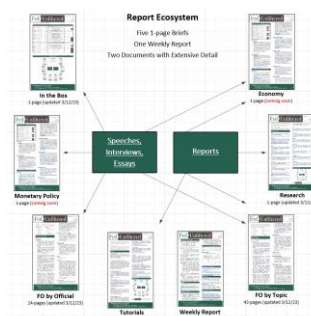


DAILY TRENDS – Tables (3/24/23)

Key Interest Rates	3/23/23	3/24/23	Change
Fed Funds Target Rate (FFTR)	5.00	5.00	↑ 0.25
BSBY - 1-month	4.82	4.87	↑ 0.05
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.79	4.81	↑ 0.01
US Treasury - 3-Month	4.73	4.74	↑ 0.01
US Treasury - 2-Year	3.76	3.76	0.00
US Treasury - 10-Year	3.38	3.38	0.00
3-Month / 10-year Treasury Yield Curve Spread	(1.35)	(1.36)	↓ (0.01)
2-Year / 10-year Treasury Yield Curve Spread	(0.38)	(0.38)	0.00

Key Interest Rates	3/20/23	3/21/23	3/22/23	3/23/23	3/24/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	5.00	5.00	5.00	↑ 0.25
BSBY - Overnight	4.634	4.641	4.640	4.640	4.689	↑ 0.054
BSBY - 1-month	4.717	4.742	4.791	4.815	4.868	↑ 0.151
SOFR - Overnight	4.550	4.550	4.550	4.800	0.000	↑ 0.250
SOFR - 30-Day Average	4.560	4.560	4.560	4.560	4.568	↑ 0.008
SOFR - Term Rate - 1-Month	4.751	4.759	4.776	4.792	4.806	↑ 0.055
US Treasury - 3-Month	4.81	4.78	4.79	4.73	4.74	↓ (0.07)
US Treasury - 2-Year	3.92	4.17	3.96	3.76	3.76	↓ (0.16)
US Treasury - 10-Year	3.47	3.59	3.48	3.38	3.38	↓ (0.09)
YC Spread - 3-Month / 10-year Treasury	(1.34)	(1.19)	(1.31)	(1.35)	(1.36)	↓ (0.02)
YC Spread - 2-Year / 10-year Treasury	(0.45)	(0.58)	(0.48)	(0.38)	(0.38)	↑ 0.07

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