



## The Morning Email: US Deliverable Basket

10/12/2007 5:38

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](mailto:jgoulding@ghco.com)

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Time (CST)	5:38:46
Trade Date	10/12/2007
Settle Date	10/15/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.062	ZN	108.230
ZF	106.155	ZB	110.21

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***	99.235	4.000	09/30/07	09/30/09	0.9672	2.99474406	4.138	\$ 186	0.595	1.86	99.898
T.US.B033P0909	98.197	3.375	09/15/04	09/15/09	0.9569	1.15008333	4.132	\$ 181	0.579	1.83	98.894
T.US.B033P1009	98.175	3.375	10/15/04	10/15/09	0.9550	5.2136896	4.141	#NUM!	#NUM!	1.91	#NUM!
T.US.B034P1109	98.24	3.500	11/15/04	11/15/09	0.9553	10.7246991	4.132	\$ 196	0.628	1.96	100.205
T.US.B045P1109	100.31	4.625	11/15/06	11/15/09	0.9754	15.462338	4.133	\$ 199	0.637	1.93	102.892
T.US.B034P1209	98.225	3.500	12/15/04	12/15/09	0.9535	15.1586419	4.131	\$ 204	0.652	2.04	99.870

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.065	4.625	02/28/07	02/29/12	0.9499	14.93	4.319	\$ 398	1.273	3.91	101.775
T.US.B044P0312	100.215	4.500	03/31/07	03/31/12	0.9444	16.60	4.332	\$ 403	1.290	4.00	100.856
T.US.B044P0412	100.212	4.500	04/30/07	04/30/12	0.9434	19.69	4.337	\$ 410	1.312	3.99	102.717
T.US.B046P0512	101.227	4.750	05/30/07	05/31/12	0.9521	23.67	4.336	\$ 419	1.342	4.05	103.487
T.US.B047P0612	102.07	4.875	06/30/07	06/30/12	0.9562	26.05	4.347	\$ 427	1.368	4.12	103.636
T.US.B045P0712	101.05	4.625	07/31/07	07/31/12	0.9456	28.02	4.354	\$ 432	1.381	4.23	102.111
T.US.B041P0812	98.317	4.125	08/31/07	08/31/12	0.9246	29.99	4.356	\$ 433	1.384	4.35	99.501
T.US.B042P0912*	99.165	4.250	09/30/07	09/30/12	0.9285	33.55	4.359	\$ 440	1.409	4.42	99.690

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**	98.210	4.250	8/16/2004	8/15/2014	0.9069	20.62	4.480	\$ 579	1.852	5.82	99.361
T.US.B042P1114	98.145	4.250	11/15/2004	11/15/2014	0.9040	24.15	4.507	\$ 595	1.905	5.94	100.220
T.US.B040P0215	96.220	4.000	2/15/2005	2/15/2015	0.8870	26.44	4.535	\$ 606	1.940	6.23	97.351
T.US.B041P0515	97.100	4.125	5/16/2005	5/15/2015	0.8910	32.61	4.548	\$ 625	2.001	6.32	99.028
T.US.B042P0815	97.310	4.250	8/15/2005	8/15/2015	0.8955	38.04	4.561	\$ 645	2.064	6.54	98.673
T.US.B044P1115	99.140	4.500	11/15/2005	11/15/2015	0.9080	41.81	4.584	\$ 667	2.135	6.58	101.308
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.205	5.125	5/15/2006	5/15/2016	0.9436	53.20	4.606	\$ 718	2.297	6.79	105.771
T.US.B047P0816	101.270	4.875	8/15/2006	8/15/2016	0.9259	56.91	4.618	\$ 727	2.326	7.08	102.652
T.US.B045P1116	99.315	4.625	11/15/2006	11/15/2016	0.9074	61.39	4.627	\$ 735	2.352	7.21	101.907
T.US.B045P0217	99.290	4.625	2/15/2007	2/15/2017	0.9054	65.81	4.637	\$ 750	2.402	7.45	100.673
T.US.B045P0517	98.285	4.500	5/15/2007	5/15/2017	0.8946	70.66	4.644	\$ 762	2.437	7.56	100.762
T.US.B046P0817*	100.235	4.750	8/15/2007	8/15/2017	0.9105	74.67	4.653	\$ 786	2.514	7.74	101.522

