The Morning Email: US Deliverable Basket

8/15/2007 5:47

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)	5:47:07		**Sep Fut**	**Last 32**	**Sep Fut**	**Last 32**		**Last Delivery Day**		**Last Trading Day**
Trade Date	8/15/2007		ZT	102.242	ZN	108.025	**2yr / 5yr**	10/3/2007		9/28/2007
Settle Date	8/16/2007		ZF	105.315	ZB	110.00	**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	99.11	4.000	06/15/04	06/15/09	0.9672	19.66	4.375	$ 173	0.555	1.73	100.021
T.US.B047P0609**	100.17	4.875	06/30/07	06/30/09	0.9815	10.95	4.337	$ 178	0.571	1.76	101.154
T.US.B035P0709	98.197	3.625	07/15/04	07/15/09	0.9593	22.17	4.386	$ 180	0.576	1.82	98.931
T.US.B045P0709*	100.17	4.625	07/30/07	07/31/09	0.9764	27.61	4.337	$ 186	0.596	1.85	100.732
T.US.B034P0809	98.102	3.500	08/16/04	08/15/09	0.9553	25.73	4.389	$ 187	0.599	1.90	98.328
T.US.B047P0809	100.295	4.875	08/15/06	08/15/09	0.9799	28.68	4.387	$ 190	0.609	1.89	100.935
T.US.B033P0909	98.025	3.375	09/15/04	09/15/09	0.9512	31.43	4.351	$ 195	0.623	1.96	99.490
5Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B044P1111**	100.06	4.500	11/30/06	11/30/11	0.9453	26.74	4.450	$ 387	1.239	3.83	101.134
T.US.B045P1212	100.207	4.625	01/02/07	12/31/11	0.949	29.00	4.459	$ 395	1.264	3.90	101.238
T.US.B046P0112	101.06	4.750	01/31/07	01/31/12	0.9528	33.52	4.453	$ 403	1.290	3.98	101.394
T.US.B045P0212	100.215	4.625	02/28/07	02/29/12	0.9473	35.52	4.459	$ 409	1.308	3.98	102.796
T.US.B044P0312	100.042	4.500	03/31/07	03/31/12	0.9416	37.39	4.467	$ 414	1.325	4.07	101.828
T.US.B044P0412	100.05	4.500	04/30/07	04/30/12	0.9406	41.55	4.461	$ 421	1.347	4.15	101.477
T.US.B046P0512	101.06	4.750	05/30/07	05/31/12	0.9497	43.94	4.470	$ 430	1.376	4.21	102.187
T.US.B047P0612	101.237	4.875	06/30/07	06/30/12	0.954	47.18	4.472	$ 438	1.402	4.28	102.363
T.US.B045P0712*	100.237	4.625	07/31/07	07/31/12	0.943	52.18	4.456	$ 442	1.415	4.38	100.942
10 Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B046P0514**	101.025	4.750	5/17/2004	5/15/2014	0.9335	8.09	4.561	$ 579	1.853	5.66	102.279
T.US.B042P0814	98.000	4.250	8/16/2004	8/15/2014	0.9040	11.54	4.587	$ 586	1.875	5.98	98.012
T.US.B042P1114	97.250	4.250	11/15/2004	11/15/2014	0.9012	14.22	4.613	$ 602	1.927	6.09	98.855
T.US.B040P0215	95.315	4.000	2/15/2005	2/15/2015	0.8837	17.21	4.640	$ 612	1.959	6.38	95.995
T.US.B041P0515	96.210	4.125	5/16/2005	5/15/2015	0.8881	23.50	4.643	$ 632	2.022	6.47	97.699
T.US.B042P0815	97.080	4.250	8/15/2005	8/15/2015	0.8927	26.60	4.666	$ 650	2.081	6.69	97.262
T.US.B044P1115	98.240	4.500	11/15/2005	11/15/2015	0.9058	29.32	4.684	$ 673	2.153	6.74	99.887
T.US.B044P0216	98.205	4.500	2/15/2006	2/15/2016	0.9034	34.12	4.696	$ 688	2.203	6.98	98.653
T.US.B051P0516	102.285	5.125	5/15/2006	5/15/2016	0.9424	35.32	4.717	$ 722	2.312	6.93	104.186
T.US.B047P0816	101.040	4.875	8/15/2006	8/15/2016	0.9242	41.73	4.720	$ 731	2.340	7.23	101.138
T.US.B045P1116	99.090	4.625	11/15/2006	11/15/2016	0.9054	47.71	4.721	$ 739	2.366	7.36	100.450
T.US.B045P0217	99.080	4.625	2/15/2007	2/15/2017	0.9034	53.62	4.724	$ 755	2.415	7.60	99.263
T.US.B045P0517	98.095	4.500	5/15/2007	5/15/2017	0.8926	60.45	4.719	$ 766	2.452	7.71	99.434
T.US.B046P0817*	100.115	4.750	8/15/2007	8/15/2017	0.9086	71.15	4.703	$ 792	2.534	7.89	100.372

