



The Morning Email: US Deliverable Basket

10/11/2007 5:49

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)	5:49:07
Trade Date	10/11/2007
Settle Date	10/12/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.057	ZN	108.190
ZF	106.125	ZB	110.18

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***	99.23	4.000	09/30/07	09/30/09	0.9672	2.5442647	4.146	\$ 187	0.598	1.87	99.850
T.US.B033P0909	98.19	3.375	09/15/04	09/15/09	0.9569	0.49907661	4.144	\$ 182	0.581	1.84	98.844
T.US.B033P1009	98.175	3.375	10/15/04	10/15/09	0.9550	5.2625856	4.140	\$ 189	0.605	1.89	100.207
T.US.B034P1109	98.232	3.500	11/15/04	11/15/09	0.9553	9.9736105	4.143	\$ 197	0.630	1.97	100.152
T.US.B045P1109	100.302	4.625	11/15/06	11/15/09	0.9754	14.7122785	4.145	\$ 200	0.639	1.94	102.829
T.US.B034P1209	98.21	3.500	12/15/04	12/15/09	0.9535	13.7074611	4.153	\$ 204	0.654	2.05	99.794

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.032	4.625	02/28/07	02/29/12	0.9499	11.92	4.344	\$ 398	1.274	3.92	101.634
T.US.B044P0312	100.182	4.500	03/31/07	03/31/12	0.9444	13.59	4.357	\$ 403	1.291	4.00	100.716
T.US.B044P0412	100.18	4.500	04/30/07	04/30/12	0.9434	16.78	4.362	\$ 410	1.313	4.00	102.580
T.US.B046P0512	101.197	4.750	05/30/07	05/31/12	0.9521	20.96	4.359	\$ 420	1.343	4.06	103.355
T.US.B047P0612	102.035	4.875	06/30/07	06/30/12	0.9562	22.85	4.373	\$ 428	1.368	4.13	103.487
T.US.B045P0712	101.02	4.625	07/31/07	07/31/12	0.9456	25.31	4.375	\$ 432	1.381	4.23	101.980
T.US.B041P0812	98.287	4.125	08/31/07	08/31/12	0.9246	27.27	4.377	\$ 433	1.385	4.36	99.373
T.US.B042P0912*	99.137	4.250	09/30/07	09/30/12	0.9285	31.04	4.379	\$ 441	1.410	4.43	99.567

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	18.99	4.490	\$ 579	1.852	5.83	99.264
T.US.B042P1114	98.125	4.250	11/15/2004	11/15/2014	0.9040	22.52	4.517	\$ 596	1.906	5.95	100.123
T.US.B040P0215	96.200	4.000	2/15/2005	2/15/2015	0.8870	24.80	4.545	\$ 606	1.940	6.23	97.255
T.US.B041P0515	97.070	4.125	5/16/2005	5/15/2015	0.8910	29.97	4.562	\$ 625	2.001	6.32	98.900
T.US.B042P0815	97.290	4.250	8/15/2005	8/15/2015	0.8955	36.41	4.570	\$ 645	2.064	6.54	98.576
T.US.B044P1115	99.140	4.500	11/15/2005	11/15/2015	0.9080	42.19	4.584	\$ 668	2.137	6.59	101.272
T.US.B044P0216	99.110	4.500	2/15/2006	2/15/2016	0.9058	46.79	\$ 684	2.189	6.84	100.053	
T.US.B051P0516	103.175	5.125	5/15/2006	5/15/2016	0.9436	50.58	4.619	\$ 718	2.296	6.79	105.636
T.US.B047P0816	101.240	4.875	8/15/2006	8/15/2016	0.9259	54.29	4.631	\$ 727	2.325	7.09	102.518
T.US.B045P1116	99.285	4.625	11/15/2006	11/15/2016	0.9074	58.76	4.639	\$ 735	2.351	7.22	101.776
T.US.B045P0217	99.260	4.625	2/15/2007	2/15/2017	0.9054	63.18	4.649	\$ 750	2.400	7.46	100.541
T.US.B045P0517	98.260	4.500	5/15/2007	5/15/2017	0.8946	68.52	4.655	\$ 761	2.436	7.56	100.647
T.US.B046P0817*	100.215	4.750	8/15/2007	8/15/2017	0.9105	73.04	4.661	\$ 785	2.514	7.74	101.421

