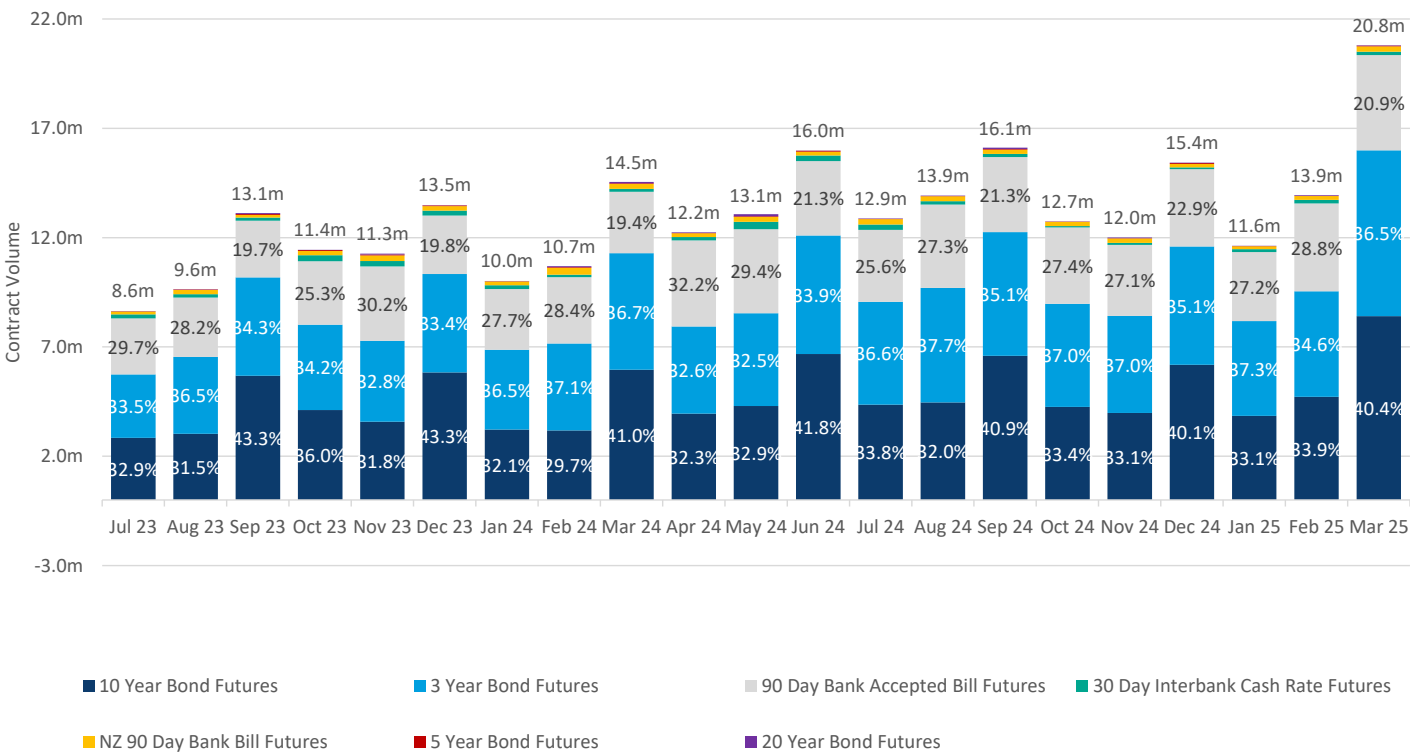




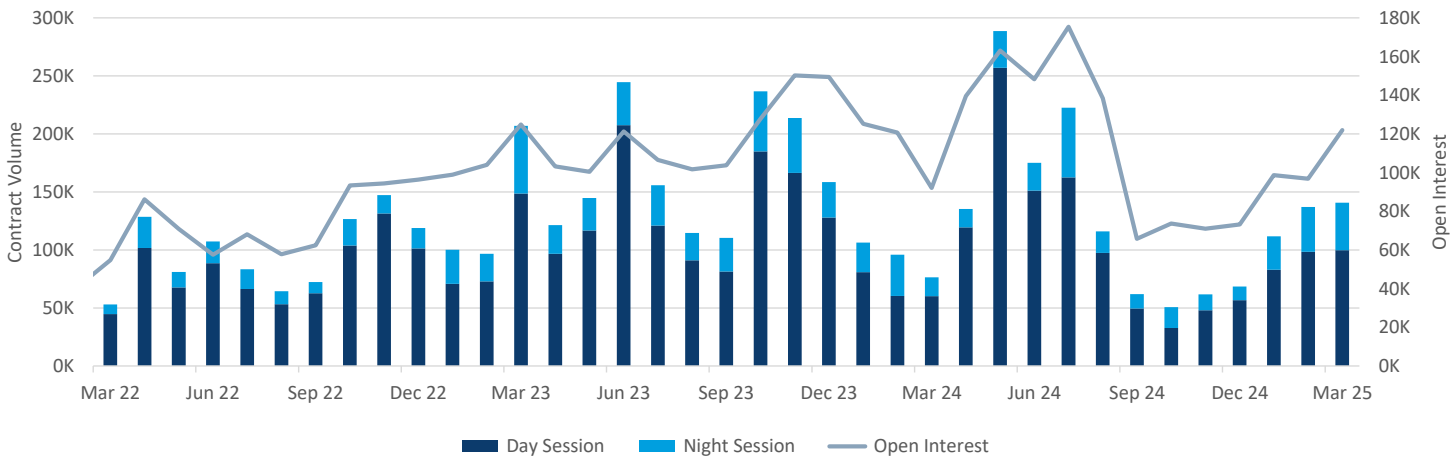
ASX Interest Rate Derivatives - Volume by Contract  
March 2025

