



## The Morning Email: US Deliverable Basket

9/17/2007 6:00

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)	6:00:09
Trade Date	9/17/2007
Settle Date	9/18/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.120	ZN	109.275
ZF	107.040	ZB	112.30

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*	99.287	4.000	39325	40056	0.9643	17.1822682	4.054	\$ 186	0.594	1.85	100.095
T.US.B033P0909**	98.235	3.375	38245	40071	0.9569	4.38176128	4.043	\$ 188	0.602	1.90	98.762
T.US.B033P1009	98.2	3.375	40101	40101	0.9550	7.146496	4.073	#NUM!	#NUM!	1.95	#NUM!
T.US.B034P1109	98.272	3.500	40132	40132	0.9553	13.3573274	4.060	#NUM!	#NUM!	2.03	#NUM!
T.US.B045P1109	101.057	4.625	40132	40132	0.9754	21.5830285	4.045	#NUM!	#NUM!	2.01	#NUM!
T.US.B034P1209	98.257	3.500	40162	40162	0.9535	17.7923392	4.062	#NUM!	#NUM!	2.11	#NUM!

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.277	4.625	02/28/07	02/29/12	0	6.85	4.160	\$ 407	1.302	3.99	102.094
T.US.B044P0312	101.115	4.500	03/31/07	03/31/12	0	9.49	4.167	\$ 412	1.320	3.99	103.462
T.US.B044P0412	101.127	4.500	04/30/07	04/30/12	0	14.11	4.163	\$ 420	1.343	4.07	103.121
T.US.B046P0512	102.142	4.750	05/30/07	05/31/12	0	17.82	4.170	\$ 429	1.373	4.13	103.871
T.US.B047P0612	103	4.875	06/30/07	06/30/12	0	21.58	4.175	\$ 437	1.399	4.20	104.060
T.US.B045P0712	101.3	4.625	07/31/07	07/31/12	0	23.88	4.180	\$ 441	1.412	4.30	102.553
T.US.B041P0812*	99.247	4.125	08/31/07	08/31/12	0	26.49	4.176	\$ 443	1.416	4.43	99.976

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B042P0814**	99.265	4.250	8/16/2004	8/15/2014	0.9040	28.68	4.278	\$ 592	1.895	5.91	100.221
T.US.B042P1114	99.200	4.250	11/15/2004	11/15/2014	0.9012	32.30	4.311	\$ 609	1.949	6.03	101.080
T.US.B040P0215	97.295	4.000	2/15/2005	2/15/2015	0.8837	37.15	4.331	\$ 620	1.985	6.31	98.291
T.US.B041P0515	98.180	4.125	5/16/2005	5/15/2015	0.8881	43.68	4.347	\$ 640	2.048	6.40	99.975
T.US.B042P0815	99.090	4.250	8/15/2005	8/15/2015	0.8927	50.97	4.358	\$ 660	2.113	6.62	99.674
T.US.B044P1115	100.275	4.500	11/15/2005	11/15/2015	0.9058	57.84	4.373	\$ 684	2.187	6.68	102.400
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!	4.400	#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	105.045	5.125	5/15/2006	5/15/2016	0.9424	70.57	4.403	\$ 735	2.353	6.88	106.895
T.US.B047P0816	103.090	4.875	8/15/2006	8/15/2016	0.9242	72.85	4.425	\$ 744	2.380	7.17	103.732
T.US.B045P1116	101.140	4.625	11/15/2006	11/15/2016	0.9054	78.43	4.432	\$ 753	2.408	7.30	103.021
T.US.B045P0217	101.125	4.625	2/15/2007	2/15/2017	0.9034	83.92	4.442	\$ 769	2.459	7.55	101.818
T.US.B045P0517	100.125	4.500	5/15/2007	5/15/2017	0.8926	89.62	4.449	\$ 780	2.496	7.65	101.931
T.US.B046P0817*	102.115	4.750	8/15/2007	8/15/2017	0.9086	97.11	4.450	\$ 805	2.577	7.84	102.798

