



## The Morning Email: US Deliverable Basket

8/16/2007 6:03

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)	6:03:46
Trade Date	8/16/2007
Settle Date	8/17/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.305	ZN	108.195
ZF	106.120	ZB	110.07

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	99.18	4.000	06/15/04	06/15/09	0.9672	26.04	4.250	\$ 174	0.556	1.73	100.251
T.US.B047P0609**	100.245	4.875	06/30/07	06/30/09	0.9815	17.82	4.210	\$ 179	0.572	1.76	101.401
T.US.B035P0709	98.27	3.625	07/15/04	07/15/09	0.9593	28.85	4.263	\$ 180	0.577	1.82	99.169
T.US.B045P0709*	100.245	4.625	07/30/07	07/31/09	0.9764	34.48	4.210	\$ 187	0.597	1.85	100.979
T.US.B034P0809	98.175	3.500	08/16/04	08/15/09	0.9553	32.42	4.271	\$ 188	0.600	1.90	98.566
T.US.B047P0809	101.055	4.875	08/15/06	08/15/09	0.9799	36.05	4.253	\$ 191	0.610	1.88	101.198
T.US.B033P0909	98.09	3.375	09/15/04	09/15/09	0.9512	37.31	4.250	\$ 195	0.624	1.95	99.703

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	100.21	4.500	11/30/06	11/30/11	0.9453	13.38	4.329	\$ 389	1.245	3.83	101.615
T.US.B045P1212	101.037	4.625	01/02/07	12/31/11	0.949	15.53	4.340	\$ 397	1.270	3.90	101.719
T.US.B046P0112	101.207	4.750	01/31/07	01/31/12	0.9528	19.63	4.338	\$ 405	1.296	3.98	101.866
T.US.B045P0212	101.037	4.625	02/28/07	02/29/12	0.9473	21.29	4.350	\$ 411	1.314	3.98	103.252
T.US.B044P0312	100.175	4.500	03/31/07	03/31/12	0.9416	22.44	4.367	\$ 416	1.330	4.07	102.256
T.US.B044P0412	100.182	4.500	04/30/07	04/30/12	0.9406	26.53	4.363	\$ 423	1.353	4.15	101.902
T.US.B046P0512	101.197	4.750	05/30/07	05/31/12	0.9497	29.15	4.370	\$ 432	1.382	4.21	102.628
T.US.B047P0612	102.047	4.875	06/30/07	06/30/12	0.954	31.56	4.378	\$ 440	1.408	4.28	102.783
T.US.B045P0712*	101.055	4.625	07/31/07	07/31/12	0.943	37.69	4.358	\$ 444	1.422	4.38	101.386

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	101.125	4.750	5/17/2004	5/15/2014	0.9335	16.46	4.507	\$ 581	1.859	5.66	102.604
T.US.B042P0814	98.085	4.250	8/16/2004	8/15/2014	0.9040	18.47	4.542	\$ 587	1.880	5.98	98.289
T.US.B042P1114	98.015	4.250	11/15/2004	11/15/2014	0.9012	21.15	4.569	\$ 604	1.933	6.09	99.132
T.US.B040P0215	96.075	4.000	2/15/2005	2/15/2015	0.8837	23.67	4.600	\$ 614	1.965	6.38	96.256
T.US.B041P0515	96.265	4.125	5/16/2005	5/15/2015	0.8881	27.45	4.616	\$ 633	2.026	6.47	97.882
T.US.B042P0815	97.155	4.250	8/15/2005	8/15/2015	0.8927	32.55	4.630	\$ 652	2.086	6.69	97.507
T.US.B044P1115	99.015	4.500	11/15/2005	11/15/2015	0.9058	37.25	4.640	\$ 675	2.160	6.74	100.196
T.US.B044P0216	98.300	4.500	2/15/2006	2/15/2016	0.9034	42.05	4.653	\$ 691	2.210	6.98	98.962
T.US.B051P0516	103.060	5.125	5/15/2006	5/15/2016	0.9424	43.18	4.675	\$ 725	2.319	6.94	104.497
T.US.B047P0816	101.155	4.875	8/15/2006	8/15/2016	0.9242	51.62	4.671	\$ 734	2.349	7.23	101.511
T.US.B045P1116	99.205	4.625	11/15/2006	11/15/2016	0.9054	57.63	4.672	\$ 742	2.376	7.36	100.822
T.US.B045P0217	99.210	4.625	2/15/2007	2/15/2017	0.9034	65.05	4.670	\$ 758	2.427	7.61	99.681
T.US.B045P0517	98.225	4.500	5/15/2007	5/15/2017	0.8926	71.89	4.666	\$ 770	2.464	7.71	99.853
T.US.B046P0817*	100.250	4.750	8/15/2007	8/15/2017	0.9086	83.06	4.645	\$ 796	2.547	7.90	100.807

