



## The Morning Email: US Deliverable Basket

10/18/2007 5:52

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)	5:52:15
Trade Date	10/18/2007
Settle Date	10/19/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.155	ZN	109.205
ZF	107.060	ZB	111.24

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***	100.017	4.000	09/30/07	09/30/09	0.9672	12.2736602	3.966	\$ 186	0.595	1.85	100.261
T.US.B033P0909	98.3	3.375	09/15/04	09/15/09	0.9569	10.5388083	3.960	\$ 181	0.578	1.82	99.253
T.US.B033P1009	98.287	3.375	10/15/04	10/15/09	0.9550	15.504224	3.958	\$ 188	0.602	1.90	98.934
T.US.B034P1109	99.03	3.500	11/15/04	11/15/09	0.9553	20.8149478	3.960	\$ 196	0.628	1.95	100.587
T.US.B045P1109	101.102	4.625	11/15/06	11/15/09	0.9754	25.7334451	3.952	\$ 199	0.637	1.93	103.292
T.US.B034P1209	99.015	3.500	12/15/04	12/15/09	0.9535	25.2506048	3.966	\$ 204	0.651	2.03	100.252

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.302	4.625	02/28/07	02/29/12	0.9499	9.16	4.131	\$ 400	1.281	3.90	102.566
T.US.B044P0312	101.132	4.500	03/31/07	03/31/12	0.9444	10.99	4.147	\$ 406	1.299	3.99	101.646
T.US.B044P0412	101.122	4.500	04/30/07	04/30/12	0.9434	13.42	4.161	\$ 413	1.320	3.99	103.485
T.US.B046P0512	102.142	4.750	05/30/07	05/31/12	0.9521	17.62	4.160	\$ 422	1.350	4.05	104.274
T.US.B047P0612	102.312	4.875	06/30/07	06/30/12	0.9562	20.58	4.168	\$ 430	1.377	4.12	104.445
T.US.B045P0712	101.245	4.625	07/31/07	07/31/12	0.9456	18.18	4.212	\$ 434	1.388	4.22	102.771
T.US.B041P0812	99.237	4.125	08/31/07	08/31/12	0.9246	25.30	4.183	\$ 436	1.394	4.34	100.296
T.US.B042P0912*	100.077	4.250	09/30/07	09/30/12	0.9285	27.95	4.195	\$ 443	1.419	4.41	100.461

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**	99.165	4.250	8/16/2004	8/15/2014	0.9069	19.33	4.332	\$ 584	1.868	5.82	100.266
T.US.B042P1114	99.105	4.250	11/15/2004	11/15/2014	0.9040	23.45	4.361	\$ 601	1.922	5.94	101.141
T.US.B040P0215	97.110	4.000	2/15/2005	2/15/2015	0.8870	19.28	4.428	\$ 610	1.952	6.22	98.050
T.US.B041P0515	98.040	4.125	5/16/2005	5/15/2015	0.8910	30.32	4.419	\$ 631	2.019	6.32	99.885
T.US.B042P0815	98.275	4.250	8/15/2005	8/15/2015	0.8955	38.12	4.423	\$ 651	2.083	6.54	99.610
T.US.B044P1115	100.085	4.500	11/15/2005	11/15/2015	0.9080	39.49	4.460	\$ 673	2.153	6.59	102.185
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	104.190	5.125	5/15/2006	5/15/2016	0.9436	53.74	4.473	\$ 725	2.320	6.79	106.780
T.US.B047P0816	102.250	4.875	8/15/2006	8/15/2016	0.9259	57.52	4.489	\$ 734	2.349	7.08	103.642
T.US.B045P1116	100.295	4.625	11/15/2006	11/15/2016	0.9074	62.58	4.500	\$ 742	2.376	7.21	102.895
T.US.B045P0217	100.270	4.625	2/15/2007	2/15/2017	0.9054	67.06	4.512	\$ 758	2.426	7.46	101.661
T.US.B045P0517	99.265	4.500	5/15/2007	5/15/2017	0.8946	72.26	4.522	\$ 769	2.462	7.56	101.748
T.US.B046P0817*	101.220	4.750	8/15/2007	8/15/2017	0.9105	76.26	4.532	\$ 794	2.540	7.74	102.526

