

ASX Treasury Bond Future historical Bond Basket series

2024

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Schedule of 3 Year Treasury Bond Futures series

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.21 and its predecessor:

1	Cash Settler	ment Month - June 1988	2	Cash Settlen	nent Month - September 1988
	13.0%	January 1991		13.0%	January 1991
	12.0%	April 1991		12.0%	April 1991
	12.0%	December 1991		12.0%	December 1991
	13.0%	February 1992		13.0%	February 1992
3	Cash Settler	nent Month - Dec 1988	4	Cash Settlen	nent Month - March 1989
	13.0%	January 1991		12.0%	April 1991
	12.0%	April 1991		12.0%	December 1991
	12.0%	December 1991		13.0%	February 1992
	13.0%	February 1992		12.0%	March 1992
5	Cash Settler	nent Month - June 1989	6	Cash Settlen	nent Month - September 1989
	12.0% De	cember 1991		12.0%	December 1991
	13.0%	February 1992		13.0%	February 1992
	12.0%	March 1992		12.0%	March 1992
	12.0%	July 1992		12.0%	July 1992
	13.0%	May 1993		13.0%	May 1993
7	Cash Settler	nent Month - Dec 1989	8	Cash Settlen	nent Month - March 1990
	13.0%	February 1992		12.0%	March 1992
	12.0%	March 1992		12.0%	July 1992
	12.0%	July 1992		13.0%	May 1993
	13.0%	May 1993		12.5%	September 1994
9	Cash Settler	nent Month - June 1990	10		nent Month - September 1990
	12.0%	March 1992		12.0%	March 1992
	12.0%	July 1992		12.0%	July 1992
	13.0%	May 1993		13.0%	May 1993
	12.5%	September 1994		12.5%	September 1994
11		nent Month - Dec 1990	12		nent Month - March 1991
	12.0%	March 1992		12.0%	July 1992
	12.0%	July 1992		13.0%	May 1993
	13.0%	May 1993		12.5%	September 1994
	12.5%	September 1994		12.5%	April 1995
13	Cash Settler	nent Month - June 1991	14		nent Month - September 1991
	13.0%	May 1993		13.0%	May 1993
	12.5%	September 1994		12.5%	September 1994
	12.5% 12.5%	April 1995		12.5% 12.5%	April 1995
	12.5% 13.0%	April 1995 July 1995		12.5% 13.0%	April 1995 July 1995
15	12.5% 13.0%	April 1995 July 1995 nent Month - Dec 1991	16	12.5% 13.0% <u>Cash Settlen</u>	April 1995 July 1995 nent Month - March 1992
15	12.5% 13.0% <u>Cash Settler</u> 12.5%	April 1995 July 1995 <u>nent Month - Dec 1991</u> September 1994	16	12.5% 13.0% <u>Cash Settlen</u> 12.5%	April 1995 July 1995 nent Month - March 1992 September 1994
15	12.5% 13.0% <u>Cash Settler</u> 12.5% 12.5%	April 1995 July 1995 <u>nent Month - Dec 1991</u> September 1994 April 1995	16	12.5% 13.0% <u>Cash Settlen</u> 12.5% 12.5%	April 1995 July 1995 nent Month - March 1992 September 1994 April 1995
15	12.5% 13.0% <u>Cash Settler</u> 12.5%	April 1995 July 1995 <u>nent Month - Dec 1991</u> September 1994 April 1995 July 1995	16	12.5% 13.0% <u>Cash Settlen</u> 12.5% 12.5% 10.5%	April 1995 July 1995 <u>nent Month - March 1992</u> September 1994 April 1995 September 1995
15	12.5% 13.0% <u>Cash Settler</u> 12.5% 12.5%	April 1995 July 1995 <u>nent Month - Dec 1991</u> September 1994 April 1995	16	12.5% 13.0% <u>Cash Settlen</u> 12.5% 12.5%	April 1995 July 1995 nent Month - March 1992 September 1994 April 1995



17	Cash Settlem	ent Month - June 1992	18	Cash Settlem	nent Month - September 1992
1,	12.5%	September 1994	10	12.5%	September 1994
	12.5%	April 1995		12.5%	April 1995
	10.5%	September 1995		10.5%	September 1995
	13.0%	July 1996		13.0%	July 1996
19	Cash Settleme	ent Month - Dec 1992	20		nent Month - March 1993
	12.5%	April 1995		12.5%	April 1995
	10.5%	September 1995		10.5%	September 1995
	13.0%	July 1996		13.0%	July 1996
	12.5%	March 1997		12.5%	March 1997
21	Cash Settleme	ent Month - June 1993	22	Cash Settlem	ent Month - September 1993
	10.5%	September 1995		10.5%	September 1995
	13.0%	July 1996		13.0%	July 1996
	12.5%	March 1997		12.5%	March 1997
	12.5%	September 1997		12.5%	September 1997
23	Cash Settleme	ent Month - Dec 1993	24	Cash Settlem	ent Month - March 1994
	10.5%	September 1995		13.0%	July 1996
	13.0%	July 1996		12.5%	March 1997
	12.5%	March 1997		12.5%	September 1997
	12.5%	September 1997		12.5%	January 1998
25	Cash Settleme	ent Month - June 1994	26	Cash Settlem	ent Month - September 1994
	13.0%	July 1996		12.5%	March 1997
	12.5%	March 1997		12.5%	September 1997
	12.5%	September 1997		12.5%	January 1998
	12.5%	January 1998		7.0%	August 1998
27	Cash Settleme	ent Month - Dec 1994	28	Cash Settlem	ent Month - March 1995
	12.5%	March 1997		12.5%	March 1997
	12.5%	September 1997		12.5%	September 1997
	12.5%	January 1998		12.5%	January 1998
	7.0%	August 1998		7.0%	August 1998
29		ent Month - June 1995	30		ent Month - September 1995
	12.5%	September 1997		12.5%	January 1998
	12.5%	January 1998		7.0%	August 1998
	7.0%	August 1998		6.25%	March 1999
	6.25%	March 1999		12.0%	July 1999
31		ent Month - Dec 1995	32		ent Month - March 1996
	7.0%	August 1998		7.0%	August 1998
	6.75%	March 1999		6.75%	March 1999
	12.0%	July 1999		12.0%	July 1999
	7.0%	April 2000		7.0%	April 2000
33		ent Month - June 1996	34		ent Month - September 1996
	7.0%	August 1998		6.25%	March 1999
	6.25%	March 1999		12.0%	July 1999
	12.0%	July 1999		7.0%	April 2000
	7.0%	April 2000		13.0%	July 2000



