



The Morning Email: US Deliverable Basket

8/8/2007 5:46

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)	5:46:21
Trade Date	8/8/2007
Settle Date	8/9/2007

Sept Futures	Last 32
ZT	102.105
ZF	105.065
ZN	107.050
ZB	109.15

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**	100.015	4.875	05/30/07	05/15/09	0.9815	(5.41)	4.599	\$ 179	0.573	1.78	100.577
T.US.B040P0609	98.292	4.000	06/15/04	06/15/09	0.9672	5.01	4.617	\$ 174	0.558	1.75	99.514
T.US.B035P0709	98.042	3.625	07/15/04	7/15/09	0.9593	5.82	4.647	\$ 181	0.578	1.84	98.378
T.US.B045P0709*	100.015	3.625	07/16/04	7/15/09	0.9764	11.25	4.599	\$ 187	0.598	1.87	100.160
T.US.B034P0809	97.27	3.500	08/16/04	08/15/09	0.9553	9.69	4.634	\$ 188	0.601	1.89	99.536
T.US.B047P0809	100.15	4.875	08/15/06	08/15/09	0.9799	13.31	4.628	\$ 191	0.611	1.86	102.825
T.US.B033P0909	97.18	3.375	09/15/04	09/15/09	0.9512	14.09	4.606	\$ 195	0.624	1.97	98.911

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	99.13	4.500	11/30/06	11/30/11	0.9453	2.83	4.652	\$ 385	1.233	3.84	100.267
T.US.B045P1212	99.275	4.625	01/02/07	12/31/11	0.949	4.89	4.660	\$ 393	1.257	3.91	100.362
T.US.B046P0112	100.117	4.750	01/31/07	01/31/12	0.9528	8.31	4.658	\$ 401	1.282	3.99	100.482
T.US.B045P0212	99.275	4.625	02/28/07	02/29/12	0.9473	10.60	4.659	\$ 406	1.300	3.99	101.895
T.US.B044P0312	99.102	4.500	03/31/07	03/31/12	0.9416	12.47	4.663	\$ 412	1.317	4.08	100.929
T.US.B044P0412	99.105	4.500	04/30/07	04/30/12	0.9406	16.13	4.659	\$ 418	1.339	4.16	100.563
T.US.B046P0512	100.122	4.750	05/30/07	05/31/12	0.9497	19.23	4.659	\$ 428	1.368	4.22	101.290
T.US.B047P0612	100.305	4.875	06/30/07	06/30/12	0.954	23.08	4.654	\$ 436	1.394	4.29	101.483
T.US.B045P0712*	99.292	4.625	07/31/07	07/31/12	0.943	26.76	4.644	\$ 440	1.406	4.39	100.026

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	99.31	4.750	5/17/2004	5/15/2014	0.9335	0.70	4.757	\$ 573	1.833	5.67	101.063
T.US.B042P0814	96.29	4.250	8/16/2004	8/15/2014	0.9040	4.26	4.774	\$ 580	1.855	5.86	98.961
T.US.B042P1114	96.245	4.250	11/15/2004	11/15/2014	0.9012	9.35	4.781	\$ 596	1.908	6.10	97.759
T.US.B040P0215	94.305	4.000	2/15/2005	2/15/2015	0.8837	11.30	4.808	\$ 606	1.939	6.25	96.887
T.US.B041P0515	95.185	4.125	5/16/2005	5/15/2015	0.8881	16.22	4.813	\$ 625	2.000	6.47	96.542
T.US.B042P0815	96.075	4.250	8/15/2005	8/15/2015	0.8927	21.47	4.822	\$ 644	2.060	6.55	98.289
T.US.B044P1115	97.275	4.500	11/15/2005	11/15/2015	0.9058	28.59	4.816	\$ 667	2.134	6.74	98.911
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	102.03	5.125	5/15/2006	5/15/2016	0.9424	38.71	4.828	\$ 717	2.294	6.94	103.291
T.US.B047P0816	100.11	4.875	8/15/2006	8/15/2016	0.9242	45.06	4.827	\$ 726	2.322	7.07	102.700
T.US.B045P1116	98.17	4.625	11/15/2006	11/15/2016	0.9054	51.46	4.823	\$ 734	2.348	7.37	99.612
T.US.B045P0217	98.155	4.625	2/15/2007	2/15/2017	0.9034	56.81	4.825	\$ 749	2.397	7.44	100.720
T.US.B045P0517*	97.195	4.500	5/15/2007	5/15/2017	0.8926	65.81	4.807	\$ 761	2.436	7.72	98.661

