



The Morning Email: US Deliverable Basket

6/22/2007 5:37

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)	5:37:50
Trade Date	6/22/2007
Settle Date	6/25/2007

Sept Futures	Last 32
ZT	101.212
ZF	103.160
ZN	104.220
ZB	105.29

Last Delivery Day	Last Trading Day
2yr / 5yr	10/3/2007
10yr/ 30yr	10/3/2007
	9/28/2007
	9/19/2007

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B047P0509*	99.26	4.875	05/30/07	05/15/09	0.9799	20.32	4.976	\$ 178	0.569	1.77	100.157
T.US.B040P0609**	98.055	4.000	06/15/04	06/15/09	0.9672	8.95	4.985	\$ 184	0.587	1.87	98.281
T.US.B035P0709	97.107	3.625	07/15/04	7/15/09	0.9593	7.73	5.006	\$ 190	0.607	1.92	98.947
T.US.B034P0809	96.305	3.500	08/16/04	08/15/09	0.9553	8.49	5.018	\$ 197	0.630	2.00	98.210
T.US.B047P0809	99.23	4.875	08/15/06	08/15/09	0.9799	17.32	5.012	\$ 200	0.641	1.97	101.469
T.US.B033P0909	96.202	3.375	09/15/04	09/15/09	0.9512	11.47	4.994	\$ 204	0.652	2.09	97.567

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	97.25	4.500	11/30/06	11/30/11	0.9453	8.45	5.065	\$ 387	1.240	3.95	98.089
T.US.B045P1212	98.067	4.625	01/02/07	12/31/11	0.949	9.94	5.074	\$ 395	1.263	3.93	100.432
T.US.B046P0112	98.222	4.750	01/31/07	01/31/12	0.9528	12.89	5.071	\$ 403	1.289	4.00	100.596
T.US.B045P0212	98.055	4.625	02/28/07	02/29/12	0.9473	14.35	5.067	\$ 408	1.305	4.09	99.642
T.US.B044P0312	97.18	4.500	03/31/07	03/31/12	0.9416	13.67	5.081	\$ 413	1.320	4.18	98.620
T.US.B044P0412	97.175	4.500	04/30/07	04/30/12	0.9406	16.47	5.076	\$ 419	1.341	4.27	98.232
T.US.B046P0512*	98.195	4.750	05/30/07	05/31/12	0.9497	20.43	5.072	\$ 428	1.370	4.33	98.934

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10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	97.275	4.750	5/17/2004	5/15/2014	0.9335	18.24	5.122	\$ 567	1.815	5.76	98.389
T.US.B042P0814	94.225	4.250	8/16/2004	8/15/2014	0.9040	15.62	5.145	\$ 573	1.833	5.95	96.229
T.US.B042P1114	94.155	4.250	11/15/2004	11/15/2014	0.9012	17.96	5.157	\$ 588	1.882	6.19	94.958
T.US.B040P0215	92.18	4.000	2/15/2005	2/15/2015	0.8837	14.83	5.191	\$ 597	1.909	6.35	93.999
T.US.B041P0515	93.075	4.125	5/16/2005	5/15/2015	0.8881	21.65	5.180	\$ 615	1.968	6.56	93.694
T.US.B042P0815	93.25	4.250	8/15/2005	8/15/2015	0.8927	23.81	5.196	\$ 633	2.024	6.64	95.307
T.US.B044P1115	95.12	4.500	11/15/2005	11/15/2015	0.9058	31.12	5.186	\$ 655	2.095	6.83	95.876
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.15	5.125	5/15/2006	5/15/2016	0.9424	40.06	5.200	\$ 702	2.248	7.02	100.040
T.US.B047P0816	97.215	4.875	8/15/2006	8/15/2016	0.9242	43.26	5.197	\$ 710	2.273	7.14	99.423
T.US.B045P1116	95.25	4.625	11/15/2006	11/15/2016	0.9054	45.45	5.198	\$ 717	2.294	7.44	96.297
T.US.B045P0217	95.225	4.625	2/15/2007	2/15/2017	0.9034	49.62	5.197	\$ 731	2.341	7.51	97.364
T.US.B045P0517*	94.245	4.500	5/15/2007	5/15/2017	0.8926	55.64	5.183	\$ 742	2.374	7.79	95.267