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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**	126.015	7.125	2/16/1993	2/15/2023	1.1113	47.19	4.708	\$ 1,266	4.050	9.99	126.705
T.US.B062P0823	116.215	6.250	8/16/1993	8/15/2023	1.0251	56.39	4.725	\$ 1,227	3.925	10.46	117.249
T.US.B074P1124	132.065	7.500	8/15/1994	11/15/2024	1.1585	74.88	4.745	\$ 1,407	4.504	10.44	134.771
T.US.B075P0225	133.270	7.625	2/15/1995	2/15/2025	1.1730	75.36	4.736	\$ 1,434	4.588	10.66	134.548
T.US.B067P0825	125.125	6.875	8/15/1995	8/15/2025	1.0946	86.09	4.746	\$ 1,395	4.463	11.07	126.026
T.US.B060P0226	115.035	6.000	2/15/1996	2/15/2026	0.9999	96.79	4.753	\$ 1,338	4.281	11.57	115.664
T.US.B066P0826	124.265	6.750	8/15/1996	8/15/2026	1.0836	107.55	4.758	\$ 1,440	4.609	11.48	125.452
T.US.B064P1126	121.270	6.500	11/15/1996	11/15/2026	1.0562	110.33	4.746	\$ 1,429	4.572	11.52	124.069
T.US.B065P0227	123.180	6.625	2/18/1997	2/15/2027	1.0707	113.32	4.750	\$ 1,454	4.654	11.71	124.175
T.US.B063P0827	120.220	6.375	8/15/1997	8/15/2027	1.0429	121.04	4.752	\$ 1,453	4.651	11.98	121.276
T.US.B061P1127	117.240	6.125	11/17/1997	11/15/2027	1.0144	129.27	4.755	\$ 1,440	4.608	12.02	119.847
T.US.B054P0828	109.280	5.500	8/17/1998	8/15/2028	0.9410	140.57	4.747	\$ 1,404	4.492	12.72	110.383
T.US.B052P1128	106.235	5.250	11/16/1998	11/15/2028	0.9111	147.32	4.749	\$ 1,386	4.436	12.77	108.532
T.US.B052P0229	106.240	5.250	2/16/1999	2/15/2029	0.9105	149.97	4.742	\$ 1,396	4.468	13.02	107.235
T.US.B061P0829	118.230	6.125	8/16/1999	8/15/2029	1.0150	158.12	4.744	\$ 1,525	4.879	12.78	119.285
T.US.B062P0530	120.315	6.250	2/15/2000	5/15/2030	1.0306	174.66	4.742	\$ 1,578	5.048	12.81	123.124
T.US.B053P0231	109.005	5.375	2/15/2001	2/15/2031	0.9221	180.86	4.730	\$ 1,493	4.778	13.63	109.512
T.US.B044P0236	96.105	4.500	2/15/2006	2/15/2036	0.7970	223.60	4.733	\$ 1,512	4.840	15.63	96.744
T.US.B046P0237	100.175	4.750	2/15/2007	2/15/2037	0.8285	245.61	4.715	\$ 1,589	5.083	15.73	100.986
T.US.B050P0537*	104.180	5.750	5/15/2007	8/15/2037	0.8625	252.15	4.711	\$ 1,648	5.274	15.69	105.024

