

**LTU2020F- 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	1.364300	1.323000	1.343650
9:45 AM	3.250% June 2039	1.510500	1.468000	1.489250
9:45 AM	2.750% May 2041	1.614300	1.575000	1.594650
10:30 AM	3.750% April 2037	1.358300	1.320000	1.339150
10:30 AM	3.250% June 2039	1.510000	1.472300	1.491150
10:30 AM	2.750% May 2041	1.608300	1.573000	1.590650
11:15 AM	3.750% April 2037	1.359300	1.316000	1.337650
11:15 AM	3.250% June 2039	1.513300	1.473300	1.493300
11:15 AM	2.750% May 2041	1.610300	1.573000	1.591650

Average of All Best Buy and Best Sell Quotes:		1.474566
Average Round to Nearest	0.002500	1.475000
The Final Session Price:		98.525000

**YTU2020F- Three Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	2.250% November 2022	0.243800	0.234500	0.239150
9:45 AM	5.500% April 2023	0.241500	0.231500	0.236500
9:45 AM	2.750% April 2024	0.247600	0.237500	0.242550
9:45 AM	3.250% April 2025	0.353500	0.342500	0.348000
10:30 AM	2.250% November 2022	0.247000	0.234500	0.240750
10:30 AM	5.500% April 2023	0.243400	0.242500	0.242950
10:30 AM	2.750% April 2024	0.250000	0.246000	0.248000
10:30 AM	3.250% April 2025	0.353300	0.341500	0.347400
11:15 AM	2.250% November 2022	0.244800	0.235000	0.239900
11:15 AM	5.500% April 2023	0.245000	0.238000	0.241500
11:15 AM	2.750% April 2024	0.250000	0.245000	0.247500
11:15 AM	3.250% April 2025	0.350500	0.337500	0.344000

Average of All Best Buy and Best Sell Quotes: 0.268183

Average Round to Nearest 0.002000 0.268000

The Final Session Price: 99.732000

**XTU2020F- Ten Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	3.250% April 2029	0.795000	0.780800	0.787900
9:45 AM	2.750% November 2029	0.838500	0.828300	0.833400
9:45 AM	2.500% May 2030	0.869000	0.858500	0.863750
9:45 AM	1.500% June 2031	0.938000	0.932300	0.935150
9:45 AM	1.250% May 2032	0.993000	0.982800	0.987900
10:30 AM	3.250% April 2029	0.792500	0.778400	0.785450
10:30 AM	2.750% November 2029	0.836000	0.825500	0.830750
10:30 AM	2.500% May 2030	0.866500	0.856000	0.861250
10:30 AM	1.500% June 2031	0.934700	0.927300	0.931000
10:30 AM	1.250% May 2032	0.990500	0.980000	0.985250
11:15 AM	3.250% April 2029	0.792200	0.779000	0.785600
11:15 AM	2.750% November 2029	0.837000	0.826500	0.831750
11:15 AM	2.500% May 2030	0.867500	0.857000	0.862250
11:15 AM	1.500% June 2031	0.936900	0.930300	0.933600
11:15 AM	1.250% May 2032	0.991500	0.981000	0.986250

Average of All Best Buy and Best Sell Quotes: 0.880083

Average Round to Nearest 0.001000 0.880000

The Final Session Price: 99.120000