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**	123.060	7.125	2/16/1993	2/15/2023	1.1103	31.70	4.934	\$ 1,225	3.919	9.85	124.310
T.US.B062P0823	114.005	6.250	8/16/1993	8/15/2023	1.0250	38.61	4.949	\$ 1,187	3.798	10.32	115.001
T.US.B074P1124	129.020	7.500	8/15/1994	11/15/2024	1.1570	55.23	4.961	\$ 1,360	4.351	10.29	132.120
T.US.B075P0225	130.205	7.625	2/15/1995	2/15/2025	1.1717	53.96	4.958	\$ 1,385	4.431	10.50	131.842
T.US.B067P0825	122.110	6.875	8/15/1995	8/15/2025	1.0940	62.10	4.967	\$ 1,346	4.308	10.91	123.427
T.US.B060P0226	112.115	6.000	2/15/1996	2/15/2026	1.0000	73.66	4.971	\$ 1,292	4.135	11.40	113.305
T.US.B066P0826	121.180	6.750	8/15/1996	8/15/2026	1.0831	75.49	4.965	\$ 1,388	4.442	11.32	122.626
T.US.B064P1126	118.285	6.500	11/15/1996	11/15/2026	1.0557	86.49	4.973	\$ 1,378	4.410	11.34	121.540
T.US.B065P0227	120.170	6.625	2/18/1997	2/15/2027	1.0703	87.57	4.957	\$ 1,404	4.491	11.54	121.575
T.US.B063P0827	117.245	6.375	8/15/1997	8/15/2027	1.0428	95.92	4.961	\$ 1,403	4.489	11.81	118.770
T.US.B061P1127	114.265	6.125	11/17/1997	11/15/2027	1.0142	102.65	4.957	\$ 1,389	4.445	11.84	117.325
T.US.B054P0828	107.035	5.500	8/17/1998	8/15/2028	0.9415	111.68	4.951	\$ 1,353	4.330	12.53	107.976
T.US.B052P1128	104.005	5.250	11/16/1998	11/15/2028	0.9116	117.99	4.949	\$ 1,336	4.275	12.58	106.156
T.US.B052P0229	103.315	5.250	2/16/1999	2/15/2029	0.9111	118.75	4.941	\$ 1,345	4.304	12.83	104.812
T.US.B061P0829	115.250	6.125	8/16/1999	8/15/2029	1.0150	130.33	4.945	\$ 1,470	4.704	12.59	116.747
T.US.B062P0530	117.310	6.250	2/15/2000	5/15/2030	1.0304	146.09	4.935	\$ 1,520	4.865	12.62	120.516
T.US.B053P0231	106.070	5.375	2/15/2001	2/15/2031	0.9226	149.75	4.923	\$ 1,438	4.602	13.43	107.066
T.US.B044P0236	94.005	4.500	2/15/2006	2/15/2036	0.7978	198.77	4.923	\$ 1,456	4.658	15.37	94.725
T.US.B046P0237	97.270	4.750	2/15/2007	2/15/2037	0.8292	210.69	4.889	\$ 1,526	4.882	15.47	98.592
T.US.B050P0537*	101.265	5.750	5/15/2007	8/15/2037	0.8628	219.85	4.882	\$ 1,584	5.068	15.43	102.616

