The Morning Email: US Treasury Curve

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Want something added? Let me know:
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Quotes

	Curve Spreads		
		2pm	Chng from
	Last bps	Close bps	2pm Cls
2/3	37.9	37.7	0.2
2/5	91.5	89.5	2.0
2/7	143.2	138.0	5.2
3/5	53.6	51.8	1.8
3/7	105.3	100.3	5.0
2/10	187.8	182.0	5.8
3/10	149.9	144.3	5.6
5/7	51.7	48.5	3.2
5/10	96.3	92.5	3.8
2/30	280.2	276.5	3.7
3/30	242.3	238.8	3.5
5/30	188.7	187.0	1.7
7/10	44.6	44.0	0.6
7/30	137.0	138.5	(1.5)
10/30	92.3	94.5	(2.2)

Note, all cells are linked

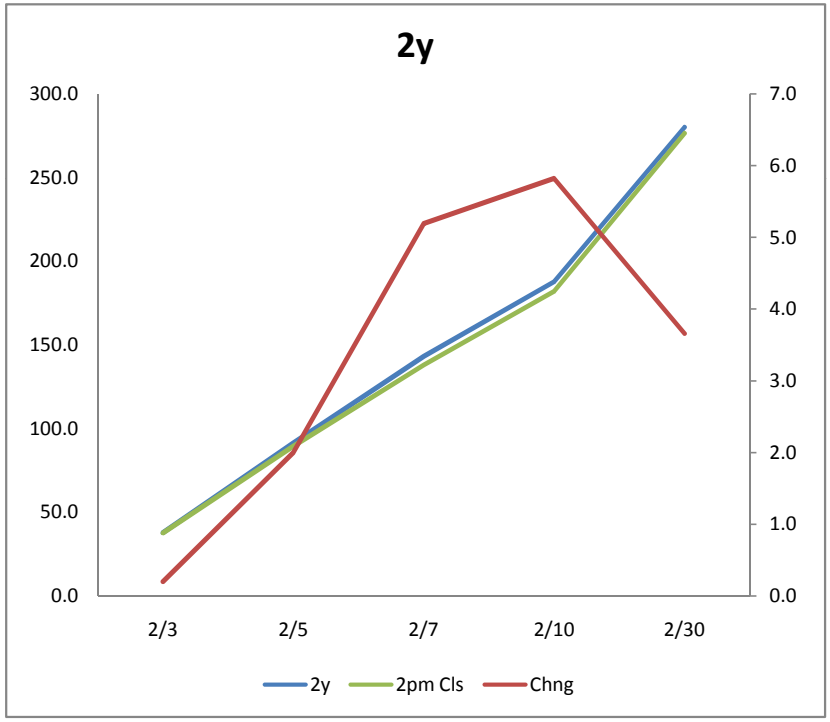
	Curve Spreads - Matrix (Last)					
	2	**3**	**5**	**7**	10	30
2		37.9	91.5	143.2	187.8	280.2
3			53.6	105.3	149.9	242.3
5				51.7	96.3	188.7
7					44.6	137.0
10						92.3
30						

