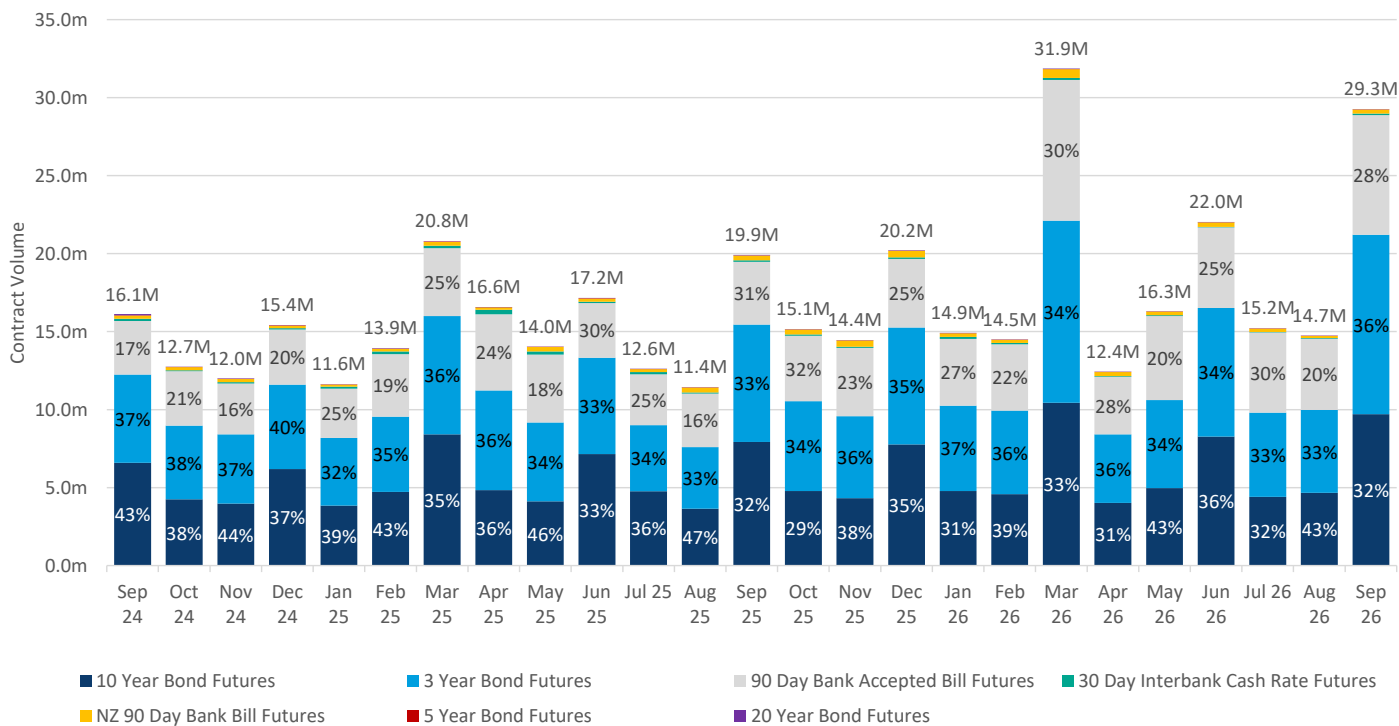


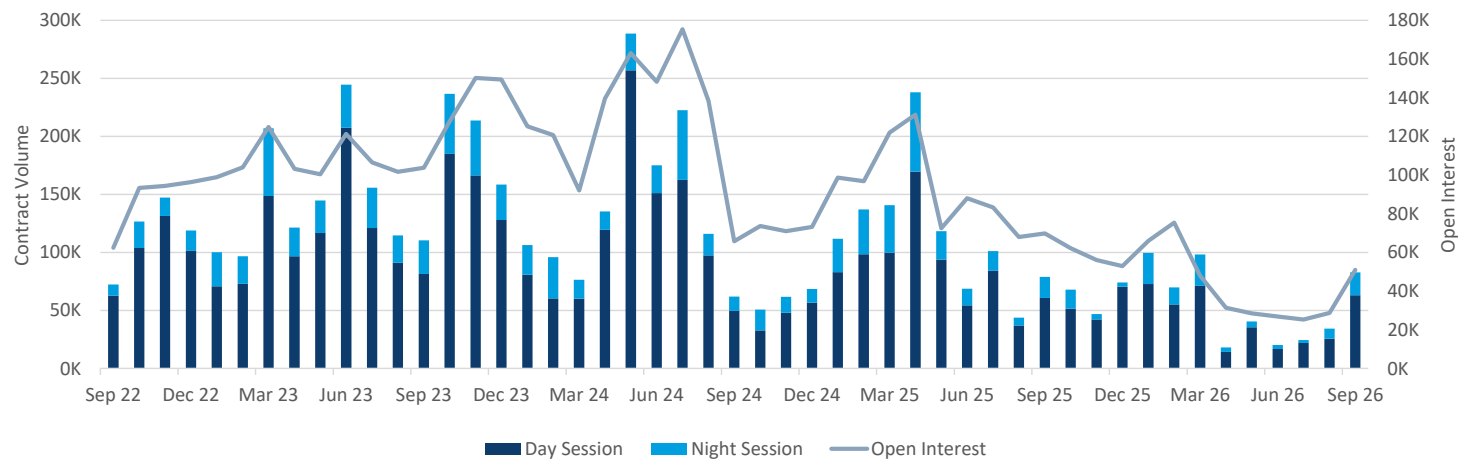
ASX Interest Rate Derivatives - Volume by Contract
September 2026

