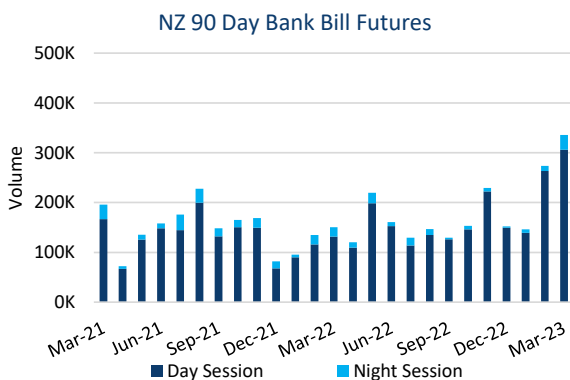
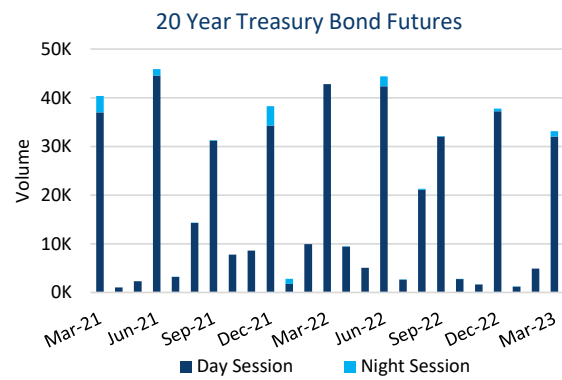
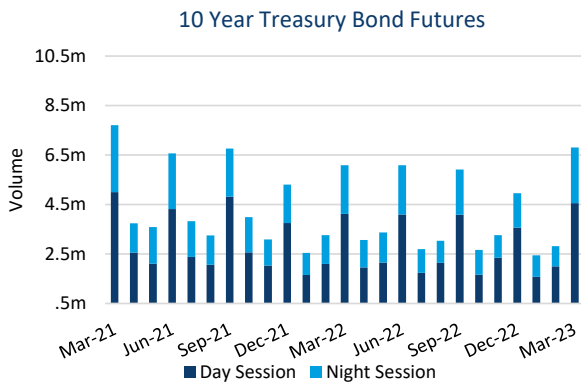
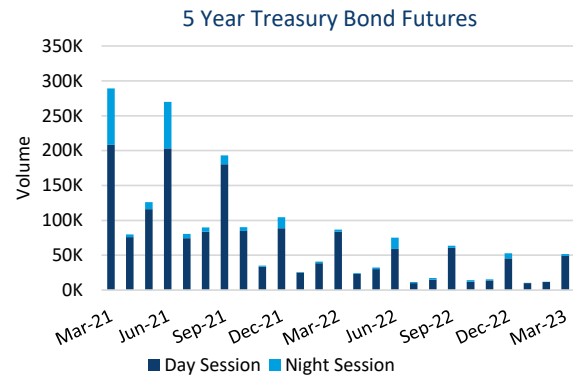
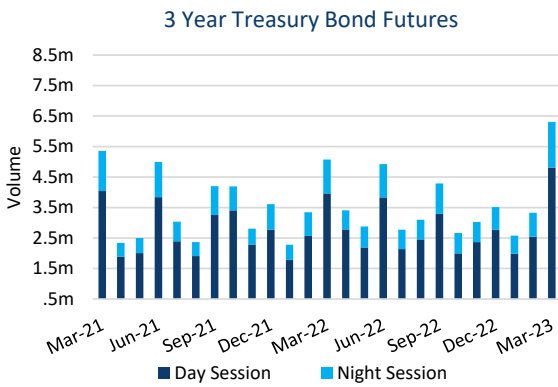
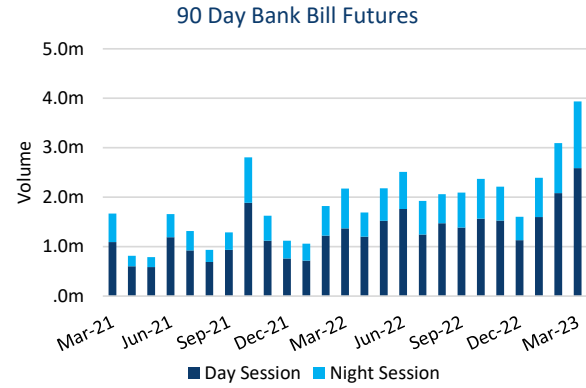
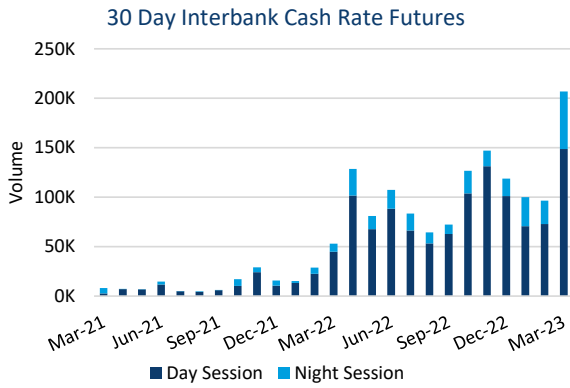