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35		ment Month - Dec 1996	36		nent Month – March 1997
	6.25%	March 1999		6.25%	March 1999
	12.0%	July 1999		12.0%	July 1999
	7.0%	April 2000		7.0%	April 2000
	13.0%	July 2000		13.0%	July 2000
37		ment Month - June 1997	38		nent Month - September 1997
	12.0%	July 1999		7.0%	April 2000
	7.0%	April 2000		13.0%	July 2000
	13.0%	July 2000		8.75%	January 2001
	8.75%	January 2001		12.0%	November 2001
39		ment Month - Dec 1997	40		nent Month - March 1998
	7.0%	April 2000		7.0%	April 2000
	13.0%	July 2000		13.0%	July 2000
	8.75%	January 2001		8.75%	January 2001
	12.0%	November 2001		12.0%	November 2001
41	Cash Settler	ment Month - June 1998	42	Cash Settlen	nent Month - September 1998
	13.0%	July 2000		13.0%	July 2000
	8.75%	January 2001		8.75%	January 2001
	12.0%	November 2001		12.0%	November 2001
	9.75%	March 2002		9.75%	March 2002
43	Cash Settler	<u>ment Month - Dec 1998</u>	44	Cash Settlen	nent Month - March 1999
	8.75%	January 2001		8.7%	January 2001
	12.0%	November 2001		12.0%	November 2001
	9.75%	March 2002		9.75%	March 2002
	9.5%	August 2003		9.5%	August 2003
45	Cash Settler	ment Month - June 1999	46	Cash Settlen	nent Month - September 1999
	8.75%	January 2001		12.0%	November 2001
		·		12.0% 9.75%	November 2001 March 2002
	8.75%	January 2001			
	8.75% 12.0%	January 2001 November 2001		9.75%	March 2002
47	8.75% 12.0% 9.75% 9.5%	January 2001 November 2001 March 2002	48	9.75% 9.5%	March 2002
47	8.75% 12.0% 9.75% 9.5%	January 2001 November 2001 March 2002 August 2003	48	9.75% 9.5%	March 2002 August 2003
47	8.75% 12.0% 9.75% 9.5% <u>Cash Settler</u>	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999	48	9.75% 9.5% <u>Cash Settlen</u>	March 2002 August 2003 nent Month - March 2000
47	8.75% 12.0% 9.75% 9.5% <u>Cash Settler</u> 12.0%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001	48	9.75% 9.5% <u>Cash Settlen</u> 12.0%	March 2002 August 2003 nent Month - March 2000 November 2001
47	8.75% 12.0% 9.75% 9.5% <u>Cash Settler</u> 12.0% 9.75%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002	48	9.75% 9.5% <u>Cash Settlen</u> 12.0% 9.75%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002
47 49	8.75% 12.0% 9.75% 9.5% <u>Cash Settler</u> 12.0% 9.75% 9.5% 9.0%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003	48 50	9.75% 9.5% <u>Cash Settlen</u> 12.0% 9.75% 9.5% 9.0%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003
	8.75% 12.0% 9.75% 9.5% <u>Cash Settler</u> 12.0% 9.75% 9.5% 9.0%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004		9.75% 9.5% <u>Cash Settlen</u> 12.0% 9.75% 9.5% 9.0%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004
	8.75% 12.0% 9.75% 9.5% <u>Cash Settler</u> 12.0% 9.75% 9.5% 9.0% <u>Cash Settler</u>	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002		9.75% 9.5% <u>Cash Settlen</u> 12.0% 9.75% 9.5% 9.0% <u>Cash Settlen</u>	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002
	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 August 2003 August 2003		9.75% 9.5% <u>Cash Settlen</u> 12.0% 9.75% 9.5% 9.0% <u>Cash Settlen</u> 10.0%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003
	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.55%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002		9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002
	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.5% 9.0% 7.5%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 September 2004 September 2004		9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% 9.0% 7.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004 July 2005
49	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.5% 9.0% 7.5%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005	50	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% 9.0% 7.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004
49	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.0% Cash Settler 9.75% 9.0% 7.5% Cash Settler	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002	50	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% 9.0% 7.5% Cash Settlen	March 2002 August 2003 ment Month - March 2000 November 2001 March 2002 August 2003 September 2004 ment Month - September 2000 October 2002 August 2003 September 2004 July 2005 ment Month - March 2001 October 2002
49	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.5% 9.0% 7.5% Cash Settler 10.0% 9.5%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003	50	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% 9.0% Cash Settlen 10.0% 9.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 August 2003
49	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.0% 7.5% Cash Settler 10.0%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002	50	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% 9.0% 7.5% Cash Settlen 10.0%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 September 2004
49 51	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.0% 7.5% Cash Settler 10.0% 9.5% 9.0% 7.5% 9.0% 7.5%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003 September 2004 July 2005 September 2004 July 2005	50	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% 9.0% 7.5% Cash Settlen 10.0% 9.5% 9.0% 7.5% Cash Settlen 10.0% 9.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 September 2004 July 2005
49	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.0% 7.5% Cash Settler 10.0% 9.5% 9.0% 7.5% Cash Settler	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003 September 2004 July 2005 ment Month - June 2001	50 52	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% Cash Settlen 10.0% 9.5% Cash Settlen 10.0% 9.5% Cash Settlen 10.0% 9.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 July 2005 September 2004 July 2005 nent Month - September 2004 July 2005
49 51	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.0% 7.5% Cash Settler 10.0% 9.5% 9.0% 7.5% Cash Settler 9.5%	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 August 2003 September 2004 July 2005 ment Month - June 2001 August 2003	50 52	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.0% Cash Settlen 10.0% 9.5% 9.0% 7.5% Cash Settlen 10.0% 9.5% 9.0% 7.5% Cash Settlen 9.5%	March 2002 August 2003 ment Month - March 2000 November 2001 March 2002 August 2003 September 2004 ment Month - September 2000 October 2002 August 2003 September 2004 July 2005 ment Month - March 2001 October 2002 August 2003 September 2004 July 2005 ment Month - March 2001 August 2003 September 2004 July 2005 ment Month - September 2001 August 2003
49 51	8.75% 12.0% 9.75% 9.5% Cash Settler 12.0% 9.75% 9.5% 9.0% Cash Settler 9.75% 9.0% 7.5% Cash Settler 10.0% 9.5% 9.0% 7.5% Cash Settler	January 2001 November 2001 March 2002 August 2003 ment Month - Dec 1999 November 2001 March 2002 August 2003 September 2004 ment Month - June 2000 March 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003 September 2004 July 2005 ment Month - Dec 2000 October 2002 August 2003 September 2004 July 2005 ment Month - June 2001	50 52	9.75% 9.5% Cash Settlen 12.0% 9.75% 9.5% 9.0% Cash Settlen 10.0% 9.5% Cash Settlen 10.0% 9.5% Cash Settlen 10.0% 9.5% Cash Settlen 10.0% 9.5%	March 2002 August 2003 nent Month - March 2000 November 2001 March 2002 August 2003 September 2004 nent Month - September 2000 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 October 2002 August 2003 September 2004 July 2005 nent Month - March 2001 July 2005 September 2004 July 2005 nent Month - September 2004 July 2005



