



The Morning Email: US Deliverable Basket

7/24/2007 5:43

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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The Morning Email, US Deliverable

Time (CST)	5:43:16
Trade Date	7/24/2007
Settle Date	7/25/2007

Sept Futures	Last 32
ZT	102.012
ZF	104.145
ZN	106.065
ZB	108.14

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***	100.05	4.875	05/30/07	05/15/09	0.9815	1.01	4.787	\$ 183	0.585	1.82	100.487
T.US.B040P0609	98.187	4.000	06/15/04	06/15/09	0.9672	(2.61)	4.790	\$ 177	0.567	1.79	99.022
T.US.B035P0709	97.262	3.625	07/15/04	7/15/09	0.9593	(1.32)	4.797	\$ 184	0.587	1.87	97.917
T.US.B034P0809	97.157	3.500	08/16/04	08/15/09	0.9553	1.23	4.795	\$ 191	0.610	1.93	99.038
T.US.B047P0809	100.052	4.875	08/15/06	08/15/09	0.9799	6.43	4.789	\$ 194	0.621	1.90	102.317
T.US.B033P0909	97.05	3.375	09/15/04	09/15/09	0.9512	3.92	4.788	\$ 198	0.633	2.01	98.367

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.237	4.500	11/30/06	11/30/11	0.9453	9.36	4.823	\$ 385	1.233	3.88	99.417
T.US.B045P1212	99.057	4.625	01/02/07	12/31/11	0.949	11.02	4.832	\$ 393	1.257	3.95	99.492
T.US.B046P0112	99.217	4.750	01/31/07	01/31/12	0.9528	14.36	4.830	\$ 401	1.282	3.93	101.974
T.US.B045P0212	99.045	4.625	02/28/07	02/29/12	0.9473	15.49	4.835	\$ 406	1.300	4.02	100.988
T.US.B044P0312	98.182	4.500	03/31/07	03/31/12	0.9416	16.19	4.844	\$ 411	1.316	4.11	99.995
T.US.B044P0412	98.18	4.500	04/30/07	04/30/12	0.9406	19.32	4.840	\$ 418	1.337	4.19	99.614
T.US.B046P0512	99.187	4.750	05/30/07	05/31/12	0.9497	21.69	4.845	\$ 427	1.365	4.25	100.298
T.US.B047P0612*	100.037	4.875	06/30/07	06/30/12	0.954	24.36	4.847	\$ 434	1.390	4.32	100.447

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**	99.09	4.750	5/17/2004	5/15/2014	0.9335	8.13	4.877	\$ 571	1.827	5.70	100.182
T.US.B042P0814	96.065	4.250	8/16/2004	8/15/2014	0.9040	10.25	4.892	\$ 578	1.848	5.89	98.082
T.US.B042P1114	96.01	4.250	11/15/2004	11/15/2014	0.9012	14.26	4.902	\$ 594	1.900	6.13	96.851
T.US.B040P0215	94.065	4.000	2/15/2005	2/15/2015	0.8837	15.15	4.928	\$ 603	1.930	6.29	95.971
T.US.B041P0515	94.265	4.125	5/16/2005	5/15/2015	0.8881	20.22	4.930	\$ 622	1.990	6.50	95.624
T.US.B042P0815	95.15	4.250	8/15/2005	8/15/2015	0.8927	25.10	4.938	\$ 641	2.050	6.58	97.347
T.US.B044P1115	97.005	4.500	11/15/2005	11/15/2015	0.9058	30.14	4.942	\$ 663	2.121	6.77	97.884
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	101.045	5.125	5/15/2006	5/15/2016	0.9424	37.92	4.962	\$ 712	2.277	6.97	102.129
T.US.B047P0816	99.105	4.875	8/15/2006	8/15/2016	0.9242	41.69	4.968	\$ 720	2.302	7.09	101.483
T.US.B045P1116	97.16	4.625	11/15/2006	11/15/2016	0.9054	47.00	4.963	\$ 727	2.327	7.39	98.392
T.US.B045P0217	97.135	4.625	2/15/2007	2/15/2017	0.9034	51.29	4.967	\$ 742	2.374	7.46	99.466
T.US.B045P0517*	96.155	4.500	5/15/2007	5/15/2017	0.8926	57.94	4.952	\$ 753	2.410	7.74	97.353

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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**	126.010	7.625	11/15/1992	11/15/2022	1.1593	21.27	5.144	\$ 1,226	3.925	9.62	127.502
T.US.B071P0223	120.275	7.125	2/16/1993	2/15/2023	1.1113	21.87	5.146	\$ 1,204	3.853	9.71	124.009
T.US.B062P0823	111.250	6.250	8/16/1993	8/15/2023	1.0251	29.66	5.158	\$ 1,166	3.730	10.18	114.544
T.US.B074P1124	126.215	7.500	8/15/1994	11/15/2024	1.1585	44.53	5.161	\$ 1,335	4.272	10.42	128.119
T.US.B075P0225	128.080	7.625	2/15/1995	2/15/2025	1.1730	44.86	5.151	\$ 1,359	4.350	10.33	131.620
T.US.B067P0825	120.020	6.875	8/15/1995	8/15/2025	1.0946	54.16	5.159	\$ 1,321	4.227	10.73	123.101
T.US.B060P0226	110.015	6.000	2/15/1996	2/15/2026	0.9999	61.37	5.154	\$ 1,265	4.048	11.22	112.699
T.US.B066P0826	119.070	6.750	8/15/1996	8/15/2026	1.0836	65.22	5.152	\$ 1,360	4.351	11.13	122.202
T.US.B064P1126	116.150	6.500	11/15/1996	11/15/2026	1.0562	72.04	5.154	\$ 1,349	4.316	11.46	117.723
T.US.B065P0227	118.040	6.625	2/18/1997	2/15/2027	1.0707	74.86	5.144	\$ 1,373	4.395	11.34	121.053
T.US.B063P0827	115.110	6.375	8/15/1997	8/15/2027	1.0429	82.07	5.144	\$ 1,371	4.388	11.60	118.161
T.US.B061P1127	112.130	6.125	11/17/1997	11/15/2027	1.0144	86.69	5.140	\$ 1,357	4.343	11.95	113.588
T.US.B054P0828	104.235	5.500	8/17/1998	8/15/2028	0.9410	95.19	5.133	\$ 1,320	4.223	12.31	107.165
T.US.B052P1128	101.210	5.250	11/16/1998	11/15/2028	0.9111	100.16	5.129	\$ 1,302	4.167	12.68	102.669
T.US.B052P0229	101.210	5.250	2/16/1999	2/15/2029	0.9105	102.23	5.121	\$ 1,311	4.195	12.61	103.977
T.US.B061P0829	113.060	6.125	8/16/1999	8/15/2029	1.0150	109.61	5.122	\$ 1,432	4.582	12.36	115.895
T.US.B062P0530	115.115	6.250	2/15/2000	5/15/2030	1.0306	125.13	5.120	\$ 1,480	4.737	12.70	116.565
T.US.B053P0231	103.230	5.375	2/15/2001	2/15/2031	0.9221	128.09	5.102	\$ 1,397	4.472	13.17	106.094
T.US.B044P0236	91.160	4.500	2/15/2006	2/15/2036	0.7970	170.00	5.102	\$ 1,404	4.494	15.02	93.489
T.US.B046P0237*	95.085	4.750	2/15/2006	2/15/2037	0.8285	181.49	5.066	\$ 1,471	4.708	15.11	97.365

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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