ASX 24 Rates Futures Volumes, 2024-2026



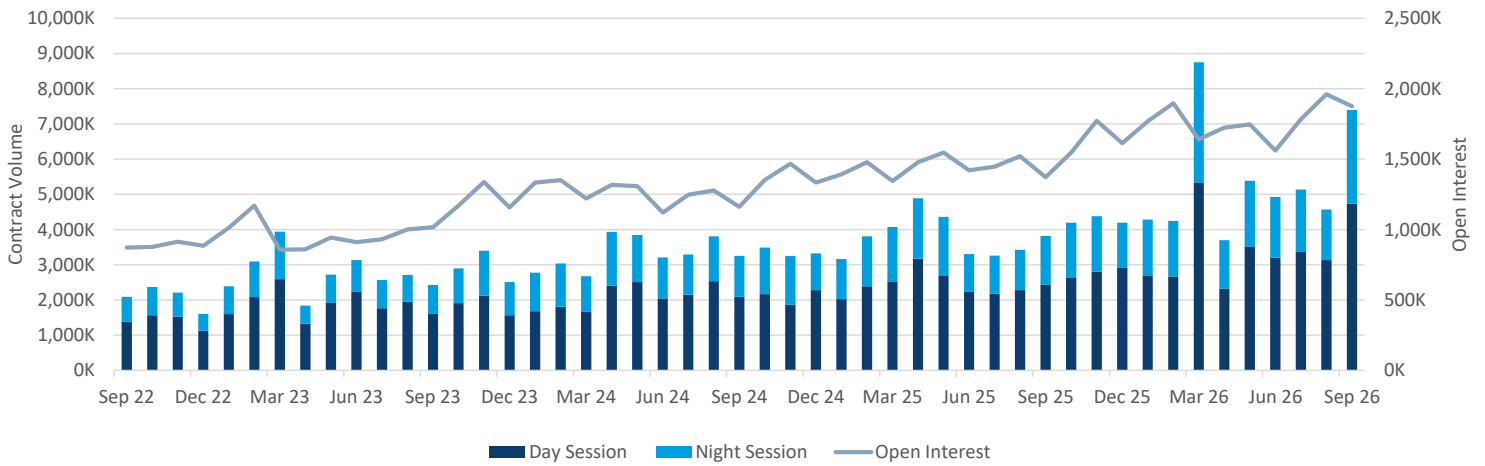
ASX Interest Rate Derivatives - Volume by Session
June 2026

