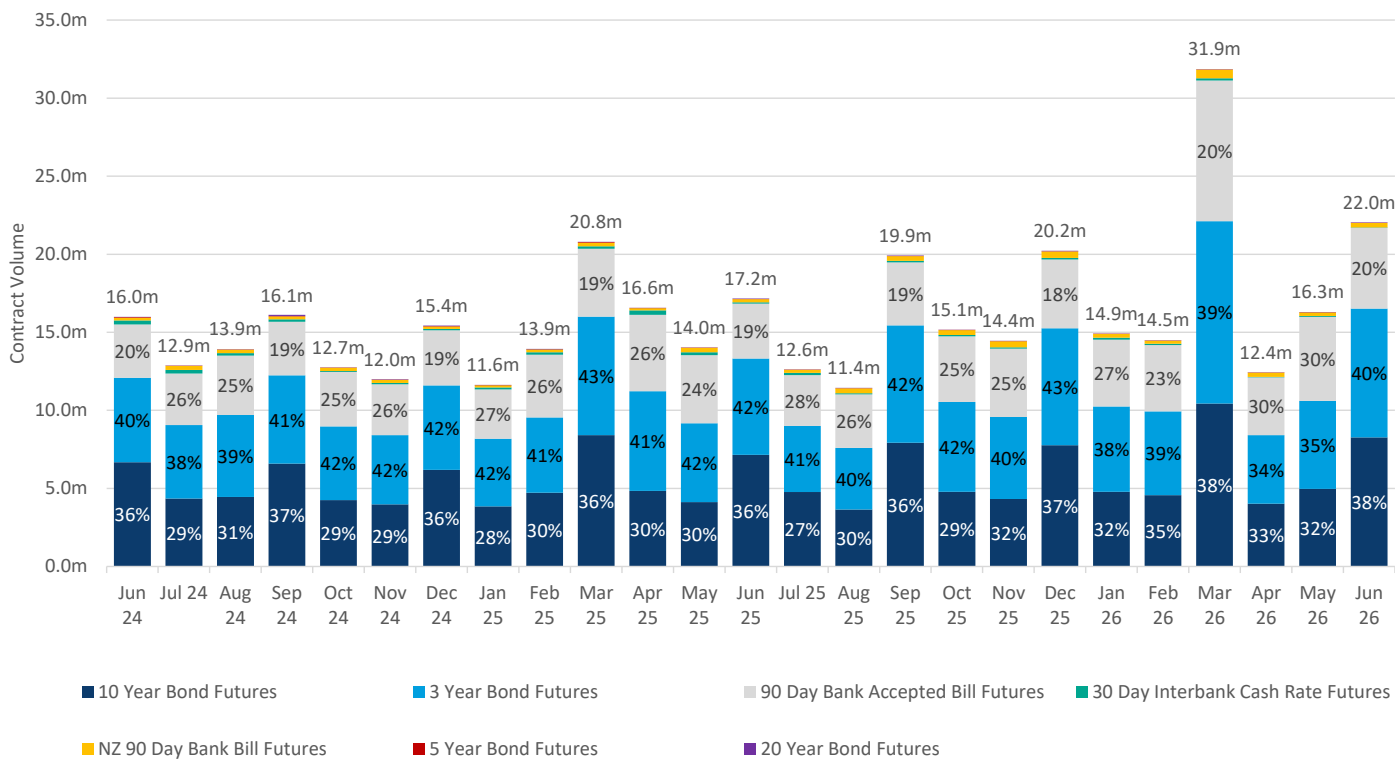


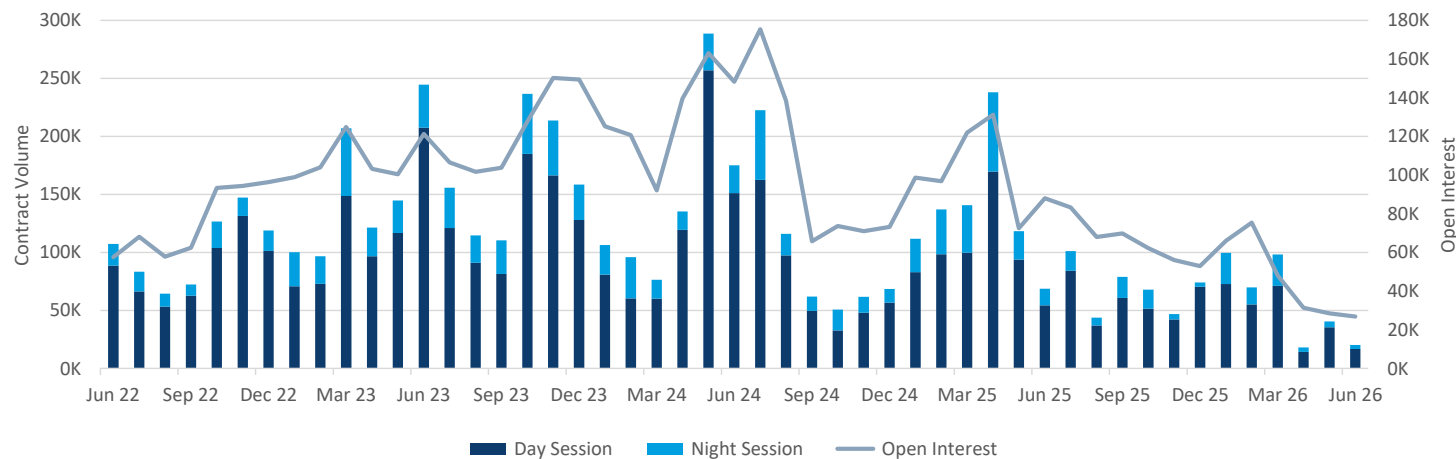
ASX Interest Rate Derivatives - Volume by Contract
June 2026

