

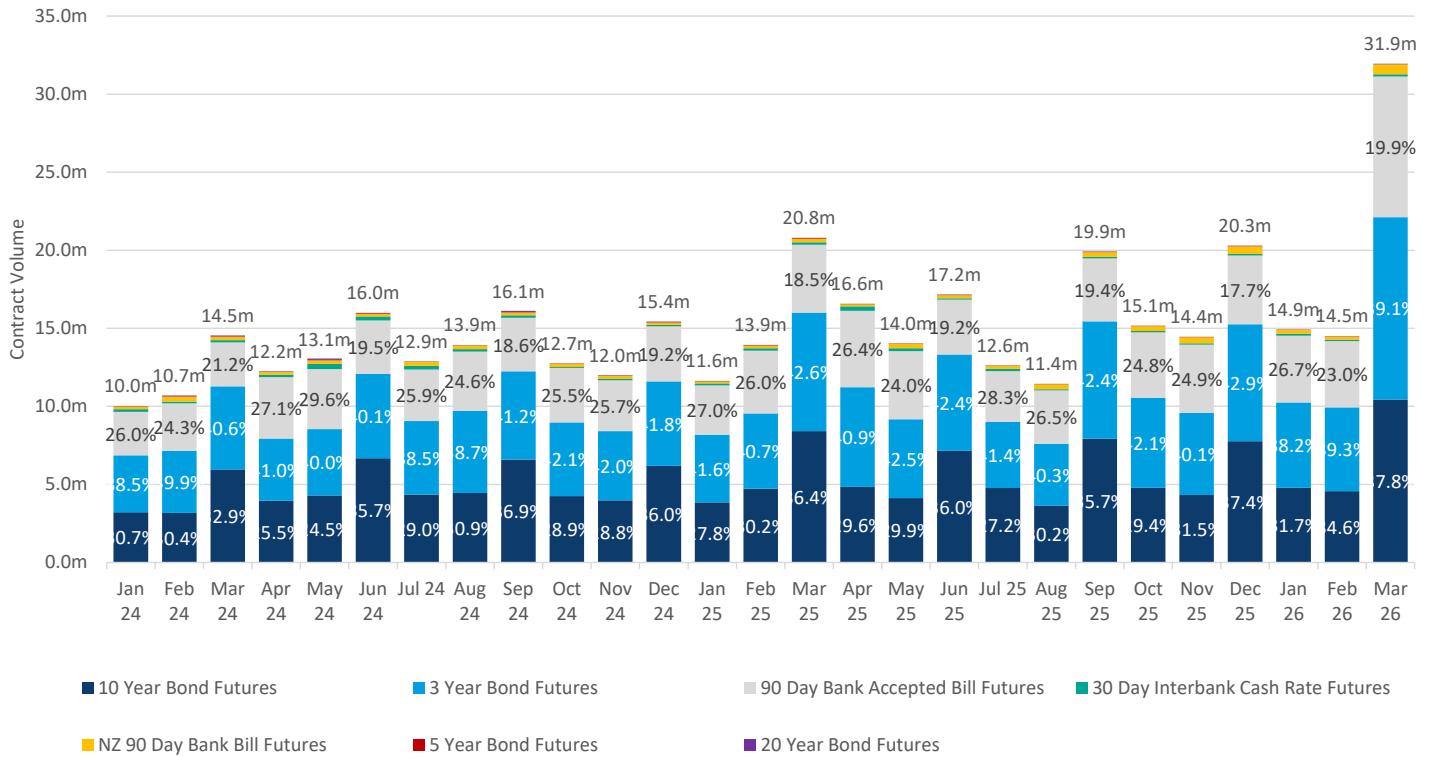
# ASX Rates Highlights:

