

## 2016 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	29	29	31	29	31	30	29	31	30	31	30	30
IB	ASX 30 Day Interbank Cash Rate Options	28	26	30	28	30	29	28	30	29	28	29	29
IR	ASX 90 Day Bank Accepted Bill Futures			10			9			8			8
IR	ASX 90 Day Bank Accepted Bill Options			4			3			2			2
IR	ASX 90 Day Bank Accepted Bill Serial Options	8	5		1	6		1	5		7	4	
YT	ASX 3 Year Treasury Bond Futures			15			15			15			15
YT	ASX 3 Year Treasury Bond Options			14			14			14			14
YT	ASX 3 Year Treasury Bond Serial Options	15	15		15	16		15	15		17	15	
YD	ASX 3 Year Treasury Bond Intra-day Options			14			14			14			14
YO	ASX 3 Year Treasury Bond Overnight Options			14			14			14			14
XT	ASX 10 Year Treasury Bond Futures			15			15			15			15
XT	ASX 10 Year Treasury Bond Options			14			14			14			14
XT	ASX 10 Year Treasury Bond Serial Options	15	15		15	16		15	15		17	15	
XD	ASX 10 Year Treasury Bond Intra-day Options			14			14			14			14
XO	ASX 10 Year Treasury Bond Overnight Options			14			14			14			14
XX	ASX 20 Year Treasury Bond Futures			15			15			15			15
ZO	ASX NZ 30 Day Official Cash Rate Futures	29	29	31	29	31	30	29	31	30	31	30	30
BB	ASX 90 Day NZ Bank Accepted Bill Futures			16			15			14			14
BB	ASX 90 Day NZ Bank Accepted Bill Options			16			15			14			14
TY	ASX 3 Year NZ Government Stock Futures			16			15			14			14
TY	ASX 3 Year NZ Government Stock Options			16			15			14			14
TN	ASX 10 Year NZ Government Stock Futures			16			15			14			14
TN	ASX 10 Year NZ Government Stock Options			16			15			14			14