The Morning Email: US Deliverable Basket

8/9/2007 5:44

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

Time (CST)	5:44:24	**Sep Fut**	**Last 32**	**Sep Fut**	**Last 32**		**Last Delivery Day**	**Last Trading Day**
Trade Date	8/9/2007	ZT	102.125	ZN	107.070	**2yr / 5yr**	10/3/2007	9/28/2007
Settle Date	8/10/2007	ZF	105.095	ZB	109.05	**10yr/ 30yr**	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.B040P0609	99.007	4.000	06/15/04	06/15/09	0.9672	7.89	4.557	$ 174	0.558	1.75	99.634
T.US.B047P0609**	100.047	4.875	06/30/07	06/30/09	0.9815	(2.84)	4.544	$ 179	0.573	1.78	100.690
T.US.B035P0709	98.077	3.625	07/15/04	07/15/09	0.9593	8.71	4.590	$ 181	0.578	1.83	98.497
T.US.B045P0709*	100.047	4.625	07/30/07	07/31/09	0.9764	13.82	4.544	$ 187	0.598	1.86	100.273
T.US.B034P0809	97.302	3.500	08/16/04	08/15/09	0.9553	12.28	4.584	$ 188	0.601	1.88	99.645
T.US.B047P0809	100.18	4.875	08/15/06	08/15/09	0.9799	15.69	4.578	$ 191	0.611	1.86	102.933
T.US.B033P0909	97.222	3.375	09/15/04	09/15/09	0.9512	17.68	4.542	$ 195	0.624	1.97	99.051
5Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B044P1111**	99.167	4.500	11/30/06	11/30/11	0.9453	5.62	4.622	$ 385	1.234	3.84	100.395
T.US.B045P1212	99.312	4.625	01/02/07	12/31/11	0.949	7.68	4.630	$ 393	1.258	3.91	100.490
T.US.B046P0112	100.16	4.750	01/31/07	01/31/12	0.9528	11.70	4.624	$ 401	1.284	3.99	100.629
T.US.B045P0212	99.312	4.625	02/28/07	02/29/12	0.9473	13.39	4.630	$ 407	1.301	3.99	102.024
T.US.B044P0312	99.135	4.500	03/31/07	03/31/12	0.9416	14.86	4.639	$ 412	1.318	4.08	101.045
T.US.B044P0412	99.125	4.500	04/30/07	04/30/12	0.9406	17.22	4.644	$ 418	1.339	4.16	100.638
T.US.B046P0512	100.157	4.750	05/30/07	05/31/12	0.9497	21.82	4.633	$ 428	1.369	4.22	101.412
T.US.B047P0612	101.017	4.875	06/30/07	06/30/12	0.954	25.36	4.630	$ 436	1.395	4.29	101.596
T.US.B045P0712*	100.005	4.625	07/31/07	07/31/12	0.943	29.15	4.621	$ 440	1.408	4.39	100.141
10 Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B046P0514**	100.035	4.750	5/17/2004	5/15/2014	0.9335	5.10	4.730	$ 574	1.836	5.67	101.232
T.US.B042P0814	96.295	4.250	8/16/2004	8/15/2014	0.9040	4.18	4.772	$ 579	1.854	5.85	98.988
T.US.B042P1114	96.250	4.250	11/15/2004	11/15/2014	0.9012	9.27	4.779	$ 596	1.908	6.10	97.786
T.US.B040P0215	95.005	4.000	2/15/2005	2/15/2015	0.8837	12.73	4.799	$ 606	1.940	6.25	96.960
T.US.B041P0515	95.190	4.125	5/16/2005	5/15/2015	0.8881	16.16	4.812	$ 625	2.000	6.47	96.569
T.US.B042P0815	96.105	4.250	8/15/2005	8/15/2015	0.8927	23.90	4.808	$ 644	2.062	6.55	98.394
T.US.B044P1115	97.290	4.500	11/15/2005	11/15/2015	0.9058	29.51	4.809	$ 667	2.135	6.74	98.970
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	102.030	5.125	5/15/2006	5/15/2016	0.9424	38.11	4.828	$ 717	2.294	6.94	103.305
T.US.B047P0816	100.100	4.875	8/15/2006	8/15/2016	0.9242	43.47	4.832	$ 725	2.321	7.06	102.683
T.US.B045P1116	98.165	4.625	11/15/2006	11/15/2016	0.9054	50.38	4.825	$ 734	2.347	7.36	99.609
T.US.B045P0217	98.160	4.625	2/15/2007	2/15/2017	0.9034	56.73	4.824	$ 749	2.397	7.43	100.749
T.US.B045P0517	97.190	4.500	5/15/2007	5/15/2017	0.8926	64.74	4.811	$ 761	2.435	7.71	98.658
T.US.B046P0817*	99.195	4.750	8/15/2007	8/15/2017	0.9086	74.42	4.798	$ 768	2.459	7.71	99.636