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

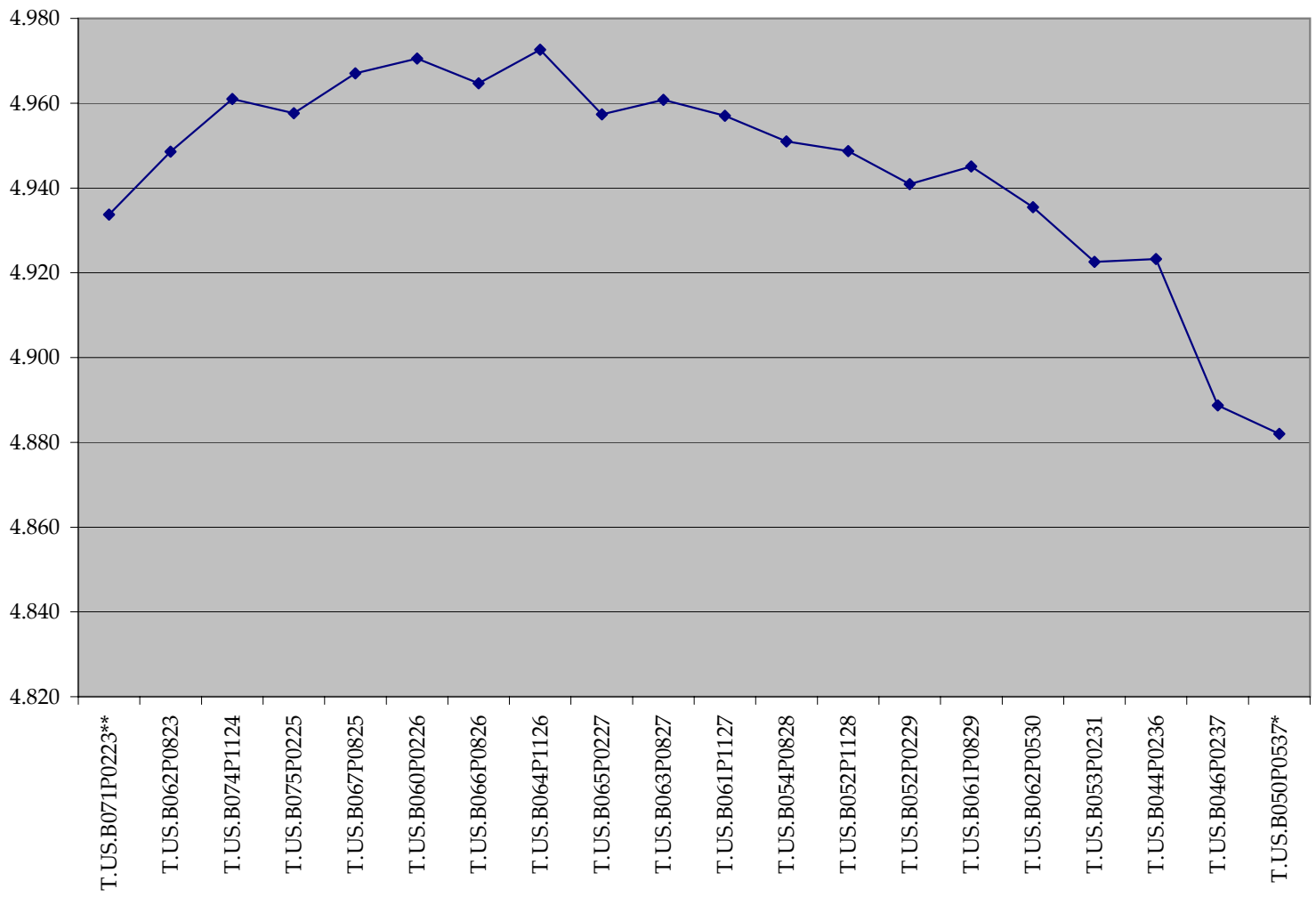
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

