

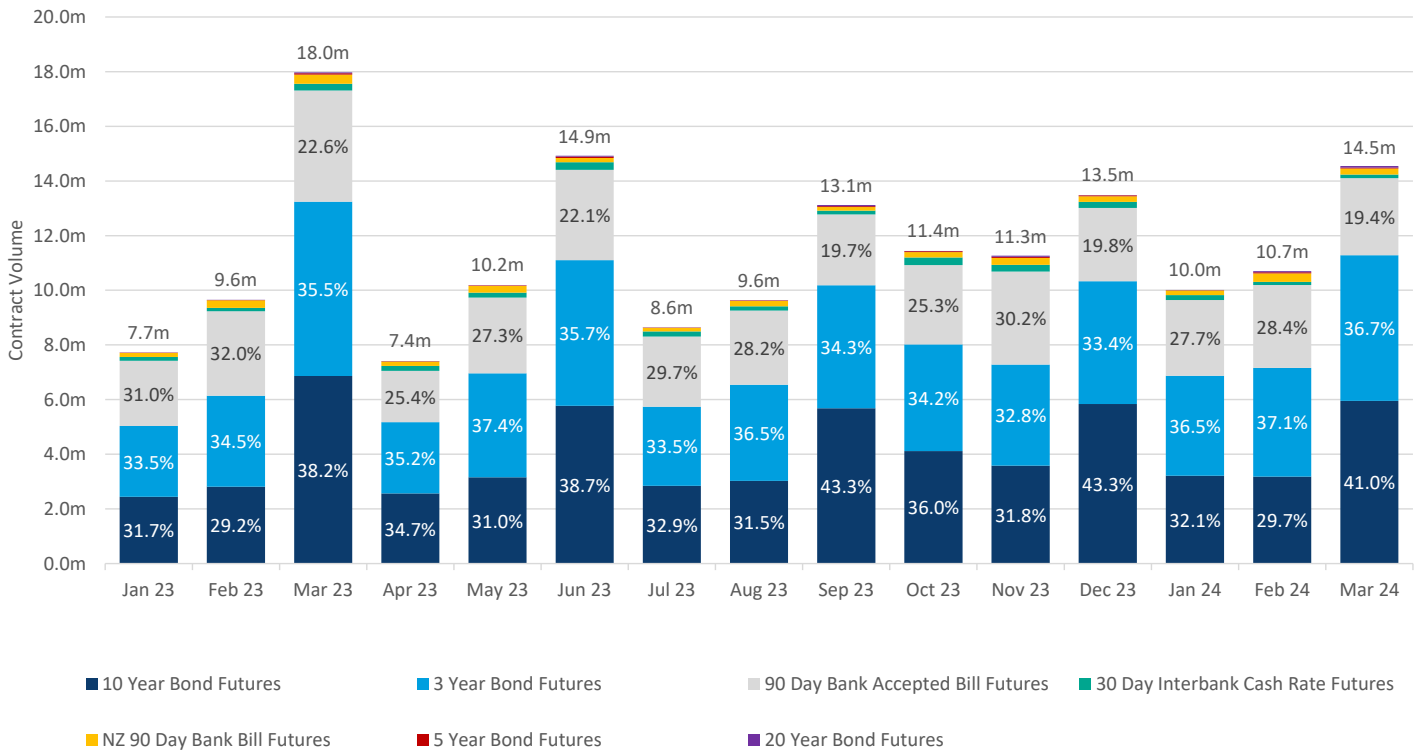
ASX Rates Highlights:

