



## The Morning Email: US Deliverable Basket

9/7/2007 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](mailto:jgoulding@ghco.com)

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Time (CST)	5:50:26
Trade Date	9/7/2007
Settle Date	9/10/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.082	ZN	109.190
ZF	107.015	ZB	112.08

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*	99.28	4.000	39325	40056	0.9643	16.8574966	4.066	\$ 188	0.600	1.88	99.985
T.US.B033P0909**	98.207	3.375	38245	40071	0.9569	1.95411021	4.082	\$ 190	0.607	1.89	100.289
T.US.B033P1009	98.182	3.375	40101	40101	0.9550	5.7181056	4.093	#NUM!	#NUM!	1.97	#NUM!
T.US.B034P1109	98.235	3.500	40132	40132	0.9553	10.0290537	4.112	#NUM!	#NUM!	2.05	#NUM!
T.US.B045P1109	101.025	4.625	40132	40132	0.9754	18.7625761	4.100	#NUM!	#NUM!	2.03	#NUM!
T.US.B034P1209	98.227	3.500	40162	40162	0.9535	15.1633651	4.101	#NUM!	#NUM!	2.13	#NUM!

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.272	4.625	02/28/07	02/29/12	0	6.60	4.166	\$ 409	1.308	4.01	101.977
T.US.B044P0312	101.102	4.500	03/31/07	03/31/12	0	8.43	4.178	\$ 414	1.325	4.01	103.323
T.US.B044P0412	101.115	4.500	04/30/07	04/30/12	0	13.15	4.173	\$ 421	1.348	4.09	102.986
T.US.B046P0512	102.132	4.750	05/30/07	05/31/12	0	17.06	4.180	\$ 431	1.378	4.15	103.736
T.US.B047P0612	102.307	4.875	06/30/07	06/30/12	0	20.52	4.186	\$ 439	1.404	4.22	103.913
T.US.B045P0712	101.292	4.625	07/31/07	07/31/12	0	23.32	4.187	\$ 443	1.417	4.32	102.428
T.US.B041P0812*	99.235	4.125	08/31/07	08/31/12	0	25.53	4.184	\$ 444	1.421	4.45	99.848

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B042P0814**	99.160	4.250	8/16/2004	8/15/2014	0.9040	18.97	4.334	\$ 591	1.893	5.93	99.800
T.US.B042P1114	99.165	4.250	11/15/2004	11/15/2014	0.9012	29.59	4.328	\$ 610	1.952	6.05	100.878
T.US.B040P0215	97.170	4.000	2/15/2005	2/15/2015	0.8837	25.42	4.393	\$ 619	1.981	6.33	97.814
T.US.B041P0515	97.215	4.125	5/16/2005	5/15/2015	0.8881	15.96	4.486	\$ 635	2.032	6.41	98.995
T.US.B042P0815	97.280	4.250	8/15/2005	8/15/2015	0.8927	6.75	4.572	\$ 651	2.082	6.63	98.175
T.US.B044P1115	100.150	4.500	11/15/2005	11/15/2015	0.9058	46.13	4.430	\$ 682	2.182	6.69	101.912
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!	4.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	104.250	5.125	5/15/2006	5/15/2016	0.9424	59.89	4.454	\$ 734	2.348	6.89	106.425
T.US.B047P0816	103.000	4.875	8/15/2006	8/15/2016	0.9242	64.66	4.463	\$ 743	2.377	7.19	103.344
T.US.B045P1116	101.055	4.625	11/15/2006	11/15/2016	0.9054	70.72	4.467	\$ 752	2.405	7.32	102.655
T.US.B045P0217	101.030	4.625	2/15/2007	2/15/2017	0.9034	75.20	4.481	\$ 767	2.455	7.57	101.421
T.US.B045P0517	100.040	4.500	5/15/2007	5/15/2017	0.8926	81.89	4.483	\$ 779	2.493	7.67	101.568
T.US.B046P0817*	102.040	4.750	8/15/2007	8/15/2017	0.9086	90.40	4.482	\$ 805	2.575	7.85	102.461

