



The Morning Email: US Deliverable Basket

10/9/2007 6:00

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)	6:00:08
Trade Date	10/9/2007
Settle Date	10/10/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.095	ZN	108.260
ZF	106.180	ZB	110.29

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***	99.27	4.000	09/30/07	09/30/09	0.9672	6.16790784	4.083	\$ 188	0.600	1.88	99.953
T.US.B033P0909	98.23	3.375	09/15/04	09/15/09	0.9569	4.12672768	4.071	\$ 182	0.584	1.84	98.951
T.US.B033P1009	98.2	3.375	10/15/04	10/15/09	0.9550	7.390976	4.094	\$ 190	0.607	1.89	100.266
T.US.B034P1109	98.267	3.500	11/15/04	11/15/09	0.9553	13.1018842	4.084	\$ 198	0.633	1.97	100.242
T.US.B045P1109	101.022	4.625	11/15/06	11/15/09	0.9754	18.3327309	4.085	\$ 201	0.642	1.95	102.929
T.US.B034P1209	98.242	3.500	12/15/04	12/15/09	0.9535	16.5364352	4.100	\$ 205	0.656	2.05	99.875

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.107	4.625	02/28/07	02/29/12	0.9499	18.89	4.286	\$ 400	1.279	3.92	101.843
T.US.B044P0312	100.257	4.500	03/31/07	03/31/12	0.9444	20.55	4.300	\$ 405	1.296	4.01	100.926
T.US.B044P0412	100.252	4.500	04/30/07	04/30/12	0.9434	23.45	4.307	\$ 412	1.318	4.01	102.781
T.US.B046P0512	101.26	4.750	05/30/07	05/31/12	0.9521	26.72	4.313	\$ 421	1.347	4.07	103.526
T.US.B047P0612	102.097	4.875	06/30/07	06/30/12	0.9562	28.51	4.328	\$ 429	1.372	4.14	103.654
T.US.B045P0712	101.082	4.625	07/31/07	07/31/12	0.9456	30.98	4.331	\$ 433	1.386	4.24	102.149
T.US.B041P0812	99.032	4.125	08/31/07	08/31/12	0.9246	33.25	4.330	\$ 434	1.390	4.36	99.553
T.US.B042P0912*	99.195	4.250	09/30/07	09/30/12	0.9285	36.32	4.338	\$ 442	1.414	4.43	99.725

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**	98.255	4.250	8/16/2004	8/15/2014	0.9069	24.84	4.455	\$ 581	1.858	5.84	99.444
T.US.B042P1114	98.220	4.250	11/15/2004	11/15/2014	0.9040	31.37	4.467	\$ 598	1.914	5.96	100.397
T.US.B040P0215	96.260	4.000	2/15/2005	2/15/2015	0.8870	30.17	4.514	\$ 608	1.946	6.24	97.421
T.US.B041P0515	97.140	4.125	5/16/2005	5/15/2015	0.8910	36.33	4.527	\$ 627	2.008	6.33	99.096
T.US.B042P0815	98.035	4.250	8/15/2005	8/15/2015	0.8955	42.27	4.538	\$ 647	2.070	6.55	98.756
T.US.B044P1115	99.215	4.500	11/15/2005	11/15/2015	0.9080	49.03	4.548	\$ 670	2.144	6.60	101.482
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.245	5.125	5/15/2006	5/15/2016	0.9436	56.91	4.589	\$ 720	2.303	6.80	105.827
T.US.B047P0816	101.310	4.875	8/15/2006	8/15/2016	0.9259	60.62	4.601	\$ 729	2.332	7.09	102.711
T.US.B045P1116	100.030	4.625	11/15/2006	11/15/2016	0.9074	64.61	4.612	\$ 737	2.358	7.23	101.954
T.US.B045P0217	100.015	4.625	2/15/2007	2/15/2017	0.9054	70.03	4.618	\$ 753	2.408	7.47	100.751
T.US.B045P0517	99.015	4.500	5/15/2007	5/15/2017	0.8946	75.38	4.624	\$ 764	2.444	7.57	100.857
T.US.B046P0817*	100.295	4.750	8/15/2007	8/15/2017	0.9105	80.39	4.630	\$ 788	2.522	7.75	101.645

