

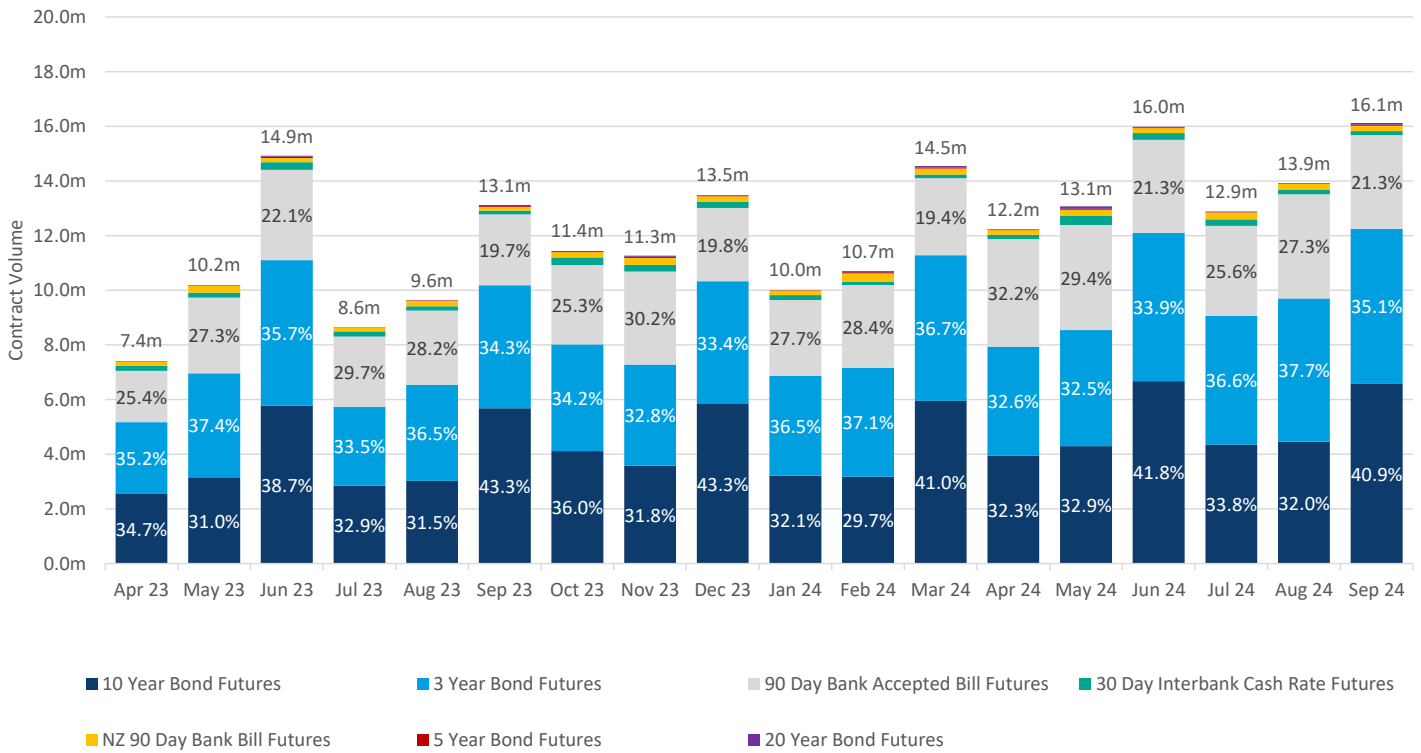
ASX Rates Highlights:

