The Morning Email: US Deliverable Basket

6/21/2007 5:45

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)	5:45:22	**Sept Futures**	**Last**
Trade Date	6/21/2007	ZT	101.215
Settle Date	6/22/2007	ZF	103.170
		ZN	104.260
		ZB	106.09

	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*	99.257	4.875	05/30/07	05/15/09	0.9799	5.60	4.980	$ 178	0.571	1.78	100.108
T.US.B040P0609**	98.065	4.000	06/15/04	06/15/09	0.9672	(4.29)	4.967	$ 184	0.590	1.88	98.280
T.US.B035P0709	97.117	3.625	07/15/04	7/15/09	0.9593	(5.38)	4.988	$ 191	0.610	1.93	98.948
T.US.B034P0809	96.305	3.500	08/16/04	08/15/09	0.9553	(5.57)	5.017	$ 198	0.632	2.01	98.181
T.US.B047P0809	99.23	4.875	08/15/06	08/15/09	0.9799	2.90	5.012	$ 201	0.644	1.98	101.429
T.US.B033P0909	96.2	3.375	09/15/04	09/15/09	0.9512	(2.73)	4.996	$ 204	0.654	2.10	97.533
5Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B044P1111**	97.252	4.500	11/30/06	11/30/11	0.9453	(2.58)	5.063	$ 388	1.242	3.96	98.058
T.US.B045P1212	98.072	4.625	01/02/07	12/31/11	0.949	(0.84)	5.069	$ 395	1.265	3.94	100.410
T.US.B046P0112	98.225	4.750	01/31/07	01/31/12	0.9528	1.87	5.068	$ 403	1.291	4.01	100.566
T.US.B045P0212	98.062	4.625	02/28/07	02/29/12	0.9473	3.80	5.061	$ 409	1.308	4.10	99.626
T.US.B044P0312	97.187	4.500	03/31/07	03/31/12	0.9416	3.18	5.075	$ 413	1.323	4.19	98.605
T.US.B044P0412	97.18	4.500	04/30/07	04/30/12	0.9406	5.79	5.072	$ 420	1.343	4.27	98.211
T.US.B046P0512*	98.2	4.750	05/30/07	05/31/12	0.9497	9.64	5.066	$ 429	1.372	4.33	98.911
10 Yr Symbol	**LAST 32**	**Coupon**	**Issue Date**	**Mat Date**	**CF**	**Basis**	**Yield**	**DV01 ($)**	**DV01 32**	**MDUR**	**Full Price**
T.US.B046P0514**	97.275	4.750	5/17/2004	5/15/2014	0.9335	0.54	5.122	$ 568	1.817	5.77	98.350
T.US.B042P0814	94.23	4.250	8/16/2004	8/15/2014	0.9040	(1.02)	5.142	$ 574	1.835	5.96	96.210
T.US.B042P1114	94.17	4.250	11/15/2004	11/15/2014	0.9012	2.38	5.148	$ 589	1.885	6.20	94.970
T.US.B040P0215	92.23	4.000	2/15/2005	2/15/2015	0.8837	3.07	5.165	$ 598	1.915	6.36	94.122
T.US.B041P0515	93.105	4.125	5/16/2005	5/15/2015	0.8881	7.81	5.165	$ 616	1.972	6.57	93.754
T.US.B042P0815	93.305	4.250	8/15/2005	8/15/2015	0.8927	12.38	5.169	$ 635	2.031	6.65	95.444
T.US.B044P1115	95.165	4.500	11/15/2005	11/15/2015	0.9058	18.45	5.165	$ 656	2.100	6.84	95.980
T.US.B044P0216	#VALUE!	4.500	2/15/2006	2/15/2016	0.9034	#VALUE!		#VALUE!	#VALUE!	#VALUE!	#VALUE!
T.US.B051P0516	99.21	5.125	5/15/2006	5/15/2016	0.9424	28.19	5.173	$ 705	2.255	7.03	100.185
T.US.B047P0816	97.275	4.875	8/15/2006	8/15/2016	0.9242	31.73	5.171	$ 713	2.280	7.16	99.570
T.US.B045P1116	95.305	4.625	11/15/2006	11/15/2016	0.9054	33.79	5.174	$ 719	2.300	7.45	96.431
T.US.B045P0217	95.285	4.625	2/15/2007	2/15/2017	0.9034	38.50	5.171	$ 734	2.348	7.52	97.513
T.US.B045P0517*	94.31	4.500	5/15/2007	5/15/2017	0.8926	45.22	5.155	$ 744	2.382	7.80	95.433

