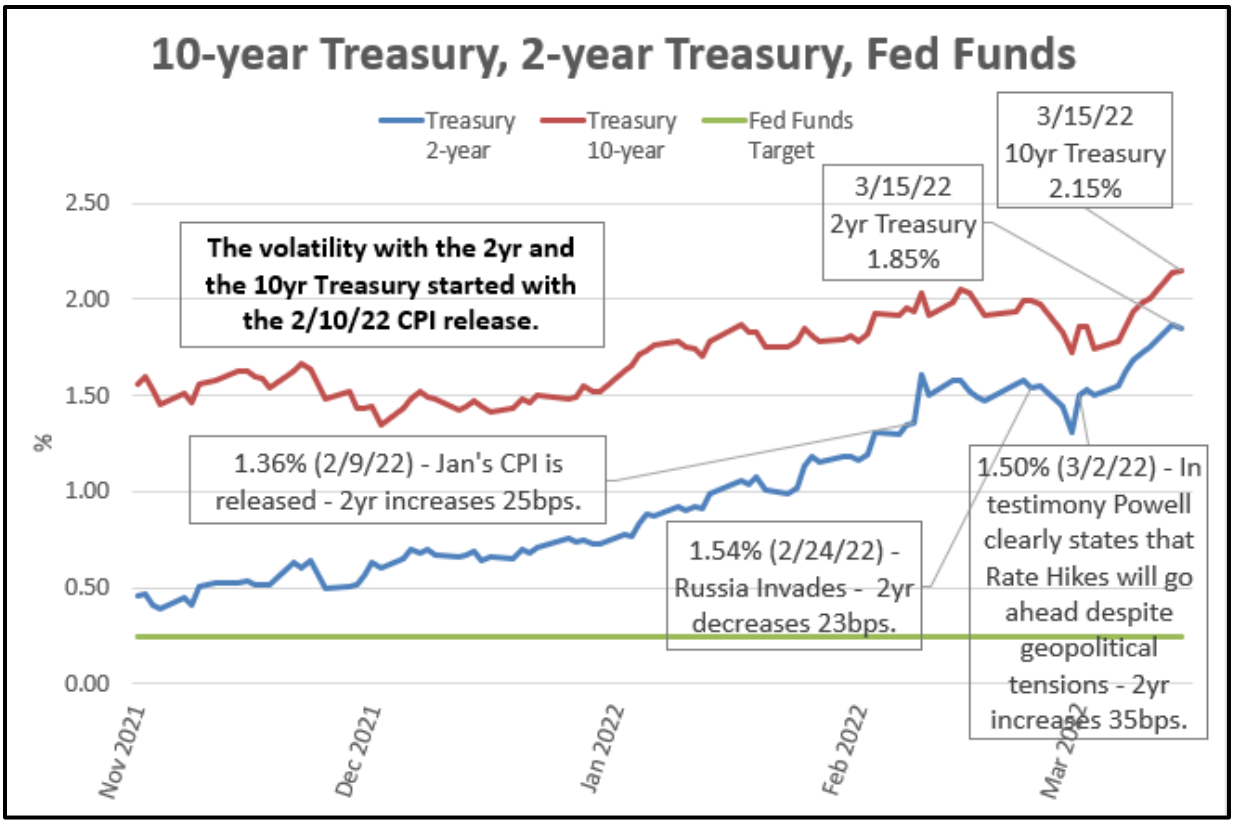
10-year Treasury, 2-year Treasury, Fed Funds
Treasury 2-year
Treasury 10-year
Fed Funds Target
3/15/22 10yr Treasury 2.15%
3/15/22 2yr Treasury 1.85%
The volatility with the 2yr and the 10yr Treasury started with the 2/10/22 CPI release.
1.36% (2/9/22) - Jan's CPI is released - 2yr increases 25bps.
1.54% (2/24/22) - Russia Invades - 2yr decreases 23bps.
1.50% (3/2/22) - In testimony Powell clearly states that Rate Hikes will go ahead despite geopolitical tensions - 2yr increases 35bps.
%
2.50
2.00
1.50
1.00
0.50
0.00
Nov 2021
Dec 2021
Jan 2022
Feb 2022
Mar 2022