Fixed Income Charts with all data sourced by ASX - September 2024



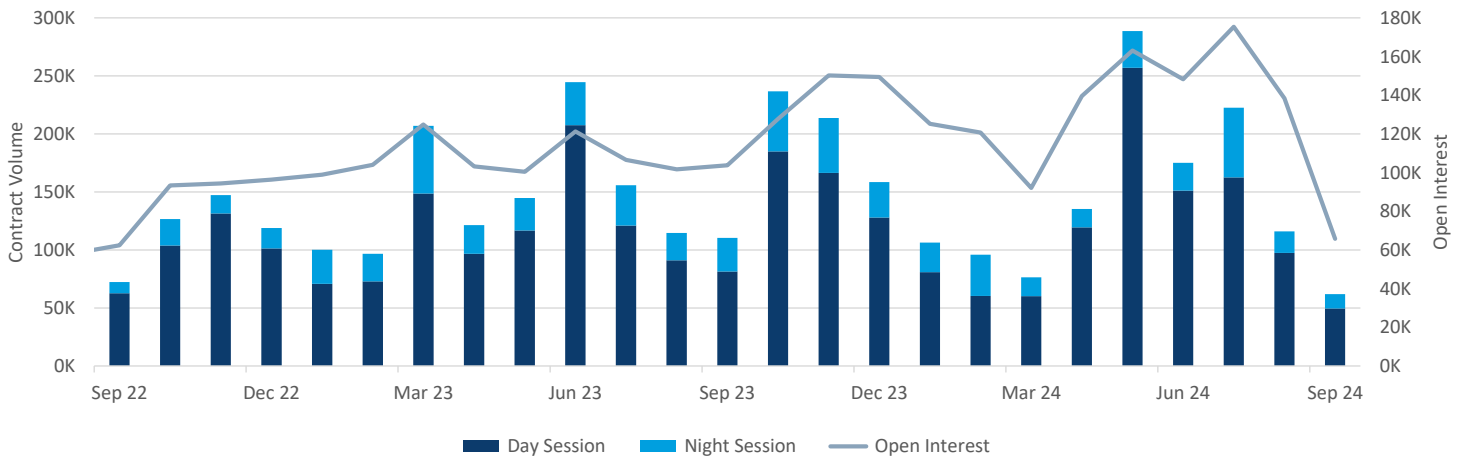
ASX Interest Rate Derivatives - Volume by Contract September 2024

ASX 24 Rates Futures Volumes, 2023-2024



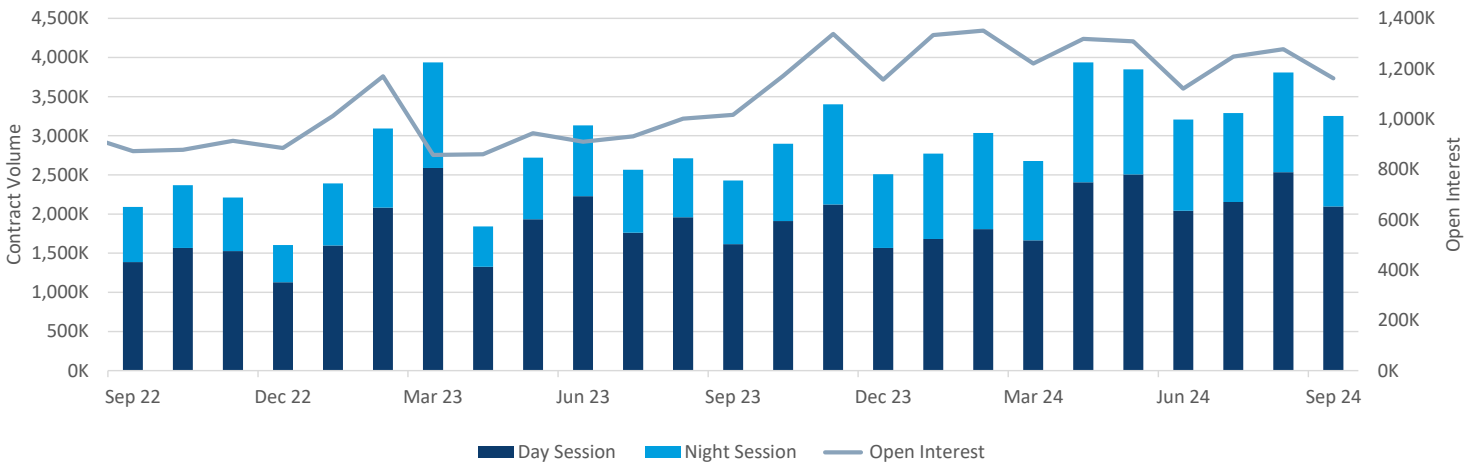
ASX Interest Rate Derivatives - Volume by Session September 2024

