



The Morning Email: US Deliverable Basket

10/15/2007 5:58

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)	5:58:26
Trade Date	10/15/2007
Settle Date	10/16/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.007	ZN	108.150
ZF	106.080	ZB	110.14

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***	99.185	4.000	09/30/07	09/30/09	0.9672	-1.4605289	4.227	\$ 185	0.593	1.86	99.753
T.US.B033P0909	98.147	3.375	09/15/04	09/15/09	0.9569	-3.3109906	4.220	\$ 180	0.577	1.83	98.747
T.US.B033P1009	98.122	3.375	10/15/04	10/15/09	0.9550	0.4515456	4.229	\$ 188	0.600	1.91	98.390
T.US.B034P1109	98.182	3.500	11/15/04	11/15/09	0.9553	5.4627241	4.224	\$ 196	0.626	1.95	100.033
T.US.B045P1109	100.252	4.625	11/15/06	11/15/09	0.9754	10.2116833	4.223	\$ 198	0.635	1.93	102.723
T.US.B034P1209	98.165	3.500	12/15/04	12/15/09	0.9535	9.69565312	4.224	\$ 203	0.649	2.04	99.692

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	100.305	4.625	02/28/07	02/29/12	0.9499	7.66	4.382	\$ 396	1.269	3.90	101.538
T.US.B044P0312	100.137	4.500	03/31/07	03/31/12	0.9444	9.52	4.392	\$ 402	1.286	3.99	100.625
T.US.B044P0412	100.132	4.500	04/30/07	04/30/12	0.9434	12.41	4.398	\$ 409	1.308	3.99	102.479
T.US.B046P0512	101.145	4.750	05/30/07	05/31/12	0.9521	16.20	4.398	\$ 418	1.337	4.05	103.244
T.US.B047P0612	101.307	4.875	06/30/07	06/30/12	0.9562	18.49	4.407	\$ 426	1.363	4.12	103.390
T.US.B045P0712	100.292	4.625	07/31/07	07/31/12	0.9456	20.95	4.410	\$ 430	1.376	4.22	101.880
T.US.B041P0812	98.245	4.125	08/31/07	08/31/12	0.9246	23.50	4.408	\$ 431	1.380	4.34	99.287
T.US.B042P0912*	99.09	4.250	09/30/07	09/30/12	0.9285	26.77	4.413	\$ 439	1.405	4.41	99.467

Yield

The Morning Email, US Deliverable
Jim Goulding, jgoulding@ghco.com

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B042P0814**	98.135	4.250	8/16/2004	8/15/2014	0.9069	13.86	4.520	\$ 577	1.846	5.82	99.138
T.US.B042P1114	98.070	4.250	11/15/2004	11/15/2014	0.9040	17.39	4.547	\$ 594	1.899	5.94	99.997
T.US.B040P0215	96.120	4.000	2/15/2005	2/15/2015	0.8870	17.17	4.587	\$ 604	1.932	6.22	97.049
T.US.B041P0515	97.000	4.125	5/16/2005	5/15/2015	0.8910	23.34	4.598	\$ 623	1.993	6.31	98.726
T.US.B042P0815	97.215	4.250	8/15/2005	8/15/2015	0.8955	29.28	4.607	\$ 642	2.056	6.53	98.388
T.US.B044P1115	99.080	4.500	11/15/2005	11/15/2015	0.9080	36.56	4.612	\$ 665	2.129	6.58	101.133
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.125	5.125	5/15/2006	5/15/2016	0.9436	45.97	4.641	\$ 715	2.290	6.78	105.535
T.US.B047P0816	101.185	4.875	8/15/2006	8/15/2016	0.9259	49.17	4.654	\$ 724	2.318	7.07	102.399
T.US.B045P1116	99.240	4.625	11/15/2006	11/15/2016	0.9074	54.63	4.659	\$ 733	2.345	7.21	101.685
T.US.B045P0217	99.210	4.625	2/15/2007	2/15/2017	0.9054	58.55	4.670	\$ 748	2.394	7.45	100.435
T.US.B045P0517	98.210	4.500	5/15/2007	5/15/2017	0.8946	63.89	4.675	\$ 759	2.429	7.55	100.539
T.US.B046P0817*	100.165	4.750	8/15/2007	8/15/2017	0.9105	68.41	4.681	\$ 783	2.507	7.73	101.316