Fixed Income Charts with all data sourced by ASX - April 2026



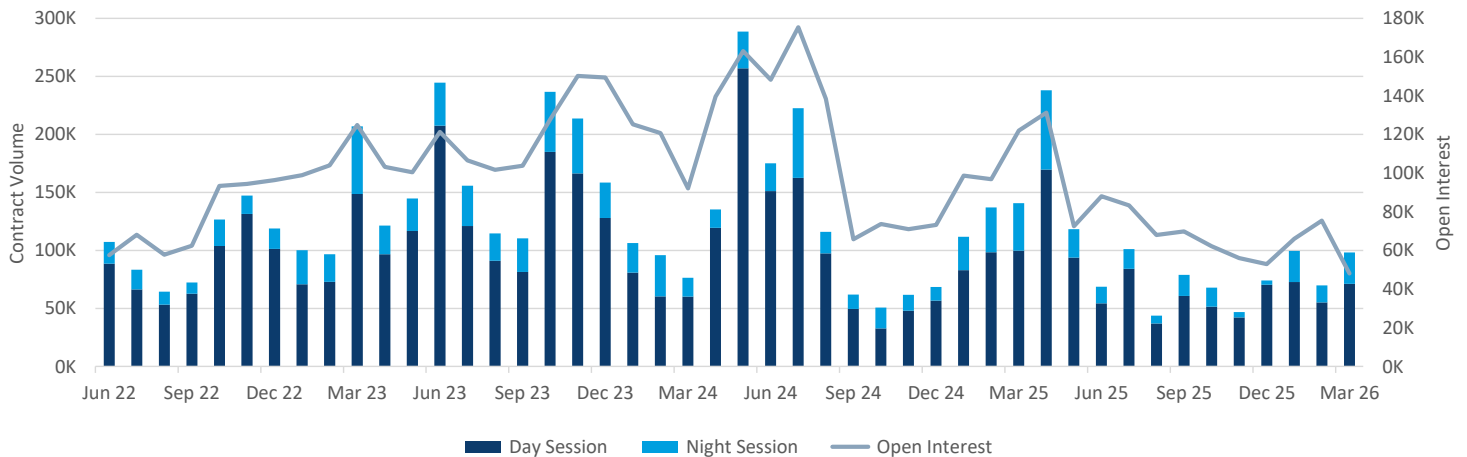
## ASX Interest Rate Derivatives - Volume by Contract March 2026

ASX 24 Rates Futures Volumes, 2024-2026



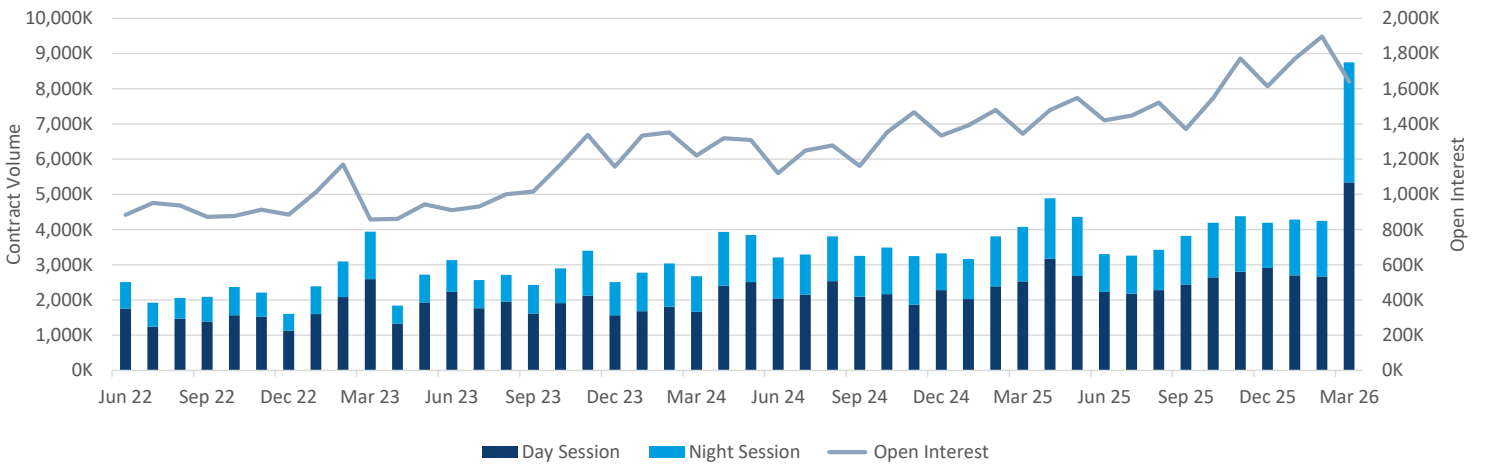
## ASX Interest Rate Derivatives - Volume by Session March 2026

