

Media Release

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ASX announces collaboration with Bloomberg Indices to launch ASX-Bloomberg AusBond Index Futures

ASX, in collaboration with Bloomberg Indices, plans to introduce new futures contracts that provide market participants with exchange-listed products to track the Bloomberg AusBond Composite Bond Index (BACM0) and Bloomberg AusBond Credit Index (BACR0), subject to regulatory clearance and industry readiness.

These indices are widely recognised as representative benchmarks of Australian fixed income markets and are designed to deliver efficient, transparent, and capital-effective solutions for managing exposure to Australian sovereign and credit fixed income markets.

The ASX-Bloomberg AusBond Index Futures will give market participants the ability to manage interest rate and credit risk, replicate index performance, and implement new hedging and liquidity management strategies.

Listed on ASX 24, the contracts will have quarterly expiries and be cash-settled, similar in contract design to ASX's Treasury Bond Futures.

ASX 24 interest rate futures trading surged to record highs during calendar year 2025, achieving 17% growth over the previous record calendar year of 2024. This growth highlights the strength and deep liquidity in ASX's interest rate futures which has supported a dynamic marketplace with meeting their hedging and risk management requirements throughout a period of heightened volatility.

ASX 24 remains the leading trading venue for Australian and New Zealand interest rate, equity and commodity futures and options, underpinned by some of the world's longest trading hours, a diverse and highly liquid trading community, and the stability of Australia's AAA-rated market.

Allan McGregor, ASX Head of Rates and Benchmarks, said:

"ASX runs the world's fourth-largest interest rate derivatives market and leads the Asia-Pacific region, providing global access to deep futures liquidity across major trading hours. The ASX-Bloomberg AusBond Index Futures expands and diversifies ASX's fixed income tools, offering an efficient and capital-effective way for participants to manage interest rate and credit risk."

Fateen Sharaby, Head of Index Derivatives at Bloomberg Index Services Limited, said:

"Bloomberg Indices is proud to support ASX's launch of futures linked to our Bloomberg AusBond Indices, which serve as leading benchmarks for Australia's fixed income markets. Pairing our transparent methodologies and robust governance with ASX's leading derivatives platform will provide market participants with exchange-traded tools for managing credit exposure and represents a natural evolution of index-based solutions."

ASX's expansion into fixed income index futures enhances its current suite of products which enable clients to trade and manage risk across asset classes, including futures, options, cash, and over-the-counter markets.

Further enquiries

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