



The Morning Email: US Deliverable Basket

6/25/2007 5:49

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)	5:49:22
Trade Date	6/25/2007
Settle Date	6/26/2007

Sept Futures	Last 32
ZT	101.250
ZF	103.260
ZN	105.040
ZB	106.17

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*	99.302	4.875	05/30/07	05/15/09	0.9799	23.32	4.903	\$ 178	0.569	1.77	100.301
T.US.B040P0609**	98.09	4.000	06/15/04	06/15/09	0.9672	11.27	4.927	\$ 184	0.587	1.87	98.401
T.US.B035P0709	97.15	3.625	07/15/04	7/15/09	0.9593	10.87	4.938	\$ 190	0.608	1.92	99.091
T.US.B034P0809	97.047	3.500	08/16/04	08/15/09	0.9553	13.53	4.921	\$ 197	0.631	2.00	98.413
T.US.B047P0809	99.292	4.875	08/15/06	08/15/09	0.9799	22.32	4.915	\$ 201	0.642	1.97	101.677
T.US.B033P0909	96.265	3.375	09/15/04	09/15/09	0.9512	16.61	4.900	\$ 204	0.653	2.09	97.773

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.032	4.500	11/30/06	11/30/11	0.9453	15.63	4.983	\$ 389	1.244	3.95	98.420
T.US.B045P1212	98.172	4.625	01/02/07	12/31/11	0.949	17.40	4.991	\$ 396	1.267	3.93	100.773
T.US.B046P0112	99.005	4.750	01/31/07	01/31/12	0.9528	20.14	4.991	\$ 404	1.293	4.00	100.931
T.US.B045P0212	98.152	4.625	02/28/07	02/29/12	0.9473	21.02	4.993	\$ 409	1.309	4.09	99.958
T.US.B044P0312	97.282	4.500	03/31/07	03/31/12	0.9416	20.85	5.004	\$ 414	1.325	4.18	98.951
T.US.B044P0412	97.275	4.500	04/30/07	04/30/12	0.9406	23.46	5.002	\$ 420	1.345	4.26	98.556
T.US.B046P0512*	98.292	4.750	05/30/07	05/31/12	0.9497	27.09	4.999	\$ 429	1.374	4.33	99.250

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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**	98.105	4.750	5/17/2004	5/15/2014	0.9335	8.75	5.040	\$ 570	1.825	5.77	98.870
T.US.B042P0814	95.065	4.250	8/16/2004	8/15/2014	0.9040	7.90	5.058	\$ 576	1.844	5.96	96.741
T.US.B042P1114	94.3	4.250	11/15/2004	11/15/2014	0.9012	8.81	5.080	\$ 591	1.892	6.20	95.423
T.US.B040P0215	93.035	4.000	2/15/2005	2/15/2015	0.8837	9.14	5.100	\$ 601	1.922	6.35	94.557
T.US.B041P0515	93.225	4.125	5/16/2005	5/15/2015	0.8881	13.35	5.105	\$ 619	1.979	6.57	94.174
T.US.B042P0815	94.1	4.250	8/15/2005	8/15/2015	0.8927	17.39	5.113	\$ 637	2.037	6.64	95.850
T.US.B044P1115	95.275	4.500	11/15/2005	11/15/2015	0.9058	22.85	5.113	\$ 658	2.107	6.83	96.373
T.US.B044P0216	95.265	4.500	2/15/2006	2/15/2016	0.9034	29.92	5.103	\$ 674	2.158	6.92	97.457
T.US.B051P0516	99.3	5.125	5/15/2006	5/15/2016	0.9424	30.33	5.133	\$ 706	2.260	7.03	100.522
T.US.B047P0816	98.04	4.875	8/15/2006	8/15/2016	0.9242	33.51	5.134	\$ 714	2.285	7.15	99.889
T.US.B045P1116	96.075	4.625	11/15/2006	11/15/2016	0.9054	36.20	5.135	\$ 721	2.306	7.45	96.762
T.US.B045P0217	96.05	4.625	2/15/2007	2/15/2017	0.9034	40.42	5.135	\$ 735	2.353	7.52	97.830
T.US.B045P0517*	95.07	4.500	5/15/2007	5/15/2017	0.8926	46.72	5.122	\$ 746	2.387	7.79	95.732

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122	123.29	7.625	11/15/1992	11/15/2022	1.1593	26.35	5.327	\$ 1,202	3.848	9.64	124.776
T.US.B071P0223**	118.245	7.125	2/16/1993	2/15/2023	1.1113	24.92	5.328	\$ 1,180	3.776	9.73	121.344
T.US.B062P0823	109.23	6.250	8/16/1993	8/15/2023	1.0251	28.28	5.339	\$ 1,141	3.651	10.19	111.980
T.US.B074P1124	124.085	7.500	8/15/1994	11/15/2024	1.1585	40.57	5.343	\$ 1,304	4.173	10.42	125.122
T.US.B075P0225	125.26	7.625	2/15/1995	2/15/2025	1.1730	40.80	5.339	\$ 1,328	4.249	10.33	128.572
T.US.B067P0825	117.205	6.875	8/15/1995	8/15/2025	1.0946	45.66	5.346	\$ 1,288	4.122	10.72	120.129
T.US.B060P0226	107.215	6.000	2/15/1996	2/15/2026	0.9999	48.40	5.343	\$ 1,232	3.941	11.21	109.843
T.US.B066P0826	116.23	6.750	8/15/1996	8/15/2026	1.0836	53.53	5.344	\$ 1,324	4.236	11.11	119.161
T.US.B064P1126	113.3	6.500	11/15/1996	11/15/2026	1.0562	57.62	5.343	\$ 1,312	4.197	11.44	114.679
T.US.B065P0227	115.175	6.625	2/18/1997	2/15/2027	1.0707	59.86	5.337	\$ 1,335	4.273	11.32	117.944
T.US.B063P0827	112.235	6.375	8/15/1997	8/15/2027	1.0429	64.31	5.337	\$ 1,332	4.261	11.58	115.041
T.US.B061P1127	109.28	6.125	11/17/1997	11/15/2027	1.0144	69.64	5.335	\$ 1,318	4.216	11.92	110.574
T.US.B054P0828	102.08	5.500	8/17/1998	8/15/2028	0.9410	75.01	5.325	\$ 1,280	4.094	12.27	104.240
T.US.B052P1128	99.065	5.250	11/16/1998	11/15/2028	0.9111	79.09	5.321	\$ 1,262	4.037	12.64	99.802
T.US.B052P0229	99.055	5.250	2/16/1999	2/15/2029	0.9105	80.13	5.312	\$ 1,270	4.063	12.56	101.072
T.US.B061P0829	110.145	6.125	8/16/1999	8/15/2029	1.0150	86.10	5.314	\$ 1,387	4.437	12.31	112.670
T.US.B062P0530	112.16	6.250	2/15/2000	5/15/2030	1.0306	98.60	5.315	\$ 1,431	4.580	12.64	113.213
T.US.B053P0231	101.015	5.375	2/15/2001	2/15/2031	0.9221	100.72	5.300	\$ 1,349	4.317	13.10	102.992
T.US.B044P0236	88.295	4.500	2/15/2006	2/15/2036	0.7970	137.74	5.296	\$ 1,348	4.314	14.89	90.550
T.US.B046P0237*	92.18	4.750	2/15/2006	2/15/2037	0.8285	147.22	5.252	\$ 1,412	4.519	14.98	94.281

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

