



The Morning Email: US Deliverable Basket

10/19/2007 5:37

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)	5:37:56
Trade Date	10/19/2007
Settle Date	10/22/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.175	ZN	109.305
ZF	107.125	ZB	112.10

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

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price	Yield
T.US.B040P0909***	100.047	4.000	09/30/07	09/30/09	0.9672	15.0755776	3.919	\$ 185	0.593	1.85	100.387	3.912
T.US.B033P0909	99.007	3.375	09/15/04	09/15/09	0.9569	13.0428352	3.913	\$ 180	0.577	1.81	99.365	3.904
T.US.B033P1009	98.307	3.375	10/15/04	10/15/09	0.9550	17.30864	3.926	\$ 188	0.600	1.89	99.024	3.908
T.US.B034P1109	99.062	3.500	11/15/04	11/15/09	0.9553	23.8193024	3.909	\$ 196	0.626	1.94	100.715	3.904
T.US.B045P1109	101.135	4.625	11/15/06	11/15/09	0.9754	28.8336832	3.900	\$ 198	0.635	1.92	103.433	3.896
T.US.B034P1209	99.047	3.500	12/15/04	12/15/09	0.9535	28.255328	3.916	\$ 203	0.650	2.02	100.380	3.908

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price	Yield
T.US.B045P0212**	102.02	4.625	02/28/07	02/29/12	0.9499	12.33	4.101	\$ 400	1.281	3.90	102.723	4.094
T.US.B044P0312	101.185	4.500	03/31/07	03/31/12	0.9444	15.67	4.107	\$ 406	1.299	3.99	101.849	4.107
T.US.B044P0412	101.182	4.500	04/30/07	04/30/12	0.9434	18.79	4.115	\$ 413	1.321	3.98	103.709	4.118
T.US.B046P0512	102.205	4.750	05/30/07	05/31/12	0.9521	23.29	4.114	\$ 422	1.351	4.04	104.509	4.121
T.US.B047P0612	103.047	4.875	06/30/07	06/30/12	0.9562	25.45	4.128	\$ 430	1.377	4.11	104.657	4.132
T.US.B045P0712	102.035	4.625	07/31/07	07/31/12	0.9456	28.56	4.132	\$ 435	1.391	4.21	103.153	4.138
T.US.B041P0812	99.3	4.125	08/31/07	08/31/12	0.9246	30.99	4.138	\$ 436	1.395	4.34	100.527	4.142
T.US.B042P0912*	100.147	4.250	09/30/07	09/30/12	0.9285	34.33	4.145	\$ 444	1.420	4.41	100.715	4.151

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	Yield
T.US.B042P0814**	99.260	4.250	8/16/2004	8/15/2014	0.9069	27.90	4.281	\$ 585	1.873	5.82	100.598	4.292
T.US.B042P1114	99.200	4.250	11/15/2004	11/15/2014	0.9040	32.02	4.312	\$ 602	1.927	5.94	101.473	4.325
T.US.B040P0215	97.220	4.000	2/15/2005	2/15/2015	0.8870	29.37	4.372	\$ 612	1.959	6.22	98.427	4.387
T.US.B041P0515	98.155	4.125	5/16/2005	5/15/2015	0.8910	40.91	4.362	\$ 633	2.025	6.31	100.278	4.369
T.US.B042P0815	99.005	4.250	8/15/2005	8/15/2015	0.8955	42.20	4.399	\$ 652	2.085	6.53	99.801	4.397
T.US.B044P1115	100.260	4.500	11/15/2005	11/15/2015	0.9080	56.06	4.379	\$ 677	2.165	6.58	102.769	4.390
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9058	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!	
T.US.B051P0516	104.310	5.125	5/15/2006	5/15/2016	0.9436	64.78	4.421	\$ 727	2.328	6.79	107.197	4.443
T.US.B047P0816	103.045	4.875	8/15/2006	8/15/2016	0.9259	68.07	4.440	\$ 737	2.357	7.08	104.041	4.465
T.US.B045P1116	101.095	4.625	11/15/2006	11/15/2016	0.9074	73.65	4.449	\$ 745	2.384	7.21	103.308	4.476
T.US.B045P0217	101.075	4.625	2/15/2007	2/15/2017	0.9054	78.64	4.461	\$ 761	2.436	7.46	102.089	4.485
T.US.B045P0517	100.065	4.500	5/15/2007	5/15/2017	0.8946	83.34	4.473	\$ 772	2.471	7.56	102.160	4.494
T.US.B046P0817*	102.020	4.750	8/15/2007	8/15/2017	0.9105	87.33	4.487	\$ 797	2.550	7.74	102.940	4.497

