

DAILY REPORT – Rate Trends (5/2/23)

Key Interest Rates	5/1/23	5/2/23	Change
Fed Funds Target Rate (FFTR)	5.00	5.00	0.00
BSBY - 1-month	5.05	5.04	↓ (0.01)
SOFR - Term Rate - 1-Month (CME Term SOFR)	5.03	5.05	↑ 0.01
US Treasury - 3-Month	5.27	5.24	↓ (0.03)
US Treasury - 2-Year	4.14	3.97	↓ (0.17)
US Treasury - 10-Year	3.59	3.44	↓ (0.15)
3-Month / 10-year Treasury Yield Curve Spread	(1.68)	(1.80)	↓ (0.12)
2-Year / 10-year Treasury Yield Curve Spread	(0.55)	(0.53)	↑ 0.02

Key Interest Rates	4/26/23	4/27/23	4/28/23	5/1/23	5/2/23	5-Day Change
Fed Funds Target Rate (FFTR)	5.00	5.00	5.00	5.00	5.00	0.00
BSBY - Overnight	4.886	4.890	4.890	4.884	4.900	↑ 0.014
BSBY - 1-month	5.007	5.019	5.045	5.052	5.043	↑ 0.035
SOFR - Overnight	4.800	4.810	4.810	4.810	0.000	↑ 0.010
SOFR - 30-Day Average	4.824	4.823	4.822	4.819	4.817	↓ (0.006)
SOFR - Term Rate - 1-Month	4.982	4.993	5.019	5.034	5.046	↑ 0.064
US Treasury - 3-Month	5.16	5.18	5.10	5.27	5.24	↑ 0.08
US Treasury - 2-Year	3.90	4.07	4.04	4.14	3.97	↑ 0.07
US Treasury - 10-Year	3.43	3.53	3.44	3.59	3.44	↑ 0.01
YC Spread - 3-Month / 10-year Treasury	(1.73)	(1.65)	(1.66)	(1.68)	(1.80)	↓ (0.07)
YC Spread - 2-Year / 10-year Treasury	(0.47)	(0.54)	(0.60)	(0.55)	(0.53)	↓ (0.06)

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