ASX 24 Rates Futures Volumes, 2024-2026



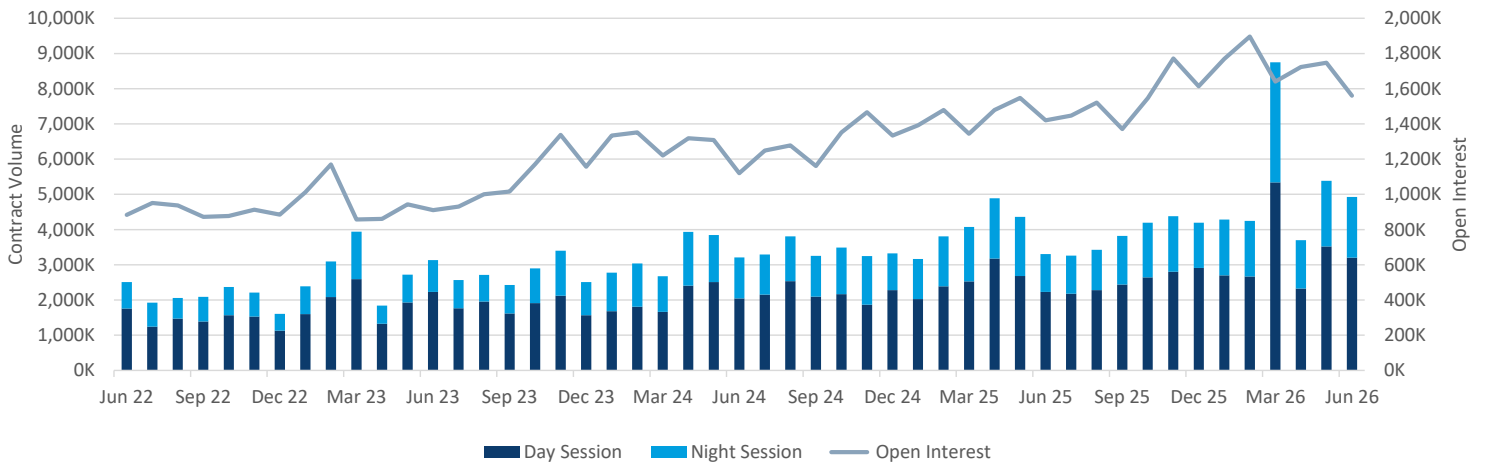
ASX Interest Rate Derivatives - Volume by Session
June 2026