30 Day Interbank Cash Rate Futures

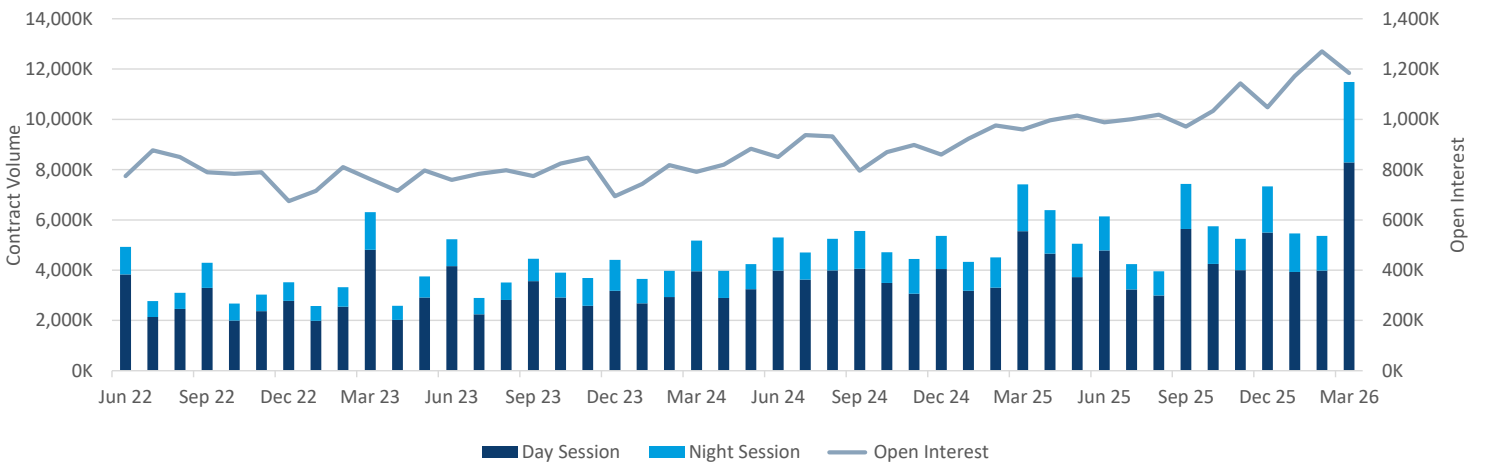


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

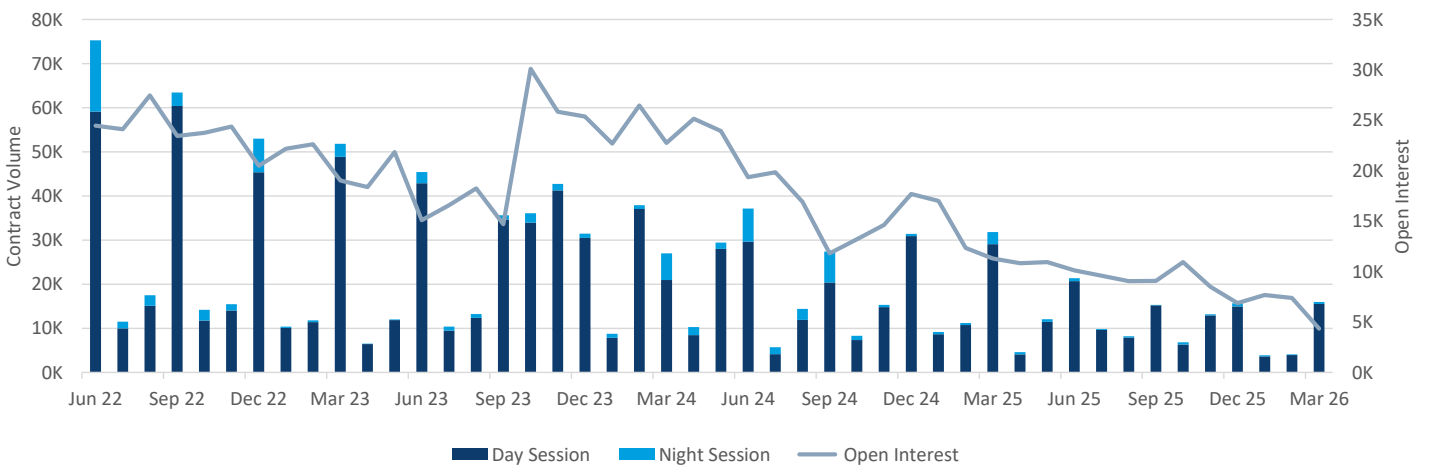