ASX Interest Rate Derivatives - Volume by Session

March 2023

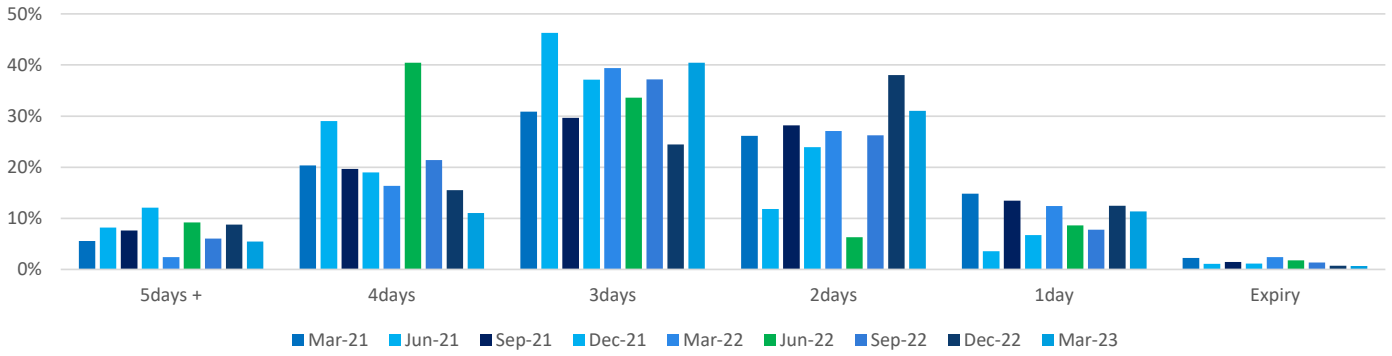


Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

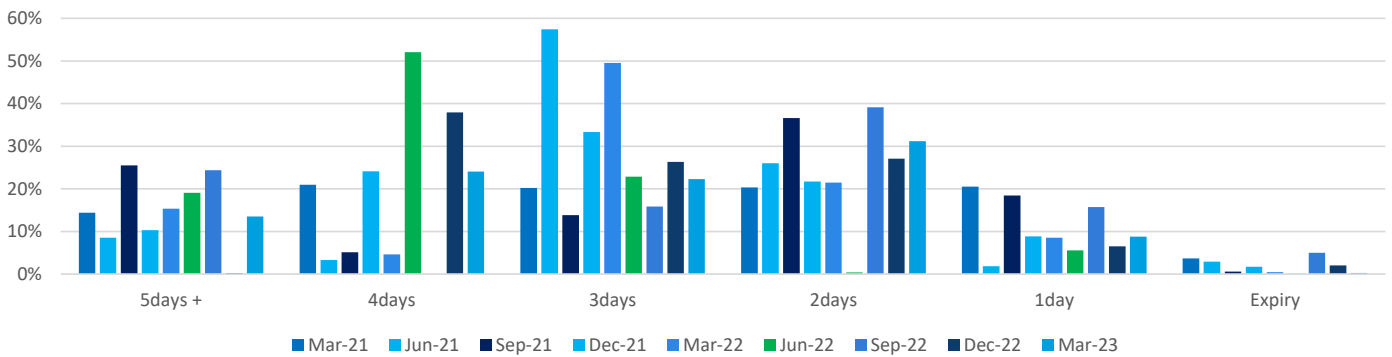
ASX Interest Rate Derivatives - Roll Volume