30 Day Interbank Cash Rate Futures

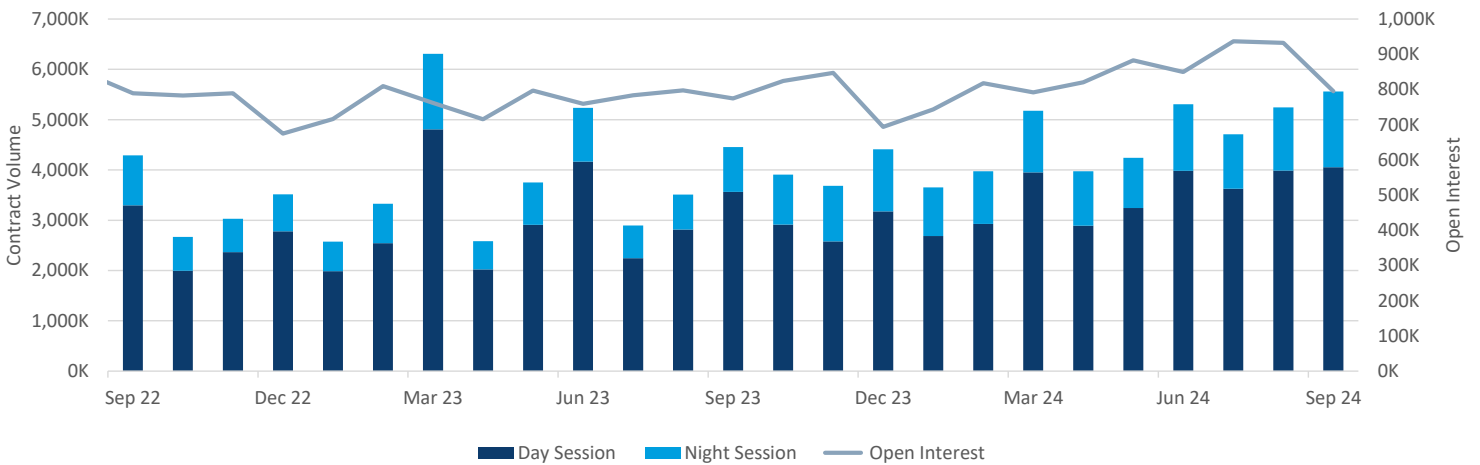


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

