

DAILY TRENDS – Tables (3/7/23)

Key Interest Rates	3/6/23	3/7/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.68	4.68	↓ (0.01)
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.72	4.73	↑ 0.01
US Treasury - 3-Month	4.93	5.04	↑ 0.11
US Treasury - 2-Year	4.89	5.00	↑ 0.11
US Treasury - 10-Year	3.98	3.97	↓ (0.01)
3-Month / 10-year Treasury Yield Curve Spread	(0.95)	(1.07)	↓ (0.12)
2-Year / 10-year Treasury Yield Curve Spread	(0.91)	(1.03)	↓ (0.12)

Key Interest Rates	3/1/23	3/2/23	3/3/23	3/6/23	3/7/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.625	4.621	4.623	4.619	4.628	↑ 0.003
BSBY - 1-month	4.586	4.620	4.673	4.685	4.677	↑ 0.091
SOFR - Overnight	4.550	4.550	4.550	4.550	0.000	0.000
SOFR - 30-Day Average	4.534	4.542	4.550	4.558	4.558	↑ 0.024
SOFR - Term Rate - 1-Month	4.664	4.698	4.708	4.724	4.734	↑ 0.069
US Treasury - 3-Month	4.90	4.91	4.91	4.93	5.04	↑ 0.14
US Treasury - 2-Year	4.89	4.89	4.86	4.89	5.00	↑ 0.11
US Treasury - 10-Year	4.01	4.08	3.97	3.98	3.97	↓ (0.04)
YC Spread - 3-Month / 10-year Treasury	(0.89)	(0.83)	(0.94)	(0.95)	(1.07)	↓ (0.18)
YC Spread - 2-Year / 10-year Treasury	(0.88)	(0.81)	(0.89)	(0.91)	(1.03)	↓ (0.15)

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