



The Morning Email: US Deliverable Basket

10/17/2007 5:40

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)	5:40:59
Trade Date	10/17/2007
Settle Date	10/18/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.085	ZN	108.285
ZF	106.215	ZB	110.20

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***	99.257	4.000	09/30/07	09/30/09	0.9672	4.96694912	4.105	\$ 185	0.593	1.85	100.000
T.US.B033P0909	98.222	3.375	09/15/04	09/15/09	0.9569	3.42471424	4.092	\$ 180	0.577	1.82	99.000
T.US.B033P1009	98.202	3.375	10/15/04	10/15/09	0.9550	7.688768	4.098	\$ 188	0.601	1.90	98.659
T.US.B034P1109	98.262	3.500	11/15/04	11/15/09	0.9553	12.6997069	4.098	\$ 196	0.626	1.95	100.302
T.US.B045P1109	101.012	4.625	11/15/06	11/15/09	0.9754	17.4326118	4.096	\$ 198	0.635	1.93	102.998
T.US.B034P1209	98.25	3.500	12/15/04	12/15/09	0.9535	17.4340736	4.095	\$ 203	0.650	2.03	99.977

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.122	4.625	02/28/07	02/29/12	0.9499	20.05	4.273	\$ 398	1.273	3.90	101.991
T.US.B044P0312	100.277	4.500	03/31/07	03/31/12	0.9444	22.22	4.283	\$ 403	1.291	3.99	101.087
T.US.B044P0412	100.267	4.500	04/30/07	04/30/12	0.9434	24.61	4.295	\$ 410	1.313	3.99	102.925
T.US.B046P0512	101.282	4.750	05/30/07	05/31/12	0.9521	28.58	4.295	\$ 420	1.342	4.05	103.698
T.US.B047P0612	102.125	4.875	06/30/07	06/30/12	0.9562	30.96	4.306	\$ 428	1.368	4.12	103.848
T.US.B045P0712	101.1	4.625	07/31/07	07/31/12	0.9456	32.44	4.317	\$ 432	1.381	4.22	102.305
T.US.B041P0812	99.05	4.125	08/31/07	08/31/12	0.9246	34.72	4.318	\$ 433	1.385	4.34	99.700
T.US.B042P0912*	99.212	4.250	09/30/07	09/30/12	0.9285	37.68	4.326	\$ 441	1.410	4.41	99.872

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**	98.265	4.250	8/16/2004	8/15/2014	0.9069	25.61	4.450	\$ 579	1.854	5.82	99.567
T.US.B042P1114	98.195	4.250	11/15/2004	11/15/2014	0.9040	28.64	4.481	\$ 596	1.907	5.93	100.411
T.US.B040P0215	96.220	4.000	2/15/2005	2/15/2015	0.8870	25.94	4.536	\$ 606	1.938	6.22	97.383
T.US.B041P0515	97.150	4.125	5/16/2005	5/15/2015	0.8910	37.10	4.523	\$ 626	2.003	6.31	99.217
T.US.B042P0815	98.055	4.250	8/15/2005	8/15/2015	0.8955	44.04	4.529	\$ 646	2.067	6.53	98.911
T.US.B044P1115	99.225	4.500	11/15/2005	11/15/2015	0.9080	49.80	4.544	\$ 669	2.140	6.58	101.611
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.255	5.125	5/15/2006	5/15/2016	0.9436	57.66	4.584	\$ 718	2.299	6.78	105.969
T.US.B047P0816	101.315	4.875	8/15/2006	8/15/2016	0.9259	60.89	4.598	\$ 727	2.328	7.07	102.832
T.US.B045P1116	100.045	4.625	11/15/2006	11/15/2016	0.9074	65.88	4.605	\$ 736	2.354	7.21	102.101
T.US.B045P0217	100.015	4.625	2/15/2007	2/15/2017	0.9054	69.80	4.618	\$ 751	2.404	7.45	100.851
T.US.B045P0517	99.005	4.500	5/15/2007	5/15/2017	0.8946	74.15	4.628	\$ 762	2.439	7.55	100.923
T.US.B046P0817*	100.275	4.750	8/15/2007	8/15/2017	0.9105	78.15	4.637	\$ 786	2.516	7.73	101.685

