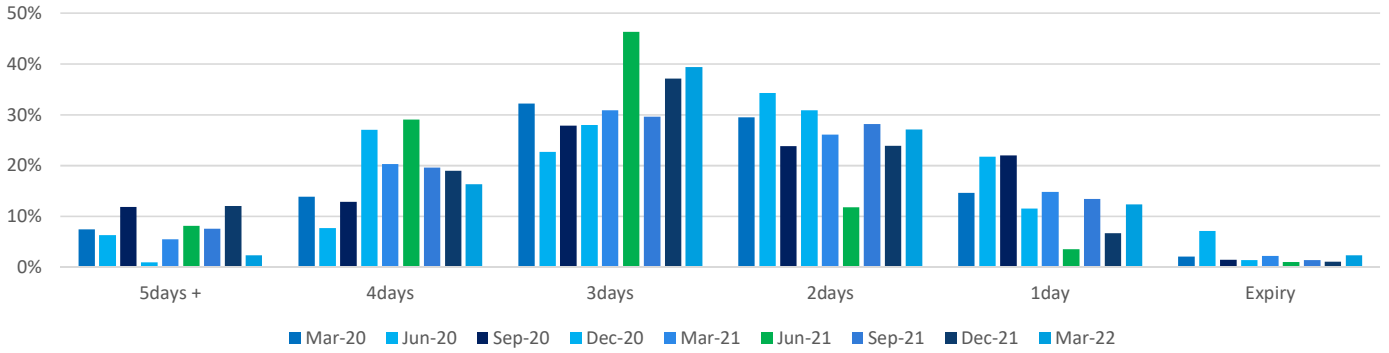


ASX Interest Rate Derivatives - Roll Volume

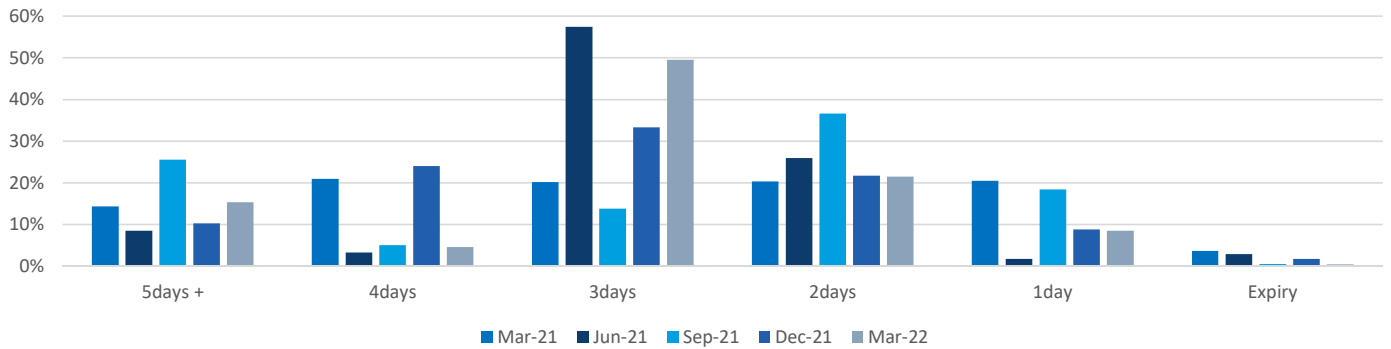
March 2022

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

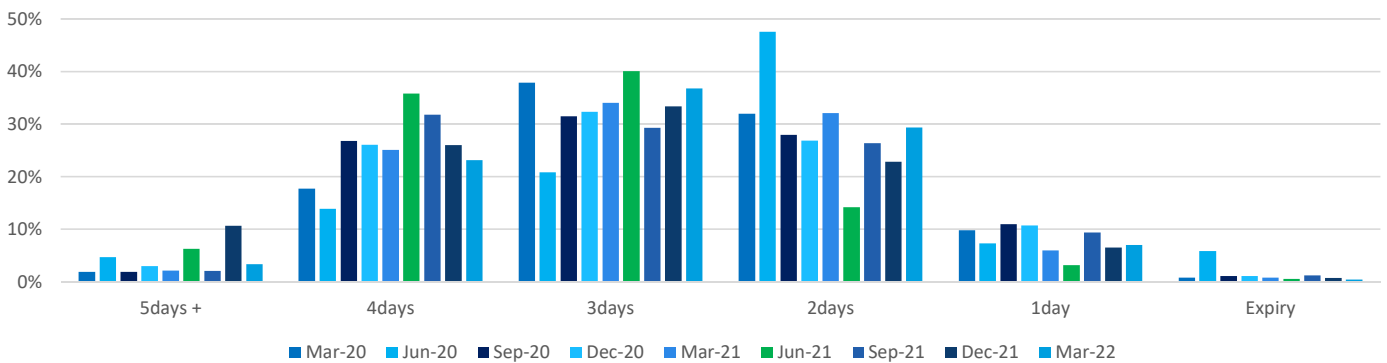
3 Year Bond Future Roll Volume by Days to Expiry



