The Morning Email: US Deliverable Basket

7/13/2007 5:38

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)	5:38:33
Trade Date	7/13/2007
Settle Date	7/16/2007

Sept Futures	**Last 32**
ZT	101.250
ZF	103.240
ZN	105.035
ZB	106.25

	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***	99.285	4.875	05/30/07	05/15/09	0.9815	16.44	4.933	$ 184	0.590	1.84	100.103
T.US.B040P0609	98.102	4.000	06/15/04	06/15/09	0.9672	12.47	4.929	$ 179	0.572	1.81	98.658
T.US.B035P0709	97.155	3.625	07/15/04	7/15/09	0.9593	11.37	4.965	$ 185	0.592	1.90	97.494
T.US.B034P0809	97.055	3.500	08/16/04	08/15/09	0.9553	14.33	4.946	$ 192	0.615	1.95	98.632
T.US.B047P0809	99.285	4.875	08/15/06	08/15/09	0.9799	21.62	4.929	$ 196	0.626	1.92	101.924
T.US.B033P0909	96.27	3.375	09/15/04	09/15/09	0.9512	17.11	4.929	$ 199	0.637	2.03	97.972

5Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B044P1111**	98.025	4.500	11/30/06	11/30/11	0.9453	15.53	4.994	$ 384	1.230	3.90	98.644
T.US.B045P1212	98.162	4.625	01/02/07	12/31/11	0.949	17.01	5.002	$ 392	1.253	3.97	98.707
T.US.B046P0112	98.315	4.750	01/31/07	01/31/12	0.9528	19.75	5.002	$ 399	1.278	3.95	101.163
T.US.B045P0212	98.14	4.625	02/28/07	02/29/12	0.9473	20.42	5.007	$ 405	1.295	4.04	100.172
T.US.B044P0312	97.275	4.500	03/31/07	03/31/12	0.9416	20.75	5.015	$ 410	1.311	4.13	99.175
T.US.B044P0412	97.265	4.500	04/30/07	04/30/12	0.9406	23.06	5.014	$ 416	1.331	4.21	98.770
T.US.B046P0512	98.282	4.750	05/30/07	05/31/12	0.9497	26.70	5.010	$ 425	1.360	4.27	99.478
T.US.B047P0612*	99.122	4.875	06/30/07	06/30/12	0.954	28.49	5.017	$ 433	1.384	4.34	99.593

CTD changing between these two

10 Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B046P0514**	98.05	4.750	5/17/2004	5/15/2014	0.9335	3.39	5.072	$ 565	1.809	5.71	98.957
T.US.B042P0814	95.015	4.250	8/16/2004	8/15/2014	0.9040	3.05	5.091	$ 571	1.828	5.90	96.820
T.US.B042P1114	94.27	4.250	11/15/2004	11/15/2014	0.9012	5.96	5.101	$ 587	1.878	6.14	95.560
T.US.B040P0215	93.005	4.000	2/15/2005	2/15/2015	0.8837	6.28	5.123	$ 596	1.907	6.30	94.684
T.US.B041P0515	93.19	4.125	5/16/2005	5/15/2015	0.8881	9.99	5.128	$ 614	1.965	6.51	94.289
T.US.B042P0815	94.08	4.250	8/15/2005	8/15/2015	0.8927	15.53	5.128	$ 633	2.024	6.59	96.023
T.US.B044P1115	95.225	4.500	11/15/2005	11/15/2015	0.9058	18.00	5.140	$ 654	2.092	6.78	96.461
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.295	5.125	5/15/2006	5/15/2016	0.9424	29.98	5.135	$ 703	2.249	6.97	100.785
T.US.B047P0816	98.05	4.875	8/15/2006	8/15/2016	0.9242	34.65	5.131	$ 711	2.275	7.10	100.190
T.US.B045P1116	96.105	4.625	11/15/2006	11/15/2016	0.9054	39.34	5.124	$ 718	2.299	7.40	97.107
T.US.B045P0217	96.07	4.625	2/15/2007	2/15/2017	0.9034	42.56	5.129	$ 733	2.344	7.46	98.148
T.US.B045P0517*	95.09	4.500	5/15/2007	5/15/2017	0.8926	48.86	5.116	$ 743	2.379	7.74	96.039

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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**	124.070	7.625	11/15/1992	11/15/2022	1.1593	33.38	5.298	$ 1,204	3.853	9.59	125.503
T.US.B071P0223	119.035	7.125	2/16/1993	2/15/2023	1.1113	33.08	5.297	$ 1,182	3.783	9.68	122.081
T.US.B062P0823	110.040	6.250	8/16/1993	8/15/2023	1.0251	38.66	5.306	$ 1,144	3.660	10.15	112.732
T.US.B074P1124	124.270	7.500	8/15/1994	11/15/2024	1.1585	56.10	5.306	$ 1,310	4.191	10.38	126.107
T.US.B075P0225	126.125	7.625	2/15/1995	2/15/2025	1.1730	56.30	5.291	$ 1,334	4.268	10.29	129.571
T.US.B067P0825	118.060	6.875	8/15/1995	8/15/2025	1.0946	60.36	5.299	$ 1,294	4.141	10.69	121.055
T.US.B060P0226	108.080	6.000	2/15/1996	2/15/2026	0.9999	64.34	5.299	$ 1,238	3.962	11.18	110.753
T.US.B066P0826	117.095	6.750	8/15/1996	8/15/2026	1.0836	69.26	5.296	$ 1,331	4.258	11.08	120.112
T.US.B064P1126	114.170	6.500	11/15/1996	11/15/2026	1.0562	73.92	5.298	$ 1,319	4.221	11.41	115.626
T.US.B065P0227	116.035	6.625	2/18/1997	2/15/2027	1.0707	75.12	5.290	$ 1,342	4.295	11.29	118.873
T.US.B063P0827	113.095	6.375	8/15/1997	8/15/2027	1.0429	79.64	5.293	$ 1,339	4.284	11.55	115.956
T.US.B061P1127	110.130	6.125	11/17/1997	11/15/2027	1.0144	84.04	5.291	$ 1,325	4.239	11.89	111.438
T.US.B054P0828	102.245	5.500	8/17/1998	8/15/2028	0.9410	89.10	5.283	$ 1,287	4.117	12.25	105.060
T.US.B052P1128	99.235	5.250	11/16/1998	11/15/2028	0.9111	93.76	5.281	$ 1,269	4.061	12.61	100.619
T.US.B052P0229	99.230	5.250	2/16/1999	2/15/2029	0.9105	95.30	5.270	$ 1,278	4.088	12.54	101.909
T.US.B061P0829	111.020	6.125	8/16/1999	8/15/2029	1.0150	103.00	5.272	$ 1,395	4.465	12.28	113.617
T.US.B062P0530	113.045	6.250	2/15/2000	5/15/2030	1.0306	116.46	5.271	$ 1,441	4.611	12.62	114.194
T.US.B053P0231	101.195	5.375	2/15/2001	2/15/2031	0.9221	116.36	5.254	$ 1,358	4.347	13.08	103.851
T.US.B044P0236	89.105	4.500	2/15/2006	2/15/2036	0.7970	148.70	5.255	$ 1,357	4.342	14.88	91.205
T.US.B046P0237*	93.025	4.750	2/15/2006	2/15/2037	0.8285	161.60	5.223	$ 1,422	4.550	14.96	95.059

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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