

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 29, 2026

	Current	Yest	Dec-25	1 Yr Ago
Treasuries				
3 Mo	4.17	4.17	3.62	3.95
6 Mo	4.41	4.36	3.59	3.84
1 Yr	4.51	4.50	3.46	3.64
2 Yr	4.91	4.90	3.45	3.63
3 Yr	4.99	4.98	3.50	3.64
5 Yr	5.05	5.04	3.68	3.75
7 Yr	5.13	5.12	3.89	3.93
10 Yr	5.21	5.21	4.12	4.15
30 Yr	5.54	5.52	4.81	4.72
Bullet Agencies				
2 Yr	4.92	4.85	3.49	3.69
3 Yr	5.03	4.95	3.52	3.67
5 Yr	5.13	5.05	3.70	3.81
10 Yr	5.35	5.32	4.28	4.35
15 Yr	5.91	5.90	4.97	5.05
Bank Qualified Muni A Curve				
2 Yr	3.84	3.73	2.78	2.60
3 Yr	3.91	3.80	2.71	2.59
5 Yr	4.08	3.97	2.74	2.72
10 Yr	4.55	4.43	3.15	3.47
15 Yr	5.06	4.93	3.76	4.16

	Current	Yest	Dec-25	1 Yr Ago
SOFR				
1 Mo	3.90	3.90	3.70	4.16
3 Mo	4.07	4.08	3.66	4.00
6 Mo	4.26	4.26	3.58	3.87
1 Yr	4.57	4.57	3.42	3.69
FHLB Borrowings (Boston)				
1 Mo	3.89	3.89	3.89	4.31
3 Mo	3.83	3.83	3.83	4.20
6 mo	3.76	3.76	3.76	4.04
1 Yr	3.65	3.65	3.65	3.87
2 Yr	3.65	3.65	3.65	3.84
3 Yr	3.70	3.70	3.70	3.84
5 Yr	3.89	3.89	3.89	3.97
10 Yr	4.54	4.54	4.54	4.60
Generic Current Coupon MBS				
FNMA 15 Year Pools				5.87
FNMA 30 Year Pools				6.40
Taxable Municipal A Curve				
2 Yr	4.77	5.15	3.75	3.96
3 Yr	5.39	5.30	3.86	4.01
5 Yr	5.50	5.41	4.13	4.17
10 Yr	5.72	5.64	4.65	4.76

Market Information	Current	Dec-25	1 Yr Ago
Fed Funds	3.87	3.64	4.09
SOFR	3.90	3.71	4.16
Prime Rate	7.00	6.75	7.25
DowJones	51,482	48,367	46,247
S&P	7,684	6,896	6,644
Nasdaq	26,820	23,419	22,484
Unemployment	4.10	4.40	4.40
MI Unemployment	5.00	5.00	5.00
Gold	4,184.0	4,327.6	3,854.1
15Y FHLMC Primary Mortgage Market Survey	6.42	5.50	5.49
30Y FHLMC Primary Mortgage Market Survey	7.03	6.18	6.30

Yesterday's Economic Releases	Survey	Actual	Prior
Dallas Fed Manf. Activity	7.8	9.8	11.6

Today's Economic Releases	Survey	Actual	Prior
FHFA House Price Index MoM	0.1%	--	0.0%
S&P Cotality CS 20-City MoM SA	0.20%	--	0.24%
S&P Cotality CS 20-City YoY NSA	2.20%	--	2.10%
S&P Cotality CS US HPI YoY NSA	1.65%	--	1.52%
Conf. Board Consumer Confidence	89.0	--	89.4
Conf. Board Present Situation	120.2	--	121.2
Conf. Board Expectations	68.5	--	68.2
JOLTS Job Openings	7228k	--	7271k
JOLTS Job Openings Rate	4.4%	--	4.4%
JOLTS Quits Level	3109k	--	3056k
JOLTS Quits Rate	1.9%	--	1.9%
JOLTS Layoffs Level	1650k	--	1666k
JOLTS Layoffs Rate	1.0%	--	1.0%
Dallas Fed Services Activity	2.3	--	4.2

Next Fed Meeting: October 28th, 2026