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	31.47	4.935	\$ 1,224	3.917	9.84	124.427
T.US.B062P0823	114.000	6.250	8/16/1993	8/15/2023	1.0250	37.90	4.948	\$ 1,186	3.795	10.31	115.087
T.US.B074P1124	129.040	7.500	8/15/1994	11/15/2024	1.1570	56.99	4.962	\$ 1,360	4.350	10.28	132.304
T.US.B075P0225	130.225	7.625	2/15/1995	2/15/2025	1.1717	55.72	4.952	\$ 1,385	4.432	10.49	132.029
T.US.B067P0825	122.105	6.875	8/15/1995	8/15/2025	1.0940	61.38	4.962	\$ 1,346	4.306	10.89	123.524
T.US.B060P0226	112.110	6.000	2/15/1996	2/15/2026	1.0000	72.95	4.971	\$ 1,291	4.132	11.39	113.387
T.US.B066P0826	121.205	6.750	8/15/1996	8/15/2026	1.0831	77.77	4.966	\$ 1,388	4.442	11.30	122.815
T.US.B064P1126	118.275	6.500	11/15/1996	11/15/2026	1.0557	85.27	4.966	\$ 1,377	4.407	11.33	121.615
T.US.B065P0227	120.160	6.625	2/18/1997	2/15/2027	1.0703	86.35	4.959	\$ 1,402	4.488	11.53	121.652
T.US.B063P0827	117.225	6.375	8/15/1997	8/15/2027	1.0428	93.71	4.962	\$ 1,401	4.484	11.79	118.812
T.US.B061P1127	114.250	6.125	11/17/1997	11/15/2027	1.0142	100.94	4.961	\$ 1,388	4.440	11.82	117.378
T.US.B054P0828	107.030	5.500	8/17/1998	8/15/2028	0.9415	110.99	4.954	\$ 1,352	4.327	12.52	108.050
T.US.B052P1128	103.310	5.250	11/16/1998	11/15/2028	0.9116	116.30	4.950	\$ 1,335	4.271	12.57	106.194
T.US.B052P0229	103.300	5.250	2/16/1999	2/15/2029	0.9111	117.06	4.944	\$ 1,344	4.300	12.82	104.851
T.US.B061P0829	115.205	6.125	8/16/1999	8/15/2029	1.0150	125.62	4.948	\$ 1,467	4.695	12.57	116.706
T.US.B062P0530	117.265	6.250	2/15/2000	5/15/2030	1.0304	141.38	4.945	\$ 1,517	4.855	12.59	120.478
T.US.B053P0231	106.025	5.375	2/15/2001	2/15/2031	0.9226	145.06	4.932	\$ 1,435	4.592	13.41	107.013
T.US.B044P0236	93.260	4.500	2/15/2006	2/15/2036	0.7978	192.11	4.933	\$ 1,451	4.644	15.34	94.595
T.US.B046P0237	97.195	4.750	2/15/2007	2/15/2037	0.8292	203.02	4.904	\$ 1,520	4.864	15.44	98.435
T.US.B050P0537*	101.175	5.750	5/15/2007	8/15/2037	0.8628	210.68	4.898	\$ 1,577	5.047	15.40	102.416

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

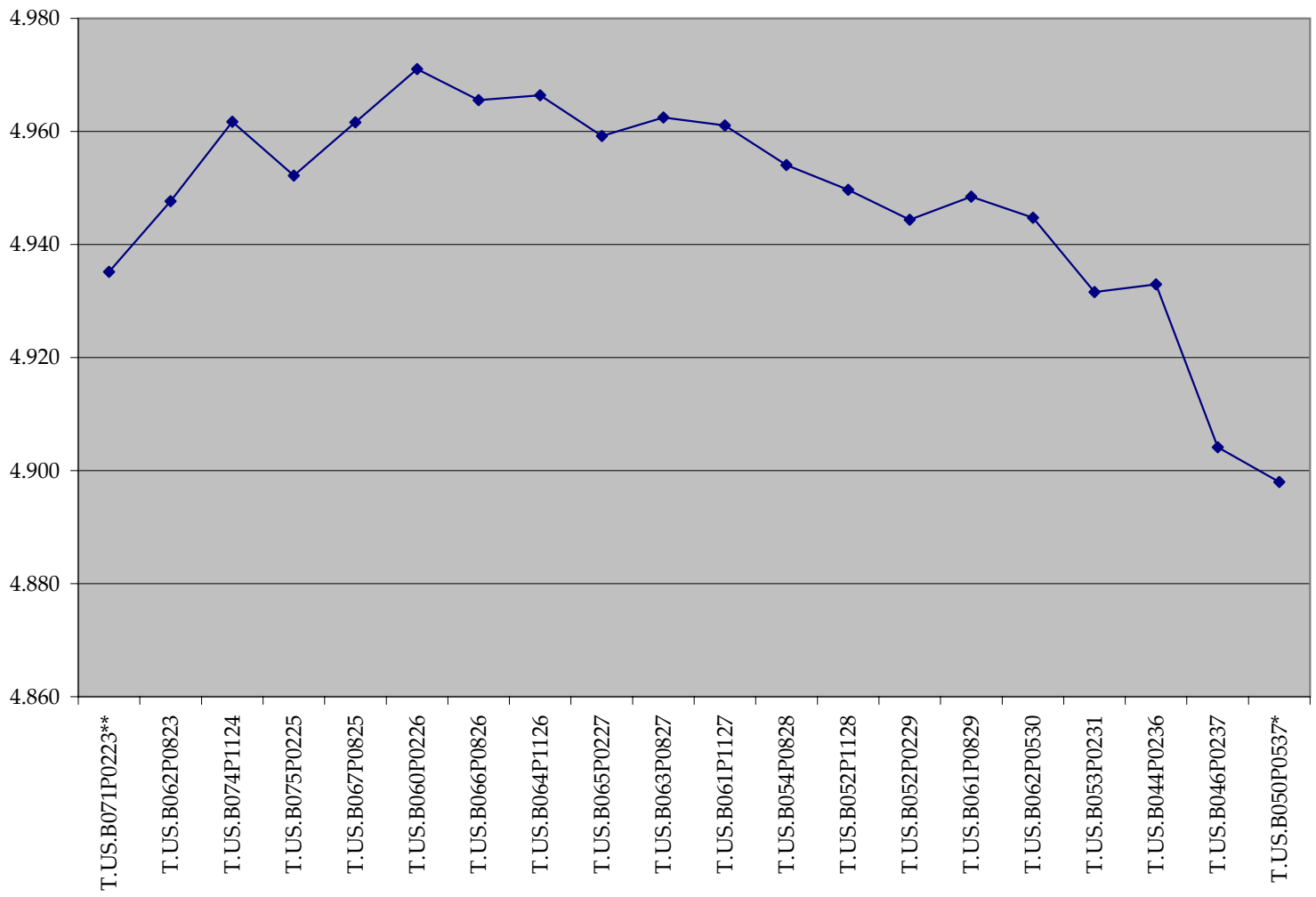
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

