



## The Morning Email: US Deliverable Basket

8/7/2007 5:53

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)	5:53:56
Trade Date	8/7/2007
Settle Date	8/8/2007

Sept Futures	Last 32
ZT	102.145
ZF	105.165
ZN	107.170
ZB	109.31

Last Delivery Day	
2yr / 5yr	10/3/2007
10yr/ 30yr	10/3/2007

Last Trading Day	
	9/28/2007
	9/19/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B047P0609**	100.067	4.875	05/30/07	05/15/09	0.9815	(1.47)	4.512	\$ 180	0.575	1.78	100.726
T.US.B040P0609	99.017	4.000	06/15/04	06/15/09	0.9672	8.27	4.536	\$ 175	0.559	1.75	99.643
T.US.B035P0709	98.095	3.625	07/15/04	7/15/09	0.9593	9.89	4.555	\$ 181	0.580	1.84	98.533
T.US.B045P0709*	100.067	3.625	07/16/04	7/15/09	0.9764	15.20	4.512	\$ 188	0.600	1.87	100.310
T.US.B034P0809	98.002	3.500	08/16/04	08/15/09	0.9553	13.67	4.545	\$ 188	0.603	1.89	99.689
T.US.B047P0809	100.207	4.875	08/15/06	08/15/09	0.9799	17.76	4.534	\$ 192	0.613	1.86	102.990
T.US.B033P0909	97.215	3.375	09/15/04	09/15/09	0.9512	16.37	4.548	\$ 196	0.626	1.98	99.011

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	99.217	4.500	11/30/06	11/30/11	0.9453	8.50	4.581	\$ 387	1.237	3.85	100.526
T.US.B045P1212	100.037	4.625	01/02/07	12/31/11	0.949	10.05	4.594	\$ 394	1.261	3.92	100.606
T.US.B046P0112	100.21	4.750	01/31/07	01/31/12	0.9528	14.56	4.586	\$ 402	1.287	3.99	100.760
T.US.B045P0212	100.047	4.625	02/28/07	02/29/12	0.9473	16.77	4.588	\$ 408	1.305	3.99	102.170
T.US.B044P0312	99.19	4.500	03/31/07	03/31/12	0.9416	18.25	4.597	\$ 413	1.322	4.08	101.192
T.US.B044P0412	100.02	4.500	04/30/07	04/30/12	0.9406	36.62	4.484	\$ 422	1.351	4.17	101.285
T.US.B046P0512	101.027	4.750	05/30/07	05/31/12	0.9497	38.69	4.495	\$ 431	1.380	4.23	101.980
T.US.B047P0612	101.08	4.875	06/30/07	06/30/12	0.954	29.52	4.586	\$ 437	1.399	4.30	101.767
T.US.B045P0712*	100.072	4.625	07/31/07	07/31/12	0.943	33.74	4.573	\$ 441	1.412	4.40	100.326

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	100.11	4.750	5/17/2004	5/15/2014	0.9335	9.62	4.689	\$ 576	1.842	5.67	101.441
T.US.B042P0814	97.095	4.250	8/16/2004	8/15/2014	0.9040	13.29	4.707	\$ 583	1.864	5.86	99.340
T.US.B042P1114	97.045	4.250	11/15/2004	11/15/2014	0.9012	17.89	4.718	\$ 599	1.918	6.11	98.122
T.US.B040P0215	95.095	4.000	2/15/2005	2/15/2015	0.8837	18.90	4.751	\$ 609	1.948	6.26	97.220
T.US.B041P0515	95.285	4.125	5/16/2005	5/15/2015	0.8881	22.81	4.763	\$ 628	2.008	6.48	96.843
T.US.B042P0815	96.2	4.250	8/15/2005	8/15/2015	0.8927	30.54	4.761	\$ 647	2.070	6.56	98.668
T.US.B044P1115	98.075	4.500	11/15/2005	11/15/2015	0.9058	37.11	4.760	\$ 670	2.144	6.75	99.274
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	102.145	5.125	5/15/2006	5/15/2016	0.9424	46.60	4.778	\$ 720	2.304	6.95	103.637
T.US.B047P0816	100.22	4.875	8/15/2006	8/15/2016	0.9242	52.51	4.780	\$ 729	2.332	7.07	103.031
T.US.B045P1116	98.28	4.625	11/15/2006	11/15/2016	0.9054	58.99	4.776	\$ 737	2.359	7.38	99.943
T.US.B045P0217	98.275	4.625	2/15/2007	2/15/2017	0.9034	65.34	4.775	\$ 753	2.409	7.45	101.082
T.US.B045P0517*	98.01	4.500	5/15/2007	5/15/2017	0.8926	75.88	4.751	\$ 765	2.449	7.72	99.071

