	4.10	4.40	4.40
MI Unemployment	4.90	5.00	5.00
Gold	4,416.5	4,327.6	3,686.9
15Y FHLMC Primary Mortgage Market Survey	6.04	5.50	5.60
30Y FHLMC Primary Mortgage Market Survey	6.71	6.18	6.50

Yesterday's Economic Releases	Survey	Actual	Prior
MBA Mortgage Applications	--	-2.7%	0.8%
ADP Weekly Employment Change	--	10.000k	11.750k
ADP Weekly Employment Change	--	12.000k	10.000k

Today's Economic Releases	Survey	Actual	Prior
Initial Jobless Claims	205k	--	206k
Initial Claims 4-Wk Moving Avg	--	--	207.25k
Continuing Claims	1780k	--	1779k
PPI Final Demand MoM	0.4%	--	0.0%
PPI Ex Food and Energy MoM	0.3%	--	0.2%
PPI Ex Food, Energy, Trade MoM	0.3%	--	0.4%
PPI Final Demand YoY	5.3%	--	4.7%
PPI Ex Food and Energy YoY	4.6%	--	4.2%
PPI Ex Food, Energy, Trade YoY	4.7%	--	4.7%
Existing Home Sales	3.98m	--	4.06m
Existing Home Sales MoM	-1.7%	--	-1.7%
Wholesale Inventories MoM	1.3%	--	1.3%
Wholesale Trade Sales MoM	--	--	-3.0%

Next Fed Meeting: September 16th, 2026

