The Morning Email: US Deliverable Basket

6/14/2007 11:44

CST Time

This email lists the deliverable baskets against the Chicago Board of Trade Financial Futures 2, 5, 10, & 30 year.

Want something added? Let me know: jgoulding@ghco.com

Jim Goulding, GH Traders LLC, Treas-Arb, Chicago, jgoulding@ghco.com

Time (CST)	11:44:11
Trade Date	6/14/2007
Settle Date	6/15/2007

Sept Futures	Last
ZT	101.160
ZF	103.045
ZN	104.085
ZB	105.29

Last Delivery Day	
2yr /5yr	10/3/2007
10yr/30yr	10/3/2007

Working on this. Just want to make sure my calcs are right.

2 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 ($)	DV01 32	MDUR	Full Price	Carry	BNOC 32	IRR
T.US.B047P0509*	99.197	4.875	05/30/07	05/15/09	0.9799	4.98	5.082	$ 180	0.575	1.80	99.828			
T.US.B040P0609**	97.315	4.000	06/15/04	06/15/09	0.9672	(5.97)	5.077	#NUM!	#NUM!	1.89	#VALUE!			
T.US.B035P0709	97.047	3.625	07/15/04	7/15/09	0.9593	(7.11)	5.089	$ 192	0.614	1.94	99.666			
T.US.B034P0809	96.237	3.500	08/16/04	08/15/09	0.9553	(7.11)	5.110	$ 199	0.636	2.03	99.054			
T.US.B047P0809	99.167	4.875	08/15/06	08/15/09	0.9799	1.98	5.107	$ 202	0.648	2.00	95.936			
T.US.B033P0909	96.125	3.375	09/15/04	09/15/09	0.9512	(5.00)	5.097	$ 205	0.657	2.11	96.986			

5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 ($)	DV01 32	MDUR	Full Price	Carry	BNOC 32	IRR
T.US.B044P1111**	97.142	4.500	11/30/06	11/30/11	0.9453	(1.76)	5.149	$ 388	1.242	3.97	97.628			
T.US.B045P1212	97.275	4.625	01/02/07	12/31/11	0.949	(0.67)	5.160	$ 395	1.265	3.95	99.955			
T.US.B046P0112	98.11	4.750	01/31/07	01/31/12	0.9528	2.28	5.156	$ 403	1.290	4.03	100.115			
T.US.B045P0212	97.26	4.625	02/28/07	02/29/12	0.9473	3.44	5.154	$ 408	1.306	4.12	99.157			
T.US.B044P0312	97.065	4.500	03/31/07	03/31/12	0.9416	2.75	5.166	$ 413	1.322	4.21	98.138			
T.US.B044P0412	97.052	4.500	04/30/07	04/30/12	0.9406	4.75	5.165	$ 419	1.341	4.29	97.725			
T.US.B046P0512*	98.075	4.750	05/30/07	05/31/12	0.9497	9.02	5.156	$ 428	1.370	4.35	98.429			

10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 ($)	DV01 32	MDUR	Full Price	Carry	BNOC 32	IRR
T.US.B046P0514**	97.155	4.750	5/17/2004	5/15/2014	0.9335	4.88	5.187	$ 566	1.813	5.79	97.885			
T.US.B042P0814	94.07	4.250	8/16/2004	8/15/2014	0.9040	(1.20)	5.227	$ 571	1.828	5.97	95.628			
T.US.B042P1114	94.05	4.250	11/15/2004	11/15/2014	0.9012	6.15	5.210	$ 588	1.880	6.22	94.514			
T.US.B040P0215	92.11	4.000	2/15/2005	2/15/2015	0.8837	6.53	5.225	$ 597	1.910	6.37	93.670			
T.US.B041P0515	92.31	4.125	5/16/2005	5/15/2015	0.8881	11.85	5.221	$ 615	1.967	6.59	93.316			
T.US.B042P0815	93.19	4.250	8/15/2005	8/15/2015	0.8927	16.51	5.223	$ 633	2.025	6.66	95.003			
T.US.B044P1115	95.045	4.500	11/15/2005	11/15/2015	0.9058	22.30	5.221	$ 654	2.094	6.85	95.520			
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!			
T.US.B051P0516	99.075	5.125	5/15/2006	5/15/2016	0.9424	31.18	5.233	$ 702	2.247	7.04	99.666			
T.US.B047P0816	97.14	4.875	8/15/2006	8/15/2016	0.9242	34.41	5.230	$ 710	2.272	7.17	99.054			
T.US.B045P1116	95.175	4.625	11/15/2006	11/15/2016	0.9054	36.63	5.230	$ 716	2.292	7.47	95.936			
T.US.B045P0217	95.145	4.625	2/15/2007	2/15/2017	0.9034	40.31	5.230	$ 731	2.338	7.53	96.986			
T.US.B045P0517*	94.165	4.500	5/15/2007	5/15/2017	0.8926	46.34	5.213	$ 741	2.372	7.81	94.895			

