In this study, the intraday effects of US macroeconomics new announcements on BIST 30 index futures markets are examined. The effects of thirteen US macroeconomic news announcements are investigated for the period 07/01/2009-06/30/2014. Since it is aimed to investigate the simultaneous effects of US macroeconomic news announcements, only the US 08.30 am and 10.00 am macroeconomic news are taken into account. Among 08.30 am macroeconomic news, in the first 10 minutes following the announcements, durable goods orders, GDP, personal income and outlays, retail sales, and nonfarm payroll employment have significant effects on the volatility. Among 10.00 am macroeconomic news, in the first 10 minutes following the announcements, construction spending and new residential sales have significant effects on the volatility. Nonfarm payroll employment has the most prominent and persistent effect among all macroeconomic news announcements. The highest increase in the volatility on the 08.30 am and 10.00 am announcements days compared to nonannouncements days occurs in the first minute following the announcements. Volatility remains high in the first 9 minutes following the 08.30 announcements and in the first 7 minutes following the 10.00 am announcements. The results for adjustment speed of returns on the announcement days indicate that returns adjust to new information in the first minute on both 08.30 am and 10.00 am announcement days. In this context, it is concluded that although returns adjustment process to new information related to announcements lasts in a short time, volatility remains high for a while.