



The Morning Email: US Deliverable Basket

6/27/2007 7:43

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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Time (CST)	7:43:25
Trade Date	6/27/2007
Settle Date	6/28/2007

Sept Futures		Last 32
ZT		101.307
ZF		104.055
ZN		105.215
ZB		107.12

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***	100.025	4.875	05/30/07	05/15/09	0.9815	20.65	4.830	\$ 185	0.593	1.84	100.469
T.US.B040P0609	98.145	4.000	06/15/04	06/15/09	0.9672	15.01	4.835	\$ 183	0.587	1.86	98.595
T.US.B035P0709	97.232	3.625	07/15/04	7/15/09	0.9593	17.32	4.805	\$ 190	0.608	1.91	99.367
T.US.B034P0809	97.11	3.500	08/16/04	08/15/09	0.9553	18.09	4.825	\$ 197	0.631	2.00	98.630
T.US.B047P0809	100.032	4.875	08/15/06	08/15/09	0.9799	26.54	4.821	\$ 201	0.642	1.97	101.891
T.US.B033P0909	97.007	3.375	09/15/04	09/15/09	0.9512	21.08	4.807	\$ 204	0.653	2.08	97.985
5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.142	4.500	11/30/06	11/30/11	0.9453	2.58	4.895	\$ 390	1.248	3.95	98.788
T.US.B045P1212	98.28	4.625	01/02/07	12/31/11	0.949	4.06	4.906	\$ 397	1.271	3.93	101.136
T.US.B046P0112	99.115	4.750	01/31/07	01/31/12	0.9528	6.90	4.907	\$ 405	1.297	4.00	101.301
T.US.B045P0212	98.27	4.625	02/28/07	02/29/12	0.9473	8.72	4.904	\$ 411	1.314	4.09	100.352
T.US.B044P0312	98.08	4.500	03/31/07	03/31/12	0.9416	8.70	4.916	\$ 415	1.329	4.18	99.344
T.US.B044P0412	98.07	4.500	04/30/07	04/30/12	0.9406	11.03	4.917	\$ 422	1.350	4.26	98.940
T.US.B046P0512*	99.095	4.750	05/30/07	05/31/12	0.9497	15.23	4.914	\$ 431	1.379	4.32	99.660
10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	98.16	4.750	5/17/2004	5/15/2014	0.9335	9.02	5.010	\$ 571	1.827	5.76	99.068
T.US.B042P0814	95.22	4.250	8/16/2004	8/15/2014	0.9040	18.34	4.975	\$ 579	1.854	5.96	97.249
T.US.B042P1114	95.15	4.250	11/15/2004	11/15/2014	0.9012	20.77	4.991	\$ 595	1.903	6.20	95.977
T.US.B040P0215	93.185	4.000	2/15/2005	2/15/2015	0.8837	19.19	5.023	\$ 604	1.932	6.35	95.048
T.US.B041P0515	94.075	4.125	5/16/2005	5/15/2015	0.8881	25.37	5.019	\$ 622	1.991	6.57	94.728
T.US.B042P0815	94.28	4.250	8/15/2005	8/15/2015	0.8927	30.39	5.025	\$ 641	2.051	6.64	96.436
T.US.B044P1115	96.135	4.500	11/15/2005	11/15/2015	0.9058	35.78	5.028	\$ 663	2.121	6.83	96.960
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	100.165	5.125	5/15/2006	5/15/2016	0.9424	43.55	5.051	\$ 711	2.275	7.03	101.128
T.US.B047P0816	98.225	4.875	8/15/2006	8/15/2016	0.9242	46.83	5.053	\$ 719	2.300	7.15	100.494
T.US.B045P1116	96.265	4.625	11/15/2006	11/15/2016	0.9054	50.13	5.053	\$ 726	2.322	7.45	97.381
T.US.B045P0217	96.24	4.625	2/15/2007	2/15/2017	0.9034	54.36	5.055	\$ 741	2.370	7.52	98.449
T.US.B045P0517*	95.255	4.500	5/15/2007	5/15/2017	0.8926	60.22	5.045	\$ 751	2.404	7.80	96.335

CTD changing between these two

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B075P1122	124.285	7.625	11/15/1992	11/15/2022	1.1593	22.61	5.247	\$ 1,215	3.888	9.66	125.802
T.US.B071P0223**	119.235	7.125	2/16/1993	2/15/2023	1.1113	22.14	5.246	\$ 1,193	3.817	9.75	122.352
T.US.B062P0823	110.210	6.250	8/16/1993	8/15/2023	1.0251	27.12	5.257	\$ 1,154	3.691	10.21	112.953
T.US.B074P1124	125.125	7.500	8/15/1994	11/15/2024	1.1585	41.35	5.261	\$ 1,320	4.223	10.45	126.287
T.US.B075P0225	126.310	7.625	2/15/1995	2/15/2025	1.1730	42.14	5.253	\$ 1,344	4.301	10.36	129.770
T.US.B067P0825	118.245	6.875	8/15/1995	8/15/2025	1.0946	48.39	5.259	\$ 1,305	4.175	10.76	121.292
T.US.B060P0226	108.245	6.000	2/15/1996	2/15/2026	0.9999	53.00	5.256	\$ 1,248	3.994	11.25	110.970
T.US.B066P0826	117.290	6.750	8/15/1996	8/15/2026	1.0836	58.59	5.256	\$ 1,342	4.294	11.15	120.386
T.US.B064P1126	115.045	6.500	11/15/1996	11/15/2026	1.0562	64.02	5.254	\$ 1,330	4.257	11.48	115.918
T.US.B065P0227	116.200	6.625	2/18/1997	2/15/2027	1.0707	61.81	5.245	\$ 1,353	4.329	11.36	119.059
T.US.B063P0827	113.255	6.375	8/15/1997	8/15/2027	1.0429	66.61	5.256	\$ 1,349	4.316	11.61	116.139
T.US.B061P1127	110.295	6.125	11/17/1997	11/15/2027	1.0144	72.30	5.255	\$ 1,335	4.271	11.95	111.654
T.US.B054P0828	103.080	5.500	8/17/1998	8/15/2028	0.9410	78.40	5.246	\$ 1,297	4.149	12.32	105.271
T.US.B052P1128	100.065	5.250	11/16/1998	11/15/2028	0.9111	83.39	5.243	\$ 1,279	4.093	12.68	100.831
T.US.B052P0229	100.065	5.250	2/16/1999	2/15/2029	0.9105	85.45	5.234	\$ 1,288	4.121	12.61	102.132
T.US.B061P0829	111.185	6.125	8/16/1999	8/15/2029	1.0150	91.24	5.234	\$ 1,406	4.500	12.35	113.828
T.US.B062P0530	113.210	6.250	2/15/2000	5/15/2030	1.0306	104.27	5.235	\$ 1,452	4.646	12.69	114.404
T.US.B053P0231	102.040	5.375	2/15/2001	2/15/2031	0.9221	107.19	5.220	\$ 1,369	4.382	13.15	104.100
T.US.B044P0236	89.310	4.500	2/15/2006	2/15/2036	0.7970	147.01	5.217	\$ 1,371	4.389	14.97	91.622
T.US.B046P0237*	93.205	4.750	2/15/2006	2/15/2037	0.8285	156.53	5.175	\$ 1,436	4.597	15.06	95.386

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