### 90 Day Bank Accepted Bill Futures



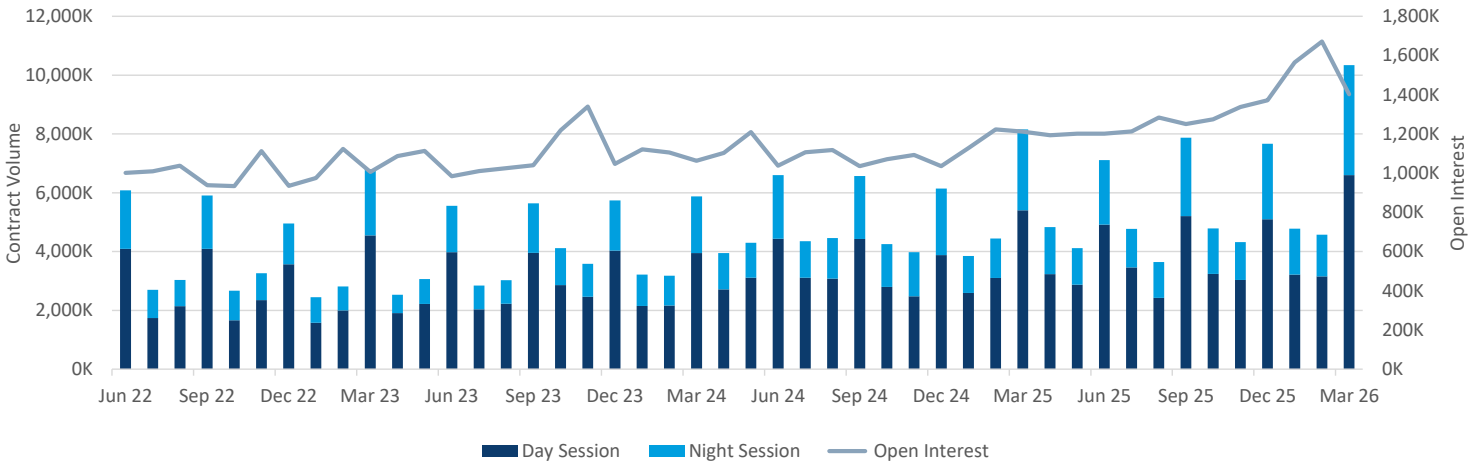
### 3 Year Treasury Bond Futures



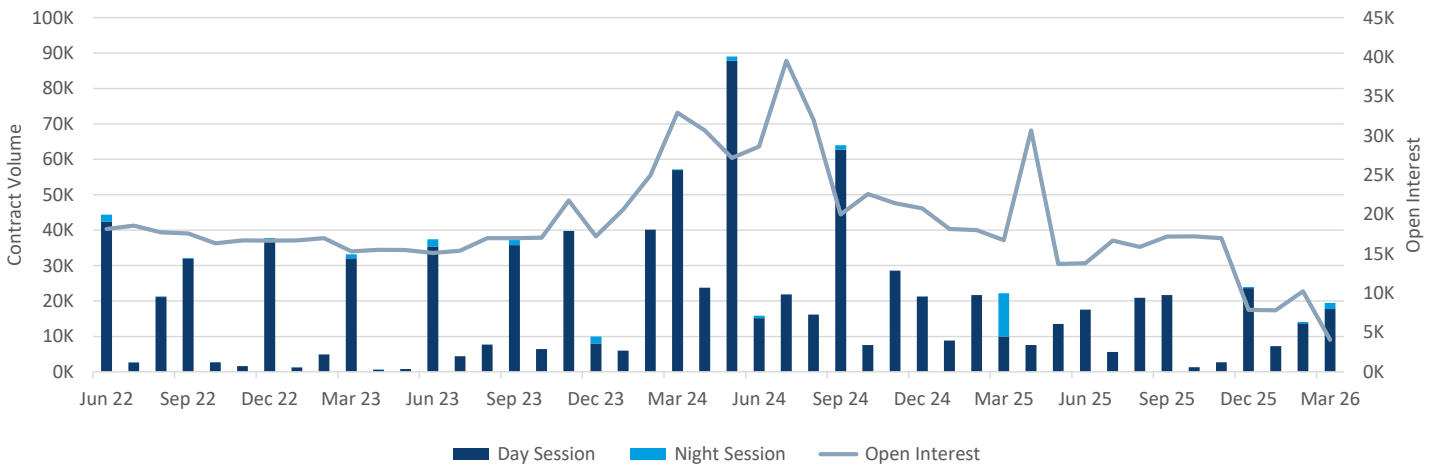