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**	123.100	7.125	2/16/1993	2/15/2023	1.1103	35.36	4.926	\$ 1,226	3.923	9.85	124.494
T.US.B062P0823	114.040	6.250	8/16/1993	8/15/2023	1.0250	41.80	4.938	\$ 1,188	3.802	10.32	115.161
T.US.B074P1124	129.095	7.500	8/15/1994	11/15/2024	1.1570	62.37	4.952	\$ 1,362	4.359	10.29	132.415
T.US.B075P0225	130.285	7.625	2/15/1995	2/15/2025	1.1717	61.60	4.940	\$ 1,388	4.441	10.50	132.155
T.US.B067P0825	122.170	6.875	8/15/1995	8/15/2025	1.0940	67.77	4.949	\$ 1,349	4.317	10.91	123.671
T.US.B060P0226	112.175	6.000	2/15/1996	2/15/2026	1.0000	79.35	4.956	\$ 1,295	4.143	11.40	113.541
T.US.B066P0826	121.260	6.750	8/15/1996	8/15/2026	1.0831	83.16	4.950	\$ 1,391	4.452	11.32	122.931
T.US.B064P1126	119.030	6.500	11/15/1996	11/15/2026	1.0557	92.67	4.954	\$ 1,381	4.419	11.34	121.796
T.US.B065P0227	120.235	6.625	2/18/1997	2/15/2027	1.0703	93.74	4.943	\$ 1,406	4.501	11.54	121.833
T.US.B063P0827	117.300	6.375	8/15/1997	8/15/2027	1.0428	101.10	4.946	\$ 1,405	4.497	11.81	118.994
T.US.B061P1127	115.005	6.125	11/17/1997	11/15/2027	1.0142	108.34	4.945	\$ 1,392	4.454	11.84	117.562
T.US.B054P0828	107.095	5.500	8/17/1998	8/15/2028	0.9415	117.40	4.937	\$ 1,356	4.340	12.53	108.209
T.US.B052P1128	104.070	5.250	11/16/1998	11/15/2028	0.9116	124.21	4.935	\$ 1,339	4.285	12.59	106.401
T.US.B052P0229	104.060	5.250	2/16/1999	2/15/2029	0.9111	124.97	4.926	\$ 1,348	4.315	12.84	105.058
T.US.B061P0829	115.290	6.125	8/16/1999	8/15/2029	1.0150	134.02	4.930	\$ 1,472	4.711	12.59	116.922
T.US.B062P0530	118.030	6.250	2/15/2000	5/15/2030	1.0304	149.78	4.927	\$ 1,522	4.871	12.61	120.692
T.US.B053P0231	106.115	5.375	2/15/2001	2/15/2031	0.9226	153.96	4.914	\$ 1,440	4.609	13.43	107.250
T.US.B044P0236	94.045	4.500	2/15/2006	2/15/2036	0.7978	202.53	4.913	\$ 1,458	4.667	15.37	94.887
T.US.B046P0237	97.305	4.750	2/15/2007	2/15/2037	0.8292	213.93	4.882	\$ 1,528	4.889	15.47	98.740
T.US.B050P0537*	101.290	5.750	5/15/2007	8/15/2037	0.8628	222.09	4.875	\$ 1,586	5.074	15.43	102.735

