



The Morning Email: US Deliverable Basket

9/28/2007 5:41

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)	5:41:05
Trade Date	9/28/2007
Settle Date	10/1/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	103.180	ZN	109.135
ZF	107.025	ZB	111.14

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
0	0	0.000	01/00/00	01/00/00	0	0	0.000	\$ -	0.000	0.00	0.000
T.US.B040P0909***	100.04	4.000	09/27/07	09/30/09	0.9672	14.326057	3.931	\$ 190	0.609	1.90	100.136
T.US.B033P0909	99.002	3.375	09/15/04	09/15/09	0.9569	12.4938419	3.907	\$ 185	0.593	1.87	99.155
T.US.B033P1009	98.29	3.375	10/15/04	10/15/09	0.9550	15.559744	3.939	\$ 193	0.617	1.92	100.465
T.US.B034P1109	99.035	3.500	11/15/04	11/15/09	0.9553	21.070391	3.941	\$ 201	0.642	2.00	100.431
T.US.B045P1109	101.122	4.625	11/15/06	11/15/09	0.9754	27.4837427	3.937	\$ 204	0.651	1.97	103.128
T.US.B034P1209	99.025	3.500	12/15/04	12/15/09	0.9535	26.0065088	3.939	\$ 208	0.666	2.08	100.111

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.27	4.625	02/28/07	02/29/12	0.9499	6.30	4.162	\$ 404	1.293	3.95	102.238
T.US.B044P0312	101.092	4.500	03/31/07	03/31/12	0.9444	7.33	4.182	\$ 409	1.309	4.04	101.300
T.US.B044P0412	101.092	4.500	04/30/07	04/30/12	0.9434	10.76	4.187	\$ 416	1.332	4.03	103.171
T.US.B046P0512	102.105	4.750	05/30/07	05/31/12	0.9521	14.27	4.194	\$ 426	1.362	4.09	103.924
T.US.B047P0612	102.27	4.875	06/30/07	06/30/12	0.9562	16.73	4.206	\$ 434	1.387	4.17	104.076
T.US.B045P0712	104.245	4.625	07/31/07	07/31/12	0.9456	114.52	3.542	\$ 453	1.449	4.29	105.545
T.US.B041P0812	99.212	4.125	08/31/07	08/31/12	0.9246	23.13	4.201	\$ 439	1.405	4.39	100.014
T.US.B042P0912*	100.06	4.250	09/27/07	09/30/12	0.9183	61.51	4.208	\$ 447	1.430	4.46	100.199

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**	99.120	4.250	8/16/2004	8/15/2014	0.9069	15.48	4.356	\$ 586	1.876	5.87	99.918
T.US.B042P1114	99.080	4.250	11/15/2004	11/15/2014	0.9040	21.60	4.373	\$ 604	1.932	5.99	100.855
T.US.B040P0215	97.150	4.000	2/15/2005	2/15/2015	0.8870	23.92	4.405	\$ 615	1.967	6.27	97.980
T.US.B041P0515	98.015	4.125	5/16/2005	5/15/2015	0.8910	28.46	4.429	\$ 634	2.028	6.36	99.605
T.US.B042P0815	98.230	4.250	8/15/2005	8/15/2015	0.8955	34.26	4.444	\$ 653	2.091	6.58	99.262
T.US.B044P1115	100.095	4.500	11/15/2005	11/15/2015	0.9080	41.14	4.455	\$ 677	2.165	6.63	101.997
T.US.B044P0216	100.050	4.500	2/15/2006	2/15/2016	0.9058	44.32		\$ 693	2.216	6.88	100.731
T.US.B051P0516	104.115	5.125	5/15/2006	5/15/2016	0.9436	46.92	4.508	\$ 726	2.324	6.83	106.295
T.US.B047P0816	102.160	4.875	8/15/2006	8/15/2016	0.9259	49.18	4.529	\$ 735	2.352	7.13	103.123
T.US.B045P1116	100.215	4.625	11/15/2006	11/15/2016	0.9074	55.23	4.534	\$ 743	2.379	7.26	102.419
T.US.B045P0217	100.200	4.625	2/15/2007	2/15/2017	0.9054	60.71	4.542	\$ 759	2.430	7.50	101.216
T.US.B045P0517	99.190	4.500	5/15/2007	5/15/2017	0.8946	65.40	4.552	\$ 770	2.465	7.61	101.293
T.US.B046P0817*	101.160	4.750	8/15/2007	8/15/2017	0.9105	70.92	4.559	\$ 795	2.544	7.79	102.107

