

XTH2024F Ten Year Treasury Bond Futures
Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAG2 4.500% April 2033	4.106667	4.095667	4.101167
09:00:00	AU0000217101 3.000% November 2033	4.129867	4.117267	4.123567
09:00:00	AU0000249302 3.750% May 2034	4.139767	4.128833	4.134300
09:00:00	AU0000274706 3.500% December 2034	4.159833	4.148833	4.154333
09:00:00	AU000XCLWAM0 2.750% June 2035	4.182600	4.172167	4.177383
09:45:00	AU000XCLWAG2 4.500% April 2033	4.108667	4.098000	4.103333
09:45:00	AU0000217101 3.000% November 2033	4.130667	4.122333	4.126500
09:45:00	AU0000249302 3.750% May 2034	4.140667	4.132333	4.136500
09:45:00	AU0000274706 3.500% December 2034	4.161167	4.152333	4.156750
09:45:00	AU000XCLWAM0 2.750% June 2035	4.184267	4.175000	4.179633
10:30:00	AU000XCLWAG2 4.500% April 2033	4.113600	4.102900	4.108250
10:30:00	AU0000217101 3.000% November 2033	4.135933	4.127000	4.131467
10:30:00	AU0000249302 3.750% May 2034	4.145967	4.137000	4.141483
10:30:00	AU0000274706 3.500% December 2034	4.166133	4.157000	4.161567
10:30:00	AU000XCLWAM0 2.750% June 2035	4.189700	4.179500	4.184600
11:15:00	AU000XCLWAG2 4.500% April 2033	4.125667	4.116133	4.120900
11:15:00	AU0000217101 3.000% November 2033	4.149600	4.140033	4.144817
11:15:00	AU0000249302 3.750% May 2034	4.159433	4.150033	4.154733
11:15:00	AU0000274706 3.500% December 2034	4.178833	4.169667	4.174250
11:15:00	AU000XCLWAM0 2.750% June 2035	4.203767	4.192733	4.198250

Average of All Mean Yields: 4.145689

Average Rounded to Nearest 0.001000 : 4.146000

The Final Settlement Price: 95.854000

LTH2024F Twenty Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAP3 3.250% June 2039	4.358733	4.315667	4.337200
09:00:00	AU0000018442 2.750% May 2041	4.444733	4.396667	4.420700
09:00:00	AU000XCLWAS7 3.000% March 2047	4.536733	4.488667	4.512700
09:00:00	AU0000097495 1.750% June 2051	4.540067	4.488667	4.514367
09:45:00	AU000XCLWAP3 3.250% June 2039	4.362067	4.328500	4.345283
09:45:00	AU0000018442 2.750% May 2041	4.449500	4.409500	4.429500
09:45:00	AU000XCLWAS7 3.000% March 2047	4.541500	4.501500	4.521500
09:45:00	AU0000097495 1.750% June 2051	4.541500	4.501500	4.521500
10:30:00	AU000XCLWAP3 3.250% June 2039	4.371400	4.332667	4.352033
10:30:00	AU0000018442 2.750% May 2041	4.453167	4.413167	4.433167
10:30:00	AU000XCLWAS7 3.000% March 2047	4.545167	4.505167	4.525167
10:30:00	AU0000097495 1.750% June 2051	4.545167	4.505167	4.525167
11:15:00	AU000XCLWAP3 3.250% June 2039	4.384400	4.344833	4.364617
11:15:00	AU0000018442 2.750% May 2041	4.465333	4.425833	4.445583
11:15:00	AU000XCLWAS7 3.000% March 2047	4.557333	4.517333	4.537333
11:15:00	AU0000097495 1.750% June 2051	4.557333	4.517333	4.537333

Average of All Mean Yields: 4.457696

Average Rounded to Nearest 0.002500 : 4.457500

The Final Settlement Price: 95.542500

YTH2024F Three Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000106411 0.500% September 2026	3.742133	3.725000	3.733567
09:00:00	AU3TB0000135 4.750% April 2027	3.741800	3.725000	3.733400
09:00:00	AU000XCLWAQ1 2.750% November 2027	3.757333	3.738333	3.747833
09:45:00	AU0000106411 0.500% September 2026	3.750133	3.736000	3.743067
09:45:00	AU3TB0000135 4.750% April 2027	3.752467	3.735333	3.743900
09:45:00	AU000XCLWAQ1 2.750% November 2027	3.762133	3.748000	3.755067
10:30:00	AU0000106411 0.500% September 2026	3.765867	3.751667	3.758767
10:30:00	AU3TB0000135 4.750% April 2027	3.767633	3.752000	3.759817
10:30:00	AU000XCLWAQ1 2.750% November 2027	3.779933	3.763400	3.771667
11:15:00	AU0000106411 0.500% September 2026	3.765333	3.750167	3.757750
11:15:00	AU3TB0000135 4.750% April 2027	3.769233	3.752167	3.760700
11:15:00	AU000XCLWAQ1 2.750% November 2027	3.779000	3.762333	3.770667

Average of All Mean Yields: 3.753016

Average Rounded to Nearest 0.002000 : 3.754000

The Final Settlement Price: 96.246000

VTH2024F Five Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAU3 2.750% November 2028	3.800833	3.776667	3.788750
09:00:00	AU3TB0000150 3.250% April 2029	3.832667	3.808667	3.820667
09:00:00	AU000XCLWAX7 2.750% November 2029	3.872267	3.849000	3.860633
09:45:00	AU000XCLWAU3 2.750% November 2028	3.805933	3.786333	3.796133
09:45:00	AU3TB0000150 3.250% April 2029	3.836133	3.817000	3.826567
09:45:00	AU000XCLWAX7 2.750% November 2029	3.873600	3.854333	3.863967
10:30:00	AU000XCLWAU3 2.750% November 2028	3.821533	3.799200	3.810367
10:30:00	AU3TB0000150 3.250% April 2029	3.852733	3.831333	3.842033
10:30:00	AU000XCLWAX7 2.750% November 2029	3.888800	3.870333	3.879567
11:15:00	AU000XCLWAU3 2.750% November 2028	3.817000	3.800000	3.808500
11:15:00	AU3TB0000150 3.250% April 2029	3.849533	3.829667	3.839600
11:15:00	AU000XCLWAX7 2.750% November 2029	3.885667	3.866000	3.875833

Average of All Mean Yields:		3.834384
Average Rounded to Nearest	0.002500 :	3.835000
The Final Settlement Price:		96.165000