**NOTES**

MDUR = Modified Macaulay Duration

CF = Conversion Factor

\* = OTR

\*\* = CTD

\*\*\* = CTD &amp; OTR

#VALUE! = No quote being provided by exchange

#NUM! = No quote being provided by exchange

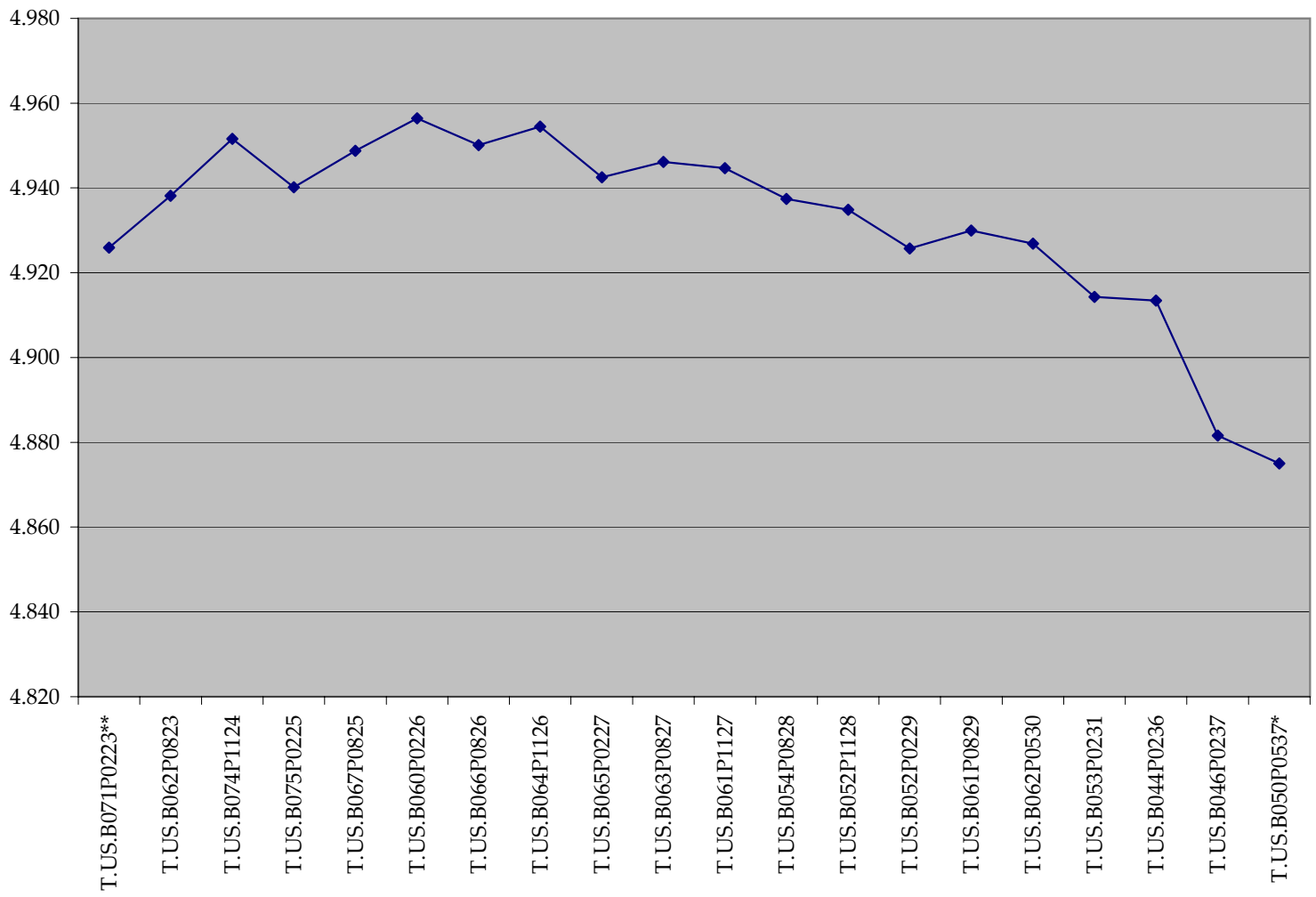
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

