The Morning Email: US Deliverable Basket

7/6/2007 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.

Time (CST)	5:37:58
Trade Date	7/6/2007
Settle Date	7/9/2007

Sept Futures	Last 32
ZT	101.227
ZF	103.210
ZN	104.300
ZB	106.17

	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***	99.265	4.875	05/30/07	05/15/09	0.9815	15.16	4.967	$ 186	0.595	1.86	99.947
T.US.B040P0609	98.075	4.000	06/15/04	06/15/09	0.9672	10.48	4.968	$ 180	0.577	1.83	98.497
T.US.B035P0709	97.142	3.625	07/15/04	7/15/09	0.9593	10.77	4.974	$ 187	0.597	1.88	99.196
T.US.B034P0809	97	3.500	08/16/04	08/15/09	0.9553	9.53	5.022	$ 193	0.619	1.97	98.392
T.US.B047P0809	99.262	4.875	08/15/06	08/15/09	0.9799	20.05	4.964	$ 197	0.631	1.94	101.758
T.US.B033P0909	96.225	3.375	09/15/04	09/15/09	0.9512	13.31	4.986	$ 200	0.641	2.05	97.767

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 ($)	DV01 32	MDUR	Full Price
T.US.B044P1111**	97.29	4.500	11/30/06	11/30/11	0.9453	10.94	5.036	$ 385	1.232	3.91	98.386
T.US.B045P1212	98.11	4.625	01/02/07	12/31/11	0.949	12.72	5.043	$ 392	1.256	3.99	98.457
T.US.B046P0112	98.262	4.750	01/31/07	01/31/12	0.9528	15.37	5.042	$ 400	1.281	3.97	100.905
T.US.B045P0212	98.092	4.625	02/28/07	02/29/12	0.9473	16.53	5.042	$ 405	1.297	4.06	99.934
T.US.B044P0312	97.23	4.500	03/31/07	03/31/12	0.9416	17.16	5.047	$ 410	1.313	4.15	98.948
T.US.B044P0412	97.225	4.500	04/30/07	04/30/12	0.9406	19.96	5.043	$ 417	1.334	4.23	98.559
T.US.B046P0512	98.242	4.750	05/30/07	05/31/12	0.9497	23.61	5.039	$ 426	1.363	4.29	99.262
T.US.B047P0612*	99.082	4.875	06/30/07	06/30/12	0.954	25.41	5.045	$ 433	1.387	4.36	99.375

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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**	97.315	4.750	5/17/2004	5/15/2014	0.9335	19.85	5.101	$ 565	1.809	5.73	98.694
T.US.B042P0814	94.275	4.250	8/16/2004	8/15/2014	0.9040	18.31	5.122	$ 571	1.828	5.92	96.550
T.US.B042P1114	94.215	4.250	11/15/2004	11/15/2014	0.9012	21.65	5.129	$ 587	1.878	6.16	95.307
T.US.B040P0215	93.015	4.000	2/15/2005	2/15/2015	0.8837	28.06	5.115	$ 598	1.912	6.31	94.638
T.US.B041P0515	93.15	4.125	5/16/2005	5/15/2015	0.8881	26.88	5.146	$ 614	1.966	6.53	94.085
T.US.B042P0815	94.035	4.250	8/15/2005	8/15/2015	0.8927	32.02	5.148	$ 633	2.025	6.60	95.800
T.US.B044P1115	95.21	4.500	11/15/2005	11/15/2015	0.9058	37.80	5.146	$ 655	2.095	6.79	96.329
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.25	5.125	5/15/2006	5/15/2016	0.9424	47.65	5.155	$ 703	2.249	6.99	100.547
T.US.B047P0816	97.315	4.875	8/15/2006	8/15/2016	0.9242	50.89	5.155	$ 711	2.274	7.11	99.924
T.US.B045P1116	96.055	4.625	11/15/2006	11/15/2016	0.9054	55.64	5.145	$ 718	2.298	7.41	96.863
T.US.B045P0217	96.025	4.625	2/15/2007	2/15/2017	0.9034	59.31	5.147	$ 732	2.344	7.48	97.918
T.US.B045P0517*	95.03	4.500	5/15/2007	5/15/2017	0.8926	63.86	5.136	$ 743	2.377	7.76	95.766

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30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 ($)	DV01 32	MDUR	Full Price
T.US.B075P1122**	124.025	7.625	11/15/1992	11/15/2022	1.1593	31.85	5.313	$ 1,203	3.850	9.61	125.218
T.US.B071P0223	118.305	7.125	2/16/1993	2/15/2023	1.1113	30.92	5.310	$ 1,181	3.779	9.70	121.787
T.US.B062P0823	109.315	6.250	8/16/1993	8/15/2023	1.0251	36.78	5.321	$ 1,143	3.656	10.16	112.471
T.US.B074P1124	124.220	7.500	8/15/1994	11/15/2024	1.1585	54.07	5.319	$ 1,308	4.186	10.40	125.808
T.US.B075P0225	126.070	7.625	2/15/1995	2/15/2025	1.1730	53.80	5.305	$ 1,332	4.263	10.31	129.252
T.US.B067P0825	118.005	6.875	8/15/1995	8/15/2025	1.0946	57.66	5.313	$ 1,292	4.136	10.70	120.750
T.US.B060P0226	108.020	6.000	2/15/1996	2/15/2026	0.9999	60.90	5.313	$ 1,236	3.956	11.19	110.449
T.US.B066P0826	117.050	6.750	8/15/1996	8/15/2026	1.0836	67.53	5.312	$ 1,329	4.253	11.09	119.841
T.US.B064P1126	114.120	6.500	11/15/1996	11/15/2026	1.0562	71.62	5.309	$ 1,317	4.215	11.42	115.346
T.US.B065P0227	115.315	6.625	2/18/1997	2/15/2027	1.0707	73.86	5.302	$ 1,341	4.291	11.30	118.620
T.US.B063P0827	113.050	6.375	8/15/1997	8/15/2027	1.0429	77.81	5.303	$ 1,337	4.279	11.56	115.692
T.US.B061P1127	110.090	6.125	11/17/1997	11/15/2027	1.0144	82.64	5.302	$ 1,323	4.234	11.90	111.197
T.US.B054P0828	102.190	5.500	8/17/1998	8/15/2028	0.9410	86.01	5.293	$ 1,285	4.110	12.26	104.782
T.US.B052P1128	99.180	5.250	11/16/1998	11/15/2028	0.9111	90.59	5.294	$ 1,267	4.054	12.62	100.347
T.US.B052P0229	99.170	5.250	2/16/1999	2/15/2029	0.9105	91.63	5.284	$ 1,275	4.080	12.55	101.620
T.US.B061P0829	110.285	6.125	8/16/1999	8/15/2029	1.0150	100.10	5.286	$ 1,393	4.457	12.29	113.327
T.US.B062P0530	112.305	6.250	2/15/2000	5/15/2030	1.0306	113.10	5.283	$ 1,438	4.602	12.63	113.887
T.US.B053P0231	101.135	5.375	2/15/2001	2/15/2031	0.9221	112.72	5.268	$ 1,355	4.338	13.09	103.560
T.US.B044P0236	89.030	4.500	2/15/2006	2/15/2036	0.7970	143.24	5.269	$ 1,353	4.328	14.88	90.884
T.US.B046P0237*	92.225	4.750	2/15/2006	2/15/2037	0.8285	151.72	5.240	$ 1,415	4.527	14.96	94.593

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

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