



The Morning Email: US Deliverable Basket

8/28/2007 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)	5:47:55
Trade Date	8/28/2007
Settle Date	8/29/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	102.302	ZN	109.000
ZF	106.165	ZB	111.13

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	99.187	4.000	06/15/04	06/15/09	0.9672	26.77	4.239	\$ 171	0.546	1.70	100.404
T.US.B047P0609**	100.235	4.875	06/30/07	06/30/09	0.9815	16.85	4.221	\$ 176	0.562	1.73	101.529
T.US.B035P0709	98.275	3.625	07/15/04	07/15/09	0.9593	29.38	4.262	\$ 177	0.568	1.79	99.303
T.US.B045P0709*	100.235	4.625	07/30/07	07/31/09	0.9764	33.51	4.221	\$ 184	0.588	1.82	101.099
T.US.B034P0809	98.19	3.500	08/16/04	08/15/09	0.9553	33.95	4.255	\$ 185	0.591	1.87	98.727
T.US.B047P0809	101.05	4.875	08/15/06	08/15/09	0.9799	35.58	4.253	\$ 188	0.601	1.85	101.342
T.US.B033P0909	98.12	3.375	09/15/04	09/15/09	0.9512	40.34	4.213	\$ 192	0.615	1.92	99.907

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	100.24	4.500	11/30/06	11/30/11	0.9453	15.95	4.303	\$ 387	1.238	3.80	101.857
T.US.B045P1212	101.065	4.625	01/02/07	12/31/11	0.949	17.89	4.316	\$ 395	1.263	3.87	101.957
T.US.B046P0112	101.23	4.750	01/31/07	01/31/12	0.9528	21.49	4.318	\$ 403	1.289	3.94	102.093
T.US.B045P0212	101.077	4.625	02/28/07	02/29/12	0.9473	24.86	4.318	\$ 408	1.307	3.95	103.528
T.US.B044P0312	100.227	4.500	03/31/07	03/31/12	0.9416	27.20	4.327	\$ 414	1.324	4.04	102.566
T.US.B044P0412	100.237	4.500	04/30/07	04/30/12	0.9406	31.60	4.321	\$ 421	1.347	4.12	102.220
T.US.B046P0512	101.232	4.750	05/30/07	05/31/12	0.9497	32.21	4.342	\$ 430	1.376	4.18	102.893
T.US.B047P0612	102.087	4.875	06/30/07	06/30/12	0.954	35.12	4.347	\$ 438	1.401	4.25	103.067
T.US.B045P0712*	101.082	4.625	07/31/07	07/31/12	0.943	39.95	4.337	\$ 442	1.415	4.35	101.621

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	102.000	4.750	5/17/2004	5/15/2014	0.9335	7.95	4.401	\$ 583	1.864	5.64	103.368
T.US.B042P0814	98.300	4.250	8/16/2004	8/15/2014	0.9040	12.85	4.429	\$ 590	1.888	5.95	99.099
T.US.B042P1114	98.230	4.250	11/15/2004	11/15/2014	0.9012	15.61	4.459	\$ 607	1.941	6.07	99.943
T.US.B040P0215	97.000	4.000	2/15/2005	2/15/2015	0.8837	21.65	4.477	\$ 617	1.976	6.35	97.152
T.US.B041P0515	97.190	4.125	5/16/2005	5/15/2015	0.8881	25.31	4.497	\$ 637	2.037	6.44	98.782
T.US.B042P0815	98.065	4.250	8/15/2005	8/15/2015	0.8927	28.76	4.521	\$ 655	2.098	6.66	98.365
T.US.B044P1115	99.265	4.500	11/15/2005	11/15/2015	0.9058	35.07	4.524	\$ 679	2.173	6.71	101.124
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	103.285	5.125	5/15/2006	5/15/2016	0.9424	37.41	4.577	\$ 728	2.331	6.91	105.367
T.US.B047P0816	102.045	4.875	8/15/2006	8/15/2016	0.9242	44.89	4.581	\$ 738	2.360	7.21	102.326
T.US.B045P1116	100.120	4.625	11/15/2006	11/15/2016	0.9054	53.96	4.574	\$ 747	2.390	7.34	101.707
T.US.B045P0217	100.100	4.625	2/15/2007	2/15/2017	0.9034	58.94	4.584	\$ 762	2.439	7.59	100.488
T.US.B045P0517	99.100	4.500	5/15/2007	5/15/2017	0.8926	64.61	4.588	\$ 774	2.476	7.69	100.609
T.US.B046P0817*	101.120	4.750	8/15/2007	8/15/2017	0.9086	74.80	4.574	\$ 800	2.558	7.87	101.556