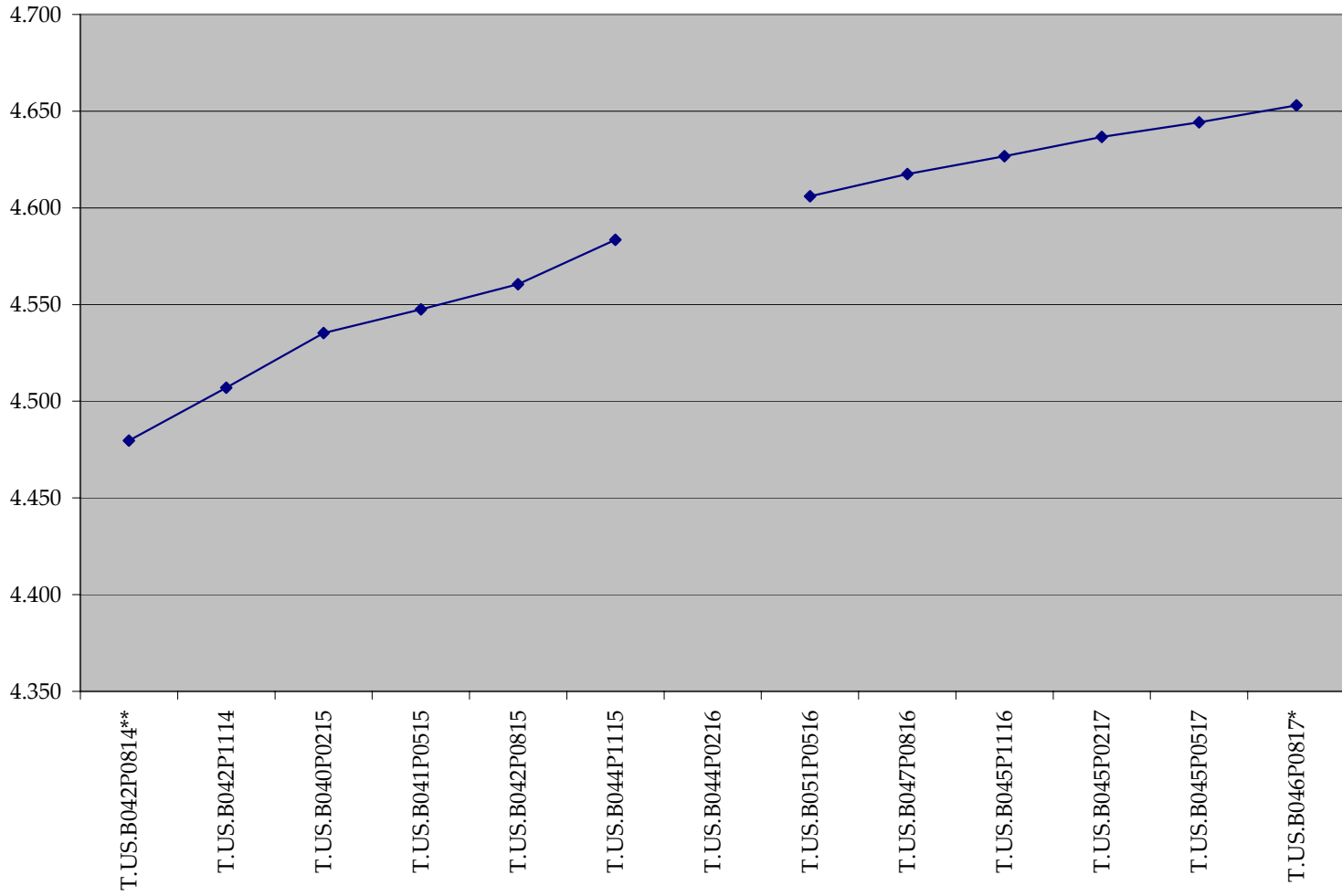
The Morning Email, US Deliverable

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### 30 Yr Deliverable Curve



### 10 Yr Deliverable Curve



### 5 Yr Deliverable Curve

