



The Morning Email: US Deliverable Basket

10/10/2007 5:45

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)	5:45:27
Trade Date	10/10/2007
Settle Date	10/11/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.057	ZN	108.195
ZF	106.120	ZB	110.24

Last Delivery Day	Last Trading Day
2yr / 5yr	1/4/2008
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***	99.232	4.000	09/30/07	09/30/09	0.9672	2.7442647	4.146	\$ 187	0.598	1.87	99.845
T.US.B033P0909	98.19	3.375	09/15/04	09/15/09	0.9569	0.49907661	4.141	\$ 182	0.582	1.84	98.835
T.US.B033P1009	98.167	3.375	10/15/04	10/15/09	0.9550	4.4625856	4.149	\$ 189	0.606	1.89	100.172
T.US.B034P1109	98.235	3.500	11/15/04	11/15/09	0.9553	10.2736105	4.136	\$ 197	0.631	1.97	100.151
T.US.B045P1109	100.305	4.625	11/15/06	11/15/09	0.9754	15.0122785	4.143	\$ 200	0.640	1.95	102.826
T.US.B034P1209	98.212	3.500	12/15/04	12/15/09	0.9535	13.9074611	4.147	\$ 205	0.655	2.05	99.791

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.037	4.625	02/28/07	02/29/12	0.9499	12.47	4.341	\$ 398	1.275	3.92	101.637
T.US.B044P0312	100.187	4.500	03/31/07	03/31/12	0.9444	14.13	4.354	\$ 404	1.292	4.01	100.720
T.US.B044P0412	100.19	4.500	04/30/07	04/30/12	0.9434	17.83	4.354	\$ 411	1.314	4.00	102.599
T.US.B046P0512	101.197	4.750	05/30/07	05/31/12	0.9521	21.01	4.360	\$ 420	1.343	4.06	103.342
T.US.B047P0612	102.04	4.875	06/30/07	06/30/12	0.9562	23.39	4.370	\$ 428	1.369	4.13	103.489
T.US.B045P0712	101.022	4.625	07/31/07	07/31/12	0.9456	25.56	4.374	\$ 432	1.382	4.24	101.974
T.US.B041P0812	98.292	4.125	08/31/07	08/31/12	0.9246	27.82	4.373	\$ 433	1.386	4.36	99.377
T.US.B042P0912*	99.14	4.250	09/30/07	09/30/12	0.9285	31.39	4.377	\$ 441	1.411	4.43	99.565

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**	98.190	4.250	8/16/2004	8/15/2014	0.9069	18.94	4.490	\$ 579	1.853	5.83	99.252
T.US.B042P1114	98.120	4.250	11/15/2004	11/15/2014	0.9040	21.97	4.520	\$ 596	1.906	5.95	100.096
T.US.B040P0215	96.195	4.000	2/15/2005	2/15/2015	0.8870	24.26	4.548	\$ 606	1.940	6.24	97.229
T.US.B041P0515	97.090	4.125	5/16/2005	5/15/2015	0.8910	31.92	4.552	\$ 626	2.003	6.33	98.951
T.US.B042P0815	97.300	4.250	8/15/2005	8/15/2015	0.8955	37.36	4.565	\$ 645	2.065	6.55	98.596
T.US.B044P1115	99.150	4.500	11/15/2005	11/15/2015	0.9080	43.14	4.579	\$ 668	2.138	6.60	101.291
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.195	5.125	5/15/2006	5/15/2016	0.9436	52.53	4.611	\$ 718	2.298	6.80	105.684
T.US.B047P0816	101.265	4.875	8/15/2006	8/15/2016	0.9259	56.74	4.620	\$ 727	2.328	7.09	102.583
T.US.B045P1116	99.305	4.625	11/15/2006	11/15/2016	0.9074	60.71	4.631	\$ 735	2.353	7.22	101.826
T.US.B045P0217	99.290	4.625	2/15/2007	2/15/2017	0.9054	66.13	4.637	\$ 751	2.404	7.47	100.623
T.US.B045P0517	98.285	4.500	5/15/2007	5/15/2017	0.8946	70.98	4.644	\$ 762	2.439	7.57	100.713
T.US.B046P0817*	100.240	4.750	8/15/2007	8/15/2017	0.9105	75.49	4.653	\$ 786	2.516	7.75	101.486

