



The Morning Email: US Deliverable Basket

7/17/2007 5:41

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

Disclaimer: All information within this newsletter is meant for internal use at GH Trader's LLC, only. All information has been recorded to the best of my ability. This material is based upon information that I consider reliable, but I do not represent that it is accurate or complete.

Jim Goulding, GH Traders LLC, Treas-Arb, Chicago, jgoulding@ghco.com

The Morning Email, US Deliverable

Time (CST)	5:41:38
Trade Date	7/17/2007
Settle Date	7/18/2007

Sept Futures	Last 32
ZT	101.282
ZF	104.010
ZN	105.175
ZB	107.20

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***	99.315	4.875	05/30/07	05/15/09	0.9815	18.43	4.882	\$ 184	0.589	1.84	100.223
T.US.B040P0609	98.132	4.000	06/15/04	06/15/09	0.9672	14.48	4.879	\$ 178	0.571	1.81	98.773
T.US.B035P0709	97.202	3.625	07/15/04	7/15/09	0.9593	15.09	4.888	\$ 185	0.591	1.89	97.661
T.US.B034P0809	97.102	3.500	08/16/04	08/15/09	0.9553	18.05	4.872	\$ 192	0.615	1.94	98.798
T.US.B047P0809	100.01	4.875	08/15/06	08/15/09	0.9799	25.12	4.857	\$ 195	0.626	1.91	102.092
T.US.B033P0909	97.005	3.375	09/15/04	09/15/09	0.9512	21.64	4.846	\$ 199	0.637	2.03	98.162

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.112	4.500	11/30/06	11/30/11	0.9453	0.94	4.923	\$ 385	1.232	3.89	98.940
T.US.B045P1212	98.252	4.625	01/02/07	12/31/11	0.949	2.62	4.931	\$ 393	1.256	3.96	99.014
T.US.B046P0112	99.082	4.750	01/31/07	01/31/12	0.9528	4.98	4.934	\$ 400	1.281	3.95	101.461
T.US.B045P0212	98.23	4.625	02/28/07	02/29/12	0.9473	6.08	4.938	\$ 406	1.298	4.04	100.478
T.US.B044P0312	98.042	4.500	03/31/07	03/31/12	0.9416	6.25	4.949	\$ 411	1.314	4.13	99.471
T.US.B044P0412	98.03	4.500	04/30/07	04/30/12	0.9406	8.38	4.951	\$ 417	1.334	4.21	99.060
T.US.B046P0512	99.042	4.750	05/30/07	05/31/12	0.9497	11.29	4.951	\$ 426	1.363	4.27	99.754
T.US.B047P0612*	99.21	4.875	06/30/07	06/30/12	0.954	13.78	4.954	\$ 434	1.387	4.34	99.895

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**	98.25	4.750	5/17/2004	5/15/2014	0.9335	18.71	4.964	\$ 569	1.821	5.71	99.592
T.US.B042P0814	95.215	4.250	8/16/2004	8/15/2014	0.9040	19.00	4.983	\$ 575	1.841	5.90	97.468
T.US.B042P1114	95.175	4.250	11/15/2004	11/15/2014	0.9012	24.42	4.982	\$ 592	1.893	6.14	96.286
T.US.B040P0215	93.2	4.000	2/15/2005	2/15/2015	0.8837	21.82	5.022	\$ 600	1.921	6.30	95.316
T.US.B041P0515	94.055	4.125	5/16/2005	5/15/2015	0.8881	24.51	5.035	\$ 618	1.978	6.51	94.889
T.US.B042P0815	94.205	4.250	8/15/2005	8/15/2015	0.8927	24.03	5.066	\$ 635	2.033	6.59	96.437
T.US.B044P1115	96.11	4.500	11/15/2005	11/15/2015	0.9058	34.44	5.042	\$ 659	2.107	6.78	97.126
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	100.135	5.125	5/15/2006	5/15/2016	0.9424	41.76	5.064	\$ 707	2.261	6.97	101.313
T.US.B047P0816	98.195	4.875	8/15/2006	8/15/2016	0.9242	45.01	5.068	\$ 715	2.286	7.10	100.670
T.US.B045P1116	96.25	4.625	11/15/2006	11/15/2016	0.9054	49.79	5.061	\$ 722	2.310	7.40	97.586
T.US.B045P0217	96.225	4.625	2/15/2007	2/15/2017	0.9034	54.02	5.063	\$ 737	2.357	7.47	98.658
T.US.B045P0517*	95.25	4.500	5/15/2007	5/15/2017	0.8926	60.87	5.047	\$ 748	2.393	7.74	96.564