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**	128.275	7.625	11/15/1992	11/15/2022	1.1593	4.12	4.918	\$ 1,258	4.026	9.60	131.056
T.US.B071P0223	123.180	7.125	2/16/1993	2/15/2023	1.1113	5.18	4.909	\$ 1,236	3.954	9.98	123.834
T.US.B062P0823	114.105	6.250	8/16/1993	8/15/2023	1.0251	15.98	4.929	\$ 1,197	3.829	10.44	114.566
T.US.B074P1124	129.120	7.500	8/15/1994	11/15/2024	1.1585	23.47	4.941	\$ 1,370	4.384	10.42	131.535
T.US.B075P0225	130.305	7.625	2/15/1995	2/15/2025	1.1730	22.44	4.944	\$ 1,394	4.462	10.62	131.243
T.US.B067P0825	122.160	6.875	8/15/1995	8/15/2025	1.0946	30.52	4.955	\$ 1,354	4.333	11.03	122.762
T.US.B060P0226	113.000	6.000	2/15/1996	2/15/2026	0.9999	63.02	4.967	\$ 1,305	4.175	11.52	113.228
T.US.B066P0826	122.105	6.750	8/15/1996	8/15/2026	1.0836	64.11	4.920	\$ 1,404	4.494	11.46	122.585
T.US.B064P1126	119.120	6.500	11/15/1996	11/15/2026	1.0562	66.97	4.925	\$ 1,392	4.454	11.48	121.247
T.US.B065P0227	121.015	6.625	2/18/1997	2/15/2027	1.0707	68.95	4.928	\$ 1,416	4.532	11.68	121.299
T.US.B063P0827	118.085	6.375	8/15/1997	8/15/2027	1.0429	78.73	4.930	\$ 1,415	4.529	11.94	118.508
T.US.B061P1127	115.100	6.125	11/17/1997	11/15/2027	1.0144	85.50	4.927	\$ 1,402	4.486	11.97	117.077
T.US.B054P0828	107.170	5.500	8/17/1998	8/15/2028	0.9410	97.32	4.920	\$ 1,365	4.368	12.67	107.740
T.US.B052P1128	104.140	5.250	11/16/1998	11/15/2028	0.9111	104.56	4.920	\$ 1,348	4.312	12.72	105.950
T.US.B052P0229	104.120	5.250	2/16/1999	2/15/2029	0.9105	104.69	4.910	\$ 1,356	4.340	12.97	104.575
T.US.B061P0829	116.055	6.125	8/16/1999	8/15/2029	1.0150	110.87	4.918	\$ 1,481	4.740	12.72	116.405
T.US.B062P0530	118.100	6.250	2/15/2000	5/15/2030	1.0306	123.94	4.913	\$ 1,531	4.900	12.75	120.113
T.US.B053P0231	106.195	5.375	2/15/2001	2/15/2031	0.9221	134.97	4.903	\$ 1,449	4.635	13.56	106.814
T.US.B044P0236	94.140	4.500	2/15/2006	2/15/2036	0.7970	190.00	4.898	\$ 1,468	4.696	15.51	94.609
T.US.B046P0237	98.100	4.750	2/15/2007	2/15/2037	0.8285	202.07	4.858	\$ 1,539	4.924	15.62	98.493
T.US.B050P0537*	102.065	5.750	5/15/2007	8/15/2037	0.8625	205.75	4.856	\$ 1,595	5.105	15.58	102.393

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

