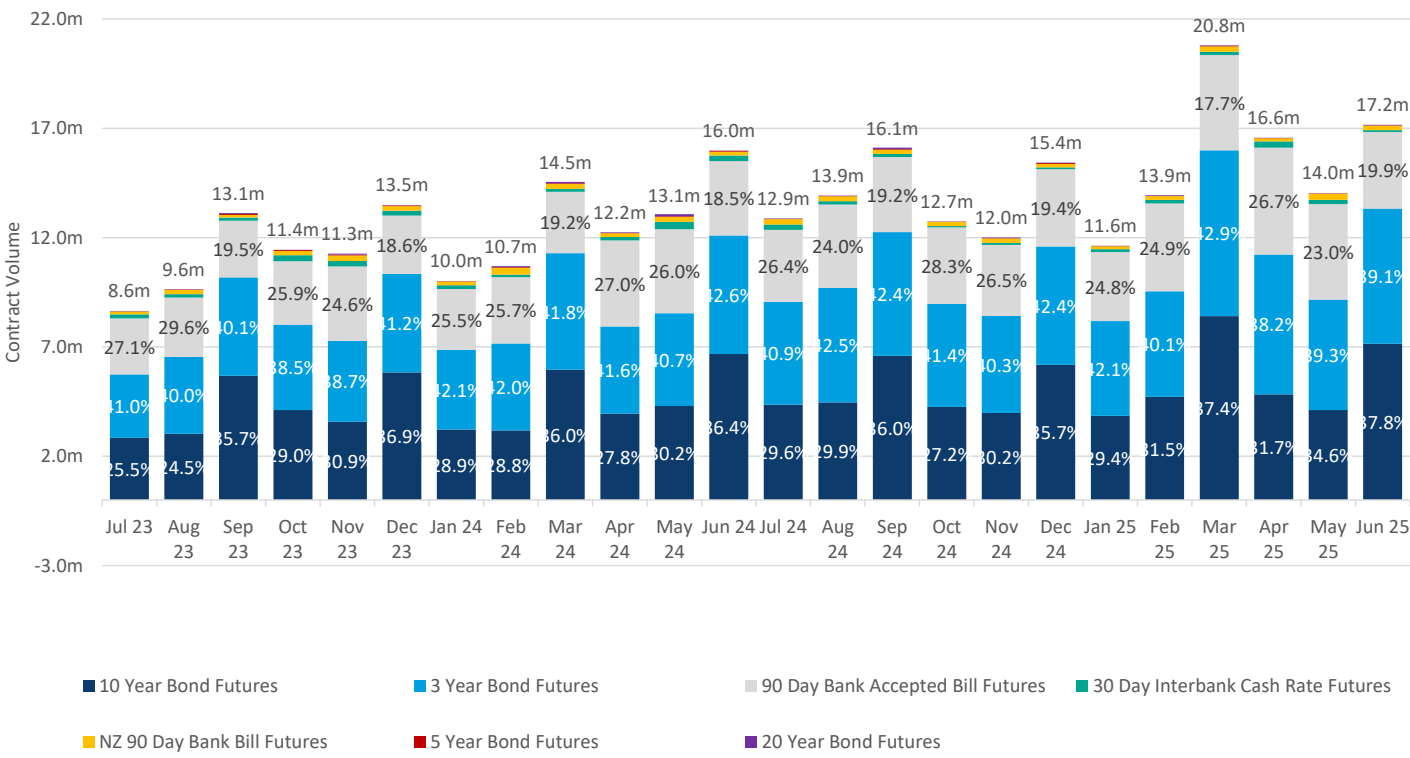


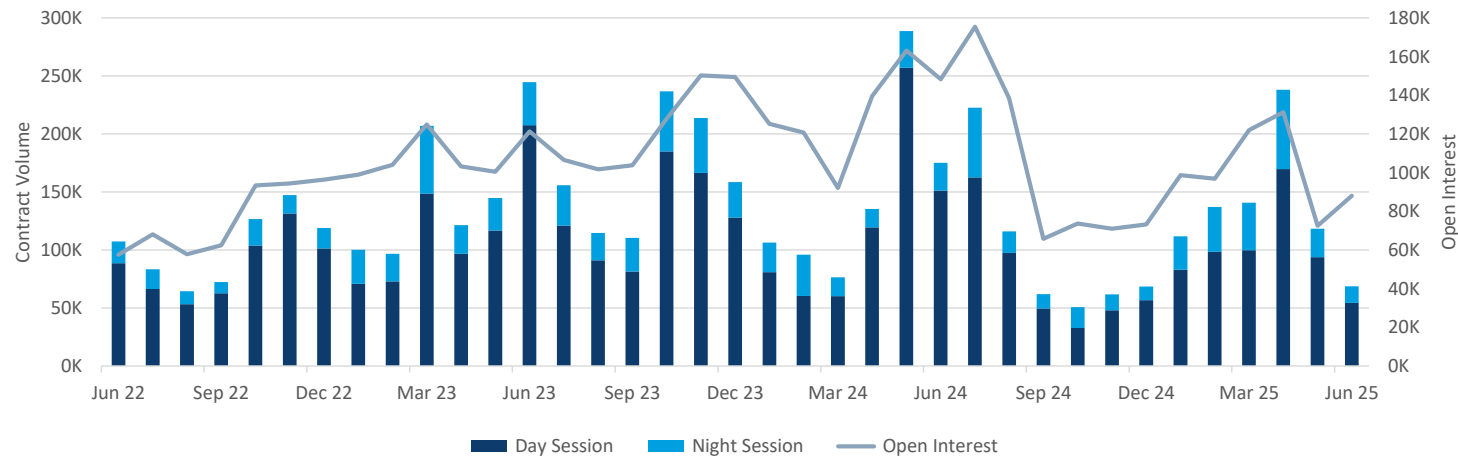
ASX Interest Rate Derivatives - Volume by Contract
June 2025

