

DAILY TRENDS – Tables (4/17/23)

| Key Interest Rates | 4/14/23 | 4/17/23 | Change |
|-----------------------------------------------|---------|---------|----------|
| Fed Funds Target Rate (FFTR) | 5.00 | 5.00 | 0.00 |
| BSBY - 1-month | 4.91 | 4.91 | ↑ 0.00 |
| SOFR - Term Rate - 1-Month (CME Term SOFR) | 4.89 | 4.92 | ↑ 0.02 |
| US Treasury - 3-Month | 5.14 | 5.21 | ↑ 0.07 |
| US Treasury - 2-Year | 4.08 | 4.18 | ↑ 0.10 |
| US Treasury - 10-Year | 3.52 | 3.60 | ↑ 0.08 |
| 3-Month / 10-year Treasury Yield Curve Spread | (1.62) | (1.61) | ↑ 0.01 |
| 2-Year / 10-year Treasury Yield Curve Spread | (0.56) | (0.58) | ↓ (0.02) |

| Key Interest Rates | 4/11/23 | 4/12/23 | 4/13/23 | 4/14/23 | 4/17/23 | 5-Day Change |
|----------------------------------------|---------|---------|---------|---------|---------|--------------|
| Fed Funds Target Rate (FFTR) | 5.00 | 5.00 | 5.00 | 5.00 | 5.00 | 0.00 |
| BSBY - Overnight | 4.886 | 4.895 | 4.900 | 4.894 | 4.893 | ↑ 0.007 |
| BSBY - 1-month | 4.901 | 4.907 | 4.904 | 4.913 | 4.915 | ↑ 0.014 |
| SOFR - Overnight | 4.800 | 4.800 | 4.800 | 4.800 | 0.000 | 0.000 |
| SOFR - 30-Day Average | 4.733 | 4.742 | 4.750 | 4.758 | 4.782 | ↑ 0.048 |
| SOFR - Term Rate - 1-Month | 4.876 | 4.881 | 4.890 | 4.893 | 4.917 | ↑ 0.041 |
| US Treasury - 3-Month | 5.04 | 5.02 | 5.10 | 5.14 | 5.21 | ↑ 0.17 |
| US Treasury - 2-Year | 4.03 | 3.95 | 3.96 | 4.08 | 4.18 | ↑ 0.15 |
| US Treasury - 10-Year | 3.43 | 3.41 | 3.45 | 3.52 | 3.60 | ↑ 0.17 |
| YC Spread - 3-Month / 10-year Treasury | (1.61) | (1.61) | (1.65) | (1.62) | (1.61) | 0.00 |
| YC Spread - 2-Year / 10-year Treasury | (0.60) | (0.54) | (0.51) | (0.56) | (0.58) | ↑ 0.02 |

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