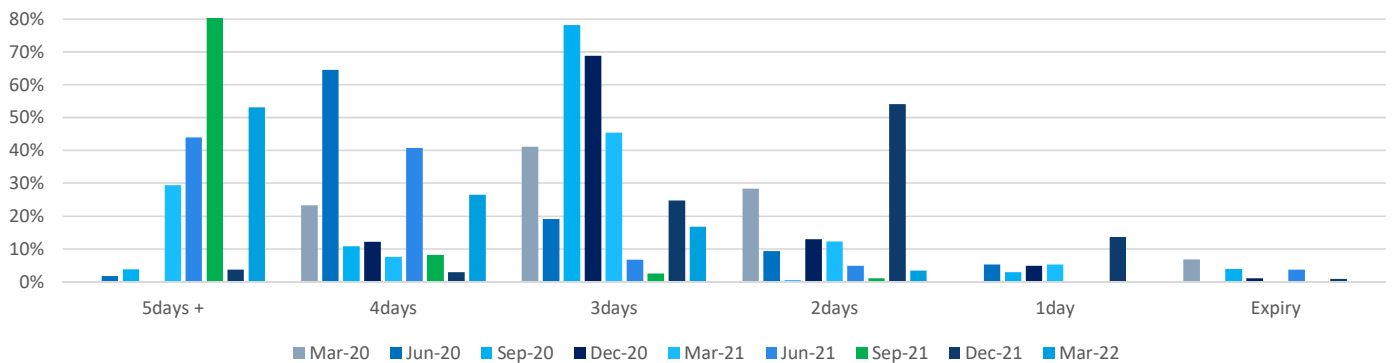
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry



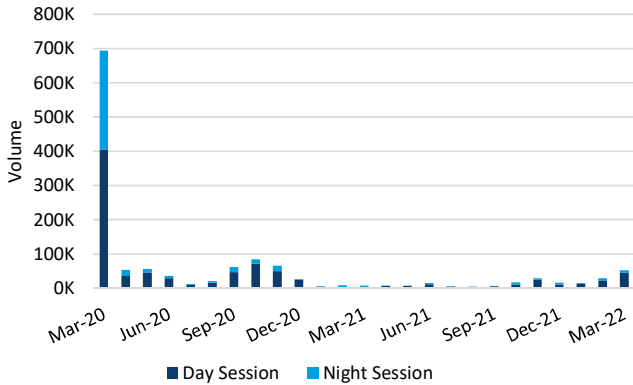
20 Year Bond Future Roll Volume by Days to Expiry



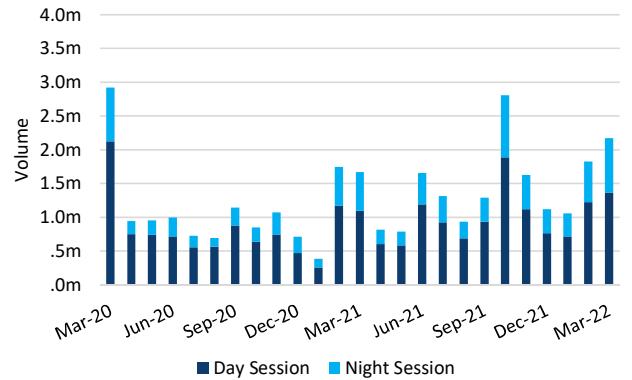
ASX Interest Rate Derivatives - Volume by session

