



The Morning Email: US Deliverable Basket

10/5/2007 5:43

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)	5:43:16
Trade Date	10/5/2007
Settle Date	10/8/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.142	ZN	109.180
ZF	107.020	ZB	112.00

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***	100	4.000	09/27/07	09/30/09	0.9672	10.7024138	3.996	\$ 188	0.603	1.88	100.087
T.US.B033P0909	98.277	3.375	09/15/04	09/15/09	0.9569	8.36619085	3.988	\$ 183	0.587	1.85	99.079
T.US.B033P1009	98.255	3.375	10/15/04	10/15/09	0.9550	12.4313536	4.002	\$ 191	0.610	1.90	100.420
T.US.B034P1109	98.317	3.500	11/15/04	11/15/09	0.9553	17.6421174	4.004	\$ 199	0.636	1.98	100.379
T.US.B045P1109	101.075	4.625	11/15/06	11/15/09	0.9754	23.1632904	4.005	\$ 201	0.645	1.95	103.069
T.US.B034P1209	98.297	3.500	12/15/04	12/15/09	0.9535	21.5775347	4.015	\$ 206	0.659	2.06	100.028

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.247	4.625	02/28/07	02/29/12	0.9499	4.05	4.177	\$ 402	1.286	3.93	102.255
T.US.B044P0312	101.08	4.500	03/31/07	03/31/12	0.9444	6.18	4.191	\$ 407	1.304	4.02	101.348
T.US.B044P0412	101.082	4.500	04/30/07	04/30/12	0.9434	9.81	4.193	\$ 414	1.326	4.02	103.225
T.US.B046P0512	102.095	4.750	05/30/07	05/31/12	0.9521	13.31	4.199	\$ 424	1.356	4.08	103.984
T.US.B047P0612	102.262	4.875	06/30/07	06/30/12	0.9562	15.98	4.209	\$ 432	1.382	4.15	104.143
T.US.B045P0712	101.242	4.625	07/31/07	07/31/12	0.9456	18.27	4.216	\$ 436	1.395	4.25	102.623
T.US.B041P0812	99.192	4.125	08/31/07	08/31/12	0.9246	21.18	4.215	\$ 437	1.399	4.37	100.031
T.US.B042P0912*	100.047	4.250	09/27/07	09/30/12	0.9285	25.33	4.216	\$ 445	1.425	4.44	100.240

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**	99.160	4.250	8/16/2004	8/15/2014	0.9069	19.06	4.334	\$ 586	1.875	5.85	100.124
T.US.B042P1114	99.095	4.250	11/15/2004	11/15/2014	0.9040	22.68	4.366	\$ 603	1.929	5.97	100.983
T.US.B040P0215	97.180	4.000	2/15/2005	2/15/2015	0.8870	26.51	4.391	\$ 614	1.964	6.25	98.149
T.US.B041P0515	98.070	4.125	5/16/2005	5/15/2015	0.8910	33.55	4.403	\$ 634	2.028	6.35	99.855
T.US.B042P0815	98.230	4.250	8/15/2005	8/15/2015	0.8955	33.85	4.444	\$ 652	2.086	6.56	99.342
T.US.B044P1115	100.120	4.500	11/15/2005	11/15/2015	0.9080	43.22	4.444	\$ 676	2.163	6.62	102.160
T.US.B044P0216	100.115	4.500	2/15/2006	2/15/2016	0.9058	50.40		\$ 693	2.218	6.86	101.020
T.US.B051P0516	104.185	5.125	5/15/2006	5/15/2016	0.9436	53.48	4.477	\$ 727	2.326	6.82	106.611
T.US.B047P0816	102.245	4.875	8/15/2006	8/15/2016	0.9259	57.25	4.492	\$ 736	2.355	7.11	103.481
T.US.B045P1116	100.285	4.625	11/15/2006	11/15/2016	0.9074	61.82	4.504	\$ 744	2.381	7.24	102.726
T.US.B045P0217	100.265	4.625	2/15/2007	2/15/2017	0.9054	66.80	4.515	\$ 760	2.432	7.49	101.507
T.US.B045P0517	99.265	4.500	5/15/2007	5/15/2017	0.8946	72.49	4.522	\$ 771	2.468	7.59	101.613
T.US.B046P0817*	101.225	4.750	8/15/2007	8/15/2017	0.9105	77.00	4.531	\$ 796	2.547	7.77	102.400