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**	123.005	7.125	2/16/1993	2/15/2023	1.1103	26.65	4.951	\$ 1,222	3.910	9.84	124.216
T.US.B062P0823	113.260	6.250	8/16/1993	8/15/2023	1.0250	32.53	4.962	\$ 1,184	3.788	10.31	114.865
T.US.B074P1124	128.295	7.500	8/15/1994	11/15/2024	1.1570	51.20	4.978	\$ 1,357	4.342	10.27	132.060
T.US.B075P0225	130.160	7.625	2/15/1995	2/15/2025	1.1717	49.94	4.968	\$ 1,382	4.423	10.49	131.785
T.US.B067P0825	122.045	6.875	8/15/1995	8/15/2025	1.0940	56.05	4.977	\$ 1,343	4.298	10.89	123.299
T.US.B060P0226	112.055	6.000	2/15/1996	2/15/2026	1.0000	68.07	4.985	\$ 1,289	4.124	11.39	113.183
T.US.B066P0826	121.125	6.750	8/15/1996	8/15/2026	1.0831	70.44	4.979	\$ 1,385	4.431	11.30	122.528
T.US.B064P1126	118.220	6.500	11/15/1996	11/15/2026	1.0557	80.42	4.985	\$ 1,374	4.398	11.32	121.408
T.US.B065P0227	120.105	6.625	2/18/1997	2/15/2027	1.0703	81.51	4.972	\$ 1,400	4.480	11.53	121.444
T.US.B063P0827	117.180	6.375	8/15/1997	8/15/2027	1.0428	89.85	4.975	\$ 1,399	4.477	11.79	118.637
T.US.B061P1127	114.200	6.125	11/17/1997	11/15/2027	1.0142	96.56	4.971	\$ 1,385	4.433	11.82	117.188
T.US.B054P0828	106.300	5.500	8/17/1998	8/15/2028	0.9415	106.57	4.965	\$ 1,350	4.319	12.51	107.864
T.US.B052P1128	103.255	5.250	11/16/1998	11/15/2028	0.9116	111.36	4.961	\$ 1,332	4.262	12.57	105.994
T.US.B052P0229	103.240	5.250	2/16/1999	2/15/2029	0.9111	111.62	4.957	\$ 1,341	4.290	12.81	104.635
T.US.B061P0829	115.175	6.125	8/16/1999	8/15/2029	1.0150	123.24	4.962	\$ 1,465	4.689	12.57	116.579
T.US.B062P0530	117.240	6.250	2/15/2000	5/15/2030	1.0304	139.51	4.951	\$ 1,516	4.851	12.59	120.365
T.US.B053P0231	105.315	5.375	2/15/2001	2/15/2031	0.9226	142.63	4.937	\$ 1,433	4.587	13.41	106.890
T.US.B044P0236	93.245	4.500	2/15/2006	2/15/2036	0.7978	191.10	4.940	\$ 1,450	4.640	15.34	94.524
T.US.B046P0237	97.190	4.750	2/15/2007	2/15/2037	0.8292	203.03	4.905	\$ 1,520	4.863	15.44	98.394
T.US.B050P0537*	101.185	5.750	5/15/2007	8/15/2037	0.8628	212.21	4.898	\$ 1,578	5.049	15.41	102.421