30 Day Interbank Cash Rate Futures

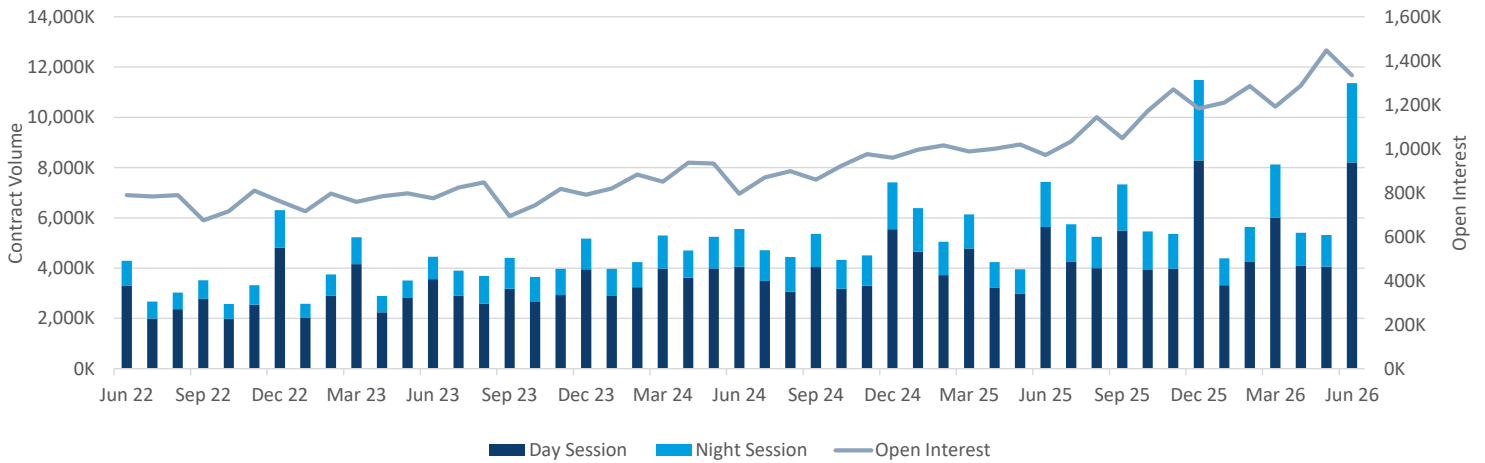


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

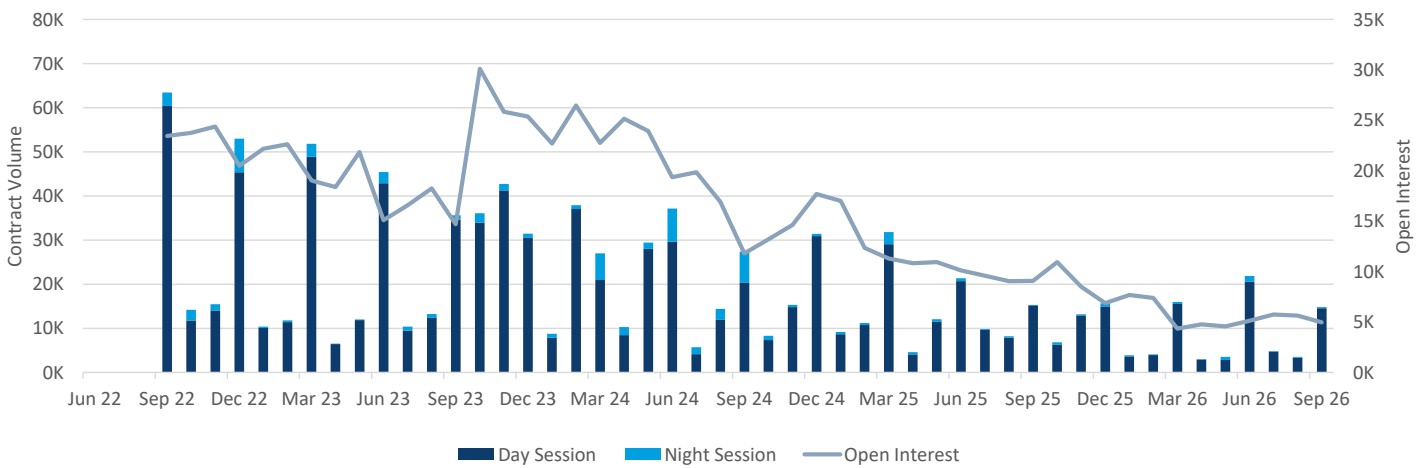
