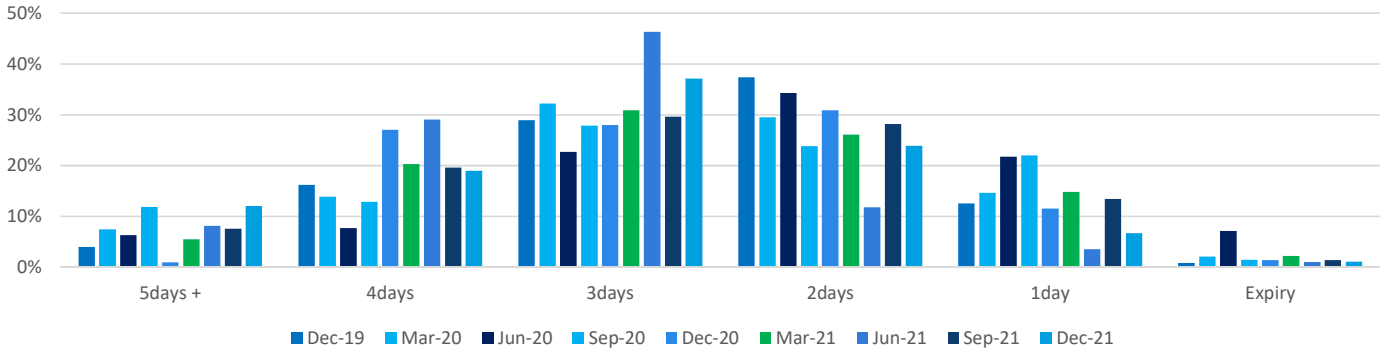


ASX Interest Rate Derivatives - Roll Volume

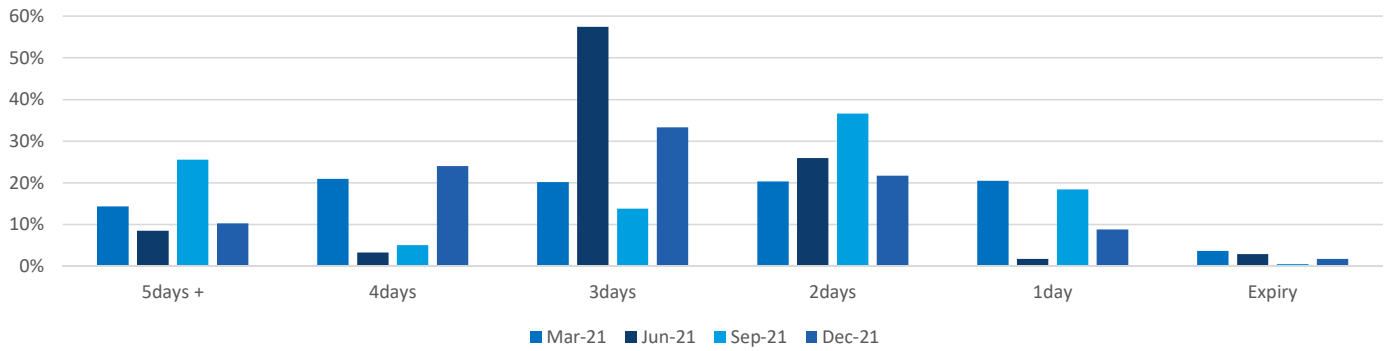
December 2021

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