Fixed Income Charts with all data sourced by ASX - March 2024



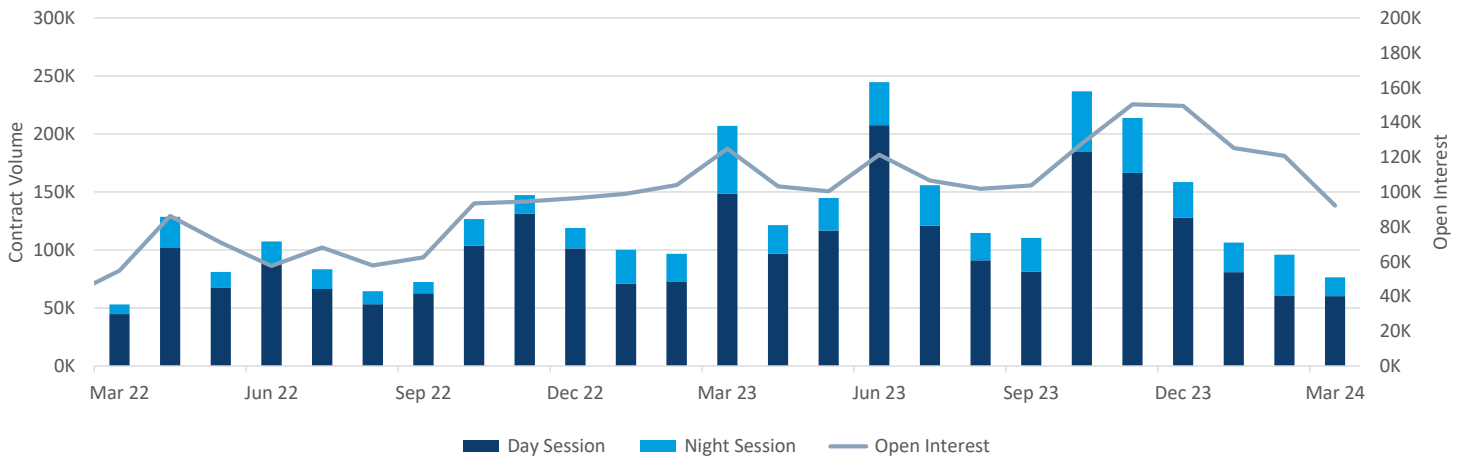
ASX Interest Rate Derivatives - Volume by Contract March 2024

ASX 24 Rates Futures Volumes, 2023-2024



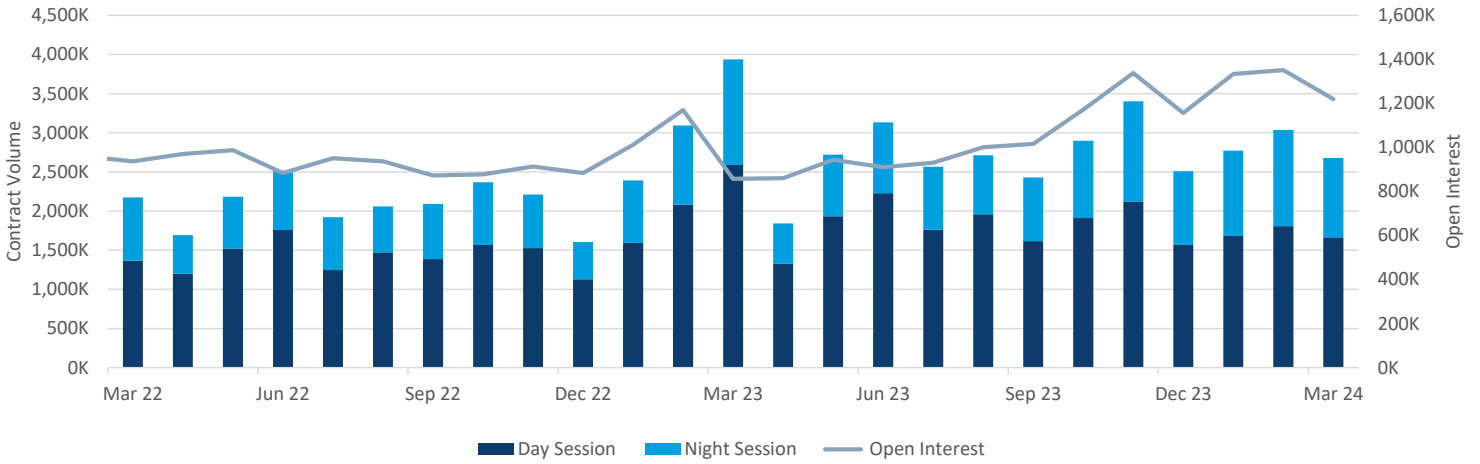
ASX Interest Rate Derivatives - Volume by Session March 2024

