



2012 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	29	30	30	31	29	31	31	28	31	30	31
IB	ASX 30 Day Interbank Cash Rate Options	30	28	29	27	30	28	30	30	27	30	29	28
IR	ASX 90 Day Bank Accepted Bill Futures			8			7			13			13
IR	ASX 90 Day Bank Accepted Bill Options			2			1			7			7
IR	ASX 90 Day Bank Accepted Bill Serial Options	6	3		5	4		6	3		5	2	
YT	ASX 3 Year Treasury Bond Futures			15			15			17			17
YT	ASX 3 Year Treasury Bond Options			14			14			14			14
YT	ASX 3 Year Treasury Bond Serial Options	16	15		16	15		16	15		15	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			17			17
XT	ASX 10 Year Treasury Bond Options			14			14			14			14
XT	ASX 10 Year Treasury Bond Serial Options	16	15		16	15		16	15		15	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
YS	ASX 3 Year Interest Rate Swap Futures			8			7			13			13
XS	ASX 10 Year Interest Rate Swap Futures			8			7			13			13
ZO	ASX NZ 30 Day Official Cash Rate Futures	31	29	30	30	31	29	31	31	28	31	30	31
BB	ASX 90 Day NZ Bank Accepted Bill Futures			14			13			12			12
BB	ASX 90 Day NZ Bank Accepted Bill Options			14			13			12			12
TY	ASX 3 Year NZ Government Stock Futures			14			13			12			12
TY	ASX 3 Year NZ Government Stock Options			14			13			12			12
TN	ASX 10 Year NZ Government Stock Futures			14			13			12			12
TN	ASX 10 Year NZ Government Stock Options			14			13			12			12