ASX 24 Rates Futures Volumes, 2023-2025



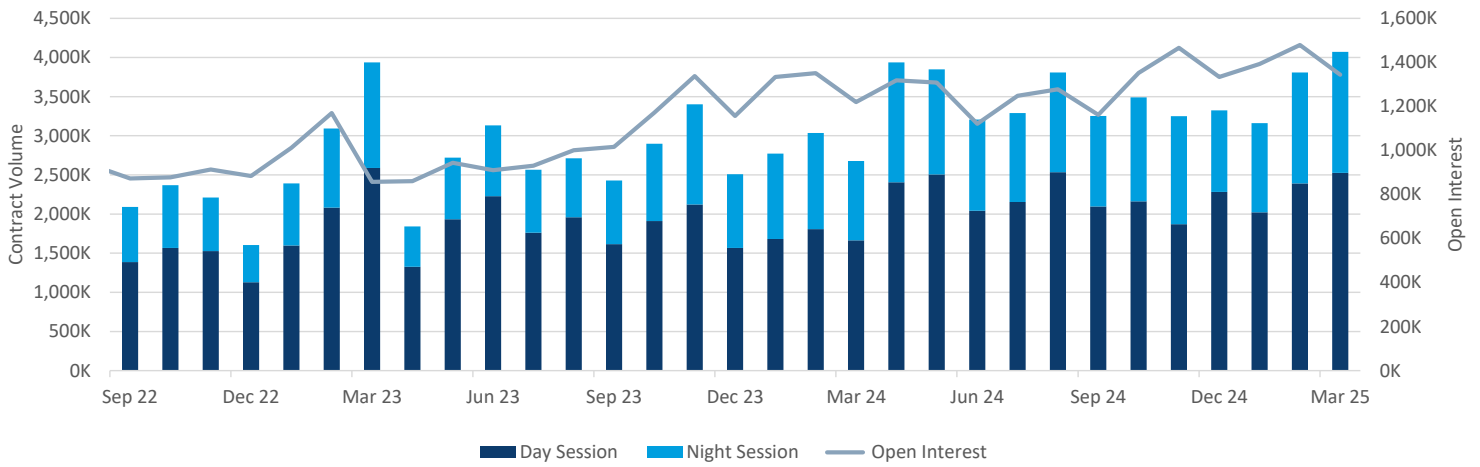
ASX Interest Rate Derivatives - Volume by Session  
March 2025

