



## The Morning Email: US Deliverable Basket

8/23/2007 5:35

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)	5:35:41
Trade Date	8/23/2007
Settle Date	8/24/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.282	ZN	108.195
ZF	106.100	ZB	110.06

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	99.197	4.000	06/15/04	06/15/09	0.9672	27.97	4.219	\$ 172	0.551	1.71	100.381
T.US.B047P0609**	100.265	4.875	06/30/07	06/30/09	0.9815	20.05	4.174	\$ 177	0.567	1.74	101.557
T.US.B035P0709	98.3	3.625	07/15/04	07/15/09	0.9593	32.07	4.214	\$ 179	0.572	1.80	99.332
T.US.B045P0709*	100.265	4.625	07/30/07	07/31/09	0.9764	36.71	4.174	\$ 185	0.592	1.83	101.130
T.US.B034P0809	98.207	3.500	08/16/04	08/15/09	0.9553	35.84	4.220	\$ 186	0.595	1.88	98.732
T.US.B047P0809	101.075	4.875	08/15/06	08/15/09	0.9799	38.28	4.217	\$ 189	0.605	1.87	101.354
T.US.B033P0909	98.112	3.375	09/15/04	09/15/09	0.9512	39.74	4.218	\$ 193	0.619	1.94	99.836

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	100.19	4.500	11/30/06	11/30/11	0.9453	11.57	4.344	\$ 387	1.239	3.81	101.639
T.US.B045P1212	101.02	4.625	01/02/07	12/31/11	0.949	14.02	4.353	\$ 395	1.264	3.88	101.754
T.US.B046P0112	101.192	4.750	01/31/07	01/31/12	0.9528	18.33	4.348	\$ 403	1.290	3.96	101.910
T.US.B045P0212	101.027	4.625	02/28/07	02/29/12	0.9473	20.49	4.357	\$ 409	1.308	3.96	103.309
T.US.B044P0312	100.18	4.500	03/31/07	03/31/12	0.9416	23.13	4.363	\$ 414	1.326	4.05	102.358
T.US.B044P0412	100.192	4.500	04/30/07	04/30/12	0.9406	27.72	4.355	\$ 421	1.348	4.13	102.018
T.US.B046P0512	101.185	4.750	05/30/07	05/31/12	0.9497	28.15	4.378	\$ 430	1.377	4.19	102.681
T.US.B047P0612	102.045	4.875	06/30/07	06/30/12	0.954	31.56	4.379	\$ 438	1.403	4.26	102.869
T.US.B045P0712*	101.045	4.625	07/31/07	07/31/12	0.943	36.88	4.365	\$ 443	1.417	4.36	101.442

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	101.185	4.750	5/17/2004	5/15/2014	0.9335	22.46	4.475	\$ 581	1.858	5.65	102.882
T.US.B042P0814	98.155	4.250	8/16/2004	8/15/2014	0.9040	25.47	4.505	\$ 588	1.881	5.96	98.588
T.US.B042P1114	98.090	4.250	11/15/2004	11/15/2014	0.9012	28.65	4.531	\$ 604	1.934	6.08	99.448
T.US.B040P0215	96.150	4.000	2/15/2005	2/15/2015	0.8837	31.17	4.563	\$ 614	1.966	6.36	96.567
T.US.B041P0515	97.020	4.125	5/16/2005	5/15/2015	0.8881	34.95	4.580	\$ 634	2.027	6.45	98.195
T.US.B042P0815	97.230	4.250	8/15/2005	8/15/2015	0.8927	40.05	4.595	\$ 653	2.088	6.67	97.823
T.US.B044P1115	99.090	4.500	11/15/2005	11/15/2015	0.9058	44.75	4.605	\$ 676	2.162	6.72	100.516
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.125	5.125	5/15/2006	5/15/2016	0.9424	49.68	4.647	\$ 725	2.321	6.92	104.797
T.US.B047P0816	101.200	4.875	8/15/2006	8/15/2016	0.9242	56.12	4.651	\$ 734	2.349	7.21	101.744
T.US.B045P1116	99.260	4.625	11/15/2006	11/15/2016	0.9054	63.13	4.649	\$ 743	2.376	7.35	101.082
T.US.B045P0217	99.235	4.625	2/15/2007	2/15/2017	0.9034	67.55	4.660	\$ 758	2.425	7.59	99.847
T.US.B045P0517	98.240	4.500	5/15/2007	5/15/2017	0.8926	73.39	4.660	\$ 769	2.462	7.69	99.985
T.US.B046P0817*	100.260	4.750	8/15/2007	8/15/2017	0.9086	84.06	4.647	\$ 795	2.544	7.88	100.929