30 Day Interbank Cash Rate Futures

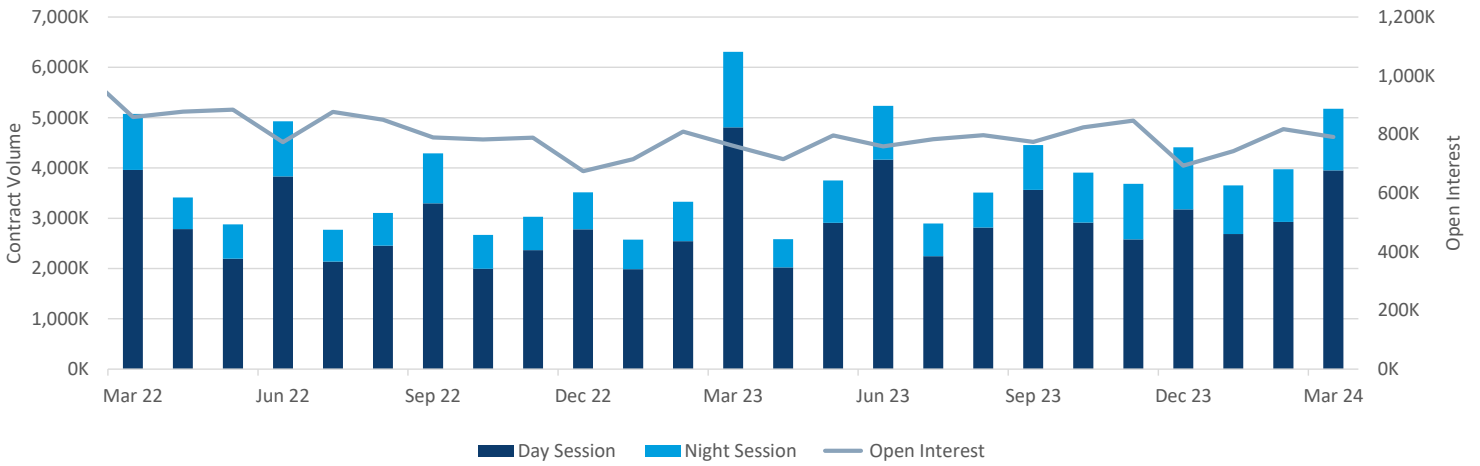


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