ASX 24 Rates Futures Volumes, 2023-2025



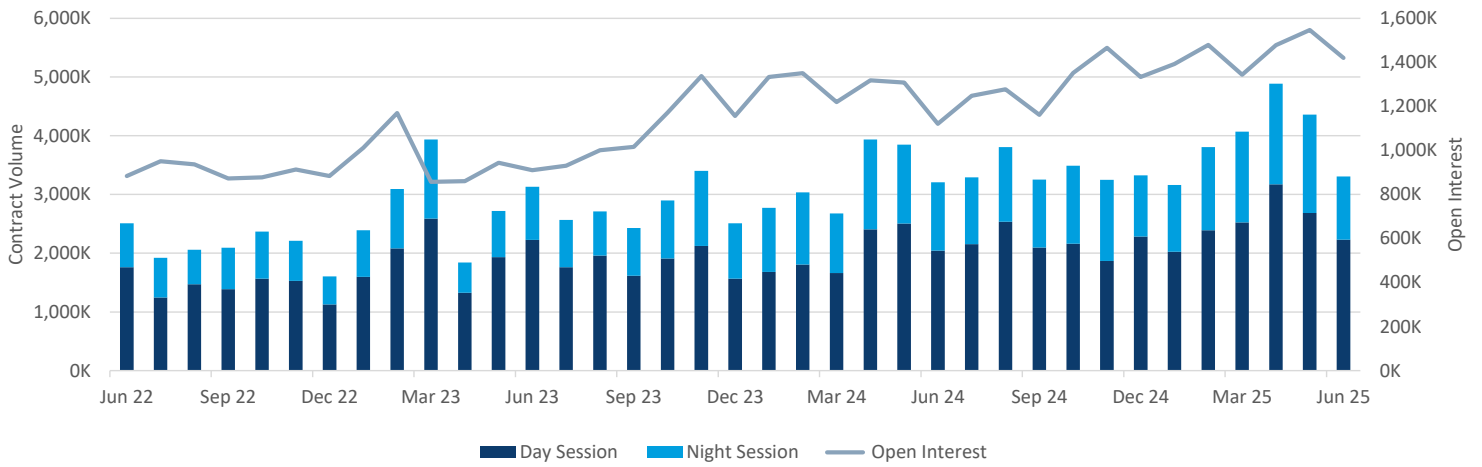
ASX Interest Rate Derivatives - Volume by Session
June 2025