30 Day Interbank Cash Rate Futures

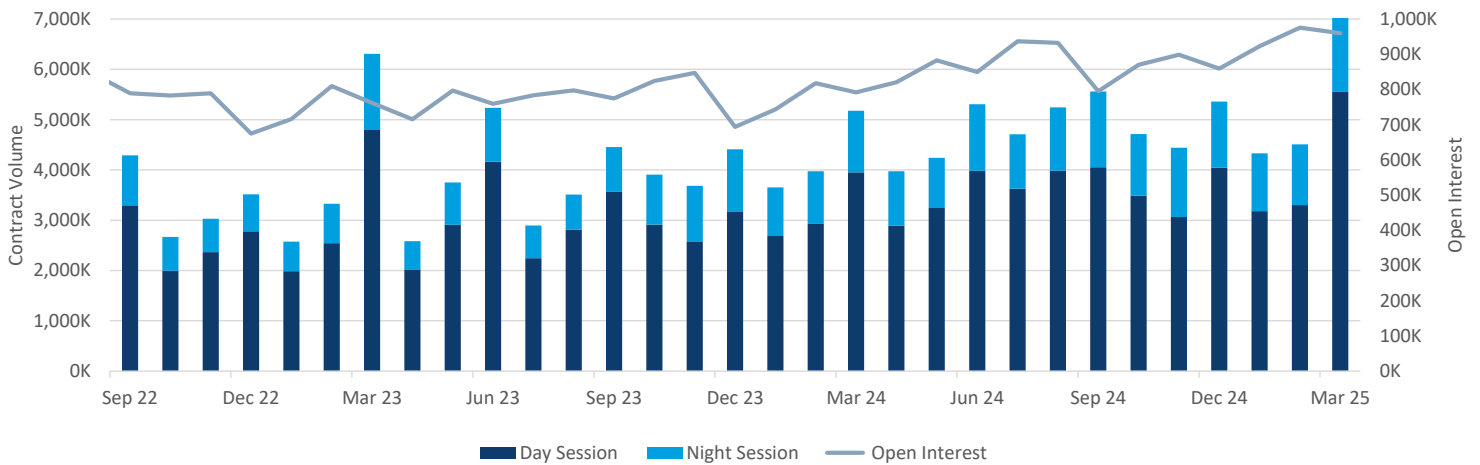


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