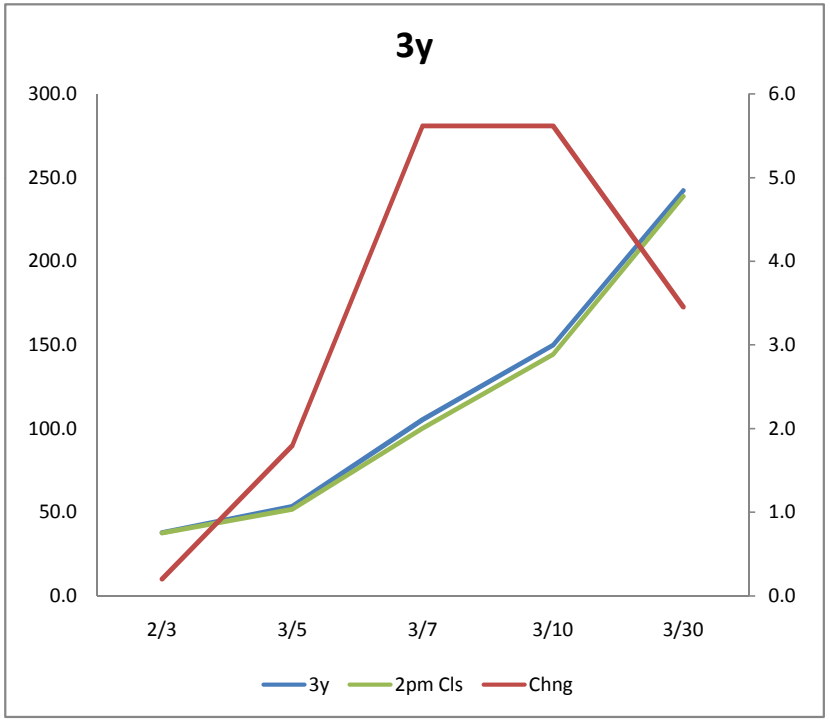
	FLY's		
		2pm	Chng from
	Last bps	Close bps	2pm Cls
2/3/5	15.7	14.1	1.6
2/3/7	67.4	62.6	4.8
2/3/10	112.0	106.6	5.4
2/3/30	204.4	201.1	3.3
2/5/7	-39.8	-41.0	1.2
2/5/10	4.8	3.0	1.8
2/5/30	97.2	97.5	(0.3)
2/7/10	-98.6	-94.0	(4.6)
2/7/30	-6.2	0.5	(6.7)
2/10/30	-95.5	-87.5	(8.0)
3/5/7	-1.9	-3.3	1.4
3/5/10	42.7	40.7	2.0
3/5/30	135.1	135.2	(0.1)
3/7/10	-60.7	-56.3	(4.4)
3/7/30	31.7	38.2	(6.5)
3/10/30	-57.6	-49.8	0.2
5/7/10	-7.1	-4.5	(2.6)
5/7/30	85.3	90.0	(4.7)
5/10/30	-4.0	2.0	(6.0)
7/10/30	47.7	50.5	(2.8)

2yr, 3yr Spreads

	2y		
	Last bps	2pm Cls	Chng
2/3	37.9	37.7	0.2
2/5	91.5	89.5	2.0
2/7	143.2	138.0	5.2
2/10	187.8	182.0	5.8
2/30	280.2	276.5	3.7

	3y		
	Last bps	2pm Cls	Chng
2/3	37.9	37.7	0.2
3/5	53.6	51.8	1.8
3/7	105.3	100.3	5.6
3/10	149.9	144.3	5.6
3/30	242.3	238.8	3.5