Yield

2 PM Close

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B071P0223**	124.135	7.125	2/16/1993	2/15/2023	1.1103	34.99	4.832	\$ 1,240	3.968	9.87	125.680
T.US.B062P0823	115.060	6.250	8/16/1993	8/15/2023	1.0250	42.68	4.847	\$ 1,202	3.847	10.34	116.291
T.US.B074P1124	130.135	7.500	8/15/1994	11/15/2024	1.1570	60.99	4.862	\$ 1,378	4.410	10.31	133.622
T.US.B075P0225	132.000	7.625	2/15/1995	2/15/2025	1.1717	59.24	4.857	\$ 1,404	4.491	10.53	133.347
T.US.B067P0825	123.200	6.875	8/15/1995	8/15/2025	1.0940	67.42	4.868	\$ 1,365	4.367	10.93	124.839
T.US.B060P0226	113.185	6.000	2/15/1996	2/15/2026	1.0000	80.04	4.875	\$ 1,310	4.193	11.43	114.638
T.US.B066P0826	123.000	6.750	8/15/1996	8/15/2026	1.0831	86.17	4.870	\$ 1,409	4.509	11.35	124.192
T.US.B064P1126	120.080	6.500	11/15/1996	11/15/2026	1.0557	95.56	4.869	\$ 1,399	4.477	11.37	123.023
T.US.B065P0227	121.290	6.625	2/18/1997	2/15/2027	1.0703	96.66	4.859	\$ 1,425	4.559	11.58	123.076
T.US.B063P0827	119.030	6.375	8/15/1997	8/15/2027	1.0428	104.41	4.863	\$ 1,424	4.556	11.84	120.220
T.US.B061P1127	116.050	6.125	11/17/1997	11/15/2027	1.0142	112.07	4.862	\$ 1,410	4.513	11.87	118.769
T.US.B054P0828	108.125	5.500	8/17/1998	8/15/2028	0.9415	121.98	4.856	\$ 1,375	4.399	12.57	109.362
T.US.B052P1128	105.070	5.250	11/16/1998	11/15/2028	0.9116	126.76	4.854	\$ 1,357	4.341	12.62	107.459
T.US.B052P0229	105.060	5.250	2/16/1999	2/15/2029	0.9111	127.53	4.851	\$ 1,366	4.370	12.87	106.115
T.US.B061P0829	117.025	6.125	8/16/1999	8/15/2029	1.0150	138.73	4.856	\$ 1,492	4.775	12.63	118.160
T.US.B062P0530	119.085	6.250	2/15/2000	5/15/2030	1.0304	153.99	4.847	\$ 1,543	4.939	12.66	121.932
T.US.B053P0231	107.130	5.375	2/15/2001	2/15/2031	0.9226	157.66	4.837	\$ 1,460	4.672	13.47	108.356
T.US.B044P0236	94.285	4.500	2/15/2006	2/15/2036	0.7978	200.75	4.841	\$ 1,477	4.727	15.44	95.685
T.US.B046P0237	99.025	4.750	2/15/2007	2/15/2037	0.8292	223.14	4.809	\$ 1,553	4.970	15.54	99.917
T.US.B050P0537*	103.025	5.750	5/15/2007	8/15/2037	0.8628	231.71	4.802	\$ 1,612	5.159	15.51	103.961