90 Day Bank Accepted Bill Futures



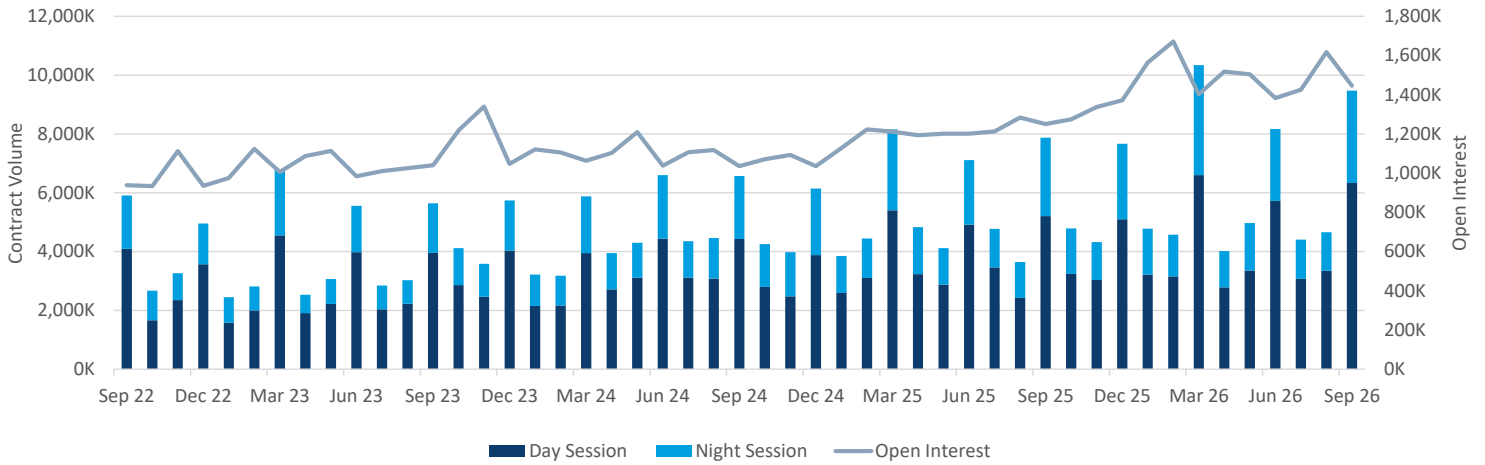
3 Year Treasury Bond Futures



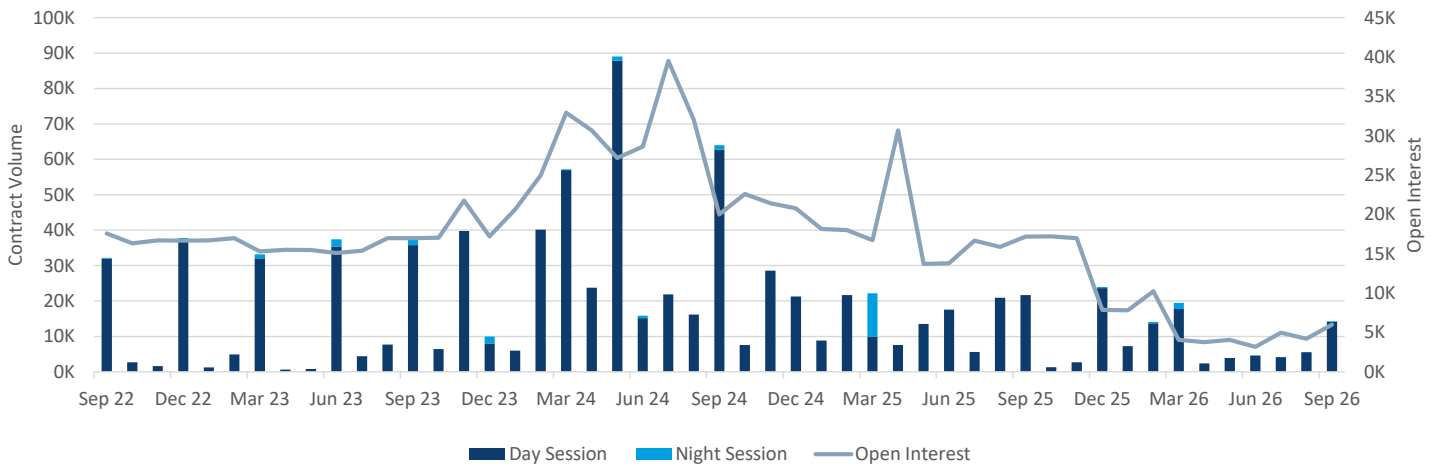