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**	123.190	7.125	2/16/1993	2/15/2023	1.1103	43.45	4.880	\$ 1,231	3.940	9.88	124.678
T.US.B062P0823	114.115	6.250	8/16/1993	8/15/2023	1.0250	48.46	4.916	\$ 1,192	3.814	10.34	115.310
T.US.B074P1124	129.155	7.500	8/15/1994	11/15/2024	1.1570	67.42	4.933	\$ 1,366	4.371	10.31	132.501
T.US.B075P0225	131.045	7.625	2/15/1995	2/15/2025	1.1717	68.64	4.927	\$ 1,392	4.454	10.52	132.301
T.US.B067P0825	122.240	6.875	8/15/1995	8/15/2025	1.0940	73.87	4.932	\$ 1,353	4.329	10.93	123.796
T.US.B060P0226	112.285	6.000	2/15/1996	2/15/2026	1.0000	89.53	4.941	\$ 1,300	4.160	11.42	113.804
T.US.B066P0826	122.035	6.750	8/15/1996	8/15/2026	1.0831	91.77	4.924	\$ 1,397	4.470	11.34	123.137
T.US.B064P1126	119.115	6.500	11/15/1996	11/15/2026	1.0557	100.30	4.934	\$ 1,386	4.435	11.36	121.974
T.US.B065P0227	121.000	6.625	2/18/1997	2/15/2027	1.0703	101.37	4.924	\$ 1,411	4.516	11.57	122.008
T.US.B063P0827	118.065	6.375	8/15/1997	8/15/2027	1.0428	108.75	4.928	\$ 1,410	4.513	11.83	119.173
T.US.B061P1127	115.090	6.125	11/17/1997	11/15/2027	1.0142	116.00	4.926	\$ 1,397	4.469	11.86	117.745
T.US.B054P0828	107.170	5.500	8/17/1998	8/15/2028	0.9415	124.12	4.919	\$ 1,361	4.355	12.56	108.368
T.US.B052P1128	104.135	5.250	11/16/1998	11/15/2028	0.9116	129.96	4.918	\$ 1,343	4.299	12.61	106.533
T.US.B052P0229	104.125	5.250	2/16/1999	2/15/2029	0.9111	130.72	4.911	\$ 1,352	4.328	12.86	105.190
T.US.B061P0829	116.060	6.125	8/16/1999	8/15/2029	1.0150	142.19	4.915	\$ 1,477	4.728	12.61	117.120
T.US.B062P0530	118.130	6.250	2/15/2000	5/15/2030	1.0304	158.93	4.908	\$ 1,528	4.891	12.64	120.920
T.US.B053P0231	106.150	5.375	2/15/2001	2/15/2031	0.9226	156.71	4.894	\$ 1,444	4.620	13.46	107.287
T.US.B044P0236	94.125	4.500	2/15/2006	2/15/2036	0.7978	209.87	4.906	\$ 1,463	4.683	15.39	95.075
T.US.B046P0237	98.080	4.750	2/15/2007	2/15/2037	0.8292	222.75	4.862	\$ 1,535	4.912	15.51	98.973
T.US.B050P0537*	102.070	5.750	5/15/2007	8/15/2037	0.8628	231.38	4.857	\$ 1,593	5.097	15.47	102.980

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

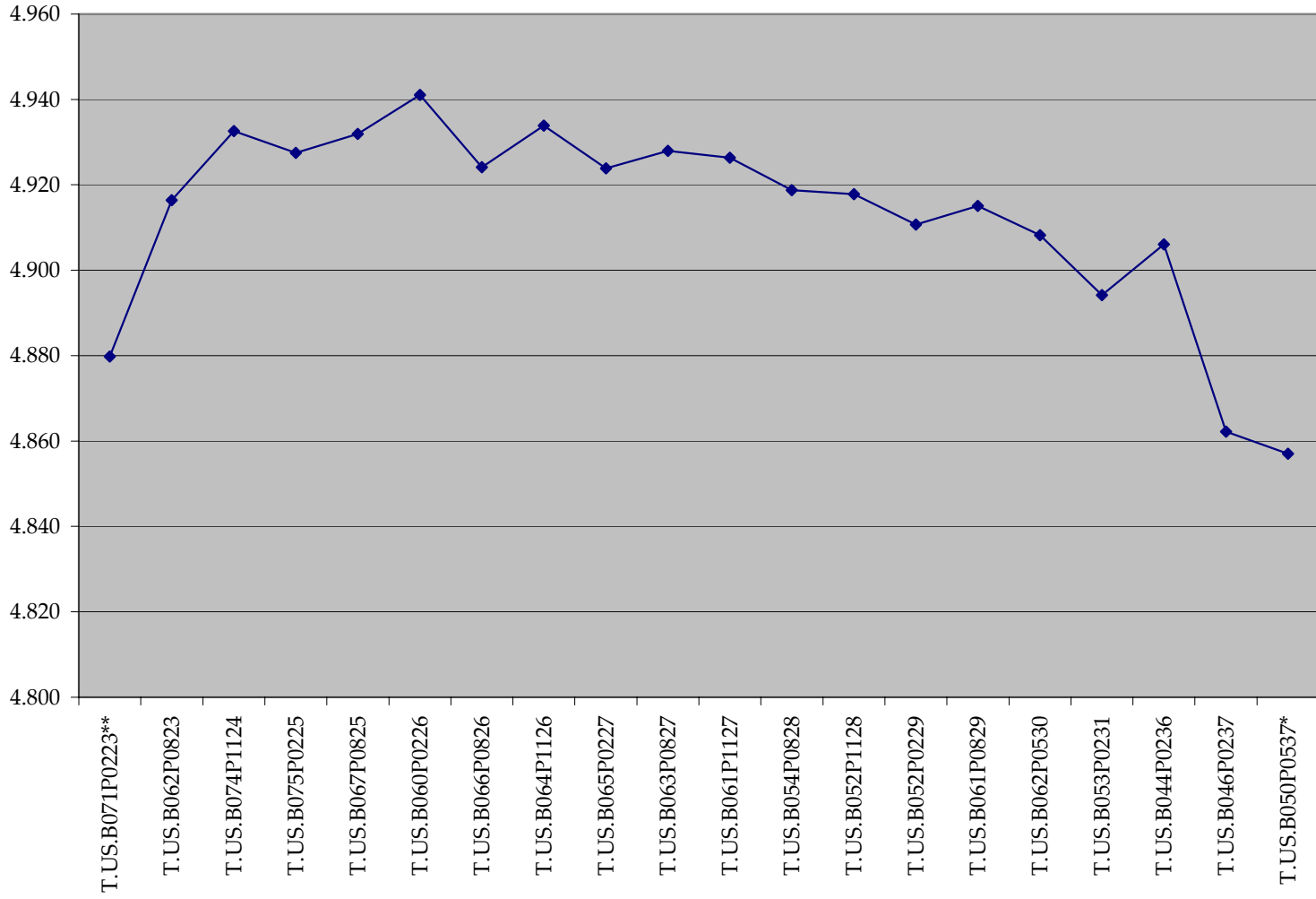
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