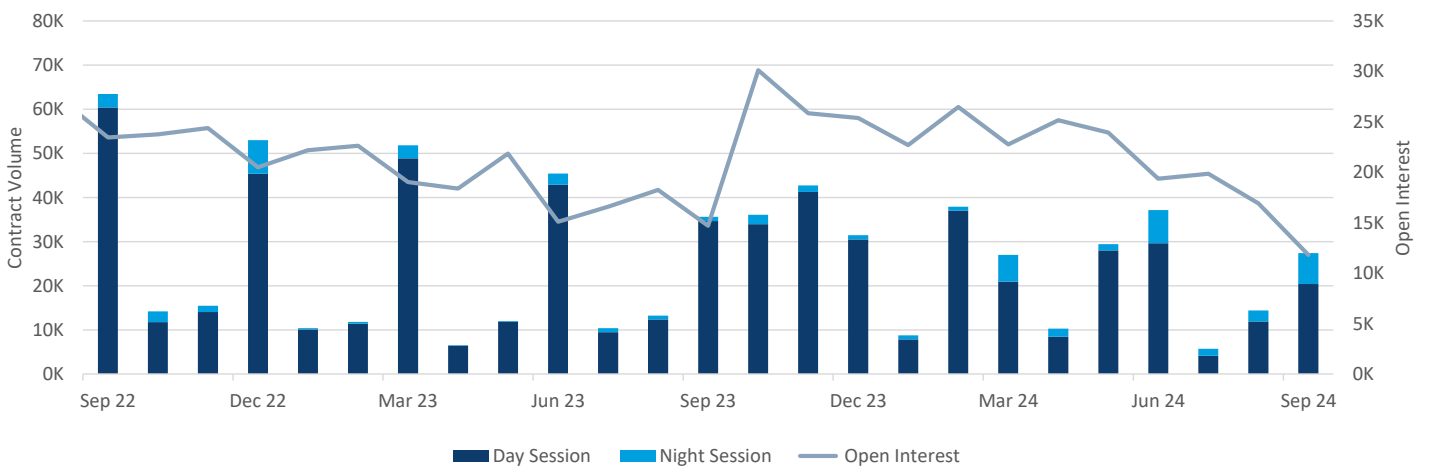
90 Day Bank Accepted Bill Futures



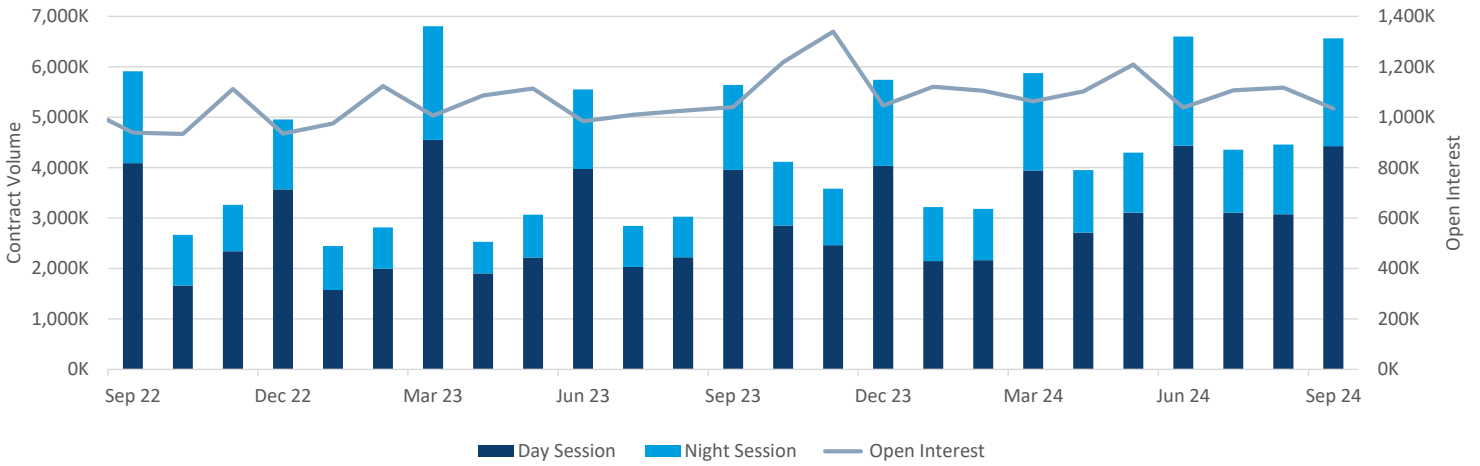
3 Year Treasury Bond Futures



