



The Morning Email: US Deliverable Basket

10/4/2007 5:46

Central Standard Time

This email lists the deliverable baskets against the Chicago Board of Trade Financial Futures 2, 5, 10, & 30 year. The work in this document is based on the work of *Galen Burghardt*. I highly suggest reading his books on the Bond Basis and the Eurodollar.

Want something added? Let me know: jgoulding@ghco.com

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Time (CST)	5:46:05
Trade Date	10/4/2007
Settle Date	10/5/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.132	ZN	109.115
ZF	106.295	ZB	111.21

Last Delivery Day		Last Trading Day
2yr / 5yr	1/4/2008	12/31/2007
10yr/ 30yr	12/31/2007	12/19/2007

2 PM Close
Yield

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B040P0909***	99.31	4.000	09/27/07	09/30/09	0.9672	9.8014551	4.013	\$ 189	0.605	1.89	100.023
T.US.B033P0909	98.262	3.375	09/15/04	09/15/09	0.9569	6.96417741	4.013	\$ 184	0.589	1.86	99.004
T.US.B033P1009	98.25	3.375	10/15/04	10/15/09	0.9550	12.0291456	4.009	\$ 191	0.612	1.91	100.377
T.US.B034P1109	98.31	3.500	11/15/04	11/15/09	0.9553	17.0399401	4.015	\$ 199	0.638	1.99	100.329
T.US.B045P1109	101.077	4.625	11/15/06	11/15/09	0.9754	23.4631713	4.001	\$ 202	0.647	1.96	103.038
T.US.B034P1209	98.292	3.500	12/15/04	12/15/09	0.9535	21.1751731	4.022	\$ 207	0.661	2.07	99.984

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.215	4.625	02/28/07	02/29/12	0.9499	28.57	4.203	\$ 402	1.287	3.94	102.117
T.US.B044P0312	101.042	4.500	03/31/07	03/31/12	0.9444	29.94	4.219	\$ 408	1.304	4.03	101.193
T.US.B044P0412	101.045	4.500	04/30/07	04/30/12	0.9434	33.64	4.222	\$ 415	1.327	4.02	103.073
T.US.B046P0512	102.06	4.750	05/30/07	05/31/12	0.9521	37.60	4.225	\$ 424	1.357	4.08	103.836
T.US.B047P0612	102.227	4.875	06/30/07	06/30/12	0.9562	40.38	4.235	\$ 432	1.382	4.15	103.994
T.US.B045P0712	101.207	4.625	07/31/07	07/31/12	0.9456	42.37	4.241	\$ 436	1.396	4.26	102.476
T.US.B041P0812	99.157	4.125	08/31/07	08/31/12	0.9246	44.66	4.240	\$ 437	1.400	4.38	99.887
T.US.B042P0912*	100.01	4.250	09/27/07	09/30/12	0.9285	48.72	4.243	\$ 445	1.425	4.45	100.089

Yield

The Morning Email, US Deliverable
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10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B042P0814**	99.100	4.250	8/16/2004	8/15/2014	0.9069	13.66	4.366	\$ 585	1.873	5.86	99.901
T.US.B042P1114	99.030	4.250	11/15/2004	11/15/2014	0.9040	16.78	4.399	\$ 602	1.926	5.97	100.745
T.US.B040P0215	97.100	4.000	2/15/2005	2/15/2015	0.8870	19.10	4.432	\$ 613	1.960	6.26	97.867
T.US.B041P0515	97.305	4.125	5/16/2005	5/15/2015	0.8910	25.64	4.445	\$ 632	2.023	6.35	99.556
T.US.B042P0815	98.195	4.250	8/15/2005	8/15/2015	0.8955	30.94	4.461	\$ 652	2.086	6.57	99.198
T.US.B044P1115	100.055	4.500	11/15/2005	11/15/2015	0.9080	37.33	4.474	\$ 675	2.159	6.62	101.921
T.US.B044P0216	100.030	4.500	2/15/2006	2/15/2016	0.9058	42.50		\$ 691	2.212	6.86	100.717
T.US.B051P0516	104.065	5.125	5/15/2006	5/15/2016	0.9436	42.11	4.529	\$ 724	2.318	6.82	106.195
T.US.B047P0816	102.170	4.875	8/15/2006	8/15/2016	0.9259	50.37	4.524	\$ 734	2.350	7.12	103.207
T.US.B045P1116	100.210	4.625	11/15/2006	11/15/2016	0.9074	54.92	4.536	\$ 743	2.376	7.25	102.453
T.US.B045P0217	100.195	4.625	2/15/2007	2/15/2017	0.9054	60.40	4.544	\$ 759	2.427	7.49	101.250
T.US.B045P0517	99.195	4.500	5/15/2007	5/15/2017	0.8946	66.08	4.550	\$ 770	2.464	7.60	101.358
T.US.B046P0817*	101.160	4.750	8/15/2007	8/15/2017	0.9105	71.10	4.557	\$ 794	2.542	7.78	102.158

