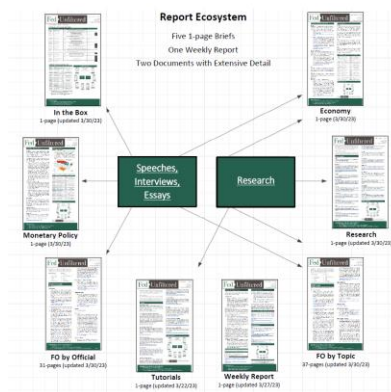


DAILY TRENDS – Tables (4/5/23)

| Key Interest Rates | 4/4/23 | 4/5/23 | Change |
|---|--------|--------|----------|
| Fed Funds Target Rate (FFTR) | 5.00 | 5.00 | 0.00 |
| BSBY - 1-month | 4.92 | 4.88 | ↓ (0.04) |
| SOFR - Term Rate - 1-Month (CME Term SOFR) | 4.83 | 4.83 | ↑ 0.00 |
| US Treasury - 3-Month | 4.88 | 4.86 | ↓ (0.02) |
| US Treasury - 2-Year | 3.84 | 3.79 | ↓ (0.05) |
| US Treasury - 10-Year | 3.35 | 3.30 | ↓ (0.05) |
| 3-Month / 10-year Treasury Yield Curve Spread | (1.53) | (1.56) | ↓ (0.03) |
| 2-Year / 10-year Treasury Yield Curve Spread | (0.49) | (0.49) | 0.00 |

| Key Interest Rates | 3/30/23 | 3/31/23 | 4/3/23 | 4/4/23 | 4/5/23 | 5-Day Change |
|--|---------|---------|--------|--------|--------|--------------|
| Fed Funds Target Rate (FFTR) | 5.00 | 5.00 | 5.00 | 5.00 | 5.00 | 0.00 |
| BSBY - Overnight | 4.896 | 4.900 | 4.889 | 4.902 | 4.894 | ↓ (0.002) |
| BSBY - 1-month | 4.907 | 4.921 | 4.927 | 4.919 | 4.883 | ↓ (0.024) |
| SOFR - Overnight | 4.820 | 4.870 | 4.840 | 4.830 | 0.000 | ↑ 0.010 |
| SOFR - 30-Day Average | 4.621 | 4.630 | 4.662 | 6.672 | 4.681 | ↑ 0.060 |
| SOFR - Term Rate - 1-Month | 4.803 | 4.802 | 4.810 | 4.828 | 4.830 | ↑ 0.026 |
| US Treasury - 3-Month | 4.97 | 4.85 | 4.90 | 4.88 | 4.86 | ↓ (0.11) |
| US Treasury - 2-Year | 4.10 | 4.06 | 3.97 | 3.84 | 3.79 | ↓ (0.31) |
| US Treasury - 10-Year | 3.55 | 3.48 | 3.43 | 3.35 | 3.30 | ↓ (0.25) |
| YC Spread - 3-Month / 10-year Treasury | (1.42) | (1.37) | (1.47) | (1.53) | (1.56) | ↓ (0.14) |
| YC Spread - 2-Year / 10-year Treasury | (0.55) | (0.58) | (0.54) | (0.49) | (0.49) | ↑ 0.06 |

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