



The Morning Email: US Deliverable Basket

8/31/2007 5:58

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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eCBOT fixed income futures have been rolled to DEC 07.

Time (CST)	5:58:24
Trade Date	8/31/2007
Settle Date	9/3/2007

Dec07 Fut	Last 32	Dec07 Fut	Last 32
ZT	102.310	ZN	108.275
ZF	106.130	ZB	111.13

Last Delivery Day	Last Trading Day	
2yr / 5yr	1/4/2008	12/31/2007
10yr/ 30yr	12/31/2007	12/19/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price	
T.US.B040P0809*	99.187	4.000	39323	40056	0.9643	36.1637261	4.219	\$ 189	0.604	1.89	99.639	The new issue only delievers into
T.US.B033P0909**	98.097	3.375	38245	40071	0.9569	19.3408166	4.255	\$ 191	0.610	1.91	99.881	the sep contract
T.US.B033P1009	98.055	3.375	40101	40101	0.9550	21.348448	4.288	#NUM!	#NUM!	1.99	#NUM!	
T.US.B034P1109	98.117	3.500	40132	40132	0.9553	26.5682957	4.285	#NUM!	#NUM!	2.07	#NUM!	
T.US.B045P1109	100.222	4.625	40132	40132	0.9754	35.3980902	4.287	#NUM!	#NUM!	2.04	#NUM!	
T.US.B034P1209	98.1	3.500	40162	40162	0.9535	30.7492096	4.283	#NUM!	#NUM!	2.15	#NUM!	

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B045P0212**	101.08	4.625	02/28/07	02/29/12	0.9473	16.67	4.315	\$ 407	1.304	4.02	101.313
T.US.B044P0312	100.222	4.500	03/31/07	03/31/12	0.9416	17.54	4.330	\$ 413	1.321	4.02	102.612
T.US.B044P0412	100.237	4.500	04/30/07	04/30/12	0.9406	22.43	4.321	\$ 420	1.343	4.10	102.281
T.US.B046P0512	101.235	4.750	05/30/07	05/31/12	0.9497	24.71	4.340	\$ 429	1.372	4.16	102.967
T.US.B047P0612	102.09	4.875	06/30/07	06/30/12	0.954	28.30	4.344	\$ 437	1.398	4.24	103.142
T.US.B045P0712	101.08	4.625	07/31/07	07/31/12	0.943	31.27	4.338	\$ 441	1.411	4.34	101.677
T.US.B041P0812*	99.065	4.125	08/30/07	08/31/12	0	45.51	4.304	\$ 443	1.417	4.46	99.248