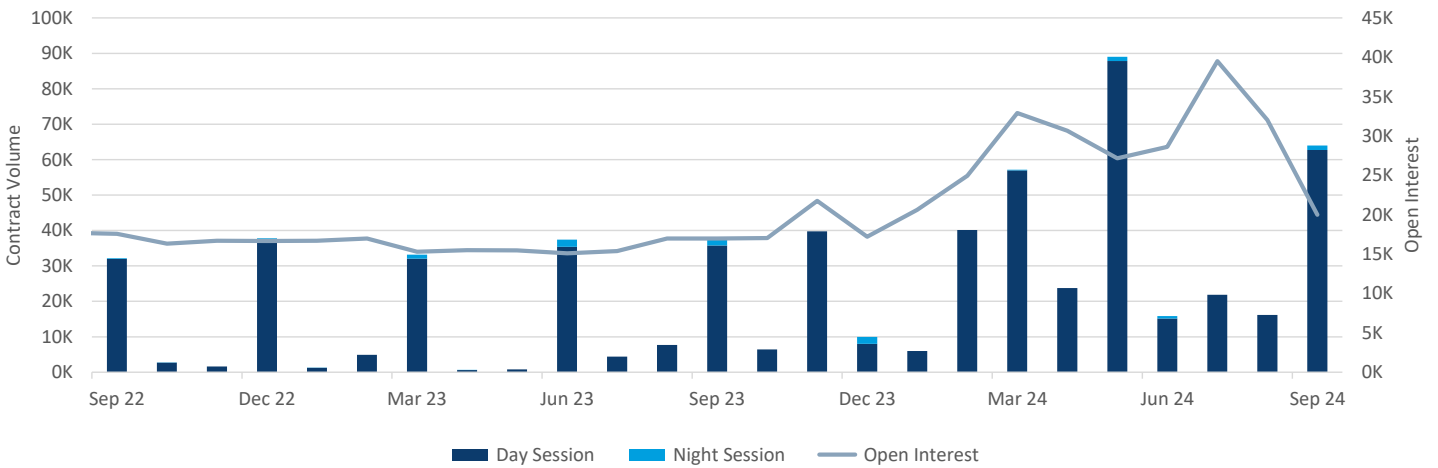
5 Year Treasury Bond Futures



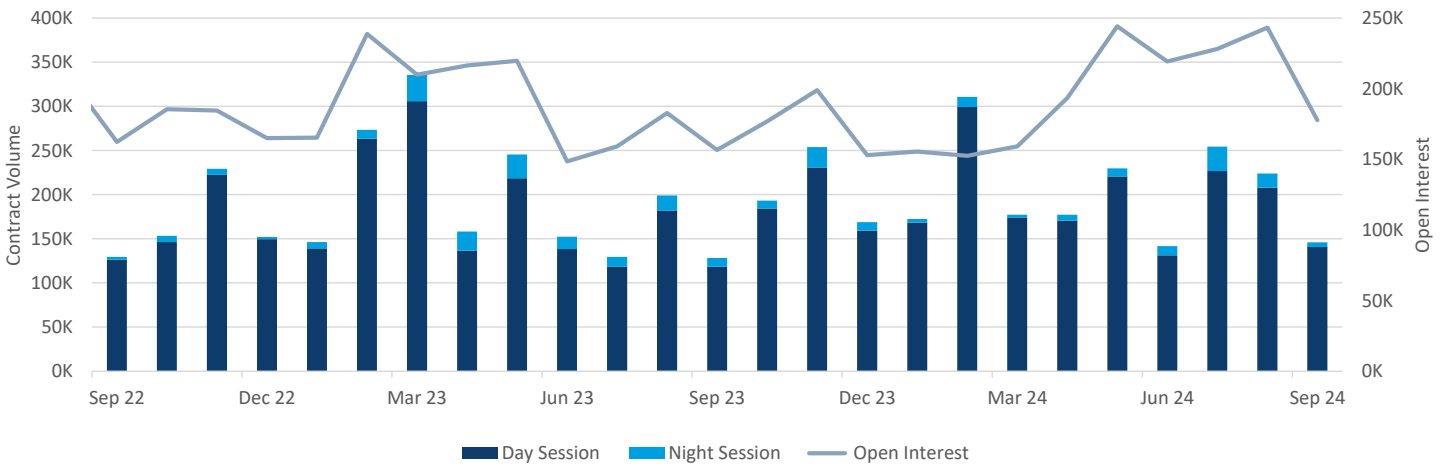
10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