55		nt Month – Dec 2001	56		ent Month – March 2002
	9.5%	August 2003		9.0%	September 2004
	9.0%	September 2004		7.5%	July 2005
	7.5%	July 2005		6.75%	November 2006
	6.75%	November 2006			
57		nt Month – June 2002	58	Cash Settlem	ent Month – September 2002
	9.0%	September 2004		9.0%	September 2004
	7.5%	July 2005		7.5%	July 2005
	6.75%	November 2006		6.75%	November 2006
59	Cash Settleme	nt Month – Dec 2002	60	Cash Settlem	ent Month – March 2003
	9.0%	September 2004		7.5%	July 2005
	7.5%	July 2005		6.75%	November 2006
	6.75%	November 2006		8.75%	August 2008
61	Cash Settleme	nt Month – June 2003	62	Cash Settlem	ent Month – September 2003
	7.5%	July 2005		7.5%	July 2005
	6.75%	November 2006		6.75%	November 2006
	8.75%	August 2008		8.75%	August 2008
63	Cash Settleme	nt Month – Dec 2003	64	Cash Settlem	ent Month – March 2004
	7.5%	July 2005		6.75%	November 2006
	6.75%	November 2006		10.00% Oct	
	8.75%	August 2008		8.75%	August 2008
65		nt Month – June 2004	66		ent Month – September 2004
	6.75%	November 2006		6.75%	November 2006
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
67		nt Month – Dec 2004	68		ent Month – March 2005
	6.75%	November 2006		6.75%	November 2006
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
69	Cash Settleme	nt Month – June 2005	70	Cash Settlem	ent Month – September 2005
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
	TBD	August 2010		5.25%	August 2010
71		nt Month – Dec 2005	72		ent Month – March 2006
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
	5.25%	August 2010		5.25%	August 2010
73		nt Month – June 2006	74		ent Month – September 2006
, 3	8.75%	August 2008	, ,	8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
	5.25%	August 2010		5.25%	August 2010
75		nt Month – Dec 2006	76		ent Month – March 2007
73	7.5%	September 2009	70	7.5%	September 2009
	5.25%	August 2010		5.25%	August 2010
	5.75%	June 2011		5.75%	June 2011
77		nt Month – June 2007	78		ent Month – September 2007
, ,	7.5%	September 2009	70	7.5%	September 2009
	5.25%	August 2010		5.25%	August 2010
	5.75%	June 2011		5.75%	June 2011
	J./J/0	Julie ZOTT		J./J/0	Julic 2011



79	Cash Settlen	nent Month – Dec 2007	80	Cash Settler	ment Month – March 2008
	7.5%	September 2009		5.25%	August 2010
	5.25%	August 2010		5.75%	June 2011
	5.75%	June 2011		5.75%	April 2012
	5.75%	April 2012			
81	Cash Settlen	<u>nent Month – June 2008</u>	82	Cash Settler	ment Month – September 2008
	5.25%	August 2010		5.25%	August 2010
	5.75%	June 2011		5.75%	June 2011
	5.75%	April 2012		5.75%	April 2012
83	Cash Settlen	nent Month – Dec 2008	84	Cash Settler	ment Month – March 2009
	5.25%	August 2010		5.75%	June 2011
	5.75%	June 2011		5.75%	April 2012
	5.75%	April 2012		6.50%	May 2013
	6.50%	May 2013			
85	Cash Settlen	nent Month – June 2009	86	Cash Settler	ment Month – September 2009
	5.75%	June 2011		5.75%	June 2011
	5.75%	April 2012		5.75%	April 2012
	6.50%	May 2013		6.50%	May 2013
		·		6.25%	June 2014
87	Cash Settlen	nent Month – Dec 2009	88	Cash Settler	ment Month – March 2010
	5.75%	June 2011		5.75%	April 2012
	5.75%	April 2012		6.50%	May 2013
	6.50%	May 2013		6.25%	June 2014
	6.25%	June 2014			
89	Cash Settlen	nent Month – June 2010	90	Cash Settler	ment Month – September 2010
	5.75%	April 2012		4.75%	November 2012
	6.50%	May 2013		6.50%	May 2013
	6.25%	June 2014		6.25%	June 2014
	6.25%	April 2015		6.25%	April 2015
91	Cash Settlen	nent Month – Dec 2010	92	Cash Settler	ment Month – March 2011
	4.75%	November 2012		6.50%	May 2013
	6.50%	May 2013		5.50%	December 2013
	6.25%	June 2014		6.25%	June 2014
	6.25%	April 2015		6.25%	April 2015
93	Cash Settlen	nent Month – June 2011	94	Cash Settler	ment Month – September 2011
	5.50%	December 2013		6.25%	June 2014
	6.25%	June 2014		4.50%	October 2014
	4.50%	October 2014		6.25%	April 2015
	6.25%	April 2015		4.75%	June 2016
95	Cash Settlen	<u>nent Month – Dec 2011</u>	96	Cash Settler	ment Month – March 2012
	6.25%	June 2014		6.25%	June 2014
	4.50%	October 2014		4.50%	October 2014
	6.25%	April 2015		6.25%	April 2015
	4.75%	June 2016		4.75%	June 2016
97	Cash Settlen	nent Month – June 2012	98	Cash Settler	ment Month – September 2012
	4.50%	October 2014		6.25%	April 2015
	6.25%	April 2015		4.75%	October 2015
	4.75%	October 2015		4.75%	June 2016
	4.75%	June 2016		6.00%	February 2017



99	Cash Settlement	Month – Dec 2012	100	Cash Settlemer	nt Month – March 2013
	6.25%	April 2015		4.75%	October 2015
	4.75%	October 2015		4.75%	June 2016
	4.75%	June 2016		6.00%	February 2017
	6.00%	February 2017		4.25%	July 2017
101	Cash Settlement	Month – June 2013	102	Cash Settlemer	nt Month – September 2013
	4.75%	October 2015		4.75%	October 2015
	4.75%	June 2016		4.75%	June 2016
	6.00%	February 2017		6.00%	February 2017
	4.25%	July 2017		4.25%	July 2017
103	Cash Settlement	Month – Dec 2013	104	Cash Settlemer	nt Month – March 2014
	4.75%	June 2016		4.75%	June 2016
	6.00%	February 2017		6.00%	February 2017
	4.25%	July 2017		4.25%	July 2017
	5.50%	January 2018		5.50%	January 2018
105	Cash Settlement	: Month – June 2014	106	Cash Settlemer	nt Month – September 2014
	4.75%	June 2016		6.00%	February 2017
	6.00%	February 2017		4.25%	July 2017
	4.25%	July 2017		5.50%	January 2018
	5.50%	January 2018			
107	Cash Settlement	: Month – Dec 2014	108	Cash Settlemer	nt Month – March 2015
	6.00%	February 2017		4.25%	July 2017
	4.25%	July 2017		5.50%	January 2018
	5.50%	January 2018		3.25%	October 2018
	3.25%	October 2018			
109	Cash Settlement	Month – June 2015	110	Cash Settlemer	nt Month – September 2015
	4.25%	July 2017		5.50%	January 2018
	5.50%	January 2018		3.25%	October 2018
	3.25%	October 2018		5.25%	March 2019
	5.25%	March 2019		2.75%	October 2019
111	Cash Settlement	Month – Dec 2015	112	Cash Settlemer	nt Month – March 2016
	5.50%	January 2018		3.25%	October 2018
	3.25%	October 2018		5.25%	March 2019
	5.25%	March 2019		2.75%	October 2019
	2.75%	October 2019		4.50%	April 2020
113	Cash Settlement	Month – June 2016	114	Cash Settlemer	nt Month – September 2016
	3.25%	October 2018		5.25%	March 2019
	5.25%	March 2019		2.75%	October 2019
	2.75%	October 2019		4.50%	April 2020
	4.50%	April 2020		1.75%	November 2020
115	Cash Settlement	Month – December 2016	116	Cash Settlemer	nt Month – March 2017
	5.25%	March 2019		2.75%	October 2019
	2.75%	October 2019		4.50%	April 2020
	4.50%	April 2020		1.75%	November 2020
	1.75%	November 2020		5.75%	May 2021