5 Year Treasury Bond Futures



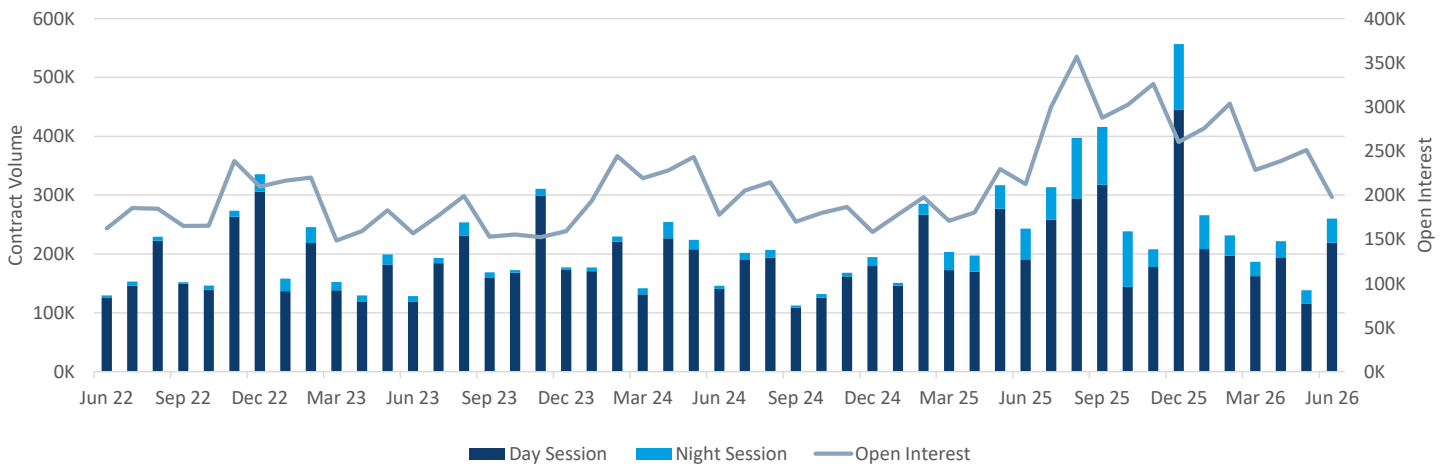
10 Year Treasury Bond Futures



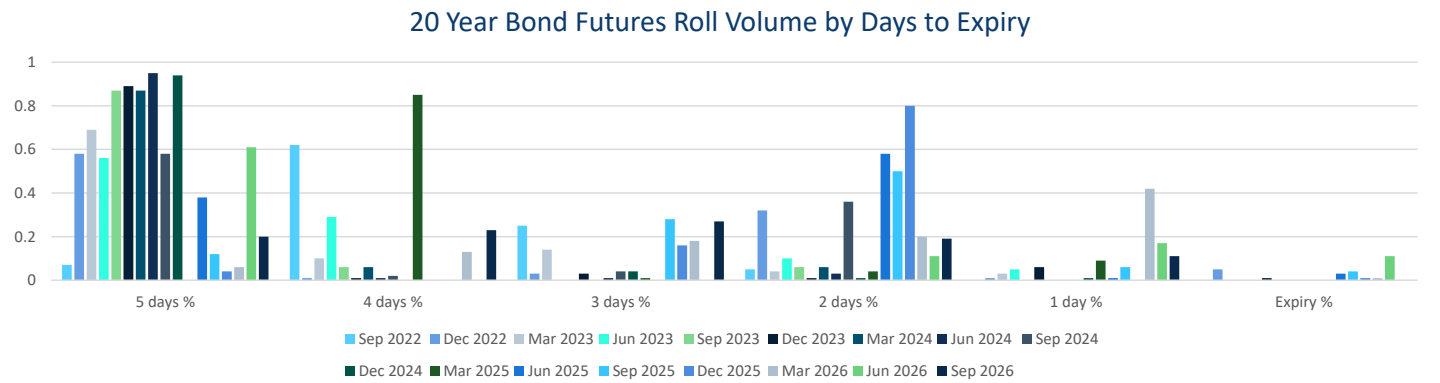