CTD changing between these two

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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	123.245	7.625	11/15/1992	11/15/2022	1.1593	17.72	5.348	$ 1,201	3.843	9.64	124.553
T.US.B071P0223**	118.175	7.125	2/16/1993	2/15/2023	1.1113	13.97	5.340	$ 1,178	3.770	9.73	121.047
T.US.B062P0823	109.165	6.250	8/16/1993	8/15/2023	1.0251	18.13	5.358	$ 1,138	3.643	10.19	111.708
T.US.B074P1124	124.035	7.500	8/15/1994	11/15/2024	1.1585	31.44	5.361	$ 1,302	4.166	10.43	124.884
T.US.B075P0225	125.225	7.625	2/15/1995	2/15/2025	1.1730	33.13	5.352	$ 1,326	4.244	10.33	128.378
T.US.B067P0825	117.155	6.875	8/15/1995	8/15/2025	1.0946	36.77	5.354	$ 1,286	4.117	10.73	119.896
T.US.B060P0226	107.17	6.000	2/15/1996	2/15/2026	0.9999	40.34	5.356	$ 1,230	3.935	11.22	109.636
T.US.B066P0826	116.18	6.750	8/15/1996	8/15/2026	1.0836	44.68	5.356	$ 1,322	4.229	11.11	118.931
T.US.B064P1126	113.25	6.500	11/15/1996	11/15/2026	1.0562	48.86	5.355	$ 1,310	4.190	11.44	114.452
T.US.B065P0227	115.1	6.625	2/18/1997	2/15/2027	1.0707	48.55	5.349	$ 1,332	4.263	11.33	117.637
T.US.B063P0827	112.16	6.375	8/15/1997	8/15/2027	1.0429	53.10	5.355	$ 1,328	4.250	11.58	114.737
T.US.B061P1127	109.2	6.125	11/17/1997	11/15/2027	1.0144	58.03	5.353	$ 1,314	4.204	11.92	110.257
T.US.B054P0828	101.305	5.500	8/17/1998	8/15/2028	0.9410	62.16	5.344	$ 1,275	4.080	12.27	103.883
T.US.B052P1128	98.295	5.250	11/16/1998	11/15/2028	0.9111	66.85	5.344	$ 1,257	4.022	12.64	99.464
T.US.B052P0229	98.285	5.250	2/16/1999	2/15/2029	0.9105	67.89	5.335	$ 1,265	4.049	12.56	100.732
T.US.B061P0829	110.08	6.125	8/16/1999	8/15/2029	1.0150	75.98	5.336	$ 1,383	4.425	12.30	112.399
T.US.B062P0530	112.1	6.250	2/15/2000	5/15/2030	1.0306	88.93	5.330	$ 1,428	4.569	12.64	112.958
T.US.B053P0231	100.255	5.375	2/15/2001	2/15/2031	0.9221	89.44	5.313	$ 1,345	4.305	13.10	102.683
T.US.B044P0236	88.2	4.500	2/15/2006	2/15/2036	0.7970	125.40	5.315	$ 1,342	4.295	14.88	90.204
T.US.B046P0237*	92.095	4.750	2/15/2006	2/15/2037	0.8285	135.77	5.274	$ 1,406	4.499	14.96	93.963

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

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