30 Day Interbank Cash Rate Futures

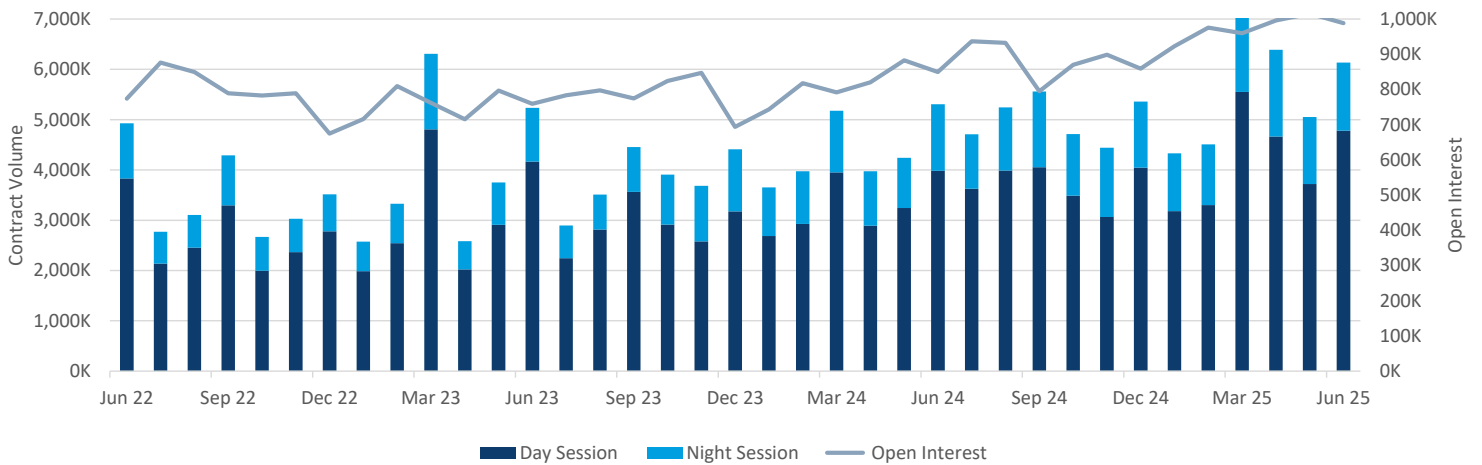


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