March 2022

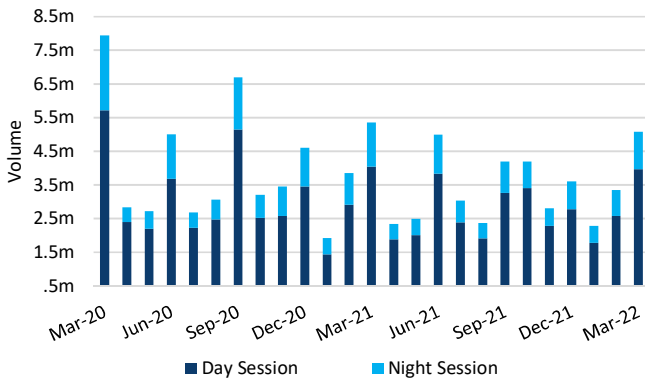
30 Day Interbank Cash Rate Futures



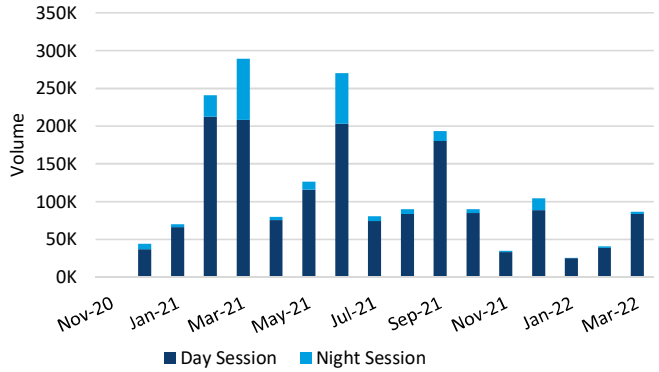
90 Day Bank Bill Futures



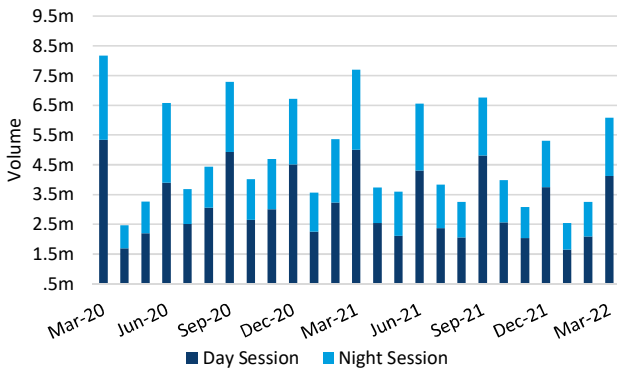
3 Year Treasury Bond Futures



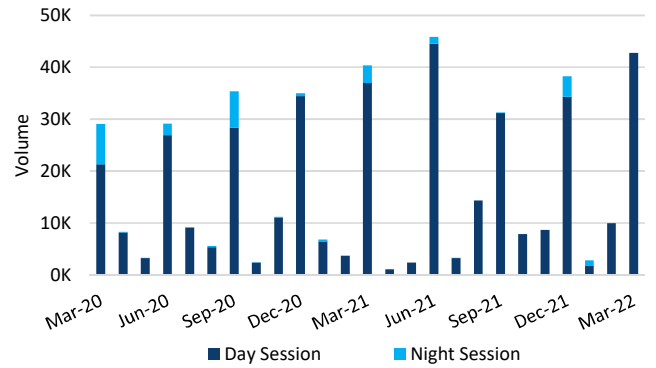
5 Year Treasury Bond Futures



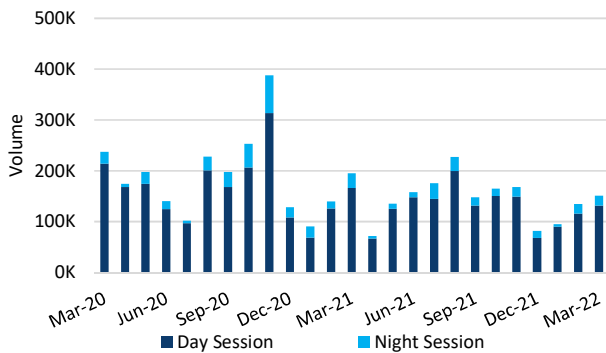
10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