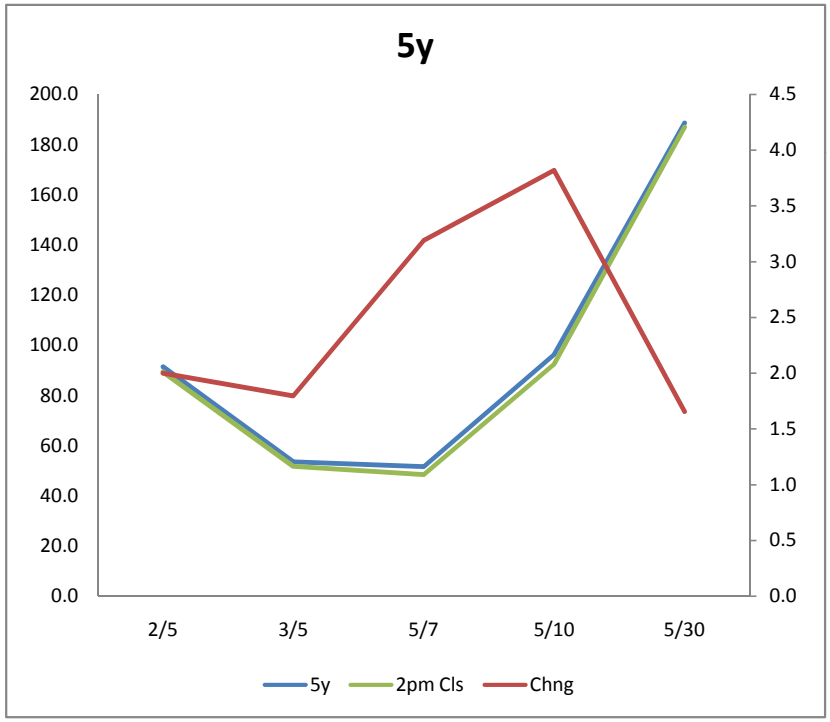


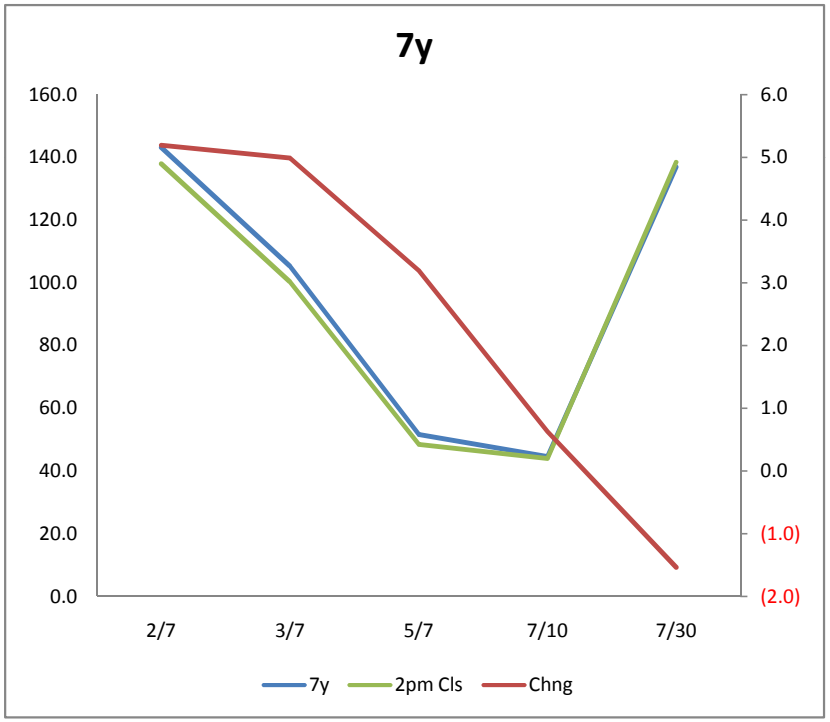


5y, 7y, 10y Spreads

	5y		
	Last bps	2pm Cls	Chng
2/5	91.5	89.5	2.0
3/5	53.6	51.8	1.8
5/7	51.7	48.5	3.2
5/10	96.3	92.5	3.8
5/30	188.7	187.0	1.7

	7y		
	Last bps	2pm Cls	Chng
2/7	143.2	138.0	5.2
3/7	105.3	100.3	5.0
5/7	51.7	48.5	3.2
7/10	44.6	44.0	0.6
7/30	137.0	138.5	(1.5)

