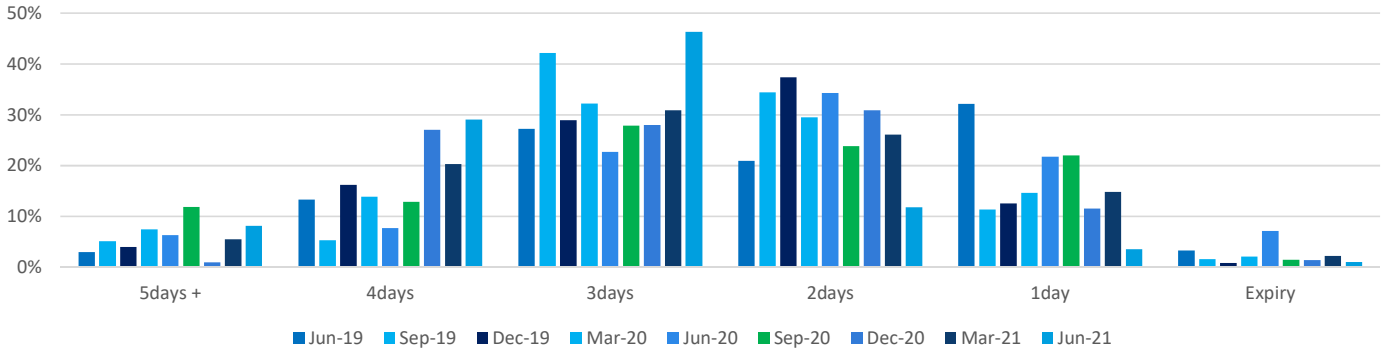


ASX Interest Rate Derivatives - Roll Volume

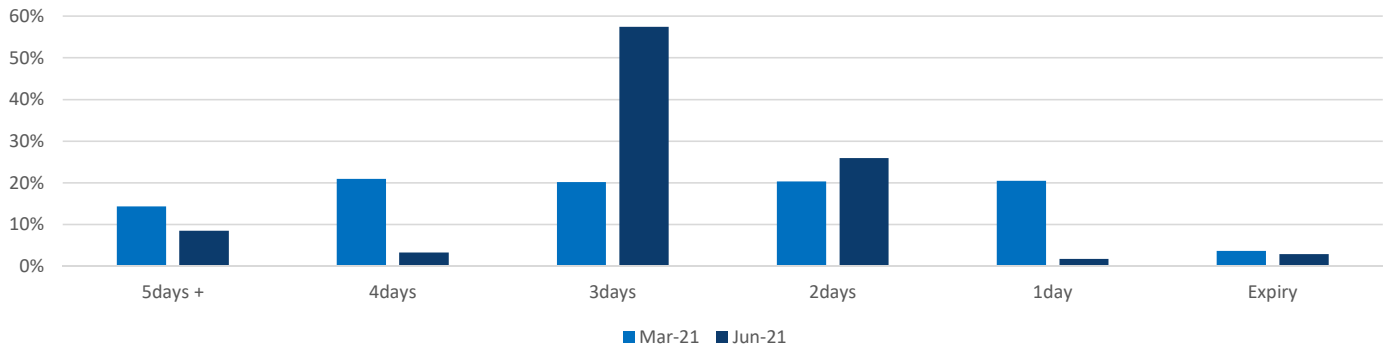
June 2021

Roll Volumes: 3 Year, 5 Year, 10 Year and 20 Year Bond Futures Contract

