



The Morning Email: US Deliverable Basket

8/20/2007 5:48

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)	5:48:56
Trade Date	8/20/2007
Settle Date	8/21/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.307	ZN	108.160
ZF	106.135	ZB	109.25

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	99.185	4.000	06/15/04	06/15/09	0.9672	26.52	4.241	\$ 173	0.553	1.72	100.310
T.US.B047P0609**	100.252	4.875	06/30/07	06/30/09	0.9815	18.50	4.196	\$ 178	0.569	1.75	101.476
T.US.B035P0709	98.285	3.625	07/15/04	07/15/09	0.9593	30.33	4.238	\$ 179	0.574	1.81	99.255
T.US.B045P0709*	100.252	4.625	07/30/07	07/31/09	0.9764	35.16	4.196	\$ 186	0.594	1.84	101.051
T.US.B034P0809	98.185	3.500	08/16/04	08/15/09	0.9553	33.40	4.256	\$ 187	0.597	1.89	98.635
T.US.B047P0809	101.06	4.875	08/15/06	08/15/09	0.9799	36.53	4.243	\$ 190	0.607	1.87	101.267
T.US.B033P0909	98.072	3.375	09/15/04	09/15/09	0.9512	35.49	4.280	\$ 194	0.620	1.94	99.683

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	100.195	4.500	11/30/06	11/30/11	0.9453	11.74	4.341	\$ 388	1.242	3.82	101.618
T.US.B045P1212	101.015	4.625	01/02/07	12/31/11	0.949	13.18	4.357	\$ 396	1.266	3.89	101.700
T.US.B046P0112	101.192	4.750	01/31/07	01/31/12	0.9528	17.99	4.349	\$ 404	1.292	3.96	101.871
T.US.B045P0212	101.025	4.625	02/28/07	02/29/12	0.9473	19.95	4.359	\$ 409	1.310	3.97	103.265
T.US.B044P0312	100.172	4.500	03/31/07	03/31/12	0.9416	21.99	4.369	\$ 415	1.327	4.06	102.296
T.US.B044P0412	100.182	4.500	04/30/07	04/30/12	0.9406	26.38	4.363	\$ 422	1.350	4.14	101.951
T.US.B046P0512	101.192	4.750	05/30/07	05/31/12	0.9497	28.50	4.373	\$ 431	1.379	4.20	102.664
T.US.B047P0612	102.052	4.875	06/30/07	06/30/12	0.954	31.91	4.374	\$ 439	1.405	4.27	102.851
T.US.B045P0712*	101.055	4.625	07/31/07	07/31/12	0.943	37.54	4.358	\$ 443	1.419	4.37	101.436

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	101.060	4.750	5/17/2004	5/15/2014	0.9335	10.29	4.542	\$ 579	1.852	5.65	102.452
T.US.B042P0814	98.045	4.250	8/16/2004	8/15/2014	0.9040	14.79	4.564	\$ 586	1.875	5.97	98.210
T.US.B042P1114	97.300	4.250	11/15/2004	11/15/2014	0.9012	17.98	4.587	\$ 602	1.928	6.08	99.069
T.US.B040P0215	96.085	4.000	2/15/2005	2/15/2015	0.8837	24.98	4.595	\$ 613	1.963	6.37	96.331
T.US.B041P0515	96.275	4.125	5/16/2005	5/15/2015	0.8881	28.77	4.612	\$ 633	2.024	6.46	97.958
T.US.B042P0815	97.185	4.250	8/15/2005	8/15/2015	0.8927	35.87	4.616	\$ 652	2.087	6.68	97.647
T.US.B044P1115	98.285	4.500	11/15/2005	11/15/2015	0.9058	32.57	4.663	\$ 673	2.154	6.72	100.089
T.US.B044P0216	99.020	4.500	2/15/2006	2/15/2016	0.9034	46.37	4.635	\$ 691	2.211	6.97	99.136
T.US.B051P0516	103.010	5.125	5/15/2006	5/15/2016	0.9424	38.52	4.697	\$ 723	2.313	6.92	104.396
T.US.B047P0816	101.075	4.875	8/15/2006	8/15/2016	0.9242	43.95	4.705	\$ 731	2.340	7.22	101.314
T.US.B045P1116	99.130	4.625	11/15/2006	11/15/2016	0.9054	50.45	4.704	\$ 740	2.367	7.35	100.638
T.US.B045P0217	99.110	4.625	2/15/2007	2/15/2017	0.9034	55.37	4.711	\$ 755	2.415	7.59	99.419
T.US.B045P0517	98.110	4.500	5/15/2007	5/15/2017	0.8926	60.71	4.713	\$ 766	2.451	7.69	99.542
T.US.B046P0817*	100.150	4.750	8/15/2007	8/15/2017	0.9086	73.39	4.689	\$ 792	2.535	7.88	100.546

