

DAILY REPORT – Rate Trends (5/12/23)

| Key Interest Rates | 5/11/23 | 5/12/23 | Change |
|---|---------|---------|----------|
| Fed Funds Target Rate (FFTR) | 5.25 | 5.25 | ↑ 0.25 |
| BSBY - 1-month | 5.10 | 5.11 | ↑ 0.01 |
| SOFR - Term Rate - 1-Month (CME Term SOFR) | 5.06 | 5.06 | ↓ (0.00) |
| US Treasury - 3-Month | 5.20 | 5.25 | ↑ 0.05 |
| US Treasury - 2-Year | 3.89 | 3.98 | ↑ 0.09 |
| US Treasury - 10-Year | 3.39 | 3.46 | ↑ 0.07 |
| 3-Month / 10-year Treasury Yield Curve Spread | (1.81) | (1.79) | ↑ 0.02 |
| 2-Year / 10-year Treasury Yield Curve Spread | (0.50) | (0.52) | ↓ (0.02) |

| Key Interest Rates | 5/8/23 | 5/9/23 | 5/10/23 | 5/11/23 | 5/12/23 | 5-Day Change |
|--|--------|--------|---------|---------|---------|--------------|
| Fed Funds Target Rate (FFTR) | 5.25 | 5.25 | 5.25 | 5.25 | 5.25 | 0.00 |
| BSBY - Overnight | 5.097 | 5.152 | 5.153 | 5.154 | 5.148 | ↑ 0.051 |
| BSBY - 1-month | 5.094 | 5.097 | 5.099 | 5.098 | 5.107 | ↑ 0.012 |
| SOFR - Overnight | 5.060 | 5.060 | 5.060 | 5.050 | 0.000 | ↓ (0.010) |
| SOFR - 30-Day Average | 4.847 | 5.856 | 4.864 | 4.872 | 4.881 | ↑ 0.034 |
| SOFR - Term Rate - 1-Month | 5.055 | 5.054 | 5.057 | 5.059 | 5.057 | ↑ 0.002 |
| US Treasury - 3-Month | 5.31 | 5.29 | 5.24 | 5.20 | 5.25 | ↓ (0.06) |
| US Treasury - 2-Year | 4.00 | 4.01 | 3.90 | 3.89 | 3.98 | ↓ (0.02) |
| US Treasury - 10-Year | 3.52 | 3.53 | 3.43 | 3.39 | 3.46 | ↓ (0.06) |
| YC Spread - 3-Month / 10-year Treasury | (1.79) | (1.76) | (1.81) | (1.81) | (1.79) | 0.00 |
| YC Spread - 2-Year / 10-year Treasury | (0.48) | (0.48) | (0.47) | (0.50) | (0.52) | ↓ (0.04) |

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