

DAILY TRENDS – Tables (3/16/23)

Key Interest Rates	3/15/23	3/16/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.69	4.69	↑ 0.00
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.74	4.69	↓ (0.05)
US Treasury - 3-Month	4.75	4.74	↓ (0.01)
US Treasury - 2-Year	3.93	4.14	↑ 0.21
US Treasury - 10-Year	3.51	3.56	↑ 0.05
3-Month / 10-year Treasury Yield Curve Spread	(1.24)	(1.18)	↑ 0.06
2-Year / 10-year Treasury Yield Curve Spread	(0.42)	(0.58)	↓ (0.16)

Key Interest Rates	3/10/23	3/13/23	3/14/23	3/15/23	3/16/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.632	4.625	4.635	4.636	4.638	↑ 0.006
BSBY - 1-month	4.713	4.742	4.732	4.692	4.694	↓ (0.019)
SOFR - Overnight	4.550	4.550	4.550	4.580	0.000	↑ 0.030
SOFR - 30-Day Average	4.558	4.558	4.558	4.558	4.559	↑ 0.001
SOFR - Term Rate - 1-Month	4.860	4.827	4.660	4.743	4.691	↓ (0.169)
US Treasury - 3-Month	5.01	4.87	4.88	4.75	4.74	↓ (0.27)
US Treasury - 2-Year	4.60	4.03	4.20	3.93	4.14	↓ (0.46)
US Treasury - 10-Year	3.70	3.55	3.64	3.51	3.56	↓ (0.14)
YC Spread - 3-Month / 10-year Treasury	(1.31)	(1.32)	(1.24)	(1.24)	(1.18)	↑ 0.13
YC Spread - 2-Year / 10-year Treasury	(0.90)	(0.48)	(0.56)	(0.42)	(0.58)	↑ 0.32

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