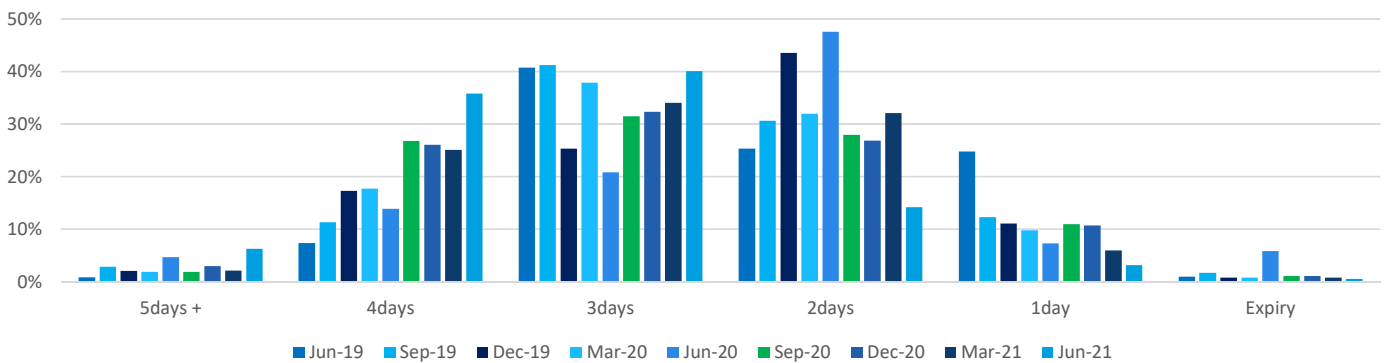
3 Year Bond Future Roll Volume by Days to Expiry



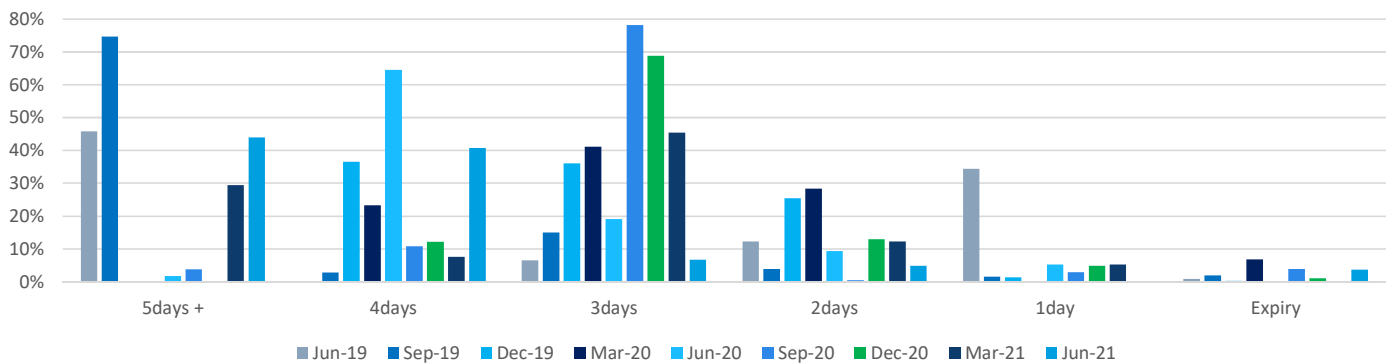
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry

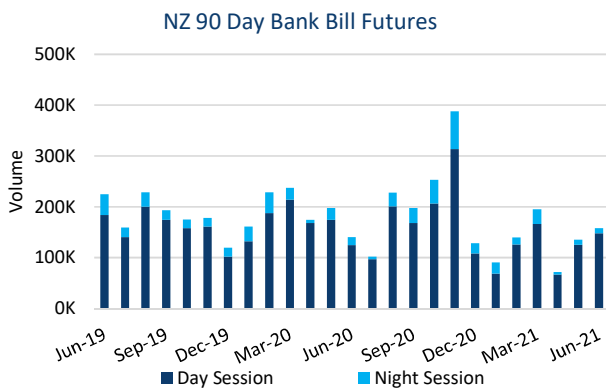
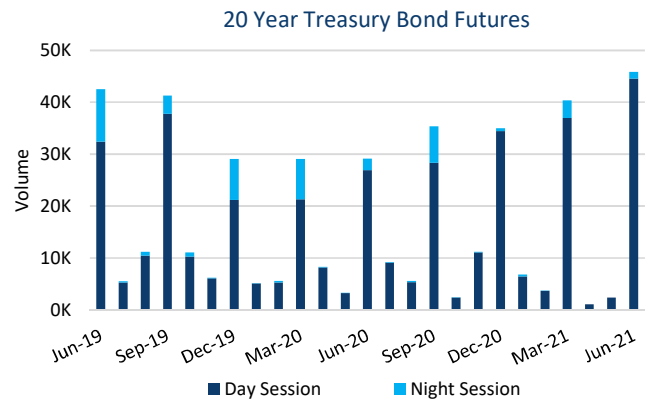
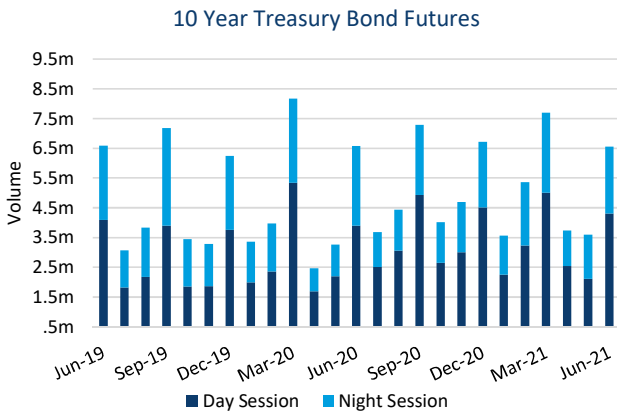
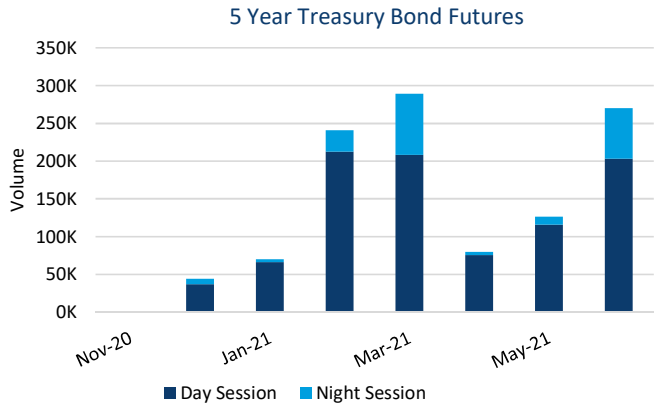
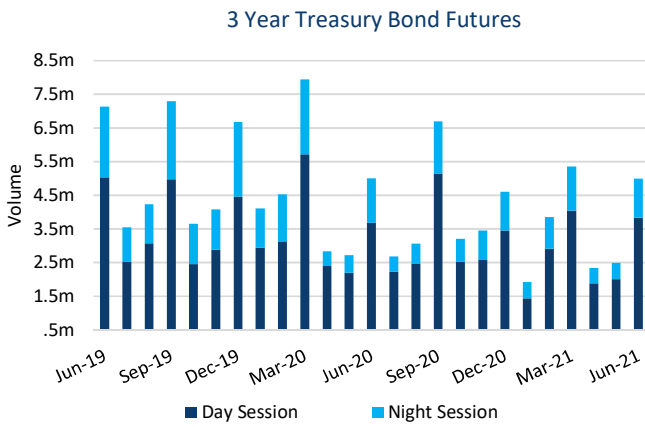
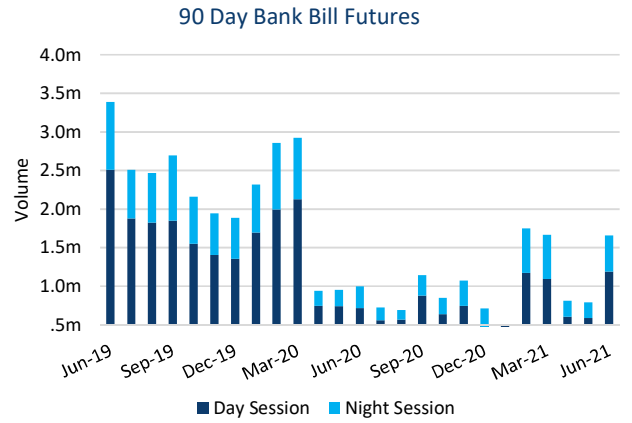
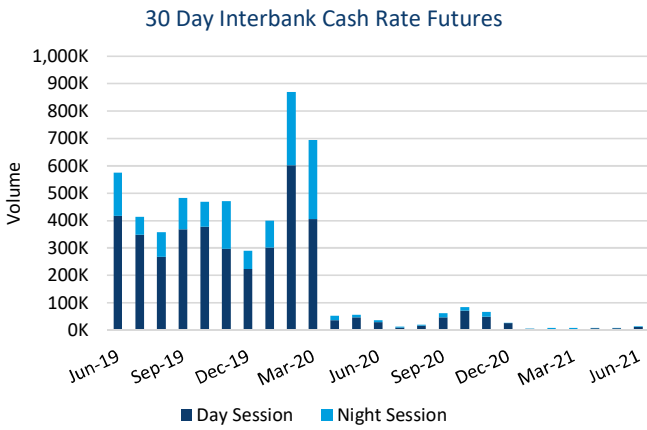