Yield

2 PM Close
Yield

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B071P0223**	124.075	7.125	2/16/1993	2/15/2023	1.1103	30.12	4.860	\$ 1,240	3.967	9.91	125.144
T.US.B062P0823	114.305	6.250	8/16/1993	8/15/2023	1.0250	36.23	4.867	\$ 1,201	3.844	10.38	115.751
T.US.B074P1124	130.045	7.500	8/15/1994	11/15/2024	1.1570	53.18	4.884	\$ 1,377	4.405	10.35	132.974
T.US.B075P0225	131.260	7.625	2/15/1995	2/15/2025	1.1717	54.44	4.882	\$ 1,403	4.488	10.56	132.786
T.US.B067P0825	123.130	6.875	8/15/1995	8/15/2025	1.0940	61.54	4.886	\$ 1,364	4.364	10.97	124.284
T.US.B060P0226	113.110	6.000	2/15/1996	2/15/2026	1.0000	73.57	4.894	\$ 1,309	4.187	11.47	114.110
T.US.B066P0826	122.235	6.750	8/15/1996	8/15/2026	1.0831	78.78	4.890	\$ 1,407	4.502	11.38	123.596
T.US.B064P1126	119.300	6.500	11/15/1996	11/15/2026	1.0557	86.64	4.891	\$ 1,396	4.468	11.41	122.393
T.US.B065P0227	121.190	6.625	2/18/1997	2/15/2027	1.0703	87.76	4.883	\$ 1,422	4.549	11.61	122.440
T.US.B063P0827	118.260	6.375	8/15/1997	8/15/2027	1.0428	96.48	4.887	\$ 1,421	4.547	11.88	119.627
T.US.B061P1127	115.280	6.125	11/17/1997	11/15/2027	1.0142	104.11	4.884	\$ 1,408	4.504	11.91	118.189
T.US.B054P0828	108.030	5.500	8/17/1998	8/15/2028	0.9415	113.44	4.877	\$ 1,371	4.389	12.61	108.796
T.US.B052P1128	104.305	5.250	11/16/1998	11/15/2028	0.9116	119.19	4.877	\$ 1,354	4.332	12.66	106.936
T.US.B052P0229	104.300	5.250	2/16/1999	2/15/2029	0.9111	120.47	4.871	\$ 1,363	4.361	12.91	105.608
T.US.B061P0829	116.255	6.125	8/16/1999	8/15/2029	1.0150	130.76	4.875	\$ 1,489	4.765	12.66	117.579
T.US.B062P0530	118.315	6.250	2/15/2000	5/15/2030	1.0304	146.04	4.868	\$ 1,540	4.928	12.69	121.345
T.US.B053P0231	107.060	5.375	2/15/2001	2/15/2031	0.9226	151.60	4.857	\$ 1,457	4.663	13.51	107.874
T.US.B044P0236	94.300	4.500	2/15/2006	2/15/2036	0.7978	203.07	4.857	\$ 1,477	4.728	15.47	95.512
T.US.B046P0237	98.260	4.750	2/15/2007	2/15/2037	0.8292	215.49	4.826	\$ 1,548	4.954	15.57	99.419
T.US.B050P0537*	102.230	5.750	5/15/2007	8/15/2037	0.8628	221.10	4.824	\$ 1,605	5.136	15.53	103.357

