

XTH2021F- Ten Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	2.500% May 2030	1.664500	1.651000	1.657750
9:45 AM	1.000% December 2030	1.770000	1.757000	1.763500
9:45 AM	1.500% June 2031	1.811000	1.798000	1.804500
9:45 AM	1.000% November 2031	1.868500	1.853500	1.861000
9:45 AM	1.250% May 2032	1.909000	1.896000	1.902500
10:30 AM	2.500% May 2030	1.671500	1.656000	1.663750
10:30 AM	1.000% December 2030	1.777000	1.762000	1.769500
10:30 AM	1.500% June 2031	1.818000	1.803000	1.810500
10:30 AM	1.000% November 2031	1.875500	1.858500	1.867000
10:30 AM	1.250% May 2032	1.916000	1.901000	1.908500
11:15 AM	2.500% May 2030	1.657000	1.640000	1.648500
11:15 AM	1.000% December 2030	1.762000	1.747000	1.754500
11:15 AM	1.500% June 2031	1.803000	1.788000	1.795500
11:15 AM	1.000% November 2031	1.861000	1.843500	1.852250
11:15 AM	1.250% May 2032	1.901000	1.886000	1.893500

Average of All Mean Yields:	1.796850
Average Rounded to Nearest 0.001000 :	1.797000
The Final Settlement Price:	98.203000

LTH2021F- 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	2.328000	2.265000	2.296500
9:45 AM	3.250% June 2039	2.476500	2.415000	2.445750
9:45 AM	2.750% May 2041	2.587500	2.535000	2.561250
9:45 AM	3.000% March 2047	2.725500	2.665000	2.695250
10:30 AM	3.750% April 2037	2.338800	2.279000	2.308900
10:30 AM	3.250% June 2039	2.483500	2.429000	2.456250
10:30 AM	2.750% May 2041	2.594500	2.542000	2.568250
10:30 AM	3.000% March 2047	2.732500	2.679000	2.705750
11:15 AM	3.750% April 2037	2.323500	2.264000	2.293750
11:15 AM	3.250% June 2039	2.452000	2.414000	2.433000
11:15 AM	2.750% May 2041	2.580000	2.527000	2.553500
11:15 AM	3.000% March 2047	2.718000	2.664000	2.691000

Average of All Mean Yields:	2.500762
Average Rounded to Nearest 0.002500 :	2.500000
The Final Settlement Price:	97.500000

YTH2021F- Three Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	5.500% April 2023	0.107000	0.070000	0.088500
9:45 AM	2.750% April 2024	0.107000	0.057000	0.082000
9:45 AM	0.250% November 2024	0.339000	0.298900	0.318950
9:45 AM	3.250% April 2025	0.516000	0.477000	0.496500
10:30 AM	5.500% April 2023	0.109000	0.070000	0.089500
10:30 AM	2.750% April 2024	0.109000	0.059500	0.084250
10:30 AM	0.250% November 2024	0.347000	0.307500	0.327250
10:30 AM	3.250% April 2025	0.506500	0.485500	0.496000
11:15 AM	5.500% April 2023	0.106000	0.060000	0.083000
11:15 AM	2.750% April 2024	0.106000	0.059500	0.082750
11:15 AM	0.250% November 2024	0.339000	0.303500	0.321250
11:15 AM	3.250% April 2025	0.510000	0.479000	0.494500

Average of All Mean Yields: 0.247037

Average Rounded to Nearest 0.002000 : 0.248000

The Final Settlement Price: 99.752000

**VTH2021F- Five Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Best Bid Yield	Best Offer Yield	Mean Yield
9:45 AM	0.250% November 2025	0.699600	0.665700	0.682650
9:45 AM	4.250% April 2026	0.772000	0.748700	0.760350
9:45 AM	0.500% September 2026	0.941600	0.907900	0.924750
9:45 AM	4.750% April 2027	1.048800	1.005700	1.027250
10:30 AM	0.250% November 2025	0.689700	0.683700	0.686700
10:30 AM	4.250% April 2026	0.774700	0.768700	0.771700
10:30 AM	0.500% September 2026	0.930000	0.923700	0.926850
10:30 AM	4.750% April 2027	1.053800	1.023700	1.038750
11:15 AM	0.250% November 2025	0.705000	0.675000	0.690000
11:15 AM	4.250% April 2026	0.774000	0.760000	0.767000
11:15 AM	0.500% September 2026	0.945000	0.915000	0.930000
11:15 AM	4.750% April 2027	1.041500	1.015000	1.028250

Average of All Mean Yields:	0.852854
Average Rounded to Nearest 0.002500 :	0.852500
The Final Settlement Price:	99.147500