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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**	125.045	7.125	2/16/1993	2/15/2023	1.1113	20.69	4.778	\$ 1,255	4.016	9.99	125.644
T.US.B062P0823	115.265	6.250	8/16/1993	8/15/2023	1.0251	31.70	4.799	\$ 1,216	3.891	10.46	116.270
T.US.B074P1124	130.315	7.500	8/15/1994	11/15/2024	1.1585	38.49	4.815	\$ 1,392	4.455	10.44	133.389
T.US.B075P0225	132.185	7.625	2/15/1995	2/15/2025	1.1730	37.51	4.825	\$ 1,417	4.533	10.64	133.117
T.US.B067P0825	124.010	6.875	8/15/1995	8/15/2025	1.0946	45.06	4.837	\$ 1,376	4.403	11.05	124.517
T.US.B060P0226	114.145	6.000	2/15/1996	2/15/2026	0.9999	78.04	4.852	\$ 1,326	4.243	11.54	114.877
T.US.B066P0826	123.305	6.750	8/15/1996	8/15/2026	1.0836	81.99	4.808	\$ 1,428	4.571	11.48	124.430
T.US.B064P1126	121.010	6.500	11/15/1996	11/15/2026	1.0562	86.71	4.808	\$ 1,417	4.533	11.51	123.115
T.US.B065P0227	122.245	6.625	2/18/1997	2/15/2027	1.0707	90.23	4.808	\$ 1,442	4.616	11.71	123.234
T.US.B063P0827	119.305	6.375	8/15/1997	8/15/2027	1.0429	99.89	4.808	\$ 1,442	4.614	11.98	120.404
T.US.B061P1127	116.315	6.125	11/17/1997	11/15/2027	1.0144	107.06	4.807	\$ 1,428	4.571	12.01	118.948
T.US.B054P0828	109.045	5.500	8/17/1998	8/15/2028	0.9410	119.19	4.801	\$ 1,392	4.453	12.71	109.529
T.US.B052P1128	105.315	5.250	11/16/1998	11/15/2028	0.9111	125.37	4.802	\$ 1,374	4.396	12.76	107.668
T.US.B052P0229	105.305	5.250	2/16/1999	2/15/2029	0.9105	126.52	4.796	\$ 1,383	4.426	13.01	106.324
T.US.B061P0829	117.300	6.125	8/16/1999	8/15/2029	1.0150	135.41	4.802	\$ 1,511	4.836	12.77	118.370
T.US.B062P0530	120.035	6.250	2/15/2000	5/15/2030	1.0306	148.99	4.794	\$ 1,563	5.001	12.80	122.113
T.US.B053P0231	108.060	5.375	2/15/2001	2/15/2031	0.9221	156.44	4.786	\$ 1,478	4.730	13.62	108.567
T.US.B044P0236	95.220	4.500	2/15/2006	2/15/2036	0.7970	204.90	4.789	\$ 1,497	4.791	15.59	96.005
T.US.B046P0237	99.185	4.750	2/15/2007	2/15/2037	0.8285	216.48	4.777	\$ 1,567	5.014	15.68	99.914
T.US.B050P0537*	103.185	5.750	5/15/2007	8/15/2037	0.8625	222.59	4.772	\$ 1,626	5.203	15.64	103.931