**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

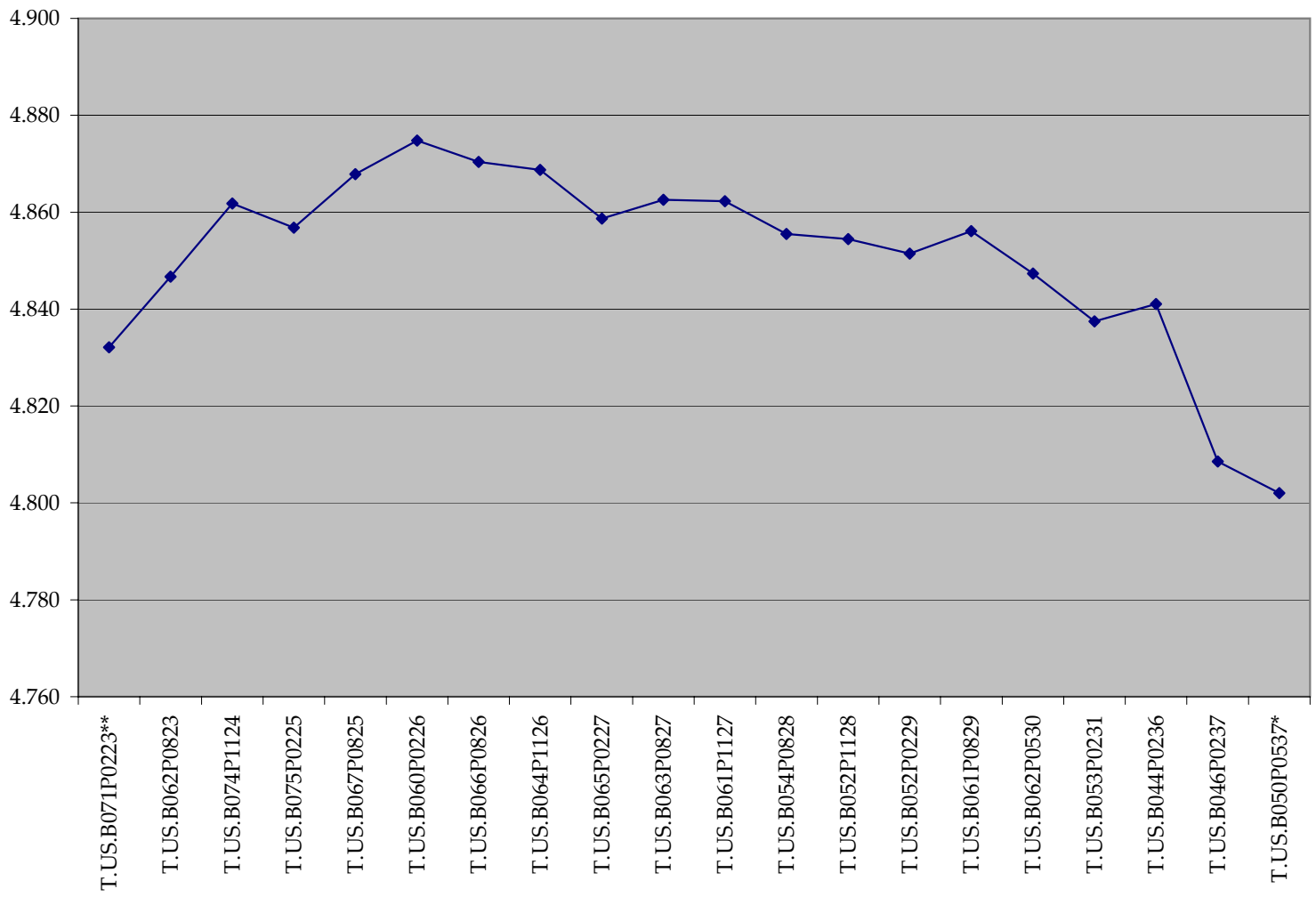
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