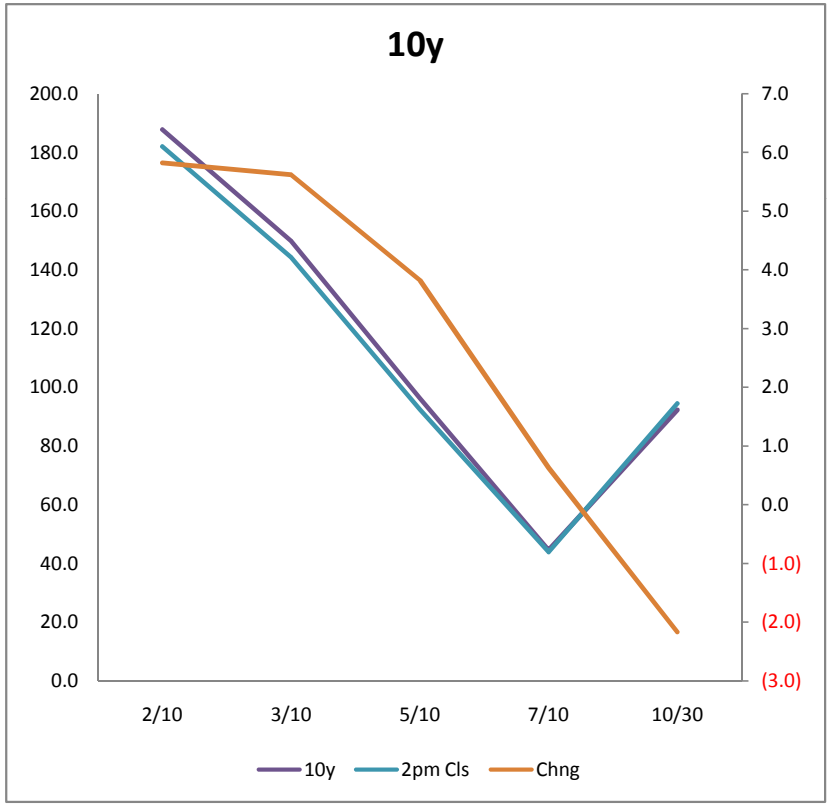


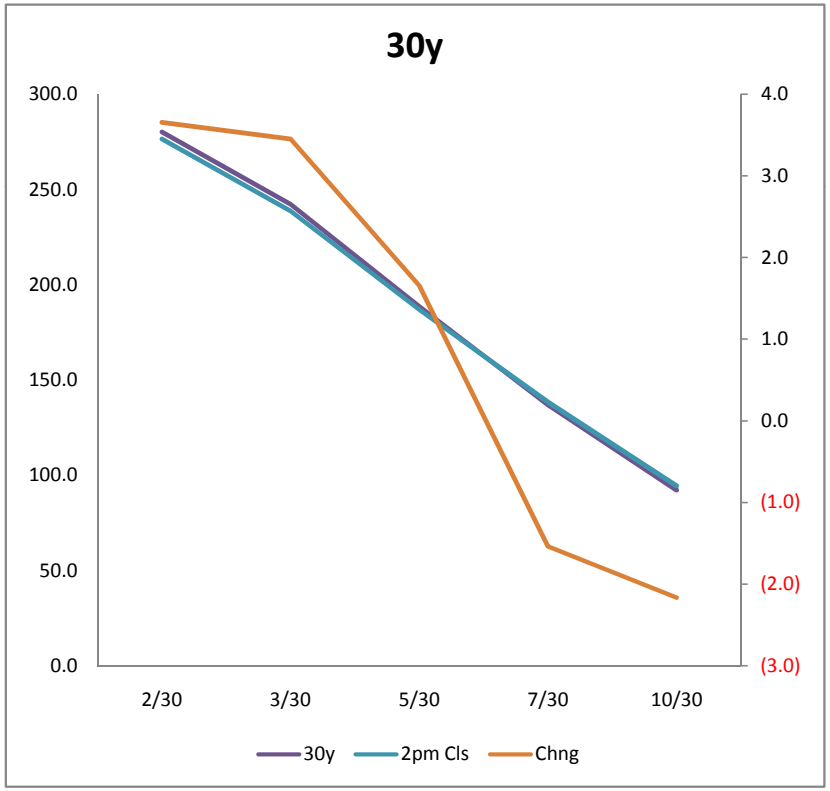


10y, 30y Spreads

	10y		
	Last bps	2pm Cls	Chng
2/10	187.8	182.0	5.8
3/10	149.9	144.3	5.6
5/10	96.3	92.5	3.8
7/10	44.6	44.0	0.6
10/30	92.3	94.5	(2.2)

	30y		
	Last bps	2pm Cls	Chng
2/30	280.2	276.5	3.7
3/30	242.3	238.8	3.5
5/30	188.7	187.0	1.7
7/30	137.0	138.5	(1.5)
10/30	92.3	94.5	(2.2)





