

DAILY REPORT – Rate Trends (5/1/23)

Key Interest Rates	4/28/23	5/1/23	Change
Fed Funds Target Rate (FFTR)	5.00	5.00	0.00
BSBY - 1-month	5.04	5.05	↑ 0.01
SOFR - Term Rate - 1-Month (CME Term SOFR)	5.02	5.03	↑ 0.02
US Treasury - 3-Month	5.10	5.27	↑ 0.17
US Treasury - 2-Year	4.04	4.14	↑ 0.10
US Treasury - 10-Year	3.44	3.59	↑ 0.15
3-Month / 10-year Treasury Yield Curve Spread	(1.66)	(1.68)	↓ (0.02)
2-Year / 10-year Treasury Yield Curve Spread	(0.60)	(0.55)	↑ 0.05

Key Interest Rates	4/25/23	4/26/23	4/27/23	4/28/23	5/1/23	5-Day Change
Fed Funds Target Rate (FFTR)	5.00	5.00	5.00	5.00	5.00	0.00
BSBY - Overnight	4.888	4.886	4.890	4.890	4.884	↓ (0.004)
BSBY - 1-month	4.989	5.007	5.019	5.045	5.052	↑ 0.063
SOFR - Overnight	4.800	4.800	4.810	4.810	0.000	↑ 0.010
SOFR - 30-Day Average	4.824	4.824	4.823	4.822	4.819	↓ (0.004)
SOFR - Term Rate - 1-Month	4.996	4.982	4.993	5.019	5.034	↑ 0.037
US Treasury - 3-Month	5.12	5.16	5.18	5.10	5.27	↑ 0.15
US Treasury - 2-Year	3.86	3.90	4.07	4.04	4.14	↑ 0.28
US Treasury - 10-Year	3.40	3.43	3.53	3.44	3.59	↑ 0.19
YC Spread - 3-Month / 10-year Treasury	(1.72)	(1.73)	(1.65)	(1.66)	(1.68)	↑ 0.04
YC Spread - 2-Year / 10-year Treasury	(0.46)	(0.47)	(0.54)	(0.60)	(0.55)	↓ (0.09)

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