

QT = QUOTE TIME
OB = Number of observations

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

P110 Comdty HBT

HISTORICAL BASIS TABLE

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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 **DT** (↓ Mty)

	Security	QT	OB	Price	SRC	BASIS in 32nds				IMPLIED REPO %			
						Curr/	Avg/	Hi /	Low	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)	T4 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)	T4 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)	T4 11/15/12	N3	24	98-01	BGN	12.1	14.8	19.8	11.9	1.20	1.35	1.87	.91
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

CTD

<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 EDT
 MC = Market Close

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

Comdty **HBT**

HELP FOR HISTORICAL BASIS TABLE	
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SRC: The source (provider) of your market price. For additional pricing sources, enter FMPS <HELP>.	
<HELP> for personal assistance, <MENU> to return.	