30 Day Interbank Cash Rate Futures

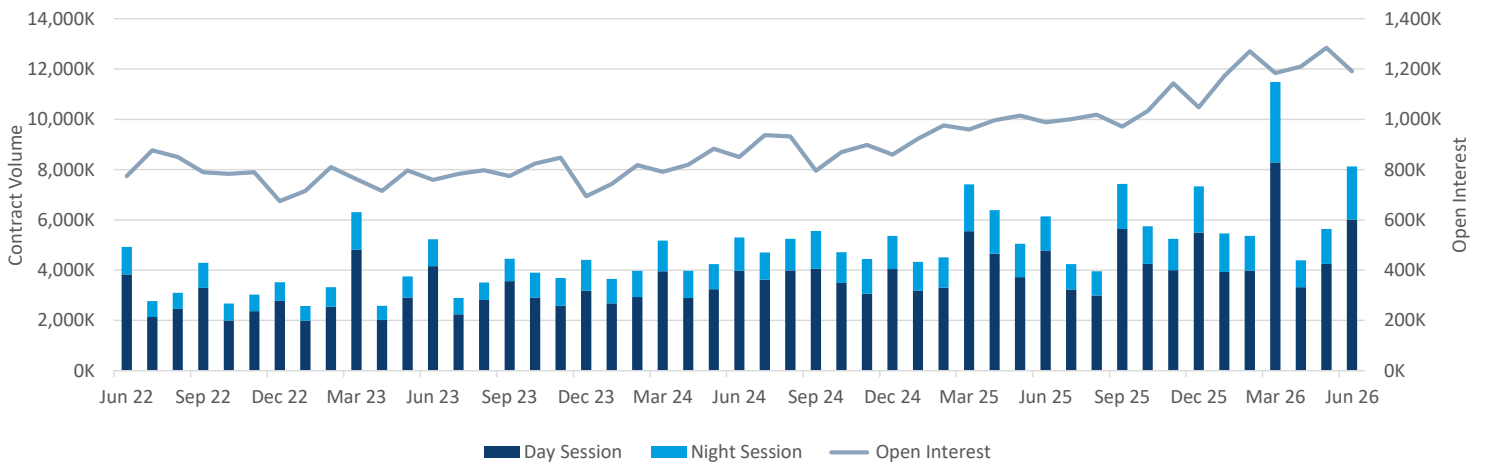


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

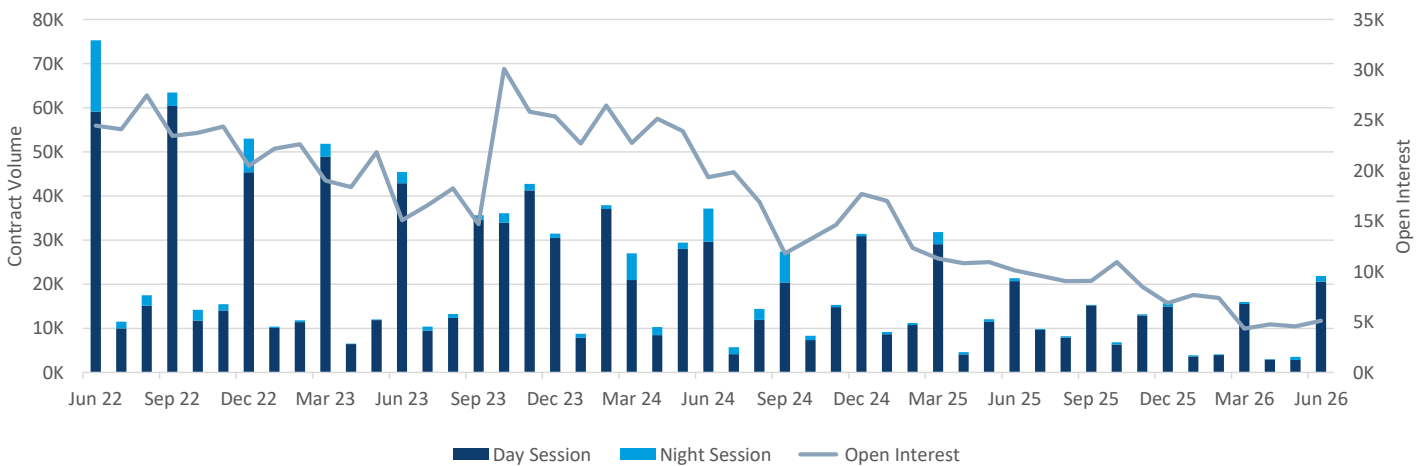