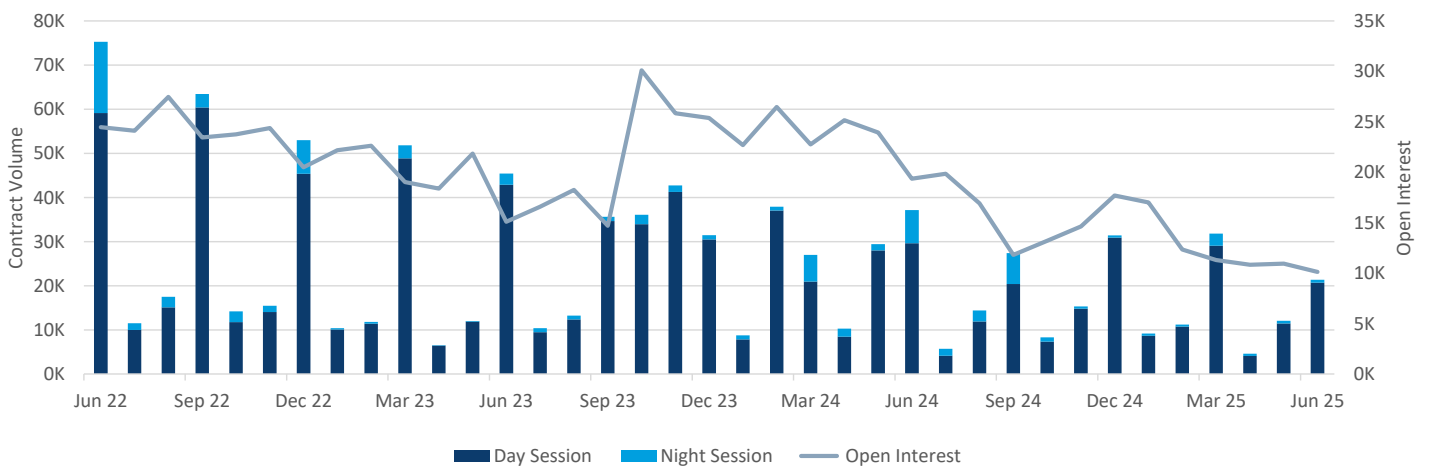
90 Day Bank Accepted Bill Futures



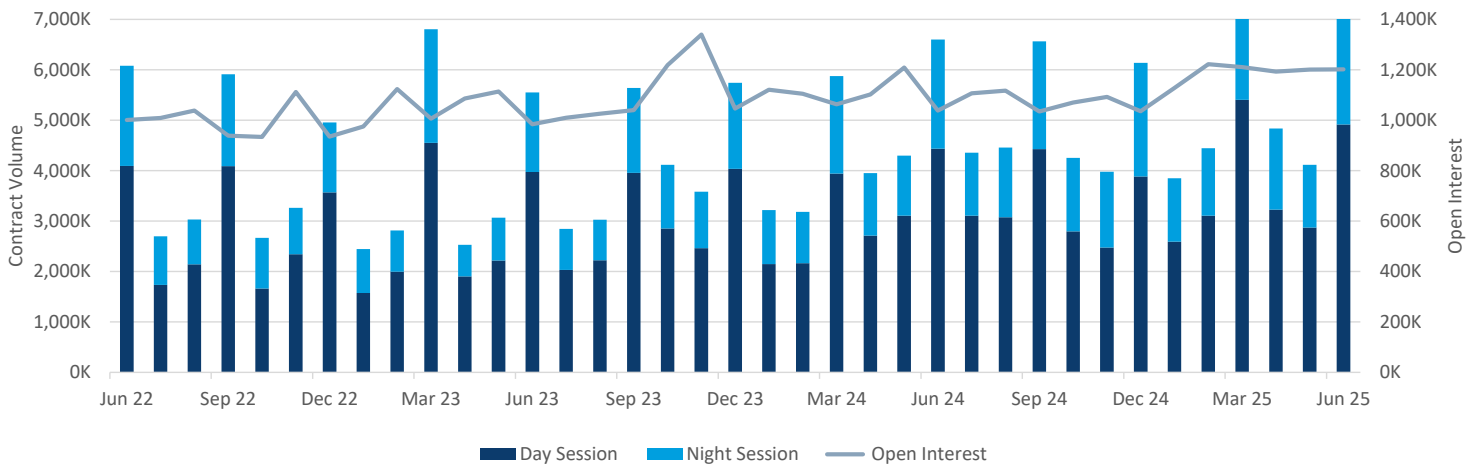
