

DAILY TRENDS – Tables (3/9/23)

Key Interest Rates	3/8/23	3/9/23	Change
Fed Funds Target Rate (FFTR)	4.75	4.75	0.00
BSBY - 1-month	4.67	4.69	↑ 0.02
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.78	4.85	↑ 0.07
US Treasury - 3-Month	5.06	5.05	↓ (0.01)
US Treasury - 2-Year	5.05	4.90	↓ (0.15)
US Treasury - 10-Year	3.98	3.93	↓ (0.05)
3-Month / 10-year Treasury Yield Curve Spread	(1.08)	(1.12)	↓ (0.04)
2-Year / 10-year Treasury Yield Curve Spread	(1.07)	(0.97)	↑ 0.10

Key Interest Rates	3/3/23	3/6/23	3/7/23	3/8/23	3/9/23	5-Day Change
Fed Funds Target Rate (FFTR)	4.75	4.75	4.75	4.75	4.75	0.00
BSBY - Overnight	4.623	4.619	4.628	4.634	4.624	↑ 0.002
BSBY - 1-month	4.673	4.685	4.677	4.665	4.687	↑ 0.013
SOFR - Overnight	4.550	4.550	4.550	4.550	0.000	0.000
SOFR - 30-Day Average	4.550	4.558	4.558	4.558	4.558	↑ 0.008
SOFR - Term Rate - 1-Month	4.708	4.724	4.734	4.776	4.847	↑ 0.139
US Treasury - 3-Month	4.91	4.93	5.04	5.06	5.05	↑ 0.14
US Treasury - 2-Year	4.86	4.89	5.00	5.05	4.90	↑ 0.04
US Treasury - 10-Year	3.97	3.98	3.97	3.98	3.93	↓ (0.04)
YC Spread - 3-Month / 10-year Treasury	(0.94)	(0.95)	(1.07)	(1.08)	(1.12)	↓ (0.18)
YC Spread - 2-Year / 10-year Treasury	(0.89)	(0.91)	(1.03)	(1.07)	(0.97)	↓ (0.08)

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