90 Day Bank Accepted Bill Futures



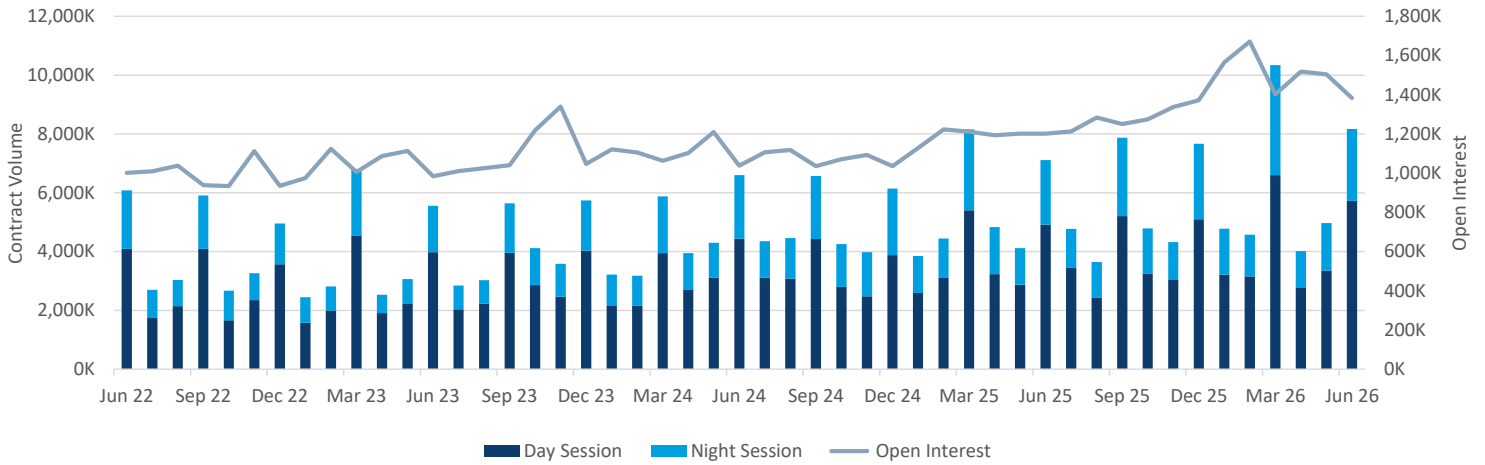
3 Year Treasury Bond Futures



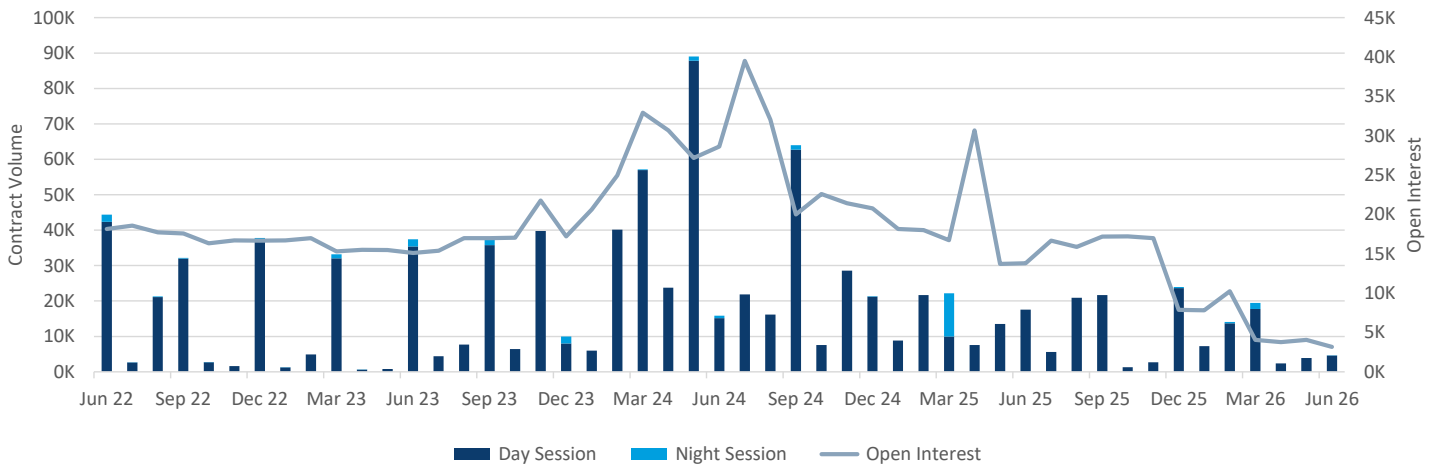
