



The Morning Email: US Deliverable Basket

8/10/2007 5:45

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)	5:45:45
Trade Date	8/10/2007
Settle Date	8/13/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.185	ZN	107.215
ZF	105.195	ZB	109.20

	Last Delivery Day	Last Trading Day
2yr / 5yr	10/3/2007	9/28/2007
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	99.07	4.000	06/15/04	06/15/09	0.9672	12.33	4.445	\$ 174	0.557	1.74	99.864
T.US.B047P0609**	100.122	4.875	06/30/07	06/30/09	0.9815	2.77	4.418	\$ 179	0.572	1.77	100.964
T.US.B035P0709	98.147	3.625	07/15/04	07/15/09	0.9593	13.87	4.470	\$ 180	0.577	1.83	98.745
T.US.B045P0709*	100.122	4.625	07/30/07	07/31/09	0.9764	19.45	4.418	\$ 187	0.597	1.86	100.545
T.US.B034P0809	98.055	3.500	08/16/04	08/15/09	0.9553	17.75	4.464	\$ 188	0.600	1.88	99.903
T.US.B047P0809	100.252	4.875	08/15/06	08/15/09	0.9799	21.01	4.459	\$ 191	0.611	1.85	103.198
T.US.B033P0909	97.295	3.375	09/15/04	09/15/09	0.9512	23.15	4.427	\$ 195	0.624	1.96	99.307

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	99.285	4.500	11/30/06	11/30/11	0.9453	14.39	4.527	\$ 387	1.237	3.83	100.800
T.US.B045P1212	100.105	4.625	01/02/07	12/31/11	0.949	15.94	4.540	\$ 394	1.261	3.91	100.881
T.US.B046P0112	100.27	4.750	01/31/07	01/31/12	0.9528	19.65	4.539	\$ 402	1.287	3.98	101.012
T.US.B045P0212	100.095	4.625	02/28/07	02/29/12	0.9473	20.66	4.551	\$ 408	1.304	3.98	102.383
T.US.B044P0312	99.247	4.500	03/31/07	03/31/12	0.9416	23.05	4.554	\$ 413	1.321	4.07	101.432
T.US.B044P0412	99.25	4.500	04/30/07	04/30/12	0.9406	26.71	4.551	\$ 420	1.343	4.15	101.065
T.US.B046P0512	100.262	4.750	05/30/07	05/31/12	0.9497	29.28	4.556	\$ 429	1.372	4.21	101.779
T.US.B047P0612	101.125	4.875	06/30/07	06/30/12	0.954	33.11	4.553	\$ 437	1.398	4.28	101.974
T.US.B045P0712*	100.122	4.625	07/31/07	07/31/12	0.943	37.84	4.538	\$ 441	1.412	4.39	100.545

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	100.205	4.750	5/17/2004	5/15/2014	0.9335	17.77	4.637	\$ 577	1.845	5.66	101.802
T.US.B042P0814	97.185	4.250	8/16/2004	8/15/2014	0.9040	20.98	4.659	\$ 583	1.867	5.85	99.680
T.US.B042P1114	97.120	4.250	11/15/2004	11/15/2014	0.9012	24.09	4.680	\$ 600	1.920	6.10	98.414
T.US.B040P0215	95.185	4.000	2/15/2005	2/15/2015	0.8837	26.63	4.706	\$ 610	1.952	6.25	97.556
T.US.B041P0515	96.045	4.125	5/16/2005	5/15/2015	0.8881	29.54	4.724	\$ 629	2.011	6.47	97.149
T.US.B042P0815	96.270	4.250	8/15/2005	8/15/2015	0.8927	36.25	4.728	\$ 648	2.073	6.55	98.945
T.US.B044P1115	98.130	4.500	11/15/2005	11/15/2015	0.9058	41.31	4.735	\$ 671	2.146	6.74	99.507
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	102.165	5.125	5/15/2006	5/15/2016	0.9424	47.24	4.769	\$ 720	2.303	6.94	103.769
T.US.B047P0816	100.230	4.875	8/15/2006	8/15/2016	0.9242	52.18	4.776	\$ 728	2.330	7.06	103.129
T.US.B045P1116	98.300	4.625	11/15/2006	11/15/2016	0.9054	59.68	4.767	\$ 737	2.358	7.36	100.069
T.US.B045P0217	98.295	4.625	2/15/2007	2/15/2017	0.9034	66.04	4.767	\$ 752	2.407	7.43	101.209
T.US.B045P0517	98.000	4.500	5/15/2007	5/15/2017	0.8926	73.60	4.758	\$ 764	2.445	7.71	99.101
T.US.B046P0817*	100.020	4.750	8/15/2007	8/15/2017	0.9086	84.70	4.740	\$ 772	2.471	7.71	100.128