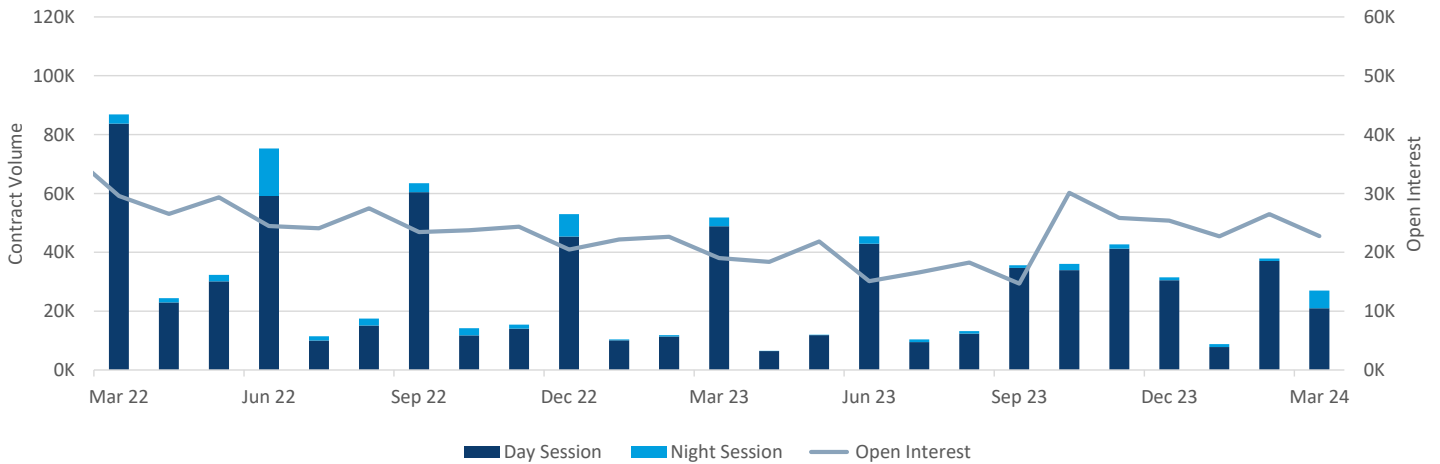
90 Day Bank Accepted Bill Futures



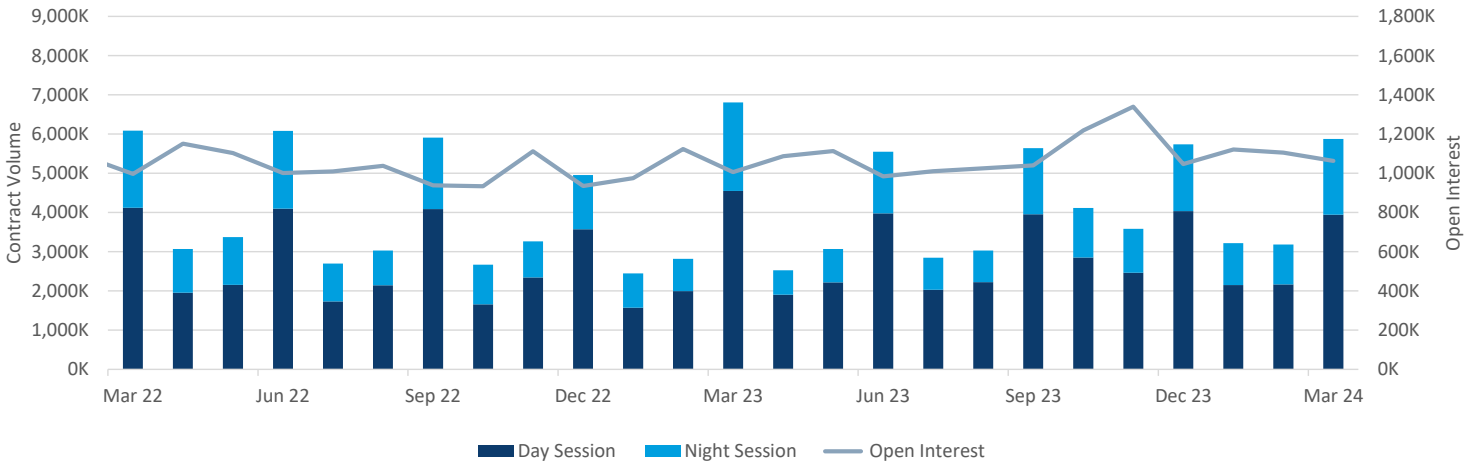
3 Year Treasury Bond Futures



