

Behind the Numbers



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FRIDAY, MARCH 1, 2024

U.S. Treasury	29-Feb	22-Feb	1 Month Ago	12 Months Ago
3 Months	5.38%	5.40%	5.36%	4.77%
6 Months	5.32%	5.34%	5.21%	5.12%
1 Year	4.99%	5.00%	4.75%	4.98%
2 Years	4.62%	4.71%	4.32%	4.82%
3 Years	4.42%	4.48%	4.11%	4.53%
5 Years	4.25%	4.33%	3.98%	4.18%
10 Years	4.25%	4.32%	4.07%	3.92%
30 Years	4.38%	4.46%	4.31%	3.92%
Spreads:				
3 mo to 2 year	-0.76%	-0.69%	-1.04%	0.05%
2 year to 10 year	-0.37%	-0.39%	-0.25%	-0.90%
3 mo to 10 year	-1.13%	-1.08%	-1.29%	-0.85%

Key Indices	29-Feb	22-Feb	1 Month Ago	12 Months Ago
Dow Jones	38,996.4	39,069.1	38,333.5	32,656.7
NASDAQ	16,091.9	16,041.6	15,628.0	11,455.5
S&P	5,096.3	5,087.0	4,927.9	3,970.2
Crude Oil	78.3	78.6	76.7	72.8
Eff Fed Funds	5.33%	5.33%	5.33%	4.57%
Prime Rate	8.50%	8.50%	8.50%	7.75%
30 day SOFR	5.32%	5.32%	5.34%	4.53%
90 day SOFR	5.36%	5.54%	5.36%	4.31%
180 day SOFR	5.39%	5.39%	5.39%	3.72%
Avg 48 mo Auto	7.01%	7.01%	7.00%	5.76%
Avg 60 mo Auto	7.09%	7.09%	7.08%	5.87%
15yr Mtg	6.39%	6.32%	6.23%	5.73%
30yr Mtg	6.92%	6.87%	6.80%	6.38%

Indicative Investment Yields		Retail	Agency	Agency	Agency
Term	TSY Index	CDs	Bullets	Callables	MBS/CMO
6 Months	5.32%	1.64%			
1 Year	4.99%	1.84%	5.03%	5.40%	
2 Years	4.62%	1.60%	4.55%	5.23%	n/a
3 Years	4.42%	1.51%	4.47%	5.30%	5.42%
4 Years	4.34%	1.44%	4.37%	5.55%	5.36%

Sources: Bloomberg; S&P Global Market Intelligence

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