5 Year Treasury Bond Futures



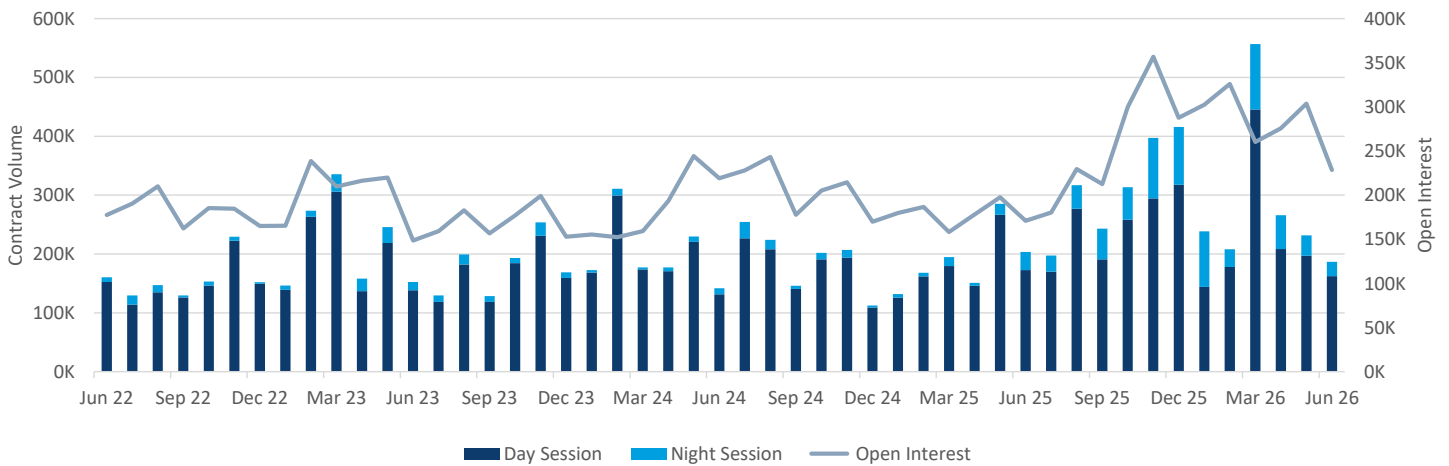
10 Year Treasury Bond Futures



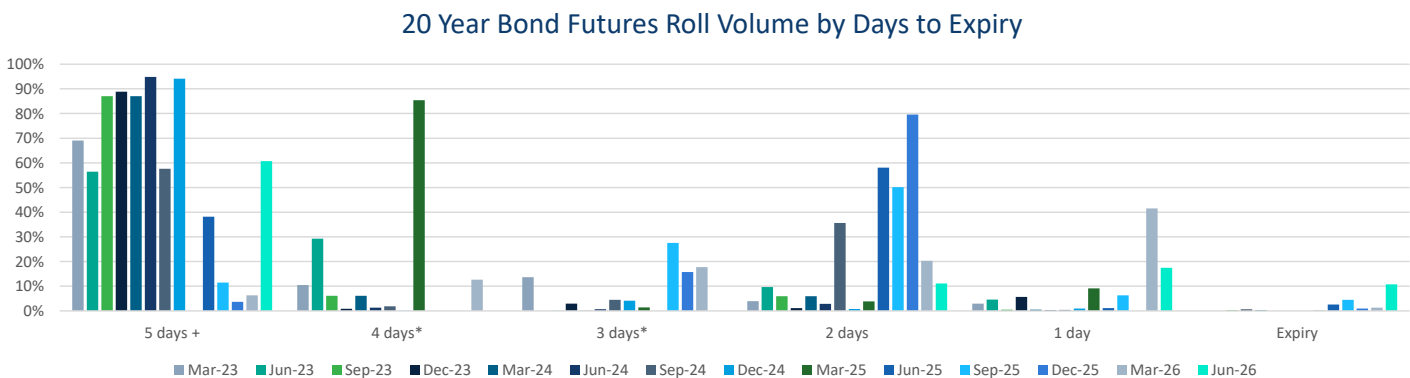
