



The Morning Email: US Deliverable Basket

8/27/2007 6:00

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)	6:00:22
Trade Date	8/27/2007
Settle Date	8/28/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.227	ZN	108.170
ZF	106.005	ZB	110.27

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	99.117	4.000	06/15/04	06/15/09	0.9672	20.51	4.367	\$ 171	0.546	1.70	100.174
T.US.B047P0609**	100.177	4.875	06/30/07	06/30/09	0.9815	11.80	4.319	\$ 176	0.562	1.73	101.335
T.US.B035P0709	98.217	3.625	07/15/04	07/15/09	0.9593	24.31	4.363	\$ 177	0.567	1.79	99.112
T.US.B045P0709*	100.177	4.625	07/30/07	07/31/09	0.9764	28.46	4.319	\$ 183	0.587	1.82	100.905
T.US.B034P0809	98.12	3.500	08/16/04	08/15/09	0.9553	27.68	4.373	\$ 184	0.590	1.87	98.499
T.US.B047P0809	100.307	4.875	08/15/06	08/15/09	0.9799	30.03	4.358	\$ 188	0.600	1.85	101.132
T.US.B033P0909	98.05	3.375	09/15/04	09/15/09	0.9512	34.07	4.325	\$ 192	0.614	1.92	99.679

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	100.112	4.500	11/30/06	11/30/11	0.9453	4.69	4.407	\$ 385	1.233	3.80	101.444
T.US.B045P1212	100.255	4.625	01/02/07	12/31/11	0.949	6.44	4.420	\$ 393	1.257	3.87	101.538
T.US.B046P0112	101.102	4.750	01/31/07	01/31/12	0.9528	10.25	4.417	\$ 401	1.283	3.94	101.680
T.US.B045P0212	100.27	4.625	02/28/07	02/29/12	0.9473	13.71	4.416	\$ 407	1.302	3.94	103.119
T.US.B044P0312	100.145	4.500	03/31/07	03/31/12	0.9416	20.54	4.389	\$ 413	1.321	4.04	102.297
T.US.B044P0412	100.152	4.500	04/30/07	04/30/12	0.9406	24.64	4.385	\$ 420	1.343	4.12	101.942
T.US.B046P0512	101.15	4.750	05/30/07	05/31/12	0.9497	25.57	4.403	\$ 429	1.372	4.18	102.624
T.US.B047P0612	101.282	4.875	06/30/07	06/30/12	0.954	24.18	4.437	\$ 436	1.396	4.25	102.663
T.US.B045P0712*	100.232	4.625	07/31/07	07/31/12	0.943	24.50	4.458	\$ 440	1.407	4.35	101.077

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	101.135	4.750	5/17/2004	5/15/2014	0.9335	17.70	4.501	\$ 579	1.853	5.63	102.777
T.US.B042P0814	98.105	4.250	8/16/2004	8/15/2014	0.9040	20.70	4.532	\$ 586	1.875	5.95	98.478
T.US.B042P1114	98.035	4.250	11/15/2004	11/15/2014	0.9012	23.38	4.560	\$ 602	1.928	6.06	99.322
T.US.B040P0215	96.110	4.000	2/15/2005	2/15/2015	0.8837	27.39	4.584	\$ 613	1.961	6.35	96.485
T.US.B041P0515	97.000	4.125	5/16/2005	5/15/2015	0.8881	33.18	4.590	\$ 632	2.023	6.44	98.177
T.US.B042P0815	97.210	4.250	8/15/2005	8/15/2015	0.8927	38.27	4.605	\$ 651	2.084	6.66	97.806
T.US.B044P1115	99.090	4.500	11/15/2005	11/15/2015	0.9058	44.98	4.605	\$ 675	2.159	6.71	100.565
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	49.93	4.646	\$ 724	2.318	6.91	104.853
T.US.B047P0816	101.205	4.875	8/15/2006	8/15/2016	0.9242	56.86	4.649	\$ 733	2.347	7.20	101.813
T.US.B045P1116	99.270	4.625	11/15/2006	11/15/2016	0.9054	64.36	4.645	\$ 742	2.375	7.34	101.163
T.US.B045P0217	99.250	4.625	2/15/2007	2/15/2017	0.9034	69.28	4.654	\$ 758	2.424	7.58	99.945
T.US.B045P0517	98.250	4.500	5/15/2007	5/15/2017	0.8926	74.62	4.657	\$ 769	2.460	7.68	100.065
T.US.B046P0817*	100.285	4.750	8/15/2007	8/15/2017	0.9086	86.80	4.639	\$ 795	2.544	7.87	101.058