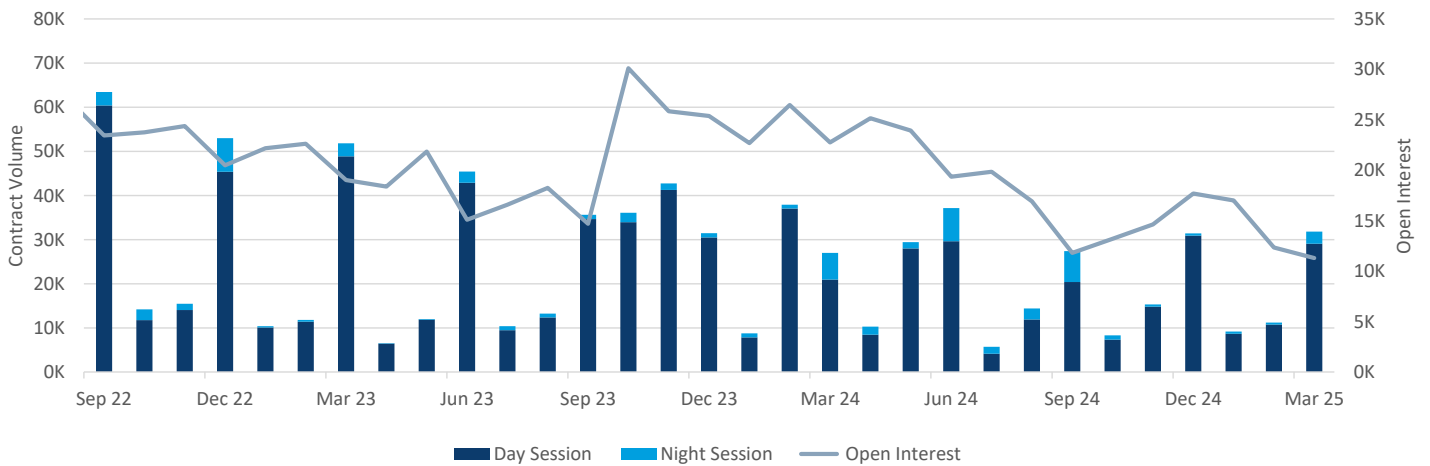
### 90 Day Bank Accepted Bill Futures



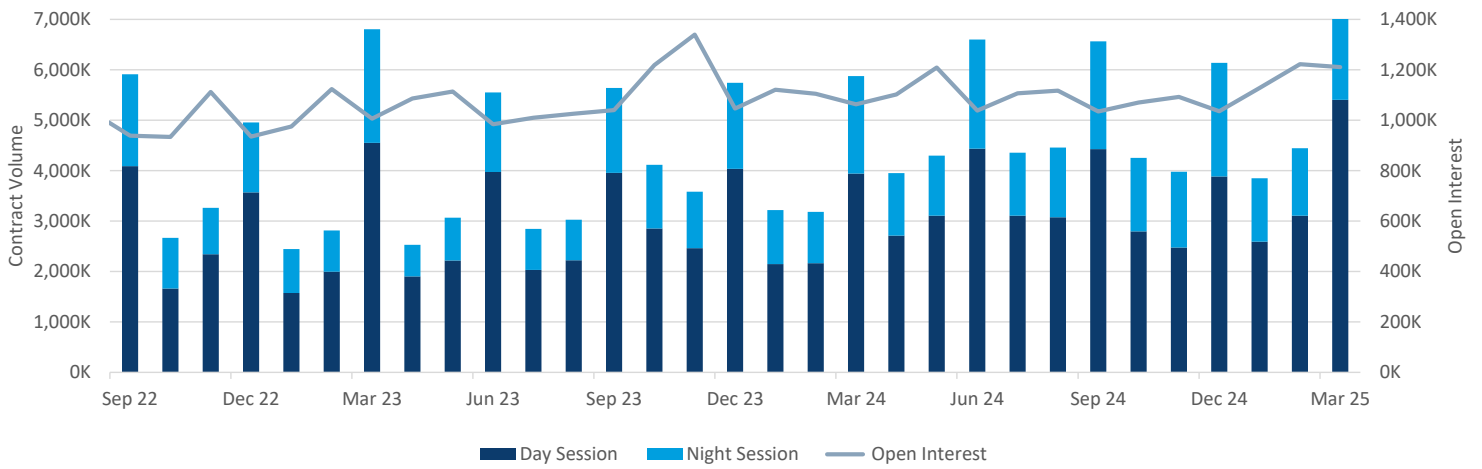