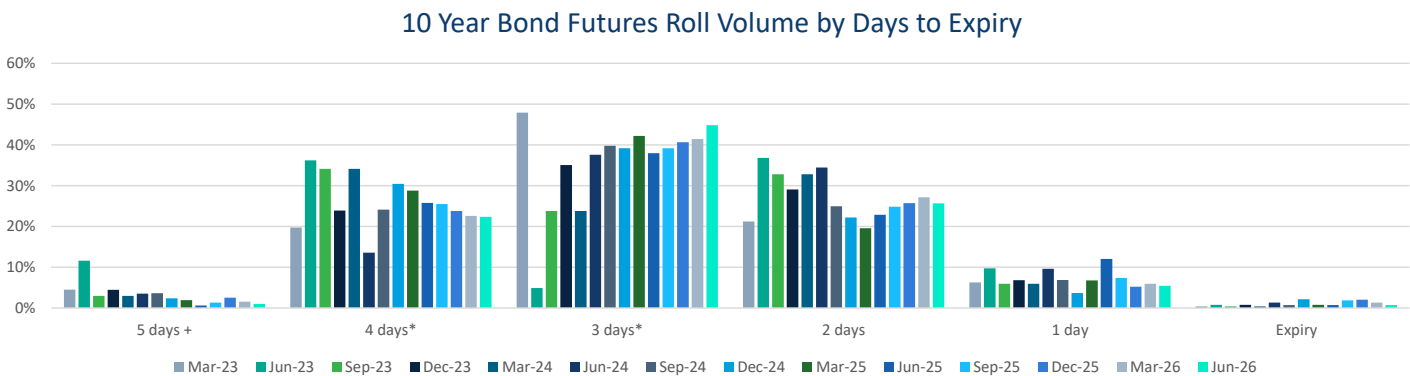
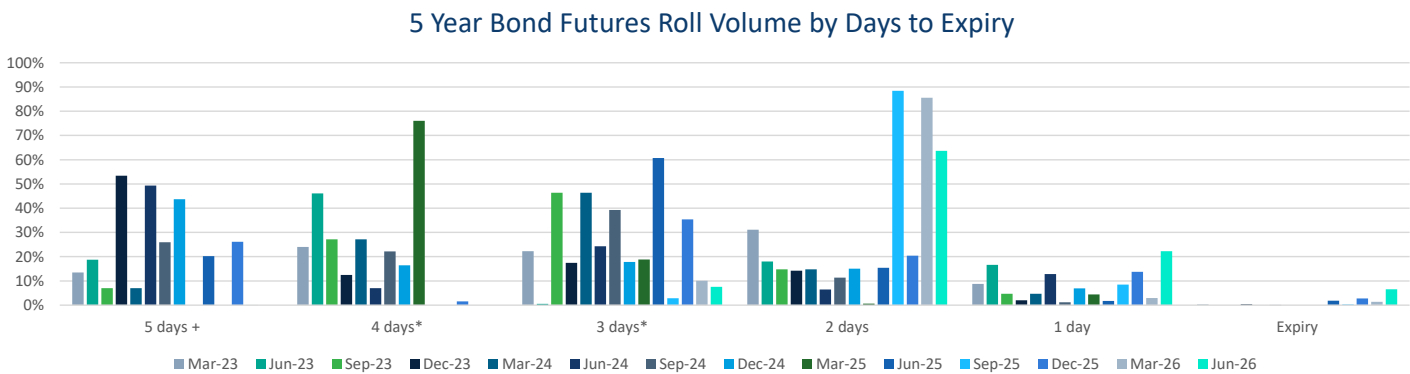
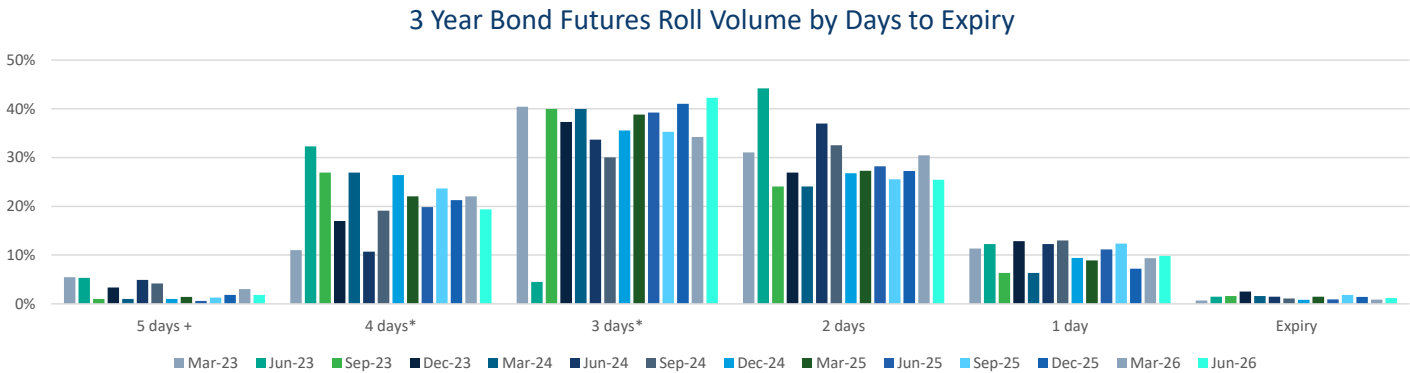
20 Year Treasury Bond Futures