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**	123.115	7.125	2/16/1993	2/15/2023	1.1103	36.52	4.917	\$ 1,227	3.927	9.86	124.463
T.US.B062P0823	114.060	6.250	8/16/1993	8/15/2023	1.0250	43.48	4.935	\$ 1,189	3.806	10.33	115.156
T.US.B074P1124	129.095	7.500	8/15/1994	11/15/2024	1.1570	62.02	4.947	\$ 1,363	4.362	10.30	132.334
T.US.B075P0225	130.290	7.625	2/15/1995	2/15/2025	1.1717	61.74	4.941	\$ 1,389	4.443	10.51	132.087
T.US.B067P0825	122.195	6.875	8/15/1995	8/15/2025	1.0940	69.93	4.949	\$ 1,350	4.321	10.92	123.674
T.US.B060P0226	112.215	6.000	2/15/1996	2/15/2026	1.0000	83.04	4.951	\$ 1,297	4.150	11.42	113.601
T.US.B066P0826	121.300	6.750	8/15/1996	8/15/2026	1.0831	86.83	4.941	\$ 1,394	4.460	11.33	122.983
T.US.B064P1126	119.080	6.500	11/15/1996	11/15/2026	1.0557	97.34	4.946	\$ 1,384	4.428	11.35	121.882
T.US.B065P0227	120.275	6.625	2/18/1997	2/15/2027	1.0703	97.41	4.932	\$ 1,409	4.509	11.56	121.886
T.US.B063P0827	118.035	6.375	8/15/1997	8/15/2027	1.0428	106.28	4.938	\$ 1,408	4.507	11.83	119.097
T.US.B061P1127	115.055	6.125	11/17/1997	11/15/2027	1.0142	113.02	4.933	\$ 1,395	4.464	11.86	117.652
T.US.B054P0828	107.140	5.500	8/17/1998	8/15/2028	0.9415	121.61	4.927	\$ 1,359	4.349	12.55	108.289
T.US.B052P1128	104.095	5.250	11/16/1998	11/15/2028	0.9116	126.43	4.925	\$ 1,341	4.292	12.60	106.423
T.US.B052P0229	104.090	5.250	2/16/1999	2/15/2029	0.9111	127.69	4.920	\$ 1,350	4.321	12.85	105.094
T.US.B061P0829	116.025	6.125	8/16/1999	8/15/2029	1.0150	139.21	4.923	\$ 1,475	4.721	12.61	117.027
T.US.B062P0530	118.085	6.250	2/15/2000	5/15/2030	1.0304	154.96	4.916	\$ 1,526	4.883	12.63	120.796
T.US.B053P0231	106.155	5.375	2/15/2001	2/15/2031	0.9226	157.68	4.903	\$ 1,443	4.618	13.45	107.317
T.US.B044P0236	94.095	4.500	2/15/2006	2/15/2036	0.7978	207.28	4.905	\$ 1,462	4.678	15.39	94.994
T.US.B046P0237	98.045	4.750	2/15/2007	2/15/2037	0.8292	219.68	4.869	\$ 1,532	4.904	15.50	98.876
T.US.B050P0537*	102.020	5.750	5/15/2007	8/15/2037	0.8628	226.82	4.864	\$ 1,590	5.087	15.46	102.837