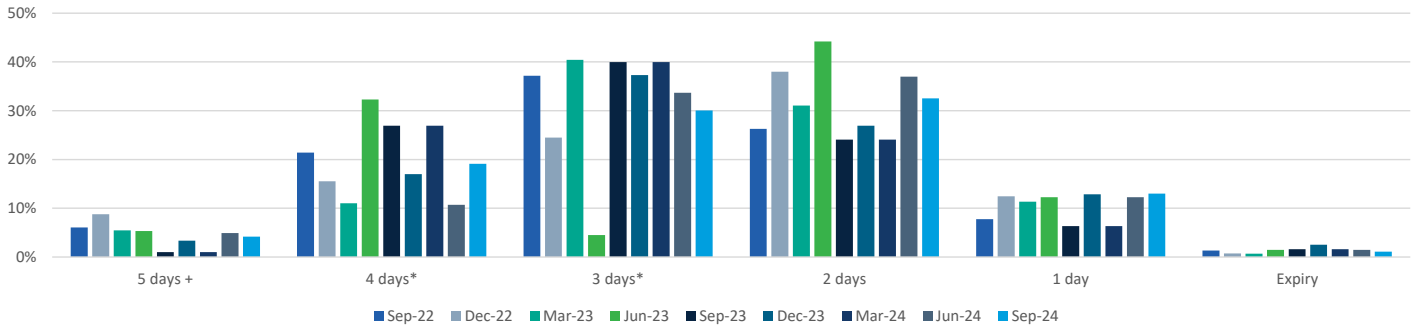
NZ 90 Day Bank Bill Futures



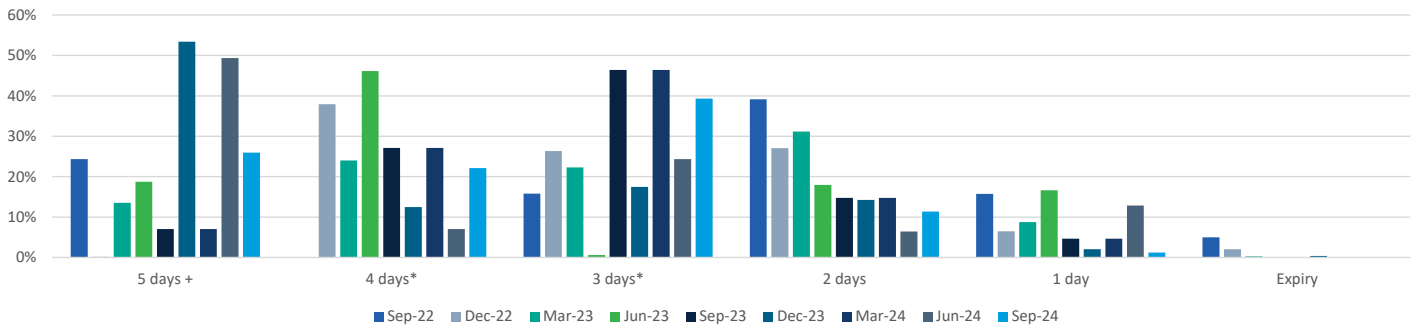
ASX Interest Rate Derivatives - Pace of the Roll

September 2024

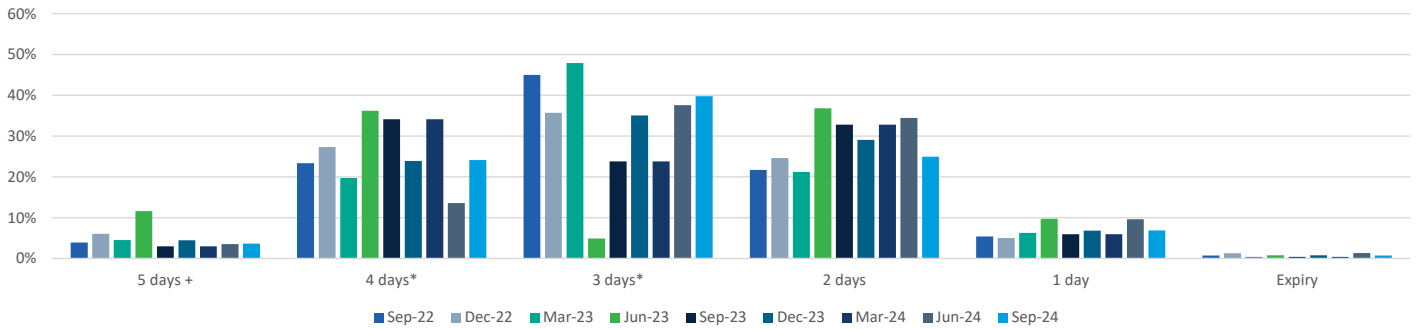
3 Year Bond Futures Roll Volume by Days to Expiry



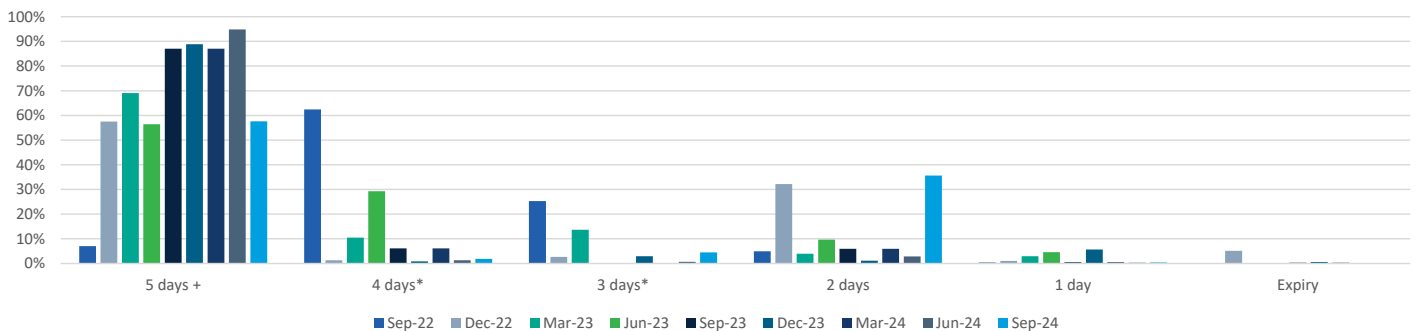
5 Year Bond Futures Roll Volume by Days to Expiry