117	Cash Settlement	Month – June 2017	118	Cash Settlement	Month – September 2017
	2.75%	October 2019		2.75%	October 2019
	4.50%	April 2020		4.50%	April 2020
	1.75%	November 2020		1.75%	November 2020
	5.75%	May 2021		5.75%	May 2021
				2.00%	December 2021
119	Cash Settlement	Month – December 2017	120	Cash Settlement	Month – March 2018
	4.50%	April 2020		4.50%	April 2020
	1.75%	November 2020		1.75%	November 2020
	5.75%	May 2021		5.75%	May 2021
	2.00%	December 2021		2.00%	December 2021
121	Cash Settlement	Month – June 2018	122	Cash Settlement	<u> Month – September 2018</u>
	1.75%	November 2020		1.75%	November 2020
	5.75%	May 2021		5.75%	May 2021
	2.00%	December 2021		2.00%	December 2021
	5.75%	July 2022		5.75%	July 2022
123	Cash Settlement	Month – December 2018	124	Cash Settlement	Month – March 2019
	5.75%	May 2021		5.75%	May 2021
	2.00%	December 2021		2.00%	December 2021
	5.75%	July 2022		5.75%	July 2022
	2.25%	November 2022		2.25%	November 2022



405	0 1 0		400		
125		nent Month – June 2019	126		nent Month – September 2019
	2.00%	December 2021		2.00%	December 2021
	5.75%	July 2022		5.75%	July 2022
	2.25%	November 2022		2.25%	November 2022
	5.50%	April 2023		5.50%	April 2023
127	Cash Settlem	nent Month – December 2019	128		nent Month – March 2020
	2.00%	December 2021		5.75%	July 2022
	5.75%	July 2022		2.25%	November 2022
	2.25%	November 2022		5.50%	April 2023
	5.50%	April 2023		2.75%	April 2024
	2.75%	April 2024			
129	Cash Settleme	ent Month – June 2020	130	Cash Settlen	nent Month – September 2020
	2.25%	November 2022		2.25%	November 2022
	5.50%	April 2023		5.50%	April 2023
	2.75%	April 2024		2.75%	April 2024
				3.25%	April 2025
131	Cash Settleme	ent Month – December 2020	132	Cash Settlen	nent Month – March 2021
	5.50%	April 2023		5.50%	April 2023
	2.75%	April 2024		2.75%	April 2024
	0.25%	November 2024		0.25%	November 2024
	3.25%	April 2025		3.25%	April 2025
133		ent Month – June 2021	134		nent Month – September 2021
	5.50%	April 2023		2.75%	April 2024
	2.75%	April 2024		0.25%	November 2024
	0.25%	November 2024		3.25%	April 2025
	3.25%	April 2025		0.25%	November 2025
135	Cash Settleme	ent Month – December 2021	136	Cash Settlem	ent Month – March 2022
100	0.25%	November 2024	130	0.25%	November 2024
	3.25%	April 2025		3.25%	April 2025
	0.25%	November 2025		0.25%	November 2025
	0.2370	14040111301 2023		0.2370	November 2025
137	Cash Settleme	ent Month – June 2022	138	Cash Settlem	ent Month – September 2022
	0.25%	November 2024		3.25%	April 2025
	3.25%	April 2025		0.25%	November 2025
	0.25%	November 2025		4.25%	April 2026
	4.25%	April 2026			
120	Coch Cottle	ant Month December 2022	140	Coch Cottler	ant Month March 2022
139		ent Month – December 2022	140		nent Month – March 2023
	3.25%	April 2025		0.25%	November 2025
	0.25%	November 2025		4.25%	April 2026
	4.25%	April 2026		0.50%	September 2026
	0.50%	September 2026			



141	Cash Settlement Month – June 2023		142	Cash Settlement N	Month – September 2023
	0.25%	November 2025		4.25%	April 2026
	4.25%	April 2026		0.50%	September 2026
	0.50%	September 2026		4.75%	April 2027
	4.75%	April 2027			
143	Cash Settlement M	<u> Ionth – December 2023</u>	144	Cash Settlement N	Month – March 2024
	4.25%	April 2026		0.50%	September 2026
	0.50%	September 2026		4.75%	April 2027
	4.75%	April 2027		2.75%	November 2027
	2.75%	November 2027			
145	Cash Settlement M	onth – June 2024	<u>146</u>	Cash Settlement N	Month – September 2024
	0.50%	September 2026		0.50%	September 2026
	4.75%	April 2027		4.75%	April 2027
	2.75%	November 2027		2.75%	November 2027
	2.25%	May 2028		2.25%	May 2028
				2.75%	November 2028
147	Cash Settlement M	<u>onth – December 2024</u>			
	4.75%	April 2027			
	2.75%	November 2027			
	2.25%	May 2028			
	2.75%	November 2028			

Schedule of 5 Year Treasury Bond Futures series

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.37 and its predecessor:

1	Cash Settlement Month – March 2021		2	Cash Settlement	Month – June 2021
	0.25%	November 2025		0.25%	November 2025
	4.25%	April 2026		4.25%	April 2026
	0.50%	September 2026		0.50%	September 2026
	4.75%	April 2027		4.75%	April 2027
3	Cash Settlement	: Month – September 2021	4	Cash Settlement Month – December 2021	
	4.25%	April 2026		4.25%	April 2026
	0.50%	September 2026		0.50%	September 2026
	4.75%	April 2027		4.75%	April 2027
	2.75%	November 2027		2.75%	November 2027
5	Cash Settlemen	t Month – March 2022	6	Cash Settlemen	t Month – June 2022
	0.50%	September 2026		0.50%	September 2026
	4.75%	April 2027		4.75%	April 2027
	2.75%	November 2027		2.75%	November 2027
				2.25%	May 2028



7	Cash Settlemen	t Month – September 2022	8	Cash Settlemen	t Month – December 2022
	4.75%	April 2027		4.75%	April 2027
	2.75%	November 2027		2.75%	November 2027
	2.25%	May 2028		2.25%	May 2028
				2.75%	November 2028
9	Cash Settlemen	t Month – March 2023	10	Cash Settlemen	t Month – June 2023
	2.75%	November 2027		2.75%	November 2027
	2.25%	May 2028		2.25%	May 2028
	2.75%	November 2028		2.75%	November 2028
				3.25%	April 2029
11	Cash Settlemen	t Month – September 2023	12.	Cash Settlement Month – December 2023	
	2.25%	May 2028		2.25%	May 2028
	2.75%	November 2028		2.75%	November 2028
	3.25%	April 2029		3.25%	April 2029
				2.75%	November 2029
13.	Cash Settlemen	t Month – March 2024	14.	Cash Settlemen	t Month – June 2024
	2.25%	November 2028		2.25%	November 2028
	3.25%	April 2029		3.25%	April 2029
	2.75%	November 2029		2.75%	November 2029
				2.5%	May 2030
15.	Cash Settlemen	t Month – September 2024	16.	Cash Settlemen	t Month – December 2024
	3.25%	April 2029		3.25%	April 2029
	2.75%	November 2029		2.75%	November 2029
	2.5%	May 2030		2.5%	May 2030
				1.00%	December 2030

Schedule of 10 Year Treasury Bond Futures series

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.20 and its predecessor:

