

**Correction for Table 10.3, p. 332**

**TABLE 10.3 Conversion Factors and Invoice Prices for Deliverable Bonds (March 2006 T-Bond Futures Contract)**

Contract price: 112 (\$112,000.00)  
 Delivery date: March 7, 2006

<b>Coupon</b>	<b>Maturity Date</b>	<b>CF</b>	<b>Accrued Interest</b>	<b>Invoice Price</b>
8.125%	May 15, 2021	1.2083	2,514	137,838
8.125%	August 15, 2021	1.2102	449	135,996
8.000%	November 15, 2021	1.2000	2,475	136,876
7.250%	August 15, 2022	1.1285	401	126,791
7.625%	November 15, 2022	1.1687	2,359	133,256
7.125%	February 15, 2023	1.1177	394	125,578
6.250%	August 15, 2023	1.0265	345	115,316
7.500%	November 15, 2024	1.1663	2,320	132,941
7.625%	February 25, 2025	1.1813	211	132,516
6.875%	August 15, 2025	1.0990	380	123,465
6.000%	February 15, 2026	1.0000	331	112,331
6.750%	August 15, 2026	1.0871	373	122,130
6.250%	November 15, 2026	1.0293	1,934	117,211
6.625%	February 15, 2027	1.0735	366	120,598
6.375%	August 15, 2027	1.0446	352	117,346
6.125%	November 15, 2027	1.0150	1,895	115,574
5.500%	August 15, 2028	0.9389	304	105,464
5.250%	November 15, 2028	0.9081	1,624	103,326
5.250%	February 15, 2029	0.9075	290	101,927
6.125%	August 15, 2029	1.0154	338	114,069
6.250%	May 15, 2030	1.0316	1,934	117,471
5.375%	February 15, 2031	0.9198	297	103,320

Note: These calculations were done on a computer and can vary from the amounts obtained if done by hand.