

The 2-year SOFR swap rate closed at 3.21% on **Friday 2/27** – it is currently trading at **~3.586% (+37.6 bps)**. The 5-year SOFR swap rate closed at 3.22% on Friday 2/27 – it is currently trading at **~3.583% (+36.3 bps)**. The 10-year SOFR swap rate has experienced a similar move – it closed Friday 2/27 at 3.52% and is currently trading at **~3.838% (+31.8 bps)**.

CHART 2: Short-End SOFR Swap Rates – Since 3/6/2026



Source: Bloomberg, LLP | 1Y (white), 2Y (blue) & 3Y (orange) SOFR SWAP RATES, SINCE MARCH 6, 2026

CHART 2A: Long-End SOFR Swap Rates – Since 3/6/2026



Source: Bloomberg, LLP | 5Y (green), 7Y (purple) & 10Y (light blue) SOFR SWAP RATES, SINCE MARCH 6, 2026

CHART 2B: 10-Year US Treasury Note Yield Since October 2025

