

- Investment Portfolio Management:**
- Fixed Income Portfolio Management
 - Alternative Portfolio Management
 - Credit Analysis & Reporting

- Asset Liability Management & IRR:**
- ALM Reporting
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- Valuations and Advisory Services:**
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 - Current Expected Credit Loss (CECL)

Daily Market Watch

Monday, August 31, 2026

Current	Yest	Dec-25	1 Yr Ago	Current	Yest	Dec-25	1 Yr Ago	Market Information	Current	Dec-25	1 Yr Ago						
Treasuries				SOFR				Fed Funds	3.68	3.64	4.33						
3 Mo	3.81	3.77	3.62	4.17	1 Mo	3.68	3.69	3.70	4.28	SOFR	3.65	3.71	4.34				
6 Mo	3.95	3.90	3.59	4.00	3 Mo	3.76	3.77	3.66	4.17	Prime Rate	6.75	6.75	7.50				
1 Yr	4.10	4.00	3.46	3.85	6 Mo	3.87	3.87	3.58	4.02	DowJones	53,560	48,367	45,637				
2 Yr	4.33	4.22	3.45	3.64	1 Yr	4.03	4.02	3.42	3.76	S&P	7,712	6,896	6,502				
3 Yr	4.38	4.28	3.50	3.60	FHLB Borrowings (Boston)				Nasdaq	26,402	23,419	21,705					
5 Yr	4.47	4.38	3.68	3.71	1 Mo	3.89	3.89	3.89	4.53	Unemployment	4.10	4.40	4.40				
7 Yr	4.59	4.50	3.89	3.93	3 Mo	3.83	3.83	3.83	4.39	MI Unemployment	4.90	5.00	5.00				
10 Yr	4.73	4.66	4.12	4.23	6 mo	3.76	3.76	3.76	4.21	Gold	4,505.9	4,327.6	3,467.6				
30 Yr	5.22	5.18	4.81	4.90	1 Yr	3.65	3.65	3.65	4.01	15Y FHLMC Primary Mortgage Market Survey	5.98	5.50	5.69				
Bullet Agencies				2 Yr	3.65	3.65	3.65	3.82	3 Yr	3.70	3.70	3.70	3.80	30Y FHLMC Primary Mortgage Market Survey	6.66	6.18	6.56
2 Yr	4.36	4.23	3.49	3.72	5 Yr	3.89	3.89	3.89	3.91	Generic Current Coupon MBS							
3 Yr	4.43	4.30	3.52	3.64	10 Yr	4.54	4.54	4.54	4.65	FNMA 15 Year Pools			5.12	Yesterday's Economic Releases			
5 Yr	4.53	4.41	3.70	3.74	Taxable Municipal A Curve				2 Yr	4.41	4.56	3.75	4.02	MNI Chicago PMI	57.9	47.1	57.6
10 Yr	4.84	4.75	4.28	4.35	3 Yr	4.81	4.68	3.86	4.01	FNMA 30 Year Pools			5.72	U. of Mich. Sentiment	51.0	51.7	51.0
15 Yr	5.40	5.32	4.97	5.02	5 Yr	4.92	4.81	4.13	4.18	Today's Economic Releases				U. of Mich. Current Conditions	52.0	51.9	51.8
Bank Qualified Muni A Curve				10 Yr	5.22	5.15	4.65	4.84	10 Yr	4.92	4.81	4.13	4.18	U. of Mich. Expectations	51.4	51.5	50.6
2 Yr	2.71	2.78	2.78	2.63	3 Yr	4.81	4.68	3.86	4.01	U. of Mich. 1 Yr Inflation	4.4%	4.0%	4.3%	U. of Mich. 5-10 Yr Inflation	3.3%	3.3%	3.3%
3 Yr	2.83	2.91	2.71	2.64	5 Yr	4.92	4.81	4.13	4.18	Prelim. Benchmark Payrolls Revision	183k	-79k	-911k	Kansas City Fed Services Activity	10	-3	14
5 Yr	3.09	3.17	2.74	2.81	10 Yr	5.22	5.15	4.65	4.84	Next Fed Meeting: September 16th, 2026				Dallas Fed Manf. Activity			
10 Yr	3.67	3.70	3.15	3.77													
15 Yr	4.27	4.23	3.76	4.52													