3 Year Treasury Bond Futures



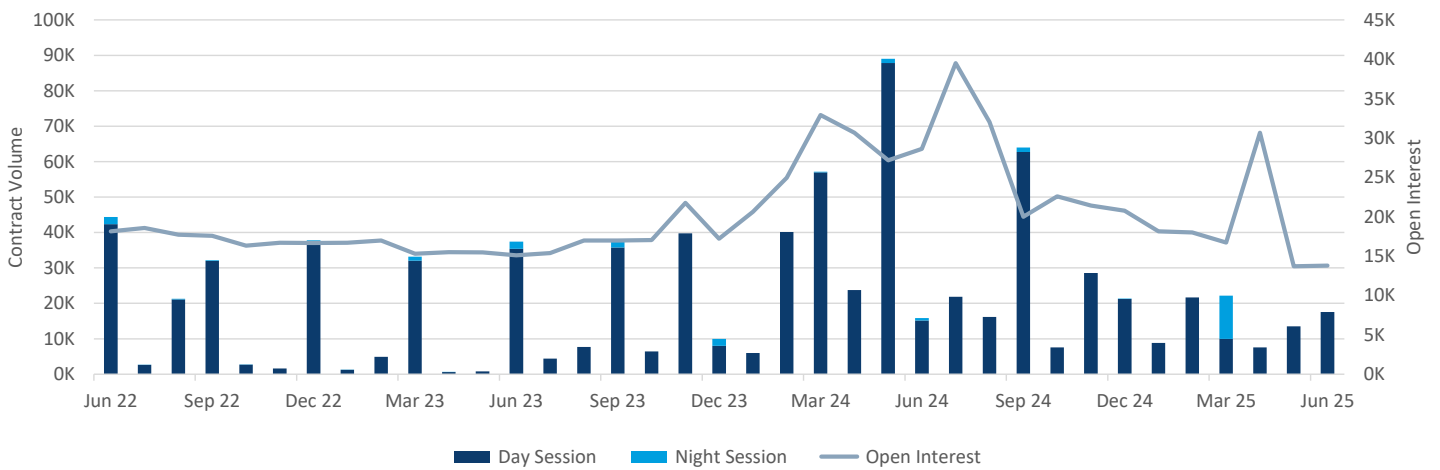
5 Year Treasury Bond Futures



