

# US Dollar Interest Rate Swaps

Market leading Swaps product solution

Reuters 3000 Xtra - [getgoing.kof (\*)]

10:11 13MAY04 CANTOR FITZGERALD US42544 CANTOR99

	CANTOR U.S. TREASURIES	MID YLD	IRS vs UST	SEMI ANN 30/360	ANN MNY A/360	
2Y	99.102-10+	2.607-603	2.605	37.50-40.00	2.980-3.005	2.961-2.986
3Y	99.240-242	3.213-211	3.212	42.00-44.50	3.632-3.657	3.615-3.640
4Y*			3.595	50.75-53.25	4.103-4.128	4.088-4.113
5Y	99.172-17+	3.978-976	3.977	47.00-49.50	4.447-4.472	4.435-4.460
6Y*			4.147	56.75-59.25	4.715-4.740	4.705-4.730
7Y*			4.318	60.50-63.00	4.923-4.948	4.915-4.941
8Y*			4.488	60.00-62.50	5.088-5.113	5.082-5.107
9Y*			4.659	56.25-58.75	5.222-5.247	5.217-5.243
10Y	TAK 93.19+	TAK 4.828	4.829	50.75-53.25	5.337-5.362	5.334-5.359
11Y**			4.829	59.75-62.25	5.427-5.452	5.425-5.450
12Y**			4.829	68.00-70.50	5.509-5.534	5.508-5.534
13Y**			4.829	75.25-77.75	5.582-5.607	5.582-5.607
14Y**			4.829	81.25-83.75	5.642-5.667	5.643-5.668
15Y*			5.004	68.75-71.25	5.692-5.717	5.693-5.719
20Y*			5.179	66.50-69.00	5.844-5.869	5.848-5.874
25Y*			5.354	53.25-55.75	5.887-5.912	5.891-5.917
30Y	97.270-27+	5.530-529	5.529	36.50-39.00	5.894-5.919	5.899-5.924

\* Interpolated \*\* Over 10-Year 3 Month Libor: 1.25000  
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10:13 AM REUTERS

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