**NOTES**

MDUR = Modified Macaulay Duration

CF = Conversion Factor

\* = OTR

\*\* = CTD

\*\*\* = CTD & OTR

#VALUE! = No quote being provided by exchange

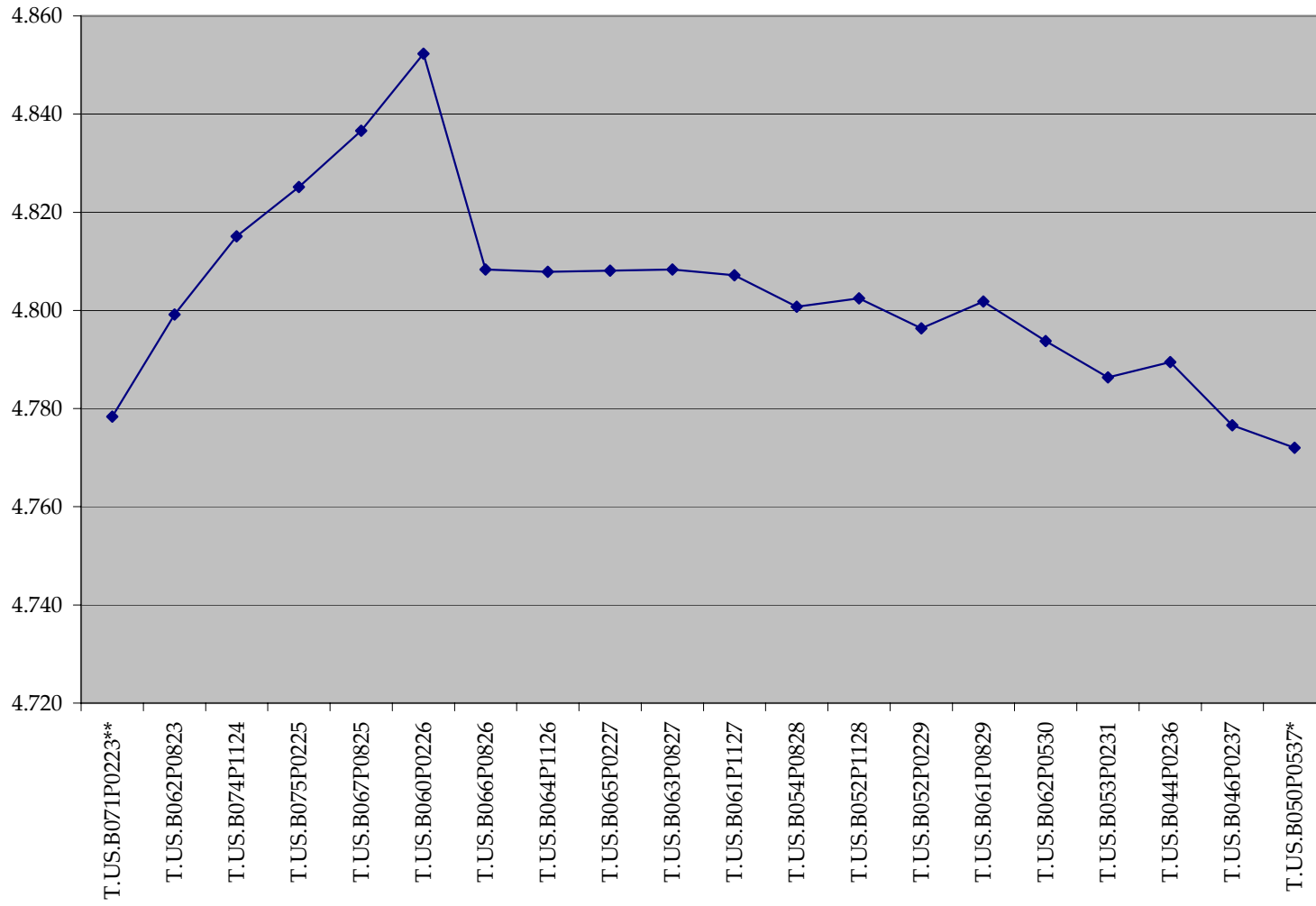
#NUM! = No quote being provided by exchange

