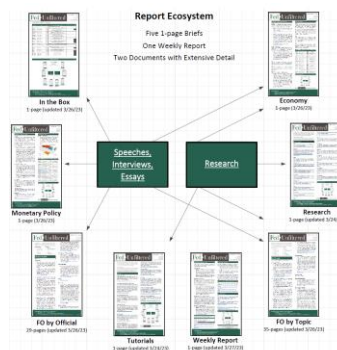


DAILY TRENDS – Tables (3/27/23)

Key Interest Rates	3/24/23	3/27/23	Change
Fed Funds Target Rate (FFTR)	5.00	5.00	↑ 0.25
BSBY - 1-month	4.87	4.88	↑ 0.01
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.81	4.79	↓ (0.01)
US Treasury - 3-Month	4.74	4.91	↑ 0.17
US Treasury - 2-Year	3.76	3.94	↑ 0.18
US Treasury - 10-Year	3.38	3.53	↑ 0.15
3-Month / 10-year Treasury Yield Curve Spread	(1.36)	(1.38)	↓ (0.02)
2-Year / 10-year Treasury Yield Curve Spread	(0.38)	(0.41)	↓ (0.03)

Key Interest Rates	3/21/23	3/22/23	3/23/23	3/24/23	3/27/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	5.00	5.00	5.00	5.00	↑ 0.25
BSBY - Overnight	4.641	4.640	4.640	4.689	4.832	↑ 0.191
BSBY - 1-month	4.742	4.791	4.815	4.868	4.882	↑ 0.140
SOFR - Overnight	4.550	4.550	4.800	4.800	0.000	↑ 0.250
SOFR - 30-Day Average	4.560	4.560	4.560	4.568	4.593	↑ 0.034
SOFR - Term Rate - 1-Month	4.759	4.776	4.792	4.806	4.791	↑ 0.032
US Treasury - 3-Month	4.78	4.79	4.73	4.74	4.91	↑ 0.13
US Treasury - 2-Year	4.17	3.96	3.76	3.76	3.94	↓ (0.23)
US Treasury - 10-Year	3.59	3.48	3.38	3.38	3.53	↓ (0.06)
YC Spread - 3-Month / 10-year Treasury	(1.19)	(1.31)	(1.35)	(1.36)	(1.38)	↓ (0.19)
YC Spread - 2-Year / 10-year Treasury	(0.58)	(0.48)	(0.38)	(0.38)	(0.41)	↑ 0.17

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