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**	124.205	7.125	2/16/1993	2/15/2023	1.1103	9.18	4.827	\$ 1,244	3.981	9.90	125.686
T.US.B062P0823	115.120	6.250	8/16/1993	8/15/2023	1.0250	18.40	4.832	\$ 1,206	3.860	10.37	116.292
T.US.B074P1124	130.195	7.500	8/15/1994	11/15/2024	1.1570	32.81	4.848	\$ 1,382	4.424	10.35	133.585
T.US.B075P0225	132.090	7.625	2/15/1995	2/15/2025	1.1717	33.63	4.846	\$ 1,409	4.507	10.56	133.400
T.US.B067P0825	123.295	6.875	8/15/1995	8/15/2025	1.0940	44.60	4.851	\$ 1,370	4.385	10.97	124.931
T.US.B060P0226	113.260	6.000	2/15/1996	2/15/2026	1.0000	58.00	4.855	\$ 1,315	4.209	11.47	114.693
T.US.B066P0826	123.060	6.750	8/15/1996	8/15/2026	1.0831	60.17	4.854	\$ 1,414	4.523	11.38	124.178
T.US.B064P1126	120.135	6.500	11/15/1996	11/15/2026	1.0557	69.87	4.857	\$ 1,403	4.490	11.41	123.001
T.US.B065P0227	122.035	6.625	2/18/1997	2/15/2027	1.0703	71.54	4.848	\$ 1,429	4.573	11.61	123.082
T.US.B063P0827	119.095	6.375	8/15/1997	8/15/2027	1.0428	80.10	4.850	\$ 1,428	4.571	11.88	120.232
T.US.B061P1127	116.120	6.125	11/17/1997	11/15/2027	1.0142	89.11	4.850	\$ 1,415	4.528	11.91	118.805
T.US.B054P0828	108.195	5.500	8/17/1998	8/15/2028	0.9415	101.16	4.841	\$ 1,380	4.415	12.61	109.416
T.US.B052P1128	105.140	5.250	11/16/1998	11/15/2028	0.9116	106.83	4.839	\$ 1,362	4.357	12.66	107.520
T.US.B052P0229	105.155	5.250	2/16/1999	2/15/2029	0.9111	110.12	4.836	\$ 1,372	4.389	12.91	106.255
T.US.B061P0829	117.120	6.125	8/16/1999	8/15/2029	1.0150	118.24	4.835	\$ 1,499	4.796	12.67	118.274
T.US.B062P0530	119.190	6.250	2/15/2000	5/15/2030	1.0304	134.05	4.829	\$ 1,550	4.961	12.70	122.073
T.US.B053P0231	107.245	5.375	2/15/2001	2/15/2031	0.9226	141.90	4.817	\$ 1,467	4.696	13.52	108.554
T.US.B044P0236	95.205	4.500	2/15/2006	2/15/2036	0.7978	201.18	4.817	\$ 1,492	4.774	15.49	96.301
T.US.B046P0237	99.175	4.750	2/15/2007	2/15/2037	0.8292	213.65	4.778	\$ 1,564	5.006	15.61	100.244
T.US.B050P0537*	103.175	5.750	5/15/2007	8/15/2037	0.8628	221.22	4.775	\$ 1,623	5.195	15.57	104.281