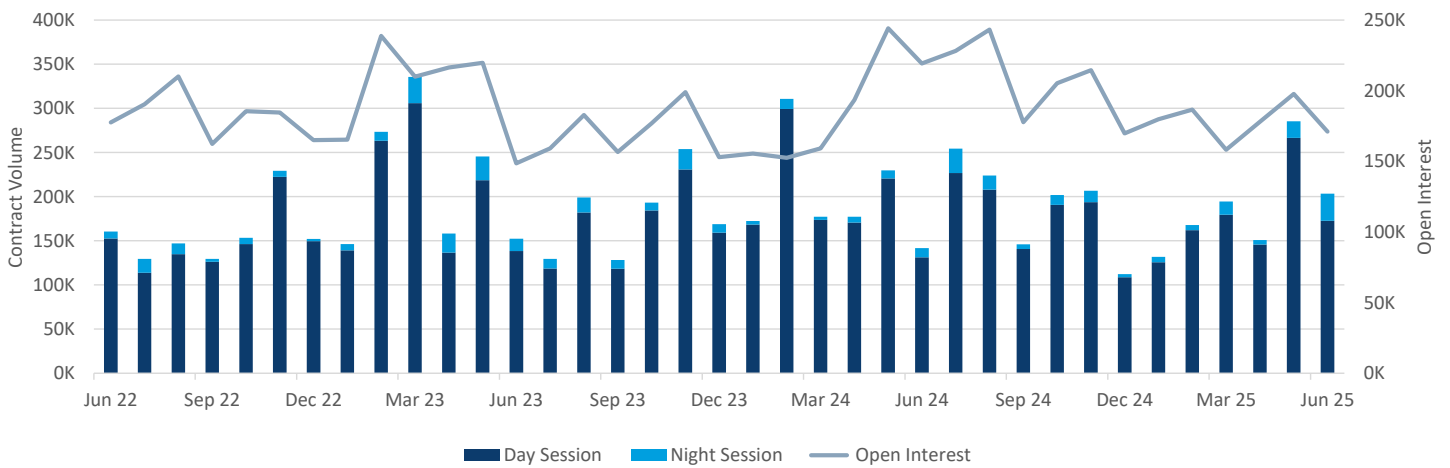
10 Year Treasury Bond Futures



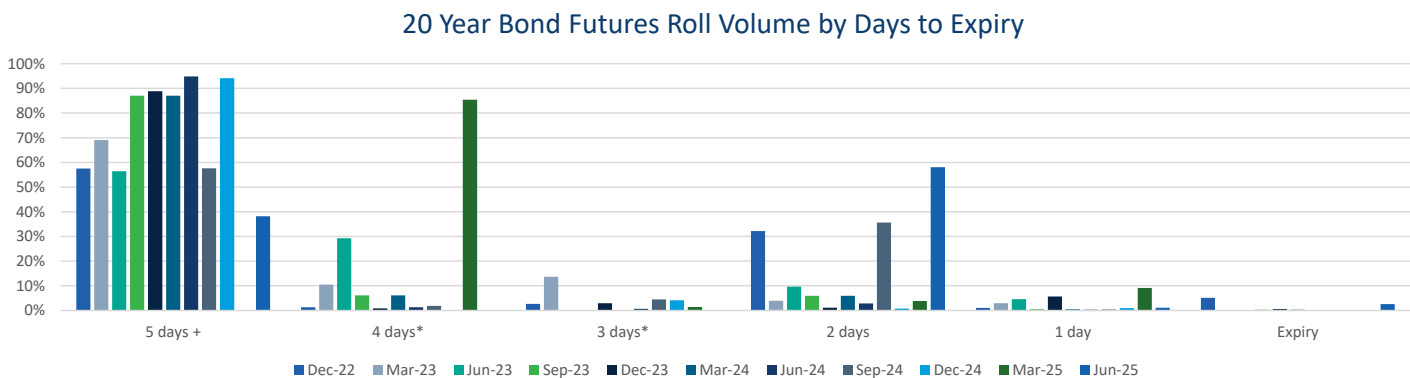
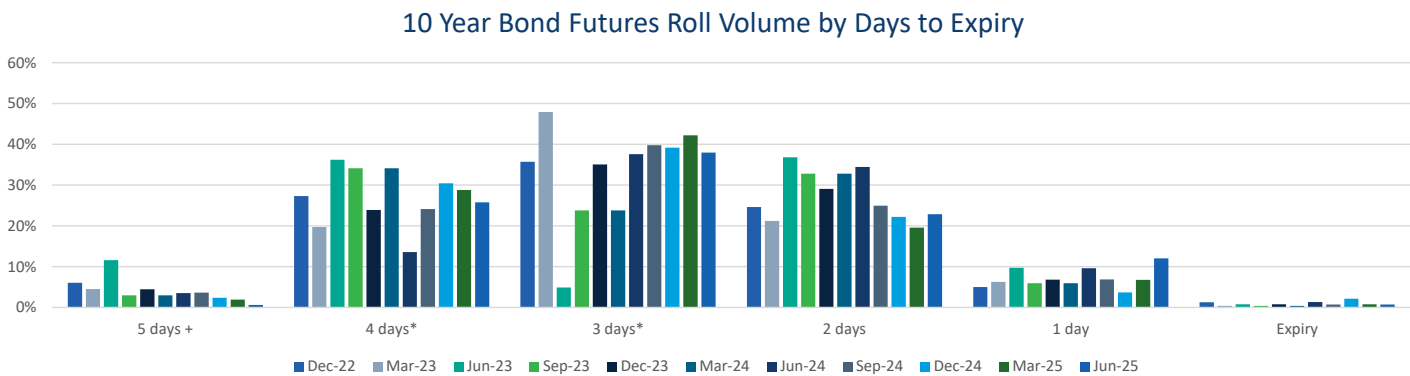