March 2023

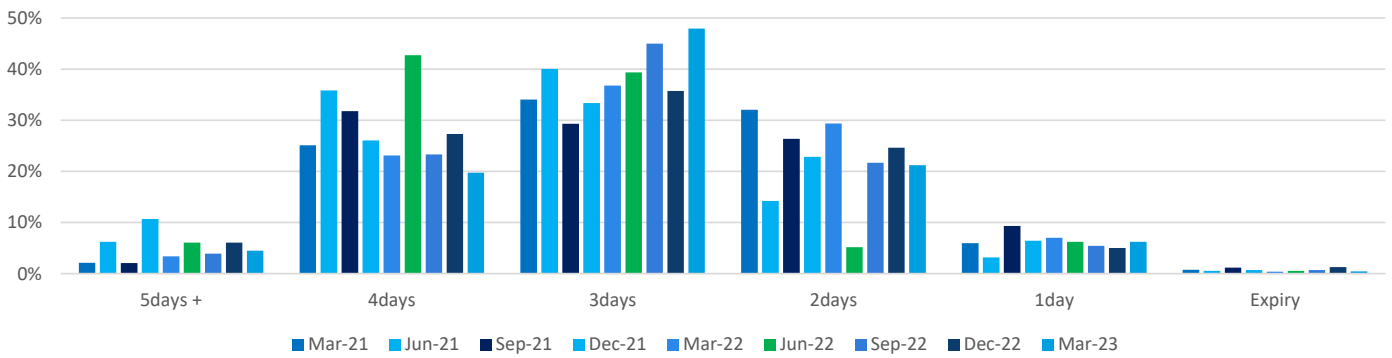
3 Year Bond Future Roll Volume by Days to Expiry



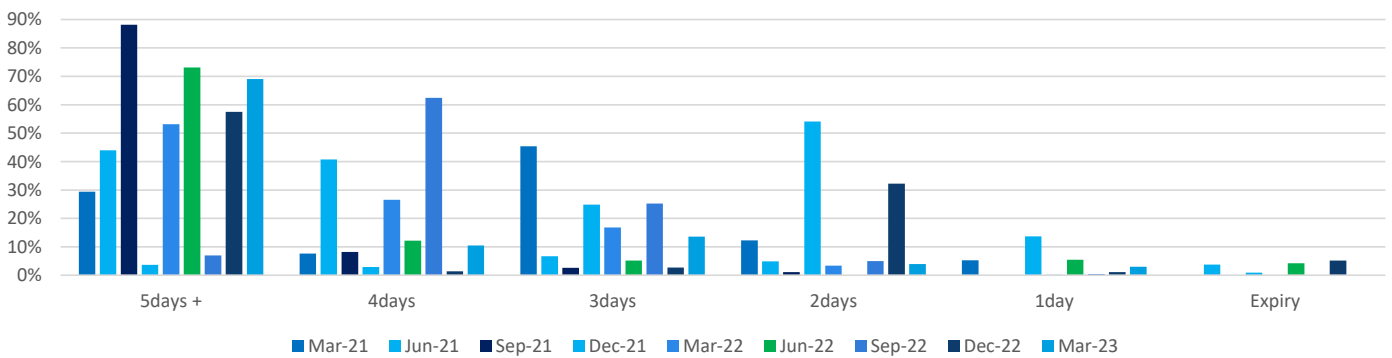
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry



