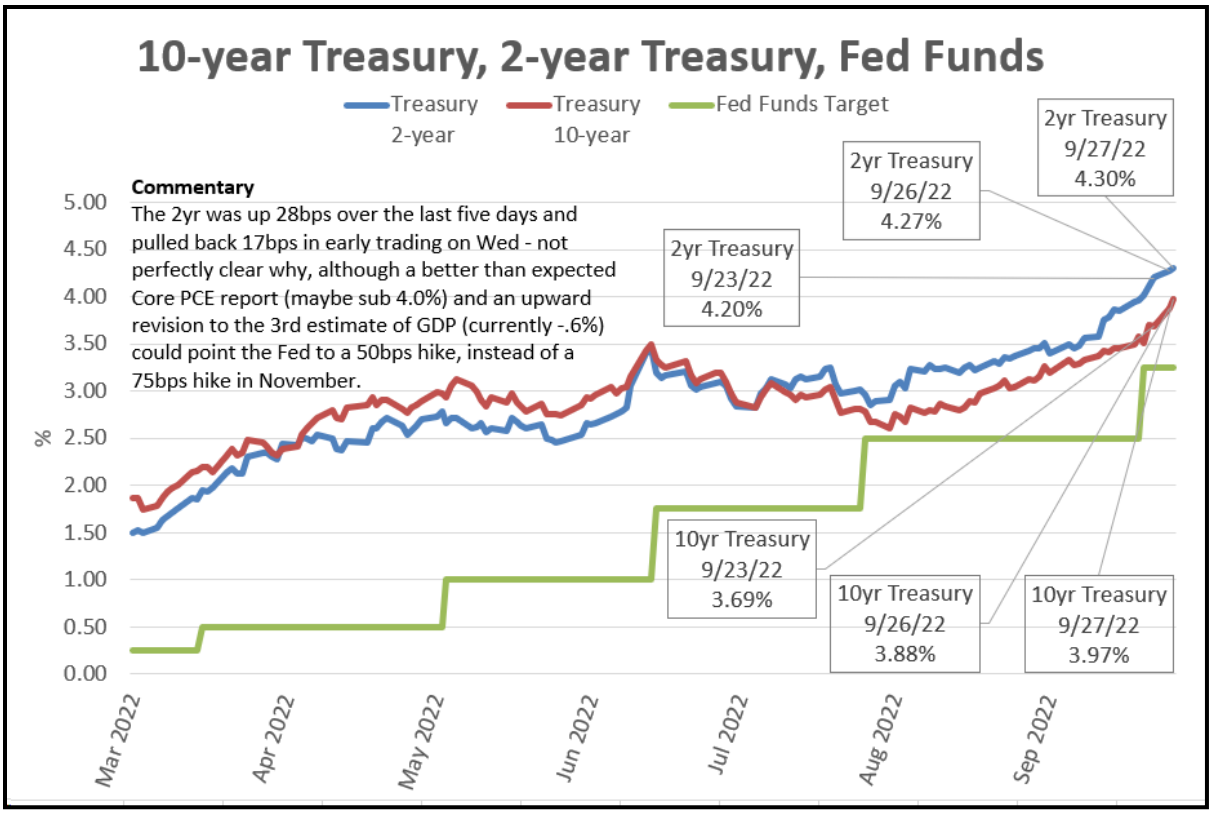
10-year Treasury, 2-year Treasury, Fed Funds
Treasury 2-year
Treasury 10-year
Fed Funds Target
Commentary
The 2yr was up 28bps over the last five days and pulled back 17bps in early trading on Wed - not perfectly clear why, although a better than expected Core PCE report (maybe sub 4.0%) and an upward revision to the 3rd estimate of GDP (currently -.6%) could point the Fed to a 50bps hike, instead of a 75bps hike in November.
2yr Treasury 9/23/22 4.20%
2yr Treasury 9/26/22 4.27%
2yr Treasury 9/27/22 4.30%
10yr Treasury 9/23/22 3.69%
10yr Treasury 9/26/22 3.88%
10yr Treasury 9/27/22 3.97%
%
5.00
4.50
4.00
3.50
3.00
2.50
2.00
1.50
1.00
0.50
0.00
Mar 2022
Apr 2022
May 2022
Jun 2022
Jul 2022
Aug 2022
Sep 2022