



The Morning Email: US Deliverable Basket

9/6/2007 5:50

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)	5:50:10
Trade Date	9/6/2007
Settle Date	9/7/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.105	ZN	109.215
ZF	107.055	ZB	112.05

Last Delivery Day		Last Trading Day
2yr / 5yr	1/4/2008	12/31/2007
10yr/ 30yr	12/31/2007	12/19/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B040P0809*	99.305	4.000	39325	40056	0.9643	19.1303846	4.024	\$ 189	0.603	1.88	100.030
T.US.B033P0909**	98.232	3.375	38245	40071	0.9569	4.22874112	4.040	\$ 191	0.610	1.90	100.339
T.US.B033P1009	98.205	3.375	40101	40101	0.9550	7.793184	4.057	#NUM!	#NUM!	1.98	#NUM!
T.US.B034P1109	98.28	3.500	40132	40132	0.9553	14.3040614	4.043	#NUM!	#NUM!	2.06	#NUM!
T.US.B045P1109	101.067	4.625	40132	40132	0.9754	22.7328499	4.036	#NUM!	#NUM!	2.04	#NUM!
T.US.B034P1209	98.272	3.500	40162	40162	0.9535	19.4387968	4.034	#NUM!	#NUM!	2.14	#NUM!

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.312	4.625	02/28/07	02/29/12	0	10.21	4.136	\$ 410	1.312	4.02	102.064
T.US.B044P0312	101.137	4.500	03/31/07	03/31/12	0	11.54	4.152	\$ 415	1.329	4.02	103.395
T.US.B044P0412	101.15	4.500	04/30/07	04/30/12	0	16.27	4.147	\$ 422	1.352	4.10	103.058
T.US.B046P0512	102.165	4.750	05/30/07	05/31/12	0	19.97	4.156	\$ 432	1.382	4.16	103.800
T.US.B047P0612	103.017	4.875	06/30/07	06/30/12	0	23.13	4.165	\$ 440	1.408	4.23	103.967
T.US.B045P0712	102.007	4.625	07/31/07	07/31/12	0	26.43	4.162	\$ 444	1.421	4.33	102.499
T.US.B041P0812*	99.27	4.125	08/31/07	08/31/12	0	28.65	4.160	\$ 445	1.425	4.46	99.923

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B042P0814**	99.300	4.250	8/16/2004	8/15/2014	0.9040	32.74	4.260	\$ 595	1.904	5.94	100.203
T.US.B042P1114	99.215	4.250	11/15/2004	11/15/2014	0.9012	34.36	4.303	\$ 612	1.957	6.06	101.000
T.US.B040P0215	97.225	4.000	2/15/2005	2/15/2015	0.8837	30.69	4.365	\$ 621	1.987	6.34	97.953
T.US.B041P0515	98.015	4.125	5/16/2005	5/15/2015	0.8881	27.73	4.427	\$ 638	2.043	6.43	99.336
T.US.B042P0815	98.140	4.250	8/15/2005	8/15/2015	0.8927	24.52	4.486	\$ 656	2.098	6.64	98.703
T.US.B044P1115	100.235	4.500	11/15/2005	11/15/2015	0.9058	54.40	4.391	\$ 685	2.191	6.70	102.141
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!	4.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	104.285	5.125	5/15/2006	5/15/2016	0.9424	63.15	4.439	\$ 735	2.353	6.90	106.492
T.US.B047P0816	103.030	4.875	8/15/2006	8/15/2016	0.9242	67.42	4.451	\$ 744	2.382	7.20	103.398
T.US.B045P1116	101.085	4.625	11/15/2006	11/15/2016	0.9054	73.49	4.455	\$ 753	2.410	7.33	102.711
T.US.B045P0217	101.050	4.625	2/15/2007	2/15/2017	0.9034	76.97	4.473	\$ 768	2.459	7.57	101.445
T.US.B045P0517	99.235	4.500	5/15/2007	5/15/2017	0.8926	69.17	4.533	\$ 776	2.483	7.67	101.141
T.US.B046P0817*	102.045	4.750	8/15/2007	8/15/2017	0.9086	90.67	4.480	\$ 805	2.577	7.86	102.438