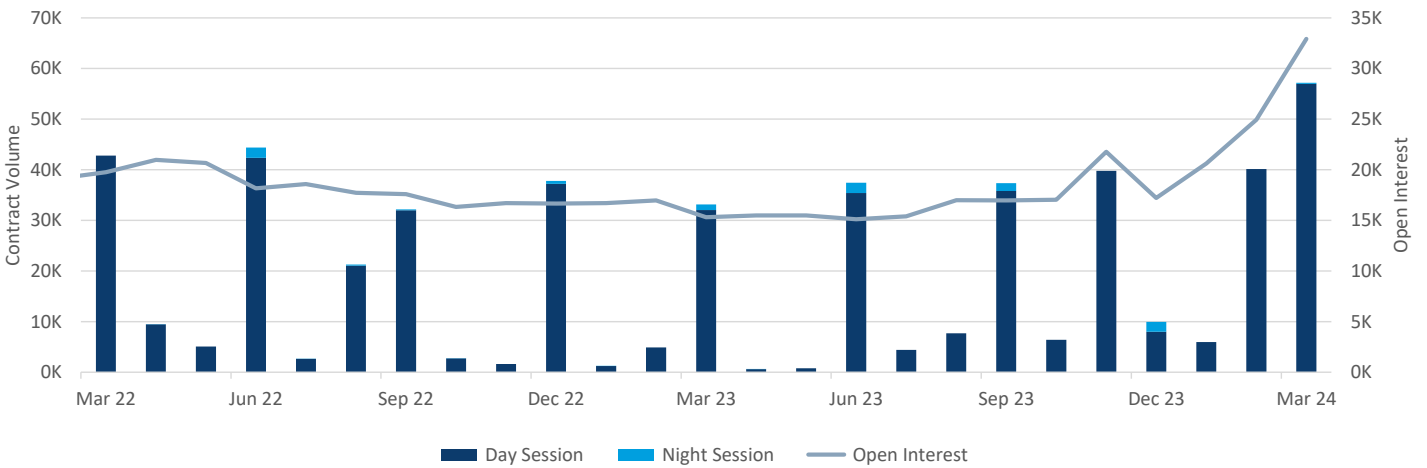
5 Year Treasury Bond Futures



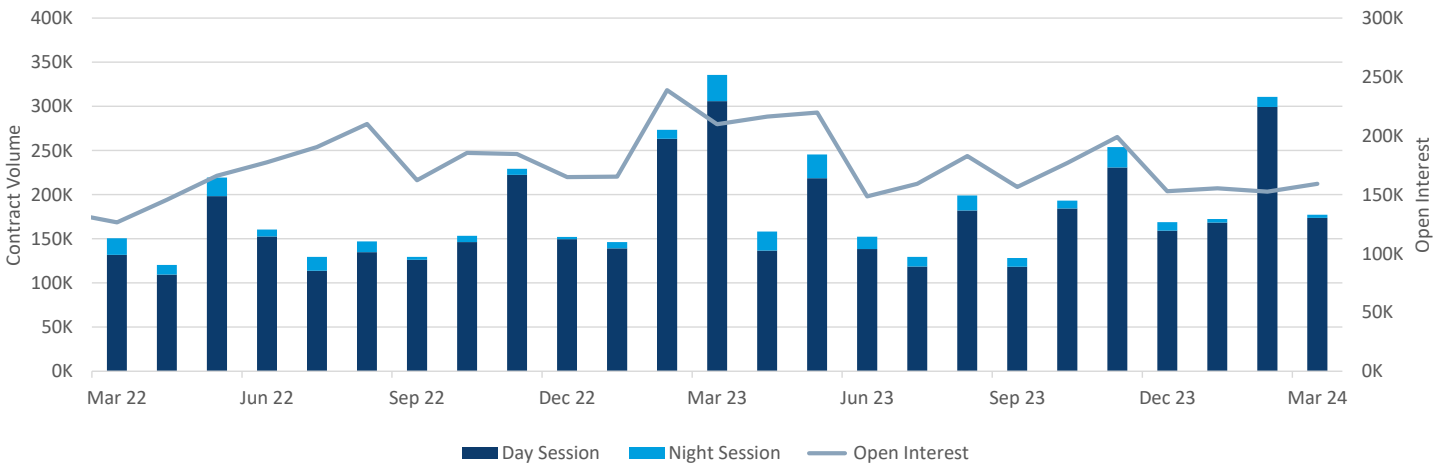
10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