### 3 Year Treasury Bond Futures



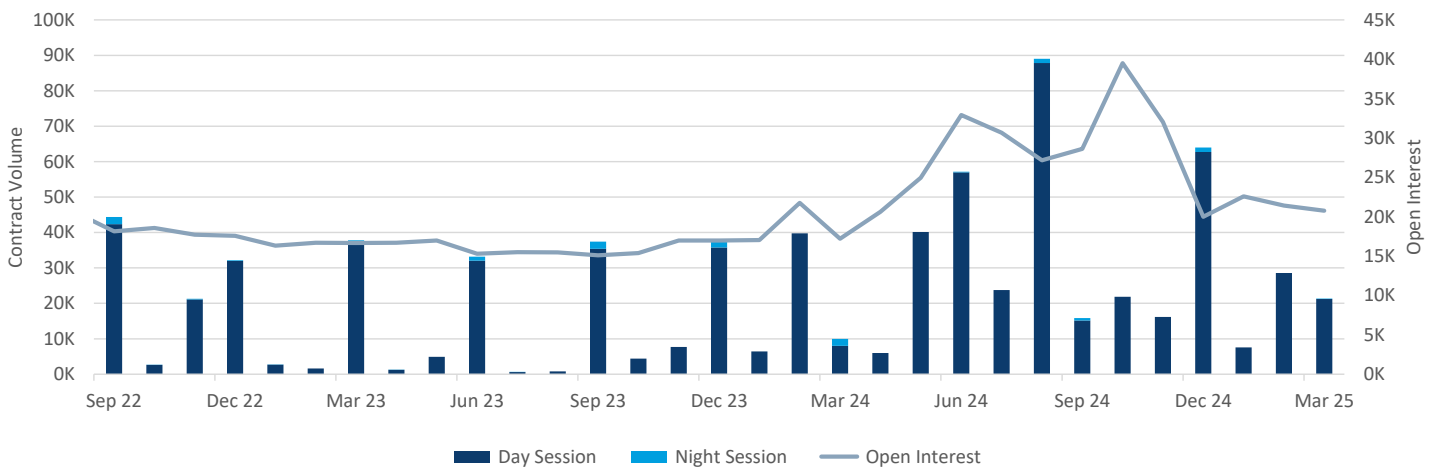
### 5 Year Treasury Bond Futures



