

US Treasury Calendar

2-Year T-Note Futures

Contract Month	Contract Code	First Trade Last Trade	Settlement	First Holding Last Holding	First Position Last Position	First Notice Last Notice	First Delivery Last Delivery
Jun-25	F02.OF.25M	01-Oct-24 30-Jun-25	30-Jun-25	27-May-25 01-Jul-25	29-May-25 01-Jul-25	30-May-25 02-Jul-25	02-Jun-25 03-Jul-25
Sep-25	F02.OF.25U	02-Jan-25 30-Sep-25	30-Sep-25	26-Aug-25 01-Oct-25	28-Aug-25 01-Oct-25	29-Aug-25 02-Oct-25	02-Sep-25 03-Oct-25
Dec-25	F02.OF.25Z	01-Apr-25 31-Dec-25	31-Dec-25	24-Nov-25 02-Jan-26	26-Nov-25 02-Jan-26	28-Nov-25 05-Jan-26	01-Dec-25 06-Jan-26

5-Year T-Note Futures

Contract Month	Contract Code	First Trade Last Trade	Settlement	First Holding Last Holding	First Position Last Position	First Notice Last Notice	First Delivery Last Delivery
Jun-25	F05.OF.25M	01-Oct-24 30-Jun-25	30-Jun-25	27-May-25 01-Jul-25	29-May-25 01-Jul-25	30-May-25 02-Jul-25	02-Jun-25 03-Jul-25
Sep-25	F05.OF.25U	02-Jan-25 30-Sep-25	30-Sep-25	26-Aug-25 01-Oct-25	28-Aug-25 01-Oct-25	29-Aug-25 02-Oct-25	02-Sep-25 03-Oct-25
Dec-25	F05.OF.25Z	01-Apr-25 31-Dec-25	31-Dec-25	24-Nov-25 02-Jan-26	26-Nov-25 02-Jan-26	28-Nov-25 05-Jan-26	01-Dec-25 06-Jan-26

Note:

New contracts are added on the first business day eight months prior to the first day of the delivery month (delivery month is the contract named month)