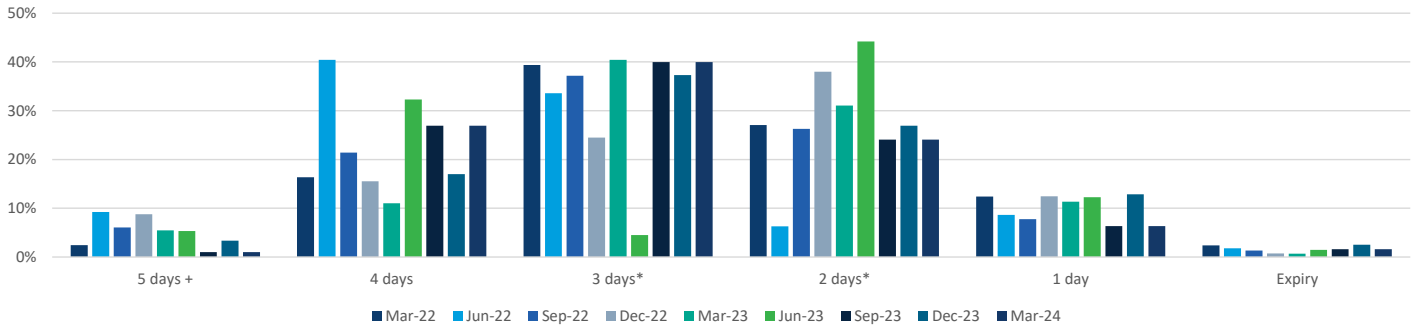
NZ 90 Day Bank Bill Futures



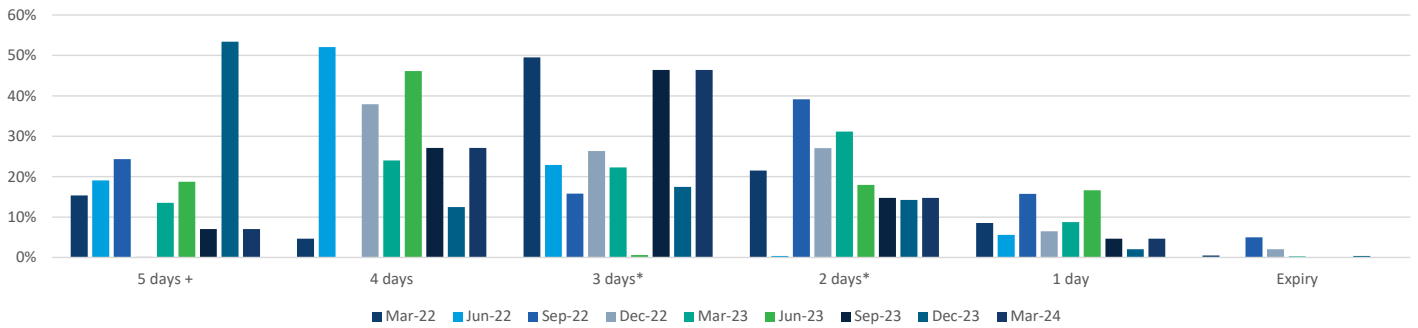
ASX Interest Rate Derivatives - Pace of the Roll