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

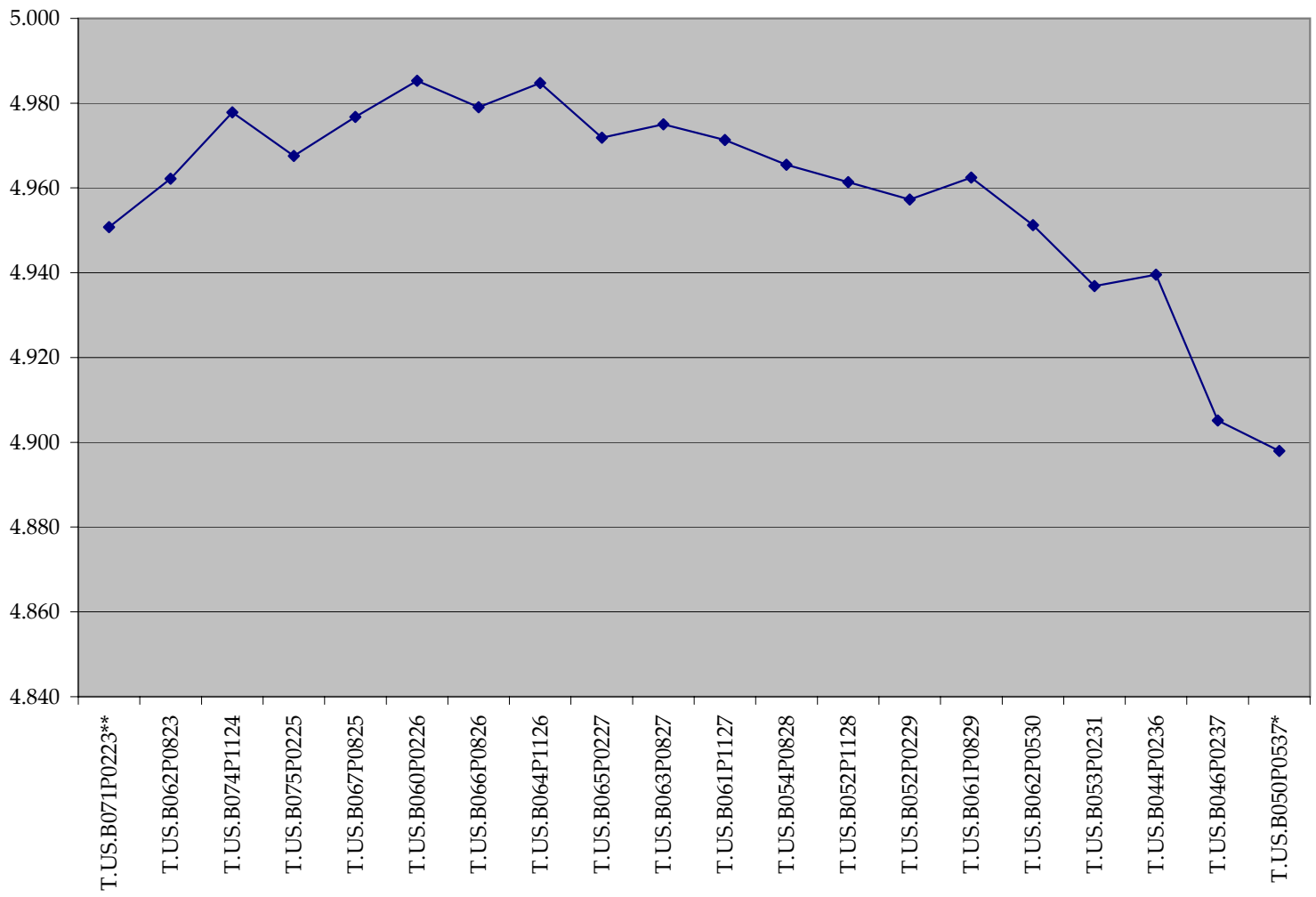
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