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

*** = CTD & OTR

#VALUE! = No quote being provided by exchange

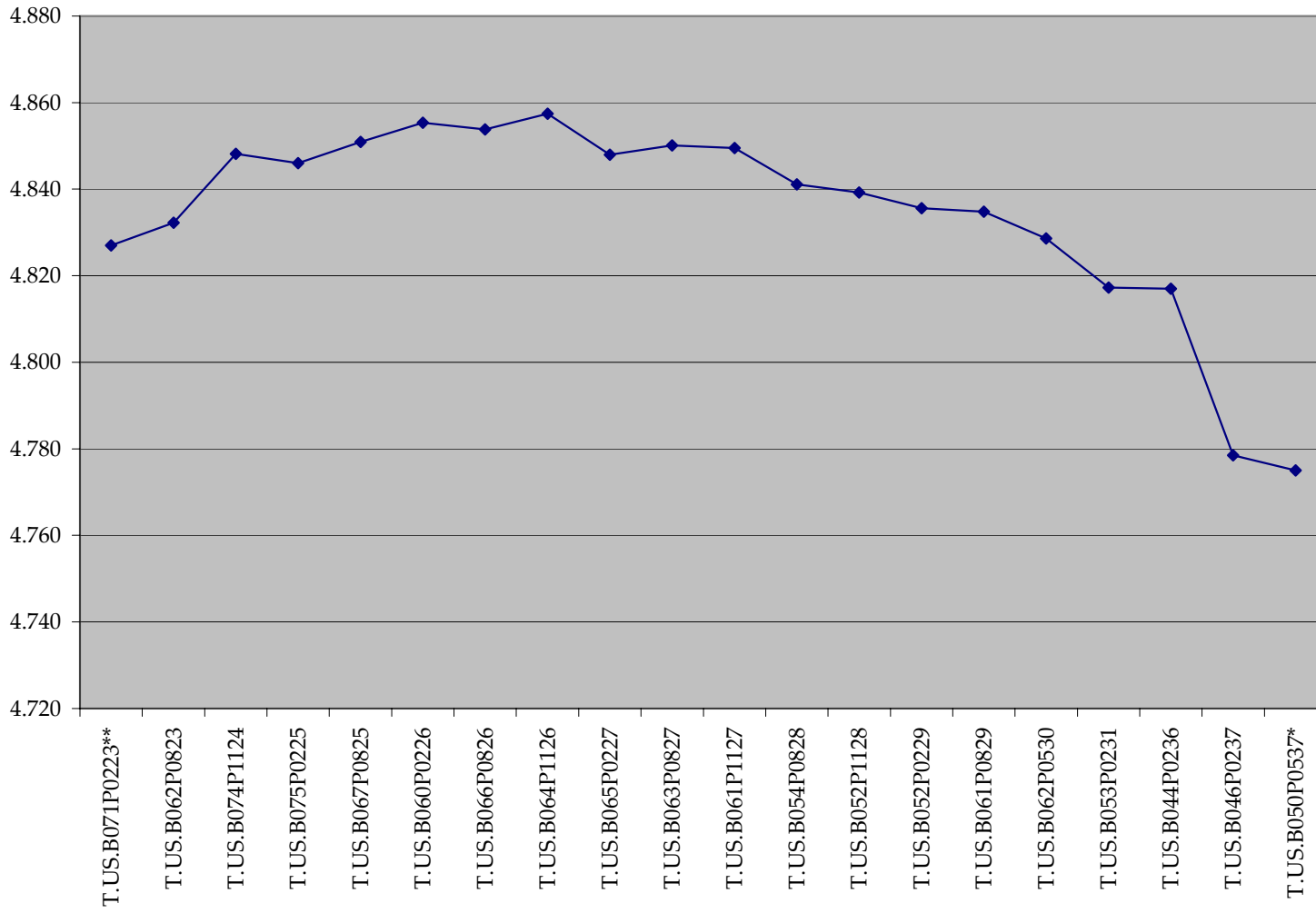
#NUM! = No quote being provided by exchange

