

DAILY TRENDS – Tables (3/17/23)

Key Interest Rates	3/16/23	3/17/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.69	4.71	↑ 0.02
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.69	4.76	↑ 0.07
US Treasury - 3-Month	4.74	4.52	↓ (0.22)
US Treasury - 2-Year	4.14	3.81	↓ (0.33)
US Treasury - 10-Year	3.56	3.39	↓ (0.17)
3-Month / 10-year Treasury Yield Curve Spread	(1.18)	(1.13)	↑ 0.05
2-Year / 10-year Treasury Yield Curve Spread	(0.58)	(0.42)	↑ 0.16

Key Interest Rates	3/13/23	3/14/23	3/15/23	3/16/23	3/17/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.625	4.635	4.636	4.638	4.638	↑ 0.013
BSBY - 1-month	4.742	4.732	4.692	4.694	4.712	↓ (0.031)
SOFR - Overnight	4.550	4.550	4.580	4.570	0.000	↑ 0.020
SOFR - 30-Day Average	4.558	4.558	4.558	4.559	4.560	↑ 0.002
SOFR - Term Rate - 1-Month	4.827	4.660	4.743	4.691	4.756	↓ (0.071)
US Treasury - 3-Month	4.87	4.88	4.75	4.74	4.52	↓ (0.35)
US Treasury - 2-Year	4.03	4.20	3.93	4.14	3.81	↓ (0.22)
US Treasury - 10-Year	3.55	3.64	3.51	3.56	3.39	↓ (0.16)
YC Spread - 3-Month / 10-year Treasury	(1.32)	(1.24)	(1.24)	(1.18)	(1.13)	↑ 0.19
YC Spread - 2-Year / 10-year Treasury	(0.48)	(0.56)	(0.42)	(0.58)	(0.42)	↑ 0.06

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