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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**	126.210	7.625	11/15/1992	11/15/2022	1.1593	7.51	5.094	$ 1,232	3.943	9.59	128.459
T.US.B071P0223	121.150	7.125	2/16/1993	2/15/2023	1.1113	9.01	5.090	$ 1,210	3.872	9.69	124.933
T.US.B062P0823	112.145	6.250	8/16/1993	8/15/2023	1.0251	21.31	5.104	$ 1,173	3.752	10.15	115.492
T.US.B074P1124	127.085	7.500	8/15/1994	11/15/2024	1.1585	29.80	5.102	$ 1,342	4.295	10.40	129.039
T.US.B075P0225	128.240	7.625	2/15/1995	2/15/2025	1.1730	26.70	5.103	$ 1,365	4.368	10.31	132.457
T.US.B067P0825	120.210	6.875	8/15/1995	8/15/2025	1.0946	41.28	5.119	$ 1,327	4.248	10.70	123.999
T.US.B060P0226	110.190	6.000	2/15/1996	2/15/2026	0.9999	49.75	5.107	$ 1,272	4.070	11.20	113.511
T.US.B066P0826	119.255	6.750	8/15/1996	8/15/2026	1.0836	52.17	5.108	$ 1,367	4.374	11.11	123.079
T.US.B064P1126	117.005	6.500	11/15/1996	11/15/2026	1.0562	58.78	5.110	$ 1,356	4.338	11.44	118.552
T.US.B065P0227	118.215	6.625	2/18/1997	2/15/2027	1.0707	61.19	5.101	$ 1,380	4.417	11.32	121.893
T.US.B063P0827	115.270	6.375	8/15/1997	8/15/2027	1.0429	67.70	5.102	$ 1,378	4.409	11.58	118.943
T.US.B061P1127	112.290	6.125	11/17/1997	11/15/2027	1.0144	73.15	5.102	$ 1,364	4.364	11.93	114.354
T.US.B054P0828	105.060	5.500	8/17/1998	8/15/2028	0.9410	82.29	5.095	$ 1,326	4.243	12.29	107.862
T.US.B052P1128	102.040	5.250	11/16/1998	11/15/2028	0.9111	88.63	5.095	$ 1,309	4.188	12.66	103.366
T.US.B052P0229	102.040	5.250	2/16/1999	2/15/2029	0.9105	90.72	5.085	$ 1,318	4.217	12.59	104.677
T.US.B061P0829	113.230	6.125	8/16/1999	8/15/2029	1.0150	97.06	5.086	$ 1,440	4.607	12.34	116.697
T.US.B062P0530	115.305	6.250	2/15/2000	5/15/2030	1.0306	114.12	5.082	$ 1,489	4.766	12.68	117.431
T.US.B053P0231	104.085	5.375	2/15/2001	2/15/2031	0.9221	118.74	5.061	$ 1,406	4.500	13.16	106.879
T.US.B044P0236	92.095	4.500	2/15/2006	2/15/2036	0.7970	172.29	5.063	$ 1,419	4.541	15.02	94.485
T.US.B046P0237*	96.030	4.750	2/15/2006	2/15/2037	0.8285	183.87	5.011	$ 1,489	4.765	15.13	98.403

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

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