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122	123.13	7.625	11/15/1992	11/15/2022	1.1593	42.99	5.377	\$ 1,196	3.826	9.62	124.256
T.US.B071P0223**	118.06	7.125	2/16/1993	2/15/2023	1.1113	37.72	5.370	\$ 1,173	3.753	9.71	120.746
T.US.B062P0823	109.055	6.250	8/16/1993	8/15/2023	1.0251	39.65	5.388	\$ 1,133	3.627	10.17	111.416
T.US.B074P1124	123.22	7.500	8/15/1994	11/15/2024	1.1585	54.69	5.391	\$ 1,296	4.146	10.41	124.523
T.US.B075P0225	125.09	7.625	2/15/1995	2/15/2025	1.1730	56.83	5.384	\$ 1,320	4.224	10.31	128.020
T.US.B067P0825	117.02	6.875	8/15/1995	8/15/2025	1.0946	57.99	5.386	\$ 1,280	4.096	10.71	119.531
T.US.B060P0226	107.035	6.000	2/15/1996	2/15/2026	0.9999	58.56	5.388	\$ 1,223	3.913	11.19	109.264
T.US.B066P0826	116.04	6.750	8/15/1996	8/15/2026	1.0836	65.05	5.390	\$ 1,314	4.206	11.09	118.549
T.US.B064P1126	113.11	6.500	11/15/1996	11/15/2026	1.0562	68.37	5.388	\$ 1,302	4.167	11.42	114.068
T.US.B065P0227	114.28	6.625	2/18/1997	2/15/2027	1.0707	68.51	5.382	\$ 1,325	4.240	11.30	117.254
T.US.B063P0827	112.01	6.375	8/15/1997	8/15/2027	1.0429	71.18	5.387	\$ 1,320	4.225	11.55	114.321
T.US.B061P1127	109.06	6.125	11/17/1997	11/15/2027	1.0144	76.20	5.388	\$ 1,306	4.180	11.89	109.870
T.US.B054P0828	101.165	5.500	8/17/1998	8/15/2028	0.9410	78.01	5.377	\$ 1,267	4.055	12.25	103.491
T.US.B052P1128	98.15	5.250	11/16/1998	11/15/2028	0.9111	81.25	5.379	\$ 1,249	3.997	12.61	99.054
T.US.B052P0229	98.145	5.250	2/16/1999	2/15/2029	0.9105	82.77	5.371	\$ 1,257	4.023	12.53	100.338
T.US.B061P0829	109.24	6.125	8/16/1999	8/15/2029	1.0150	92.18	5.371	\$ 1,374	4.396	12.27	111.950
T.US.B062P0530	111.26	6.250	2/15/2000	5/15/2030	1.0306	105.62	5.366	\$ 1,419	4.539	12.61	112.509
T.US.B053P0231	100.095	5.375	2/15/2001	2/15/2031	0.9221	102.69	5.348	\$ 1,336	4.274	13.07	102.227
T.US.B044P0236	88.015	4.500	2/15/2006	2/15/2036	0.7970	132.18	5.352	\$ 1,330	4.255	14.83	89.663
T.US.B046P0237*	91.23	4.750	2/15/2006	2/15/2037	0.8285	143.55	5.317	\$ 1,393	4.457	14.91	93.425

CTD changing
between these two

NOTES

MDUR = Modified Macaulay Duration

CF = Conversion Factor

* = OTR

** = CTD

#VALUE! = No quote being provided by exchange

#NUM! = No quote being provided by exchange