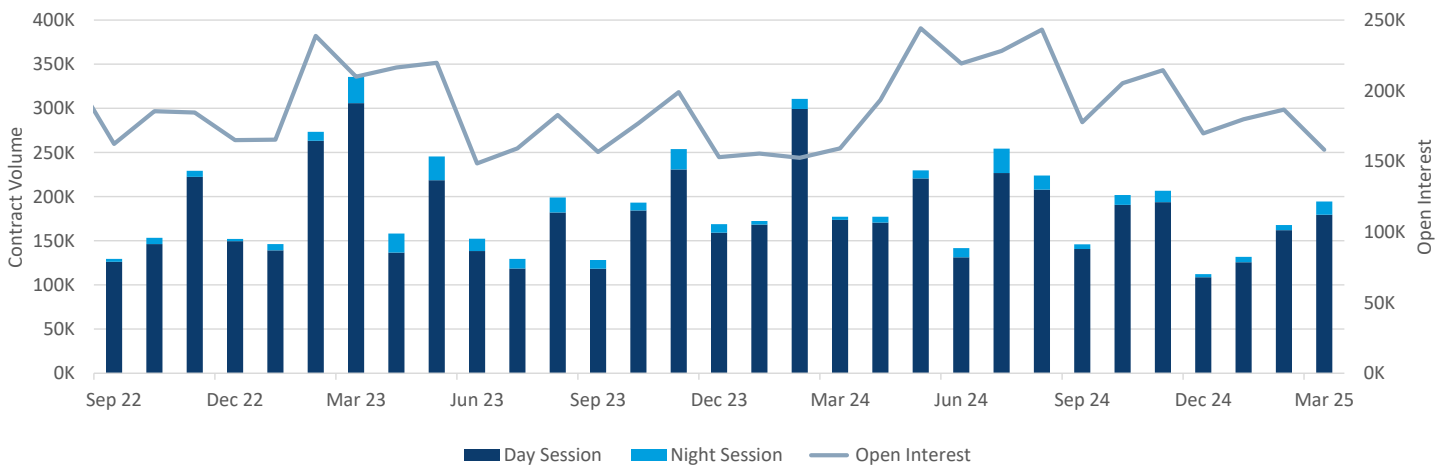
### 10 Year Treasury Bond Futures



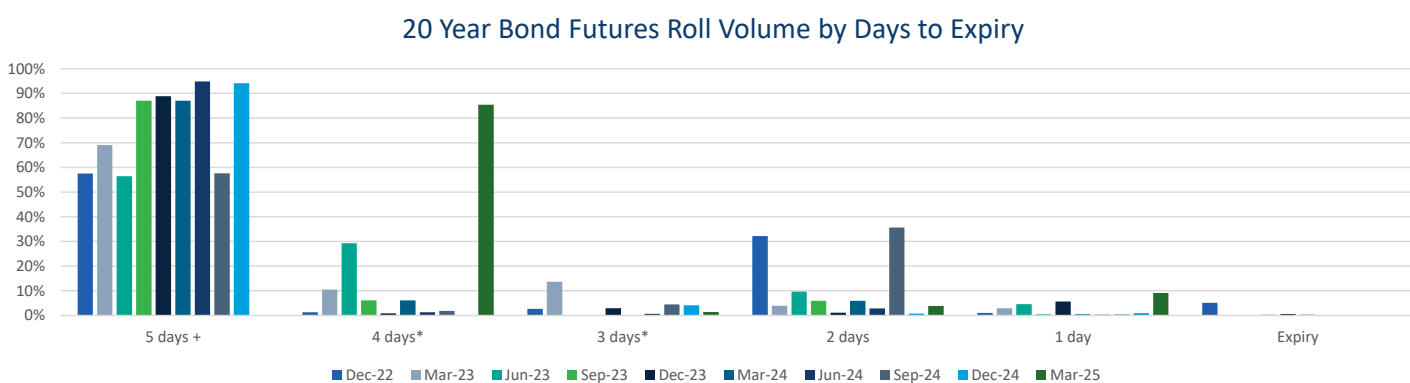
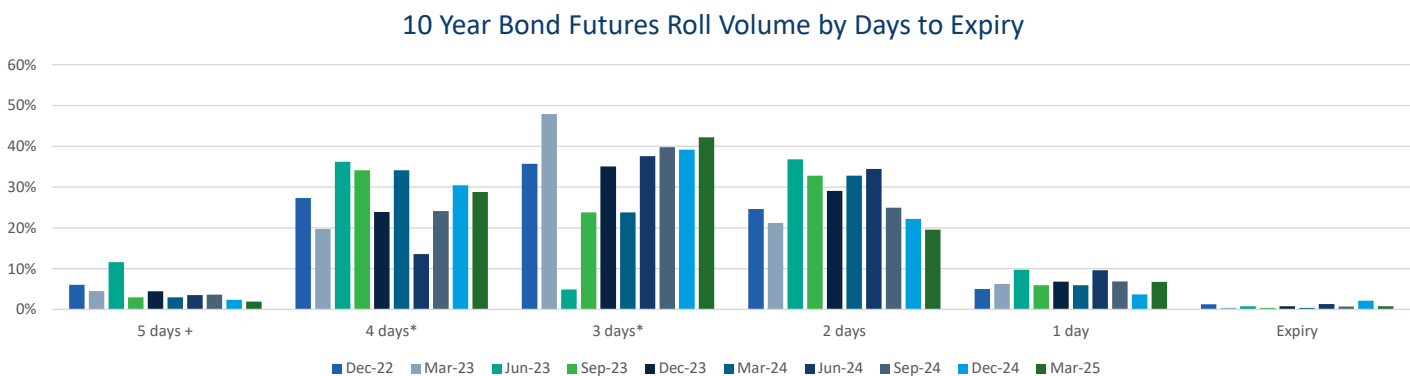