NZ 90 Day Bank Bill Futures



ASX Interest Rate Derivatives - Pace of the Roll
June 2026



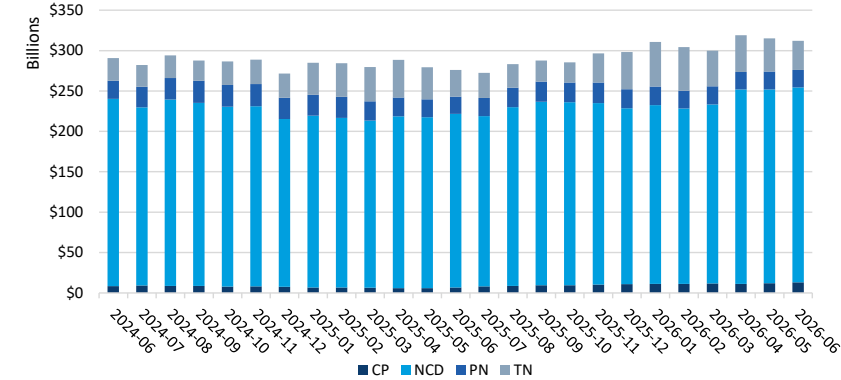
*Note that both the 4-day mark for June 2024 and the 3-day mark for June 2023 were public holidays (i.e. Monarch's Birthday).