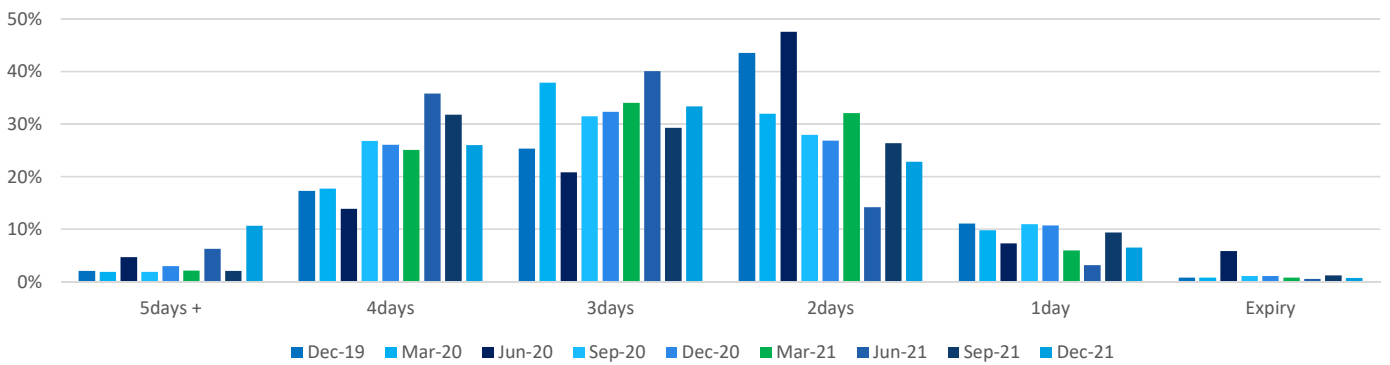
3 Year Bond Future Roll Volume by Days to Expiry



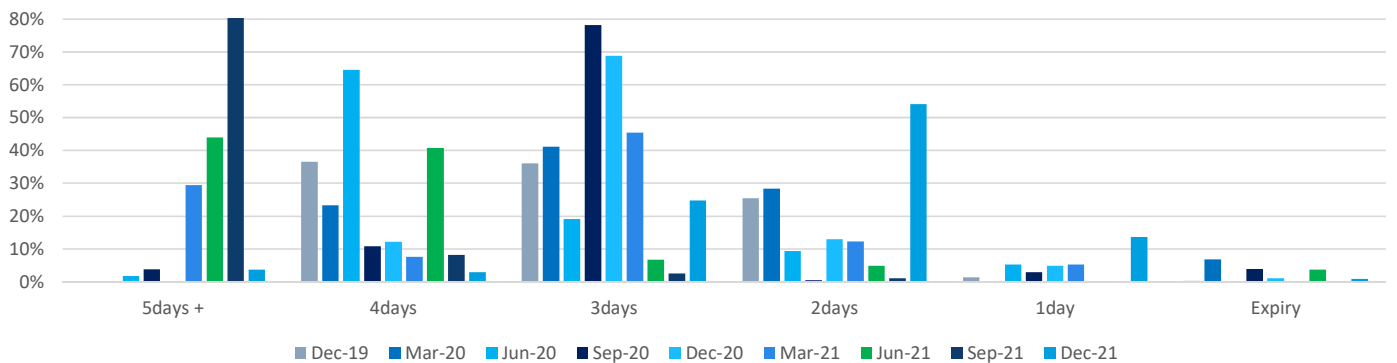
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry

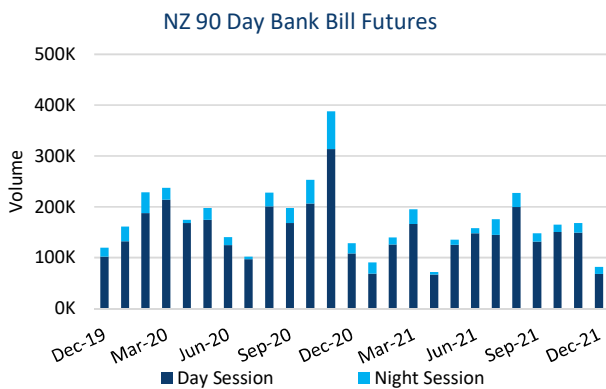
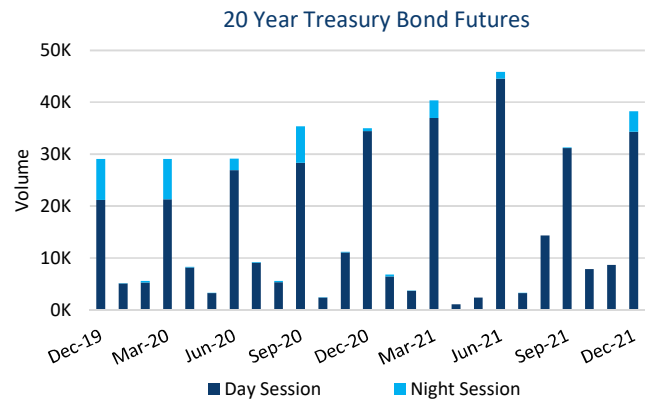
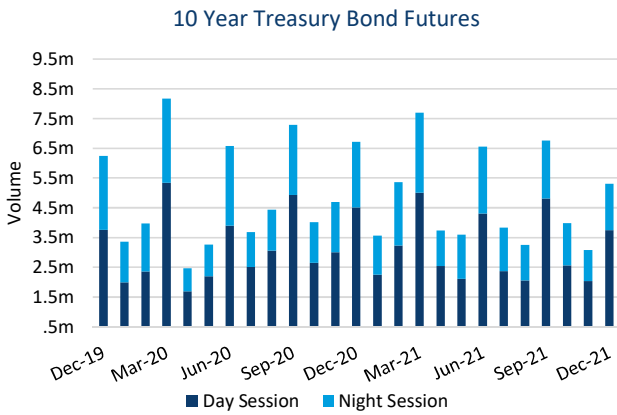
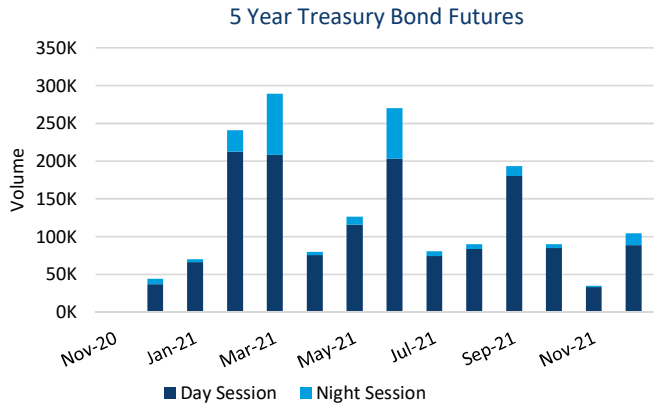
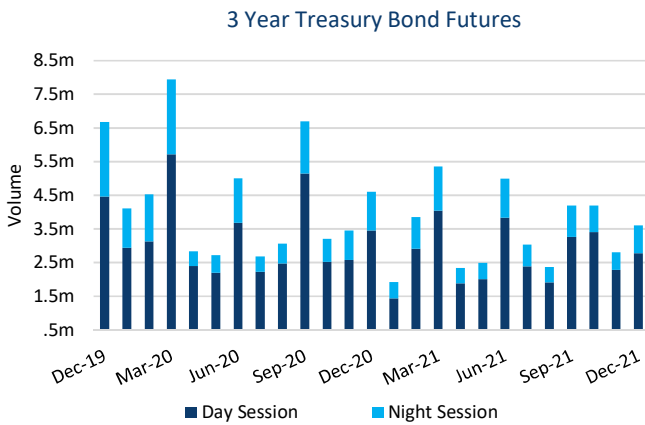
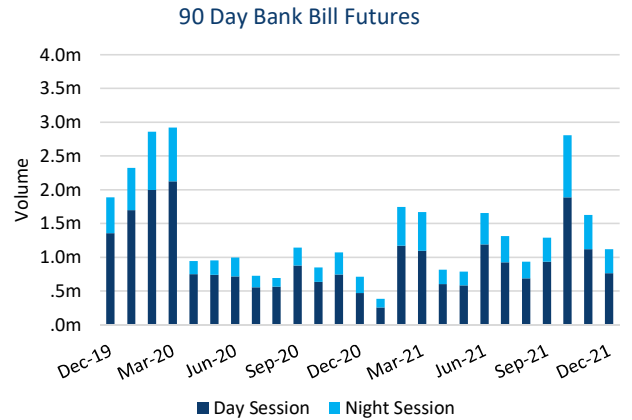
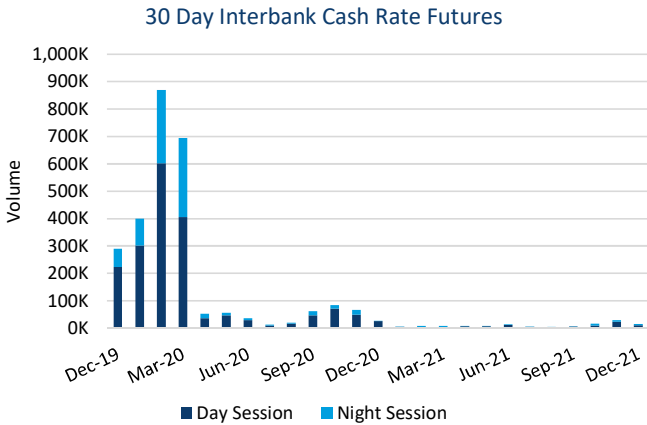