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price	2 PM Close
												Yield
T.US.B071P0223**	125.010	7.125	2/16/1993	2/15/2023	1.1103	20.55	4.784	\$ 1,248	3.993	9.87	126.348	4.793
T.US.B062P0823	115.250	6.250	8/16/1993	8/15/2023	1.0250	30.35	4.797	\$ 1,210	3.872	10.35	116.936	4.806
T.US.B074P1124	131.030	7.500	8/15/1994	11/15/2024	1.1570	47.13	4.812	\$ 1,387	4.439	10.33	134.355	4.823
T.US.B075P0225	132.220	7.625	2/15/1995	2/15/2025	1.1717	45.43	4.808	\$ 1,413	4.522	10.54	134.096	4.821
T.US.B067P0825	124.105	6.875	8/15/1995	8/15/2025	1.0940	56.48	4.819	\$ 1,375	4.399	10.95	125.599	4.831
T.US.B060P0226	114.070	6.000	2/15/1996	2/15/2026	1.0000	69.98	4.823	\$ 1,320	4.224	11.44	115.327	4.838
T.US.B066P0826	123.200	6.750	8/15/1996	8/15/2026	1.0831	73.06	4.822	\$ 1,419	4.540	11.36	124.872	4.838
T.US.B064P1126	120.265	6.500	11/15/1996	11/15/2026	1.0557	81.79	4.824	\$ 1,408	4.505	11.39	123.654	4.839
T.US.B065P0227	122.155	6.625	2/18/1997	2/15/2027	1.0703	82.45	4.817	\$ 1,434	4.588	11.59	123.709	4.830
T.US.B063P0827	119.220	6.375	8/15/1997	8/15/2027	1.0428	91.54	4.822	\$ 1,433	4.586	11.86	120.865	4.832
T.US.B061P1127	116.245	6.125	11/17/1997	11/15/2027	1.0142	100.57	4.821	\$ 1,420	4.544	11.89	119.429	4.834
T.US.B054P0828	109.000	5.500	8/17/1998	8/15/2028	0.9415	112.70	4.812	\$ 1,385	4.432	12.59	110.016	4.827
T.US.B052P1128	105.270	5.250	11/16/1998	11/15/2028	0.9116	118.89	4.810	\$ 1,367	4.375	12.64	108.126	4.825
T.US.B052P0229	105.265	5.250	2/16/1999	2/15/2029	0.9111	120.18	4.806	\$ 1,377	4.405	12.89	106.798	4.819
T.US.B061P0829	117.245	6.125	8/16/1999	8/15/2029	1.0150	129.70	4.809	\$ 1,504	4.813	12.65	118.897	4.824
T.US.B062P0530	120.000	6.250	2/15/2000	5/15/2030	1.0304	145.99	4.801	\$ 1,556	4.980	12.68	122.717	4.820
T.US.B053P0231	108.030	5.375	2/15/2001	2/15/2031	0.9226	151.46	4.790	\$ 1,473	4.713	13.50	109.087	4.807
T.US.B044P0236	95.275	4.500	2/15/2006	2/15/2036	0.7978	207.37	4.794	\$ 1,497	4.789	15.48	96.691	4.811
T.US.B046P0237	99.245	4.750	2/15/2007	2/15/2037	0.8292	219.80	4.765	\$ 1,569	5.019	15.59	100.643	4.780
T.US.B050P0537*	103.255	5.750	5/15/2007	8/15/2037	0.8628	228.34	4.757	\$ 1,628	5.211	15.55	104.721	4.775