### 5 Year Treasury Bond Futures



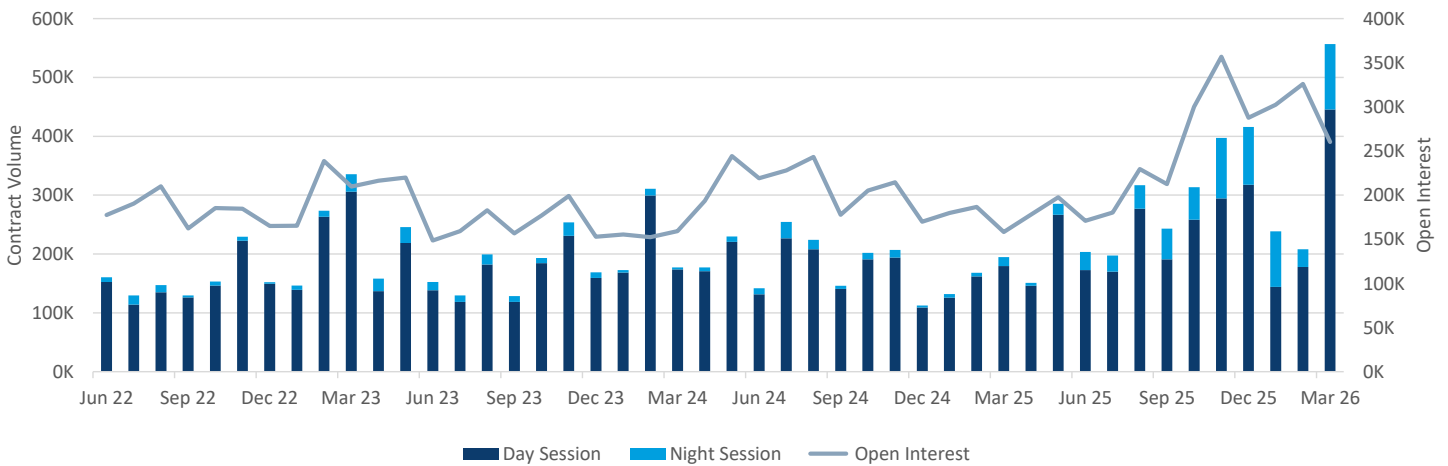
### 10 Year Treasury Bond Futures



### 20 Year Treasury Bond Futures



