

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

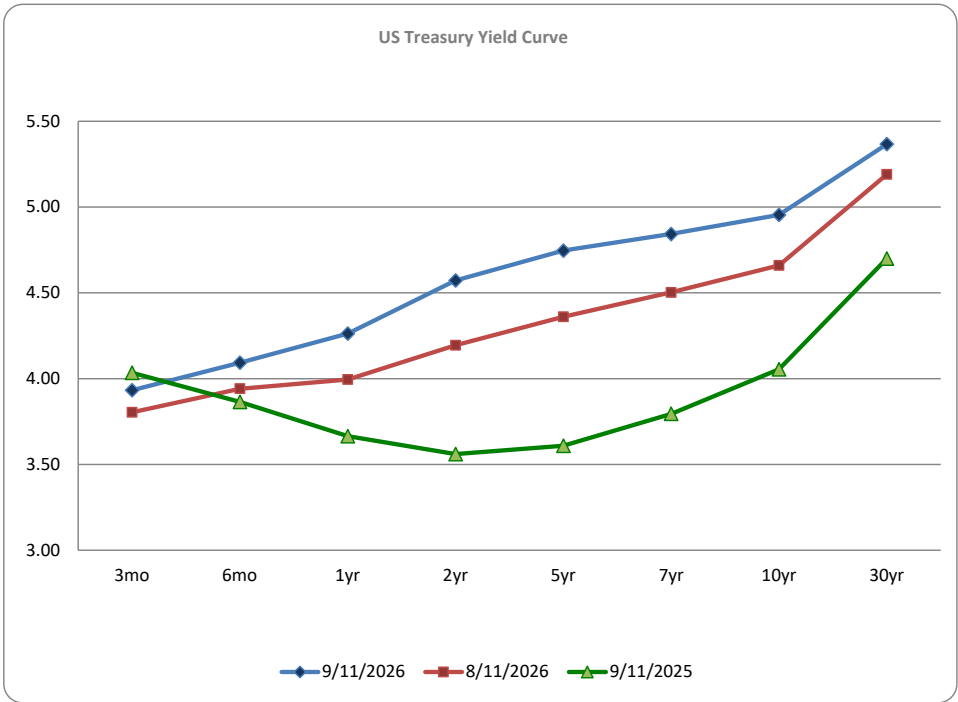
Friday, September 11, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasury				
3 Mo	3.93	3.90	3.62	4.03
6 Mo	4.09	4.04	3.59	3.86
1 Yr	4.26	4.17	3.46	3.66
2 Yr	4.57	4.46	3.45	3.56
3 Yr	4.67	4.56	3.50	3.51
5 Yr	4.75	4.66	3.68	3.61
7 Yr	4.84	4.76	3.89	3.80
10 Yr	4.95	4.88	4.12	4.05
30 Yr	5.37	5.32	4.81	4.70
Bullet Agencies				
2 Yr	4.57	4.44	3.49	3.60
3 Yr	4.66	4.52	3.52	3.53
5 Yr	4.78	4.64	3.70	3.63
10 Yr	5.06	4.94	4.28	4.19
15 Yr	5.64	5.51	4.97	4.86
Bank Qualified Muni A Curve				
2 Yr	3.12	2.95	2.78	2.43
3 Yr	3.22	3.05	2.71	2.43
5 Yr	3.47	3.31	2.74	2.60
10 Yr	4.07	3.92	3.15	3.48
15 Yr	4.64	4.51	3.76	4.20

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.79	3.77	3.70	4.17
3 Mo	3.86	3.84	3.66	4.06
6 Mo	3.99	3.97	3.58	3.88
1 Yr	4.19	4.16	3.42	3.62
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.41
3 Mo	3.83	3.83	3.83	4.24
6 mo	3.76	3.76	3.76	4.05
1 Yr	3.65	3.65	3.65	3.84
2 Yr	3.65	3.65	3.65	3.71
3 Yr	3.70	3.70	3.70	3.68
5 Yr	3.89	3.89	3.89	3.80
10 Yr	4.54	4.54	4.54	4.47
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.43
FNMA 30 Year Pools				6.02
Taxable Municipal A Curve				
2 Yr	4.53	4.74	3.75	3.96
3 Yr	5.05	4.91	3.86	3.96
5 Yr	5.18	5.05	4.13	4.10
10 Yr	5.43	5.33	4.65	4.62

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.74	3.64	4.33
SOFR	3.62	3.71	4.39
Prime Rate	6.75	6.75	7.50
DowJones	52,064	48,367	45,491
S&P	7,592	6,896	6,532
Nasdaq	26,082	23,419	21,886
Unemployment	4.10	4.40	4.40
MI Unemployment	4.90	5.00	5.00
Gold	4,370.9	4,327.6	3,658.4
15Y FHLMC Primary Mortgage Market Survey	6.09	5.50	5.60
30Y FHLMC Primary Mortgage Market Survey	6.76	6.18	6.50

Yesterday's Economic Releases	Survey	Actual	Prior
Initial Jobless Claims	205k	206k	206k
Initial Claims 4-Wk Moving Avg	--	206.00k	207.25k
Continuing Claims	1780k	1774k	1779k
PPI Final Demand MoM	0.4%	0.4%	0.0%
PPI Ex Food and Energy MoM	0.3%	0.2%	0.2%
PPI Ex Food, Energy, Trade MoM	0.3%	0.3%	0.4%
PPI Final Demand YoY	5.3%	5.4%	4.7%
PPI Ex Food and Energy YoY	4.6%	4.6%	4.2%
PPI Ex Food, Energy, Trade YoY	4.7%	4.7%	4.7%
Existing Home Sales	3.98m	3.98m	4.06m
Existing Home Sales MoM	-1.7%	-2.0%	-1.7%
Wholesale Inventories MoM	1.3%	1.3%	1.3%
Wholesale Trade Sales MoM	--	0.8%	-3.0%



Today's Economic Releases	Survey	Actual	Prior
CPI MoM	0.4%	--	0.1%
Core CPI MoM	0.2%	--	0.2%
CPI YoY	3.4%	--	3.4%
Core CPI YoY	2.4%	--	2.5%
CPI Index NSA	334.889	--	333.918
Core CPI Index SA	337.602	--	336.789
Real Avg Weekly Earnings YoY	--	--	0.1%
Real Avg Hourly Earning YoY	--	--	-0.2%
U. of Mich. Sentiment	51.0	--	51.7
U. of Mich. Current Conditions	51.3	--	51.9
U. of Mich. Expectations	51.0	--	51.5
U. of Mich. 1 Yr Inflation	4.2%	--	4.0%
U. of Mich. 5-10 Yr Inflation	3.3%	--	3.3%
Household Change in Net Worth	--	--	\$113b
Federal Budget Balance	-\$211.1b	--	-\$344.8b
Next Fed Meeting: September 16th, 2026			