



The Morning Email: US Deliverable Basket

6/20/2007 5:49

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)	5:49:49
Trade Date	6/20/2007
Settle Date	6/21/2007

Sept Futures		Last
ZT		101.237
ZF		103.250
ZN		105.085
ZB		107.05

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*	99.282	4.875	05/30/07	05/15/09	0.9799	5.94	4.937	\$ 179	0.572	1.79	100.173
T.US.B040P0609**	98.072	4.000	06/15/04	06/15/09	0.9672	(5.71)	4.950	\$ 185	0.591	1.88	98.291
T.US.B035P0709	97.127	3.625	07/15/04	7/15/09	0.9593	(6.49)	4.966	\$ 191	0.611	1.93	98.969
T.US.B034P0809	97.025	3.500	08/16/04	08/15/09	0.9553	(3.67)	4.948	\$ 198	0.634	2.02	98.296
T.US.B047P0809	99.272	4.875	08/15/06	08/15/09	0.9799	4.94	4.946	\$ 202	0.646	1.99	101.547
T.US.B033P0909	96.237	3.375	09/15/04	09/15/09	0.9512	(1.12)	4.933	\$ 205	0.656	2.10	97.639
5Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B044P1111**	98.022	4.500	11/30/06	11/30/11	0.9453	(1.14)	4.989	\$ 390	1.247	3.96	98.327
T.US.B045P1212	98.162	4.625	01/02/07	12/31/11	0.949	0.57	4.997	\$ 397	1.270	3.94	100.678
T.US.B046P0112	98.315	4.750	01/31/07	01/31/12	0.9528	3.25	4.998	\$ 405	1.296	4.02	100.835
T.US.B045P0212	98.15	4.625	02/28/07	02/29/12	0.9473	5.02	4.994	\$ 410	1.313	4.11	99.889
T.US.B044P0312	97.277	4.500	03/31/07	03/31/12	0.9416	4.65	5.006	\$ 415	1.328	4.20	98.874
T.US.B044P0412	97.27	4.500	04/30/07	04/30/12	0.9406	7.27	5.004	\$ 421	1.348	4.28	98.480
T.US.B046P0512*	98.29	4.750	05/30/07	05/31/12	0.9497	11.05	5.002	\$ 430	1.377	4.34	99.179
10 Yr Symbol	LAST 32	Coupon	Issue Date	Mat Date	CF	Basis	Yield	DV01 (\$)	DV01 32	MDUR	Full Price
T.US.B046P0514**	98.115	4.750	5/17/2004	5/15/2014	0.9335	3.01	5.034	\$ 571	1.828	5.78	98.837
T.US.B042P0814	95.1	4.250	8/16/2004	8/15/2014	0.9040	4.88	5.038	\$ 578	1.849	5.97	96.792
T.US.B042P1114	95.03	4.250	11/15/2004	11/15/2014	0.9012	7.31	5.052	\$ 593	1.899	6.21	95.521
T.US.B040P0215	93.1	4.000	2/15/2005	2/15/2015	0.8837	9.26	5.065	\$ 603	1.930	6.37	94.705
T.US.B041P0515	93.29	4.125	5/16/2005	5/15/2015	0.8881	13.44	5.070	\$ 621	1.987	6.58	94.321
T.US.B042P0815	94.18	4.250	8/15/2005	8/15/2015	0.8927	18.94	5.072	\$ 640	2.047	6.66	96.042
T.US.B044P1115	96.03	4.500	11/15/2005	11/15/2015	0.9058	23.81	5.076	\$ 661	2.116	6.85	96.546
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	100.075	5.125	5/15/2006	5/15/2016	0.9424	33.03	5.091	\$ 710	2.271	7.04	100.750
T.US.B047P0816	98.145	4.875	8/15/2006	8/15/2016	0.9242	37.33	5.088	\$ 718	2.297	7.17	100.150
T.US.B045P1116	96.185	4.625	11/15/2006	11/15/2016	0.9054	40.66	5.087	\$ 725	2.319	7.47	97.043
T.US.B045P0217	96.165	4.625	2/15/2007	2/15/2017	0.9034	45.40	5.086	\$ 740	2.367	7.54	98.125
T.US.B045P0517*	95.18	4.500	5/15/2007	5/15/2017	0.8926	51.28	5.071	\$ 750	2.400	7.81	96.015

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	124.26	7.625	11/15/1992	11/15/2022	1.1593	18.76	5.261	\$ 1,215	3.887	9.67	125.579
T.US.B071P0223**	119.185	7.125	2/16/1993	2/15/2023	1.1113	15.85	5.254	\$ 1,192	3.814	9.76	122.058
T.US.B062P0823	110.165	6.250	8/16/1993	8/15/2023	1.0251	21.43	5.271	\$ 1,152	3.688	10.23	112.691
T.US.B074P1124	125.08	7.500	8/15/1994	11/15/2024	1.1585	35.50	5.274	\$ 1,319	4.219	10.46	126.004
T.US.B075P0225	126.28	7.625	2/15/1995	2/15/2025	1.1730	37.78	5.265	\$ 1,343	4.299	10.37	129.529
T.US.B067P0825	118.2	6.875	8/15/1995	8/15/2025	1.0946	42.62	5.267	\$ 1,304	4.172	10.77	121.018
T.US.B060P0226	108.2	6.000	2/15/1996	2/15/2026	0.9999	47.34	5.268	\$ 1,247	3.990	11.26	110.713
T.US.B066P0826	117.235	6.750	8/15/1996	8/15/2026	1.0836	51.84	5.267	\$ 1,340	4.288	11.16	120.084
T.US.B064P1126	114.3	6.500	11/15/1996	11/15/2026	1.0562	56.29	5.268	\$ 1,328	4.250	11.49	115.591
T.US.B065P0227	116.16	6.625	2/18/1997	2/15/2027	1.0707	56.57	5.261	\$ 1,351	4.324	11.37	118.806
T.US.B063P0827	113.215	6.375	8/15/1997	8/15/2027	1.0429	61.40	5.266	\$ 1,348	4.312	11.63	115.891
T.US.B061P1127	110.245	6.125	11/17/1997	11/15/2027	1.0144	66.12	5.265	\$ 1,333	4.265	11.97	111.381
T.US.B054P0828	103.015	5.500	8/17/1998	8/15/2028	0.9410	70.81	5.258	\$ 1,294	4.141	12.33	104.961
T.US.B052P1128	100	5.250	11/16/1998	11/15/2028	0.9111	75.84	5.259	\$ 1,276	4.083	12.69	100.528
T.US.B052P0229	100.005	5.250	2/16/1999	2/15/2029	0.9105	78.40	5.250	\$ 1,285	4.112	12.62	101.843
T.US.B061P0829	111.13	6.125	8/16/1999	8/15/2029	1.0150	84.57	5.248	\$ 1,404	4.492	12.36	113.538
T.US.B062P0530	113.15	6.250	2/15/2000	5/15/2030	1.0306	97.07	5.247	\$ 1,449	4.637	12.70	114.097
T.US.B053P0231	101.285	5.375	2/15/2001	2/15/2031	0.9221	98.62	5.233	\$ 1,366	4.371	13.16	103.761
T.US.B044P0236	89.23	4.500	2/15/2006	2/15/2036	0.7970	138.09	5.234	\$ 1,366	4.372	14.97	91.285
T.US.B046P0237*	93.14	4.750	2/15/2006	2/15/2037	0.8285	149.07	5.193	\$ 1,432	4.582	15.06	95.091

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