The Morning Email, US Deliverable  
 Jim Goulding, jgoulding@ghco.com

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122**	128.045	7.625	11/15/1992	11/15/2022	1.1593	18.93	4.970	\$ 1,251	4.002	9.61	130.088
T.US.B071P0223	122.300	7.125	2/16/1993	2/15/2023	1.1113	21.43	4.969	\$ 1,229	3.931	9.99	122.976
T.US.B062P0823	113.220	6.250	8/16/1993	8/15/2023	1.0251	28.91	4.982	\$ 1,189	3.806	10.46	113.721
T.US.B074P1124	128.240	7.500	8/15/1994	11/15/2024	1.1585	41.25	4.997	\$ 1,362	4.359	10.43	130.666
T.US.B075P0225	130.095	7.625	2/15/1995	2/15/2025	1.1730	39.70	4.992	\$ 1,386	4.437	10.64	130.338
T.US.B067P0825	121.305	6.875	8/15/1995	8/15/2025	1.0946	48.72	5.005	\$ 1,347	4.310	11.04	121.990
T.US.B060P0226	111.285	6.000	2/15/1996	2/15/2026	0.9999	60.14	5.009	\$ 1,291	4.131	11.53	111.923
T.US.B066P0826	121.040	6.750	8/15/1996	8/15/2026	1.0836	60.95	5.006	\$ 1,387	4.438	11.45	121.162
T.US.B064P1126	118.105	6.500	11/15/1996	11/15/2026	1.0562	67.92	5.012	\$ 1,376	4.403	11.47	119.988
T.US.B065P0227	119.310	6.625	2/18/1997	2/15/2027	1.0707	69.37	5.004	\$ 1,400	4.481	11.67	120.005
T.US.B063P0827	117.055	6.375	8/15/1997	8/15/2027	1.0429	77.74	5.008	\$ 1,399	4.476	11.93	117.207
T.US.B061P1127	114.050	6.125	11/17/1997	11/15/2027	1.0144	81.58	5.006	\$ 1,384	4.429	11.96	115.721
T.US.B054P0828	106.125	5.500	8/17/1998	8/15/2028	0.9410	91.51	5.004	\$ 1,346	4.308	12.65	106.421
T.US.B052P1128	103.065	5.250	11/16/1998	11/15/2028	0.9111	94.77	5.005	\$ 1,328	4.248	12.70	104.544
T.US.B052P0229	103.045	5.250	2/16/1999	2/15/2029	0.9105	94.89	5.003	\$ 1,335	4.273	12.94	103.169
T.US.B061P0829	114.210	6.125	8/16/1999	8/15/2029	1.0150	95.47	5.010	\$ 1,456	4.660	12.70	114.690
T.US.B062P0530	116.310	6.250	2/15/2000	5/15/2030	1.0306	114.55	5.013	\$ 1,507	4.823	12.71	118.565
T.US.B053P0231	104.155	5.375	2/15/2001	2/15/2031	0.9221	97.05	4.993	\$ 1,414	4.524	13.53	104.514
T.US.B044P0236	92.015	4.500	2/15/2006	2/15/2036	0.7970	139.49	5.047	\$ 1,417	4.533	15.39	92.071
T.US.B046P0237	96.215	4.750	2/15/2007	2/15/2037	0.8285	176.59	4.966	\$ 1,502	4.807	15.54	96.698
T.US.B050P0537*	100.190	5.750	5/15/2007	8/15/2037	0.8625	182.38	4.961	\$ 1,559	4.989	15.49	100.621

**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