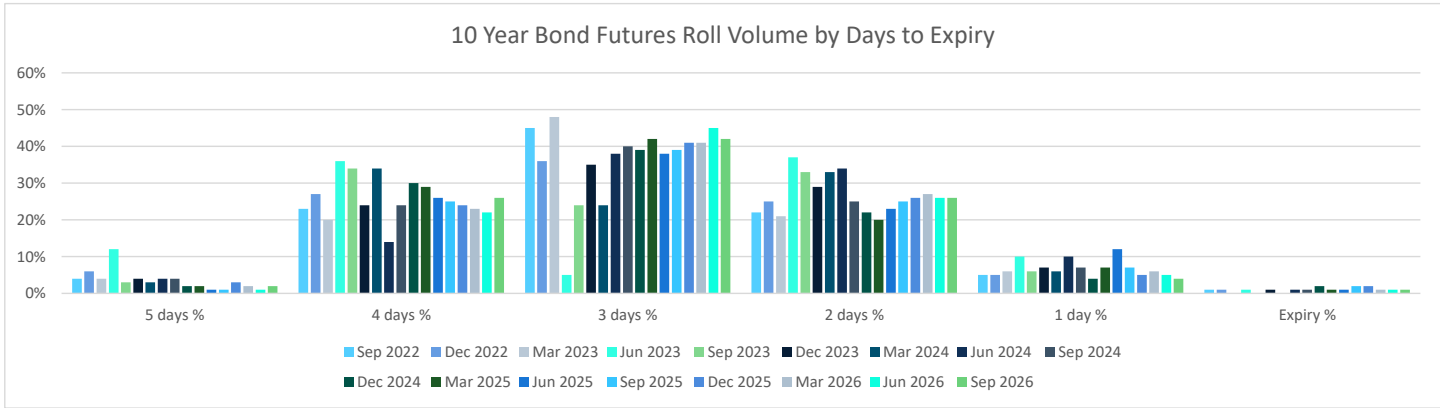
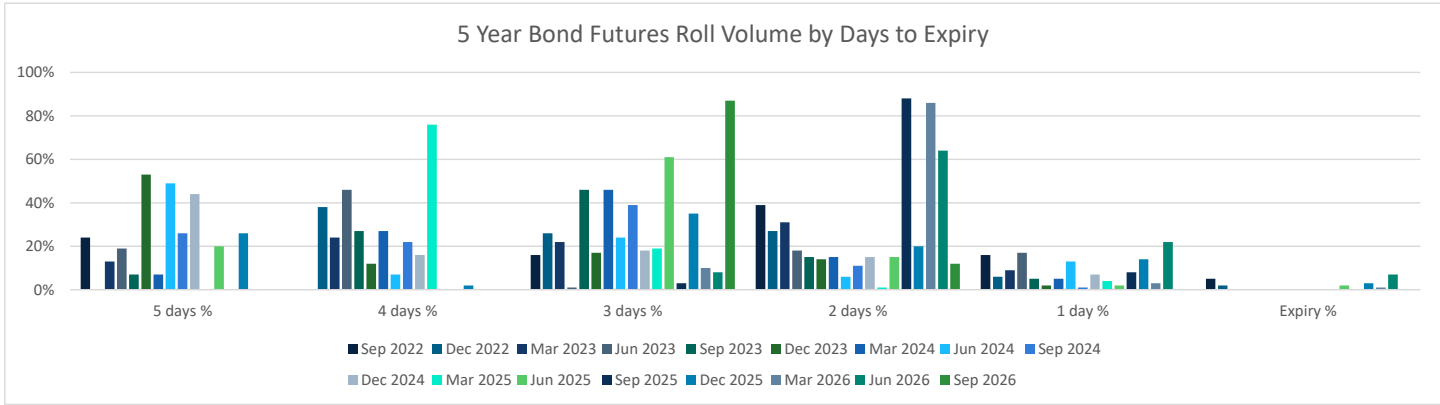
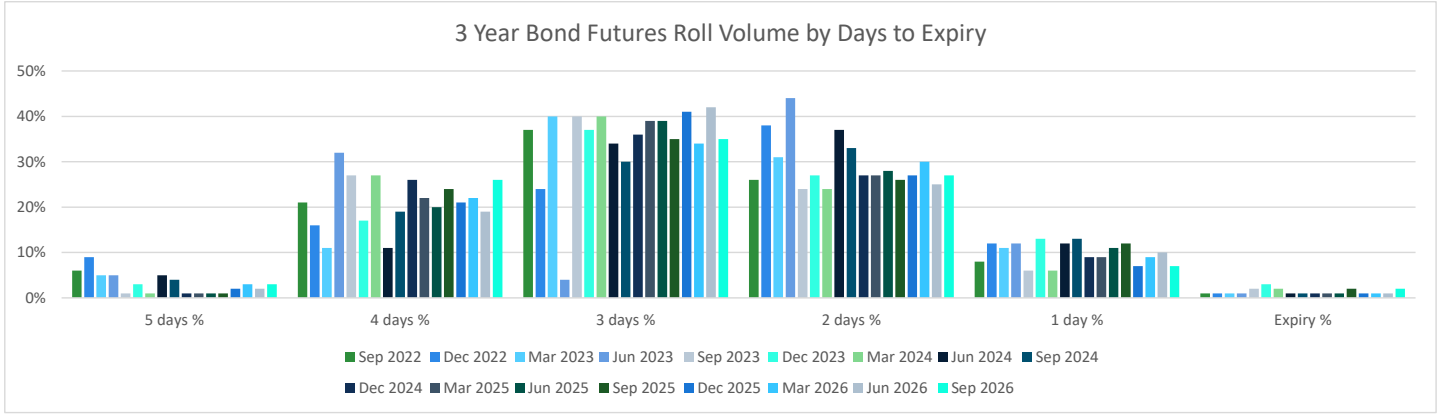
20 Year Treasury Bond Futures