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

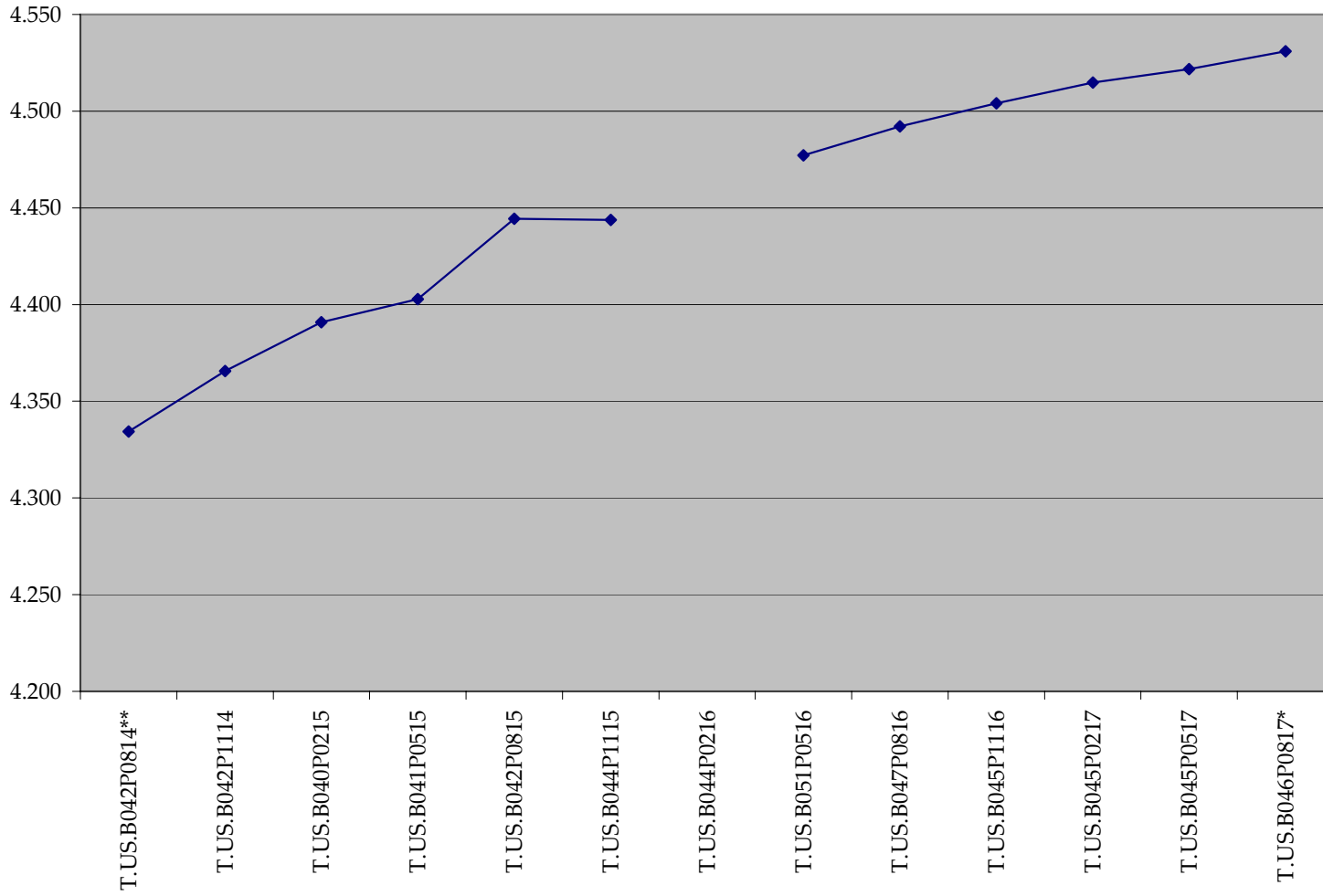
BNOC = Basis Net of Carry and is quoted in 32nds

The Morning Email, US Deliverable
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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