NZ 90 Day Bank Bill Futures

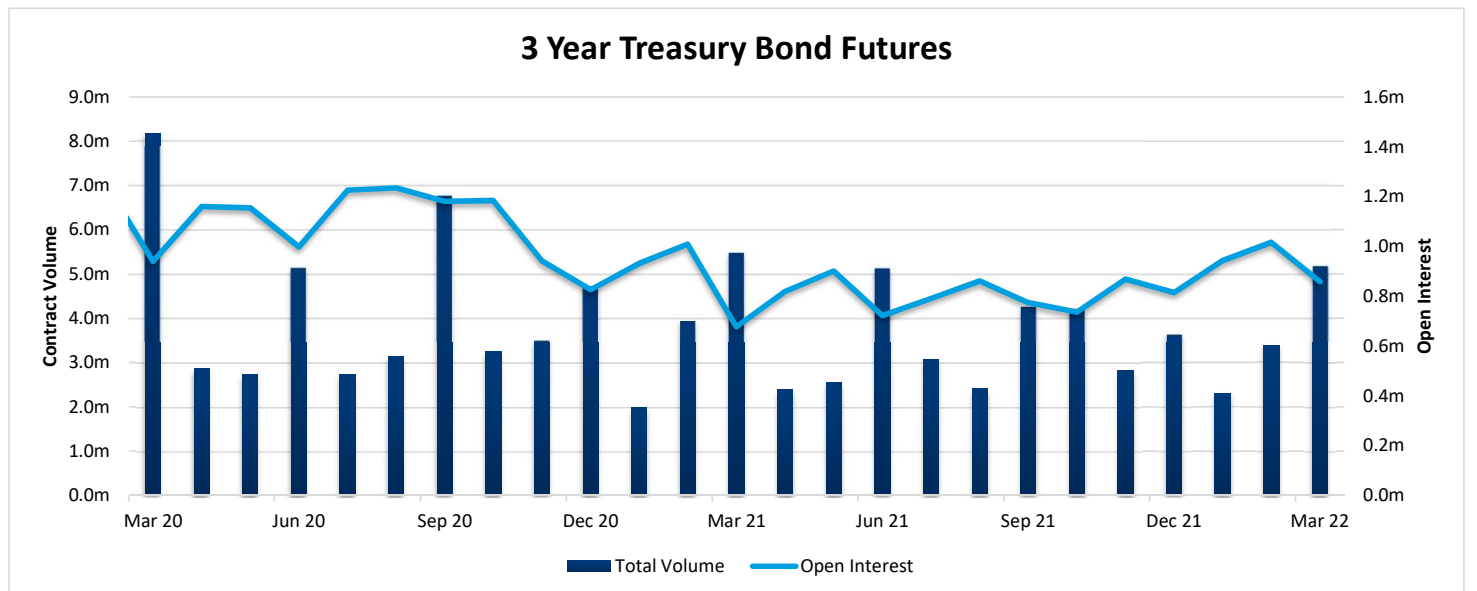
