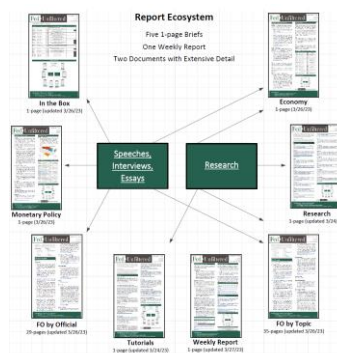


DAILY TRENDS – Tables (3/28/23)

Key Interest Rates	3/27/23	3/28/23	Change
Fed Funds Target Rate (FFTR)	5.00	5.00	↑ 0.25
BSBY - 1-month	4.88	4.90	↑ 0.02
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.79	4.81	↑ 0.02
US Treasury - 3-Month	4.91	4.80	↓ (0.11)
US Treasury - 2-Year	3.94	4.02	↑ 0.08
US Treasury - 10-Year	3.53	3.55	↑ 0.02
3-Month / 10-year Treasury Yield Curve Spread	(1.38)	(1.25)	↑ 0.13
2-Year / 10-year Treasury Yield Curve Spread	(0.41)	(0.47)	↓ (0.06)

Key Interest Rates	3/22/23	3/23/23	3/24/23	3/27/23	3/28/23	5-Day Change
Fed Funds Target Rate (FFTR)	5.00	5.00	5.00	5.00	5.00	0.00
BSBY - Overnight	4.640	4.640	4.689	4.832	4.892	↑ 0.252
BSBY - 1-month	4.791	4.815	4.868	4.882	4.899	↑ 0.108
SOFR - Overnight	4.550	4.800	4.800	4.810	0.000	↑ 0.260
SOFR - 30-Day Average	4.560	4.560	4.568	4.593	4.602	↑ 0.042
SOFR - Term Rate - 1-Month	4.776	4.792	4.806	4.791	4.809	↑ 0.033
US Treasury - 3-Month	4.79	4.73	4.74	4.91	4.80	↑ 0.01
US Treasury - 2-Year	3.96	3.76	3.76	3.94	4.02	↑ 0.06
US Treasury - 10-Year	3.48	3.38	3.38	3.53	3.55	↑ 0.07
YC Spread - 3-Month / 10-year Treasury	(1.31)	(1.35)	(1.36)	(1.38)	(1.25)	↑ 0.06
YC Spread - 2-Year / 10-year Treasury	(0.48)	(0.38)	(0.38)	(0.41)	(0.47)	↑ 0.01

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