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

*** = CTD & OTR

#VALUE! = No quote being provided by exchange

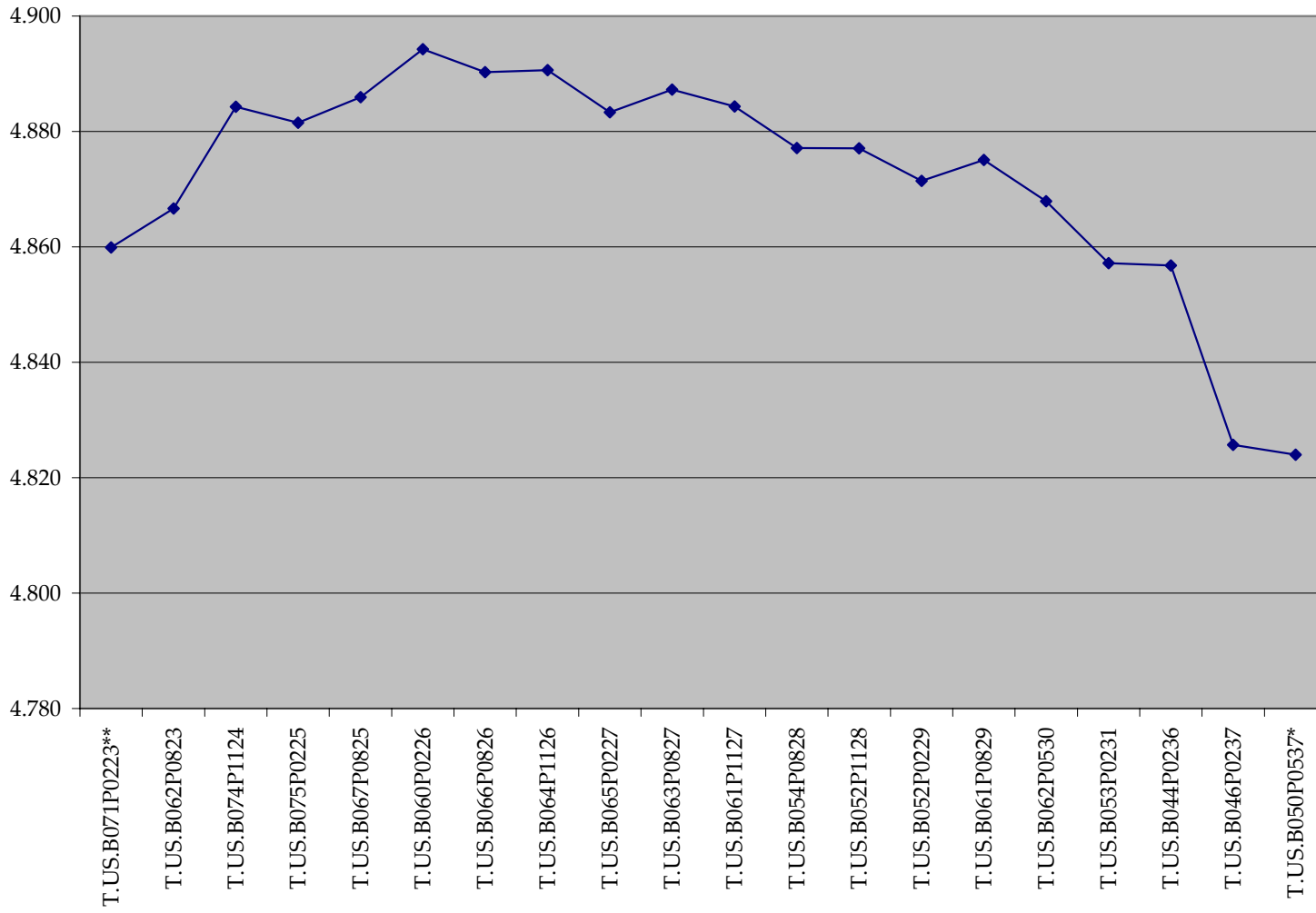
#NUM! = No quote being provided by exchange

