



## The Morning Email: US Deliverable Basket

7/23/2007 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](mailto:jgoulding@ghco.com)

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Time (CST)	5:47:43
Trade Date	7/23/2007
Settle Date	7/24/2007

Sept Futures	Last 32
ZT	102.030
ZF	104.180
ZN	106.120
ZB	108.21

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***	100.07	4.875	05/30/07	05/15/09	0.9815	2.44	4.753	\$ 183	0.586	1.82	100.537
T.US.B040P0609	98.205	4.000	06/15/04	06/15/09	0.9672	(1.37)	4.758	\$ 178	0.568	1.79	99.067
T.US.B035P0709	97.28	3.625	07/15/04	7/15/09	0.9593	(0.08)	4.766	\$ 184	0.589	1.88	97.964
T.US.B034P0809	97.172	3.500	08/16/04	08/15/09	0.9553	2.18	4.769	\$ 191	0.611	1.93	99.075
T.US.B047P0809	100.07	4.875	08/15/06	08/15/09	0.9799	7.67	4.761	\$ 194	0.622	1.90	102.360
T.US.B033P0909	97.067	3.375	09/15/04	09/15/09	0.9512	5.07	4.758	\$ 198	0.634	2.01	98.411

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.292	4.500	11/30/06	11/30/11	0.9453	13.80	4.778	\$ 386	1.237	3.88	99.576
T.US.B045P1212	99.105	4.625	01/02/07	12/31/11	0.949	14.76	4.794	\$ 394	1.260	3.95	99.630
T.US.B046P0112	99.262	4.750	01/31/07	01/31/12	0.9528	17.79	4.794	\$ 402	1.285	3.93	102.102
T.US.B045P0212	99.092	4.625	02/28/07	02/29/12	0.9473	19.13	4.798	\$ 407	1.303	4.03	101.122
T.US.B044P0312	98.225	4.500	03/31/07	03/31/12	0.9416	19.43	4.811	\$ 412	1.319	4.12	100.117
T.US.B044P0412	98.215	4.500	04/30/07	04/30/12	0.9406	21.77	4.814	\$ 418	1.339	4.20	99.711
T.US.B046P0512	99.225	4.750	05/30/07	05/31/12	0.9497	24.43	4.818	\$ 428	1.368	4.26	100.404
T.US.B047P0612*	100.07	4.875	06/30/07	06/30/12	0.954	26.59	4.824	\$ 435	1.392	4.33	100.537

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**	99.14	4.750	5/17/2004	5/15/2014	0.9335	11.48	4.850	\$ 572	1.831	5.70	100.325
T.US.B042P0814	96.11	4.250	8/16/2004	8/15/2014	0.9040	13.16	4.868	\$ 579	1.852	5.89	98.210
T.US.B042P1114	96.055	4.250	11/15/2004	11/15/2014	0.9012	17.17	4.878	\$ 595	1.904	6.14	96.980
T.US.B040P0215	94.12	4.000	2/15/2005	2/15/2015	0.8837	19.10	4.899	\$ 605	1.935	6.29	96.132
T.US.B041P0515	94.3	4.125	5/16/2005	5/15/2015	0.8881	22.15	4.913	\$ 623	1.994	6.51	95.722
T.US.B042P0815	95.19	4.250	8/15/2005	8/15/2015	0.8927	27.53	4.919	\$ 642	2.053	6.58	97.460
T.US.B044P1115	97.045	4.500	11/15/2005	11/15/2015	0.9058	32.55	4.923	\$ 664	2.125	6.78	97.997
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	101.08	5.125	5/15/2006	5/15/2016	0.9424	39.76	4.947	\$ 713	2.280	6.97	102.225
T.US.B047P0816	99.145	4.875	8/15/2006	8/15/2016	0.9242	44.06	4.950	\$ 721	2.306	7.09	101.594
T.US.B045P1116	97.205	4.625	11/15/2006	11/15/2016	0.9054	49.91	4.943	\$ 729	2.332	7.40	98.520
T.US.B045P0217	97.185	4.625	2/15/2007	2/15/2017	0.9034	54.70	4.946	\$ 744	2.380	7.47	99.610
T.US.B045P0517*	96.21	4.500	5/15/2007	5/15/2017	0.8926	61.87	4.931	\$ 755	2.416	7.74	97.512

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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**	126.085	7.625	11/15/1992	11/15/2022	1.1593	26.17	5.125	\$ 1,230	3.935	9.63	127.716
T.US.B071P0223	121.030	7.125	2/16/1993	2/15/2023	1.1113	26.88	5.127	\$ 1,207	3.864	9.72	124.223
T.US.B062P0823	112.005	6.250	8/16/1993	8/15/2023	1.0251	34.87	5.139	\$ 1,169	3.741	10.19	114.761
T.US.B074P1124	126.310	7.500	8/15/1994	11/15/2024	1.1585	51.44	5.141	\$ 1,339	4.286	10.43	128.395
T.US.B075P0225	128.180	7.625	2/15/1995	2/15/2025	1.1730	52.23	5.129	\$ 1,364	4.365	10.34	131.912
T.US.B067P0825	120.120	6.875	8/15/1995	8/15/2025	1.0946	61.71	5.136	\$ 1,326	4.242	10.74	123.395
T.US.B060P0226	110.115	6.000	2/15/1996	2/15/2026	0.9999	69.13	5.131	\$ 1,270	4.064	11.24	112.995
T.US.B066P0826	119.180	6.750	8/15/1996	8/15/2026	1.0836	73.80	5.128	\$ 1,365	4.368	11.14	122.527
T.US.B064P1126	116.265	6.500	11/15/1996	11/15/2026	1.0562	81.18	5.129	\$ 1,354	4.334	11.47	118.065
T.US.B065P0227	118.135	6.625	2/18/1997	2/15/2027	1.0707	81.97	5.117	\$ 1,378	4.411	11.36	121.332
T.US.B063P0827	115.210	6.375	8/15/1997	8/15/2027	1.0429	89.73	5.122	\$ 1,376	4.404	11.62	118.456
T.US.B061P1127	112.250	6.125	11/17/1997	11/15/2027	1.0144	96.42	5.117	\$ 1,363	4.362	11.96	113.946
T.US.B054P0828	105.015	5.500	8/17/1998	8/15/2028	0.9410	103.08	5.106	\$ 1,325	4.241	12.33	107.463
T.US.B052P1128	102.000	5.250	11/16/1998	11/15/2028	0.9111	109.12	5.106	\$ 1,308	4.186	12.70	102.999
T.US.B052P0229	102.005	5.250	2/16/1999	2/15/2029	0.9105	111.69	5.094	\$ 1,317	4.216	12.63	104.322
T.US.B061P0829	113.150	6.125	8/16/1999	8/15/2029	1.0150	116.34	5.095	\$ 1,438	4.600	12.38	116.159
T.US.B062P0530	115.205	6.250	2/15/2000	5/15/2030	1.0306	131.82	5.101	\$ 1,485	4.753	12.71	116.829
T.US.B053P0231	104.000	5.375	2/15/2001	2/15/2031	0.9221	135.03	5.083	\$ 1,403	4.488	13.19	106.361
T.US.B044P0236	91.260	4.500	2/15/2006	2/15/2036	0.7970	178.21	5.082	\$ 1,411	4.515	15.04	93.789
T.US.B046P0237*	95.175	4.750	2/15/2006	2/15/2037	0.8285	188.64	5.044	\$ 1,478	4.730	15.14	97.633

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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