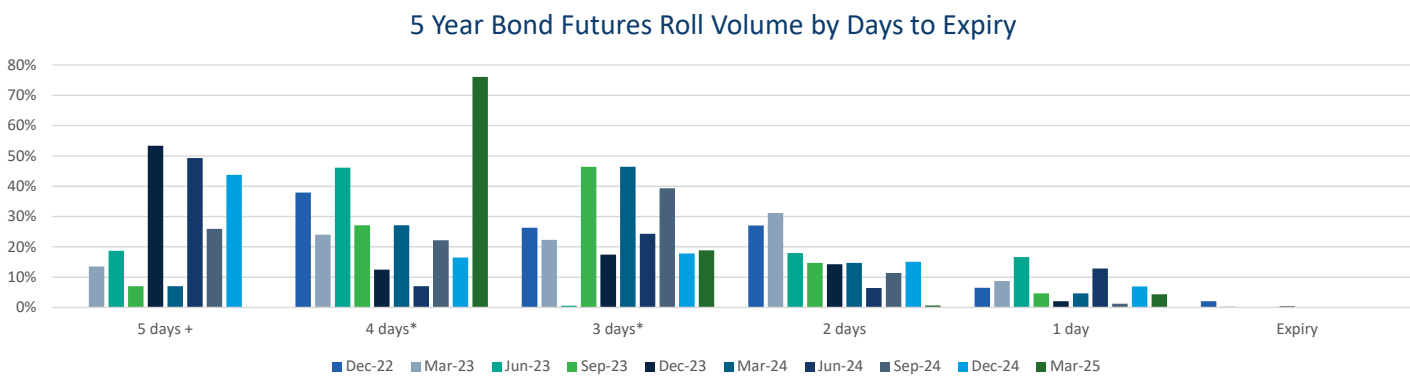
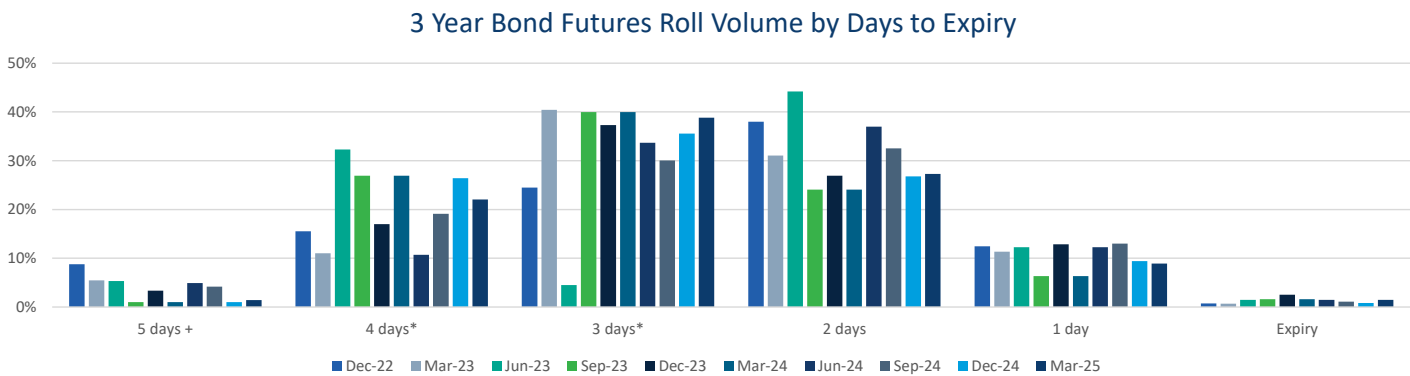
### 20 Year Treasury Bond Futures



