



The Morning Email: US Deliverable Basket

6/26/2007 5:51

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)	5:51:42
Trade Date	6/26/2007
Settle Date	6/27/2007

Sept Futures		Last 32
ZT		101.272
ZF		104.005
ZN		105.150
ZB		107.03

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.B047P0509*	99.317	4.875	05/30/07	05/15/09	0.9799	24.13	4.877	\$ 178	0.568	1.77	100.362
T.US.B040P0609**	98.122	4.000	06/15/04	06/15/09	0.9672	13.79	4.872	\$ 184	0.587	1.86	98.512
T.US.B035P0709	97.19	3.625	07/15/04	7/15/09	0.9593	14.19	4.873	\$ 190	0.608	1.91	99.226
T.US.B034P0809	97.072	3.500	08/16/04	08/15/09	0.9553	15.36	4.883	\$ 197	0.631	2.00	98.501
T.US.B047P0809	99.315	4.875	08/15/06	08/15/09	0.9799	23.93	4.880	\$ 201	0.642	1.97	101.762
T.US.B033P0909	96.29	3.375	09/15/04	09/15/09	0.9512	18.44	4.863	\$ 204	0.652	2.08	97.860

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.092	4.500	11/30/06	11/30/11	0.9453	(0.91)	4.935	\$ 389	1.246	3.95	98.619
T.US.B045P1212	98.232	4.625	01/02/07	12/31/11	0.949	0.78	4.944	\$ 397	1.269	3.93	100.974
T.US.B046P0112	99.07	4.750	01/31/07	01/31/12	0.9528	3.93	4.941	\$ 405	1.295	4.00	101.148
T.US.B045P0212	98.217	4.625	02/28/07	02/29/12	0.9473	4.93	4.944	\$ 410	1.312	4.09	100.174
T.US.B044P0312	98.027	4.500	03/31/07	03/31/12	0.9416	4.90	4.955	\$ 415	1.327	4.18	99.166
T.US.B044P0412	98.025	4.500	04/30/07	04/30/12	0.9406	8.03	4.950	\$ 421	1.348	4.26	98.787
T.US.B046P0512*	99.042	4.750	05/30/07	05/31/12	0.9497	11.45	4.948	\$ 430	1.377	4.33	99.482

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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**	98.23	4.750	5/17/2004	5/15/2014	0.9335	17.96	4.971	\$ 573	1.833	5.77	99.274
T.US.B042P0814	95.185	4.250	8/16/2004	8/15/2014	0.9040	16.72	4.994	\$ 579	1.852	5.96	97.128
T.US.B042P1114	95.11	4.250	11/15/2004	11/15/2014	0.9012	18.64	5.012	\$ 594	1.901	6.20	95.840
T.US.B040P0215	93.13	4.000	2/15/2005	2/15/2015	0.8837	15.53	5.051	\$ 603	1.928	6.35	94.865
T.US.B041P0515	94.035	4.125	5/16/2005	5/15/2015	0.8881	23.22	5.039	\$ 621	1.989	6.57	94.591
T.US.B042P0815	94.23	4.250	8/15/2005	8/15/2015	0.8927	27.24	5.049	\$ 640	2.047	6.65	96.268
T.US.B044P1115	96.08	4.500	11/15/2005	11/15/2015	0.9058	32.16	5.054	\$ 661	2.117	6.84	96.776
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	100.105	5.125	5/15/2006	5/15/2016	0.9424	39.51	5.078	\$ 709	2.270	7.03	100.927
T.US.B047P0816	98.165	4.875	8/15/2006	8/15/2016	0.9242	42.75	5.079	\$ 717	2.296	7.15	100.293
T.US.B045P1116	96.2	4.625	11/15/2006	11/15/2016	0.9054	45.51	5.081	\$ 724	2.317	7.45	97.165
T.US.B045P0217	96.175	4.625	2/15/2007	2/15/2017	0.9034	49.74	5.082	\$ 739	2.364	7.52	98.233
T.US.B045P0517*	95.195	4.500	5/15/2007	5/15/2017	0.8926	56.08	5.070	\$ 750	2.398	7.80	96.135

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122**	124.185	7.625	11/15/1992	11/15/2022	1.1593	15.94	5.272	\$ 1,211	3.875	9.65	125.469
T.US.B071P0223	119.135	7.125	2/16/1993	2/15/2023	1.1113	15.34	5.272	\$ 1,189	3.804	9.74	122.020
T.US.B062P0823	110.115	6.250	8/16/1993	8/15/2023	1.0251	20.57	5.283	\$ 1,150	3.679	10.21	112.638
T.US.B074P1124	125.01	7.500	8/15/1994	11/15/2024	1.1585	33.18	5.287	\$ 1,315	4.207	10.44	125.908
T.US.B075P0225	126.19	7.625	2/15/1995	2/15/2025	1.1730	33.52	5.281	\$ 1,339	4.284	10.35	129.374
T.US.B067P0825	118.13	6.875	8/15/1995	8/15/2025	1.0946	40.04	5.287	\$ 1,299	4.158	10.75	120.913
T.US.B060P0226	108.13	6.000	2/15/1996	2/15/2026	0.9999	44.38	5.284	\$ 1,243	3.977	11.24	110.594
T.US.B066P0826	117.17	6.750	8/15/1996	8/15/2026	1.0836	49.71	5.285	\$ 1,336	4.276	11.13	119.993
T.US.B064P1126	114.24	6.500	11/15/1996	11/15/2026	1.0562	54.56	5.282	\$ 1,324	4.238	11.47	115.510
T.US.B065P0227	116.085	6.625	2/18/1997	2/15/2027	1.0707	53.40	5.275	\$ 1,347	4.311	11.35	118.681
T.US.B063P0827	113.15	6.375	8/15/1997	8/15/2027	1.0429	59.11	5.283	\$ 1,343	4.299	11.60	115.793
T.US.B061P1127	110.185	6.125	11/17/1997	11/15/2027	1.0144	64.22	5.280	\$ 1,329	4.254	11.94	111.294
T.US.B054P0828	102.29	5.500	8/17/1998	8/15/2028	0.9410	70.11	5.271	\$ 1,291	4.131	12.30	104.912
T.US.B052P1128	99.27	5.250	11/16/1998	11/15/2028	0.9111	74.52	5.270	\$ 1,273	4.073	12.67	100.457
T.US.B052P0229	99.27	5.250	2/16/1999	2/15/2029	0.9105	76.57	5.262	\$ 1,281	4.101	12.59	101.758
T.US.B061P0829	111.08	6.125	8/16/1999	8/15/2029	1.0150	83.67	5.262	\$ 1,400	4.481	12.34	113.483
T.US.B062P0530	113.11	6.250	2/15/2000	5/15/2030	1.0306	97.24	5.258	\$ 1,446	4.628	12.68	114.074
T.US.B053P0231	101.255	5.375	2/15/2001	2/15/2031	0.9221	99.34	5.241	\$ 1,363	4.363	13.14	103.757
T.US.B044P0236	89.205	4.500	2/15/2006	2/15/2036	0.7970	138.81	5.241	\$ 1,364	4.365	14.94	91.282
T.US.B046P0237*	93.105	4.750	2/15/2006	2/15/2037	0.8285	148.92	5.199	\$ 1,429	4.574	15.04	95.060

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

