



The Morning Email: US Deliverable Basket

8/29/2007 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)	5:47:16
Trade Date	8/29/2007
Settle Date	8/30/2007

Sep Fut	Last 32	Sep Fut	Last 32
ZT	103.042	ZN	109.170
ZF	106.295	ZB	111.21

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	99.247	4.000	06/15/04	06/15/09	0.9672	4.39	4.130	\$ 171	0.547	1.70	100.602
T.US.B047P0609**	100.3	4.875	06/30/07	06/30/09	0.9815	(5.45)	4.110	\$ 176	0.563	1.73	101.746
T.US.B035P0709	99.022	3.625	07/15/04	07/15/09	0.9593	7.93	4.144	\$ 178	0.568	1.78	99.522
T.US.B045P0709*	100.3	4.625	07/30/07	07/31/09	0.9764	11.37	4.110	\$ 184	0.588	1.81	101.315
T.US.B034P0809	98.257	3.500	08/16/04	08/15/09	0.9553	12.62	4.141	\$ 185	0.592	1.87	98.946
T.US.B047P0809	101.115	4.875	08/15/06	08/15/09	0.9799	13.33	4.144	\$ 188	0.602	1.85	101.558
T.US.B033P0909	98.19	3.375	09/15/04	09/15/09	0.9512	19.44	4.099	\$ 192	0.616	1.92	100.135

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	101.057	4.500	11/30/06	11/30/11	0.9453	28.39	4.193	\$ 389	1.243	3.80	102.297
T.US.B045P1212	101.207	4.625	01/02/07	12/31/11	0.949	30.83	4.204	\$ 396	1.269	3.87	102.414
T.US.B046P0112	102.047	4.750	01/31/07	01/31/12	0.9528	33.92	4.211	\$ 404	1.294	3.94	102.534
T.US.B045P0212	101.212	4.625	02/28/07	02/29/12	0.9473	37.10	4.215	\$ 410	1.313	3.95	103.962
T.US.B044P0312	101.037	4.500	03/31/07	03/31/12	0.9416	38.95	4.229	\$ 416	1.330	4.04	102.984
T.US.B044P0412	101.05	4.500	04/30/07	04/30/12	0.9406	43.64	4.223	\$ 423	1.353	4.12	102.648
T.US.B046P0512	102.05	4.750	05/30/07	05/31/12	0.9497	44.75	4.243	\$ 432	1.382	4.18	103.337
T.US.B047P0612	102.222	4.875	06/30/07	06/30/12	0.954	47.35	4.251	\$ 440	1.407	4.25	103.502
T.US.B045P0712*	101.21	4.625	07/31/07	07/31/12	0.943	51.50	4.248	\$ 444	1.421	4.35	102.033

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	102.160	4.750	5/17/2004	5/15/2014	0.9335	22.33	4.316	\$ 586	1.874	5.64	103.881
T.US.B042P0814	99.140	4.250	8/16/2004	8/15/2014	0.9040	27.27	4.344	\$ 593	1.898	5.95	99.611
T.US.B042P1114	99.085	4.250	11/15/2004	11/15/2014	0.9012	31.55	4.369	\$ 610	1.953	6.07	100.501
T.US.B040P0215	97.135	4.000	2/15/2005	2/15/2015	0.8837	33.62	4.409	\$ 620	1.985	6.36	97.585
T.US.B041P0515	98.010	4.125	5/16/2005	5/15/2015	0.8881	37.76	4.428	\$ 640	2.047	6.45	99.231
T.US.B042P0815	98.225	4.250	8/15/2005	8/15/2015	0.8927	43.21	4.445	\$ 659	2.109	6.67	98.876
T.US.B044P1115	100.085	4.500	11/15/2005	11/15/2015	0.9058	47.49	4.460	\$ 682	2.184	6.72	101.574
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	104.135	5.125	5/15/2006	5/15/2016	0.9424	52.77	4.505	\$ 733	2.345	6.92	105.912
T.US.B047P0816	102.200	4.875	8/15/2006	8/15/2016	0.9242	58.78	4.515	\$ 742	2.373	7.21	102.824
T.US.B045P1116	100.255	4.625	11/15/2006	11/15/2016	0.9054	65.89	4.517	\$ 750	2.401	7.35	102.142
T.US.B045P0217	100.240	4.625	2/15/2007	2/15/2017	0.9034	71.37	4.526	\$ 766	2.451	7.59	100.939
T.US.B045P0517	99.230	4.500	5/15/2007	5/15/2017	0.8926	76.06	4.535	\$ 777	2.487	7.69	101.027
T.US.B046P0817*	101.245	4.750	8/15/2007	8/15/2017	0.9086	85.72	4.526	\$ 803	2.570	7.88	101.959