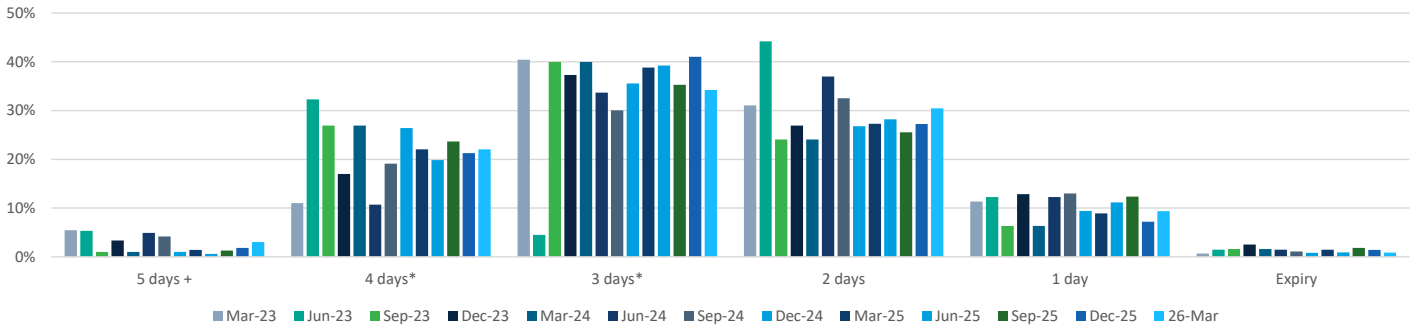
### NZ 90 Day Bank Bill Futures



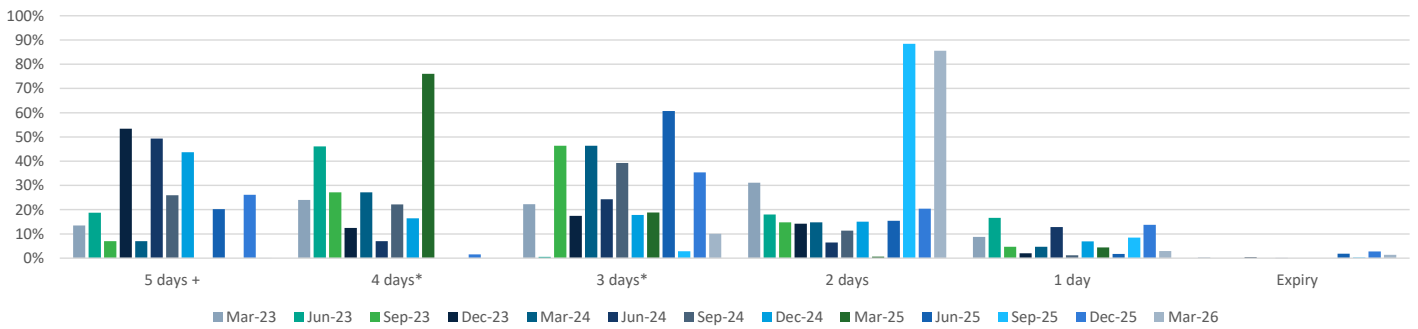
# ASX Interest Rate Derivatives - Pace of the Roll