**NOTES**

MDUR = Modified Macaulay Duration

CF = Conversion Factor

\* = OTR

\*\* = CTD

\*\*\* = CTD & OTR

#VALUE! = No quote being provided by exchange

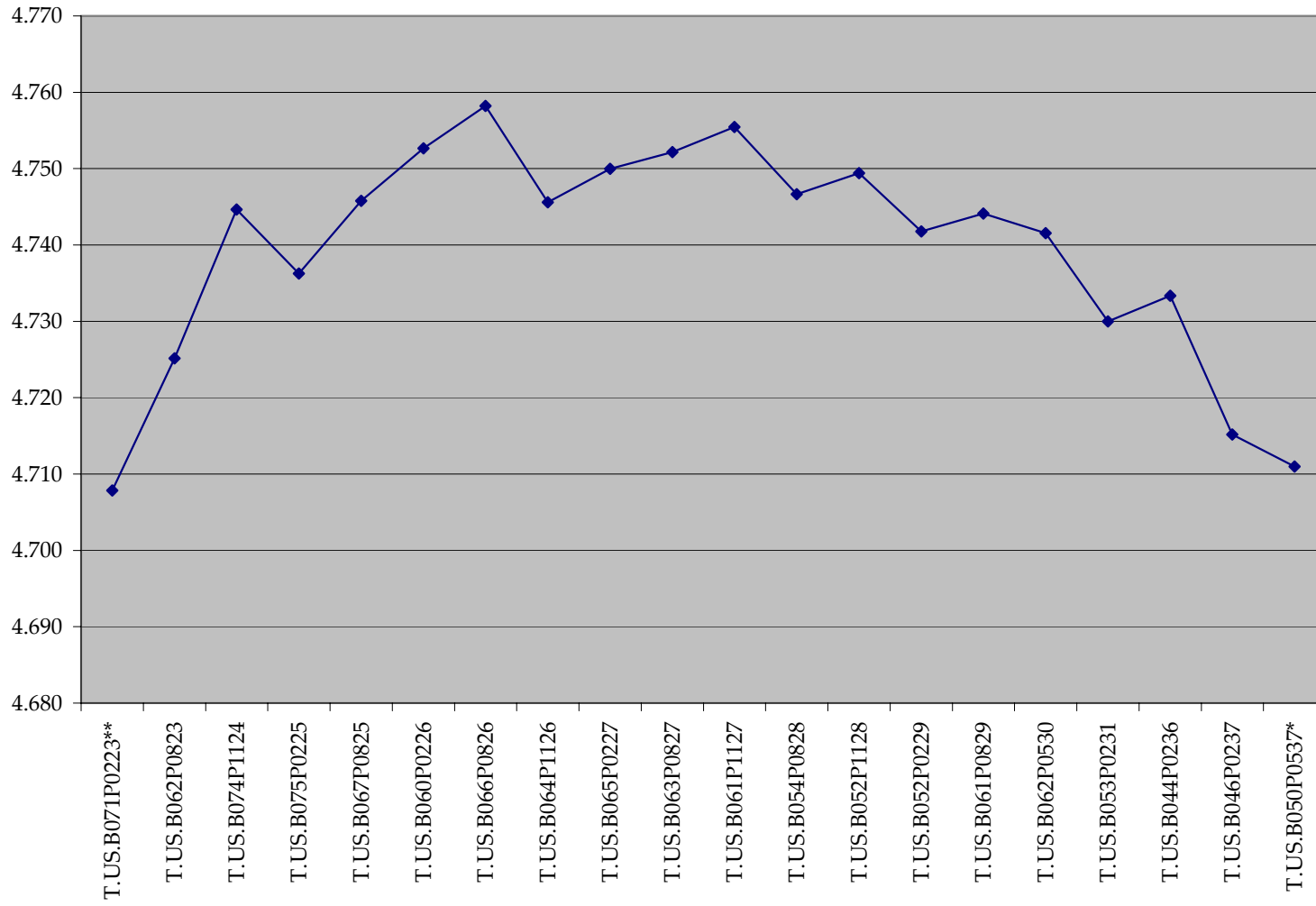
#NUM! = No quote being provided by exchange

