

XTM2024F Ten Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000217101 3.000% November 2033	4.112833	4.101833	4.107333
09:00:00	AU0000249302 3.750% May 2034	4.127833	4.116833	4.122333
09:00:00	AU0000274706 3.500% December 2034	4.148333	4.137333	4.142833
09:00:00	AU000XCLWAM0 2.750% June 2035	4.168333	4.155267	4.161800
09:45:00	AU0000217101 3.000% November 2033	4.110000	4.099333	4.104667
09:45:00	AU0000249302 3.750% May 2034	4.125000	4.114333	4.119667
09:45:00	AU0000274706 3.500% December 2034	4.145500	4.134500	4.140000
09:45:00	AU000XCLWAM0 2.750% June 2035	4.167000	4.152667	4.159833
10:30:00	AU0000217101 3.000% November 2033	4.096333	4.085333	4.090833
10:30:00	AU0000249302 3.750% May 2034	4.111333	4.100333	4.105833
10:30:00	AU0000274706 3.500% December 2034	4.131500	4.120500	4.126000
10:30:00	AU000XCLWAM0 2.750% June 2035	4.153033	4.138767	4.145900
11:15:00	AU0000217101 3.000% November 2033	4.088000	4.078000	4.083000
11:15:00	AU0000249302 3.750% May 2034	4.103000	4.093000	4.098000
11:15:00	AU0000274706 3.500% December 2034	4.123667	4.112667	4.118167
11:15:00	AU000XCLWAM0 2.750% June 2035	4.143500	4.132500	4.138000

Average of All Mean Yields: 4.122762

Average Rounded to Nearest 0.001000 : 4.123000

The Final Settlement Price: 95.877000

LTM2024F Twenty Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAP3 3.250% June 2039	4.330667	4.297667	4.314167
09:00:00	AU0000018442 2.750% May 2041	4.431667	4.392667	4.412167
09:00:00	AU000XCLWAS7 3.000% March 2047	4.534333	4.495333	4.514833
09:00:00	AU0000097495 1.750% June 2051	4.548833	4.504833	4.526833
09:45:00	AU000XCLWAP3 3.250% June 2039	4.327667	4.294667	4.311167
09:45:00	AU0000018442 2.750% May 2041	4.428133	4.389667	4.408900
09:45:00	AU000XCLWAS7 3.000% March 2047	4.530533	4.492667	4.511600
09:45:00	AU0000097495 1.750% June 2051	4.541833	4.502167	4.522000
10:30:00	AU000XCLWAP3 3.250% June 2039	4.313333	4.280333	4.296833
10:30:00	AU0000018442 2.750% May 2041	4.402367	4.375333	4.388850
10:30:00	AU000XCLWAS7 3.000% March 2047	4.517200	4.478933	4.498067
10:30:00	AU0000097495 1.750% June 2051	4.527167	4.490000	4.508583
11:15:00	AU000XCLWAP3 3.250% June 2039	4.305667	4.272667	4.289167
11:15:00	AU0000018442 2.750% May 2041	4.396200	4.367667	4.381933
11:15:00	AU000XCLWAS7 3.000% March 2047	4.509667	4.470967	4.490317
11:15:00	AU0000097495 1.750% June 2051	4.521000	4.482167	4.501583

Average of All Mean Yields: 4.429812

Average Rounded to Nearest 0.002500 : 4.430000

The Final Settlement Price: 95.570000

YTM2024F Three Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000106411 0.500% September 2026	3.861667	3.844333	3.853000
09:00:00	AU3TB0000135 4.750% April 2027	3.819667	3.802333	3.811000
09:00:00	AU000XCLWAQ1 2.750% November 2027	3.822333	3.804333	3.813333
09:00:00	AU000XCLWAR9 2.250% May 2028	3.830333	3.810333	3.820333
09:45:00	AU0000106411 0.500% September 2026	3.859500	3.838000	3.848750
09:45:00	AU3TB0000135 4.750% April 2027	3.818000	3.796000	3.807000
09:45:00	AU000XCLWAQ1 2.750% November 2027	3.819700	3.798000	3.808850
09:45:00	AU000XCLWAR9 2.250% May 2028	3.828400	3.807000	3.817700
10:30:00	AU0000106411 0.500% September 2026	3.834333	3.812333	3.823333
10:30:00	AU3TB0000135 4.750% April 2027	3.790333	3.770333	3.780333
10:30:00	AU000XCLWAQ1 2.750% November 2027	3.792700	3.772600	3.782650
10:30:00	AU000XCLWAR9 2.250% May 2028	3.800933	3.781333	3.791133
11:15:00	AU0000106411 0.500% September 2026	3.826500	3.805000	3.815750
11:15:00	AU3TB0000135 4.750% April 2027	3.783333	3.763333	3.773333
11:15:00	AU000XCLWAQ1 2.750% November 2027	3.785967	3.765733	3.775850
11:15:00	AU000XCLWAR9 2.250% May 2028	3.793933	3.775500	3.784717

Average of All Mean Yields: 3.806691

Average Rounded to Nearest 0.002000 : 3.806000

The Final Settlement Price: 96.194000

VTM2024F Five Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAU3 2.750% November 2028	3.838667	3.819333	3.829000
09:00:00	AU3TB0000150 3.250% April 2029	3.863667	3.844333	3.854000
09:00:00	AU000XCLWAX7 2.750% November 2029	3.891667	3.872333	3.882000
09:00:00	AU0000013740 2.500% May 2030	3.917667	3.901833	3.909750
09:45:00	AU000XCLWAU3 2.750% November 2028	3.836000	3.810000	3.823000
09:45:00	AU3TB0000150 3.250% April 2029	3.862000	3.835767	3.848883
09:45:00	AU000XCLWAX7 2.750% November 2029	3.888333	3.864167	3.876250
09:45:00	AU0000013740 2.500% May 2030	3.915833	3.894833	3.905333
10:30:00	AU000XCLWAU3 2.750% November 2028	3.810067	3.786833	3.798450
10:30:00	AU3TB0000150 3.250% April 2029	3.831467	3.812133	3.821800
10:30:00	AU000XCLWAX7 2.750% November 2029	3.862467	3.841533	3.852000
10:30:00	AU0000013740 2.500% May 2030	3.901100	3.880567	3.890833
11:15:00	AU000XCLWAU3 2.750% November 2028	3.803933	3.779833	3.791883
11:15:00	AU3TB0000150 3.250% April 2029	3.824400	3.805167	3.814783
11:15:00	AU000XCLWAX7 2.750% November 2029	3.855033	3.834133	3.844583
11:15:00	AU0000013740 2.500% May 2030	3.889667	3.869667	3.879667

Average of All Mean Yields: 3.851388

Average Rounded to Nearest 0.002500 : 3.852500

The Final Settlement Price: 96.147500

