



## The Morning Email: US Deliverable Basket

8/14/2007 5:38

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)	5:38:54
Trade Date	8/14/2007
Settle Date	8/15/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.172	ZN	107.180
ZF	105.170	ZB	109.17

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	99.055	4.000	06/15/04	06/15/09	0.9672	14.86	4.473	\$ 173	0.555	1.74	99.839
T.US.B047P0609**	100.107	4.875	06/30/07	06/30/09	0.9815	5.36	4.443	\$ 178	0.570	1.77	100.944
T.US.B035P0709	98.135	3.625	07/15/04	07/15/09	0.9593	16.66	4.494	\$ 180	0.575	1.82	98.727
T.US.B045P0709*	100.107	4.625	07/30/07	07/31/09	0.9764	22.01	4.443	\$ 186	0.596	1.85	100.523
T.US.B034P0809	98.022	3.500	08/16/04	08/15/09	0.9553	18.42	4.521	#NUM!	#NUM!	1.91	#NUM!
T.US.B047P0809	100.222	4.875	08/15/06	08/15/09	0.9799	22.08	4.507	#NUM!	#NUM!	1.89	#NUM!
T.US.B033P0909	97.285	3.375	09/15/04	09/15/09	0.9512	26.11	4.446	\$ 194	0.622	1.96	99.294
5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	99.242	4.500	11/30/06	11/30/11	0.9453	14.35	4.561	\$ 385	1.233	3.83	100.691
T.US.B045P1212	100.067	4.625	01/02/07	12/31/11	0.949	16.41	4.570	\$ 393	1.258	3.90	100.788
T.US.B046P0112	100.237	4.750	01/31/07	01/31/12	0.9528	20.63	4.564	\$ 401	1.284	3.97	100.934
T.US.B045P0212	100.067	4.625	02/28/07	02/29/12	0.9473	22.12	4.573	\$ 407	1.301	3.97	102.321
T.US.B044P0312	99.215	4.500	03/31/07	03/31/12	0.9416	24.08	4.578	\$ 412	1.318	4.06	101.356
T.US.B044P0412	99.222	4.500	04/30/07	04/30/12	0.9406	28.15	4.571	\$ 419	1.340	4.15	101.002
T.US.B046P0512	100.235	4.750	05/30/07	05/31/12	0.9497	30.85	4.576	\$ 428	1.370	4.21	101.721
T.US.B047P0612	101.092	4.875	06/30/07	06/30/12	0.954	34.10	4.576	\$ 436	1.395	4.28	101.897
T.US.B045P0712*	100.095	4.625	07/31/07	07/31/12	0.943	39.38	4.557	\$ 440	1.409	4.38	100.485
10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	100.150	4.750	5/17/2004	5/15/2014	0.9335	16.98	4.667	\$ 575	1.840	5.66	101.656
T.US.B042P0814	97.120	4.250	8/16/2004	8/15/2014	0.9040	19.04	4.694	#NUM!	#NUM!	5.97	#NUM!
T.US.B042P1114	97.050	4.250	11/15/2004	11/15/2014	0.9012	21.63	4.717	\$ 598	1.914	6.09	98.219
T.US.B040P0215	95.125	4.000	2/15/2005	2/15/2015	0.8837	25.08	4.738	#NUM!	#NUM!	6.37	#NUM!
T.US.B041P0515	95.315	4.125	5/16/2005	5/15/2015	0.8881	29.01	4.750	\$ 627	2.006	6.46	97.016
T.US.B042P0815	96.205	4.250	8/15/2005	8/15/2015	0.8927	34.25	4.760	#NUM!	#NUM!	6.68	#NUM!
T.US.B044P1115	98.065	4.500	11/15/2005	11/15/2015	0.9058	39.37	4.765	\$ 669	2.139	6.73	99.328
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	102.110	5.125	5/15/2006	5/15/2016	0.9424	46.49	4.793	\$ 718	2.298	6.93	103.625
T.US.B047P0816	100.185	4.875	8/15/2006	8/15/2016	0.9242	52.34	4.795	#NUM!	#NUM!	7.22	#NUM!
T.US.B045P1116	98.235	4.625	11/15/2006	11/15/2016	0.9054	57.74	4.795	\$ 735	2.351	7.35	99.891
T.US.B045P0217	98.235	4.625	2/15/2007	2/15/2017	0.9034	64.59	4.792	#NUM!	#NUM!	7.60	#NUM!
T.US.B045P0517	97.255	4.500	5/15/2007	5/15/2017	0.8926	71.59	4.785	\$ 762	2.438	7.70	98.922
T.US.B046P0817*	99.275	4.750	8/15/2007	8/15/2017	0.9086	82.78	4.766	#NUM!	#NUM!	7.89	#NUM!