NZ 90 Day Bank Bill Futures



ASX Interest Rate Derivatives - Pace of the Roll
September 2026



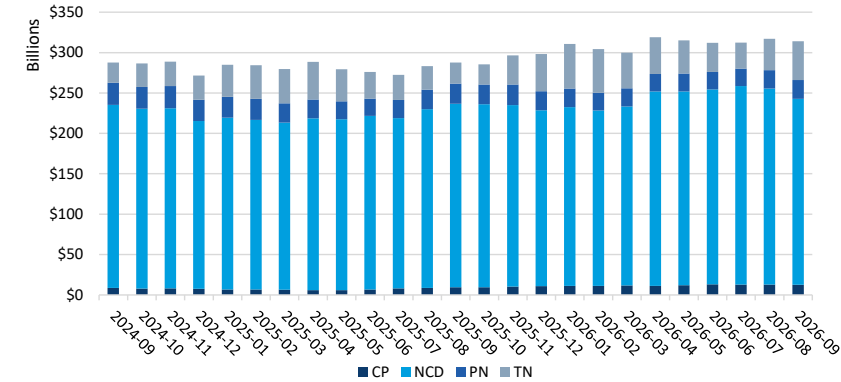
*Note that both the 4-day mark for June 2024 and the 3-day mark for June 2023 were public holidays (i.e. Monarch's Birthday).