1	Settlement Month - March 1989		2	Settlement	Month - June 1989
	12.5%	March 1997		12.5%	March 1997
	12.5%	September 1997		12.5%	September 1997
	12.5%	January 1998		12.5%	January 1998
	12.0%	July 1999		12.0%	July 1999
	13.0%	July 2000		13.0%	July 2000



3	Cattlement Ma	oth Contombor 1000	4	Cattlement Ma	ath Dasamhar 1000
3	12.5%	nth - September 1989 March 1997	4		nth - December 1989
	12.5% 12.5%			12.5% 12.5%	March 1997
		September 1997			September 1997
	12.5%	January 1998		12.5%	January 1998
	12.0%	July 1999		12.0%	July 1999
_	13.0%	July 2000	_	13.0%	July 2000
5		nth - March 1990	6	Settlement Mor	
	12.5%	March 1997		12.5%	March 1997
	12.5%	September 1997		12.5%	September 1997
	12.5%	January 1998		12.5%	January 1998
	12.0%	July 1999		12.0%	July 1999
	13.0%	July 2000		13.0%	July 2000
7		<u>nth - September 1990</u>	8	•	nth - December 1990
	12.5%	March 1997		12.5%	March 1997
	12.5%	September 1997		12.5%	September 1997
	12.5%	January 1998		12.5%	January 1998
	12.0%	July 1999		12.0%	July 1999
	13.0%	July 2000		13.0%	July 2000
9	Settlement Mor	<u>nth - March 1991</u>	10	Settlement Mor	
	12.5%	March 1997		12.5%	March 1997
	12.5%	September 1997		12.5%	September 1997
	12.5%	January 1998		12.5%	January 1998
	12.0%	July 1999		12.0%	July 1999
	13.0%	July 2000		13.0%	July 2000
11	Settlement Mo	nth - September 1991	12	Settlement Mor	nth - December 1991
	12.5%	March 1997		12.5%	January 1998
	12.5%	September 1997		12.0%	July 1999
	12.5%	January 1998		13.0%	July 2000
	12.0%	July 1999		12.0%	November 2001
	13.0%	July 2000			
13	Settlement Mo	<u>nth - March 1992</u>	14	Settlement Mor	nth - June 1992
	12.5%	January 1998		12.0%	July 1999
	12.0%	July 1999		13.0%	July 2000
	13.0%	July 2000		12.0%	November 2001
	12.0%	November 2001		10.0%	October 2002
15	Settlement Moi	nth - September 1992	16	Settlement Mor	nth – December 1992
	13.0%	July 2000		12.0%	November 2001
	12.0%	November 2001		10.0%	October 2002
	10.0%	October 2002		9.5%	August 2003
17	Settlement Moi	nth – March 1993	18	Settlement Mor	nth - June 1993
	12.0%	November 2001		12.0%	November 2001
	10.0%	October 2002		10.0%	October 2002
	9.5%	August 2003		9.5%	August 2003
		-		9.0%	September 2004
					•



19	Settlement N	Month - September 1993	20	Settlement I	Month - December 1993
	10.0%	October 2002		12.0%	November 2001
	9.5%	August 2003		10.0%	October 2002
	9.0%	September 2004		9.5%	August 2003
		·		9.0%	September 2004
24	Cattle and N	As well Adams to 4004	22	C - + + + 0	Manatha Ivia - 4004
21		Month - March 1994	22		Month - June 1994
	10.0%	October 2002		10.0%	October 2002
	9.5%	August 2003		9.5%	August 2003
	9.0%	September 2004		9.0%	September 2004
	7.5%	July 2005		7.5%	July 2005
23	Sattlement N	Month - September 1994	24	6.75%	November 2006 Month - December 1994
23	10.0%	October 2002	24	9.5%	August 2003
	9.5%			9.5%	_
	9.5%	August 2003		9.0% 7.5%	September 2004
		September 2004			July 2005
	7.5%	July 2005 November 2006		6.75%	November 2006
25	6.75%		20	Cattlanaant	Manth 1 1005
25	9.5%	<u>Month - March 1995</u> August 2003	26		Month - June 1995
	9.5%	_		9.5% 9.0%	August 2003
	9.0% 7.5%	September 2004		9.0% 7.5%	September 2004
	7.5% 6.75%	July 2005 November 2006		7.5% 6.75%	July 2005 November 2006
27			20		
27	9.0%	<u>Month - September 1995</u> September 2004	28	9.0%	Month - December 1995 September 2004
	9.0% 7.5%	July 2005		9.0% 7.5%	July 2005
	10.0%	February 2006		10.0%	February 2006
	6.75%	November 2006		6.75%	November 2006
	10.0%	October 2007		10.0%	October 2007
29		Month - March 1996	30	Settlement Month - June 1996	
23	9.0%	September 2004	30	9.0%	September 2004
	7.5%	July 2005		7.5%	July 2005
	10.0%	February 2006		10.0%	February 2006
	6.75%	November 2006		6.75%	November 2006
	10.0%	October 2007		10.0%	October 2007
31		Month - September 1996	32		Month - December 1996
31	7.5%	July 2005	32	7.5%	July 2005
	10.0%	February 2006		10.0%	February 2006
	6.75%	November 2006		6.75%	November 2006
	10.0%	October 2007		10.0%	October 2007
	8.75%	August 2008		8.75%	August 2008
33		Month - March 1997	34		Month - June 1997
33	7.5%	July 2005	34	7.5%	July 2005
	10.0%	February 2006		10.0%	February 2006
	6.75%	November 2006		6.75%	November 2006
	10.0%	October 2007		10.0%	October 2007
	8.75%	August 2008		8.75%	August 2008
	0.73/0	August 2000		0.73/0	August 2000



35	Settlement Mor	<u>nth - September 1997</u>	36	Settlement Mor	nth - December 1997
	7.5%	July 2005		10.0%	February 2006
	10.0%	February 2006		6.75%	November 2006
	6.75%	November 2006		10.0%	October 2007
	10.0%	October 2007		8.75%	August 2008
	8.75%	August 2008			
37	Settlement Mor	nth - March 1998	38	Settlement Mor	nth - June 1998
	10.0%	February 2006		10.0%	February 2006
	6.75%	November 2006		6.75%	November 2006
	10.0%	October 2007		10.0%	October 2007
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
39		nth - September 1998	40		nth - December 1998
33	6.75%	November 2006	40	6.75%	November 2006
	10.0%	October 2007		10.0%	October 2007
	8.75%	August 2008		8.75%	August 2008
	7.5%	_			September 2009
41		September 2009	42	7.5%	•
41		nth - March 1999	42	Settlement Mor	
	10.0%	October 2007		10.0%	October 2007
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
	5.75%	June 2011		5.75%	June 2011
43		nth - September 1999	44		nth - December 1999
	10.0%	October 2007		10.0%	October 2007
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
	5.75%	June 2011		5.75%	June 2011
45	Settlement Mor	nth - March 2000	46	Settlement Mor	<u>nth - June 2000</u>
	10.0%	October 2007		8.75%	August 2008
	8.75%	August 2008		7.5%	September 2009
	7.5%	September 2009		5.75%	June 2011
	5.75%	June 2011			
47	Settlement Mor	nth - September 2000	48	Settlement Mor	nth – December 2000
	8.75%	August 2008		8.75%	August 2008
	7.5%	September 2009		7.5%	September 2009
	5.75%	June 2011		5.75%	June 2011
				6.5%	May 2013
49	Settlement Mor	nth – March 2001	50	Settlement Mor	
	8.75%	August 2008		7.5%	September 2009
	7.5%	September 2009		5.75%	June 2011
	5.75%	June 2011		6.5%	May 2013
	6.5%	May 2013			,
51		nth – September 2001	52	Settlement Mor	nth – December 2001
-	7.5%	September 2009	~-	7.5%	September 2009
	5.75%	June 2011		5.75%	June 2011
	6.5%	May 2013		6.5%	May 2013
	0.570	Ividy 2013		0.5/0	IVIAY ZUIJ