## March 2026

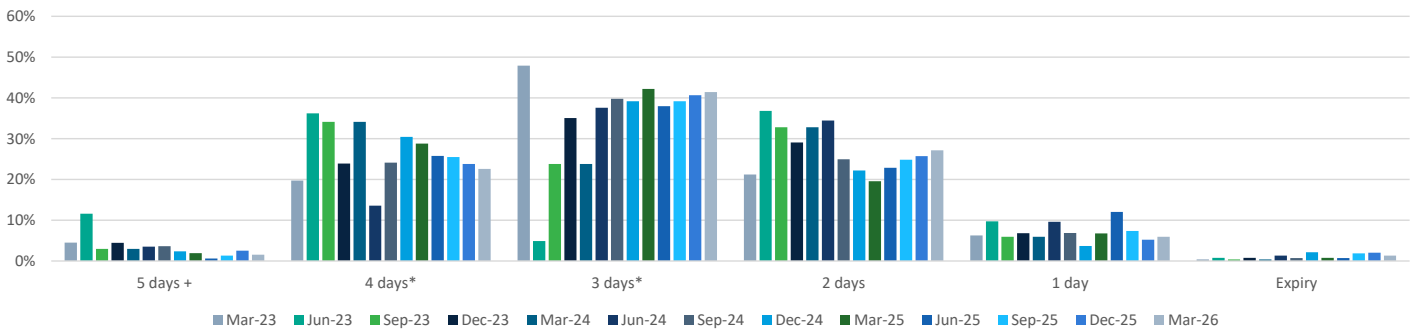
### 3 Year Bond Futures Roll Volume by Days to Expiry



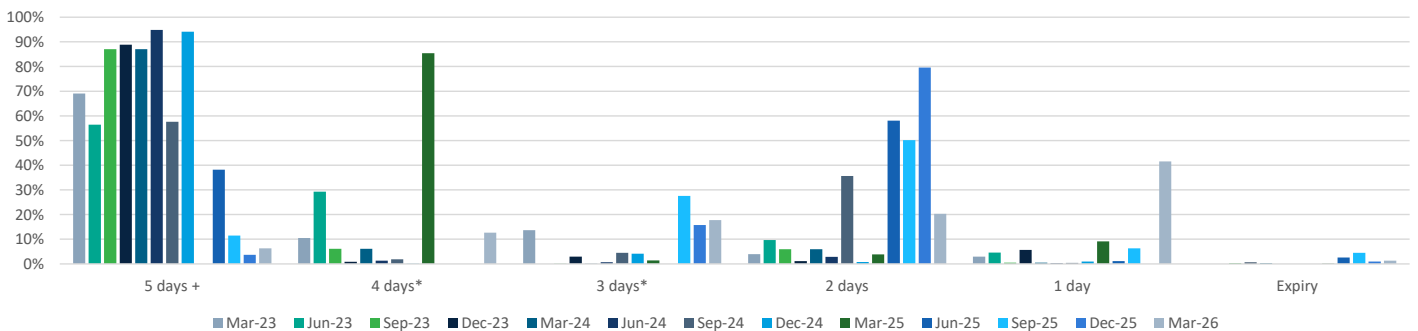
### 5 Year Bond Futures Roll Volume by Days to Expiry



### 10 Year Bond Futures Roll Volume by Days to Expiry



### 20 Year Bond Futures Roll Volume by Days to Expiry



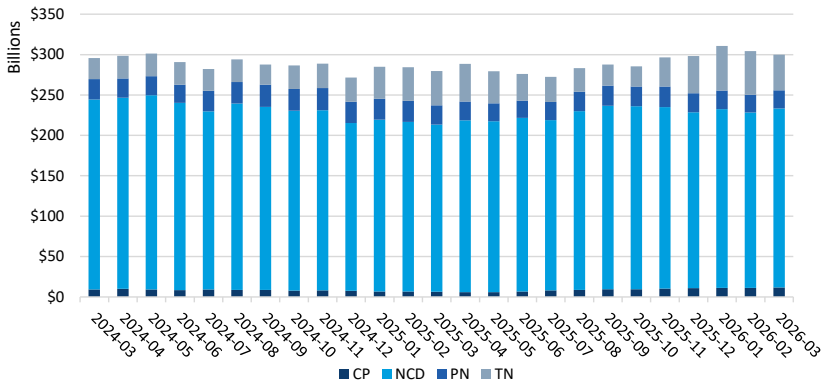
\*Note that both the 4-day mark for June 2024 and the 3-day mark for June 2023 were public holidays (i.e. Monarch's Birthday).

