



2009 Interest Rate Futures and Options Contract Expiry Calendar

Code	Contract	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec								
IB	30 Day Interbank Cash Rate Futures	30	27	31	30	29	30	31	31	30	30	30	31								
IB	30 Day Interbank Cash Rate Options	29	26	30	29	28	29	30	28	29	29	27	30								
IR	90 Day Bank Bill Futures			12			11			10			10								
IR	90 Day Bank Bill Options			6			5			4			4								
IR	90 Day Bank Bill Serial Options	2	6		3	1		3	7		2	6									
YT	3 Year Treasury Bond Futures			16			15			15			15								
YT	3 Year Treasury Bond Options			13			12			14			14								
YT	3 Year Treasury Bond Serial Options	15	16		15	15		15	17		15	16									
YD	3 Year Treasury Bond Intra-day Options			13			12			14			14								
YO	3 Year Treasury Bond Overnight Options			13			12			14			14								
XT	10 Year Treasury Bond Futures			16			15			15			15								
XT	10 Year Treasury Bond Options			13			12			14			14								
XT	10 Year Treasury Bond Serial Options			15			16						15	15		15	17		15	16	
XD	10 Year Treasury Bond Intra-day Options						13						12			14			14		
XO	10 Year Treasury Bond Overnight Options	13	12			14	14														
YS	3 Year Interest Rate Swap Futures	12	11			10	10														
XS	10 Year Interest Rate Swap Futures			12			11			10			10								
UA	Australia/US 10 Year Bond Spread Futures			12			11			11			14	11	11	13	11	11	13	12	11
ZO	NZ 30 Day Official Cash Rate Futures	30	27	31	30	29	30	31	31	30	30	30	31								
BB	NZ 90 Day Bank Bill Futures			11			10			16			16								
BB	NZ 90 Day Bank Bill Options			11			10			16			16								
TY	NZ 3 Year Government Stock Futures			11			10			16			16								
TY	NZ 3 Year Government Stock Options			11			10			16			16								
TN	NZ 10 Year Government Stock Futures			11			10			16			16								
TN	NZ 10 Year Government Stock Options			11			10			16			16								