53	<u>Settlement M</u>	<u>Ionth – March 2002</u>	54	<u>Settlement N</u>	<u> ∕Ionth – June 2002</u>
	7.5%	September 2009		7.5%	September 2009
	5.75%	June 2011		5.75%	June 2011
	6.5%	May 2013		6.5%	May 2013
55	Settlement M	lonth – September 2002	56	Settlement N	Nonth – December 2002
	7.5%	September 2009		7.5%	September 2009
	5.75%	June 2011		5.75%	June 2011
	6.5%	May 2013		6.5%	May 2013
57		lonth – March 2003	58		Month – June 2003
37	5.75%	June 2011	30	5.75%	June 2011
	6.5%	May 2013		6.5%	May 2013
	6.25%	April 2015		6.25%	April 2015
59		lonth – September 2003	60		Month – December 2003
33	5.75%	June 2011	00	5.75%	June 2011
	6.5%			6.5%	
		May 2013			May 2013
64	6.25%	April 2015	62	6.25%	April 2015
61		lonth – March 2004	62		<u> 10nth – June 2004</u>
	5.75%	June 2011		5.75%	June 2011
	6.5%	May 2013		6.5%	May 2013
	6.25%	April 2015		6.25%	April 2015
63		lonth – September 2004	64		Month – December 2004
	5.75%	June 2011		6.5%	May 2013
	6.5%	May 2013		6.25%	April 2015
	6.25%	April 2015		6%	February 2017
65	Settlement M	<u>Ionth – March 2005</u>	66	Settlement N	∕lonth – June 2005
	6.5%	May 2013		6.5%	May 2013
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
67	Settlement M	lonth – September 2005	68	Settlement N	Month – December 2005
	6.5%	May 2013		6.5%	May 2013
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
69		lonth – March 2006	70		Nonth – June 2006
	6.5%	May 2013	. •	6.5%	May 2013
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
71	_		72	_	
71		lonth – September 2006	72		Month – December 2006
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
70	5.25%	March 2019	7.4	5.25%	March 2019
73		lonth – March 2007	74	•	<u> Month – June 2007</u>
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
	5.25%	March 2019		5.25%	March 2019
75		lonth – September 2007	76		Nonth – December 2007
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
	5.25%	March 2019		5.25%	March 2019



77	Settlement Mor	<u>nth – March 2008</u>	78	Settlement Mo	<u>nth – June 2008</u>
	6.25%	April 2015		6.25%	April 2015
	6%	February 2017		6%	February 2017
	5.25%	March 2019		5.25%	March 2019
				5.75%	May 2021
79	Settlement Mor	nth – September 2008	80	Settlement Mo	nth – December 2008
	6.25%	April 2015		6%	February 2017
	6%	February 2017		5.25%	March 2019
	5.25%	March 2019		5.75%	May 2021
	5.75%	May 2021			•
81	Settlement Mor	nth – March 2009	82	Settlement Mo	nth – June 2009
	6%	February 2017		6%	February 2017
	5.25%	, March 2019		5.25%	March 2019
	5.75%	May 2021		5.75%	May 2021
83		nth – September 2009	84		nth – December 2009
	6%	February 2017		6.00%	February 2017
	5.25%	March 2019		5.25%	March 2019
	5.75%	May 2021		4.50%	April 2020
	0.70	,		5.75%	May 2021
85	Settlement Mor	nth – March 2010	86		nth – June 2010
03	5.25%	March 2019	00	5.25%	March 2019
	4.50%	April 2020		4.50%	April 2020
	5.75%	May 2021		5.75%	May 2021
87		nth – September 2010	88		nth – December 2010
07	5.25%	March 2019	00	5.25%	March 2019
	4.50%	April 2020		4.50%	April 2020
	5.75%	May 2021		5.75%	May 2021
	3.7370	1VIGY 2021		5.75%	July 2022
89	Sattlement Mor	nth – March 2011	90		onth – June 2011
05	4.50%	April 2020	50	4.50%	April 2020
	5.75%	May 2021		5.75%	May 2021
	5.75%	July 2022		5.75% 5.75%	July 2022
91		nth – September 2011	92		onth – December 2011
91	4.50%	April 2020	32	4.50%	April 2020
	5.75%	May 2021		5.75%	May 2021
	5.75%	July 2022		5.75% 5.75%	July 2022
	5.75%	July 2022			
93	Cattlement Mar	ath March 2012	94	5.50%	April 2023
93		<u>nth – March 2012</u> April 2020	94		onth – June 2012
	4.50%	•		4.50%	April 2020
	5.75%	May 2021		5.75%	May 2021
	5.75%	July 2022		5.75%	July 2022
0.5	5.50%	April 2023	0.0	5.50%	April 2023
95		nth – September 2012	96	•	nth – December 2012
	5.75%	May 2021		5.75%	May 2021
	5.75%	July 2022		5.75%	July 2022
	5.50%	April 2023		5.50%	April 2023



97		<u>nth – March 2013</u>	98	Settlement Mor	
	5.75%	May 2021		5.75%	July 2022
	5.75%	July 2022		5.50%	April 2023
	5.50%	April 2023		2.75%	April 2024
	2.75%	April 2024			
99	Settlement Mon	th – September 2013	100	Settlement Mor	nth – December 2013
	5.75%	July 2022		5.75%	July 2022
	5.50%	April 2023		5.50%	April 2023
	2.75%	April 2024		2.75%	April 2024
				3.25%	April 2025
101	Settlement Mon	nth – March 2014	102	Settlement Mor	<u>nth – June 2014</u>
	5.75%	July 2022		5.50%	April 2023
	5.50%	April 2023		2.75%	April 2024
	2.75%	April 2024		3.25%	April 2025
	3.25%	April 2025			
103	Settlement Mon	<u>ith – September 2014</u>	104	Settlement Mor	nth – December 2014
	5.50%	April 2023		5.50%	April 2023
	2.75%	April 2024		2.75%	April 2024
	3.25%	April 2025		3.25%	April 2025
				4.25%	April 2026
105	Settlement Mon	nth – March 2015	106	Settlement Mor	nth – June 2015
	5.50%	April 2023		2.75%	April 2024
	2.75%	April 2024		3.25%	April 2025
	3.25%	April 2025		4.25%	April 2026
	4.25%	April 2026			
107	Settlement Mon	nth – September 2015	108	Settlement Mor	nth – December 2015
	2.75%	April 2024		2.75%	April 2024
	3.25%	April 2025		3.25%	April 2025
	4.25%	April 2026		4.25%	April 2026
	4.75%	April 2027		4.75%	April 2027
109	Settlement Mon	nth – March 2016	110	Settlement Month – June 2016	
	3.25%	April 2025		3.25%	April 2025
	4.25%	April 2026		4.25%	April 2026
	4.75%	April 2027		4.75%	April 2027
111	Settlement Mon	nth – September 2016	112	Settlement Mor	nth – December 2016
	3.25%	April 2025		3.25%	April 2025
	4.25%	April 2026		4.25%	April 2026
	4.75%	April 2027		4.75%	April 2027
	2.75%	November 2027		2.75%	November 2027
113	Settlement Mon	nth – March 2017	114	Settlement Mor	<u>nth – June 2017</u>
	4.25%	April 2026		4.25%	April 2026
	4.75%	April 2027		4.75%	April 2027
	2.75%	November 2027		2.75%	November 2027
	2.25%	May 2028		2.25%	May 2028



