

DAILY REPORT – Rate Trends (5/11/23)

Key Interest Rates	5/10/23	5/11/23	Change
Fed Funds Target Rate (FFTR)	5.25	5.25	↑ 0.25
BSBY - 1-month	5.10	5.10	↓ (0.00)
SOFR - Term Rate - 1-Month (CME Term SOFR)	5.06	5.06	↑ 0.00
US Treasury - 3-Month	5.24	5.20	↓ (0.04)
US Treasury - 2-Year	3.90	3.89	↓ (0.01)
US Treasury - 10-Year	3.43	3.39	↓ (0.04)
3-Month / 10-year Treasury Yield Curve Spread	(1.81)	(1.81)	0.00
2-Year / 10-year Treasury Yield Curve Spread	(0.47)	(0.50)	↓ (0.03)

Key Interest Rates	5/5/23	5/8/23	5/9/23	5/10/23	5/11/23	5-Day Change
Fed Funds Target Rate (FFTR)	5.25	5.25	5.25	5.25	5.25	0.00
BSBY - Overnight	4.952	5.097	5.152	5.153	5.154	↑ 0.203
BSBY - 1-month	5.084	5.094	5.097	5.099	5.098	↑ 0.014
SOFR - Overnight	5.060	5.060	5.060	5.060	0.000	0.000
SOFR - 30-Day Average	4.822	4.847	5.856	4.864	4.872	↑ 0.050
SOFR - Term Rate - 1-Month	5.050	5.055	5.054	5.057	5.059	↑ 0.009
US Treasury - 3-Month	5.26	5.31	5.29	5.24	5.20	↓ (0.06)
US Treasury - 2-Year	3.92	4.00	4.01	3.90	3.89	↓ (0.03)
US Treasury - 10-Year	3.44	3.52	3.53	3.43	3.39	↓ (0.05)
YC Spread - 3-Month / 10-year Treasury	(1.82)	(1.79)	(1.76)	(1.81)	(1.81)	↑ 0.01
YC Spread - 2-Year / 10-year Treasury	(0.48)	(0.48)	(0.48)	(0.47)	(0.50)	↓ (0.02)

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