

3-YEAR U.S. TREASURY NOTE FUTURES CONTRACT CONVERSION FACTORS

This table contains conversion factors for all short-term U.S. Treasury notes eligible for delivery as of March 10, 2009. (The next auction is tentatively scheduled for April 8, 2009.)

Conversion factors in this document are based on a 6 percent notional coupon.

	Coupon	Issue Date	Maturity Date	Cusip Number	Issuance (Billions)	Mar. 2009	Jun. 2009	Sep. 2009	Dec. 2009	Mar. 2010	Jun. 2010	Sep. 2010
1.)	WI 3YR	April 2009	April 2012			----	Eligible	----	----	----	----	----
2.)	WI 3YR	May 2009	May 2012			----	Eligible	----	----	----	----	----
3.)	WI 3YR	June 2009	June 2012			----	Eligible	Eligible	----	----	----	----
4.)	@ 1 3/8	03/16/09	03/15/12	912828KG4	\$34.0	----	0.8843	----	----	----	----	----
5.)	2 1/2	03/31/08	03/31/13	912828HV5	\$18.0	----	----	----	----	0.9052	0.9124	----
6.)	2 3/4	02/29/08	02/28/13	912828HT0	\$16.0	----	----	----	----	0.9142	----	----
7.)	2 7/8	01/31/08	01/31/13	912828HQ6	\$14.0	----	----	----	----	0.9196	----	----
8.)	3 1/8	04/30/08	04/30/13	912828HY9	\$19.0	----	----	----	----	----	0.9261	----
9.)	3 3/8	11/30/07	11/30/12	912828HK9	\$13.0	----	----	----	0.9307	----	----	----
10.)	3 3/8	06/30/08	06/30/13	912828JD3	\$20.0	----	----	----	----	----	0.9289	0.9343
11.)	3 1/2	06/02/08	05/31/13	912828JB7	\$19.0	----	----	----	----	----	0.9340	----
12.)	3 5/8	12/31/07	12/31/12	912828HM5	\$13.0	----	----	----	0.9357	0.9405	----	----
13.)	3 7/8	10/31/07	10/31/12	912828HG8	\$13.0	----	----	----	0.9453	----	----	----
14.)	4 1/8	08/31/07	08/31/12	912828HC7	\$13.0	----	----	0.9505	----	----	----	----
15.)	4 1/4	10/01/07	09/30/12	912828HE3	\$13.0	----	----	0.9526	0.9562	----	----	----
16.)	4 1/2	04/02/07	03/31/12	912828GM6	\$13.0	----	0.9624	----	----	----	----	----
17.)	4 1/2	04/30/07	04/30/12	912828GQ7	\$13.0	----	0.9614	----	----	----	----	----
18.)	4 5/8	07/31/07	07/31/12	912828GZ7	\$13.0	----	----	0.9646	----	----	----	----
19.)	4 3/4	05/31/07	05/31/12	912828GU8	\$13.0	----	0.9670	----	----	----	----	----
20.)	4 7/8	07/02/07	06/30/12	912828GW4	\$13.0	----	0.9695	0.9718	----	----	----	----
Number of Eligible Issues:					17	0	5	4	4	4	4	1
Dollar Amount Eligible for Delivery:					\$270.0	\$0.0	\$86.0	\$52.0	\$52.0	\$61.0	\$76.0	\$20.0

Footnotes: "@" indicates the most recently auctioned U.S. Treasury security eligible for delivery. The information contained in this publication is taken from sources believed to be reliable, but is not guaranteed by the CME Group as to its accuracy or completeness, nor any trading result, and is intended for purposes of information and education only. The Rules and Regulations of the CME Group should be consulted as the authoritative source on all current contract specifications and regulations. To obtain updated conversion factors, please visit the Exchange's website at www.cmegroup.com.