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price	
T.US.B042P0814**	98.275	4.250	8/16/2004	8/15/2014	0.9040	26.70	4.442	\$ 588	1.883	5.94	99.079	
T.US.B042P1114	98.215	4.250	11/15/2004	11/15/2014	0.9012	30.73	4.467	\$ 605	1.937	6.05	99.954	
T.US.B040P0215	96.225	4.000	2/15/2005	2/15/2015	0.8837	26.53	4.526	\$ 614	1.966	6.34	96.910	
T.US.B041P0515	97.140	4.125	5/16/2005	5/15/2015	0.8881	36.19	4.522	\$ 634	2.030	6.43	98.682	
T.US.B042P0815	97.315	4.250	8/15/2005	8/15/2015	0.8927	38.13	4.555	\$ 653	2.089	6.65	98.204	
T.US.B044P1115	99.185	4.500	11/15/2005	11/15/2015	0.9058	45.90	4.561	\$ 676	2.164	6.70	100.935	
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!	
T.US.B051P0516	103.315	5.125	5/15/2006	5/15/2016	0.9424	63.76	4.564	\$ 728	2.331	6.90	105.530	
T.US.B047P0816	102.065	4.875	8/15/2006	8/15/2016	0.9242	67.98	4.572	\$ 737	2.359	7.20	102.455	
T.US.B045P1116	100.140	4.625	11/15/2006	11/15/2016	0.9054	75.47	4.565	\$ 746	2.389	7.33	101.833	
T.US.B045P0217	100.125	4.625	2/15/2007	2/15/2017	0.9034	80.89	4.573	\$ 762	2.439	7.57	100.629	
T.US.B045P0517	99.120	4.500	5/15/2007	5/15/2017	0.8926	85.74	4.580	\$ 773	2.475	7.68	100.732	The Morning Email, US Deliverable
T.US.B046P0817*	101.145	4.750	8/15/2007	8/15/2017	0.9086	97.25	4.566	\$ 799	2.558	7.86	101.698	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.B071P0223**	124.155	7.125	2/16/1993	2/15/2023	1.1113	34.68	4.832	\$ 1,247	3.991	9.99	124.852
T.US.B062P0823	115.060	6.250	8/16/1993	8/15/2023	1.0251	43.48	4.853	\$ 1,208	3.865	10.46	115.510
T.US.B074P1124	130.080	7.500	8/15/1994	11/15/2024	1.1585	51.47	4.869	\$ 1,382	4.424	10.43	132.512
T.US.B075P0225	131.260	7.625	2/15/1995	2/15/2025	1.1730	49.94	4.880	\$ 1,406	4.500	10.64	132.206
T.US.B067P0825	123.090	6.875	8/15/1995	8/15/2025	1.0946	55.52	4.893	\$ 1,365	4.369	11.04	123.636
T.US.B060P0226	113.230	6.000	2/15/1996	2/15/2026	0.9999	86.02	4.908	\$ 1,315	4.209	11.54	114.029
T.US.B066P0826	123.045	6.750	8/15/1996	8/15/2026	1.0836	90.11	4.865	\$ 1,416	4.533	11.47	123.489
T.US.B064P1126	120.065	6.500	11/15/1996	11/15/2026	1.0562	93.47	4.866	\$ 1,404	4.494	11.50	122.164
T.US.B065P0227	121.300	6.625	2/18/1997	2/15/2027	1.0707	97.45	4.868	\$ 1,430	4.576	11.69	122.280
T.US.B063P0827	119.005	6.375	8/15/1997	8/15/2027	1.0429	102.73	4.867	\$ 1,428	4.569	11.96	119.345
T.US.B061P1127	116.025	6.125	11/17/1997	11/15/2027	1.0144	110.00	4.873	\$ 1,414	4.524	11.99	117.926
T.US.B054P0828	108.060	5.500	8/17/1998	8/15/2028	0.9410	118.32	4.865	\$ 1,376	4.404	12.69	108.471
T.US.B052P1128	105.005	5.250	11/16/1998	11/15/2028	0.9111	123.06	4.872	\$ 1,358	4.344	12.74	106.599
T.US.B052P0229	104.305	5.250	2/16/1999	2/15/2029	0.9105	123.19	4.867	\$ 1,366	4.371	12.98	105.224
T.US.B061P0829	116.220	6.125	8/16/1999	8/15/2029	1.0150	127.37	4.875	\$ 1,490	4.770	12.74	117.004
T.US.B062P0530	118.220	6.250	2/15/2000	5/15/2030	1.0306	135.94	4.878	\$ 1,538	4.923	12.76	120.573
T.US.B053P0231	106.295	5.375	2/15/2001	2/15/2031	0.9221	144.97	4.879	\$ 1,454	4.654	13.57	107.199
T.US.B044P0236	94.170	4.500	2/15/2006	2/15/2036	0.7970	193.00	4.876	\$ 1,471	4.707	15.52	94.764
T.US.B046P0237	98.105	4.750	2/15/2007	2/15/2037	0.8285	202.57	4.857	\$ 1,539	4.925	15.61	98.573
T.US.B050P0537*	102.085	5.750	5/15/2007	8/15/2037	0.8625	207.75	4.854	\$ 1,596	5.108	15.57	102.524

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