115	Settlement Mor	nth – September 2017	116	Settlement Mo	nth – December 2017
113	4.25%	April 2026	110	4.75%	April 2027
	4.75%	April 2027		2.75%	November 2027
	2.75%	November 2027		2.25%	May 2028
	2.25%	May 2028		2.75%	November 2028
	2.75%	November 2028			
117		nth – March 2018	118	Settlement Mo	nth – June 2018
	4.75%	April 2027		2.75%	November 2027
	2.75%	November 2027		2.25%	May 2028
	2.25%	May 2028		2.75%	November 2028
	2.75%	November 2028		3.25%	April 2029
119	Settlement Mor	nth – September 2018	120	Settlement Mo	nth – December 2018
	2.75%	November 2027		2.25%	May 2028
	2.25%	May 2028		2.75%	November 2028
	2.75%	November 2028		3.25%	April 2029
	3.25%	April 2029		2.75%	November 2029
121	Sattlement Mor	nth – March 2019	122	Settlement Mo	oth — June 2010
121	2.25%	May 2028	122	2.75%	November 2028
	2.75%	November 2028		3.25%	April 2029
	3.25%	April 2029		2.75%	November 2029
	2.75%	November 2029		2.50%	May 2030
123		nth – September 2019	124		nth – December 2019
123	2.75%	November 2028	127	3.25%	April 2029
	3.25%	April 2029		2.75%	November 2029
	2.75%	November 2029		2.50%	May 2030
	2.50%	May 2030		2.3070	ay 2000
125		nth – March 2020	126	Settlement Mo	nth – June 2020
	3.25%	April 2029		3.25%	April 2029
	2.75%	November 2029		2.75%	November 2029
	2.50%	May 2030		2.50%	May 2030
	1.50%	June 2031		1.50%	June 2031
127	Settlement Mor	nth – September 2020	128	Settlement Mo	nth – December 2020
	3.25%	April 2029		2.75%	November 2029
	2.75%	November 2029		2.50%	May 2030
	2.50%	May 2030		1.00%	December 2030
	1.50%	June 2031		1.50%	June 2031
	1.25%	May 2032		1.25%	May 2032



129	Settlement	Month – March 2021	130	Settlement	Month – June 2021
	2.50%	May 2030		2.50%	May 2030
	1.00%	December 2030		1.00%	December 2030
	1.50%	June 2031		1.50%	June 2031
	1.00%	November 2031		1.00%	November 2031
	1.25%	May 2032		1.25%	May 2032
131	Settlement	Month – September 2021	132	Settlement	Month – December 2021
	1.00%	December 2030		1.00%	December 2030
	1.50%	June 2031		1.50%	June 2031
	1.00%	November 2031		1.00%	November 2031
	1.25%	May 2032		1.25%	May 2032
				1.75%	November 2032
133	Settlement	Month – March 2022	134	Settlement	Month – June 2022
	1.50%	June 2031		1.50%	June 2031
	1.00%	November 2031		1.00%	November 2031
	1.25%	May 2032		1.25%	May 2032
	1.75%	November 2032		1.75%	November 2032
	4.5%	April 2033		4.5%	April 2033
135	<u>Settlement</u>	Month – September 2022	136	Settlement	Month – December 2022
	1.00%	November 2031		1.00%	November 2031
	1.25%	May 2032		1.25%	May 2032
	1.75%	November 2032		1.75%	November 2032
	4.5%	April 2033		4.5%	April 2033
				3.00%	November 2033
137	Settlement	Month – March 2023	138	Settlement	Month – June 2023
137	Settlement 1.25%	Month – March 2023 May 2032	138	Settlement 1.25%	<u>Month – June 2023</u> May 2032
137			138		Month – June 2023 May 2032 November 2032
137	1.25%	May 2032	138	1.25%	May 2032
137	1.25% 1.75%	May 2032 November 2032	138	1.25% 1.75%	May 2032 November 2032
137	1.25% 1.75% 4.5%	May 2032 November 2032 April 2033	138	1.25% 1.75% 4.5%	May 2032 November 2032 April 2033
137	1.25% 1.75% 4.5% 3.00%	May 2032 November 2032 April 2033	138 140	1.25% 1.75% 4.5% 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033
	1.25% 1.75% 4.5% 3.00%	May 2032 November 2032 April 2033 November 2033		1.25% 1.75% 4.5% 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033 May 2034
	1.25% 1.75% 4.5% 3.00% Settlement	May 2032 November 2032 April 2033 November 2033 Month – September 2023		1.25% 1.75% 4.5% 3.00% 3.75% Settlement	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023
	1.25% 1.75% 4.5% 3.00% <u>Settlement</u> 1.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032		1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033
	1.25% 1.75% 4.5% 3.00% <u>Settlement</u> 1.75% 4.50%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033		1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033
	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034		1.25% 1.75% 4.5% 3.00% 3.75% <u>Settlement</u> 4.50% 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034 Month – March 2024	140	1.25% 1.75% 4.5% 3.00% 3.75% <u>Settlement</u> 4.50% 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034	140	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% Settlement N 4.50% 3.00%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034 Month – March 2024 April 2033 November 2033	140	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034 Month – March 2024 April 2033	140	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034 Month – March 2024 April 2033 November 2033 November 2033 May 2034	140	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% Settlement 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75% 3.5% 2.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034 Month – March 2024 April 2033 November 2033 November 2033 May 2034 December 2034 June 2035	140	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034 December 2034 June 2035
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75% 3.5% 2.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2033 May 2034 Month – March 2024 April 2033 November 2033 November 2033 May 2034 December 2034	140 142	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75% 3.5% 2.75% Settlement N	May 2032 November 2032 April 2033 November 2033 Month – September 2023 November 2032 April 2033 November 2034 Month – March 2024 April 2033 November 2033 November 2033 May 2034 December 2034 June 2035 Month – September 2024	140 142	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5% Settlement 5.00% 3.75% 3.5% Settlement 5.00%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034 June 2035 Month – December 2024
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75% Settlement N 3.00%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 April 2033 November 2033 November 2034 April 2033 November 2033 November 2033 November 2034 December 2034 June 2035 Month – September 2024 November 2033	140 142	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5% Settlement 3.00%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034 June 2035 Month – December 2024 November 2033
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75% 3.5% 2.75% Settlement N 3.00% 3.75%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 April 2033 November 2033 May 2034 Month – March 2024 April 2033 November 2033 May 2034 December 2034 June 2035 Month – September 2024 November 2033 May 2034	140 142	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034 June 2035 Month – December 2024 November 2033 May 2034
139	1.25% 1.75% 4.5% 3.00% Settlement 1.75% 4.50% 3.00% 3.75% Settlement N 4.50% 3.00% 3.75% 3.5% Settlement N 3.5% 3.5% 3.5%	May 2032 November 2032 April 2033 November 2033 Month – September 2023 April 2033 November 2033 May 2034 Month – March 2024 April 2033 November 2033 November 2033 May 2034 December 2034 June 2035 Month – September 2024 November 2033 May 2034 December 2034 December 2034 December 2034	140 142	1.25% 1.75% 4.5% 3.00% 3.75% Settlement 4.50% 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5% Settlement 3.00% 3.75% 3.5% Settlement I 3.00% 3.75% 3.5%	May 2032 November 2032 April 2033 November 2033 May 2034 Month – December 2023 April 2033 November 2033 May 2034 December 2034 Month – June 2024 November 2033 May 2034 December 2034 June 2035 Month – December 2024 November 2033 May 2034 June 2035



