

## 2020 Interest Rate Futures and Options Contract Expiry Calendar

Code	Contract	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec
IB	ASX 30 Day Interbank Cash Rate Futures	31	28	31	30	29	30	31	31	30	30	30	31
IR	ASX 90 Day Bank Accepted Bill Futures			12			11			10			10
IR	ASX 90 Day Bank Accepted Bill Options			6			5			4			4
IR	ASX 90 Day Bank Accepted Bill Serial Options	3	7		3	1		3	7		2	6	
YT	ASX 3 Year Treasury Bond Futures			16			15			15			15
YT	ASX 3 Year Treasury Bond Options			13			12			14			14
YT	ASX 3 Year Treasury Bond Serial Options	15	17		15	15		15	17		15	16	
YD	ASX 3 Year Treasury Bond Intra-day Options			13			12			14			14
YO	ASX 3 Year Treasury Bond Overnight Options			13			12			14			14
XT	ASX 10 Year Treasury Bond Futures			16			15			15			15
XT	ASX 10 Year Treasury Bond Options			13			12			14			14
XT	ASX 10 Year Treasury Bond Serial Options	15	17		15	15		15	17		15	16	
XD	ASX 10 Year Treasury Bond Intra-day Options			13			12			14			14
XO	ASX 10 Year Treasury Bond Overnight Options			13			12			14			14
LT	ASX 20 Year Treasury Bond Futures			16			15			15			15
BB	ASX 90 Day NZ Bank Accepted Bill Futures			11			10			16			16
BB	ASX 90 Day NZ Bank Accepted Bill Options			11			10			16			16