

Secured Overnight Financing Rate Data

The Secured Overnight Financing Rate (SOFR) is a broad measure of the cost of borrowing cash overnight collateralized by Treasury securities. The SOFR includes all trades in the Broad General Collateral Rate plus bilateral Treasury repurchase agreement (repo) transactions cleared through the Delivery-versus-Payment (DVP) service offered by the Fixed Income Clearing Corporation (FICC), which is filtered to remove a portion of transactions considered “specials”. Note that specials are repos for specific-issue collateral, which take place at cash-lending rates below those for general collateral repos because cash providers are willing to accept a lesser return on their cash in order to obtain a particular security.

The SOFR is calculated as a volume-weighted median of transaction-level tri-party repo data collected from the Bank of New York Mellon and the U.S. Department of the Treasury’s Office of Financial Research (OFR) as well as GCF Repo transaction data and data on bilateral Treasury repo transactions cleared through FICC's DVP service, which are obtained from OFR. Each business day, the New York Fed publishes the SOFR on the New York Fed website at approximately 8:00 a.m. ET.

For more information on the SOFR’s publication schedule and methodology, see [Additional Information about Reference Rates Administered by the New York Fed](#).

Resources

- [About the Reference Rates](#)
- [Statements and Operating Policies](#)
- [Additional Information about Reference Rates Administered by the New York Fed](#)
- [Markets Data APIs](#)

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SECURED OVERNIGHT FINANCING RATE DATA

[Chart](#) | [Historical Search](#)

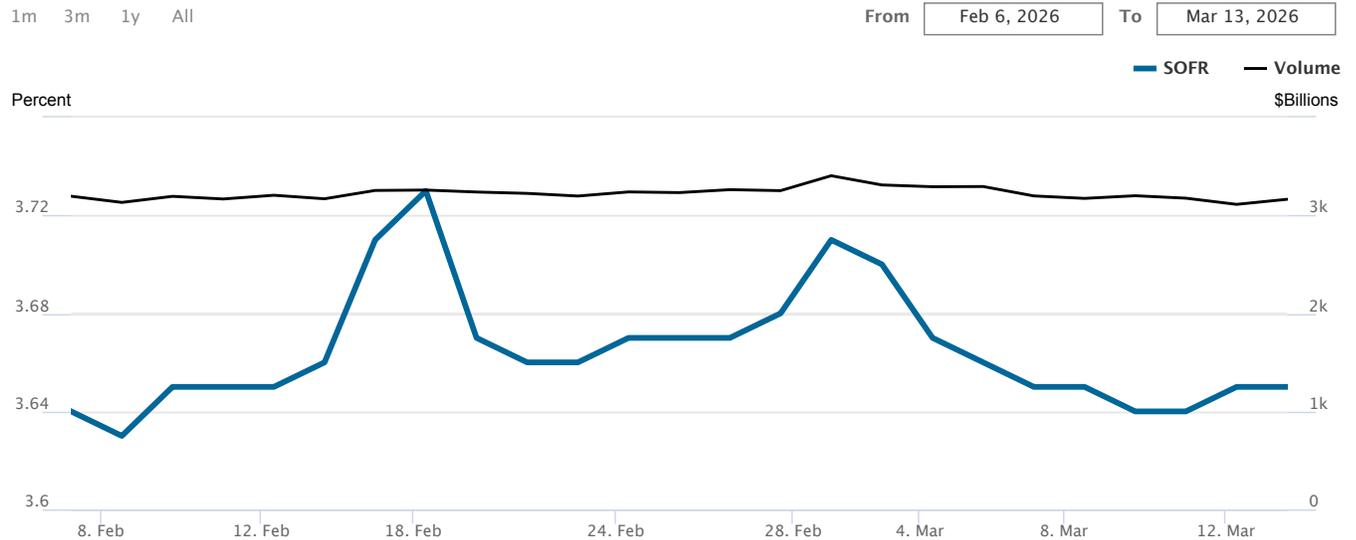
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DATE	RATE (%)	1ST PERCENTILE (%)	25TH PERCENTILE (%)	75TH PERCENTILE (%)	99TH PERCENTILE (%)	VOLUME (\$Billions)
03/13	3.65	3.60	3.63	3.71	3.74	3,164
03/12	3.65	3.60	3.63	3.71	3.74	3,112
03/11	3.64	3.60	3.62	3.70	3.73	3,175
03/10	3.64	3.60	3.62	3.70	3.72	3,200
03/09	3.65	3.61	3.63	3.71	3.74	3,173
03/06	3.65	3.60	3.62	3.71	3.73	3,198
03/05	3.66	3.60	3.63	3.72	3.74	3,294
03/04	3.67	3.64	3.65	3.74	3.76	3,292
03/03	3.70	3.65	3.67	3.76	3.78	3,310
03/02	3.71	3.67	3.69	3.78	3.82	3,404



DATE	RATE (%)	1ST PERCENTILE (%)	25TH PERCENTILE (%)	75TH PERCENTILE (%)	99TH PERCENTILE (%)	VOLUME (\$Billions)
02/25	3.67	3.63	3.65	3.73	3.76	3,232
02/24	3.67	3.62	3.65	3.73	3.76	3,239
02/23	3.66	3.61	3.64	3.73	3.75	3,197
02/20	3.66	3.61	3.64	3.73	3.75	3,224
02/19	3.67	3.60	3.64	3.73	3.76	3,238
02/18	3.73	3.66	3.72	3.81	3.85	3,258
02/17	3.71	3.65	3.68	3.78	3.89	3,254
02/13	3.66	3.61	3.64	3.72	3.75	3,169
02/12	3.65	3.61	3.63	3.72	3.75	3,205
02/11	3.65	3.61	3.62	3.71	3.73	3,167
02/10	3.65	3.60	3.63	3.71	3.73	3,194
02/09	3.63	3.60	3.61	3.69	3.72	3,132
02/06	3.64	3.60	3.62	3.70	3.72	3,195

SECURED OVERNIGHT FINANCING RATE CHART



Reference Rates Historical Data Search

Note: Starting with the March 1, 2016 rate, the fields published for EFR changed.

Date Range*: to

Type*:

- Overnight Rates
 - Unsecured Rates
 - EFR
 - OBFR
 - Secured Rates
 - TGCR
 - BGCR
 - SOFR
- Average Rates and Index
 - SOFR Averages and Index



**Required*

r Revised

¹ Rate was calculated with reduced volume

² EFFR, OBFR: Rate was calculated using brokered data

TGCR, BGCR, SOFR: Rate was calculated using survey data

³ Because of insufficient current data, the published rate is a republication of the prior day's rate

For more information on these footnotes, [click here](#).

