

TREASURY YIELD CURVE

1-800-883-1808

Archives prior to 9/24/03

The YLD column shows Treasury yields as of about 2:00PM today.

The MATRIX shows spreads between maturities of Treasuries.

All bonds are compared to Treasuries for relative value.

10/20/03	TREASURY MATRIX										
Maturity	YLD	90	180	2YR	3YR	5YR	10YR	15YR	20YR	30YR	2002
PRIME	4.00										4.25
DISC	2.00	-1.07	-0.98	-0.17	0.32	1.30	2.38	2.94	3.30	3.23	2.25
FUNDS	1.00	-0.07	0.02	0.83	1.32	2.30	3.38	3.94	4.30	4.23	1.31
90 DAY	0.93		0.09	0.90	1.39	2.37	3.45	4.01	4.37	4.30	1.20
180 DAY	1.02			0.81	1.30	2.28	3.36	3.92	4.28	4.21	1.21
YEAR	1.18			0.65	1.14	2.12	3.20	3.76	4.12	4.05	1.22
2 YR	1.83				0.49	1.47	2.55	3.11	3.47	3.40	1.57
3 YR	2.32					0.98	2.06	2.62	2.98	2.91	1.95
4 YR	2.84					0.46	1.54	2.10	2.46	2.39	2.37
5 YR	3.30						1.08	1.64	2.00	1.93	2.73
7 YR	3.85						0.53	1.09	1.45	1.38	3.25
10 YR	4.38							0.56	0.92	0.85	3.82
15YR	4.94								0.36	0.29	4.51
20 YR	5.30									-0.07	4.84
30 YR	5.23										4.78

The "shape" of the curve...how steeply positive or inverted

90D-30Y	4.30	3.58
2Y-30Y	3.40	3.21
90D-10Y	3.45	2.62