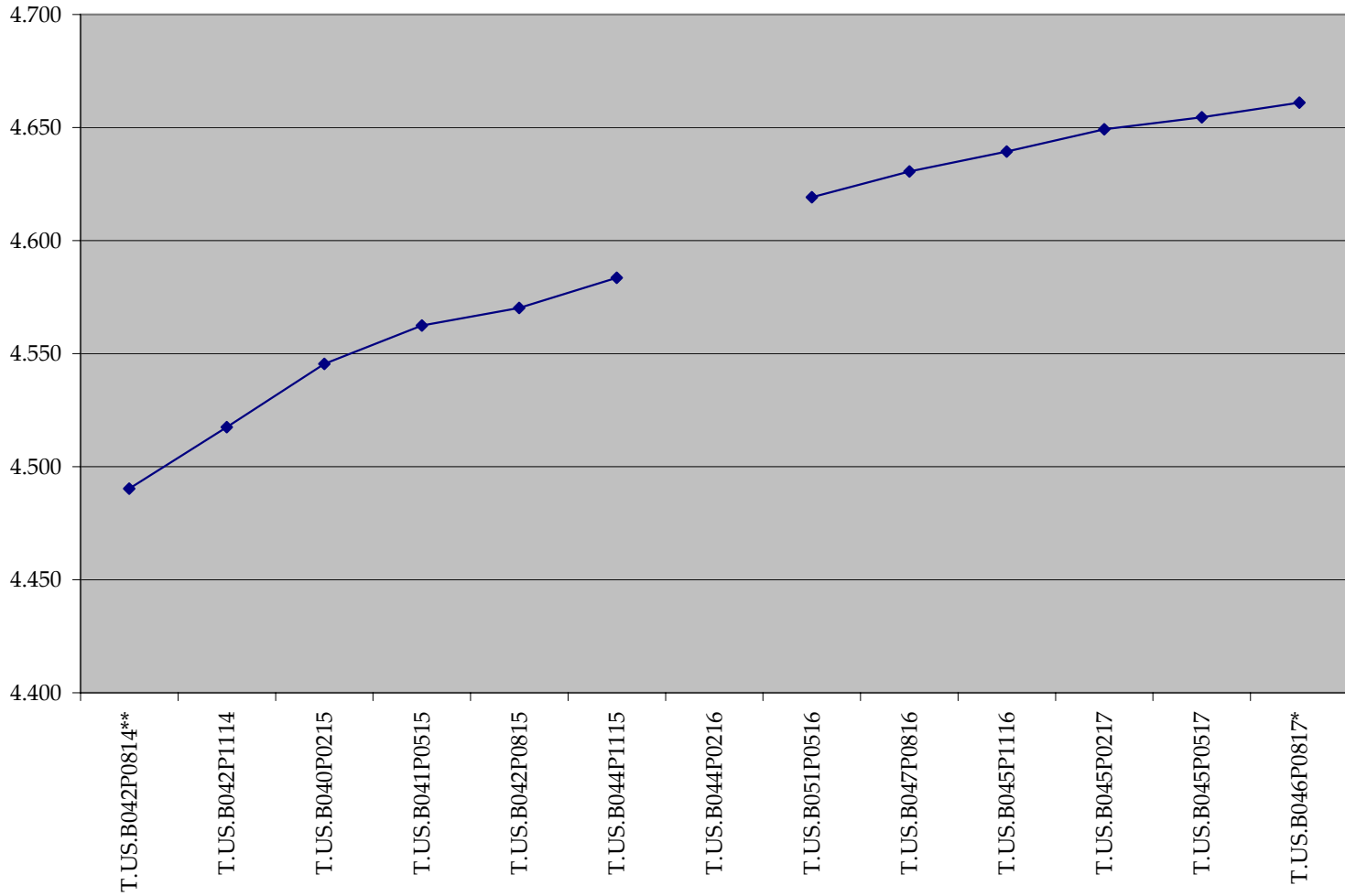
The Morning Email, US Deliverable

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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