20 Year Bond Future Roll Volume by Days to Expiry



ASX Interest Rate Derivatives - Volume by session

December 2021

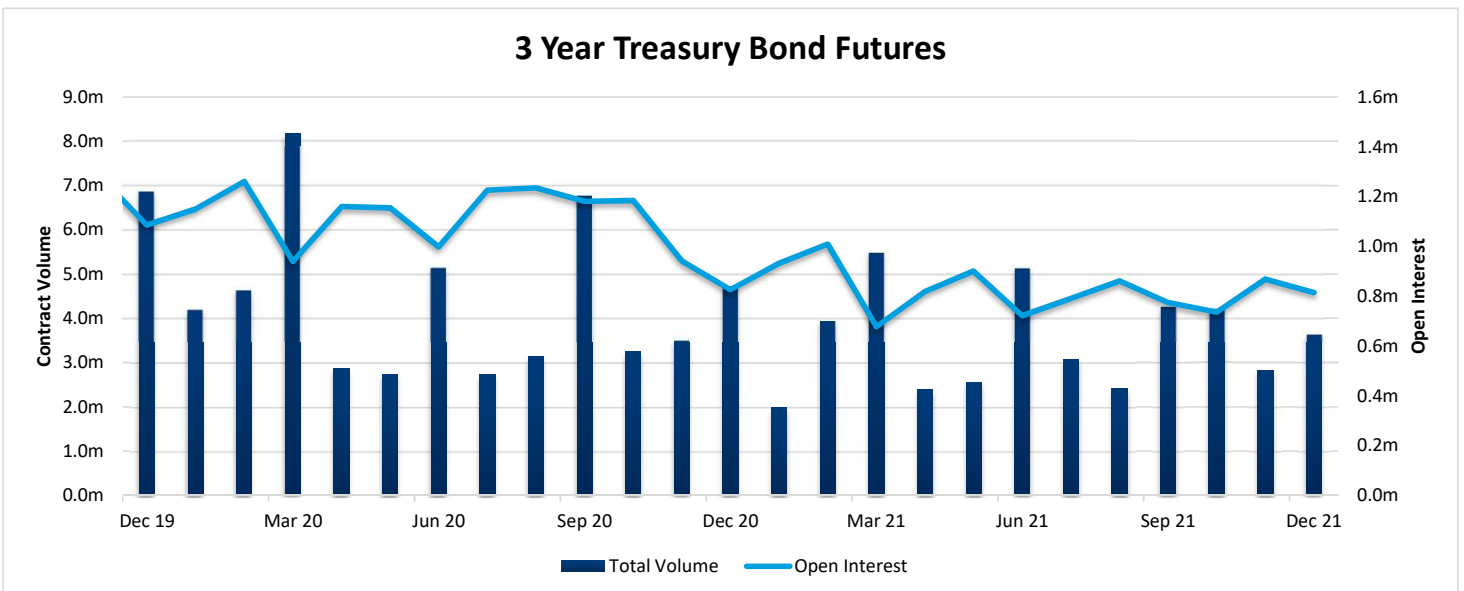
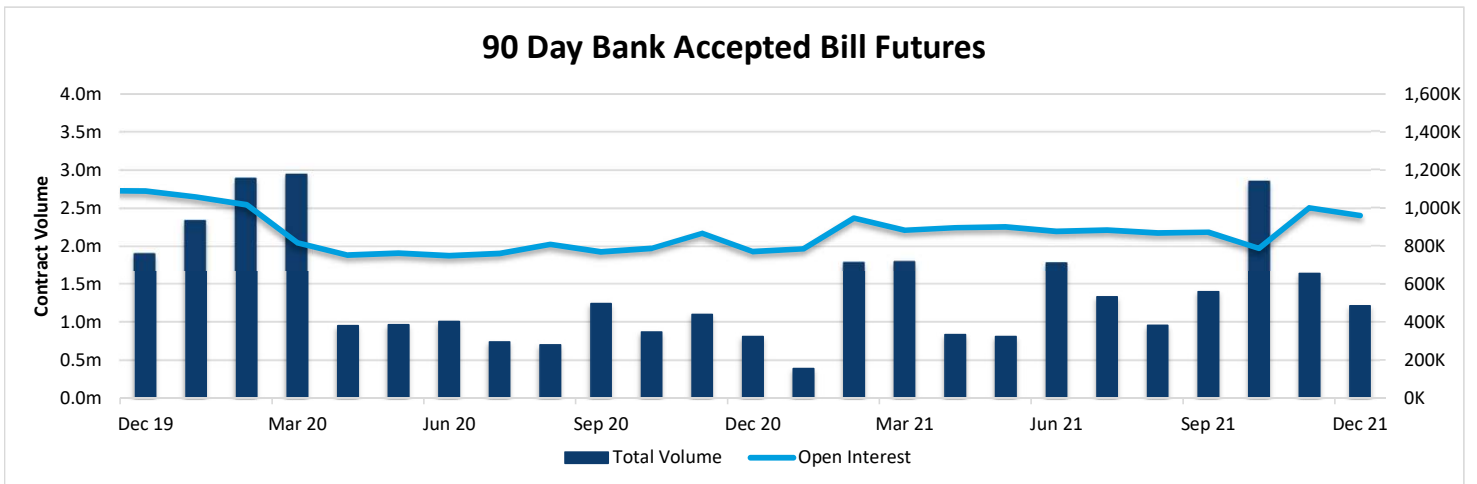
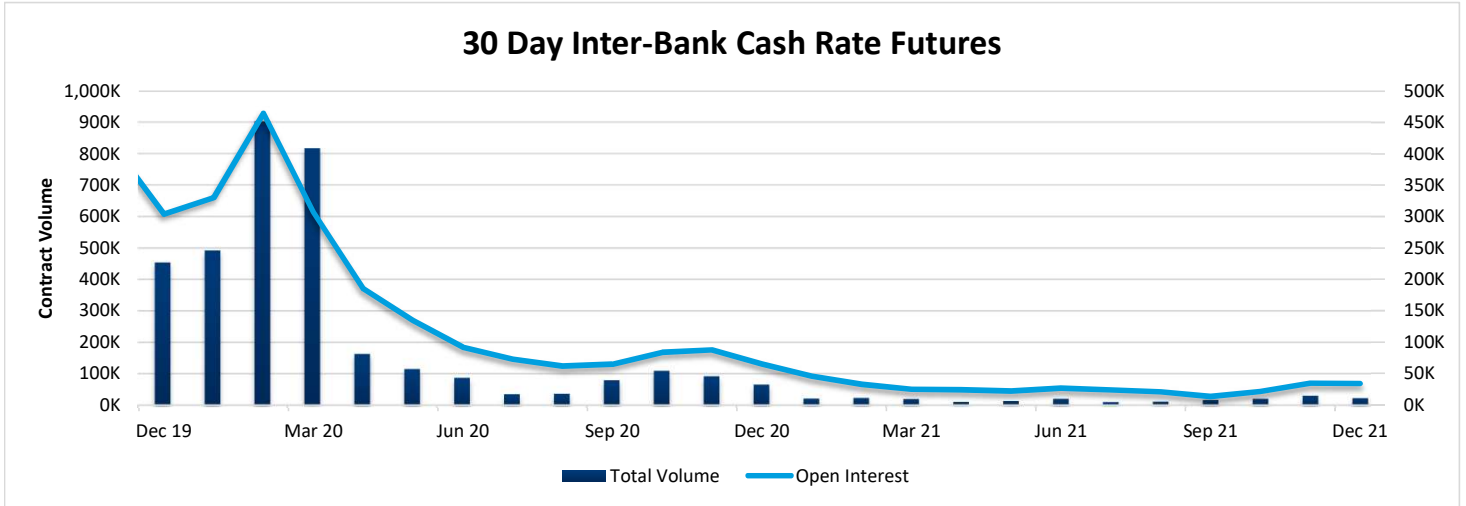


Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

December 2021

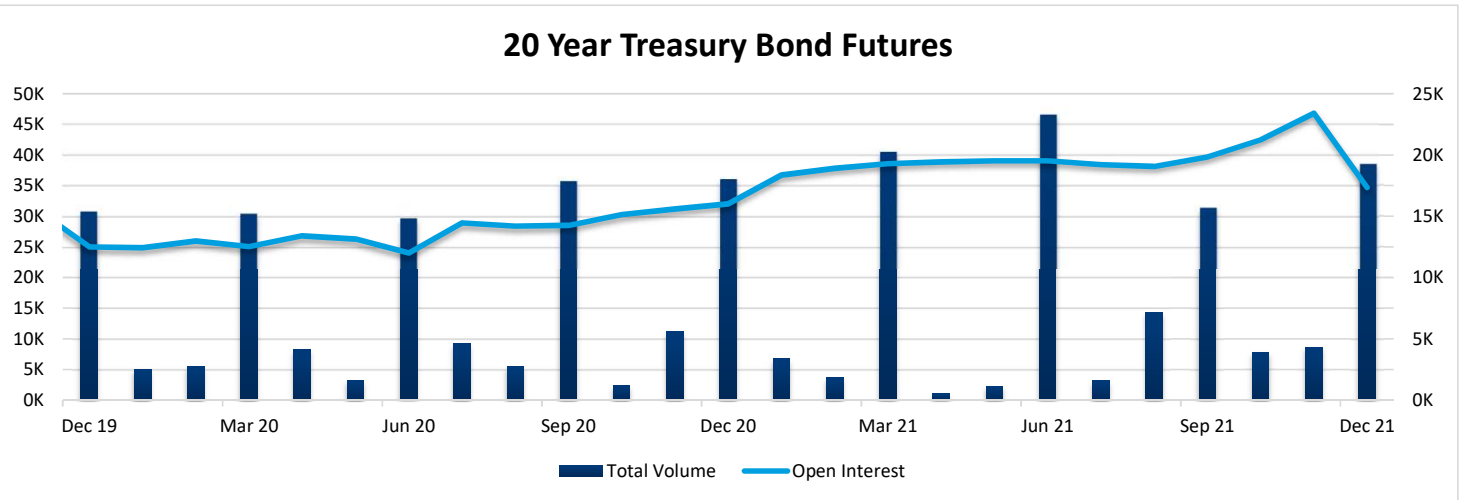
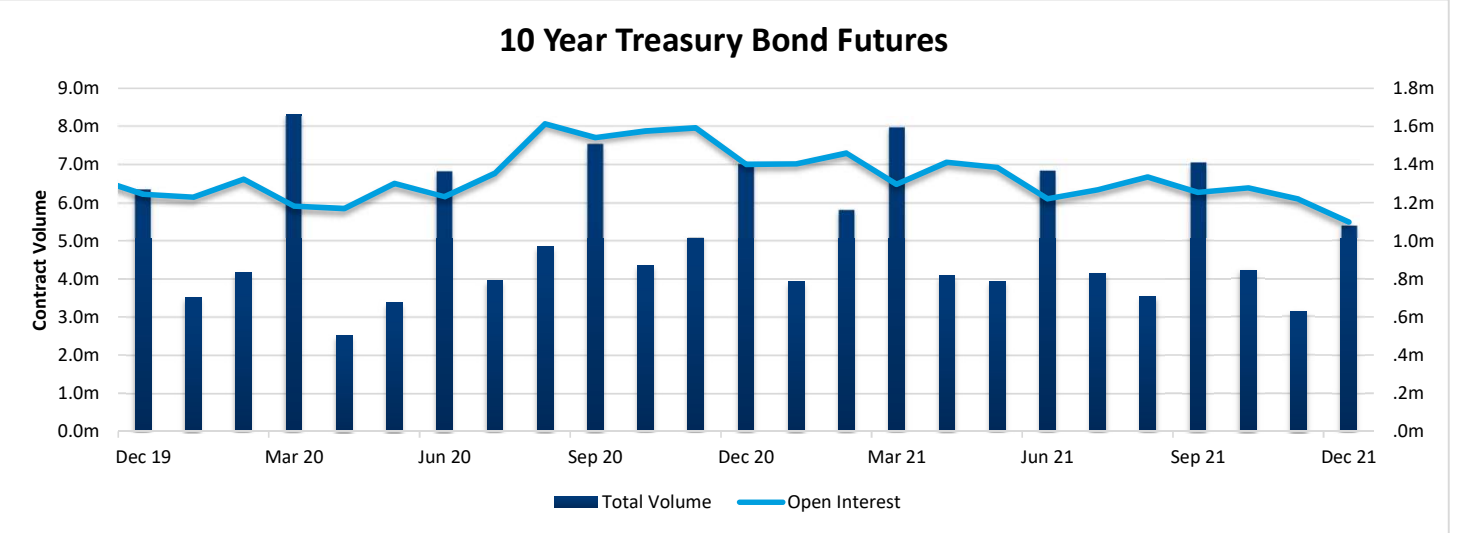
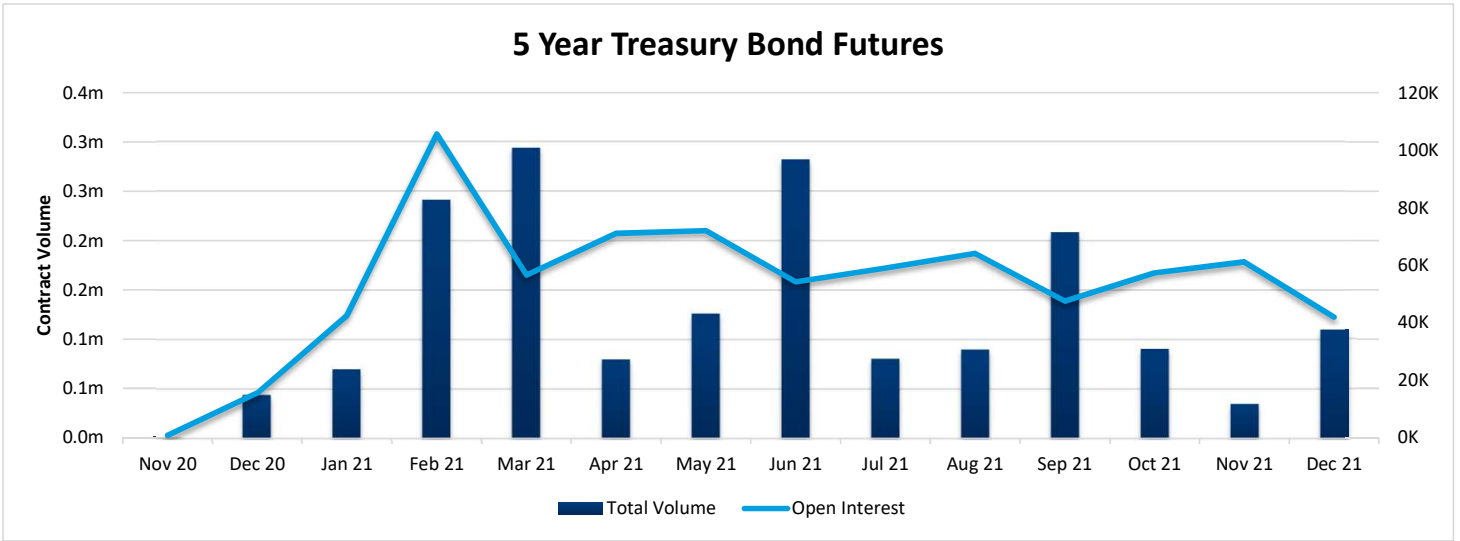
Short and long term interest rate futures monthly volume and open interest



ASX Interest Rate Derivatives - Volume and Open Interest

December 2021

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



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 2021