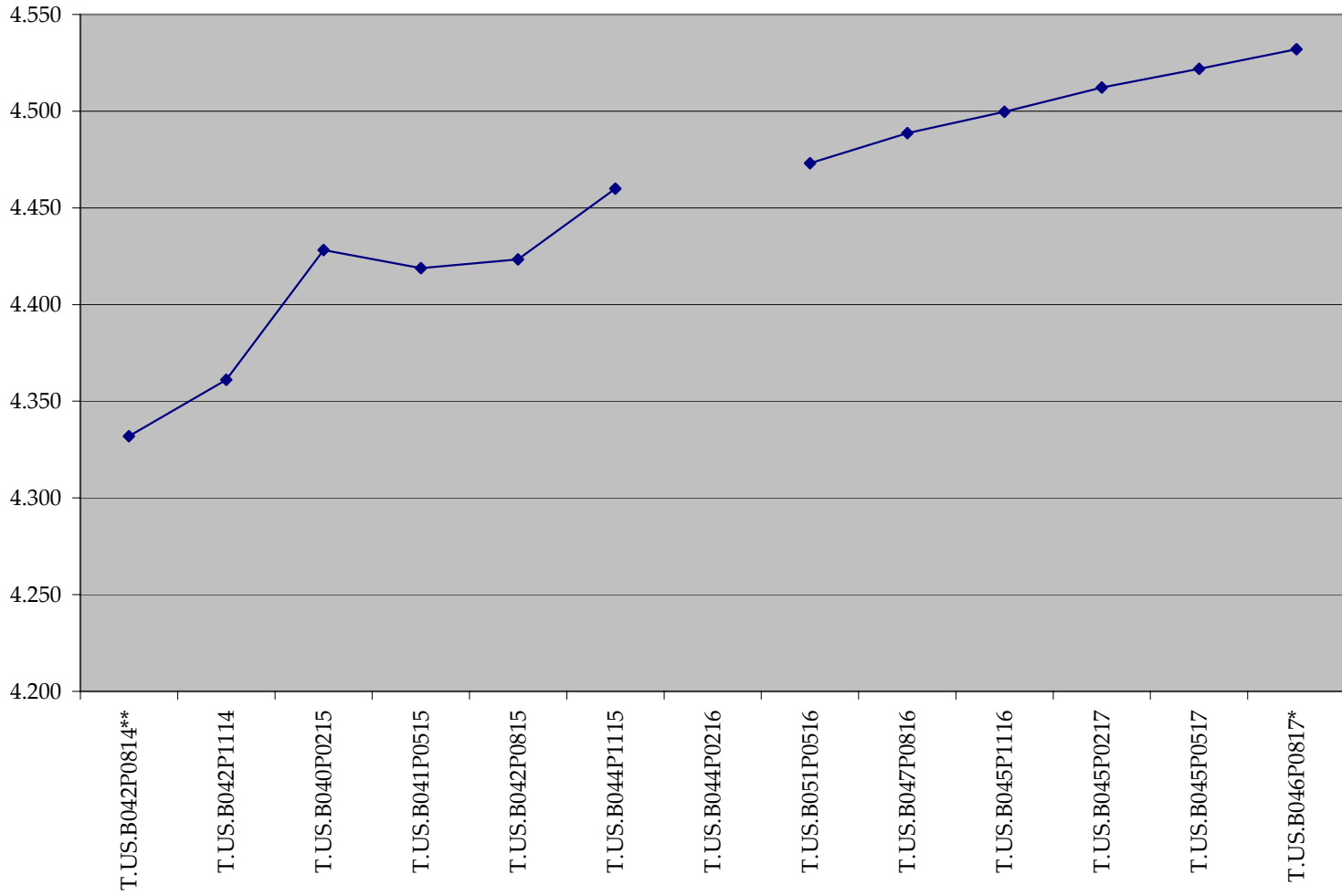
The Morning Email, US Deliverable

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### 30 Yr Deliverable Curve



### 10 Yr Deliverable Curve



### 5 Yr Deliverable Curve

