

YTM2023F Three Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000095457 0.250% November 2025	3.973333	3.947000	3.960167
09:00:00	AU000XCLWAI8 4.250% April 2026	3.931333	3.910167	3.920750
09:00:00	AU0000106411 0.500% September 2026	3.915833	3.900500	3.908167
09:00:00	AU3TB0000135 4.750% April 2027	3.898333	3.881167	3.889750
09:45:00	AU0000095457 0.250% November 2025	3.962233	3.945667	3.953950
09:45:00	AU000XCLWAI8 4.250% April 2026	3.922233	3.906667	3.914450
09:45:00	AU0000106411 0.500% September 2026	3.908167	3.894833	3.901500
09:45:00	AU3TB0000135 4.750% April 2027	3.889233	3.875200	3.882217
10:30:00	AU0000095457 0.250% November 2025	3.966667	3.949900	3.958283
10:30:00	AU000XCLWAI8 4.250% April 2026	3.926900	3.910133	3.918517
10:30:00	AU0000106411 0.500% September 2026	3.912833	3.898467	3.905650
10:30:00	AU3TB0000135 4.750% April 2027	3.892933	3.877467	3.885200
11:15:00	AU0000095457 0.250% November 2025	3.976067	3.959567	3.967817
11:15:00	AU000XCLWAI8 4.250% April 2026	3.936067	3.919567	3.927817
11:15:00	AU0000106411 0.500% September 2026	3.922067	3.907800	3.914933
11:15:00	AU3TB0000135 4.750% April 2027	3.902567	3.885833	3.894200

Average of All Mean Yields:	3.918960
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Average Rounded to Nearest	0.002000 :	3.918000
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The Final Settlement Price:	96.082000
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LTM2023F Twenty Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAP3 3.250% June 2039	4.231667	4.169333	4.200500
09:00:00	AU0000018442 2.750% May 2041	4.289667	4.225333	4.257500
09:00:00	AU000XCLWAS7 3.000% March 2047	4.309667	4.252333	4.281000
09:45:00	AU000XCLWAP3 3.250% June 2039	4.219667	4.188000	4.203833
09:45:00	AU0000018442 2.750% May 2041	4.272500	4.238233	4.255367
09:45:00	AU000XCLWAS7 3.000% March 2047	4.299333	4.264267	4.281800
10:30:00	AU000XCLWAP3 3.250% June 2039	4.228500	4.194733	4.211617
10:30:00	AU0000018442 2.750% May 2041	4.279500	4.244733	4.262117
10:30:00	AU000XCLWAS7 3.000% March 2047	4.310867	4.271733	4.291300
11:15:00	AU000XCLWAP3 3.250% June 2039	4.235167	4.206367	4.220767
11:15:00	AU0000018442 2.750% May 2041	4.287667	4.254367	4.271017
11:15:00	AU000XCLWAS7 3.000% March 2047	4.317667	4.283167	4.300417

Average of All Mean Yields: 4.253102

Average Rounded to Nearest 0.002500 : 4.252500

The Final Settlement Price: 95.747500

VTM2023F Five Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAQ1 2.750% November 2027	3.880000	3.862000	3.871000
09:00:00	AU000XCLWAR9 2.250% May 2028	3.875667	3.861667	3.868667
09:00:00	AU000XCLWAU3 2.750% November 2028	3.879333	3.859167	3.869250
09:00:00	AU3TB0000150 3.250% April 2029	3.877833	3.862000	3.869917
09:45:00	AU000XCLWAQ1 2.750% November 2027	3.872167	3.854667	3.863417
09:45:00	AU000XCLWAR9 2.250% May 2028	3.862233	3.854667	3.858450
09:45:00	AU000XCLWAU3 2.750% November 2028	3.867133	3.852167	3.859650
09:45:00	AU3TB0000150 3.250% April 2029	3.877500	3.857433	3.867467
10:30:00	AU000XCLWAQ1 2.750% November 2027	3.872600	3.857433	3.865017
10:30:00	AU000XCLWAR9 2.250% May 2028	3.866933	3.857200	3.862067
10:30:00	AU000XCLWAU3 2.750% November 2028	3.871733	3.854800	3.863267
10:30:00	AU3TB0000150 3.250% April 2029	3.882467	3.862133	3.872300
11:15:00	AU000XCLWAQ1 2.750% November 2027	3.883400	3.865400	3.874400
11:15:00	AU000XCLWAR9 2.250% May 2028	3.876467	3.867200	3.871833
11:15:00	AU000XCLWAU3 2.750% November 2028	3.879900	3.863800	3.871850
11:15:00	AU3TB0000150 3.250% April 2029	3.885400	3.868533	3.876967

Average of All Mean Yields: 3.867844

Average Rounded to Nearest 0.002500 : 3.867500

The Final Settlement Price: 96.132500

XTM2023F Ten Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000075681 1.250% May 2032	3.953000	3.944000	3.948500
09:00:00	AU0000143901 1.750% November 2032	3.957067	3.948467	3.952767
09:00:00	AU000XCLWAG2 4.500% April 2033	3.956333	3.947533	3.951933
09:00:00	AU0000217101 3.000% November 2033	3.973333	3.963667	3.968500
09:00:00	AU0000249302 3.750% May 2034	3.985000	3.975000	3.980000
09:45:00	AU0000075681 1.250% May 2032	3.950333	3.942333	3.946333
09:45:00	AU0000143901 1.750% November 2032	3.954133	3.947067	3.950600
09:45:00	AU000XCLWAG2 4.500% April 2033	3.953200	3.944833	3.949017
09:45:00	AU0000217101 3.000% November 2033	3.969633	3.961300	3.965467
09:45:00	AU0000249302 3.750% May 2034	3.982033	3.972233	3.977133
10:30:00	AU0000075681 1.250% May 2032	3.958000	3.948367	3.953183
10:30:00	AU0000143901 1.750% November 2032	3.962133	3.952600	3.957367
10:30:00	AU000XCLWAG2 4.500% April 2033	3.961233	3.951533	3.956383
10:30:00	AU0000217101 3.000% November 2033	3.977233	3.968433	3.972833
10:30:00	AU0000249302 3.750% May 2034	3.990000	3.980233	3.985117
11:15:00	AU0000075681 1.250% May 2032	3.961667	3.953200	3.957433
11:15:00	AU0000143901 1.750% November 2032	3.965900	3.956867	3.961383
11:15:00	AU000XCLWAG2 4.500% April 2033	3.965667	3.955867	3.960767
11:15:00	AU0000217101 3.000% November 2033	3.981367	3.971667	3.976517
11:15:00	AU0000249302 3.750% May 2034	3.993667	3.984367	3.989017

Average of All Mean Yields:		3.963012
Average Rounded to Nearest	0.001000 :	3.963000
The Final Settlement Price:		96.037000

