

DAILY TRENDS – Tables (3/22/23)

Key Interest Rates	3/21/23	3/22/23	Change
Fed Funds Target Rate (FFTR)	4.75	5.00	↑ 0.25
BSBY - 1-month	4.74	4.79	↑ 0.05
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.76	4.78	↑ 0.02
US Treasury - 3-Month	4.78	4.79	↑ 0.01
US Treasury - 2-Year	4.17	3.96	↓ (0.21)
US Treasury - 10-Year	3.59	3.48	↓ (0.11)
3-Month / 10-year Treasury Yield Curve Spread	(1.19)	(1.31)	↓ (0.12)
2-Year / 10-year Treasury Yield Curve Spread	(0.58)	(0.48)	↑ 0.10

Key Interest Rates	3/16/23	3/17/23	3/20/23	3/21/23	3/22/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	5.00	↑ 0.25
BSBY - Overnight	4.638	4.638	4.634	4.641	4.640	↑ 0.002
BSBY - 1-month	4.694	4.712	4.717	4.742	4.791	↑ 0.097
SOFR - Overnight	4.570	4.550	4.550	4.550	0.000	↓ (0.020)
SOFR - 30-Day Average	4.559	4.560	4.560	4.560	4.560	↑ 0.001
SOFR - Term Rate - 1-Month	4.691	4.756	4.751	4.759	4.776	↑ 0.084
US Treasury - 3-Month	4.74	4.52	4.81	4.78	4.79	↑ 0.05
US Treasury - 2-Year	4.14	3.81	3.92	4.17	3.96	↓ (0.18)
US Treasury - 10-Year	3.56	3.39	3.47	3.59	3.48	↓ (0.08)
YC Spread - 3-Month / 10-year Treasury	(1.18)	(1.13)	(1.34)	(1.19)	(1.31)	↓ (0.13)
YC Spread - 2-Year / 10-year Treasury	(0.58)	(0.42)	(0.45)	(0.58)	(0.48)	↑ 0.10

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