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

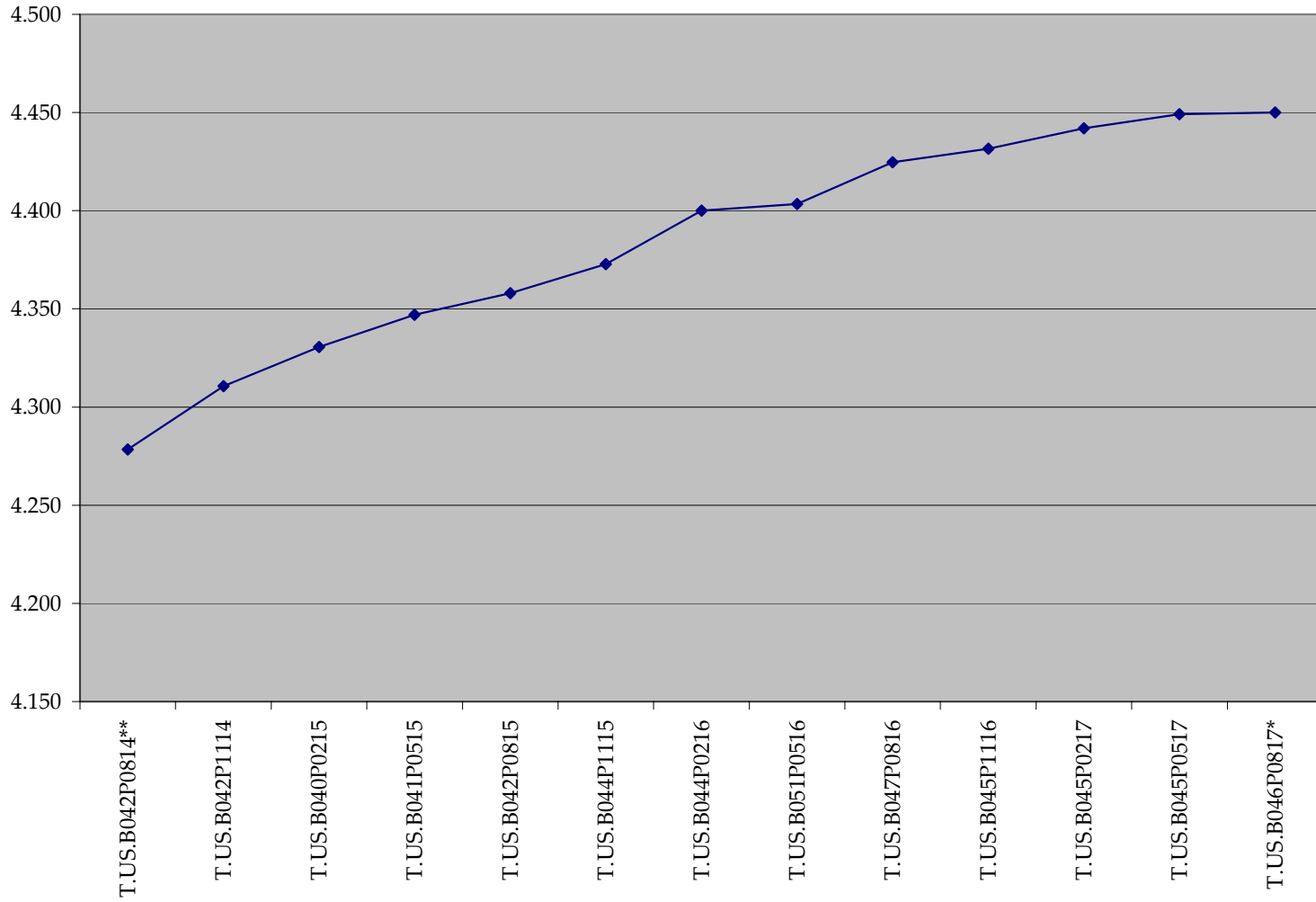
BNOC = Basis Net of Carry and is quoted in 32nds

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



### 10 Yr Deliverable Curve



### 5 Yr Deliverable Curve

