



The Morning Email: US Deliverable Basket

6/19/2007 5:33

CST 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)	5:33:32
Trade Date	6/19/2007
Settle Date	6/20/2007

Sept Futures		Last
ZT		101.215
ZF		103.190
ZN		104.280
ZB		106.14

Last Delivery Day	
2yr /5yr	10/3/2007
10yr/30yr	10/3/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B047P0509*	99.247	4.875	05/30/07	05/15/09	0.9799	4.60	4.997	\$ 179	0.572	1.79	100.050
T.US.B040P0609**	98.057	4.000	06/15/04	06/15/09	0.9672	(5.09)	4.975	\$ 185	0.591	1.88	98.233
T.US.B035P0709	97.105	3.625	07/15/04	7/15/09	0.9593	(6.58)	5.001	\$ 191	0.611	1.93	98.890
T.US.B034P0809	96.297	3.500	08/16/04	08/15/09	0.9553	(6.37)	5.021	\$ 198	0.634	2.02	98.137
T.US.B047P0809	99.232	4.875	08/15/06	08/15/09	0.9799	3.10	5.007	\$ 202	0.645	1.99	101.408
T.US.B033P0909	96.205	3.375	09/15/04	09/15/09	0.9512	(2.23)	4.980	\$ 205	0.656	2.10	97.530

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	97.285	4.500	11/30/06	11/30/11	0.9453	(1.17)	5.035	\$ 389	1.245	3.96	98.137
T.US.B045P1212	98.1	4.625	01/02/07	12/31/11	0.949	0.07	5.046	\$ 396	1.268	3.94	100.472
T.US.B046P0112	98.252	4.750	01/31/07	01/31/12	0.9528	2.67	5.046	\$ 404	1.293	4.02	100.625
T.US.B045P0212	98.085	4.625	02/28/07	02/29/12	0.9473	4.20	5.043	\$ 409	1.310	4.11	99.673
T.US.B044P0312	97.212	4.500	03/31/07	03/31/12	0.9416	3.80	5.055	\$ 414	1.325	4.20	98.658
T.US.B044P0412	97.202	4.500	04/30/07	04/30/12	0.9406	6.11	5.054	\$ 420	1.345	4.28	98.255
T.US.B046P0512*	98.22	4.750	05/30/07	05/31/12	0.9497	9.74	5.053	\$ 430	1.374	4.34	98.947

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**	98.02	4.750	5/17/2004	5/15/2014	0.9335	5.17	5.086	\$ 569	1.822	5.78	98.527
T.US.B042P0814	94.295	4.250	8/16/2004	8/15/2014	0.9040	3.68	5.106	\$ 575	1.841	5.97	96.389
T.US.B042P1114	94.235	4.250	11/15/2004	11/15/2014	0.9012	7.07	5.113	\$ 591	1.891	6.21	95.150
T.US.B040P0215	92.26	4.000	2/15/2005	2/15/2015	0.8837	4.30	5.147	\$ 599	1.918	6.36	94.194
T.US.B041P0515	93.16	4.125	5/16/2005	5/15/2015	0.8881	11.54	5.136	\$ 618	1.978	6.58	93.904
T.US.B042P0815	94.045	4.250	8/15/2005	8/15/2015	0.8927	16.60	5.138	\$ 636	2.037	6.66	95.608
T.US.B044P1115	95.22	4.500	11/15/2005	11/15/2015	0.9058	22.14	5.138	\$ 658	2.106	6.85	96.128
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.26	5.125	5/15/2006	5/15/2016	0.9424	31.31	5.151	\$ 706	2.260	7.04	100.314
T.US.B047P0816	98	4.875	8/15/2006	8/15/2016	0.9242	34.38	5.151	\$ 714	2.285	7.16	99.683
T.US.B045P1116	96.04	4.625	11/15/2006	11/15/2016	0.9054	37.48	5.150	\$ 721	2.306	7.46	96.577
T.US.B045P0217	96.01	4.625	2/15/2007	2/15/2017	0.9034	41.19	5.151	\$ 735	2.353	7.53	97.628
T.US.B045P0517*	95.035	4.500	5/15/2007	5/15/2017	0.8926	47.93	5.136	\$ 746	2.387	7.81	95.550

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122	123.275	7.625	11/15/1992	11/15/2022	1.1593	14.92	5.340	\$ 1,202	3.847	9.65	124.605
T.US.B071P0223**	118.205	7.125	2/16/1993	2/15/2023	1.1113	11.41	5.333	\$ 1,180	3.774	9.74	121.101
T.US.B062P0823	109.19	6.250	8/16/1993	8/15/2023	1.0251	15.51	5.351	\$ 1,140	3.647	10.20	111.752
T.US.B074P1124	124.06	7.500	8/15/1994	11/15/2024	1.1585	28.15	5.354	\$ 1,303	4.171	10.43	124.921
T.US.B075P0225	125.25	7.625	2/15/1995	2/15/2025	1.1730	29.76	5.347	\$ 1,328	4.249	10.34	128.414
T.US.B067P0825	117.18	6.875	8/15/1995	8/15/2025	1.0946	33.79	5.349	\$ 1,288	4.121	10.74	119.936
T.US.B060P0226	107.195	6.000	2/15/1996	2/15/2026	0.9999	37.84	5.350	\$ 1,231	3.940	11.22	109.681
T.US.B066P0826	116.2	6.750	8/15/1996	8/15/2026	1.0836	41.26	5.349	\$ 1,323	4.233	11.12	118.956
T.US.B064P1126	113.27	6.500	11/15/1996	11/15/2026	1.0562	45.58	5.351	\$ 1,311	4.194	11.45	114.480
T.US.B065P0227	115.12	6.625	2/18/1997	2/15/2027	1.0707	45.20	5.344	\$ 1,333	4.267	11.33	117.663
T.US.B063P0827	112.18	6.375	8/15/1997	8/15/2027	1.0429	49.88	5.350	\$ 1,329	4.254	11.58	114.764
T.US.B061P1127	109.225	6.125	11/17/1997	11/15/2027	1.0144	55.45	5.348	\$ 1,315	4.209	11.92	110.302
T.US.B054P0828	102.01	5.500	8/17/1998	8/15/2028	0.9410	59.95	5.338	\$ 1,277	4.085	12.28	103.930
T.US.B052P1128	99	5.250	11/16/1998	11/15/2028	0.9111	64.79	5.338	\$ 1,259	4.027	12.65	99.514
T.US.B052P0229	99	5.250	2/16/1999	2/15/2029	0.9105	66.84	5.328	\$ 1,267	4.055	12.57	100.813
T.US.B061P0829	110.11	6.125	8/16/1999	8/15/2029	1.0150	73.91	5.328	\$ 1,385	4.431	12.31	112.459
T.US.B062P0530	112.13	6.250	2/15/2000	5/15/2030	1.0306	86.78	5.324	\$ 1,430	4.575	12.65	113.018
T.US.B053P0231	100.28	5.375	2/15/2001	2/15/2031	0.9221	87.33	5.307	\$ 1,347	4.310	13.11	102.731
T.US.B044P0236	88.26	4.500	2/15/2006	2/15/2036	0.7970	127.42	5.309	\$ 1,346	4.306	14.89	90.366
T.US.B046P0237*	92.155	4.750	2/15/2006	2/15/2037	0.8285	137.63	5.260	\$ 1,410	4.514	14.99	94.125

CTD changing between these two

NOTES

MDUR = Modified Duration

CF = Conversion Factor

* = OTR

** = CTD

#VALUE! = No quote being provided by exchange

#NUM! = No quote being provided by exchange