FLY's

	Curve Spreads		
	Last bps	2pm Close bps	Chng from 2pm Cls
2/3	37.9	37.7	0.2
2/5	91.5	89.5	2.0
2/7	143.2	138.0	5.2
3/5	53.6	51.8	1.8
3/7	105.3	100.3	5.0
2/10	187.8	182.0	5.8
3/10	149.9	144.3	5.6
5/7	51.7	48.5	3.2
5/10	96.3	92.5	3.8
2/30	280.2	276.5	3.7
3/30	242.3	238.8	3.5
5/30	188.7	187.0	1.7
7/10	44.6	44.0	0.6
7/30	137.0	138.5	(1.5)
10/30	92.3	94.5	(2.2)

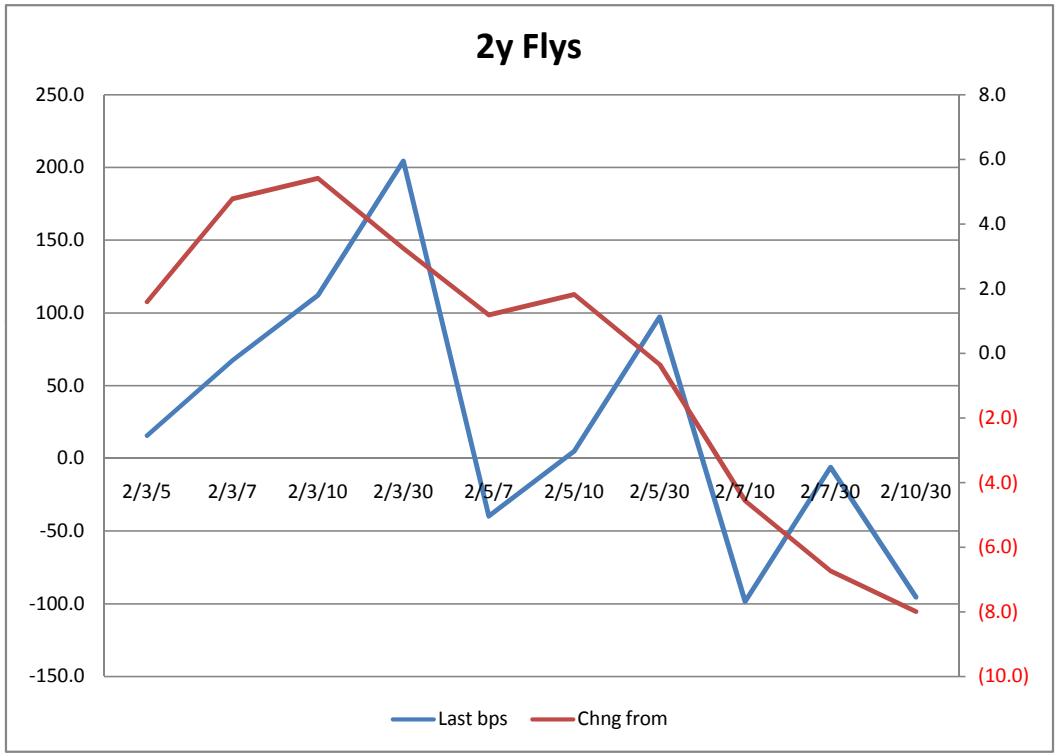
Note, all cells are linked

	FLY's		
	Last bps	2pm Close bps	Chng from 2pm Cls
2/3/5	15.7	14.1	1.6
2/3/7	67.4	62.6	4.8
2/3/10	112.0	106.6	5.4
2/3/30	204.4	201.1	3.3
2/5/7	-39.8	-41.0	1.2
2/5/10	4.8	3.0	1.8
2/5/30	97.2	97.5	(0.3)
2/7/10	-98.6	-94.0	(4.6)
2/7/30	-6.2	0.5	(6.7)
2/10/30	-95.5	-87.5	(8.0)
3/5/7	-1.9	-3.3	1.4
3/5/10	42.7	40.7	2.0
3/5/30	135.1	135.2	(0.1)
3/7/10	-60.7	-56.3	(4.4)
3/7/30	31.7	38.2	(6.5)
3/10/30	-57.6	-49.8	0.2
5/7/10	-7.1	-4.5	(2.6)
5/7/30	85.3	90.0	(4.7)
5/10/30	-4.0	2.0	(6.0)
7/10/30	47.7	50.5	(2.8)