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**	127.180	7.625	11/15/1992	11/15/2022	1.1593	1.26	5.025	$ 1,243	3.978	9.60	129.489
T.US.B071P0223	122.115	7.125	2/16/1993	2/15/2023	1.1113	3.72	5.016	$ 1,221	3.907	9.98	122.379
T.US.B062P0823	113.025	6.250	8/16/1993	8/15/2023	1.0251	10.15	5.030	$ 1,181	3.780	10.44	113.095
T.US.B074P1124	127.310	7.500	8/15/1994	11/15/2024	1.1585	17.08	5.048	$ 1,352	4.325	10.41	129.864
T.US.B075P0225	129.195	7.625	2/15/1995	2/15/2025	1.1730	18.54	5.050	$ 1,376	4.404	10.62	129.630
T.US.B067P0825	121.115	6.875	8/15/1995	8/15/2025	1.0946	30.51	5.055	$ 1,338	4.281	11.02	121.378
T.US.B060P0226	111.080	6.000	2/15/1996	2/15/2026	0.9999	40.35	5.054	$ 1,281	4.100	11.52	111.266
T.US.B066P0826	120.145	6.750	8/15/1996	8/15/2026	1.0836	40.23	5.056	$ 1,377	4.405	11.43	120.471
T.US.B064P1126	117.200	6.500	11/15/1996	11/15/2026	1.0562	46.18	5.061	$ 1,365	4.368	11.44	119.268
T.US.B065P0227	119.085	6.625	2/18/1997	2/15/2027	1.0707	47.64	5.056	$ 1,389	4.445	11.65	119.284
T.US.B063P0827	116.135	6.375	8/15/1997	8/15/2027	1.0429	54.49	5.059	$ 1,387	4.438	11.91	116.439
T.US.B061P1127	113.155	6.125	11/17/1997	11/15/2027	1.0144	60.81	5.060	$ 1,373	4.393	11.93	115.032
T.US.B054P0828	105.245	5.500	8/17/1998	8/15/2028	0.9410	72.18	5.053	$ 1,335	4.273	12.62	105.781
T.US.B052P1128	102.230	5.250	11/16/1998	11/15/2028	0.9111	79.93	5.051	$ 1,319	4.219	12.67	104.046
T.US.B052P0229	102.215	5.250	2/16/1999	2/15/2029	0.9105	80.54	5.039	$ 1,327	4.247	12.92	102.686
T.US.B061P0829	114.080	6.125	8/16/1999	8/15/2029	1.0150	83.20	5.045	$ 1,449	4.636	12.68	114.267
T.US.B062P0530	116.130	6.250	2/15/2000	5/15/2030	1.0306	97.29	5.045	$ 1,497	4.792	12.69	117.986
T.US.B053P0231	104.255	5.375	2/15/2001	2/15/2031	0.9221	107.71	5.030	$ 1,415	4.529	13.50	104.811
T.US.B044P0236	92.215	4.500	2/15/2006	2/15/2036	0.7970	160.06	5.025	$ 1,428	4.571	15.41	92.684
T.US.B046P0237	96.165	4.750	2/15/2007	2/15/2037	0.8285	172.18	4.977	$ 1,499	4.796	15.53	96.529
T.US.B050P0537*	100.155	5.750	5/15/2007	8/15/2037	0.8625	179.50	4.966	$ 1,557	4.982	15.49	100.498

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

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