20 Year Bond Future Roll Volume by Days to Expiry

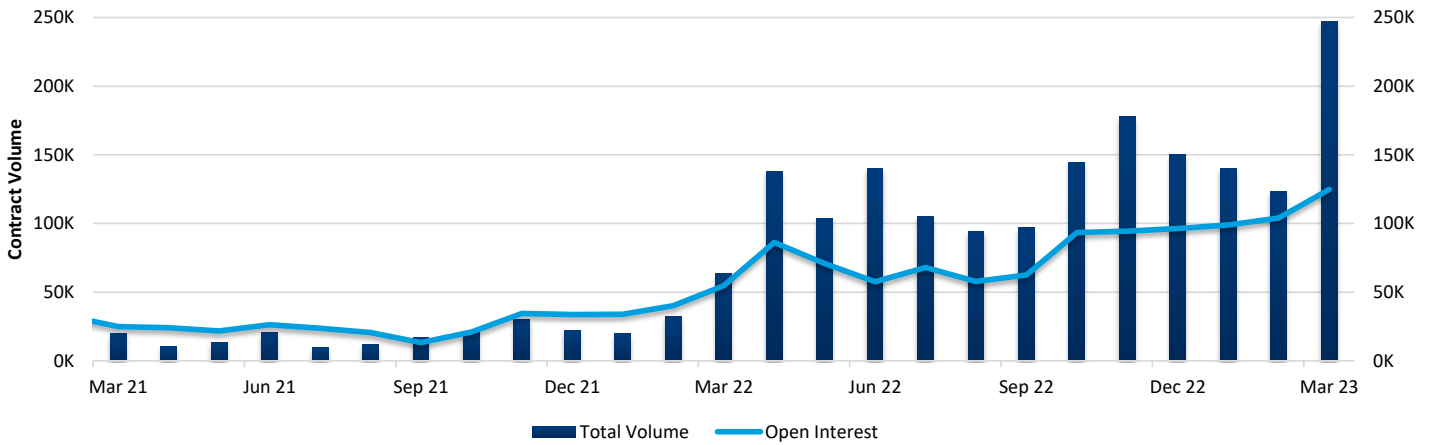


ASX Interest Rate Derivatives - Volume and Open Interest

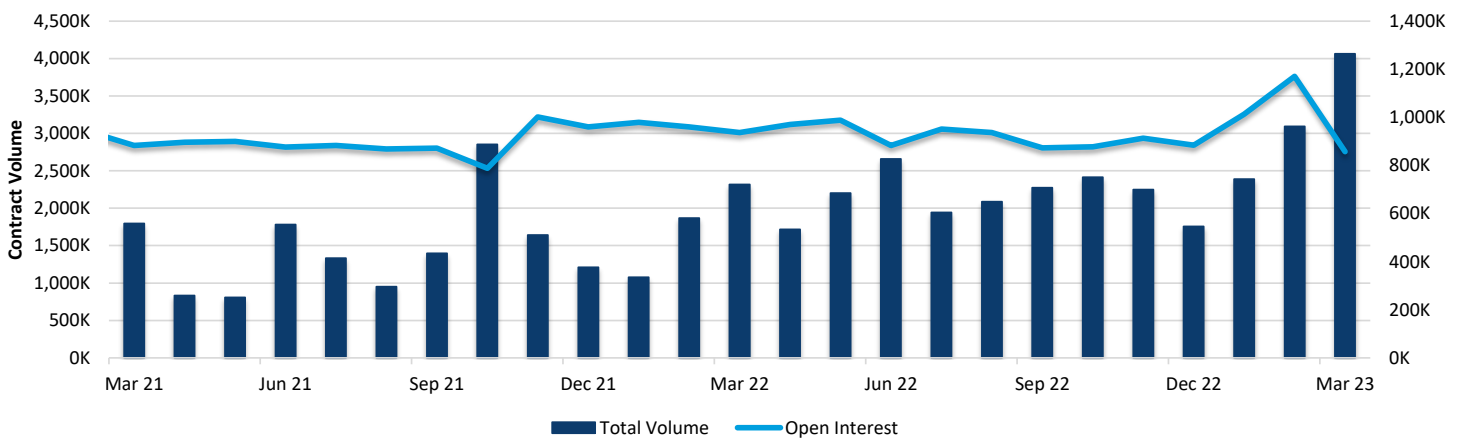
March 2023

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