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

*** = CTD & OTR

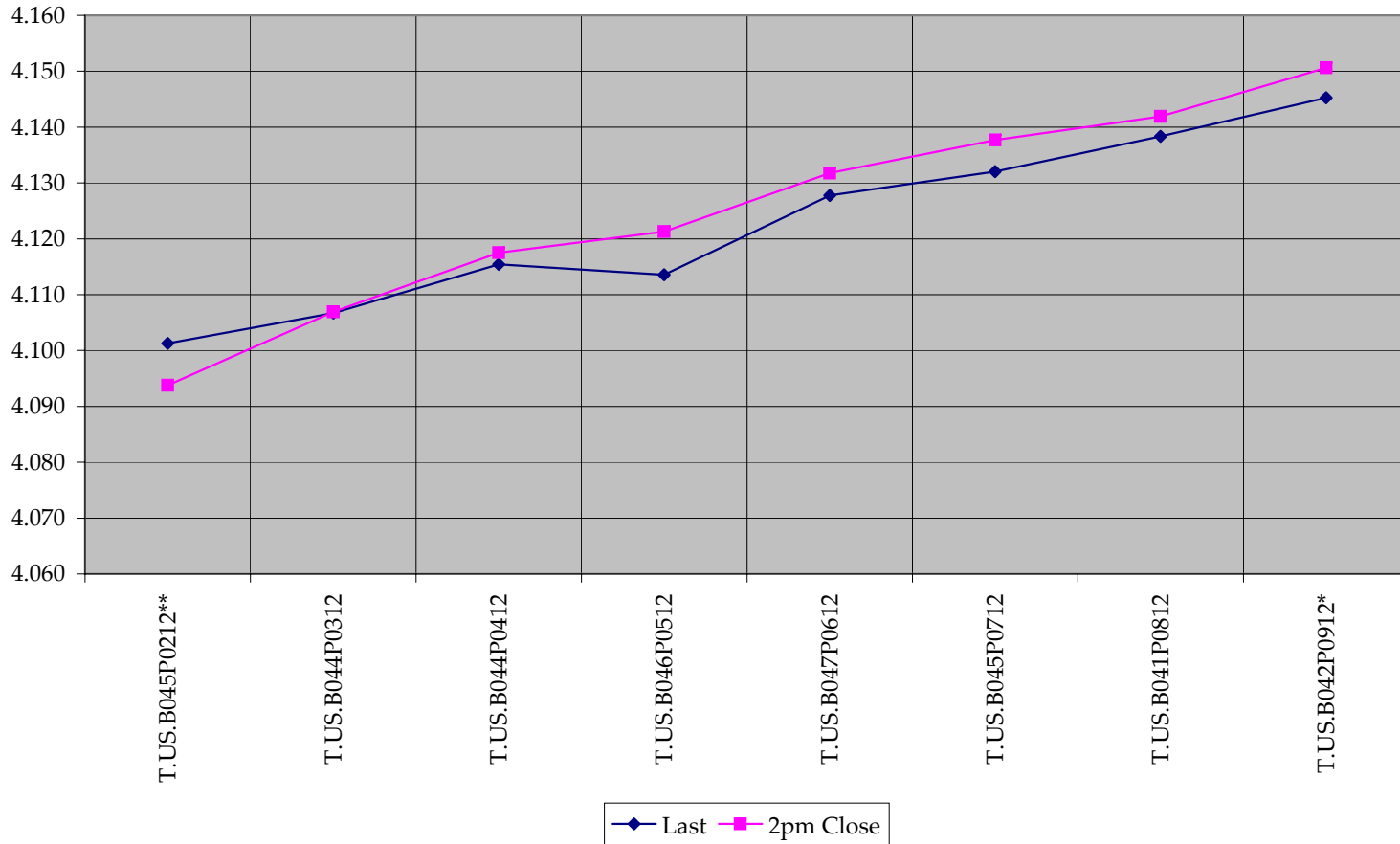
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