20 Year Bond Future Roll Volume by Days to Expiry



ASX Interest Rate Derivatives - Volume by session

June 2021

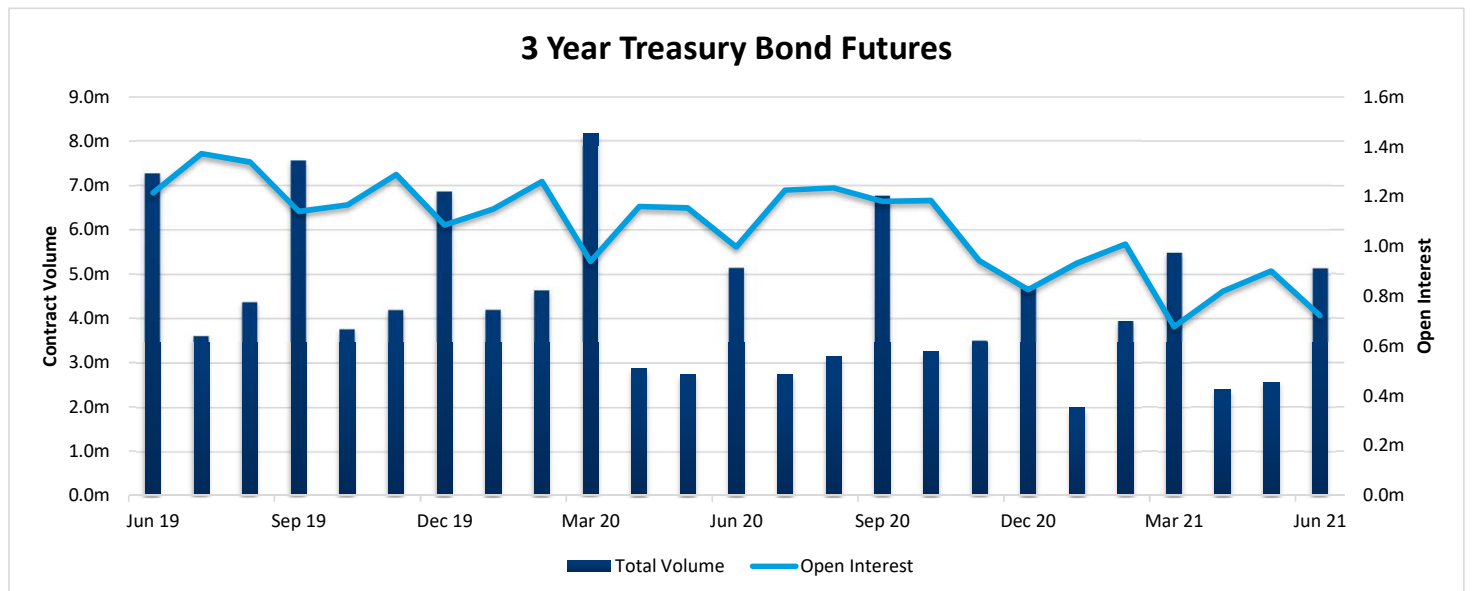
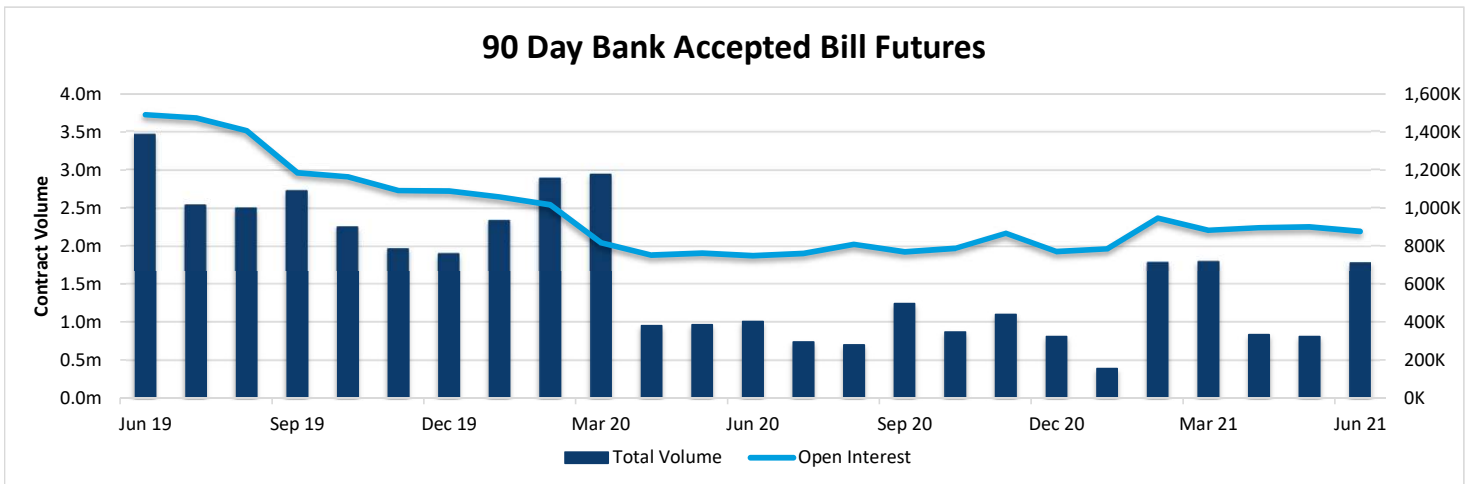
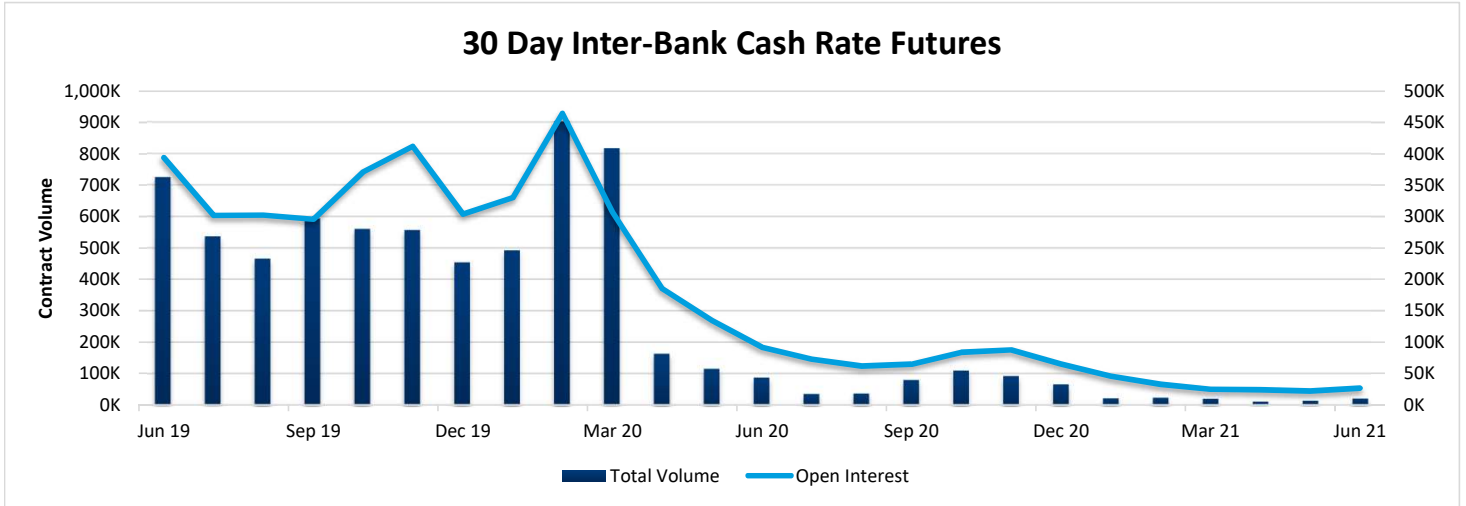


Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

June 2021

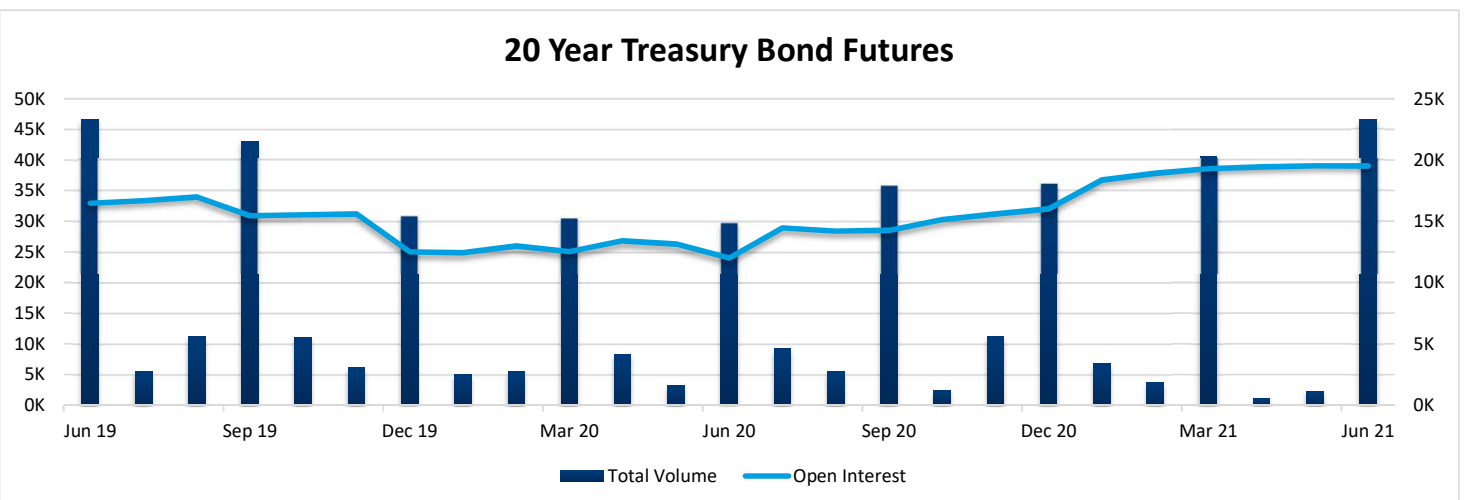
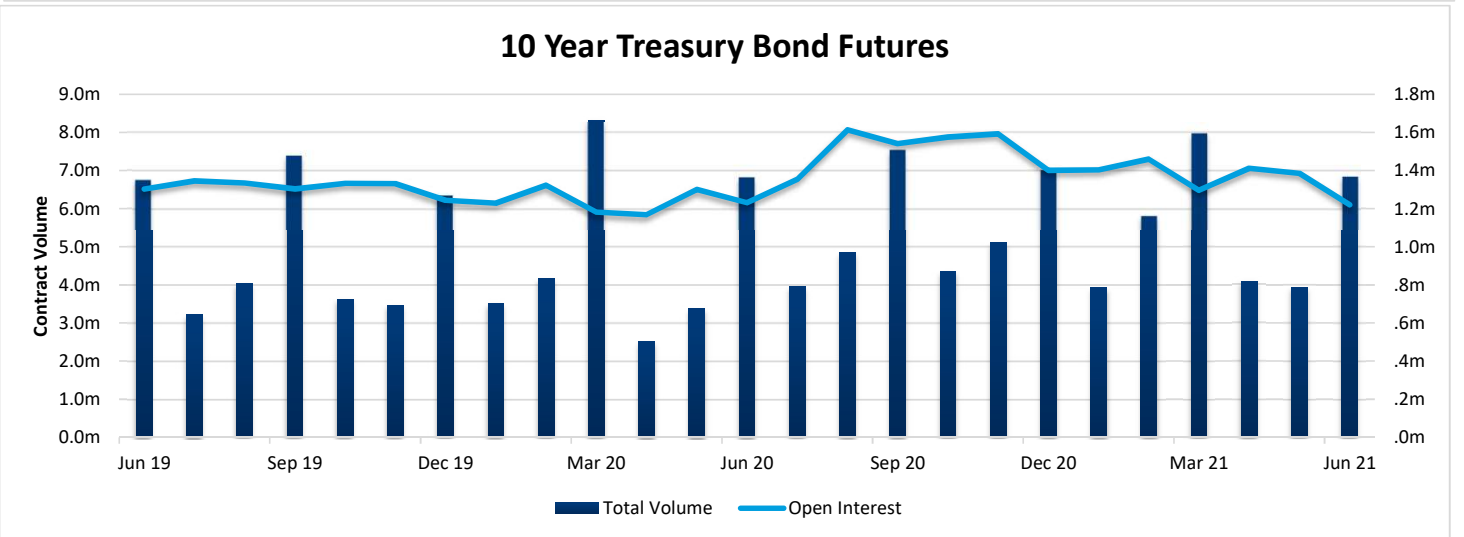
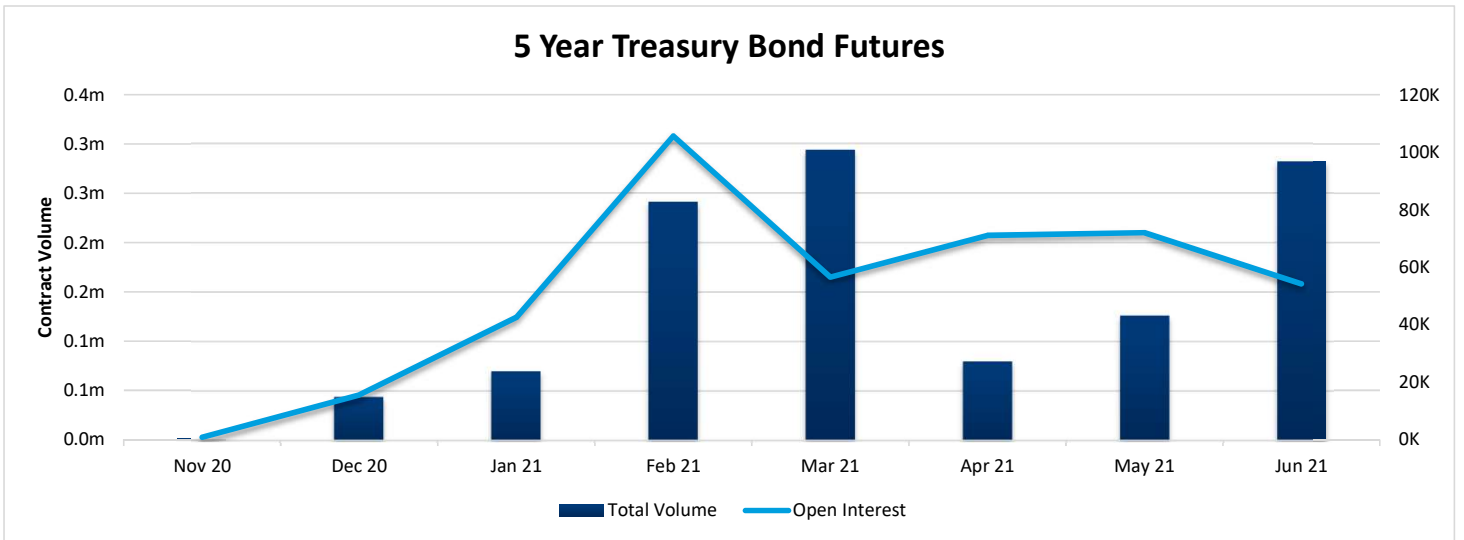
Short and long term interest rate futures monthly volume and open interest



ASX Interest Rate Derivatives - Volume and Open Interest

June 2021

Short and long term interest rate futures monthly volume and open interest



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