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**	127.010	7.625	11/15/1992	11/15/2022	1.1593	19.34	5.069	\$ 1,236	3.956	9.59	128.938
T.US.B071P0223	121.275	7.125	2/16/1993	2/15/2023	1.1113	21.35	5.059	#NUM!	#NUM!	9.97	#NUM!
T.US.B062P0823	112.195	6.250	8/16/1993	8/15/2023	1.0251	26.17	5.071	#NUM!	#NUM!	10.43	#NUM!
T.US.B074P1124	127.160	7.500	8/15/1994	11/15/2024	1.1585	37.14	5.088	\$ 1,345	4.303	10.39	129.375
T.US.B075P0225	129.060	7.625	2/15/1995	2/15/2025	1.1730	40.53	5.085	#NUM!	#NUM!	10.60	#NUM!
T.US.B067P0825	120.295	6.875	8/15/1995	8/15/2025	1.0946	49.63	5.086	#NUM!	#NUM!	11.01	#NUM!
T.US.B060P0226	110.280	6.000	2/15/1996	2/15/2026	0.9999	58.61	5.087	#NUM!	#NUM!	11.50	#NUM!
T.US.B066P0826	120.040	6.750	8/15/1996	8/15/2026	1.0836	62.52	5.086	#NUM!	#NUM!	11.41	#NUM!
T.US.B064P1126	117.115	6.500	11/15/1996	11/15/2026	1.0562	69.64	5.085	\$ 1,361	4.354	11.43	118.984
T.US.B065P0227	118.295	6.625	2/18/1997	2/15/2027	1.0707	69.03	5.076	#NUM!	#NUM!	11.64	#NUM!
T.US.B063P0827	116.045	6.375	8/15/1997	8/15/2027	1.0429	77.05	5.084	#NUM!	#NUM!	11.90	#NUM!
T.US.B061P1127	113.070	6.125	11/17/1997	11/15/2027	1.0144	83.01	5.080	\$ 1,368	4.379	11.92	114.750
T.US.B054P0828	105.165	5.500	8/17/1998	8/15/2028	0.9410	92.65	5.072	#NUM!	#NUM!	12.62	#NUM!
T.US.B052P1128	102.140	5.250	11/16/1998	11/15/2028	0.9111	98.50	5.070	\$ 1,314	4.204	12.66	103.750
T.US.B052P0229	102.125	5.250	2/16/1999	2/15/2029	0.9105	99.09	5.061	#NUM!	#NUM!	12.91	#NUM!
T.US.B061P0829	113.310	6.125	8/16/1999	8/15/2029	1.0150	104.91	5.066	#NUM!	#NUM!	12.67	#NUM!
T.US.B062P0530	116.040	6.250	2/15/2000	5/15/2030	1.0306	119.47	5.065	\$ 1,492	4.775	12.68	117.688
T.US.B053P0231	104.155	5.375	2/15/2001	2/15/2031	0.9221	125.61	5.049	#NUM!	#NUM!	13.49	#NUM!
T.US.B044P0236	92.105	4.500	2/15/2006	2/15/2036	0.7970	173.18	5.047	#NUM!	#NUM!	15.39	#NUM!
T.US.B046P0237	96.020	4.750	2/15/2007	2/15/2037	0.8285	182.75	5.007	#NUM!	#NUM!	15.50	#NUM!
T.US.B050P0537*	100.010	5.750	5/15/2007	8/15/2037	0.8625	191.10	4.995	#NUM!	#NUM!	15.46	#NUM!

#### 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

Carry (LDD) = Carry cost to Last Delivery Day and is quoted in 32nds

BNOC = Basis Net of Carry and is quoted in 32nds