## ASX Interest Rate Derivatives - Average Daily Volume (ADV) and Open Interest (OI) March 2026

Futures Contract	ADV				Open Interest			
	Q1 2024	Q1 2025	Q1 2026	YoY %	Mar 2024	Mar 2025	Mar 2026	YoY %
30 Day Interbank	6,881	7,159	5,396	-24.63%	149,397	121,995	48,063	-60.60%
90 Day Bank Bill	136,910	183,063	278,507	52.14%	1,156,465	1,343,908	1,639,922	22.03%
3 Year Treasury Bond	205,626	265,703	357,351	34.49%	693,733	959,467	1,183,642	23.36%
5 Year Treasury Bond	1,187	853	418	-51.01%	25,374	11,305	4,340	-61.61%
10 Year Treasury Bond	196,141	269,535	314,163	16.56%	1,046,655	1,211,117	1,402,505	15.80%
20 Year Treasury Bond	1,651	844	674	-20.13%	17,204	16,721	4,070	-75.66%
NZ 90 Day Bank Bill	11,208	8,764	17,124	95.39%	152,915	158,227	260,293	64.51%

## ASX Austraclear Insights March 2026

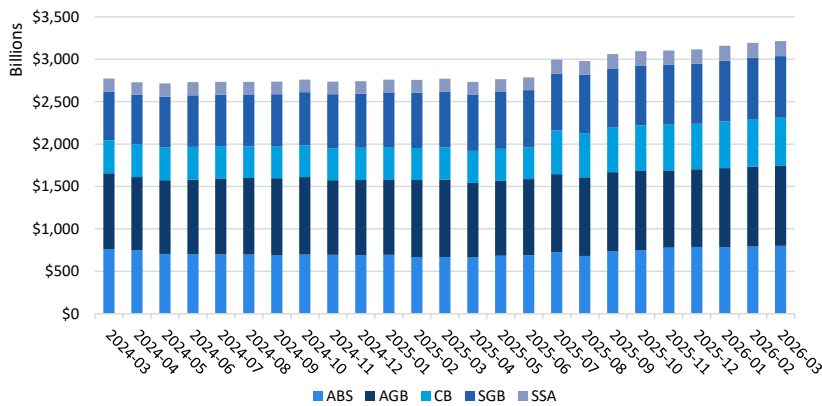
Historical Money Market Amount Outstanding  
by Instrument Subtype



### Acronym Definition

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

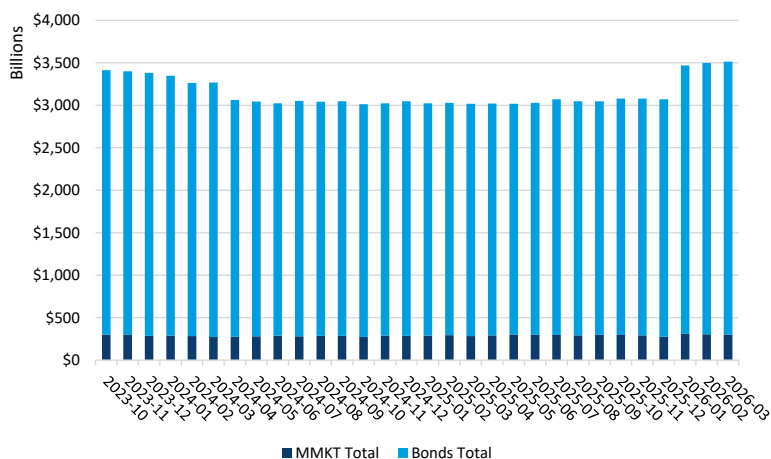
Historical Bonds Amount Outstanding  
by Instrument Subtype



### 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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