Notes:
Fly's = longer duration - shorter duration

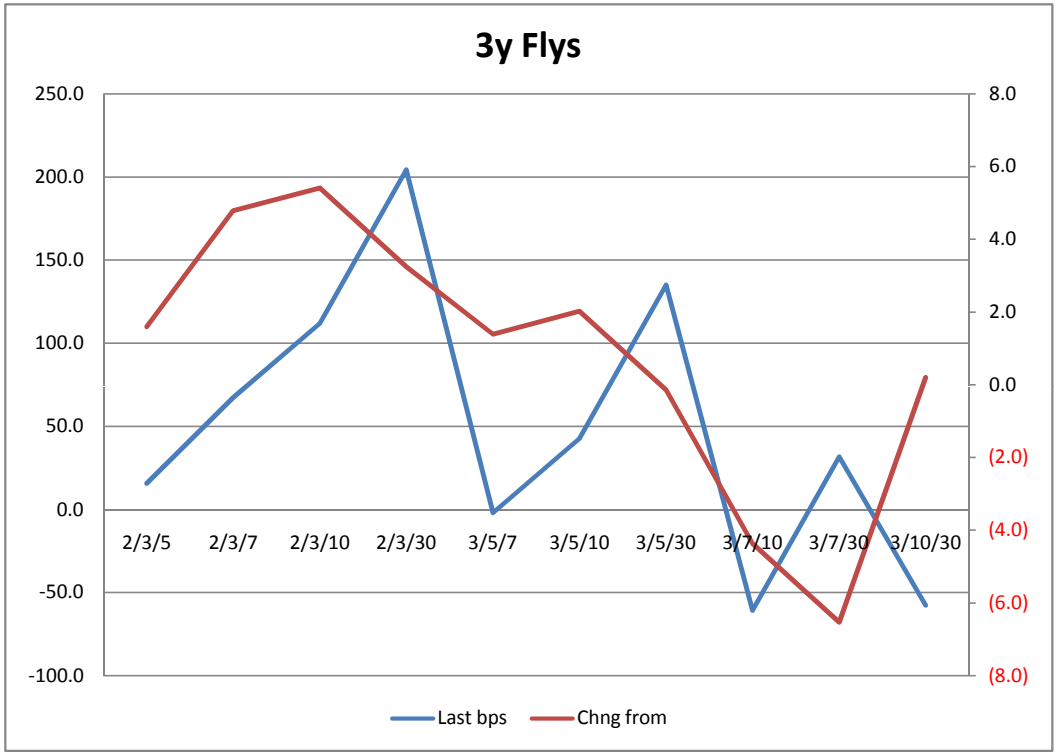
2y, Fly's

	2y FLY's		
	Last bps	2pm Close bps	Chng from 2pm Cls
2/3/5	15.7	14.1	1.6
2/3/7	67.4	62.6	4.8
2/3/10	112.0	106.6	5.4
2/3/30	204.4	201.1	3.3
2/5/7	-39.8	-41.0	1.2
2/5/10	4.8	3.0	1.8
2/5/30	97.2	97.5	(0.3)
2/7/10	-98.6	-94.0	(4.6)
2/7/30	-6.2	0.5	(6.7)
2/10/30	-95.5	-87.5	(8.0)