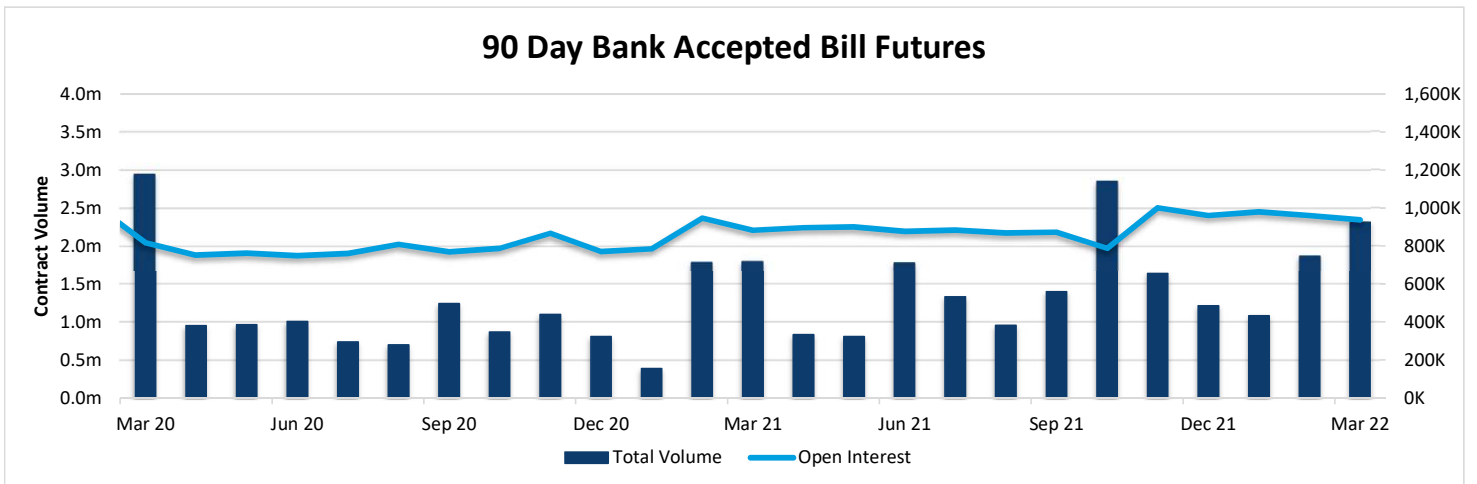
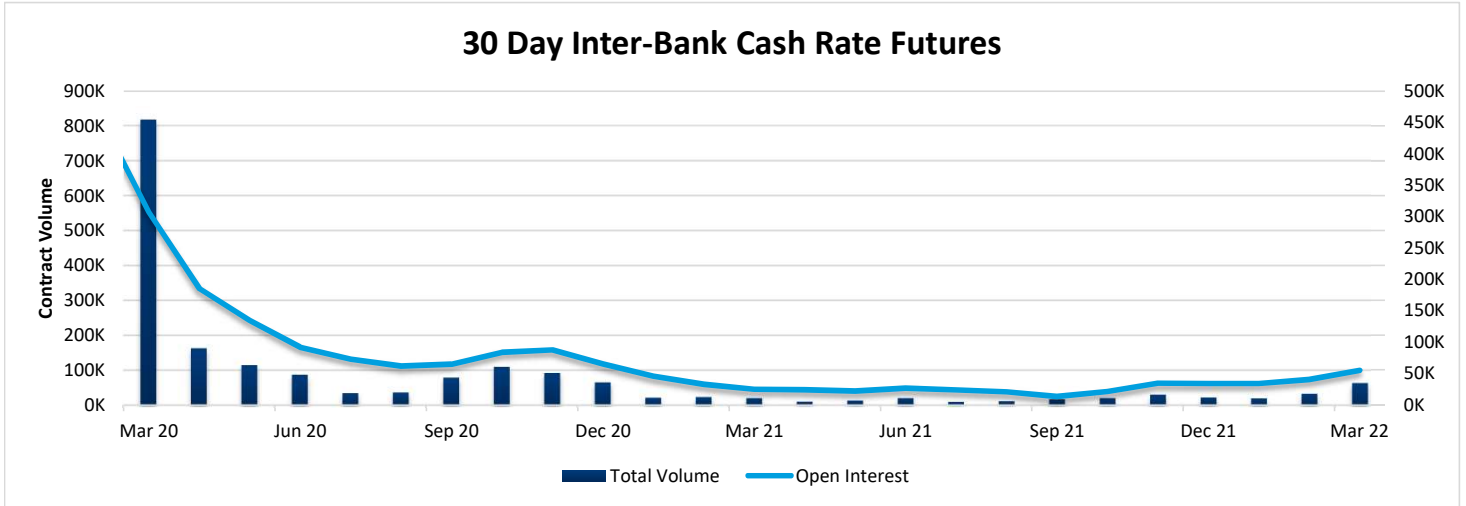


Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

March 2022

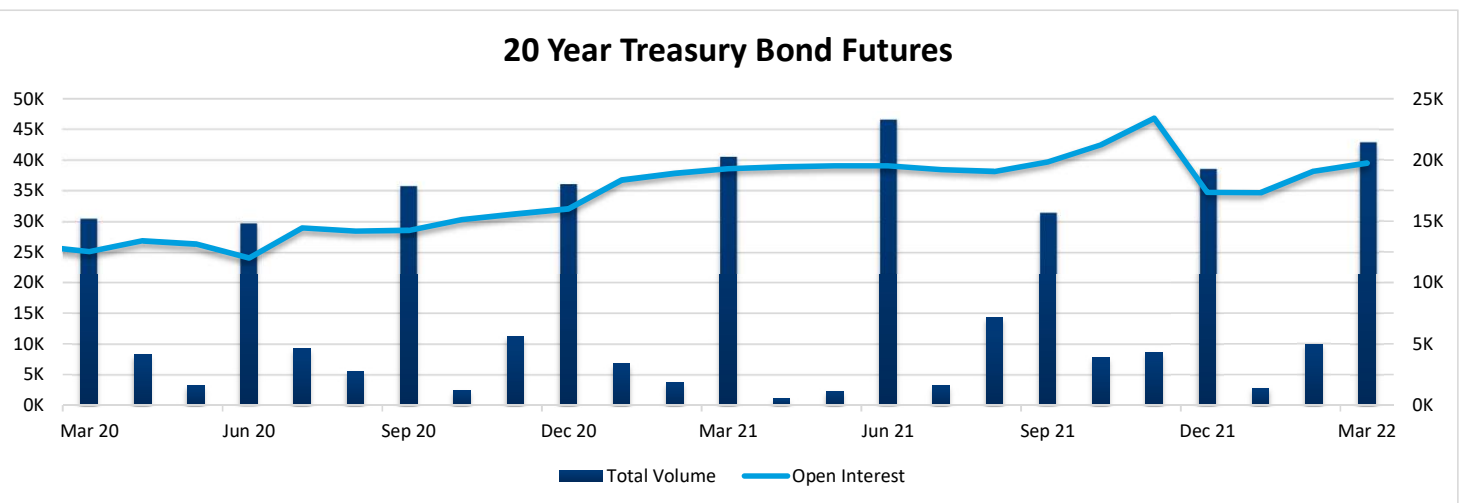
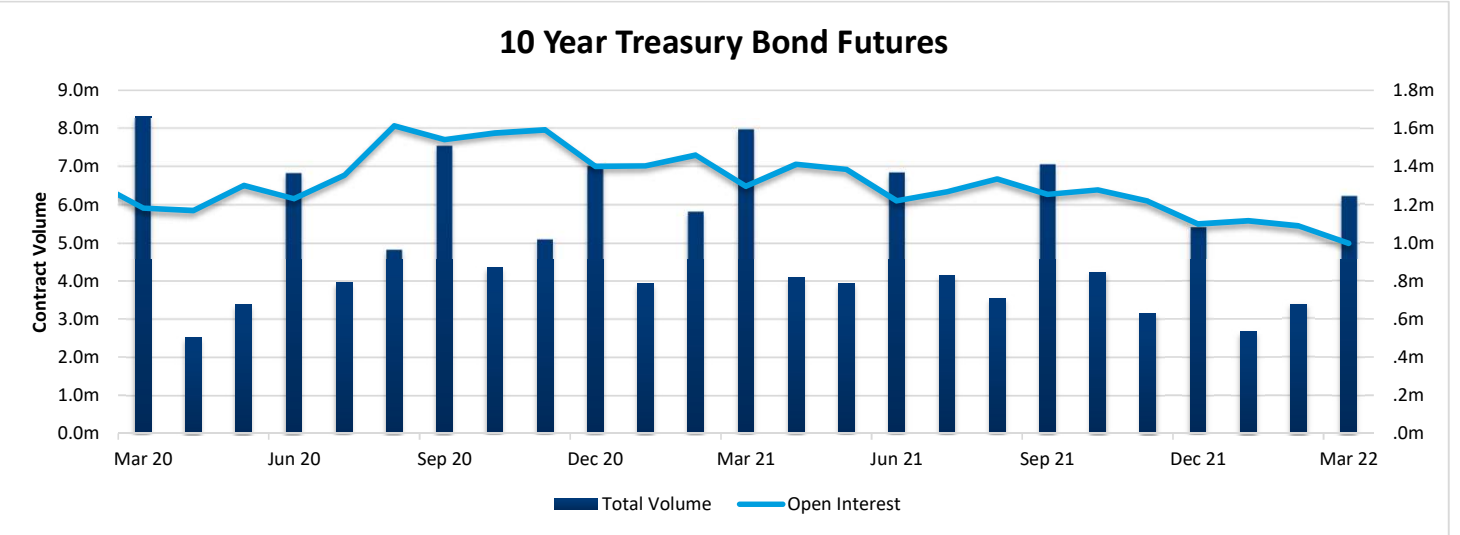
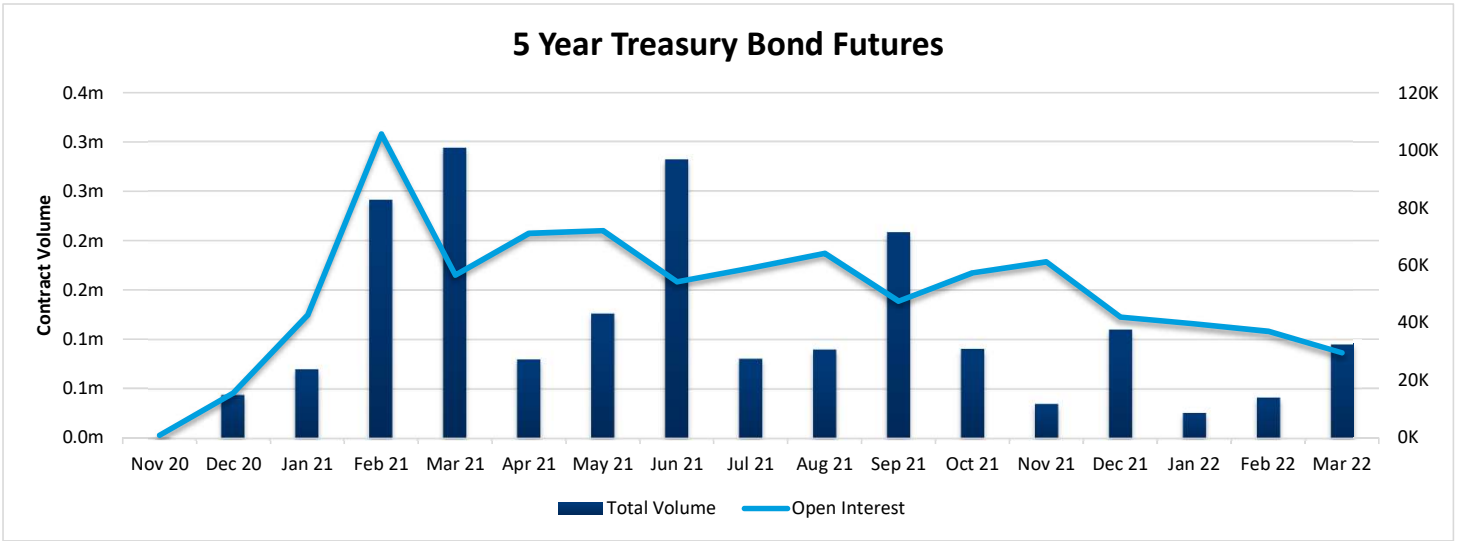
Short and long term interest rate futures monthly volume and open interest



ASX Interest Rate Derivatives - Volume and Open Interest

March 2022

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



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