



The Morning Email: US Deliverable Basket

7/18/2007 5:21

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)	5:21:54
Trade Date	7/18/2007
Settle Date	7/19/2007

Sept Futures	Last 32
ZT	101.287
ZF	104.025
ZN	105.190
ZB	107.22

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***	100.002	4.875	05/30/07	05/15/09	0.9815	18.98	4.869	\$ 184	0.588	1.83	100.258
T.US.B040P0609	98.14	4.000	06/15/04	06/15/09	0.9672	15.13	4.867	\$ 178	0.571	1.80	98.809
T.US.B035P0709	97.217	3.625	07/15/04	7/15/09	0.9593	16.43	4.864	\$ 185	0.591	1.89	97.718
T.US.B034P0809	97.1	3.500	08/16/04	08/15/09	0.9553	17.70	4.878	\$ 192	0.614	1.94	98.801
T.US.B047P0809	100.002	4.875	08/15/06	08/15/09	0.9799	24.16	4.869	\$ 195	0.625	1.91	102.080
T.US.B033P0909	96.312	3.375	09/15/04	09/15/09	0.9512	20.19	4.868	\$ 199	0.636	2.02	98.131

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.122	4.500	11/30/06	11/30/11	0.9453	1.49	4.915	\$ 385	1.232	3.89	98.984
T.US.B045P1212	98.26	4.625	01/02/07	12/31/11	0.949	2.97	4.925	\$ 392	1.256	3.96	99.051
T.US.B046P0112	99.095	4.750	01/31/07	01/31/12	0.9528	5.82	4.925	\$ 400	1.281	3.94	101.514
T.US.B045P0212	98.24	4.625	02/28/07	02/29/12	0.9473	6.63	4.930	\$ 406	1.298	4.03	100.522
T.US.B044P0312	98.052	4.500	03/31/07	03/31/12	0.9416	6.80	4.941	\$ 410	1.314	4.12	99.515
T.US.B044P0412	98.045	4.500	04/30/07	04/30/12	0.9406	9.43	4.940	\$ 417	1.334	4.21	99.119
T.US.B046P0512	99.06	4.750	05/30/07	05/31/12	0.9497	12.64	4.939	\$ 426	1.363	4.27	99.823
T.US.B047P0612*	99.225	4.875	06/30/07	06/30/12	0.954	14.82	4.943	\$ 434	1.387	4.34	99.955

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**	98.20	4.750	5/17/2004	5/15/2014	0.9335	13.76	4.989	\$ 568	1.817	5.71	99.464
T.US.B042P0814	95.165	4.250	8/16/2004	8/15/2014	0.9040	13.56	5.010	\$ 574	1.837	5.90	97.324
T.US.B042P1114	95.115	4.250	11/15/2004	11/15/2014	0.9012	17.99	5.014	\$ 590	1.888	6.14	96.110
T.US.B040P0215	93.165	4.000	2/15/2005	2/15/2015	0.8837	17.90	5.040	\$ 599	1.918	6.29	95.217
T.US.B041P0515	94.045	4.125	5/16/2005	5/15/2015	0.8881	23.08	5.040	\$ 618	1.977	6.51	94.869
T.US.B042P0815	94.25	4.250	8/15/2005	8/15/2015	0.8927	28.10	5.045	\$ 636	2.036	6.59	96.589
T.US.B044P1115	96.105	4.500	11/15/2005	11/15/2015	0.9058	33.50	5.045	\$ 658	2.106	6.78	97.123
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	100.15	5.125	5/15/2006	5/15/2016	0.9424	42.81	5.057	\$ 707	2.262	6.97	101.374
T.US.B047P0816	98.215	4.875	8/15/2006	8/15/2016	0.9242	46.57	5.059	\$ 715	2.288	7.10	100.746
T.US.B045P1116	96.27	4.625	11/15/2006	11/15/2016	0.9054	51.35	5.053	\$ 722	2.312	7.40	97.661
T.US.B045P0217	96.25	4.625	2/15/2007	2/15/2017	0.9034	56.08	5.053	\$ 737	2.359	7.47	98.749
T.US.B045P0517*	95.27	4.500	5/15/2007	5/15/2017	0.8926	62.44	5.039	\$ 748	2.394	7.74	96.639

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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**	125.070	7.625	11/15/1992	11/15/2022	1.1593	29.40	5.216	\$ 1,217	3.893	9.61	126.566
T.US.B071P0223	120.030	7.125	2/16/1993	2/15/2023	1.1113	30.09	5.214	\$ 1,195	3.823	9.70	123.125
T.US.B062P0823	111.030	6.250	8/16/1993	8/15/2023	1.0251	37.84	5.223	\$ 1,157	3.701	10.17	113.753
T.US.B074P1124	126.000	7.500	8/15/1994	11/15/2024	1.1585	57.14	5.221	\$ 1,326	4.242	10.41	127.325
T.US.B075P0225	127.180	7.625	2/15/1995	2/15/2025	1.1730	57.39	5.203	\$ 1,350	4.321	10.32	130.806
T.US.B067P0825	119.115	6.875	8/15/1995	8/15/2025	1.0946	63.88	5.211	\$ 1,311	4.196	10.72	122.284
T.US.B060P0226	109.115	6.000	2/15/1996	2/15/2026	0.9999	68.80	5.208	\$ 1,255	4.016	11.22	111.912
T.US.B066P0826	118.160	6.750	8/15/1996	8/15/2026	1.0836	74.13	5.207	\$ 1,349	4.317	11.11	121.372
T.US.B064P1126	115.250	6.500	11/15/1996	11/15/2026	1.0562	81.14	5.208	\$ 1,338	4.282	11.44	116.929
T.US.B065P0227	117.120	6.625	2/18/1997	2/15/2027	1.0707	82.39	5.195	\$ 1,362	4.359	11.33	120.193
T.US.B063P0827	114.195	6.375	8/15/1997	8/15/2027	1.0429	89.27	5.199	\$ 1,360	4.351	11.59	117.321
T.US.B061P1127	111.225	6.125	11/17/1997	11/15/2027	1.0144	94.05	5.194	\$ 1,346	4.307	11.93	112.785
T.US.B054P0828	104.015	5.500	8/17/1998	8/15/2028	0.9410	100.89	5.186	\$ 1,308	4.187	12.30	106.387
T.US.B052P1128	100.315	5.250	11/16/1998	11/15/2028	0.9111	105.48	5.182	\$ 1,291	4.131	12.67	101.912
T.US.B052P0229	100.310	5.250	2/16/1999	2/15/2029	0.9105	107.04	5.173	\$ 1,299	4.158	12.59	103.202
T.US.B061P0829	112.125	6.125	8/16/1999	8/15/2029	1.0150	113.99	5.175	\$ 1,419	4.540	12.34	114.996
T.US.B062P0530	114.155	6.250	2/15/2000	5/15/2030	1.0306	127.47	5.176	\$ 1,465	4.688	12.68	115.588
T.US.B053P0231	102.285	5.375	2/15/2001	2/15/2031	0.9221	128.74	5.162	\$ 1,382	4.423	13.14	105.177
T.US.B044P0236	90.190	4.500	2/15/2006	2/15/2036	0.7970	164.46	5.161	\$ 1,385	4.432	14.97	92.508
T.US.B046P0237*	94.095	4.750	2/15/2006	2/15/2037	0.8285	174.88	5.131	\$ 1,450	4.640	15.05	96.318

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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