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

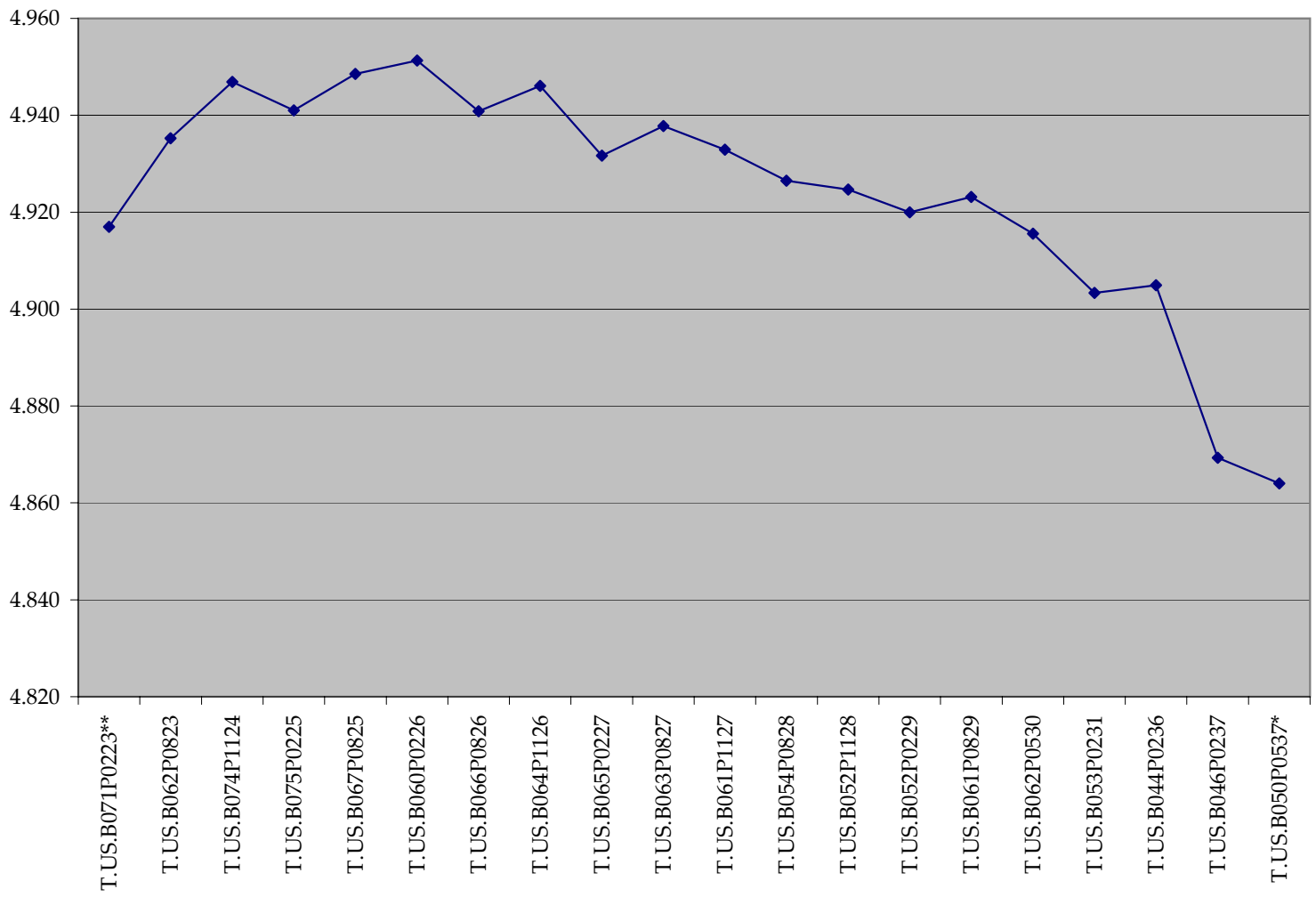
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