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

Futures Contract	ADV				Open Interest			
	Q2 2024	Q2 2025	Q2 2026	YoY %	Jun 2024	Jun 2025	Jun 2026	YoY %
30 Day Interbank	9357	6743	1248	-81.49%	92,111	88,056	26,803	-69.56%
90 Day Bank Bill	171757	199298	222366	11.57%	1,220,277	1,420,403	1,560,114	9.84%
3 Year Treasury Bond	211239	278981	288158	3.29%	791,506	988,029	1,191,033	20.55%
5 Year Treasury Bond	1200	603	450	-25.37%	22,752	10,119	5,128	-49.32%
10 Year Treasury Bond	232009	254973	272240	6.77%	1,062,903	1,201,503	1,382,890	15.10%
20 Year Treasury Bond	2010	604	172	-71.52%	32,922	13,794	3,168	-77.03%
NZ 90 Day Bank Bill	8575	10152	10864	7.01%	159,179	171,014	228,453	33.59%

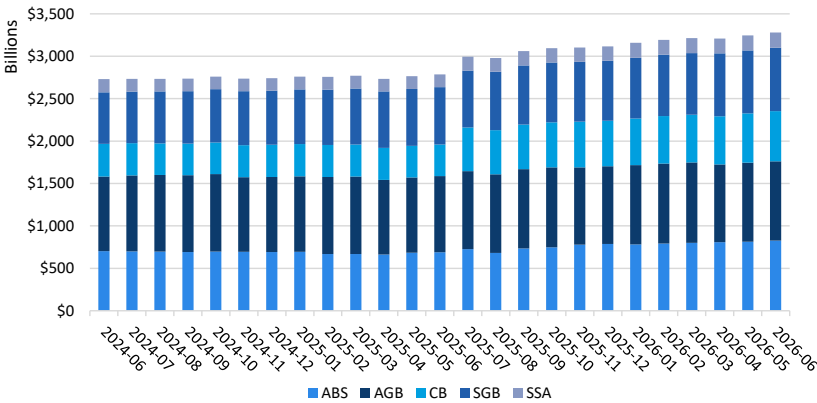
ASX Austraclear Insights
June 2026

Historical Money Market Amount Outstanding
by Instrument Subtype



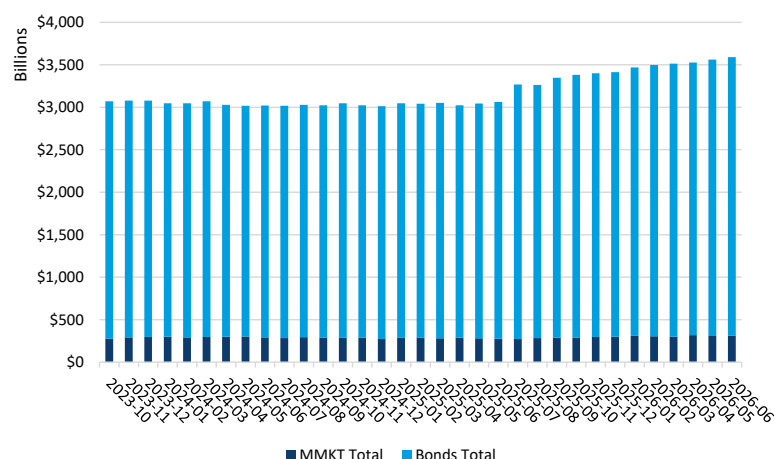
Acronym	Definition
CP	Commercial Paper
NCD	Negotiable Certificates of Deposit
PN	Promissory Notes
TN	Treasury Notes

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

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