Yield

2 PM Close
Yield

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B071P0223**	124.135	7.125	2/16/1993	2/15/2023	1.1103	35.33	4.843	\$ 1,242	3.973	9.90	125.409
T.US.B062P0823	115.060	6.250	8/16/1993	8/15/2023	1.0250	43.00	4.850	\$ 1,204	3.852	10.37	116.054
T.US.B074P1124	130.130	7.500	8/15/1994	11/15/2024	1.1570	60.85	4.864	\$ 1,380	4.416	10.35	133.321
T.US.B075P0225	132.020	7.625	2/15/1995	2/15/2025	1.1717	61.60	4.861	\$ 1,406	4.499	10.56	133.119
T.US.B067P0825	123.225	6.875	8/15/1995	8/15/2025	1.0940	70.26	4.867	\$ 1,368	4.376	10.97	124.656
T.US.B060P0226	113.180	6.000	2/15/1996	2/15/2026	1.0000	79.85	4.871	\$ 1,312	4.198	11.47	114.394
T.US.B066P0826	123.000	6.750	8/15/1996	8/15/2026	1.0831	86.50	4.873	\$ 1,411	4.514	11.38	123.935
T.US.B064P1126	120.060	6.500	11/15/1996	11/15/2026	1.0557	93.88	4.871	\$ 1,400	4.480	11.41	122.713
T.US.B065P0227	121.270	6.625	2/18/1997	2/15/2027	1.0703	94.99	4.865	\$ 1,425	4.561	11.61	122.762
T.US.B063P0827	119.020	6.375	8/15/1997	8/15/2027	1.0428	103.73	4.869	\$ 1,425	4.559	11.88	119.946
T.US.B061P1127	116.040	6.125	11/17/1997	11/15/2027	1.0142	111.38	4.866	\$ 1,411	4.516	11.91	118.505
T.US.B054P0828	108.110	5.500	8/17/1998	8/15/2028	0.9415	120.77	4.859	\$ 1,375	4.401	12.61	109.106
T.US.B052P1128	105.065	5.250	11/16/1998	11/15/2028	0.9116	126.54	4.859	\$ 1,358	4.344	12.66	107.243
T.US.B052P0229	105.055	5.250	2/16/1999	2/15/2029	0.9111	127.31	4.853	\$ 1,367	4.374	12.91	105.899
T.US.B061P0829	117.030	6.125	8/16/1999	8/15/2029	1.0150	139.54	4.858	\$ 1,494	4.780	12.66	117.943
T.US.B062P0530	119.100	6.250	2/15/2000	5/15/2030	1.0304	155.80	4.847	\$ 1,545	4.945	12.69	121.741
T.US.B053P0231	107.150	5.375	2/15/2001	2/15/2031	0.9226	159.94	4.835	\$ 1,462	4.679	13.51	108.214
T.US.B044P0236	95.085	4.500	2/15/2006	2/15/2036	0.7978	213.00	4.837	\$ 1,484	4.749	15.48	95.889
T.US.B046P0237	99.050	4.750	2/15/2007	2/15/2037	0.8292	225.90	4.804	\$ 1,556	4.979	15.59	99.815
T.US.B050P0537*	103.045	5.750	5/15/2007	8/15/2037	0.8628	233.98	4.799	\$ 1,614	5.166	15.55	103.834