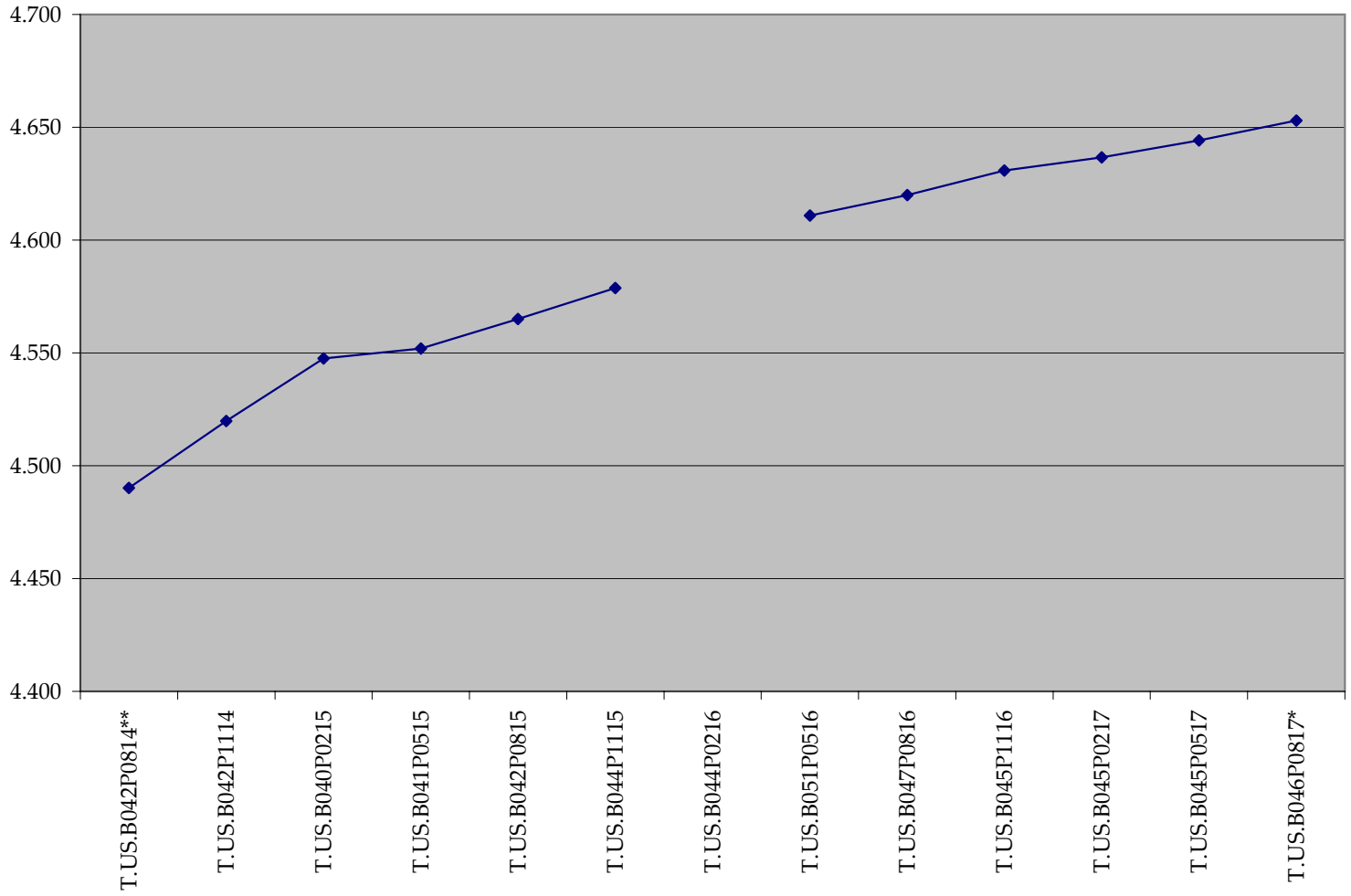
The Morning Email, US Deliverable

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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