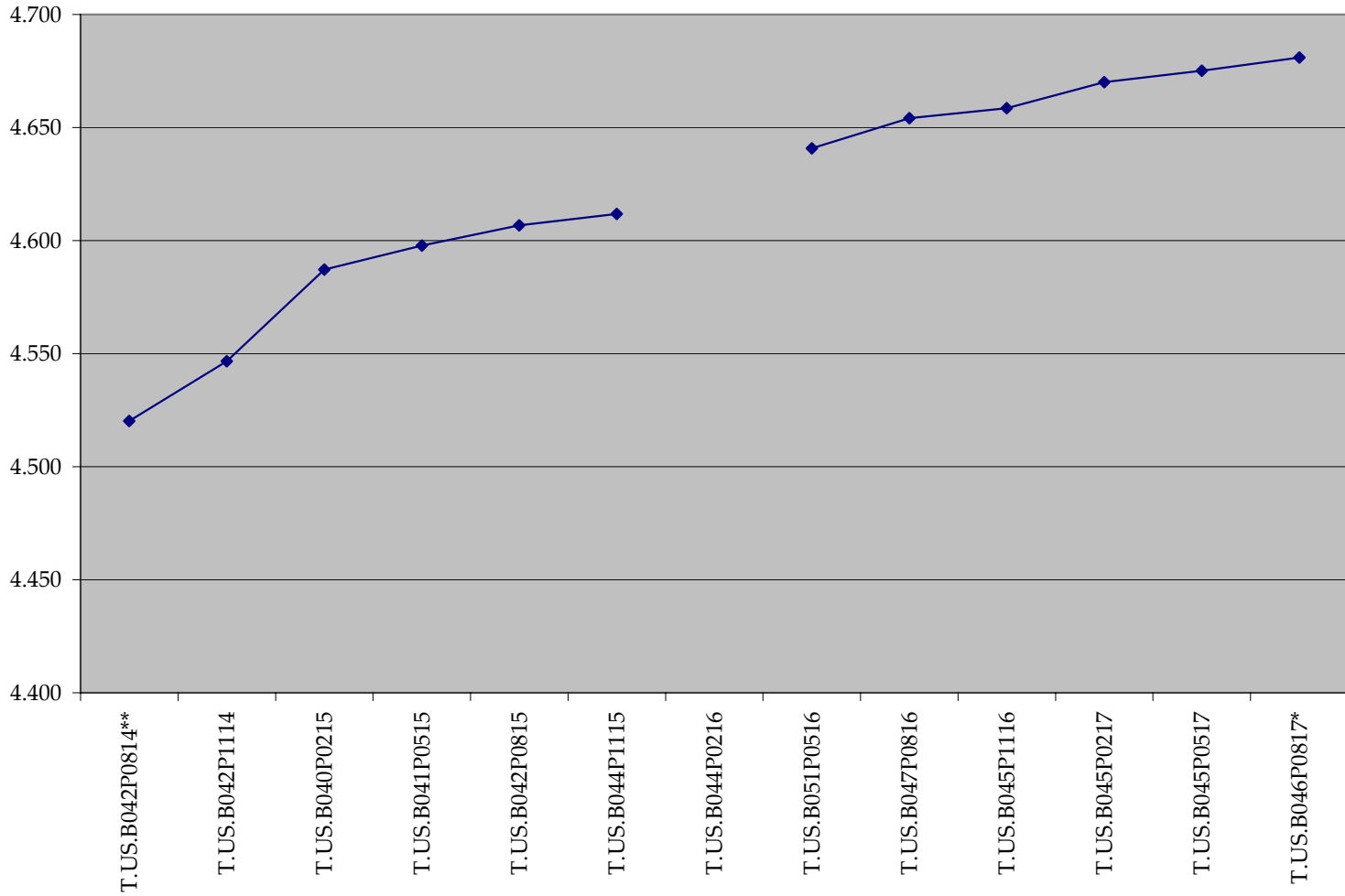
The Morning Email, US Deliverable

Jim Goulding, jgoulding@ghco.com

30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