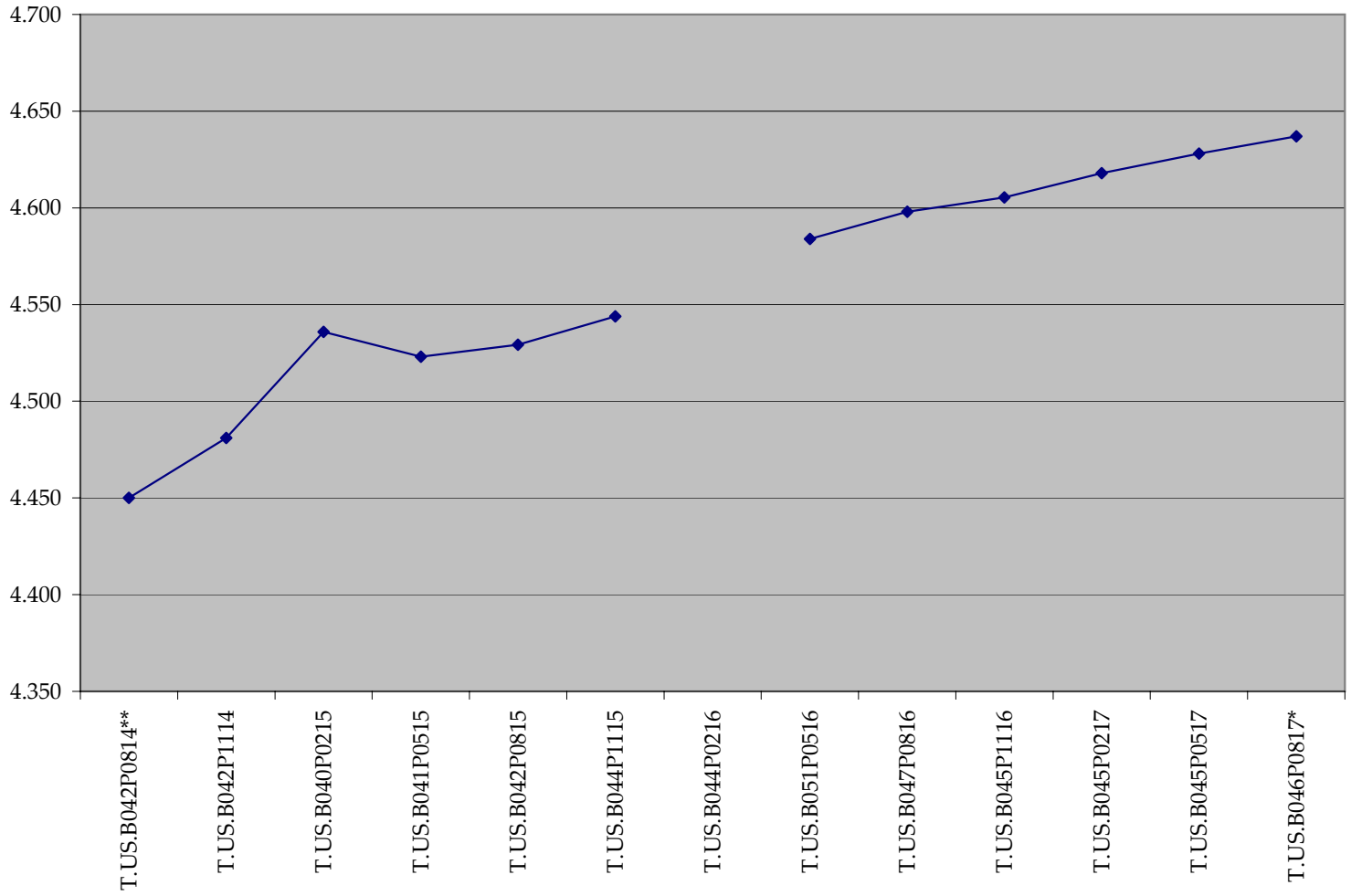
The Morning Email, US Deliverable

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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

