

**T-Bond Futures and New Ultra T-Bond Futures
Deliverable Basket Comparison**

Coupon	Maturity	Issuance (Billions)	Conversion Factors								
			Mar. 2010	Jun. 2010	Sep. 2010	Dec. 2010	Mar. 2011	Jun. 2011	Sep. 2011	Dec. 2011	
6 7/8	08/15/25	\$10.1	1.0865	1.0858							
6	02/15/26	\$11.9	0.9999	1.0000	0.9999	1.0000					
6 3/4	08/15/26	\$7.9	1.0770	1.0765	1.0756	1.0750	1.0741	1.0735			
6 1/2	11/15/26	\$9.4	1.0519	1.0513	1.0510	1.0504	1.0500	1.0494	1.0490		
6 5/8	02/15/27	\$9.5	1.0653	1.0649	1.0642	1.0637	1.0630	1.0625	1.0618	1.0613	
6 3/8	08/15/27	\$8.5	1.0398	1.0396	1.0392	1.0389	1.0385	1.0382	1.0377	1.0375	
6 1/8	11/15/27	\$19.5	1.0134	1.0132	1.0132	1.0130	1.0130	1.0127	1.0127	1.0125	
5 1/2	08/15/28	\$10.0	0.9449	0.9454	0.9457	0.9463	0.9466	0.9472	0.9475	0.9481	
5 1/4	11/15/28	\$10.0	0.9169	0.9174	0.9181	0.9187	0.9194	0.9200	0.9208	0.9213	
5 1/4	02/15/29	\$10.0	0.9162	0.9169	0.9174	0.9181	0.9187	0.9194	0.9200	0.9208	
6 1/8	08/15/29	\$10.0	1.0140	1.0141	1.0138	1.0139	1.0136	1.0136	1.0134	1.0134	
6 1/4	05/15/30	\$15.0	1.0289	1.0286	1.0285	1.0282	1.0281	1.0278	1.0277	1.0274	
5 3/8	02/15/31	\$15.0	0.9263	0.9268	0.9272	0.9278	0.9281	0.9287	0.9291	0.9297	
4 1/2	02/15/36	\$24.0	0.8045	0.8054	0.8061	0.8070	0.8078	0.8087	0.8095	0.8105	
4 3/4	02/15/37	\$14.0	0.8344	0.8352	0.8357	0.8365	0.8370	0.8378	0.8384	0.8392	
5	05/15/37	\$14.0	0.8671	0.8675	0.8681	0.8686	0.8692	0.8696	0.8702	0.8707	
4 3/8	02/15/38	\$15.0	0.7816	0.7825	0.7832	0.7841	0.7848	0.7857	0.7865	0.7874	
4 1/2	05/15/38	\$20.0	0.7978	0.7984	0.7992	0.7998	0.8007	0.8013	0.8022	0.8029	
3 1/2	02/15/39	\$25.0	0.6594	0.6606	0.6617	0.6629	0.6641	0.6653	0.6665	0.6678	
4 1/4	05/15/39	\$36.0	0.7609	0.7616	0.7624	0.7632	0.7641	0.7648	0.7657	0.7665	
4 1/2	08/15/39	\$39.0	0.7943	0.7950	0.7956	0.7964	0.7970	0.7978	0.7984	0.7992	
4 3/8	11/15/39	\$16.0	0.7765	0.7771	0.7779	0.7786	0.7794	0.7801	0.7809	0.7816	
T-Bond Futures	Number of Issues		22	22	21	21	20	20	19	18	
	Total (\$ Blns)		\$349.8	\$349.8	\$339.7	\$339.7	\$327.8	\$327.8	\$319.9	\$310.5	
New Ultra T-Bond Futures	Number of Issues		9	9	9	9	8	8	8	8	
	Total (\$ Blns)		\$203.0	\$203.0	\$203.0	\$203.0	\$179.0	\$179.0	\$179.0	\$179.0	