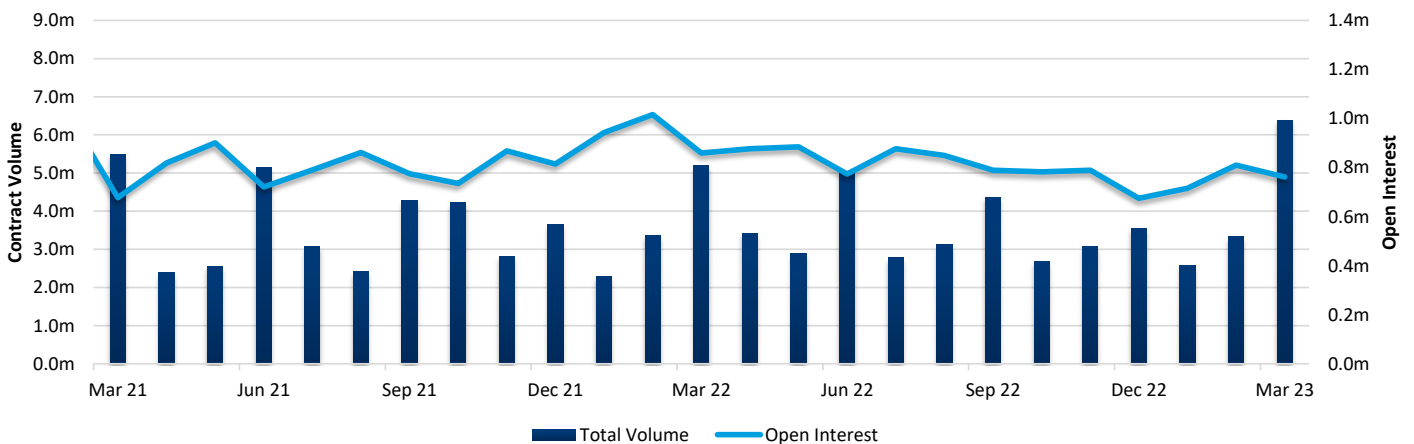
30 Day Inter-Bank Cash Rate Futures



90 Day Bank Accepted Bill Futures



3 Year Treasury Bond Futures

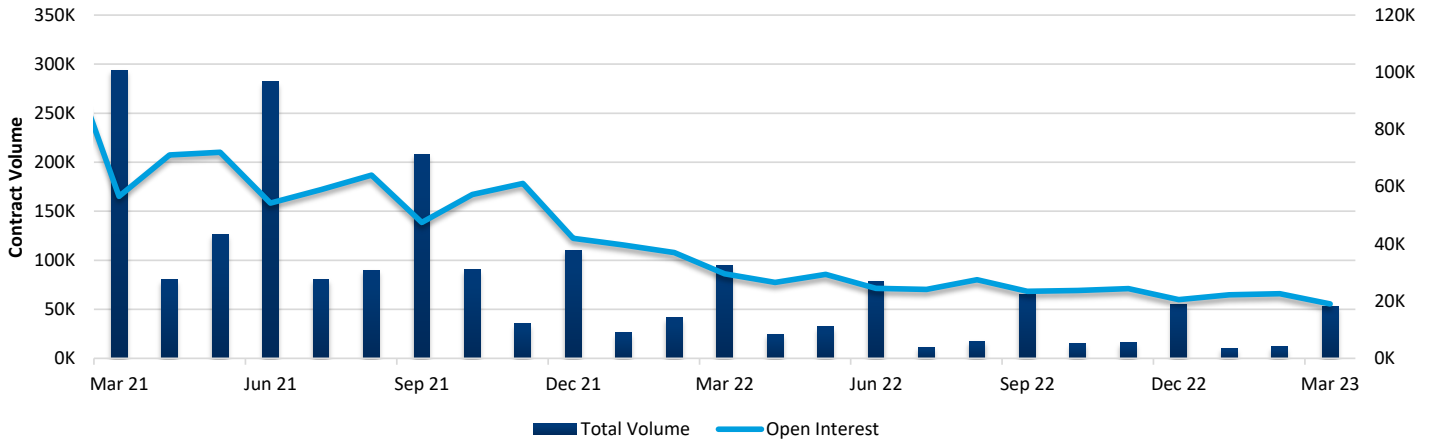


ASX Interest Rate Derivatives - Volume and Open Interest

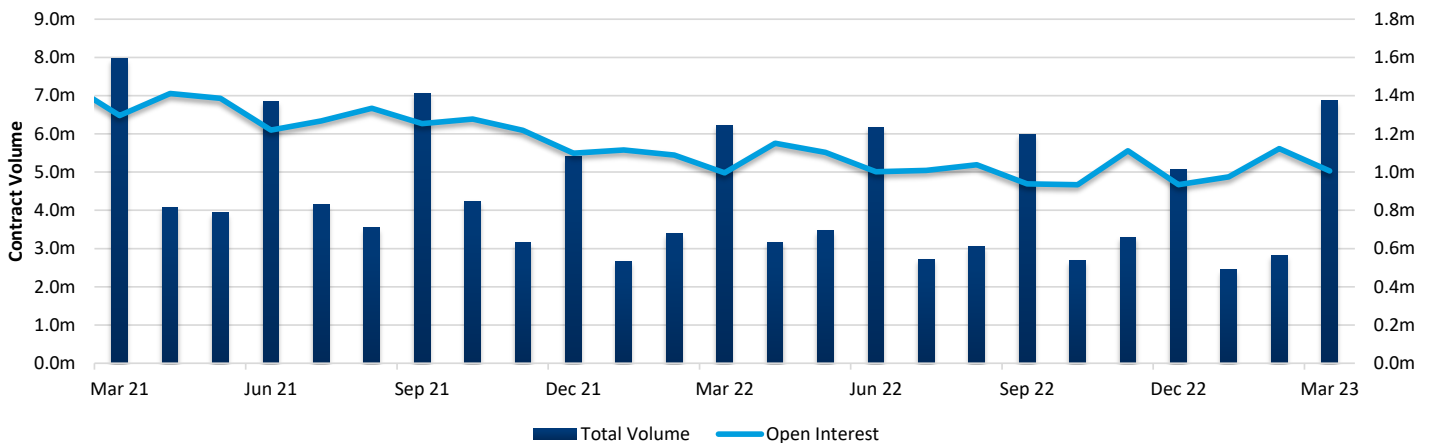
March 2023