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

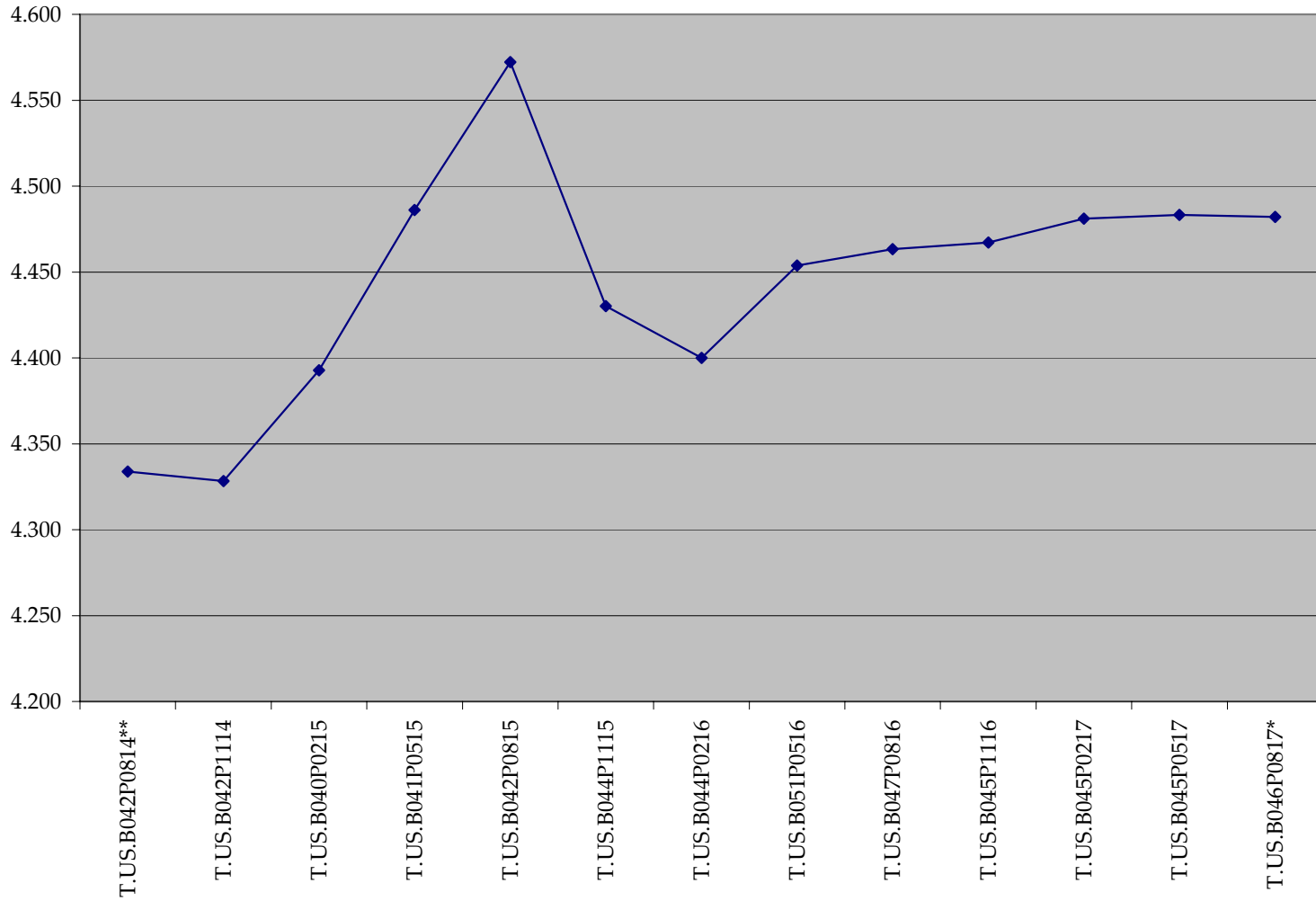
BNOC = Basis Net of Carry and is quoted in 32nds

The Morning Email, US Deliverable  
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### 30 Yr Deliverable Curve



### 10 Yr Deliverable Curve



### 5 Yr Deliverable Curve