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 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**	128.140	7.625	11/15/1992	11/15/2022	1.1593	26.06	4.954	\$ 1,253	4.009	9.59	130.613
T.US.B071P0223	123.050	7.125	2/16/1993	2/15/2023	1.1113	26.15	4.943	\$ 1,230	3.937	9.97	123.408
T.US.B062P0823	113.305	6.250	8/16/1993	8/15/2023	1.0251	35.31	4.962	\$ 1,191	3.813	10.44	114.174
T.US.B074P1124	128.315	7.500	8/15/1994	11/15/2024	1.1585	46.38	4.973	\$ 1,365	4.366	10.41	131.124
T.US.B075P0225	130.180	7.625	2/15/1995	2/15/2025	1.1730	45.80	4.973	\$ 1,389	4.444	10.62	130.832
T.US.B067P0825	122.040	6.875	8/15/1995	8/15/2025	1.0946	51.98	4.983	\$ 1,349	4.315	11.02	122.368
T.US.B060P0226	112.205	6.000	2/15/1996	2/15/2026	0.9999	82.09	4.995	\$ 1,299	4.157	11.51	112.853
T.US.B066P0826	121.300	6.750	8/15/1996	8/15/2026	1.0836	84.73	4.948	\$ 1,399	4.475	11.45	122.176
T.US.B064P1126	118.315	6.500	11/15/1996	11/15/2026	1.0562	86.76	4.953	\$ 1,386	4.434	11.47	120.839
T.US.B065P0227	120.210	6.625	2/18/1997	2/15/2027	1.0707	89.18	4.956	\$ 1,410	4.513	11.67	120.890
T.US.B063P0827	117.295	6.375	8/15/1997	8/15/2027	1.0429	99.61	4.958	\$ 1,410	4.511	11.93	118.147
T.US.B061P1127	114.295	6.125	11/17/1997	11/15/2027	1.0144	104.01	4.951	\$ 1,396	4.466	11.96	116.669
T.US.B054P0828	107.030	5.500	8/17/1998	8/15/2028	0.9410	112.08	4.948	\$ 1,358	4.344	12.65	107.288
T.US.B052P1128	103.315	5.250	11/16/1998	11/15/2028	0.9111	117.91	4.952	\$ 1,340	4.288	12.70	105.482
T.US.B052P0229	103.310	5.250	2/16/1999	2/15/2029	0.9105	119.52	4.944	\$ 1,349	4.317	12.95	104.154
T.US.B061P0829	115.220	6.125	8/16/1999	8/15/2029	1.0150	126.39	4.948	\$ 1,473	4.713	12.71	115.904
T.US.B062P0530	117.275	6.250	2/15/2000	5/15/2030	1.0306	140.94	4.946	\$ 1,523	4.873	12.73	119.643
T.US.B053P0231	106.010	5.375	2/15/2001	2/15/2031	0.9221	144.66	4.933	\$ 1,439	4.603	13.54	106.221
T.US.B044P0236	93.225	4.500	2/15/2006	2/15/2036	0.7970	190.86	4.938	\$ 1,452	4.647	15.47	93.862
T.US.B046P0237	97.205	4.750	2/15/2007	2/15/2037	0.8285	205.89	4.902	\$ 1,524	4.876	15.58	97.808
T.US.B050P0537*	101.195	5.750	5/15/2007	8/15/2037	0.8625	213.12	4.894	\$ 1,582	5.062	15.54	101.786

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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Jim Goulding, jgoulding@ghco.com

