QT = QUOTE TIME
OB = NUMBER of observations

<HELP> for explanation, <MENU> for similar functions. P110 **Comdty HBT**
Hit {NUMBER} <Go> to view Historical Basis/Repo

HISTORICAL BASIS TABLE

Pg1 of 1

TYU5 US 10YR NOTE FUT Sep05 110-03 START 7/ 8/05 END 8/10/05
DLV 9/30/05 PERIOD D/W D

Sort Order DM (↓ Mty)

	Security	QT	OB	Price	SRC	BASIS in 32nds Curr/	Avg/	Hi /	Low	IMPLIED REPO % Curr/	Avg/	Hi /	Low	
1)	T4 1/8 05/15/15	N3	24	97-24	BGN	78.1	87.8	100	78.1	-14	-11	-9.3	-14	
2)	T 4 02/15/15	N3	24	96-24+	BGN	68.5	76.7	88.1	68.5	-12	-9.6	-7.6	-12	
3)	T4 1/4 11/15/14	N3	24	98-24+	BGN	61.3	68.6	79.1	61.3	-9.7	-7.7	-5.9	-9.7	
4)	T4 1/4 08/15/14	N3	24	98-27+	BGN	55.9	62.3	72.3	55.9	-8.5	-6.6	-4.9	-8.5	
5)	T4 3/4 05/15/14	N3	24	102-16+	BGN	47.4	54.0	62.8	47.4	-5.8	-4.5	-2.9	-6.2	
6)	T 4 02/15/14	N3	24	97-07	BGN	41.4	47.6	55.8	41.4	-5.5	-4.4	-2.9	-5.9	
7)	T4 1/4 11/15/13	N3	24	99-02+	BGN	34.7	39.3	47.7	34.7	-3.6	-2.7	-1.3	-3.8	
8)	T4 1/4 08/15/13	N3	24	99-08	BGN	31.0	34.1	41.3	29.9	-2.8	-1.8	-.42	-3.0	
9)	T3 5/8 05/15/13	N3	24	95-11	BGN	27.6	34.6	42.6	27.6	-2.8	-2.5	-1.5	-3.9	
10)	T3 7/8 02/15/13	N3	24	97-01	BGN	17.1	18.8	25.4	15.7	-.05	.56	1.41	-.06	
11)	T 4 11/15/12	N3	24	98-01	BGN	12.1	14.8	19.8	11.9	1.20	1.35	1.87	.91	
CTD 12)	T4 3/8 08/15/12	N3	24	100-15+	BGN	6.8	9.9	11.9	6.8	2.75	2.54	2.82	2.12	CTD

Sorted ↑
Reverse maturity order

<HELP> to contact our 24/7 Help Desk, <MENU> to return. Comdty HBT

HELP FOR **HISTORICAL BASIS TABLE**

Search **HBT** <HELP> for: Page 1 / 3

Use HBT to display current, average, high, low, basis, and implied repo over a specified historical period for conversion-factor-type bond futures. The basis and implied repo are calculated for all issues which are deliverable into the contract. HBT is generated for either current or expired contracts.

INSTRUCTIONS
Enter {ticker symbol} <CMDTY> HBT <Go>. For example, USA <CMDTY> HBT <Go>. Additional instructions appear on the screen.

SHORTCUTS
To specify a date range, enter {ticker symbol} <CMDTY> HBT {mm/dd/yy} {mm/dd/yy} <Go>.

DESCRIPTION OF DISPLAY
HBT displays daily prices for the most recent one month period with the deliverable issues sorted in reverse maturity order. Other information includes:

START: The start date.

<HELP> to contact our 24/7 Help Desk, <MENU> to return. **Comdty HBT**

HELP FOR **HISTORICAL BASIS TABLE**

Search **HBT** <HELP> for: [redacted] Page 2 / 3

END: The end date.

DLV: The assumed deliver date (affects only the implied repo rate calculation).

PERIOD D/W: Interval periods upon which the observation is based. Periods include (D) daily or (W) weekly.

Sort Order: Choose the order in which to display the securities. Choices include:

	Increasing Maturity	Decreasing Maturity
Implied Repo	R	DR
Maturity	M	DM
Coupon	C	DC

Security: The security's ticker symbol, coupon, and maturity date.

QT: The quote time. Can be N3 for NY 3 p.m. or MC for Market Close.

OB: The number of observations taken in the period designated by the range.

Price: The current market price.

N3 = 2 PM CDT
MC = Market Close

HELP FOR **HISTORICAL BASIS TABLE**

Search **HBT** <HELP> for: Page 3 / 3

SRC: The source (provider) of your market price. For additional pricing sources, enter FMPS <HELP>.