

DAILY TRENDS – Table (2/15/23)

| Key Interest Rates | 2/14/23 | 2/15/23 | Change |
|---|---------|---------|----------|
| Fed Funds Target Rate (FFTR) | 4.75 | 4.75 | 0.00 |
| BSBY - 1-month | 4.56 | 4.56 | ↓ (0.01) |
| SOFR - Term Rate - 1-Month (CME Term SOFR) | 4.56 | 4.56 | ↑ 0.00 |
| US Treasury - 3-Month | 4.80 | 4.79 | ↓ (0.01) |
| US Treasury - 2-Year | 4.60 | 4.62 | ↑ 0.02 |
| US Treasury - 10-Year | 3.77 | 3.81 | ↑ 0.04 |
| 3-Month / 10-year Treasury Yield Curve Spread | (1.03) | (0.98) | ↑ 0.05 |
| 2-Year / 10-year Treasury Yield Curve Spread | (0.83) | (0.81) | ↑ 0.02 |

| Key Interest Rates | 2/9/23 | 2/10/23 | 2/13/23 | 2/14/23 | 2/15/23 | 5-Day Change |
|--|--------|---------|---------|---------|---------|--------------|
| Fed Funds Target Rate (FFTR) | 4.75 | 4.75 | 4.75 | 4.75 | 4.75 | 0.00 |
| BSBY - Overnight | 4.618 | 4.621 | 4.615 | 4.625 | 4.625 | ↑ 0.008 |
| BSBY - 1-month | 4.576 | 4.572 | 4.567 | 4.563 | 4.556 | ↓ (0.020) |
| SOFR - Overnight | 4.550 | 4.550 | 4.550 | 4.550 | 0.000 | 0.000 |
| SOFR - 30-Day Average | 4.368 | 4.376 | 4.401 | 4.410 | 4.418 | ↑ 0.050 |
| SOFR - Term Rate - 1-Month | 4.560 | 4.562 | 4.562 | 4.562 | 4.564 | ↑ 0.004 |
| US Treasury - 3-Month | 4.77 | 4.79 | 4.81 | 4.80 | 4.79 | ↑ 0.02 |
| US Treasury - 2-Year | 4.48 | 4.50 | 4.52 | 4.60 | 4.62 | ↑ 0.14 |
| US Treasury - 10-Year | 3.67 | 3.74 | 3.72 | 3.77 | 3.81 | ↑ 0.14 |
| YC Spread - 3-Month / 10-year Treasury | (1.10) | (1.05) | (1.09) | (1.03) | (0.98) | ↑ 0.12 |
| YC Spread - 2-Year / 10-year Treasury | (0.81) | (0.76) | (0.80) | (0.83) | (0.81) | 0.00 |

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