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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**	129.145	7.625	11/15/1992	11/15/2022	1.1593	22.17	4.868	\$ 1,266	4.050	9.61	131.670
T.US.B071P0223	124.035	7.125	2/16/1993	2/15/2023	1.1113	21.77	4.862	\$ 1,243	3.977	9.99	124.400
T.US.B062P0823	114.255	6.250	8/16/1993	8/15/2023	1.0251	30.14	4.885	\$ 1,203	3.850	10.46	115.052
T.US.B074P1124	129.235	7.500	8/15/1994	11/15/2024	1.1585	34.02	4.902	\$ 1,376	4.403	10.43	131.915
T.US.B075P0225	131.095	7.625	2/15/1995	2/15/2025	1.1730	32.48	4.918	\$ 1,399	4.478	10.63	131.608
T.US.B067P0825	122.245	6.875	8/15/1995	8/15/2025	1.0946	38.13	4.931	\$ 1,358	4.346	11.04	123.046
T.US.B060P0226	113.070	6.000	2/15/1996	2/15/2026	0.9999	69.21	4.947	\$ 1,308	4.186	11.53	113.463
T.US.B066P0826	122.195	6.750	8/15/1996	8/15/2026	1.0836	72.22	4.903	\$ 1,409	4.507	11.46	122.885
T.US.B064P1126	119.220	6.500	11/15/1996	11/15/2026	1.0562	76.11	4.905	\$ 1,396	4.469	11.49	121.577
T.US.B065P0227	121.135	6.625	2/18/1997	2/15/2027	1.0707	80.07	4.905	\$ 1,422	4.550	11.69	121.692
T.US.B063P0827	118.185	6.375	8/15/1997	8/15/2027	1.0429	87.88	4.904	\$ 1,421	4.546	11.95	118.838
T.US.B061P1127	115.195	6.125	11/17/1997	11/15/2027	1.0144	94.17	4.905	\$ 1,407	4.501	11.98	117.390
T.US.B054P0828	107.270	5.500	8/17/1998	8/15/2028	0.9410	106.54	4.899	\$ 1,370	4.384	12.68	108.068
T.US.B052P1128	104.225	5.250	11/16/1998	11/15/2028	0.9111	112.31	4.897	\$ 1,352	4.328	12.73	106.230
T.US.B052P0229	104.215	5.250	2/16/1999	2/15/2029	0.9105	113.45	4.891	\$ 1,361	4.356	12.98	104.886
T.US.B061P0829	116.155	6.125	8/16/1999	8/15/2029	1.0150	120.04	4.896	\$ 1,487	4.758	12.74	116.734
T.US.B062P0530	118.205	6.250	2/15/2000	5/15/2030	1.0306	133.59	4.892	\$ 1,537	4.918	12.76	120.458
T.US.B053P0231	106.265	5.375	2/15/2001	2/15/2031	0.9221	141.22	4.882	\$ 1,453	4.650	13.57	107.047
T.US.B044P0236	94.135	4.500	2/15/2006	2/15/2036	0.7970	188.84	4.883	\$ 1,469	4.700	15.53	94.605
T.US.B046P0237	98.095	4.750	2/15/2007	2/15/2037	0.8285	200.89	4.859	\$ 1,538	4.923	15.62	98.490
T.US.B050P0537*	102.075	5.750	5/15/2007	8/15/2037	0.8625	206.05	4.855	\$ 1,596	5.107	15.58	102.438

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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