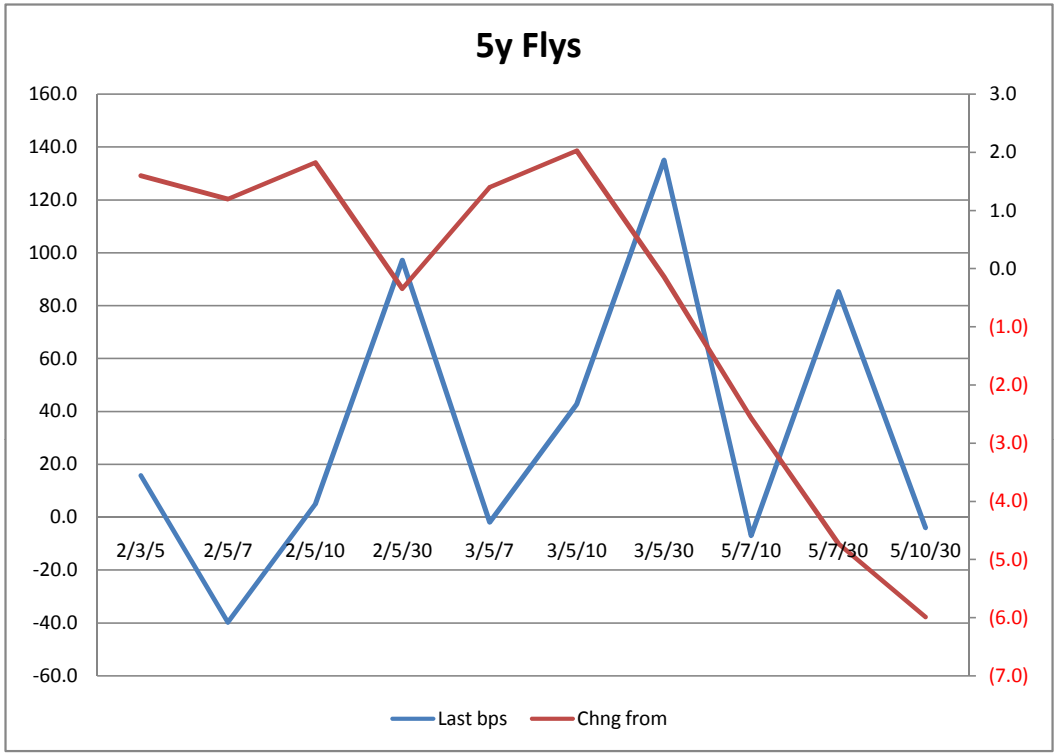
3y Fly's

	3y FLY's		
		2pm	Chng from
	Last bps	Close bps	2pm Cls
2/3/5	15.7	14.1	1.6
2/3/7	67.4	62.6	4.8
2/3/10	112.0	106.6	5.4
2/3/30	204.4	201.1	3.3
3/5/7	-1.9	-3.3	1.4
3/5/10	42.7	40.7	2.0
3/5/30	135.1	135.2	(0.1)
3/7/10	-60.7	-56.3	(4.4)
3/7/30	31.7	38.2	(6.5)
3/10/30	-57.6	-49.8	0.2



5y Fly's

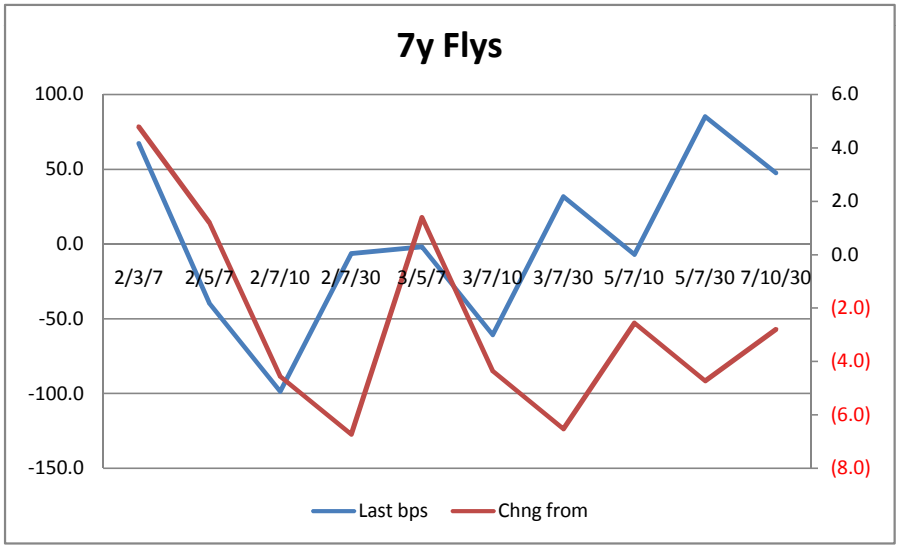
	FLY's		
	Last bps	2pm Close bps	Chng from 2pm Cls
2/3/5	15.7	14.1	1.6
2/5/7	-39.8	-41.0	1.2
2/5/10	4.8	3.0	1.8
2/5/30	97.2	97.5	(0.3)
3/5/7	-1.9	-3.3	1.4
3/5/10	42.7	40.7	2.0
3/5/30	135.1	135.2	(0.1)
5/7/10	-7.1	-4.5	(2.6)
5/7/30	85.3	90.0	(4.7)
5/10/30	-4.0	2.0	(6.0)

