

**XTU2019F- Ten Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	2.750% November 2028	1.183500	1.171200	1.177350
9:45 AM	3.250% April 2029	1.185500	1.173200	1.179350
9:45 AM	2.750% November 2029	1.191000	1.182800	1.186900
9:45 AM	2.500% May 2030	1.205500	1.191500	1.198500
10:30 AM	2.750% November 2028	1.160300	1.146200	1.153250
10:30 AM	3.250% April 2029	1.162300	1.148200	1.155250
10:30 AM	2.750% November 2029	1.167000	1.157700	1.162350
10:30 AM	2.500% May 2030	1.181800	1.167700	1.174750
11:15 AM	2.750% November 2028	1.168300	1.154200	1.161250
11:15 AM	3.250% April 2029	1.170300	1.156200	1.163250
11:15 AM	2.750% November 2029	1.174000	1.165200	1.169600
11:15 AM	2.500% May 2030	1.189300	1.175200	1.182250

Average of All Best Buy and Best Sell Quotes:	1.172004
Average Round to Nearest 0.002500	1.172500
The Final Session Price:	98.827500

**LTU2019F- Twenty Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	3.750% April 2037	1.513500	1.468800	1.491150
9:45 AM	3.250% June 2039	1.602000	1.559700	1.580850
9:45 AM	2.750% May 2041	1.684500	1.641700	1.663100
10:30 AM	3.750% April 2037	1.487500	1.442500	1.465000
10:30 AM	3.250% June 2039	1.577500	1.532500	1.555000
10:30 AM	2.750% May 2041	1.660500	1.614200	1.637350
11:15 AM	3.750% April 2037	1.492500	1.448800	1.470650
11:15 AM	3.250% June 2039	1.582500	1.539700	1.561100
11:15 AM	2.750% May 2041	1.665500	1.621700	1.643600

Average of All Best Buy and Best Sell Quotes: 1.563088

Average Round to Nearest 0.002500 1.562500

The Final Session Price: 98.437500

**YTU2019F- Three Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	2.000% December 2021	0.939000	0.923700	0.931350
9:45 AM	5.750% July 2022	0.922000	0.907200	0.914600
9:45 AM	2.250% November 2022	0.924000	0.908700	0.916350
9:45 AM	5.500% April 2023	0.926000	0.910700	0.918350
10:30 AM	2.000% December 2021	0.934000	0.915000	0.924500
10:30 AM	5.750% July 2022	0.917000	0.900500	0.908750
10:30 AM	2.250% November 2022	0.918500	0.901500	0.910000
10:30 AM	5.500% April 2023	0.921000	0.904000	0.912500
11:15 AM	2.000% December 2021	0.939000	0.922000	0.930500
11:15 AM	5.750% July 2022	0.922000	0.905500	0.913750
11:15 AM	2.250% November 2022	0.924000	0.907500	0.915750
11:15 AM	5.500% April 2023	0.926000	0.910000	0.918000

Average of All Best Buy and Best Sell Quotes: 0.917866

Average Round to Nearest 0.005000 0.920000

The Final Session Price: 99.080000