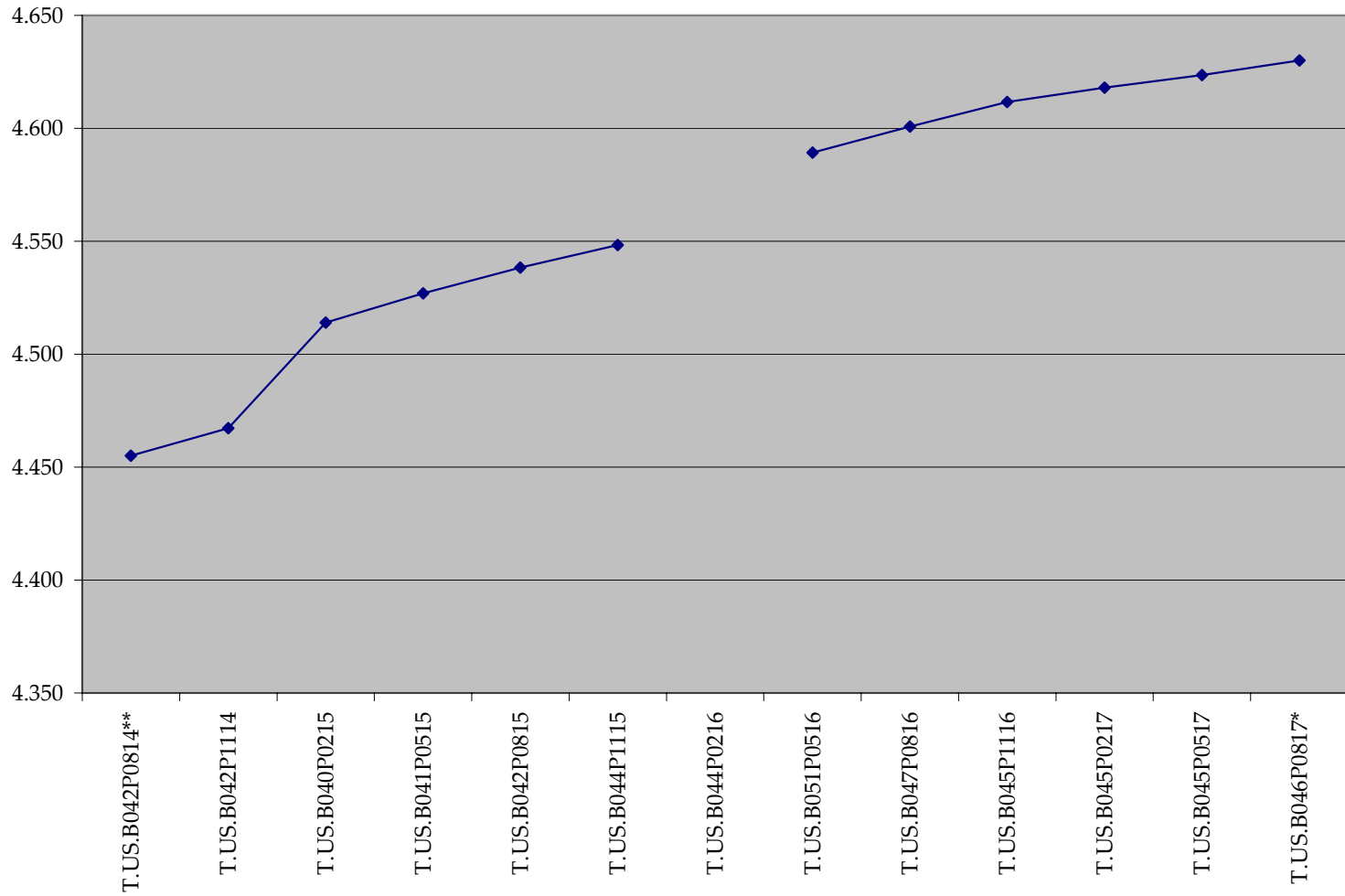
The Morning Email, US Deliverable

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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