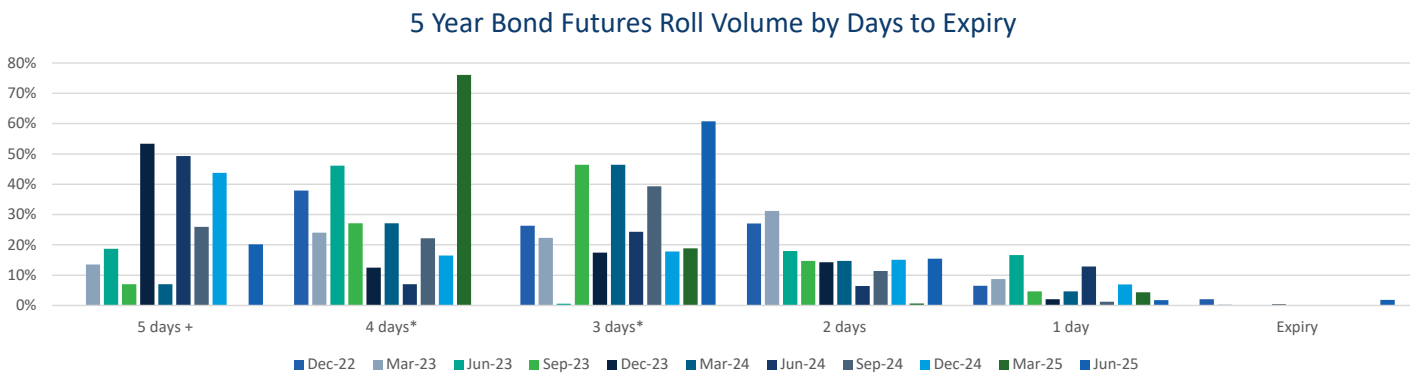
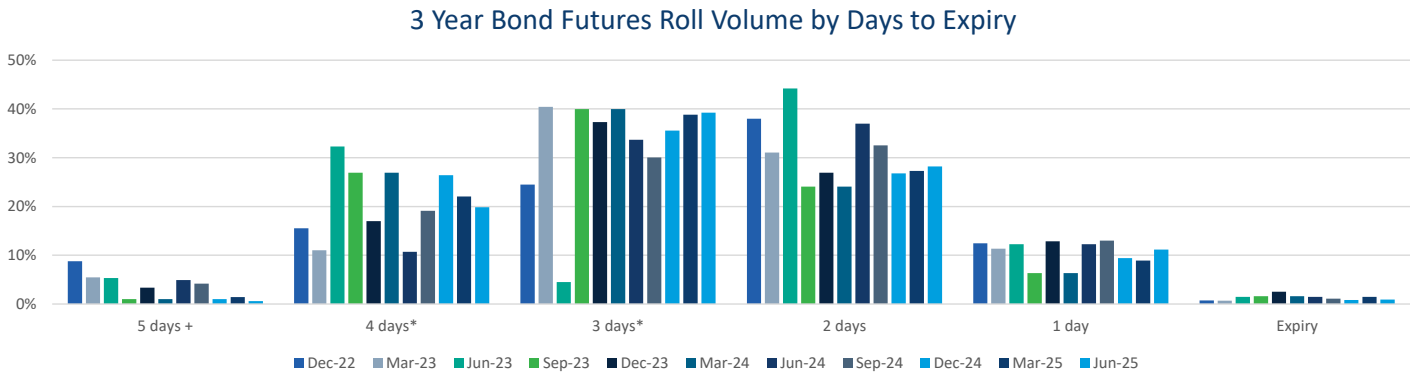
20 Year Treasury Bond Futures



