

DAILY TRENDS – Tables (3/15/23)

Key Interest Rates	3/14/23	3/15/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.73	4.69	↓ (0.04)
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.66	4.74	↑ 0.08
US Treasury - 3-Month	4.88	4.75	↓ (0.13)
US Treasury - 2-Year	4.20	3.93	↓ (0.27)
US Treasury - 10-Year	3.64	3.51	↓ (0.13)
3-Month / 10-year Treasury Yield Curve Spread	(1.24)	(1.24)	0.00
2-Year / 10-year Treasury Yield Curve Spread	(0.56)	(0.42)	↑ 0.14

Key Interest Rates	3/9/23	3/10/23	3/13/23	3/14/23	3/15/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.624	4.632	4.625	4.635	4.636	↑ 0.012
BSBY - 1-month	4.687	4.713	4.742	4.732	4.692	↑ 0.005
SOFR - Overnight	4.550	4.550	4.550	4.550	0.000	0.000
SOFR - 30-Day Average	4.558	4.558	4.558	4.558	4.558	0.000
SOFR - Term Rate - 1-Month	4.847	4.860	4.827	4.660	4.743	↓ (0.104)
US Treasury - 3-Month	5.05	5.01	4.87	4.88	4.75	↓ (0.30)
US Treasury - 2-Year	4.90	4.60	4.03	4.20	3.93	↓ (0.97)
US Treasury - 10-Year	3.93	3.70	3.55	3.64	3.51	↓ (0.42)
YC Spread - 3-Month / 10-year Treasury	(1.12)	(1.31)	(1.32)	(1.24)	(1.24)	↓ (0.12)
YC Spread - 2-Year / 10-year Treasury	(0.97)	(0.90)	(0.48)	(0.56)	(0.42)	↑ 0.55

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