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

*** = CTD & OTR

#VALUE! = No quote being provided by exchange

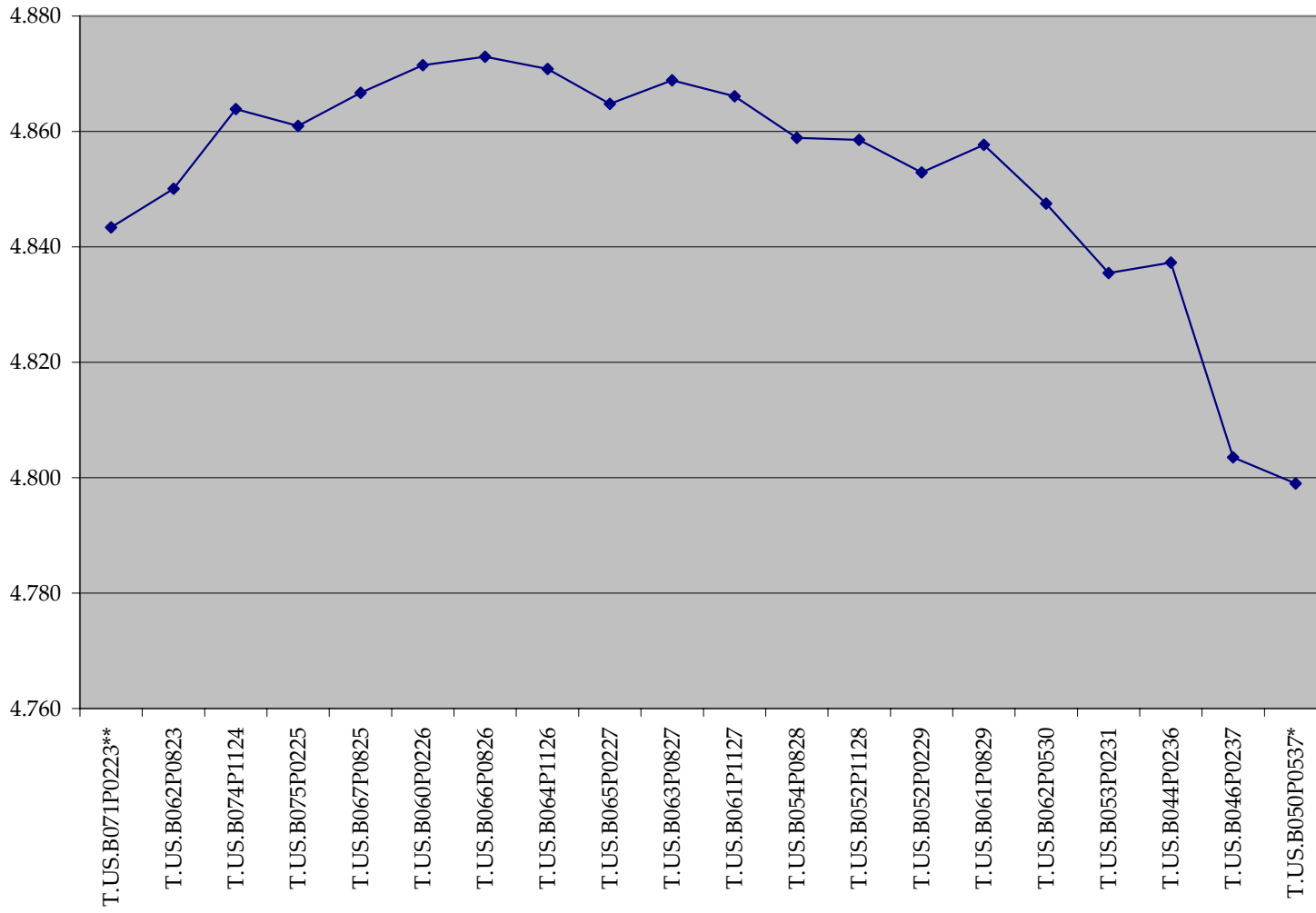
#NUM! = No quote being provided by exchange

Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

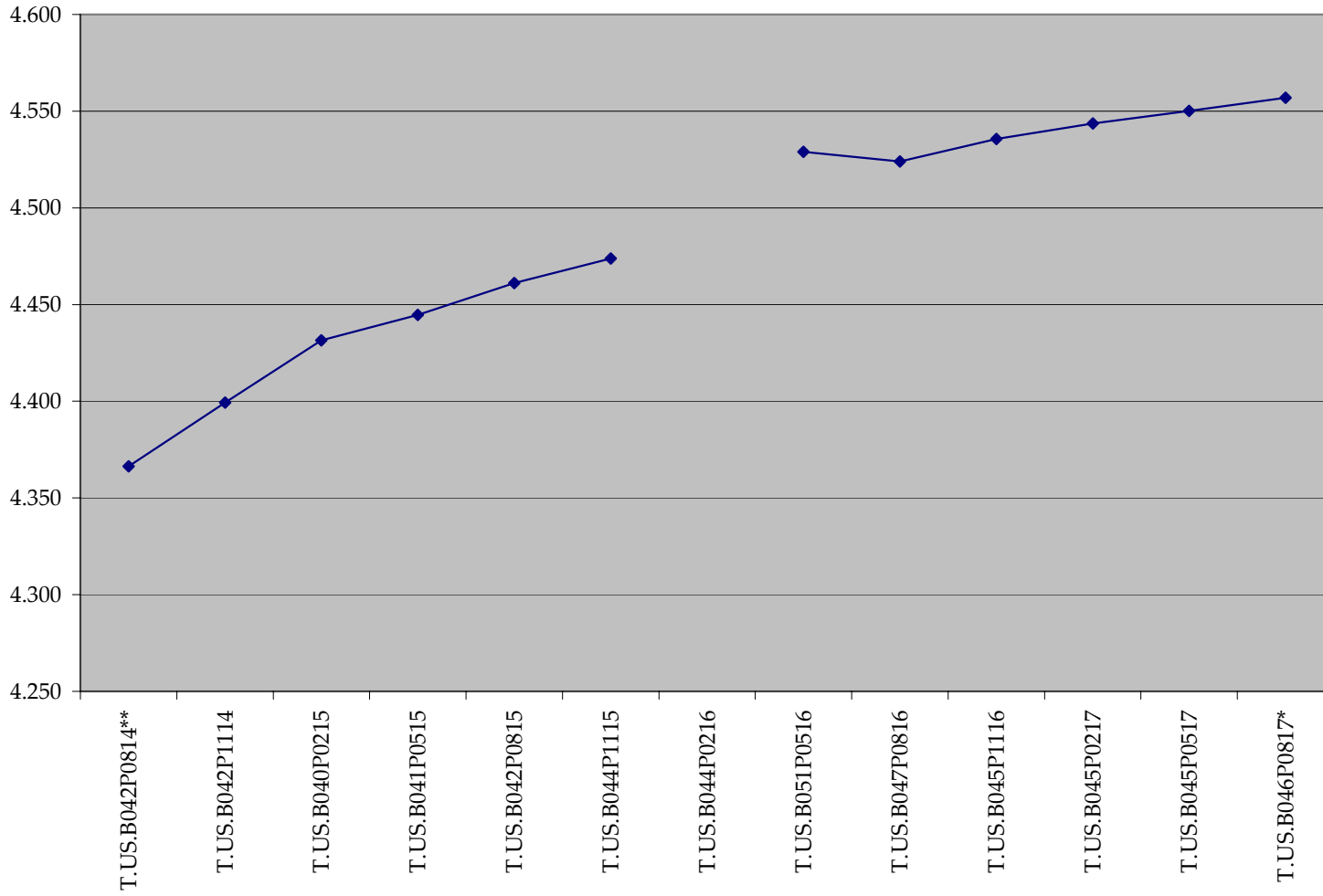
BNOC = Basis Net of Carry and is quoted in 32nds

The Morning Email, US Deliverable
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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

