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

		Accrued	
n Maturity Date	CF	Interest	Invoice Price
May 15, 2021	1.2083	2,514	137,838
6 August 15, 2021	1.2102	449	135,996
November 15, 2021	1.2000	2,475	136,876
6 August 15, 2022	1.1285	401	126,791
November 15, 2022	1.1687	2,359	133,256
February 15, 2023	1.1177	394	125,578
6 August 15, 2023	1.0265	345	115,316
November 15, 2024	1.1663	2,320	132,941
February 25, 2025	1.1813	211	132,516
6 August 15, 2025	1.0990	380	123,465
February 15, 2026	1.0000	331	112,331
6 August 15, 2026	1.0871	373	122,130
November 15, 2026	1.0293	1,934	117,211
6 February 15, 2027	1.0735	366	120,598
6 August 15, 2027	1.0446	352	117,346
6 November 15, 2027	1.0150	1,895	115,574
6 August 15, 2028	0.9389	304	105,464
6 November 15, 2028	0.9081	1,624	103,326
February 15, 2029	0.9075	290	101,927
6 August 15, 2029	1.0154	338	114,069
• •	1.0316	1,934	117,471
6 February 15, 2031	0.9198	297	103,320
	May 15, 2021 August 15, 2021 August 15, 2021 August 15, 2022 August 15, 2022 February 15, 2023 August 15, 2023 August 15, 2024 February 25, 2025 August 15, 2025 August 15, 2026 August 15, 2026 August 15, 2026 February 15, 2026 August 15, 2027 August 15, 2027 August 15, 2027 August 15, 2027 August 15, 2028 November 15, 2028 February 15, 2028 February 15, 2028 August 15, 2029 August 15, 2029 August 15, 2029 August 15, 2030	May 15, 2021 1.2083 August 15, 2021 1.2102 November 15, 2021 1.2000 August 15, 2022 1.1285 November 15, 2022 1.1687 February 15, 2023 1.1177 August 15, 2023 1.0265 November 15, 2024 1.1663 February 25, 2025 1.1813 August 15, 2025 1.0990 February 15, 2026 1.0000 August 15, 2026 1.0071 November 15, 2026 1.0293 February 15, 2026 1.0293 February 15, 2027 1.0735 August 15, 2027 1.0446 November 15, 2027 1.0446 November 15, 2028 0.9389 November 15, 2028 0.9081 February 15, 2029 0.9075 August 15, 2029 1.0154 May 15, 2030 1.0316	Maturity Date CF Interest May 15, 2021 1.2083 2,514 Mugust 15, 2021 1.2102 449 Movember 15, 2021 1.2000 2,475 Movember 15, 2022 1.1285 401 Movember 15, 2022 1.1687 2,359 Movember 15, 2023 1.1177 394 Mugust 15, 2023 1.0265 345 Movember 15, 2024 1.1663 2,320 Movember 15, 2025 1.1813 211 Mugust 15, 2025 1.0990 380 Movember 15, 2026 1.0000 331 Mugust 15, 2026 1.0000 331 Movember 15, 2026 1.0293 1,934 Movember 15, 2027 1.0735 366 Mugust 15, 2027 1.0735 366 Mugust 15, 2027 1.0446 352 Movember 15, 2028 0.9389 304 Movember 15, 2028 0.9389 304 Movember 15, 2029 0.9075 290 Mugust 15, 2029 1.0154 338 May 15, 2030 1.0316 1,934

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