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Jim Gouldinlding@ghco.com

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122**	127.180	7.625	11/15/1992	11/15/2022	1.1593	26.86	5.018	\$ 1,244	3.982	9.62	129.324
T.US.B071P0223	122.115	7.125	2/16/1993	2/15/2023	1.1113	28.26	5.018	\$ 1,222	3.911	9.72	125.784
T.US.B062P0823	113.065	6.250	8/16/1993	8/15/2023	1.0251	36.78	5.032	\$ 1,184	3.787	10.18	116.207
T.US.B074P1124	128.070	7.500	8/15/1994	11/15/2024	1.1585	50.66	5.039	\$ 1,356	4.338	10.43	129.951
T.US.B075P0225	129.290	7.625	2/15/1995	2/15/2025	1.1730	53.94	5.034	\$ 1,381	4.420	10.34	133.571
T.US.B067P0825	121.200	6.875	8/15/1995	8/15/2025	1.0946	63.18	5.035	\$ 1,343	4.297	10.75	124.930
T.US.B060P0226	111.150	6.000	2/15/1996	2/15/2026	0.9999	69.43	5.035	\$ 1,286	4.115	11.24	114.353
T.US.B066P0826	120.290	6.750	8/15/1996	8/15/2026	1.0836	78.65	5.040	\$ 1,384	4.428	11.14	124.151
T.US.B064P1126	117.305	6.500	11/15/1996	11/15/2026	1.0562	80.00	5.029	\$ 1,372	4.389	11.48	119.454
T.US.B065P0227	119.210	6.625	2/18/1997	2/15/2027	1.0707	83.78	5.033	\$ 1,396	4.468	11.37	122.841
T.US.B063P0827	116.265	6.375	8/15/1997	8/15/2027	1.0429	90.52	5.032	\$ 1,394	4.461	11.63	119.892
T.US.B061P1127	113.300	6.125	11/17/1997	11/15/2027	1.0144	97.71	5.031	\$ 1,381	4.419	11.97	115.352
T.US.B054P0828	106.070	5.500	8/17/1998	8/15/2028	0.9410	107.46	5.020	\$ 1,344	4.301	12.35	108.862
T.US.B052P1128	103.040	5.250	11/16/1998	11/15/2028	0.9111	113.05	5.018	\$ 1,327	4.245	12.71	104.338
T.US.B052P0229	103.040	5.250	2/16/1999	2/15/2029	0.9105	115.14	5.009	\$ 1,336	4.274	12.64	105.648
T.US.B061P0829	114.275	6.125	8/16/1999	8/15/2029	1.0150	125.11	5.011	\$ 1,460	4.671	12.39	117.803
T.US.B062P0530	117.045	6.250	2/15/2000	5/15/2030	1.0306	143.54	5.004	\$ 1,511	4.835	12.74	118.584
T.US.B053P0231	105.130	5.375	2/15/2001	2/15/2031	0.9221	147.57	4.982	\$ 1,428	4.570	13.22	107.990
T.US.B044P0236	93.145	4.500	2/15/2006	2/15/2036	0.7970	202.66	4.982	\$ 1,445	4.624	15.11	95.616
T.US.B046P0237*	97.080	4.750	2/15/2006	2/15/2037	0.8285	213.97	4.930	\$ 1,516	4.850	15.23	99.533

**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





