

US Prime Rate and 6-Month Treasury Bills



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— US Prime Rates [ADF]

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— 6 Month Treasury Bill [ADF]

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■ US Prime Rates [ADF]

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■ 6-Month Treasury Bill: Secondary Market Rate [ADF]

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Effective Federal Funds Rate and 30-Year Mortgage Rates



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— Effective Federal Funds Rate (Board of Governors of the Federal Reserve System) [ADF]
— Effective Federal Funds Rate (Board of Governors of the Federal Reserve System) [ADF]

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— 30-Year Mortgage Rate [ADF]

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■ Effective Federal Funds Rate [ADF]

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■ 30-Year Mortgage Rate [ADF]

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1/10 Year Treasury Rates



- 1-Year Treasury Constant Maturity Rate [ADF]
- 10-Year Treasury Constant Maturity Rate [ADF]
- 1-Year Treasury Constant Maturity Rate [ADF]
- 10-Year Treasury Constant Maturity Rate [ADF]
- 10 Year Less 1 Year Treasuries

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- 1-Year Treasury Constant Maturity Rate [ADF]
- 10-Year Treasury Constant Maturity Rate [ADF]
- 1-Year Treasury Constant Maturity Rate [ADF]
- 10-Year Treasury Constant Maturity Rate [ADF]
- 10 Year Less 1 Year Treasuries

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Rates continue at all-time lows. The spread of the various durations is an indication of the yield curve. Wider spreads between the 1 and 30 year mean steeper yield curve, which means that you get a much greater return (as a seller of debt) and you pay a greater interest rate (as a buyer of debt) for longer durations.



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|--------------------|--------------------|-------------------|-------------------|
| 30-Year SWAP [ADF] | 10-Year SWAP [ADF] | 7-Year SWAP [ADF] | 5-Year SWAP [ADF] |
| 4-Year SWAP [ADF] | 3-Year SWAP [ADF] | 2-Year SWAP [ADF] | 1-Year SWAP [ADF] |

Graph by: Tom Paper

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