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

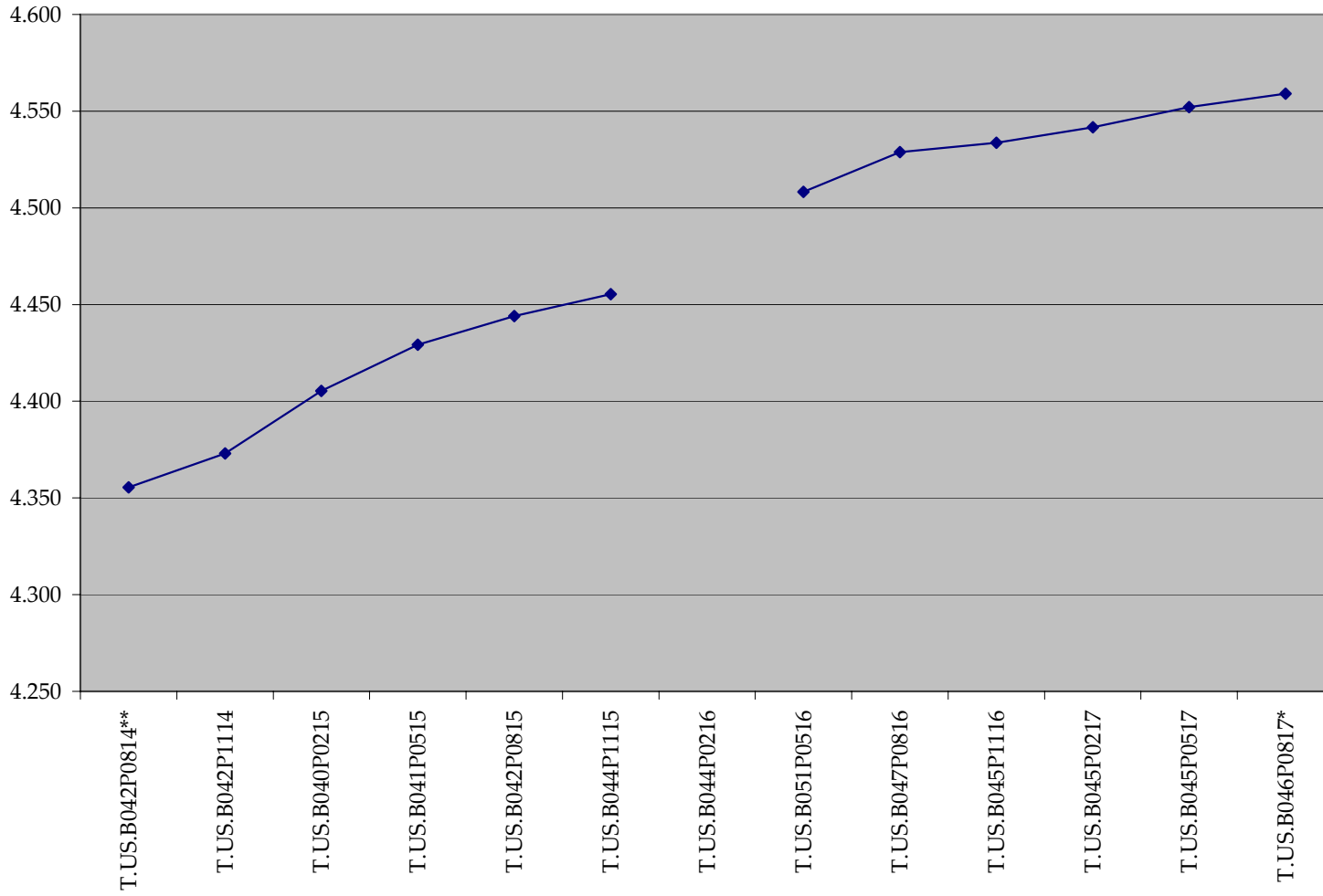
BNOC = Basis Net of Carry and is quoted in 32nds

The Morning Email, US Deliverable
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30 Yr Deliverable Curve



10 Yr Deliverable Curve



5 Yr Deliverable Curve