Jim Goulding, GH Traders LLC, Treas-Arb, Chicago, jgoulding@ghco.com

30 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 ($)	DV01 32	MDUR	Full Price	Carry	BNOC 32	IRR
T.US.B075P1122**	123.095	7.625	11/15/1992	11/15/2022	1.1593	16.63	5.386	$ 1,196	3.826	9.65	123.939			
T.US.B071P0223	118.03	7.125	2/16/1993	2/15/2023	1.1113	12.80	5.381	$ 1,173	3.753	9.74	120.456			
T.US.B062P0823	109.045	6.250	8/16/1993	8/15/2023	1.0251	18.44	5.398	$ 1,134	3.629	10.20	111.212			
T.US.B074P1124	123.23	7.500	8/15/1994	11/15/2024	1.1585	32.84	5.394	$ 1,297	4.151	10.43	124.351			
T.US.B075P0225	125.095	7.625	2/15/1995	2/15/2025	1.1730	34.20	5.383	$ 1,321	4.228	10.34	127.824			
T.US.B067P0825	117.045	6.875	8/15/1995	8/15/2025	1.0946	38.90	5.386	$ 1,282	4.102	10.73	119.420			
T.US.B060P0226	107.075	6.000	2/15/1996	2/15/2026	0.9999	42.84	5.383	$ 1,226	3.922	11.22	109.223			
T.US.B066P0826	116.075	6.750	8/15/1996	8/15/2026	1.0836	47.18	5.380	$ 1,317	4.215	11.12	118.472			
T.US.B064P1126	113.15	6.500	11/15/1996	11/15/2026	1.0562	51.54	5.381	$ 1,305	4.177	11.45	114.016			
T.US.B065P0227	115.01	6.625	2/18/1997	2/15/2027	1.0707	52.40	5.373	$ 1,328	4.251	11.33	117.227			
T.US.B063P0827	112.075	6.375	8/15/1997	8/15/2027	1.0429	57.11	5.376	$ 1,325	4.238	11.58	114.348			
T.US.B061P1127	109.115	6.125	11/17/1997	11/15/2027	1.0144	61.70	5.373	$ 1,310	4.192	11.92	109.875			
T.US.B054P0828	101.24	5.500	8/17/1998	8/15/2028	0.9410	66.95	5.364	$ 1,272	4.070	12.28	103.573			
T.US.B052P1128	98.225	5.250	11/16/1998	11/15/2028	0.9111	70.78	5.360	$ 1,254	4.012	12.65	99.145			
T.US.B052P0229	98.22	5.250	2/16/1999	2/15/2029	0.9105	72.32	5.352	$ 1,262	4.039	12.57	100.428			
T.US.B061P0829	110	6.125	8/16/1999	8/15/2029	1.0150	80.17	5.352	$ 1,379	4.413	12.31	112.030			
T.US.B062P0530	112.015	6.250	2/15/2000	5/15/2030	1.0306	92.80	5.349	$ 1,424	4.556	12.65	112.573			
T.US.B053P0231	100.17	5.375	2/15/2001	2/15/2031	0.9221	92.00	5.332	$ 1,341	4.290	13.10	102.313			
T.US.B044P0236	88.12	4.500	2/15/2006	2/15/2036	0.7970	126.97	5.335	$ 1,337	4.278	14.88	89.867			
T.US.B046P0237*	92.005	4.750	2/15/2006	2/15/2037	0.8285	136.71	5.292	$ 1,400	4.481	14.96	93.590			

NOTES

MDUR = Modified Duration

CF = Conversion Factor

* = OTR

** = CTD

#VALUE! = No quote being provided by exchange

#NUM! = No quote being provided by exchange

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