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30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B071P0223**	124.315	7.125	2/16/1993	2/15/2023	1.1113	16.03	4.790	\$ 1,253	4.011	9.99	125.430
T.US.B062P0823	115.210	6.250	8/16/1993	8/15/2023	1.0251	26.52	4.812	\$ 1,214	3.885	10.46	116.047
T.US.B074P1124	130.245	7.500	8/15/1994	11/15/2024	1.1585	31.84	4.829	\$ 1,389	4.446	10.44	133.109
T.US.B075P0225	132.110	7.625	2/15/1995	2/15/2025	1.1730	30.37	4.841	\$ 1,414	4.524	10.64	132.820
T.US.B067P0825	123.255	6.875	8/15/1995	8/15/2025	1.0946	37.89	4.853	\$ 1,373	4.393	11.05	124.227
T.US.B060P0226	114.070	6.000	2/15/1996	2/15/2026	0.9999	70.85	4.870	\$ 1,323	4.233	11.54	114.594
T.US.B066P0826	123.220	6.750	8/15/1996	8/15/2026	1.0836	73.82	4.826	\$ 1,425	4.559	11.48	124.109
T.US.B064P1126	120.240	6.500	11/15/1996	11/15/2026	1.0562	78.04	4.827	\$ 1,413	4.520	11.50	122.781
T.US.B065P0227	122.155	6.625	2/18/1997	2/15/2027	1.0707	81.56	4.828	\$ 1,438	4.602	11.70	122.898
T.US.B063P0827	119.210	6.375	8/15/1997	8/15/2027	1.0429	90.71	4.828	\$ 1,438	4.600	11.97	120.055
T.US.B061P1127	116.225	6.125	11/17/1997	11/15/2027	1.0144	98.37	4.828	\$ 1,424	4.557	12.00	118.617
T.US.B054P0828	108.295	5.500	8/17/1998	8/15/2028	0.9410	112.47	4.821	\$ 1,388	4.441	12.70	109.266
T.US.B052P1128	105.250	5.250	11/16/1998	11/15/2028	0.9111	119.15	4.818	\$ 1,371	4.386	12.76	107.422
T.US.B052P0229	105.240	5.250	2/16/1999	2/15/2029	0.9105	120.30	4.811	\$ 1,380	4.415	13.01	106.078
T.US.B061P0829	117.215	6.125	8/16/1999	8/15/2029	1.0150	127.22	4.817	\$ 1,507	4.822	12.77	118.055
T.US.B062P0530	119.265	6.250	2/15/2000	5/15/2030	1.0306	140.30	4.811	\$ 1,558	4.986	12.79	121.781
T.US.B053P0231	107.315	5.375	2/15/2001	2/15/2031	0.9221	150.22	4.804	\$ 1,474	4.717	13.61	108.320
T.US.B044P0236	95.205	4.500	2/15/2006	2/15/2036	0.7970	203.64	4.803	\$ 1,495	4.785	15.59	95.922
T.US.B046P0237	99.170	4.750	2/15/2007	2/15/2037	0.8285	215.23	4.780	\$ 1,566	5.011	15.69	99.828
T.US.B050P0537*	103.160	5.750	5/15/2007	8/15/2037	0.8625	220.36	4.775	\$ 1,625	5.199	15.65	103.813

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

*** = CTD & OTR

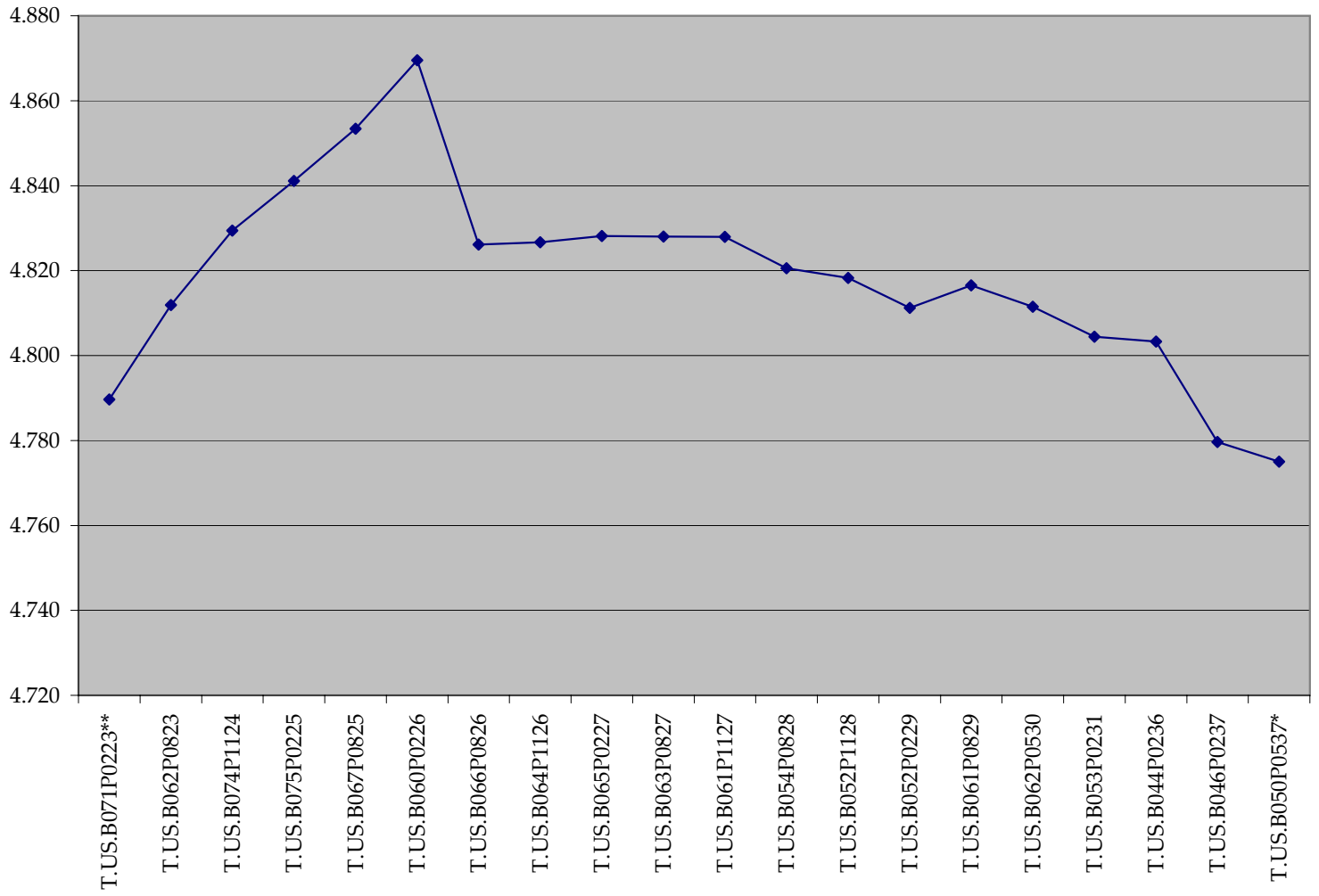
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#NUM! = No quote being provided by exchange