10 Year Bond Futures Roll Volume by Days to Expiry



20 Year Bond Futures Roll Volume by Days to Expiry



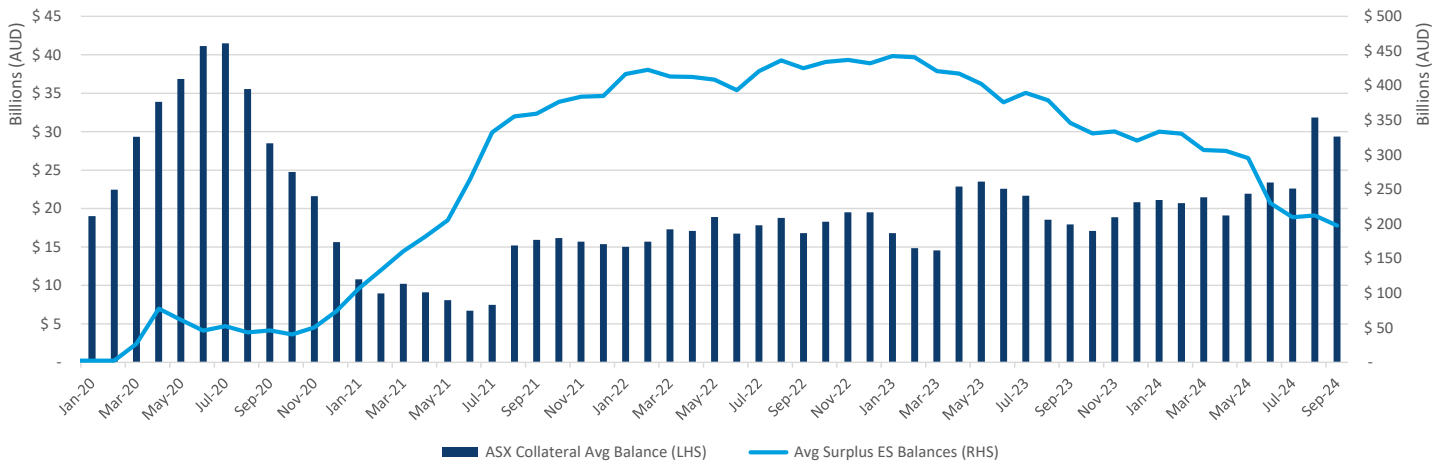
*Note that both the 4-day mark for June 2024 and the 3-day mark for June 2023 were public holidays (i.e. Monarch's Birthday).

ASX Interest Rate Derivatives - Average Daily Volume (ADV) and Open Interest (OI) September 2024

Futures Contract	ADV				Open Interest			
	Q3 2022	Q3 2023	Q3 2024	YoY %	Sep 2022	Sep 2023	Sep 2024	YoY %
30 Day Interbank	4,489	7,547	8,247	9.28%	62,422	103,715	65,734	-36.62%
90 Day Bank Bill	95,522	120,997	159,580	31.89%	872,633	1,016,297	1,161,447	14.28%
3 Year Treasury Bond	155,357	167,780	236,488	40.95%	789,290	774,489	795,157	2.67%
5 Year Treasury Bond	1,434	946	777	-17.83%	23,456	14,688	11,804	-19.64%
10 Year Treasury Bond	178,271	177,855	233,443	31.25%	938,843	1,040,223	1,035,146	-0.49%
20 Year Treasury Bond	851	771	1,558	101.98%	17,583	16,969	19,985	17.77%
NZ 90 Day Bank Bill	6,686	7,029	10,188	44.93%	162,261	156,589	177,660	13.46%

ASX Austraclear Insight September 2024

ASX Collateral and Surplus ES Balances



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