March 2024

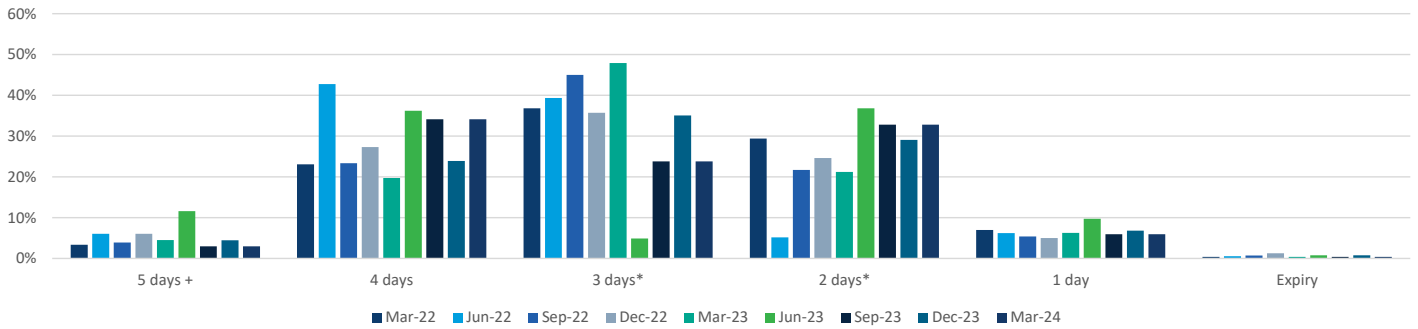
3 Year Bond Futures Roll Volume by Days to Expiry



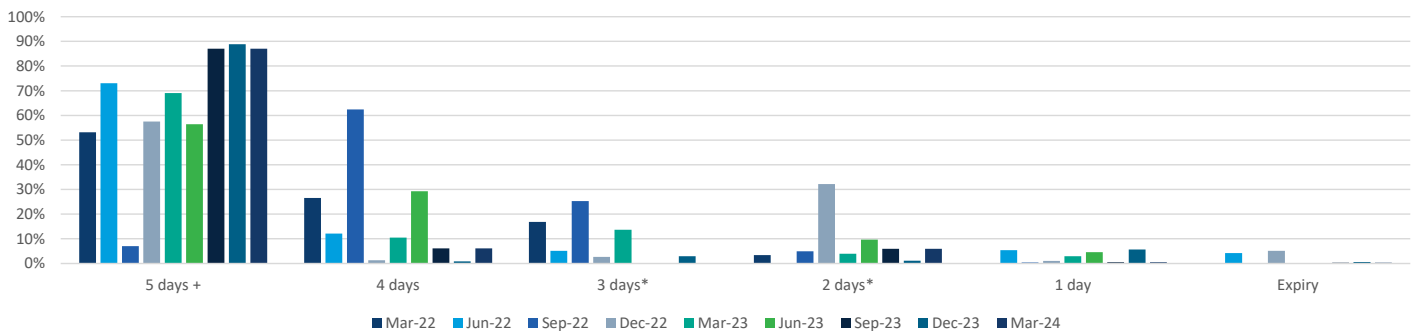
5 Year Bond Futures Roll Volume by Days to Expiry



10 Year Bond Futures Roll Volume by Days to Expiry



20 Year Bond Futures Roll Volume by Days to Expiry



*Note that both the 3-day mark for June 2023 and the 2-day mark for June 2022 were public holidays (i.e. Monarch's Birthday).

ASX Interest Rate Derivatives - Average Daily Volume (ADV) and Open Interest (OI) March 2024

Futures Contract	Q1 2022 ADV	Q1 2023 ADV	Q1 2024 ADV	YoY % Change	Mar 2022 OI	Mar 2023 OI	Mar 2024 OI	YoY % Change
30 Day Interbank	1,833	7,977	6,881	-13.74%	54,717	124,809	92,111	-26.20%
90 Day Bank Bill	83,560	149,150	136,910	-8.21%	937,254	857,369	1,220,277	42.33%
3 Year Treasury Bond	172,265	192,130	205,626	7.02%	858,992	761,592	791,506	3.93%
5 Year Treasury Bond	2,579	1,165	1,187	1.83%	29,554	19,022	22,752	19.61%
10 Year Treasury Bond	194,966	189,437	196,141	3.54%	996,893	1,006,364	1,062,903	5.62%
20 Year Treasury Bond	882	614	1,651	168.85%	19,757	15,313	32,922	114.99%
NZ 90 Day Bank Bill	5,367	11,806	11,208	-5.06%	126,555	209,862	159,179	-24.15%

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