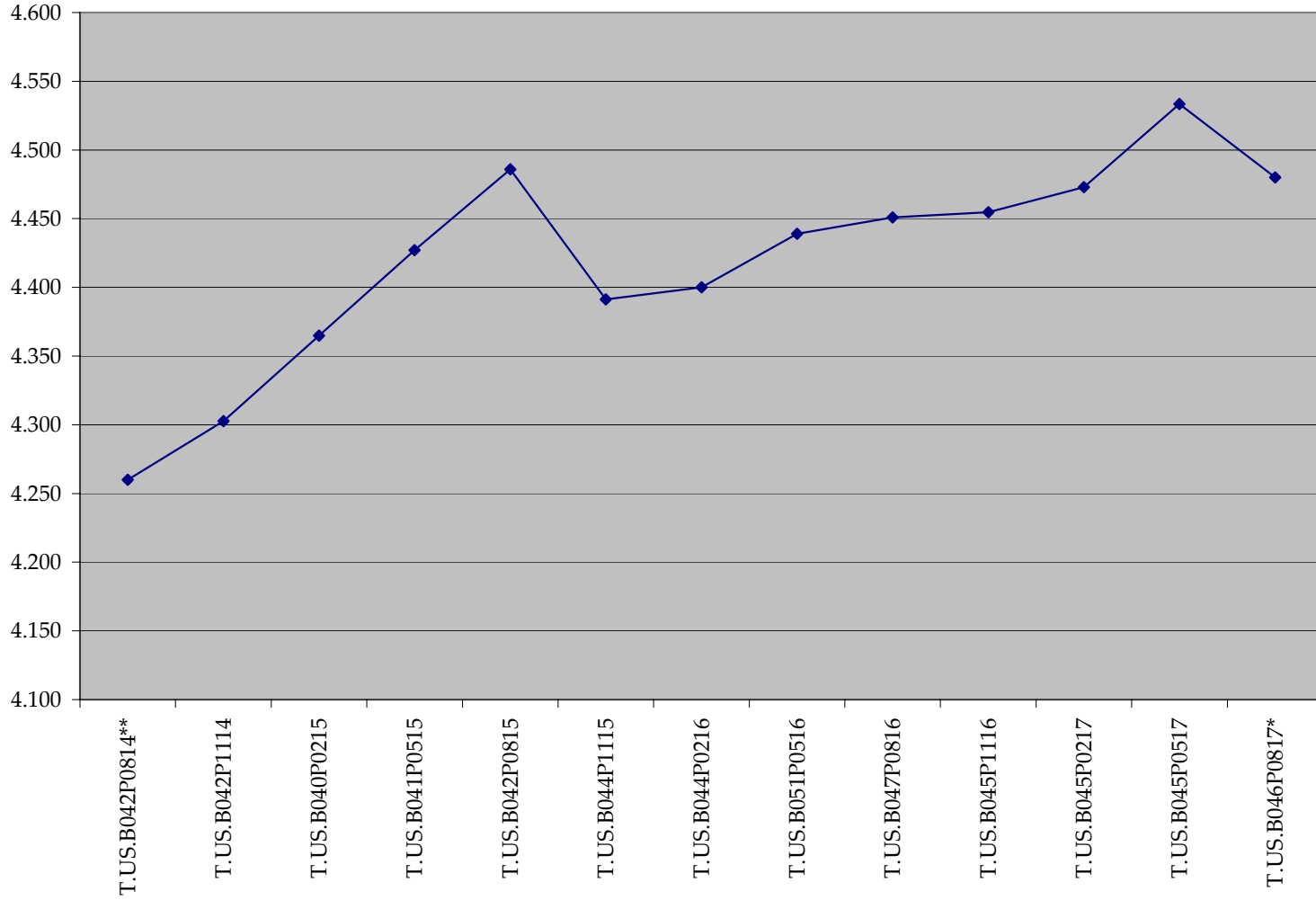
Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

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

30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