The Morning Email, US Deliverable
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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**	127.045	7.625	11/15/1992	11/15/2022	1.1593	17.44	5.052	\$ 1,238	3.963	9.60	129.005
T.US.B071P0223	121.305	7.125	2/16/1993	2/15/2023	1.1113	19.17	5.051	\$ 1,216	3.891	9.69	125.476
T.US.B062P0823	112.290	6.250	8/16/1993	8/15/2023	1.0251	30.89	5.064	\$ 1,178	3.771	10.16	115.997
T.US.B074P1124	127.235	7.500	8/15/1994	11/15/2024	1.1585	39.24	5.063	\$ 1,349	4.316	10.41	129.569
T.US.B075P0225	129.075	7.625	2/15/1995	2/15/2025	1.1730	36.57	5.068	\$ 1,372	4.389	10.31	133.005
T.US.B067P0825	121.040	6.875	8/15/1995	8/15/2025	1.0946	51.03	5.083	\$ 1,334	4.269	10.71	124.525
T.US.B060P0226	111.005	6.000	2/15/1996	2/15/2026	0.9999	58.45	5.072	\$ 1,278	4.090	11.21	113.982
T.US.B066P0826	120.050	6.750	8/15/1996	8/15/2026	1.0836	58.47	5.075	\$ 1,372	4.392	11.11	123.494
T.US.B064P1126	117.120	6.500	11/15/1996	11/15/2026	1.0562	65.21	5.083	\$ 1,361	4.356	11.44	118.965
T.US.B065P0227	119.010	6.625	2/18/1997	2/15/2027	1.0707	67.55	5.075	\$ 1,386	4.434	11.33	122.307
T.US.B063P0827	116.065	6.375	8/15/1997	8/15/2027	1.0429	74.19	5.076	\$ 1,383	4.427	11.59	119.355
T.US.B061P1127	113.090	6.125	11/17/1997	11/15/2027	1.0144	80.28	5.076	\$ 1,370	4.383	11.93	114.779
T.US.B054P0828	105.180	5.500	8/17/1998	8/15/2028	0.9410	89.77	5.068	\$ 1,332	4.263	12.30	108.282
T.US.B052P1128	102.160	5.250	11/16/1998	11/15/2028	0.9111	96.25	5.067	\$ 1,315	4.208	12.67	103.784
T.US.B052P0229	102.160	5.250	2/16/1999	2/15/2029	0.9105	98.35	5.056	\$ 1,324	4.237	12.60	105.096
T.US.B061P0829	114.035	6.125	8/16/1999	8/15/2029	1.0150	104.68	5.058	\$ 1,446	4.628	12.35	117.138
T.US.B062P0530	116.120	6.250	2/15/2000	5/15/2030	1.0306	122.67	5.055	\$ 1,496	4.789	12.69	117.904
T.US.B053P0231	104.210	5.375	2/15/2001	2/15/2031	0.9221	126.81	5.032	\$ 1,414	4.523	13.17	107.314
T.US.B044P0236	92.210	4.500	2/15/2006	2/15/2036	0.7970	179.96	5.035	\$ 1,427	4.567	15.04	94.881
T.US.B046P0237	96.150	4.750	2/15/2007	2/15/2037	0.8285	191.89	4.980	\$ 1,498	4.793	15.16	98.818
T.US.B050P0537*	100.155	5.750	5/15/2007	8/15/2037	0.8275	0.00	#VALUE!	#VALUE!	#VALUE!	#VALUE!	101.727

still working on
new 30 year

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