### NZ 90 Day Bank Bill Futures



ASX Interest Rate Derivatives - Pace of the Roll  
March 2025



\*Note that both the 4-day mark for June 2024 and the 3-day mark for June 2023 were public holidays (i.e. Monarch's Birthday).

# ASX Interest Rate Derivatives - Average Daily Volume (ADV) and Open Interest (OI)

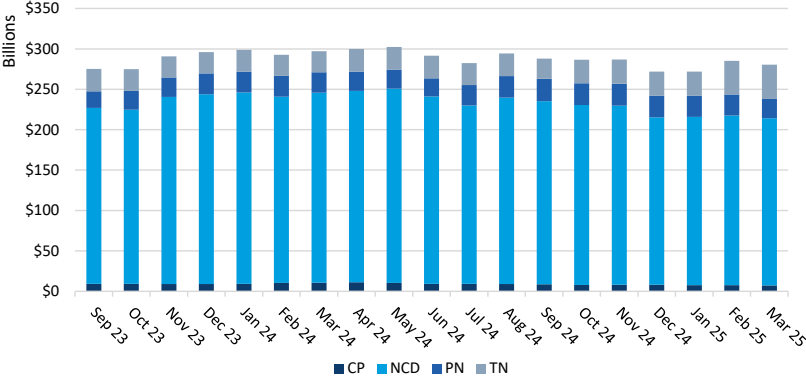
## March 2025

Futures Contract	ADV				Open Interest			
	Q1 2023	Q1 2024	Q1 2025	YoY %	Mar 2023	Mar 2024	Mar 2025	YoY %
30 Day Interbank	7,977	6,881	7,159	4.04%	124,809	92,111	121,995	32.44%
90 Day Bank Bill	149,150	136,910	183,063	33.71%	857,369	1,220,277	1,343,908	10.13%
3 Year Treasury Bond	192,130	205,626	265,703	29.22%	761,592	791,506	959,467	21.22%
5 Year Treasury Bond	1,165	1,187	853	-28.11%	19,022	22,752	11,305	-50.31%
10 Year Treasury Bond	189,437	196,141	269,535	37.42%	1,006,364	1,062,903	1,211,117	13.94%
20 Year Treasury Bond	614	1,651	844	-48.87%	15,313	32,922	16,721	-49.21%
NZ 90 Day Bank Bill	11,806	11,208	8,764	-21.81%	209,862	159,179	158,227	-0.60%

# ASX Austraclear Insights

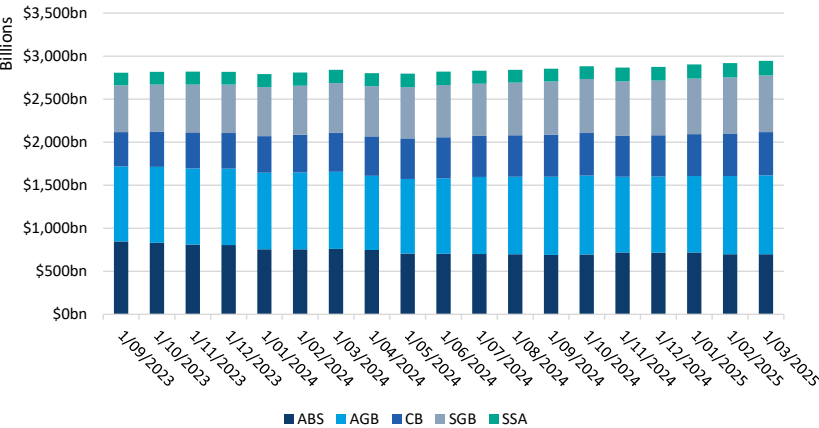
## March 2025

Historical Money Market Amount Outstanding  
by Instrument Subtype



Acronym	Definition
CP	Commercial Paper
NCD	Negotiable Certificates of Deposit
PN	Promissory Notes
TN	Treasury Notes

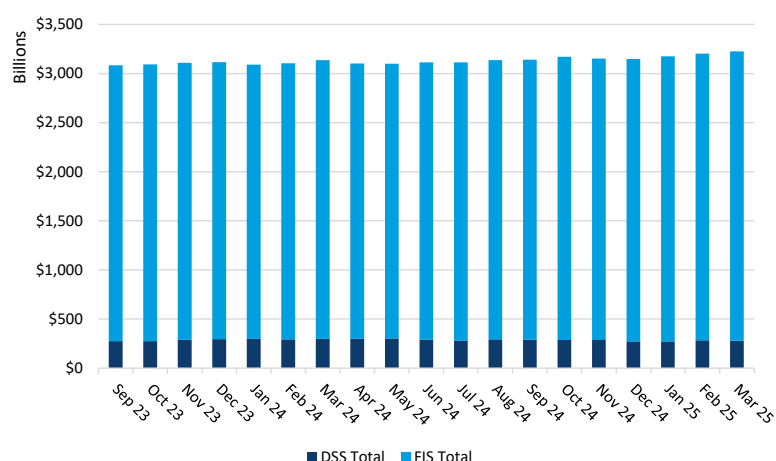
Historical Bonds Amount Outstanding by Instrument Subtype



Acronym	Definition
ABS	Asset-Backed Securities inc. RMBS
AGB	Australian Government Bonds
CB	Corporate Bonds
SGB	Semi-Government Bonds
SSA	Sovereign, Supranational and Agency



Austraclear Money Market vs Bonds Amount Outstanding



Acronym	Definition
DSS	Discount Security Series
FIS	Fixed Income Securities

## Contact Information

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