

DAILY TRENDS – Tables (3/8/23)

Key Interest Rates	3/7/23	3/8/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.68	4.67	↓ (0.01)
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.73	4.78	↑ 0.04
US Treasury - 3-Month	5.04	5.06	↑ 0.02
US Treasury - 2-Year	5.00	5.05	↑ 0.05
US Treasury - 10-Year	3.97	3.98	↑ 0.01
3-Month / 10-year Treasury Yield Curve Spread	(1.07)	(1.08)	↓ (0.01)
2-Year / 10-year Treasury Yield Curve Spread	(1.03)	(1.07)	↓ (0.04)

Key Interest Rates	3/2/23	3/3/23	3/6/23	3/7/23	3/8/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.621	4.623	4.619	4.628	4.634	↑ 0.013
BSBY - 1-month	4.620	4.673	4.685	4.677	4.665	↑ 0.045
SOFR - Overnight	4.550	4.550	4.550	4.550	0.000	0.000
SOFR - 30-Day Average	4.542	4.550	4.558	4.558	4.558	↑ 0.016
SOFR - Term Rate - 1-Month	4.698	4.708	4.724	4.734	4.776	↑ 0.078
US Treasury - 3-Month	4.91	4.91	4.93	5.04	5.06	↑ 0.15
US Treasury - 2-Year	4.89	4.86	4.89	5.00	5.05	↑ 0.16
US Treasury - 10-Year	4.08	3.97	3.98	3.97	3.98	↓ (0.10)
YC Spread - 3-Month / 10-year Treasury	(0.83)	(0.94)	(0.95)	(1.07)	(1.08)	↓ (0.25)
YC Spread - 2-Year / 10-year Treasury	(0.81)	(0.89)	(0.91)	(1.03)	(1.07)	↓ (0.26)

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