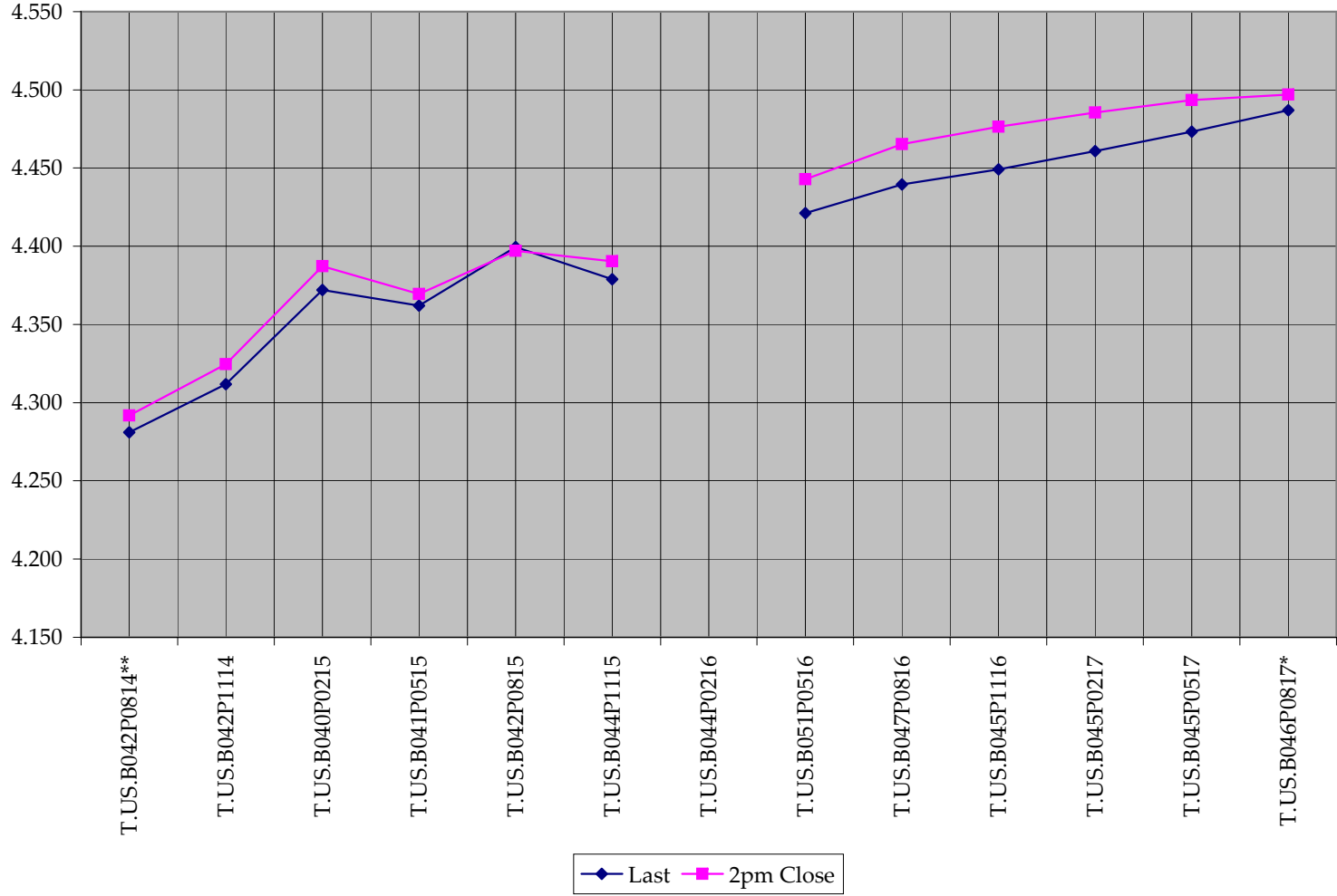
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

5 Yr Deliverable Curve



10 Yr Deliverable Curve



30 Yr Deliverable Curve