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

Futures Contract	ADV				Open Interest			
	Q3 2024	Q3 2025	Q3 2026	YoY %	Sep 2024	Sep 2025	Sep 2026	YoY %
30 Day Interbank	6,067	3,392	2,144	-36.79%	65,734	69,782	50,888	-27.08%
90 Day Bank Bill	156,846	162,260	259,198	59.74%	1,161,447	1,370,906	1,876,156	36.86%
3 Year Treasury Bond	235,063	238,897	334,598	40.06%	795,157	970,932	1,333,391	37.33%
5 Year Treasury Bond	720	522	367	-29.70%	11,804	9,076	4,965	-45.30%
10 Year Treasury Bond	233,023	251,421	280,929	11.74%	1,035,146	1,250,851	1,445,954	15.60%
20 Year Treasury Bond	1,855	945	428	-54.70%	19,985	17,183	5,986	-65.16%
NZ 90 Day Bank Bill	9,460	11,472	9,399	-18.07%	177,660	212,532	197,912	-6.88%

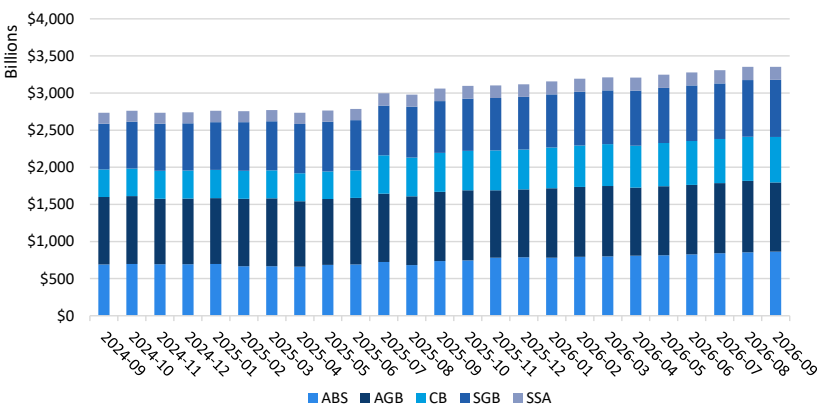
ASX Austraclear Insights
September 2026

Historical Money Market Amount Outstanding
by Instrument Subtype



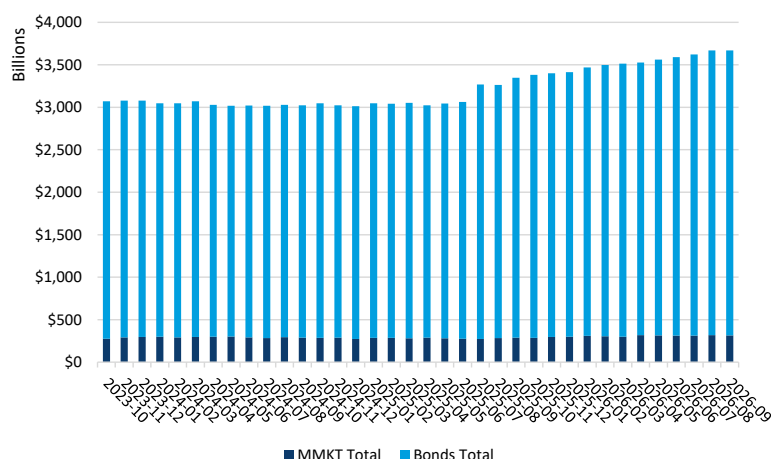
Acronym	Definition
CP	Commercial Paper
NCD	Negotiable Certificates of Deposit
PN	Promissory Notes
TN	Treasury Notes

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

ASX Rates Team

Markets

E: Rates@asx.com.au

Visit www.asx.com.au/rates-ecosystem

This document provides general information only and may be subject to change at any time without notice. ASX Operations Pty Limited (ABN 42 004 523 782) and its related bodies corporate ('ASX') make no representation or warranty with respect to the accuracy, reliability or completeness of this information. To the extent permitted by law, ASX and its employees, officers and contractors shall not be liable for any loss or damage arising in any way, including by way of negligence, from or in connection with any information provided or omitted, or from anyone acting or refraining to act in reliance on this information. The trademarks listed below are trademarks of ASX. Where a mark is indicated as a registered mark it is registered in Australia and may also be registered in other countries. Nothing contained in this document should be construed as being any license or right of use of any trade mark contained within the document. ASX Trade24®. © Copyright 2026