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

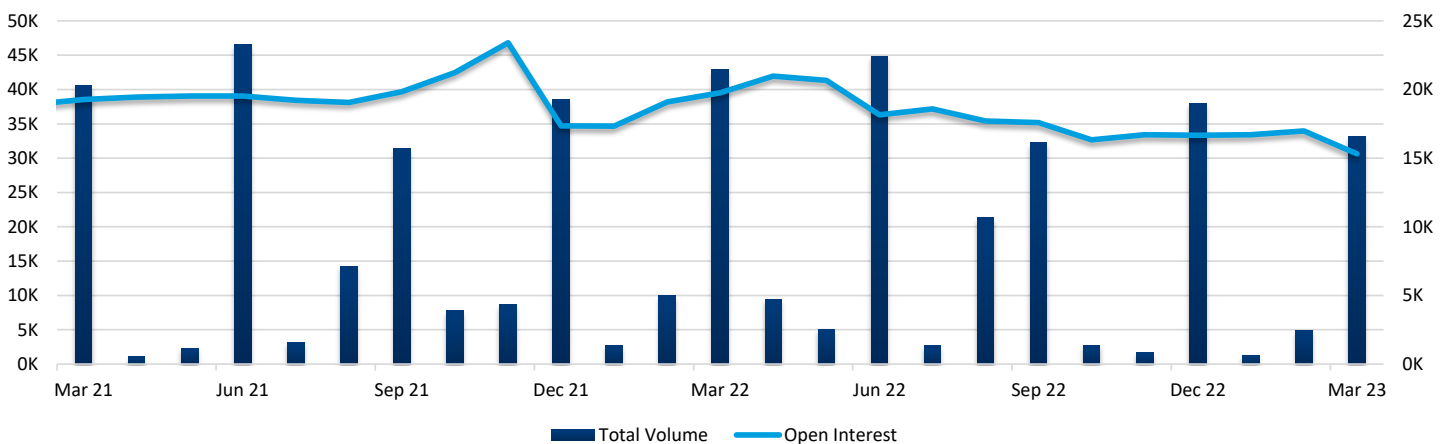
5 Year Treasury Bond Futures



10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



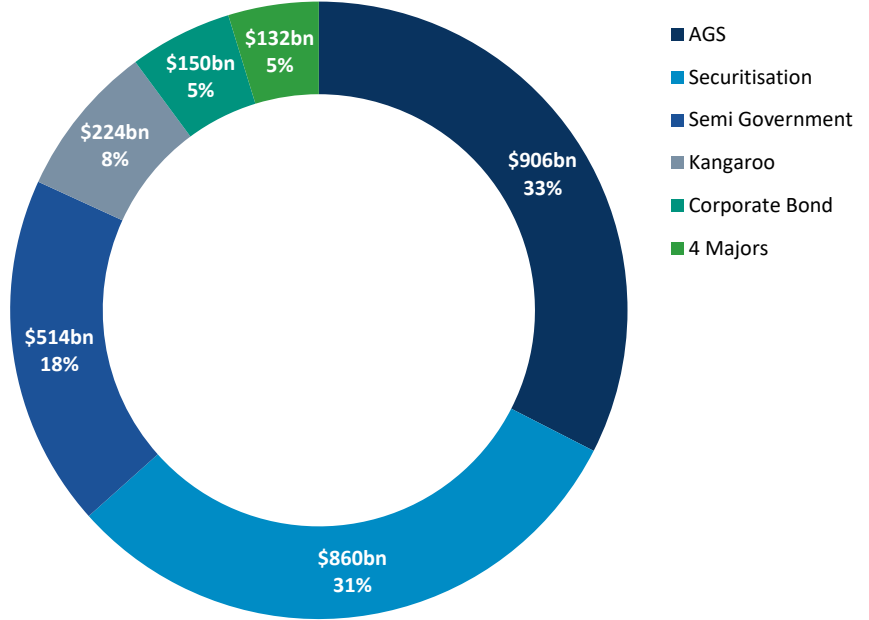
Fixed Income Securities - Austraclear Composition