NZ 90 Day Bank Bill Futures



ASX Interest Rate Derivatives - Pace of the Roll
June 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)

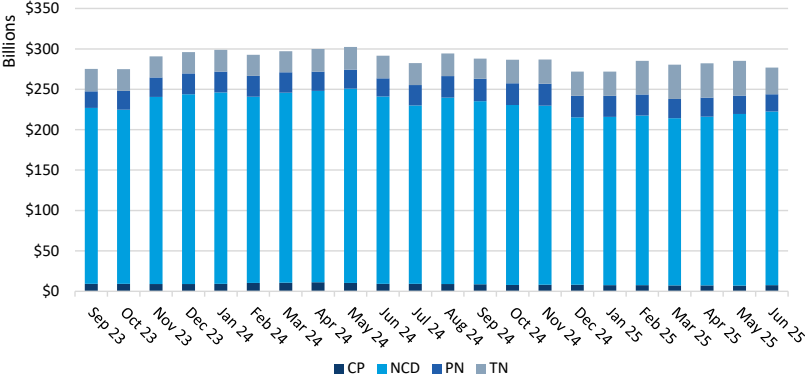
June 2025

Futures Contract	ADV				Open Interest			
	Q2 2023	Q2 2024	Q2 2025	YoY %	Jun 2023	Jun 2024	Jun 2025	YoY %
30 Day Interbank	10,223	11,508	8,920	-22.49%	121,307	148,206	88,056	-40.59%
90 Day Bank Bill	126,308	174,881	202,511	15.80%	910,018	1,120,788	1,420,403	26.73%
3 Year Treasury Bond	186,398	213,179	279,636	31.17%	758,913	849,710	988,029	16.28%
5 Year Treasury Bond	1,070	1,205	610	-49.37%	15,100	19,369	10,119	-47.76%
10 Year Treasury Bond	182,438	233,230	255,616	9.60%	983,707	1,037,970	1,201,503	15.76%
20 Year Treasury Bond	631	2,018	614	-69.56%	15,112	28,621	13,794	-51.80%
NZ 90 Day Bank Bill	8,827	9,128	10,152	11.21%	148,605	219,231	171,014	-21.99%

ASX Austraclear Insights

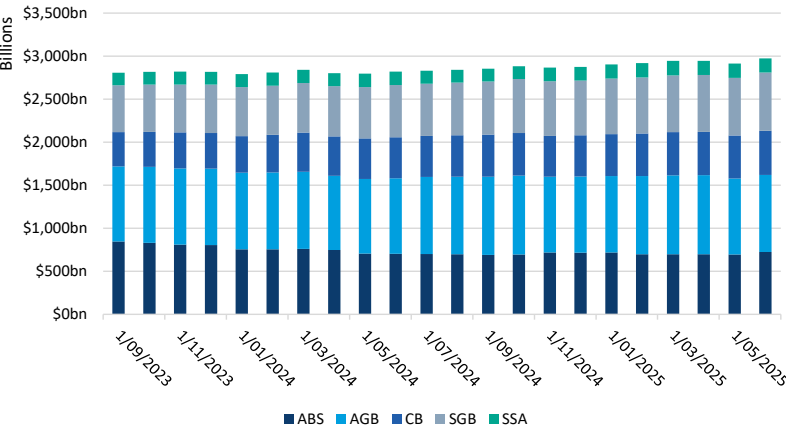
June 2025

Historical Money Market Amount Outstanding
by Instrument Subtype



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

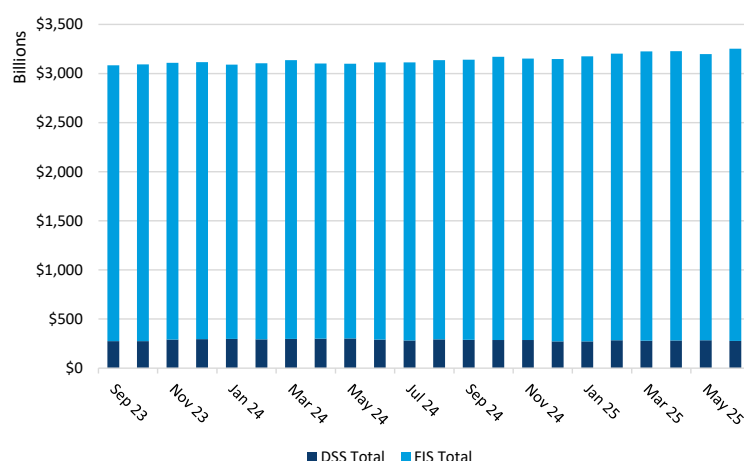
Historical Bonds Amount Outstanding by Instrument Subtype



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

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