



ASX

AUSTRALIAN SECURITIES EXCHANGE

Final Settlement Price Summary Report for 16-Jun-2025

Report Generation Time: 16-Jun-2025 12:03:23 [PDSAP204]

VTM2025F Five Year Treasury Bond Futures Cash Settlement

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAX7 2.750% November 2029	3.476500	3.455500	3.466000
09:00:00	AU0000013740 2.500% May 2030	3.532500	3.511500	3.522000
09:00:00	AU0000087454 1.000% December 2030	3.629500	3.606500	3.618000
09:00:00	AU0000047003 1.500% June 2031	3.716000	3.693000	3.704500
09:45:00	AU000XCLWAX7 2.750% November 2029	3.494767	3.474800	3.484783
09:45:00	AU0000013740 2.500% May 2030	3.551500	3.530833	3.541167
09:45:00	AU0000087454 1.000% December 2030	3.648900	3.626867	3.637883
09:45:00	AU0000047003 1.500% June 2031	3.727667	3.709567	3.718617
10:30:00	AU000XCLWAX7 2.750% November 2029	3.485300	3.464500	3.474900
10:30:00	AU0000013740 2.500% May 2030	3.541500	3.520500	3.531000
10:30:00	AU0000087454 1.000% December 2030	3.639500	3.616500	3.628000
10:30:00	AU0000047003 1.500% June 2031	3.723000	3.700000	3.711500
11:15:00	AU000XCLWAX7 2.750% November 2029	3.475433	3.455700	3.465567
11:15:00	AU0000013740 2.500% May 2030	3.531500	3.511967	3.521733
11:15:00	AU0000087454 1.000% December 2030	3.629500	3.608300	3.618900
11:15:00	AU0000047003 1.500% June 2031	3.716333	3.693333	3.704833

Average of All Mean Yields:		3.584336
Average Rounded to Nearest	0.005000 :	3.585000
The Final Settlement Price:		96.415000

**XTM2025F Ten Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000249302 3.750% May 2034	4.114000	4.103000	4.108500
09:00:00	AU0000274706 3.500% December 2034	4.165000	4.154000	4.159500
09:00:00	AU000XCLWAM0 2.750% June 2035	4.220000	4.209000	4.214500
09:00:00	AU0000345241 4.250% December 2035	4.235500	4.224500	4.230000
09:00:00	AU3TB0000192 3.750% April 2037	4.327000	4.316000	4.321500
09:45:00	AU0000249302 3.750% May 2034	4.125667	4.114667	4.120167
09:45:00	AU0000274706 3.500% December 2034	4.176667	4.165667	4.171167
09:45:00	AU000XCLWAM0 2.750% June 2035	4.231167	4.220667	4.225917
09:45:00	AU0000345241 4.250% December 2035	4.247167	4.236167	4.241667
09:45:00	AU3TB0000192 3.750% April 2037	4.338667	4.327667	4.333167
10:30:00	AU0000249302 3.750% May 2034	4.119000	4.108000	4.113500
10:30:00	AU0000274706 3.500% December 2034	4.170000	4.159000	4.164500
10:30:00	AU000XCLWAM0 2.750% June 2035	4.224500	4.214000	4.219250
10:30:00	AU0000345241 4.250% December 2035	4.240500	4.229500	4.235000
10:30:00	AU3TB0000192 3.750% April 2037	4.332000	4.321000	4.326500
11:15:00	AU0000249302 3.750% May 2034	4.112333	4.101333	4.106833
11:15:00	AU0000274706 3.500% December 2034	4.162833	4.151833	4.157333
11:15:00	AU000XCLWAM0 2.750% June 2035	4.217833	4.206833	4.212333
11:15:00	AU0000345241 4.250% December 2035	4.233833	4.222833	4.228333
11:15:00	AU3TB0000192 3.750% April 2037	4.325333	4.314333	4.319833

Average of All Mean Yields:		4.210475
Average Rounded to Nearest	0.005000 :	4.210000
The Final Settlement Price:		95.790000

**LTM2025F Twenty Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU0000018442 2.750% May 2041	4.618000	4.553000	4.585500
09:00:00	AU000XCLWAS7 3.000% March 2047	4.842000	4.779333	4.810667
09:00:00	AU0000097495 1.750% June 2051	4.966000	4.891000	4.928500
09:45:00	AU0000018442 2.750% May 2041	4.618667	4.564667	4.591667
09:45:00	AU000XCLWAS7 3.000% March 2047	4.840667	4.806667	4.823667
09:45:00	AU0000097495 1.750% June 2051	4.961667	4.925667	4.943667
10:30:00	AU0000018442 2.750% May 2041	4.612000	4.558000	4.585000
10:30:00	AU000XCLWAS7 3.000% March 2047	4.834000	4.800000	4.817000
10:30:00	AU0000097495 1.750% June 2051	4.955000	4.919000	4.937000
11:15:00	AU0000018442 2.750% May 2041	4.603333	4.549333	4.576333
11:15:00	AU000XCLWAS7 3.000% March 2047	4.827333	4.793333	4.810333
11:15:00	AU0000097495 1.750% June 2051	4.948333	4.912333	4.930333

Average of All Mean Yields:		4.778305
Average Rounded to Nearest	0.005000 :	4.780000
The Final Settlement Price:		95.220000

**YTM2025F Three Year Treasury Bond Futures
Cash Settlement**

Session Time	Bond	Average Bid	Average Offer	Mean Yield
09:00:00	AU000XCLWAQ1 2.750% November 2027	3.315500	3.294500	3.305000
09:00:00	AU000XCLWAR9 2.250% May 2028	3.339500	3.318500	3.329000
09:00:00	AU000XCLWAU3 2.750% November 2028	3.369500	3.348500	3.359000
09:00:00	AU3TB0000150 3.250% April 2029	3.415500	3.394500	3.405000
09:45:00	AU000XCLWAQ1 2.750% November 2027	3.334500	3.313500	3.324000
09:45:00	AU000XCLWAR9 2.250% May 2028	3.353333	3.337500	3.345417
09:45:00	AU000XCLWAU3 2.750% November 2028	3.388500	3.369333	3.378917
09:45:00	AU3TB0000150 3.250% April 2029	3.434500	3.413700	3.424100
10:30:00	AU000XCLWAQ1 2.750% November 2027	3.324500	3.303500	3.314000
10:30:00	AU000XCLWAR9 2.250% May 2028	3.342500	3.327500	3.335000
10:30:00	AU000XCLWAU3 2.750% November 2028	3.378500	3.357500	3.368000
10:30:00	AU3TB0000150 3.250% April 2029	3.424500	3.403500	3.414000
11:15:00	AU000XCLWAQ1 2.750% November 2027	3.314500	3.295500	3.305000
11:15:00	AU000XCLWAR9 2.250% May 2028	3.335000	3.318900	3.326950
11:15:00	AU000XCLWAU3 2.750% November 2028	3.368500	3.351000	3.359750
11:15:00	AU3TB0000150 3.250% April 2029	3.414500	3.394733	3.404617

Average of All Mean Yields:		3.356109
Average Rounded to Nearest	0.010000 :	3.360000
The Final Settlement Price:		96.640000



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