The Morning Email, US Deliverable

jgoulding@ghco.com

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122**	125.070	7.625	11/15/1992	11/15/2022	1.1593	30.14	5.216	\$ 1,217	3.893	9.61	126.545
T.US.B071P0223	120.025	7.125	2/16/1993	2/15/2023	1.1113	30.30	5.214	\$ 1,195	3.823	9.71	123.090
T.US.B062P0823	111.030	6.250	8/16/1993	8/15/2023	1.0251	38.50	5.225	\$ 1,157	3.702	10.17	113.735
T.US.B074P1124	125.315	7.500	8/15/1994	11/15/2024	1.1585	57.38	5.221	\$ 1,326	4.242	10.41	127.289
T.US.B075P0225	127.170	7.625	2/15/1995	2/15/2025	1.1730	57.14	5.204	\$ 1,350	4.320	10.32	130.754
T.US.B067P0825	119.100	6.875	8/15/1995	8/15/2025	1.0946	63.08	5.213	\$ 1,311	4.194	10.72	122.218
T.US.B060P0226	109.105	6.000	2/15/1996	2/15/2026	0.9999	68.44	5.212	\$ 1,255	4.015	11.22	111.864
T.US.B066P0826	118.150	6.750	8/15/1996	8/15/2026	1.0836	73.82	5.210	\$ 1,349	4.316	11.12	121.322
T.US.B064P1126	115.225	6.500	11/15/1996	11/15/2026	1.0562	79.31	5.210	\$ 1,337	4.279	11.45	116.834
T.US.B065P0227	117.095	6.625	2/18/1997	2/15/2027	1.0707	80.57	5.201	\$ 1,361	4.355	11.33	120.097
T.US.B063P0827	114.160	6.375	8/15/1997	8/15/2027	1.0429	86.44	5.205	\$ 1,358	4.346	11.59	117.194
T.US.B061P1127	111.190	6.125	11/17/1997	11/15/2027	1.0144	91.20	5.202	\$ 1,344	4.301	11.93	112.659
T.US.B054P0828	103.305	5.500	8/17/1998	8/15/2028	0.9410	98.49	5.194	\$ 1,307	4.182	12.30	106.278
T.US.B052P1128	100.290	5.250	11/16/1998	11/15/2028	0.9111	103.56	5.189	\$ 1,290	4.126	12.66	101.819
T.US.B052P0229	100.285	5.250	2/16/1999	2/15/2029	0.9105	105.12	5.179	\$ 1,298	4.154	12.59	103.110
T.US.B061P0829	112.095	6.125	8/16/1999	8/15/2029	1.0150	111.64	5.181	\$ 1,417	4.535	12.34	114.886
T.US.B062P0530	114.120	6.250	2/15/2000	5/15/2030	1.0306	124.63	5.183	\$ 1,463	4.683	12.67	115.462
T.US.B053P0231	102.255	5.375	2/15/2001	2/15/2031	0.9221	126.33	5.169	\$ 1,380	4.418	13.14	105.069
T.US.B044P0236	90.160	4.500	2/15/2006	2/15/2036	0.7970	161.97	5.168	\$ 1,383	4.426	14.97	92.402
T.US.B046P0237*	94.060	4.750	2/15/2006	2/15/2037	0.8285	171.91	5.137	\$ 1,448	4.632	15.05	96.195

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

Jim Goulding, GH Traders LLC, Treas-Arb, Chicago, jgoulding@ghco.com

The Morning Email, US Deliverable