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**	127.235	7.625	11/15/1992	11/15/2022	1.1593	6.05	5.009	\$ 1,244	3.981	9.58	129.827
T.US.B071P0223	122.145	7.125	2/16/1993	2/15/2023	1.1113	6.04	5.000	\$ 1,222	3.909	9.96	122.627
T.US.B062P0823	113.070	6.250	8/16/1993	8/15/2023	1.0251	14.02	5.021	\$ 1,182	3.782	10.43	113.372
T.US.B074P1124	128.020	7.500	8/15/1994	11/15/2024	1.1585	19.37	5.036	\$ 1,352	4.327	10.39	130.121
T.US.B075P0225	129.195	7.625	2/15/1995	2/15/2025	1.1730	17.82	5.042	\$ 1,376	4.402	10.60	129.796
T.US.B067P0825	121.060	6.875	8/15/1995	8/15/2025	1.0946	24.34	5.054	\$ 1,335	4.272	11.00	121.356
T.US.B060P0226	111.235	6.000	2/15/1996	2/15/2026	0.9999	55.24	5.065	\$ 1,286	4.114	11.49	111.881
T.US.B066P0826	120.305	6.750	8/15/1996	8/15/2026	1.0836	55.56	5.018	\$ 1,384	4.427	11.42	121.118
T.US.B064P1126	118.010	6.500	11/15/1996	11/15/2026	1.0562	58.53	5.024	\$ 1,371	4.387	11.44	119.815
T.US.B065P0227	119.260	6.625	2/18/1997	2/15/2027	1.0707	64.48	5.026	\$ 1,397	4.469	11.64	119.975
T.US.B063P0827	116.310	6.375	8/15/1997	8/15/2027	1.0429	71.35	5.019	\$ 1,395	4.464	11.91	117.125
T.US.B061P1127	114.000	6.125	11/17/1997	11/15/2027	1.0144	76.69	5.020	\$ 1,381	4.418	11.93	115.681
T.US.B054P0828	106.075	5.500	8/17/1998	8/15/2028	0.9410	86.60	5.015	\$ 1,343	4.297	12.63	106.369
T.US.B052P1128	103.055	5.250	11/16/1998	11/15/2028	0.9111	93.87	5.016	\$ 1,326	4.243	12.67	104.613
T.US.B052P0229	103.025	5.250	2/16/1999	2/15/2029	0.9105	92.98	5.005	\$ 1,334	4.268	12.92	103.207
T.US.B061P0829	114.245	6.125	8/16/1999	8/15/2029	1.0150	99.08	5.014	\$ 1,457	4.662	12.68	114.915
T.US.B062P0530	116.285	6.250	2/15/2000	5/15/2030	1.0306	112.15	5.009	\$ 1,506	4.818	12.69	118.606
T.US.B053P0231	105.050	5.375	2/15/2001	2/15/2031	0.9221	118.64	4.997	\$ 1,422	4.551	13.51	105.288
T.US.B044P0236	92.260	4.500	2/15/2006	2/15/2036	0.7970	164.07	4.999	\$ 1,433	4.585	15.42	92.923
T.US.B046P0237	96.200	4.750	2/15/2007	2/15/2037	0.8285	175.17	4.969	\$ 1,501	4.803	15.51	96.741
T.US.B050P0537*	100.180	5.750	5/15/2007	8/15/2037	0.8625	181.47	4.962	\$ 1,558	4.985	15.47	100.685

**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





