ASX 24 Operating Rules – Schedule 1

Procedure 2.25.1 90 Day Bank Accepted Bill Futures Contract (Cash Settled)

Subject	**Determinations**
…	
Settlement months	~~Commencing September 2020:~~ ~~March, June, September and December up to 60 months ahead.~~ ~~Commencing January 2024:~~ ~~At the expiry of the March 2024 contract up to 57 months ahead;~~ Quarterly Months At the expiry of the June 2024 contract up to 54 months ahead; At the expiry of the September 2024 contract up to 51 months ahead; At the expiry of the December 2024 contract up to 48 months ahead. Serial Months Commencing with the January 2025 contract, the nearest 2 serial months will be listed at any one time.
Trading Months	~~Commencing September 2020:~~ ~~March, June, September and December in any 60 month period.~~ ~~Commencing January 2024:~~ ~~At the expiry of the March 2024 contract up to 57 months ahead;~~ Quarterly Months At the expiry of the June 2024 contract up to 54 months ahead; At the expiry of the September 2024 contract up to 51 months ahead; At the expiry of the December 2024 contract up to 48 months ahead. Serial Months Commencing with the January 2025 contract, the nearest 2 serial months will be listed at any one time.
…	
Settlement Day	The second Friday of the Settlement Month. Where the Settlement Day falls on a public holiday the Settlement Day will be the next Business Day.
…	

Procedure 2.25.3 Serial Options Over 90 Day Bank Accepted Bill Futures Contracts

Subject	Determinations
Manner of quoting Contract Premium	Yield per cent per annum. For quotation purposes the Contract Premium shall be multiplied by 100.
…	
Expiry Months	January/February/April/May/July/August/October/ November with two Expiry Months listed at all times. Exercised Serial Option positions will become futures positions in the next quarterly futures month not the serial future month.
Underlying futures contract	The underlying futures contract is the nearest quarterly Settlement Month that will expire after the Serial Option month. At expiry, Serial Option positions that are exercised will become futures positions in the quarterly Settlement Month contract.

ASX 24 Operating Rules Section 4 – Order Entry and Execution, Display, Reporting and Services

Procedure 4060 Order Negotiation – Pre-Negotiated Orders

For the purposes of Rule [4060] the following Contracts may only be pre-negotiated as follows:

Contract	Minimum Prescribed Time between RFQ and Entry of Orders: Outright Market	Minimum Prescribed Time between RFQ and Entry of Orders: User Defined Strategy orders	After Prescribed Time has elapsed – time allowed for order execution	Minimum Volume Threshold
Interest Rates				
…				
90 Day Bank Accepted Bill Futures	Not permitted including serial month contracts	30 seconds	90 seconds	1 lot
…				

Procedure 4820 – Block Trades

For the purposes of Rule [4820] the Market Operator has prescribed the following Derivatives Market Contracts and conditions for the Block Trade Facility:

Contract Type	Applicable Contract	Agreement & Reporting Day Session	Agreement & Reporting Night Session
Interest Rate			
…			
90 Day Bank Accepted Bill Futures Contract	All Months except the spot quarterly month and serial months	Only Packs and Bundle Strip Orders may be agreed during the contract's day session. Electronic reporting must be completed within 10 minutes of agreement between the parties.	Block trades may be agreed during the contract's night session including Packs and Bundle Strip Orders. Electronic reporting must be completed on the next Business Day between 8:30am and 9:30am Sydney time.
…			

ASX OTC Handbook

5 ACCOUNTS AND MARGIN

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5.5 Portfolio Margining

5.5.1 Eligible Open Contracts

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Eligible Open Contracts are as follows:

Eligible Futures Contract Code	Contract Name
IB	ASX 30 Day Interbank Cash Rate Futures
IR	ASX 90 Day Bank Accepted Bill Futures excluding the serial month contracts
YT	ASX 3 Year Treasury Bond Futures
VT	ASX 5 Year Treasury Bond Futures
XT	ASX 10 Year Treasury Bond Futures
LT	ASX 20 Year Treasury Bond Futures

…