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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**	127.100	7.625	11/15/1992	11/15/2022	1.1593	27.39	5.044	\$ 1,239	3.965	9.58	129.343
T.US.B071P0223	122.015	7.125	2/16/1993	2/15/2023	1.1113	26.44	5.035	\$ 1,216	3.893	9.96	122.163
T.US.B062P0823	112.270	6.250	8/16/1993	8/15/2023	1.0251	32.83	5.055	\$ 1,177	3.767	10.42	112.946
T.US.B074P1124	127.245	7.500	8/15/1994	11/15/2024	1.1585	44.69	5.068	\$ 1,348	4.313	10.39	129.763
T.US.B075P0225	129.110	7.625	2/15/1995	2/15/2025	1.1730	44.57	5.064	\$ 1,372	4.390	10.60	129.468
T.US.B067P0825	121.000	6.875	8/15/1995	8/15/2025	1.0946	51.23	5.073	\$ 1,332	4.263	11.00	121.112
T.US.B060P0226	111.205	6.000	2/15/1996	2/15/2026	0.9999	82.29	5.080	\$ 1,284	4.109	11.49	111.738
T.US.B066P0826	120.165	6.750	8/15/1996	8/15/2026	1.0836	74.13	5.026	\$ 1,378	4.411	11.43	120.626
T.US.B064P1126	117.130	6.500	11/15/1996	11/15/2026	1.0562	70.27	5.056	\$ 1,362	4.359	11.43	119.137
T.US.B065P0227	118.310	6.625	2/18/1997	2/15/2027	1.0707	69.66	5.071	\$ 1,384	4.430	11.63	119.077
T.US.B063P0827	116.095	6.375	8/15/1997	8/15/2027	1.0429	81.19	5.080	\$ 1,383	4.427	11.89	116.401
T.US.B061P1127	113.190	6.125	11/17/1997	11/15/2027	1.0144	94.18	5.068	\$ 1,373	4.394	11.92	115.225
T.US.B054P0828	105.180	5.500	8/17/1998	8/15/2028	0.9410	93.38	5.044	\$ 1,333	4.265	12.62	105.652
T.US.B052P1128	102.190	5.250	11/16/1998	11/15/2028	0.9111	102.75	5.066	\$ 1,316	4.210	12.65	103.992
T.US.B052P0229	102.175	5.250	2/16/1999	2/15/2029	0.9105	103.35	5.049	\$ 1,324	4.238	12.90	102.632
T.US.B061P0829	114.055	6.125	8/16/1999	8/15/2029	1.0150	110.58	5.054	\$ 1,447	4.629	12.66	114.272
T.US.B062P0530	116.080	6.250	2/15/2000	5/15/2030	1.0306	122.63	5.050	\$ 1,495	4.782	12.67	117.914
T.US.B053P0231	104.185	5.375	2/15/2001	2/15/2031	0.9221	127.85	5.040	\$ 1,411	4.516	13.48	104.666
T.US.B044P0236	92.055	4.500	2/15/2006	2/15/2036	0.7970	167.52	5.040	\$ 1,419	4.541	15.38	92.245
T.US.B046P0237	95.310	4.750	2/15/2007	2/15/2037	0.8285	179.07	5.013	\$ 1,486	4.756	15.47	96.046
T.US.B050P0537*	99.270	5.750	5/15/2007	8/15/2037	0.8625	184.39	5.005	\$ 1,542	4.935	15.43	99.925

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