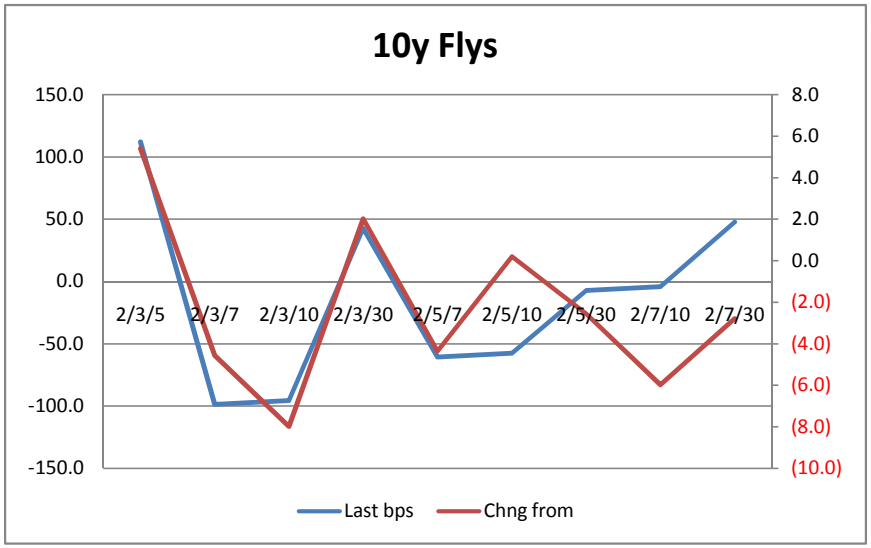


7y, 10y Fly's

	7y FLY's		
	Last bps	2pm Close bps	Chng from 2pm Cls
2/3/7	67.4	62.6	4.8
2/5/7	-39.8	-41.0	1.2
2/7/10	-98.6	-94.0	(4.6)
2/7/30	-6.2	0.5	(6.7)
3/5/7	-1.9	-3.3	1.4
3/7/10	-60.7	-56.3	(4.4)
3/7/30	31.7	38.2	(6.5)
5/7/10	-7.1	-4.5	(2.6)
5/7/30	85.3	90.0	(4.7)
7/10/30	47.7	50.5	(2.8)

	10y FLY's		
	Last bps	2pm Close bps	Chng from 2pm Cls
2/3/10	112.0	106.6	5.4
2/7/10	-98.6	-94.0	(4.6)
2/10/30	-95.5	-87.5	(8.0)
3/5/10	42.7	40.7	2.0
3/7/10	-60.7	-56.3	(4.4)
3/10/30	-57.6	-49.8	0.2
5/7/10	-7.1	-4.5	(2.6)
5/10/30	-4.0	2.0	(6.0)
7/10/30	47.7	50.5	(2.8)





Spread Durations & DV01s

Cash Yield Spreads

Spread	Duration	Spreads DV01 $s	Spreads DV01 32	Spread Price
2/3	0.92	$95	0.31	37.9
2/5	2.75	$282	0.90	91.5
2/7	4.32	$462	1.48	143.2
3/5	1.84	$187	0.60	53.6
3/7	3.40	$366	1.17	105.3
2/10	6.59	$684	2.19	187.8
3/10	5.68	$588	1.88	149.9
5/7	1.56	$180	0.57	51.7
5/10	3.84	$401	1.28	96.3
2/30	16.09	$1,608	5.15	280.2
3/30	15.17	$1,513	4.84	242.3
5/30	13.34	$1,326	4.24	188.7
7/10	2.28	$222	0.71	44.6
7/30	11.78	$925	2.96	137.0
10/30	9.50	$925	2.96	92.3