Schedule of 20 Year Treasury Bond Futures series

The following series of Commonwealth Treasury Bonds are those determined by the Board pursuant to Item 5(a) of Rule 2.36.1.

1 Settlement Month – September 2015 2 Settlement Month – December 4.50% April 2033 4.50% April 2033	2015
2.75% June 2035 2.75% June 2035	
3.75% April 2037 3.75% April 2037	
3 Settlement Month – March 2016 4 Settlement Month – June 2016	
4.50% April 2033 4.50% April 2033	
2.75% June 2035 2.75% June 2035	
3.75% April 2037 3.75% April 2037	
3.75% April 2057 3.75% April 2057 3.25% June 2039	
5 Settlement Month – September 2016 6 Settlement Month – December	2016
4.50% April 2033 4.50% April 2033	2010
2.75% June 2035 2.75% June 2035	
3.75% April 2037 3.75% April 2037	
3.25% June 2039 3.25% June 2039	
7 Settlement Month – March 2017 8 Settlement Month – June 2017	
4.50% April 2033 4.50% April 2033	
2.75% June 2035 2.75% June 2035	
3.75% April 2037 3.75% April 2037 3.75% April 2037	
3.75% April 2037 3.75% April 2037 3.25% June 2039 3.25% June 2039	
9 <u>Settlement Month – September 2017</u> 10 <u>Settlement Month – December</u>	2017
2.75% June 2035 2.75% June 2035	2017
3.75% April 2037 3.75% April 2037	
3.75% April 2037 3.25% June 2039 3.25% June 2039	
11 Settlement Month – March 2018 12 Settlement Month – June 2018	
2.75% June 2035 2.75% June 2035	
3.75% April 2037 3.75% April 2037	
3.25% June 2039 3.25% June 2039	
13 Settlement Month – September 2018 14 Settlement Month – December	2018
2.75% June 2035 2.75% June 2035	2010
3.75% April 2037 3.75% April 2037	
3.25% June 2039 3.25% June 2039	
15 Settlement Month – March 2019 16 Settlement Month – June 2019	
2.75% June 2035 3.75% April 2037	
3.75% April 2037 3.25% June 2039	
3.25% June 2039 2.75% May 2041	
2.75% May 2041	
17 <u>Settlement Month – September 2019</u> 18 <u>Settlement Month – December</u>	2019
3.75% April 2037 3.75% April 2037	
3.25% June 2039 3.25% June 2039	
2.75% May 2041 2.75% May 2041	
19 Settlement Month – March 2020 20 Settlement Month – June 2020	
3.75% April 2037 3.75% April 2037	
3.25% June 2039 3.25% June 2039	



21	2.75% Settlement Mon 3.75% 3.25% 2.75% Settlement Mon	May 2041 th – September 2020 April 2037 June 2039 May 2041 th – March 2021	22	3.75% 3.25% 2.75%	May 2041 <u>Ionth – December 2020</u> April 2037 June 2039 May 2041 Ionth – June 2021
	3.75% 3.25% 2.75% 3.00%	April 2037 June 2039 May 2041 March 2047		3.75% 3.25% 2.75% 3.00%	April 2037 June 2039 May 2041 March 2047
25	Settlement Mon 3.75% 3.25% 2.75% 3.00%	th – September 2021 April 2037 June 2039 May 2041 March 2047	26	Settlement M 3.75% 3.25% 2.75% 3.00%	April 2037 June 2039 May 2041 March 2047
27	Settlement Mont 3.25% 2.75% 3.00%	h – March 2022 June 2039 May 2041 March 2047	28	Settlement M 3.25% 2.75% 3.00%	onth – June 2022 June 2039 May 2041 March 2047
29	Settlement Mont 3.25% 2.75% 3.00%	<u>th – September 2022</u> June 2039 May 2041 March 2047	30	Settlement M 3.25% 2.75% 3.00%	onth – December 2022 June 2039 May 2041 March 2047
31	<u>Settlement Mont</u> 3.25% 2.75% 3.00%	<u>h – March 2023</u> June 2039 May 2041 March 2047	32	Settlement Mo 3.25% 2.75% 3.00%	onth – June 2023 June 2039 May 2041 March 2047
33	Settlement Month 3.25% 2.75% 3.00% 1.75%	<u>- September 2023</u> June 2039 May 2041 March 2047 June 2051	34_	Settlement M 3.25% 2.75% 3.00% 1.75%	onth – December 2023 June 2039 May 2041 March 2047 June 2051
35	Settlement Month 3.25% 2.75% 3.00% 1.75%	n – March 2024 June 2039 May 2041 March 2047 June 2051	36	Settlement Mo 3.25% 2.75% 3.00% 1.75%	onth – June 2024 June 2039 May 2041 March 2047 June 2051



37	Settlement M	onth – September 2024	38	Settlement N	Month – December 2024
	3.25%	June 2039		3.25%	June 2039
	2.75%	May 2041		2.75%	May 2041
	3.00%	March 2047		3.00%	March 2047
	1.75%	June 2051		1.75%	June 2051

Document Control

Version History

This document has been revised according to the table below:

Version	Author	Comment	Date
V1.0	ASX Limited	Treasury Bond Basket historical series extracted from ASX 24 Operating Rules	June 2021
V1.1	ASX Limited	Addition of March 2022 Bond Baskets	September 2021
V1.2	ASX Limited	Addition of June 2022 Bond Baskets	December 2021
V1.3	ASX Limited	Addition of September 2022 Bond Baskets	March 2022
V1.4	ASX Limited	Addition of December 2022 Bond Baskets	June 2022
V1.5	ASX Limited	Addition of March 2023 Bond Baskets	September 2022
V1.6	ASX Limited	Addition of June 2023 Bond contracts	December 2022
V1.7	ASX Limited	Addition of September 2023 Bond contracts	March 2023
V1.8	ASX Limited	Addition of December 2023 Bond contracts	June 2023
V1.9	ASX Limited	Addition of March 2024 Bond contracts	September 2023
V2.0	ASX Limited	Addition of June 2024 Bond contracts	December 2023
V2.1	ASX Limited	Addition of September 2024 Bond contracts	March 2024
V2.2	ASX Limited	Addition of December 2024 Bond contracts	June 2024

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