

Thursday, 1/17/08 Prices for HW1 and HW2

Prices for the 8.75% and the 4.5% 5/15/17 securities:

<HELP> for explanation.										Govt PX7	
7 TO 15 YEAR N/B PRICES										Page 7/8 9:32	
1) 11 ¹ / ₄	2/15	148-25	/27	3.42	- 04	23) 8 ⁷ / ₈	2/19	143-24	/27+	3.95	- 05+
2) 4	2/15	103-20	/23	3.40	- 03	24) 8 ¹ / ₈	8/19	137-26+	/30	4.00	- 06
3) 4 ¹ / ₈	5/15	104-06	/08+	3.46	- 03+	25) 8 ¹ / ₂	2/20	142-04+	/08+	4.04	- 06
4) 10 ⁵ / ₈	8/15	147-04	/06	3.48	- 04+	26) 8 ³ / ₄	5/20	145-02	/05+	4.06	- 06
5) 4 ¹ / ₄	8/15	104-28+	/30+	3.50	- 03+	27) 8 ³ / ₈	8/20	145-15	/19	4.08	- 06
6) 9 ⁷ / ₈	11/15	142-24+	/26	3.56	- 05	28) 7 ⁷ / ₈	2/21	137-13	/16+	4.13	- 05+
7) 4 ¹ / ₂	11/15	106-15+	/17+	3.53	- 03	29) 8 ³ / ₈	5/21	140-11+	/14+	4.14	- 06
8) 9 ¹ / ₄	2/16	139-10	/12+	3.59	- 04+	30) 8 ³ / ₈	8/21	140-21+	/25	4.16	- 06
9) 4 ¹ / ₂	2/16	106-13+	/16+	3.56	- 04	31) 8	11/21	139-24+	/28	4.17	- 05+
10) 7 ¹ / ₄	5/16	125-18+	/20	3.65	- 04+	32) 7 ¹ / ₄	8/22	132-24	/25	4.22	- 03+
11) 5 ¹ / ₈	5/16	110-20+	/23	3.62	- 03	33) 7 ⁵ / ₈	11/22	137-07	/08	4.22	- 03+
12) 4 ⁷ / ₈	8/16	108-27	/29	3.66	- 04	OTHER MARKETS					
13) 7 ¹ / ₂	11/16	128-08	/10	3.71	- 04+	34) US Long(CBT)	9:22	↓	118-30	- 08	
14) 4 ⁵ / ₈	11/16	107-04	/05+	3.67	- 04+	35) 10Y Fut(CBT)	9:21	↑	115-26+	- 06+	
15) 4 ⁵ / ₈	2/17	107-02+	/04	3.69	- 04	36) EURO\$ (IMM)	9:21	↓	96.860	- .045	
16) 8 ³ / ₄	5/17	138-28	/30+	3.76	- 05	37) S&P 500 Ind	9:31	↑	1376.71	+3.51	
17) 4 ¹ / ₂	5/17	106-03	/04	3.72	- 05	38) NASDAQ Comp	9:31	↑	2406.71	+12.12	
18) 8 ⁷ / ₈	8/17	140-17	/19+	3.78	- 04+	39) DowJones Ind	9:31	↑	12510.30	+44.14	
19) 4 ³ / ₄	8/17	108-03	/04	3.73	- 05	40) Gold (CMX)	9:31	↑	886.23	+9.21	
20) 4 ¹ / ₄	11/17	104-08	/08+	3.73	- 04+	41) NYM WTI Crd	9:01	↓	91.92	+1.08	
21) 9 ¹ / ₈	5/18	144-13	/17	3.85	- 04+	42)	9:27	↑	0	--	
22) 9	11/18	144-15	/18+	3.91	- 05	43)	9:27	↑	0	--	

Prices for the STRIP (use the prices at the top of the screen):

<HELP> for explanation. Govt **ALLQ**
STRIPS S 05/15/17 69-06 / 69-10 (3.99 /97) BGN @ 9:31

Additional Providers Options S 0 05/15/17 All Quotes 09:31:49

Buy Inquiry
Sell Inquiry
AXES
BQ

CBBT SPREAD VS T 4 1₄ 11/15/17 Govt @ 104-07₃₄ / 104-08₁₄ 3.730 / 3.728 27.6 / 23.6 bps

Abbr	Firm Name	Bid Price / Ask Price	Bid Yield / Ask Yield	Bid Sz x Ask Sz (MM)	Time
CBBT	BONDTRADER COMPOSITE	69.084 / 69.349	4.006 / 3.964	x	9:31
SCBX	STANDARD CHARTERED	69.0530 / 69.3690	4.012 / 3.962	2 x 2	9:31
GXC	G X CLARKE	69.123 / 69.344	4.000 / 3.965	3 x 3	9:31
MANB	MAN SECURITIES	68.994 / 69.464	4.021 / 3.949	5 x 5	9:31
WSAX	WALL STREET ACCESS	68.770 / 69.433	4.056 / 3.951	1 x 1	9:31
MZZH	Mizuho Securities	68.54 / 68.86	4.092 / 4.042	3 x 3	9:30
BGN	BLOOMBERG GENERIC	69.192 / 69.319	3.989 / 3.969	x	9:31
ML	MERRILL LYNCH	69.262 / 69.264	3.980 / 3.978	0 x 0	9:31
BBT	BLOOMBERG BONDTRADER	69.211 / 69.211	3.986 / 3.986	10 x 3	9:31
WACH	WACHOVIA RICHMOND	69.07 / 69.38	4.009 / 3.959	5 x 5	9:31
BART	BARCLAYS CAPITAL UST	69.192 / 69.319	3.988 / 3.968	x	9:31
BBT3	BBT - FUTURES CLOSE	69.22 / 69.22	3.985 / 3.985	10 x 3	0:00
GMS	GMS GROUP	/ 69.36	/ 3.962	x	0:00

Firm Dealers Onl Enabled Dealers Only Executable Dealers Only Firm / Enabled / Executable / Not Monitored / Best bid/ask
1st 2nd 3rd 4th 5th Price Individually

Australia 61 2 9777 8600 Brazil 5511 3048 4500 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000
 Japan 81 3 3201 8900 Singapore 65 6212 1000 U.S. 1 212 318 2000 Copyright 2008 Bloomberg Finance L.P.
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