March 2023

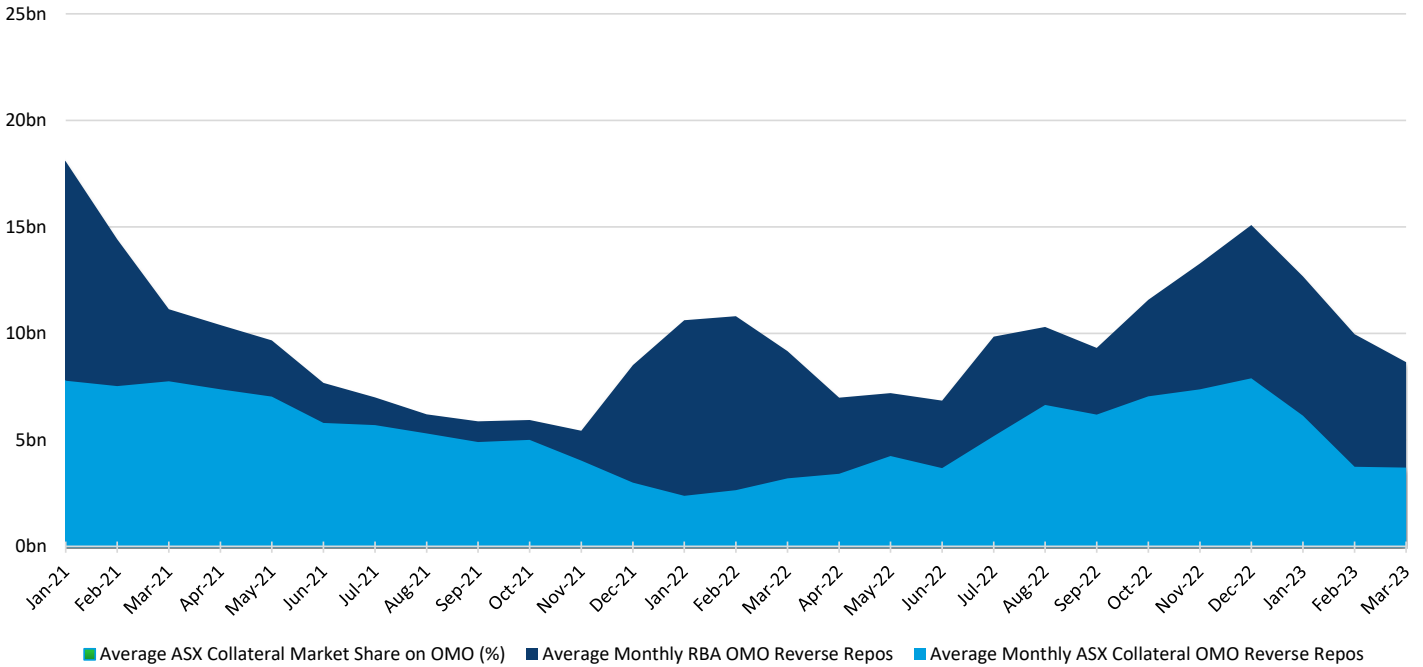
Austraclear Fixed Income Breakdown

Asset Class	Gross Value (\$bn)	%
AGS	\$906bn	33%
Securitisation	\$860bn	31%
Semi Government	\$514bn	18%
Kangaroo	\$224bn	8%
Corporate Bond	\$150bn	5%
4 Majors	\$132bn	5%

Austraclear Fixed Income Securities Asset Classes as at March 2023



ASX Collateral OMO Market Share



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 2023

