



The Morning Email: US Deliverable Basket

7/11/2007 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)	5:47:48
Trade Date	7/11/2007
Settle Date	7/12/2007

Sept Futures	Last 32
ZT	101.307
ZF	104.070
ZN	105.240
ZB	107.27

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***	100.02	4.875	05/30/07	05/15/09	0.9815	20.15	4.840	\$ 186	0.594	1.85	100.221
T.US.B040P0609	98.155	4.000	06/15/04	06/15/09	0.9672	16.01	4.833	\$ 180	0.576	1.82	98.779
T.US.B035P0709	97.232	3.625	07/15/04	7/15/09	0.9593	17.32	4.828	\$ 186	0.597	1.87	99.507
T.US.B034P0809	97.137	3.500	08/16/04	08/15/09	0.9553	20.79	4.805	\$ 194	0.620	1.96	98.849
T.US.B047P0809	100.025	4.875	08/15/06	08/15/09	0.9799	25.84	4.833	\$ 197	0.631	1.93	102.058
T.US.B033P0909	97.037	3.375	09/15/04	09/15/09	0.9512	24.08	4.785	\$ 201	0.643	2.04	98.207

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.17	4.500	11/30/06	11/30/11	0.9453	4.92	4.875	\$ 387	1.239	3.91	99.048
T.US.B045P1212	98.307	4.625	01/02/07	12/31/11	0.949	6.30	4.886	\$ 395	1.263	3.98	99.110
T.US.B046P0112	99.135	4.750	01/31/07	01/31/12	0.9528	8.45	4.893	\$ 402	1.288	3.96	101.548
T.US.B045P0212	98.29	4.625	02/28/07	02/29/12	0.9473	10.26	4.891	\$ 408	1.305	4.05	100.590
T.US.B044P0312	98.102	4.500	03/31/07	03/31/12	0.9416	10.45	4.902	\$ 413	1.321	4.14	99.585
T.US.B044P0412	98.095	4.500	04/30/07	04/30/12	0.9406	13.08	4.901	\$ 419	1.341	4.23	99.190
T.US.B046P0512	99.107	4.750	05/30/07	05/31/12	0.9497	15.97	4.903	\$ 428	1.370	4.29	99.879
T.US.B047P0612*	99.27	4.875	06/30/07	06/30/12	0.954	17.95	4.910	\$ 436	1.394	4.36	100.003

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**	99.03	4.750	5/17/2004	5/15/2014	0.9335	27.27	4.906	\$ 572	1.832	5.73	99.842
T.US.B042P0814	96	4.250	8/16/2004	8/15/2014	0.9040	27.62	4.924	\$ 579	1.852	5.92	97.726
T.US.B042P1114	95.245	4.250	11/15/2004	11/15/2014	0.9012	29.55	4.944	\$ 594	1.902	6.16	96.435
T.US.B040P0215	93.23	4.000	2/15/2005	2/15/2015	0.8837	22.98	5.004	\$ 602	1.927	6.32	95.343
T.US.B041P0515	94.165	4.125	5/16/2005	5/15/2015	0.8881	33.66	4.978	\$ 622	1.990	6.54	95.166
T.US.B042P0815	95.05	4.250	8/15/2005	8/15/2015	0.8927	38.67	4.984	\$ 640	2.049	6.61	96.882
T.US.B044P1115	96.145	4.500	11/15/2005	11/15/2015	0.9058	36.06	5.025	\$ 660	2.114	6.80	97.162
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	100.21	5.125	5/15/2006	5/15/2016	0.9424	47.30	5.031	\$ 710	2.271	6.99	101.464
T.US.B047P0816	98.27	4.875	8/15/2006	8/15/2016	0.9242	50.59	5.034	\$ 718	2.296	7.12	100.823
T.US.B045P1116	97.03	4.625	11/15/2006	11/15/2016	0.9054	57.90	5.018	\$ 726	2.323	7.42	97.823
T.US.B045P0217	96.3	4.625	2/15/2007	2/15/2017	0.9034	59.64	5.031	\$ 740	2.367	7.49	98.816
T.US.B045P0517*	96	4.500	5/15/2007	5/15/2017	0.8926	66.01	5.017	\$ 751	2.402	7.76	96.709

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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**	125.120	7.625	11/15/1992	11/15/2022	1.1593	32.54	5.204	\$ 1,220	3.902	9.63	126.577
T.US.B071P0223	120.075	7.125	2/16/1993	2/15/2023	1.1113	32.81	5.202	\$ 1,197	3.832	9.73	123.128
T.US.B062P0823	111.070	6.250	8/16/1993	8/15/2023	1.0251	40.20	5.213	\$ 1,159	3.710	10.19	113.757
T.US.B074P1124	126.035	7.500	8/15/1994	11/15/2024	1.1585	58.79	5.211	\$ 1,328	4.250	10.43	127.291
T.US.B075P0225	127.215	7.625	2/15/1995	2/15/2025	1.1730	59.01	5.196	\$ 1,353	4.329	10.34	130.768
T.US.B067P0825	119.145	6.875	8/15/1995	8/15/2025	1.0946	65.13	5.204	\$ 1,313	4.203	10.74	122.245
T.US.B060P0226	109.140	6.000	2/15/1996	2/15/2026	0.9999	69.70	5.202	\$ 1,257	4.023	11.24	111.874
T.US.B066P0826	118.190	6.750	8/15/1996	8/15/2026	1.0836	75.39	5.201	\$ 1,351	4.324	11.14	121.335
T.US.B064P1126	115.265	6.500	11/15/1996	11/15/2026	1.0562	80.95	5.202	\$ 1,340	4.288	11.47	116.853
T.US.B065P0227	117.135	6.625	2/18/1997	2/15/2027	1.0707	82.17	5.192	\$ 1,364	4.364	11.35	120.112
T.US.B063P0827	114.195	6.375	8/15/1997	8/15/2027	1.0429	87.60	5.196	\$ 1,361	4.354	11.61	117.198
T.US.B061P1127	111.230	6.125	11/17/1997	11/15/2027	1.0144	92.93	5.194	\$ 1,347	4.309	11.95	112.684
T.US.B054P0828	104.020	5.500	8/17/1998	8/15/2028	0.9410	99.89	5.185	\$ 1,309	4.190	12.32	106.296
T.US.B052P1128	101.000	5.250	11/16/1998	11/15/2028	0.9111	104.52	5.181	\$ 1,292	4.134	12.69	101.827
T.US.B052P0229	101.000	5.250	2/16/1999	2/15/2029	0.9105	106.58	5.172	\$ 1,301	4.162	12.61	103.132
T.US.B061P0829	112.125	6.125	8/16/1999	8/15/2029	1.0150	112.37	5.172	\$ 1,420	4.543	12.36	114.878
T.US.B062P0530	114.155	6.250	2/15/2000	5/15/2030	1.0306	125.82	5.177	\$ 1,466	4.690	12.69	115.469
T.US.B053P0231	102.300	5.375	2/15/2001	2/15/2031	0.9221	128.76	5.162	\$ 1,383	4.427	13.16	105.120
T.US.B044P0236	90.245	4.500	2/15/2006	2/15/2036	0.7970	168.69	5.158	\$ 1,388	4.443	14.99	92.593
T.US.B046P0237*	94.140	4.750	2/15/2006	2/15/2037	0.8285	178.06	5.118	\$ 1,454	4.652	15.09	96.366

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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