



The Morning Email: US Deliverable Basket

7/10/2007 5:52

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)	5:52:24
Trade Date	7/10/2007
Settle Date	7/11/2007

Sept Futures	Last 32
ZT	101.250
ZF	103.245
ZN	105.010
ZB	106.21

Last Delivery Day		Last Trading Day
2yr / 5yr	10/3/2007	9/28/2007
10yr/ 30yr	10/3/2007	9/19/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B047P0609***	99.285	4.875	05/30/07	05/15/09	0.9815	16.44	4.933	\$ 185	0.594	1.85	100.036
T.US.B040P0609	98.102	4.000	06/15/04	06/15/09	0.9672	12.47	4.923	\$ 180	0.576	1.83	98.603
T.US.B035P0709	97.17	3.625	07/15/04	7/15/09	0.9593	12.87	4.931	\$ 186	0.596	1.88	99.304
T.US.B034P0809	97.05	3.500	08/16/04	08/15/09	0.9553	13.83	4.945	\$ 193	0.619	1.96	98.568
T.US.B047P0809	99.287	4.875	08/15/06	08/15/09	0.9799	21.82	4.924	\$ 197	0.630	1.93	101.863
T.US.B033P0909	96.275	3.375	09/15/04	09/15/09	0.9512	17.61	4.912	\$ 200	0.641	2.05	97.942

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.015	4.500	11/30/06	11/30/11	0.9453	14.38	5.000	\$ 385	1.233	3.91	98.551
T.US.B045P1212	98.152	4.625	01/02/07	12/31/11	0.949	15.86	5.009	\$ 393	1.256	3.98	98.613
T.US.B046P0112	98.3	4.750	01/31/07	01/31/12	0.9528	18.10	5.013	\$ 400	1.281	3.96	101.050
T.US.B045P0212	98.135	4.625	02/28/07	02/29/12	0.9473	19.77	5.010	\$ 406	1.298	4.05	100.093
T.US.B044P0312	97.265	4.500	03/31/07	03/31/12	0.9416	19.60	5.021	\$ 411	1.314	4.14	99.082
T.US.B044P0412	97.26	4.500	04/30/07	04/30/12	0.9406	22.41	5.017	\$ 417	1.334	4.22	98.693
T.US.B046P0512	98.272	4.750	05/30/07	05/31/12	0.9497	25.54	5.017	\$ 426	1.363	4.29	99.382
T.US.B047P0612*	99.112	4.875	06/30/07	06/30/12	0.954	27.34	5.024	\$ 433	1.387	4.36	99.496

CTD changing between these two

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	98.07	4.750	5/17/2004	5/15/2014	0.9335	5.64	5.063	\$ 567	1.813	5.73	98.939
T.US.B042P0814	95.03	4.250	8/16/2004	8/15/2014	0.9040	5.27	5.082	\$ 573	1.832	5.91	96.808
T.US.B042P1114	94.28	4.250	11/15/2004	11/15/2014	0.9012	7.68	5.094	\$ 588	1.882	6.16	95.533
T.US.B040P0215	93.01	4.000	2/15/2005	2/15/2015	0.8837	7.49	5.118	\$ 597	1.911	6.31	94.645
T.US.B041P0515	93.195	4.125	5/16/2005	5/15/2015	0.8881	11.20	5.124	\$ 615	1.968	6.53	94.248
T.US.B042P0815	94.065	4.250	8/15/2005	8/15/2015	0.8927	14.74	5.134	\$ 633	2.026	6.60	95.917
T.US.B044P1115	95.25	4.500	11/15/2005	11/15/2015	0.9058	21.22	5.127	\$ 655	2.097	6.79	96.478
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.27	5.125	5/15/2006	5/15/2016	0.9424	28.23	5.146	\$ 703	2.249	6.98	100.638
T.US.B047P0816	98.01	4.875	8/15/2006	8/15/2016	0.9242	31.39	5.148	\$ 711	2.274	7.11	99.997
T.US.B045P1116	96.07	4.625	11/15/2006	11/15/2016	0.9054	36.57	5.139	\$ 718	2.298	7.41	96.935
T.US.B045P0217	96.03	4.625	2/15/2007	2/15/2017	0.9034	39.29	5.145	\$ 732	2.343	7.48	97.959
T.US.B045P0517*	95.05	4.500	5/15/2007	5/15/2017	0.8926	45.58	5.132	\$ 743	2.378	7.75	95.853

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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**	124.010	7.625	11/15/1992	11/15/2022	1.1593	28.86	5.315	\$ 1,202	3.847	9.60	125.212
T.US.B071P0223	118.290	7.125	2/16/1993	2/15/2023	1.1113	28.00	5.314	\$ 1,180	3.776	9.69	121.780
T.US.B062P0823	109.300	6.250	8/16/1993	8/15/2023	1.0251	33.97	5.325	\$ 1,142	3.654	10.15	112.458
T.US.B074P1124	124.205	7.500	8/15/1994	11/15/2024	1.1585	51.08	5.322	\$ 1,307	4.183	10.39	125.802
T.US.B075P0225	126.060	7.625	2/15/1995	2/15/2025	1.1730	51.30	5.308	\$ 1,331	4.260	10.30	129.263
T.US.B067P0825	117.315	6.875	8/15/1995	8/15/2025	1.0946	55.26	5.315	\$ 1,292	4.133	10.70	120.757
T.US.B060P0226	108.015	6.000	2/15/1996	2/15/2026	0.9999	59.12	5.315	\$ 1,236	3.954	11.19	110.467
T.US.B066P0826	117.035	6.750	8/15/1996	8/15/2026	1.0836	64.65	5.313	\$ 1,328	4.250	11.08	119.832
T.US.B064P1126	114.110	6.500	11/15/1996	11/15/2026	1.0562	69.27	5.312	\$ 1,316	4.213	11.41	115.351
T.US.B065P0227	115.290	6.625	2/18/1997	2/15/2027	1.0707	69.99	5.304	\$ 1,340	4.287	11.30	118.578
T.US.B063P0827	113.025	6.375	8/15/1997	8/15/2027	1.0429	73.97	5.309	\$ 1,336	4.275	11.55	115.649
T.US.B061P1127	110.065	6.125	11/17/1997	11/15/2027	1.0144	78.84	5.308	\$ 1,322	4.229	11.89	111.152
T.US.B054P0828	102.180	5.500	8/17/1998	8/15/2028	0.9410	83.80	5.299	\$ 1,284	4.107	12.25	104.781
T.US.B052P1128	99.170	5.250	11/16/1998	11/15/2028	0.9111	88.43	5.296	\$ 1,266	4.051	12.62	100.344
T.US.B052P0229	99.165	5.250	2/16/1999	2/15/2029	0.9105	89.97	5.286	\$ 1,274	4.078	12.54	101.633
T.US.B061P0829	110.265	6.125	8/16/1999	8/15/2029	1.0150	96.80	5.287	\$ 1,392	4.454	12.28	113.298
T.US.B062P0530	112.280	6.250	2/15/2000	5/15/2030	1.0306	109.28	5.288	\$ 1,437	4.597	12.62	113.843
T.US.B053P0231	101.125	5.375	2/15/2001	2/15/2031	0.9221	110.54	5.273	\$ 1,354	4.334	13.08	103.558
T.US.B044P0236	89.080	4.500	2/15/2006	2/15/2036	0.7970	147.22	5.271	\$ 1,355	4.335	14.87	91.065
T.US.B046P0237*	92.265	4.750	2/15/2006	2/15/2037	0.8285	154.66	5.228	\$ 1,418	4.537	14.96	94.744

CTD changing between these two

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

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