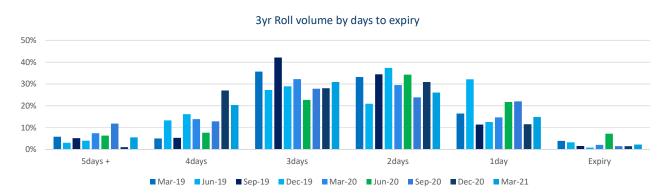


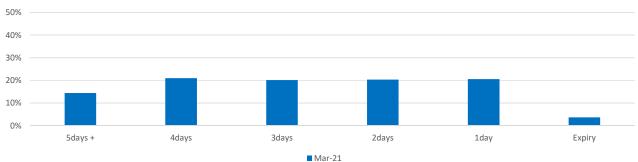
### ASX Interest Rate Derivatives - Roll Volume

#### March 2021

Roll Volumes: 3 Year, 5 Year, 10 Year and 20 Year



### 5yr Roll volume by days to expiry



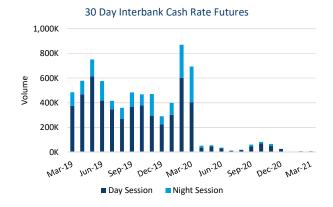


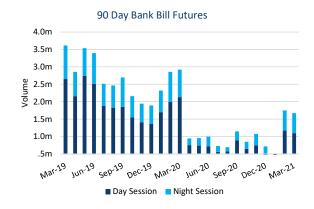


### 20yr Roll volume by days to expiry



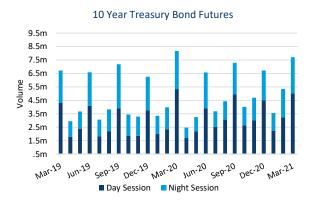
# ASX Interest Rate Derivatives - Volume by session March 2021



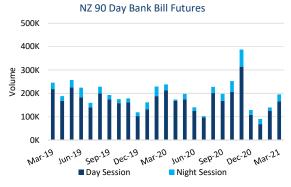








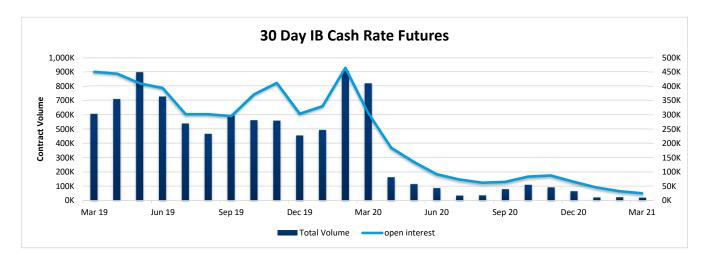


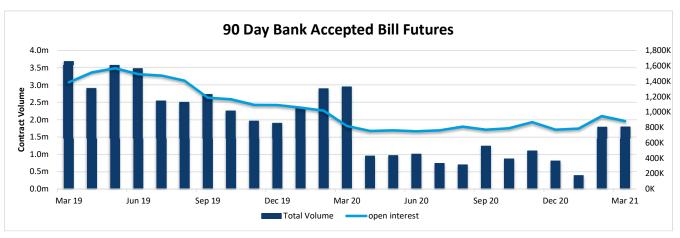


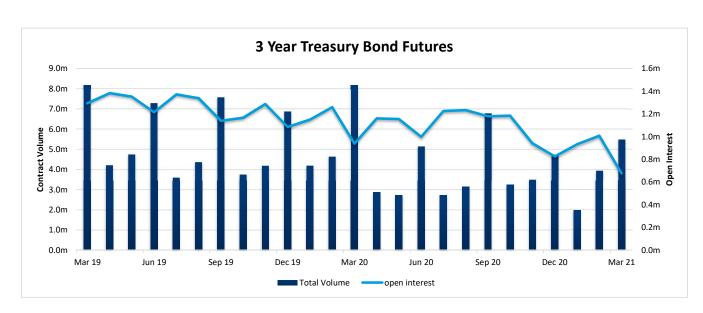
Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

# ASX Interest Rate Derivatives - Volume and Open Interest March 2021

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

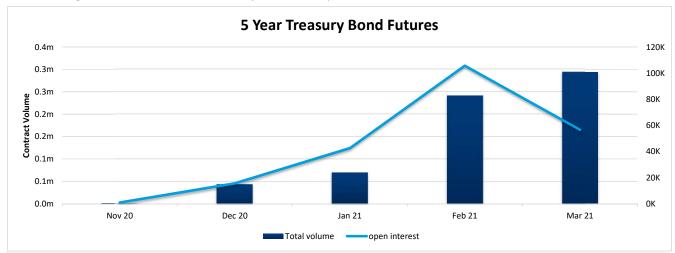


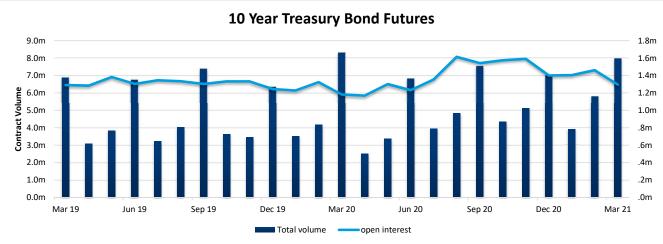


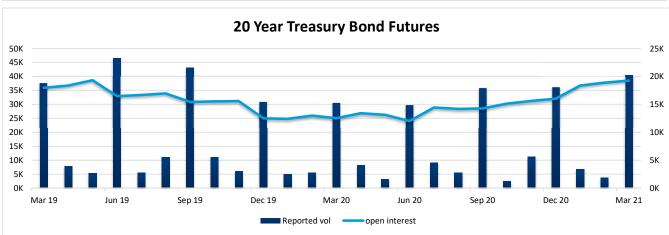


# ASX Interest Rate Derivatives - Volume and Open Interest March 2021

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







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