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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.B075P1122**	127.090	7.625	11/15/1992	11/15/2022	1.1593	23.80	5.053	\$ 1,240	3.969	9.61	129.063
T.US.B071P0223	122.020	7.125	2/16/1993	2/15/2023	1.1113	24.45	5.040	\$ 1,218	3.898	9.71	125.507
T.US.B062P0823	112.295	6.250	8/16/1993	8/15/2023	1.0251	33.03	5.056	\$ 1,179	3.774	10.17	115.943
T.US.B074P1124	127.275	7.500	8/15/1994	11/15/2024	1.1585	45.09	5.063	\$ 1,351	4.322	10.42	129.612
T.US.B075P0225	129.150	7.625	2/15/1995	2/15/2025	1.1730	45.95	5.060	\$ 1,375	4.401	10.33	133.155
T.US.B067P0825	121.065	6.875	8/15/1995	8/15/2025	1.0946	55.28	5.067	\$ 1,336	4.276	10.73	124.527
T.US.B060P0226	111.060	6.000	2/15/1996	2/15/2026	0.9999	65.55	5.066	\$ 1,281	4.099	11.23	114.088
T.US.B066P0826	120.145	6.750	8/15/1996	8/15/2026	1.0836	69.70	5.062	\$ 1,377	4.407	11.13	123.716
T.US.B064P1126	117.205	6.500	11/15/1996	11/15/2026	1.0562	75.40	5.062	\$ 1,366	4.371	11.46	119.160
T.US.B065P0227	119.110	6.625	2/18/1997	2/15/2027	1.0707	79.26	5.056	\$ 1,391	4.451	11.35	122.546
T.US.B063P0827	116.170	6.375	8/15/1997	8/15/2027	1.0429	86.36	5.054	\$ 1,389	4.445	11.61	119.613
T.US.B061P1127	113.190	6.125	11/17/1997	11/15/2027	1.0144	91.90	5.053	\$ 1,375	4.401	11.96	115.025
T.US.B054P0828	105.290	5.500	8/17/1998	8/15/2028	0.9410	102.28	5.045	\$ 1,338	4.283	12.33	108.565
T.US.B052P1128	102.265	5.250	11/16/1998	11/15/2028	0.9111	108.21	5.041	\$ 1,321	4.228	12.70	104.055
T.US.B052P0229	102.255	5.250	2/16/1999	2/15/2029	0.9105	109.31	5.031	\$ 1,330	4.256	12.63	105.335
T.US.B061P0829	114.145	6.125	8/16/1999	8/15/2029	1.0150	117.31	5.036	\$ 1,453	4.649	12.37	117.414
T.US.B062P0530	116.215	6.250	2/15/2000	5/15/2030	1.0306	133.82	5.032	\$ 1,503	4.808	12.72	118.132
T.US.B053P0231	104.315	5.375	2/15/2001	2/15/2031	0.9221	138.79	5.013	\$ 1,420	4.543	13.20	107.583
T.US.B044P0236	92.295	4.500	2/15/2006	2/15/2036	0.7970	189.74	5.012	\$ 1,434	4.588	15.08	95.097
T.US.B046P0237*	96.225	4.750	2/15/2006	2/15/2037	0.8285	200.72	4.967	\$ 1,503	4.810	15.18	98.999

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

