

Fed Unfiltered

DAILY TRENDS

4/11/23

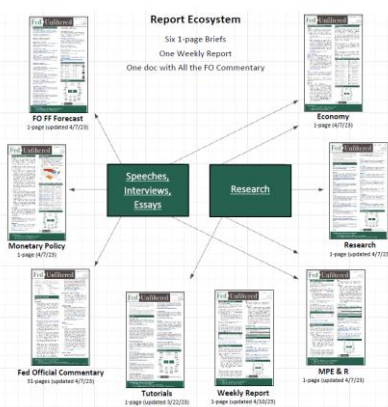
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DAILY TRENDS – Tables (4/11/23)

Key Interest Rates	4/10/23	4/11/23	Change
Fed Funds Target Rate (FFTR)	5.00	5.00	0.00
BSBY - 1-month	4.90	4.90	↑ 0.00
SOFR - Term Rate - 1-Month (CME Term SOFR)	4.86	4.88	↑ 0.02
US Treasury - 3-Month	5.08	5.04	↓ (0.04)
US Treasury - 2-Year	4.00	4.03	↑ 0.03
US Treasury - 10-Year	3.41	3.43	↑ 0.02
3-Month / 10-year Treasury Yield Curve Spread	(1.67)	(1.61)	↑ 0.06
2-Year / 10-year Treasury Yield Curve Spread	(0.59)	(0.60)	↓ (0.01)

Key Interest Rates	4/5/23	4/6/23	4/7/23	4/10/23	4/11/23	5-Day Change
Fed Funds Target Rate (FFTR)	5.00	5.00	5.00	5.00	5.00	0.00
BSBY - Overnight	4.894	4.899	4.891	4.883	4.886	↓ (0.008)
BSBY - 1-month	4.883	4.885	4.898	4.899	4.901	↑ 0.018
SOFR - Overnight	4.810	0.000	4.810	0.000	0.000	↓ (4.810)
SOFR - 30-Day Average	4.681	4.690	0.000	4.725	4.733	↑ 0.052
SOFR - Term Rate - 1-Month	4.830	4.833	4.834	4.855	4.876	↑ 0.047
US Treasury - 3-Month	4.86	4.91	4.95	5.08	5.04	↑ 0.18
US Treasury - 2-Year	3.79	3.82	3.97	4.00	4.03	↑ 0.24
US Treasury - 10-Year	3.30	3.30	3.39	3.41	3.43	↑ 0.13
YC Spread - 3-Month / 10-year Treasury	(1.56)	(1.61)	(1.56)	(1.67)	(1.61)	↓ (0.05)
YC Spread - 2-Year / 10-year Treasury	(0.49)	(0.52)	(0.58)	(0.59)	(0.60)	↓ (0.11)

Report Ecosystem



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