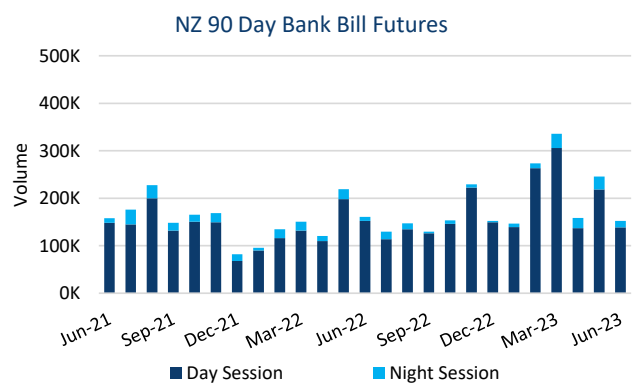
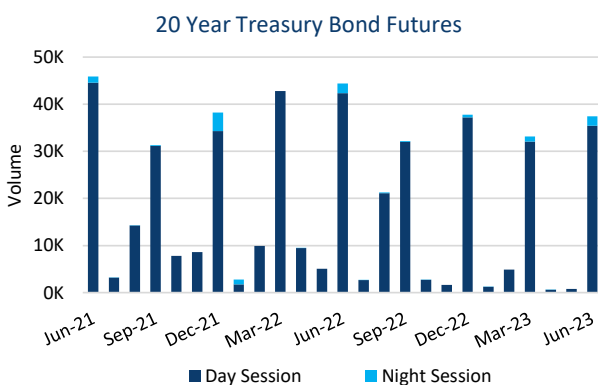
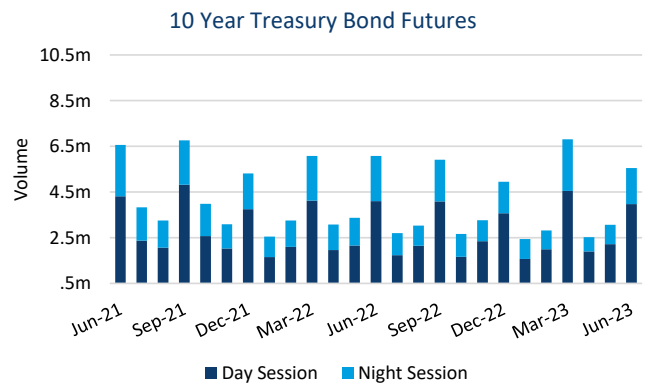
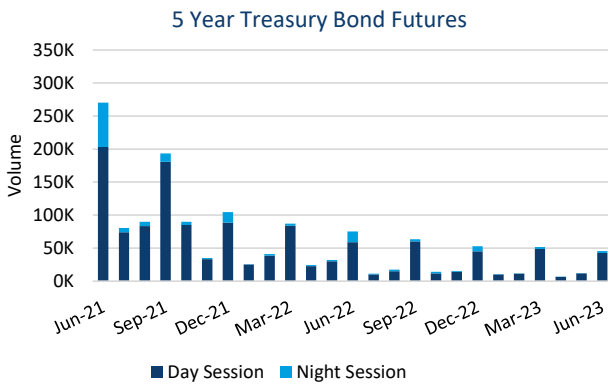
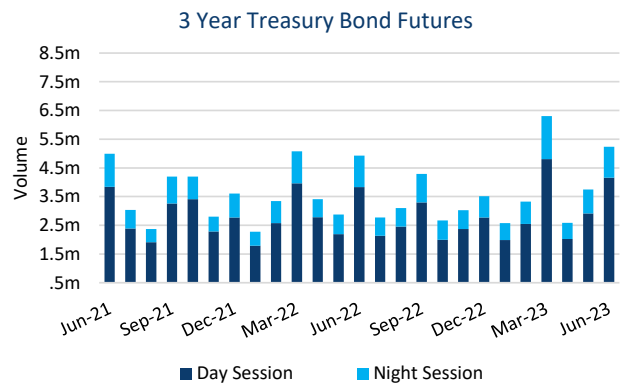
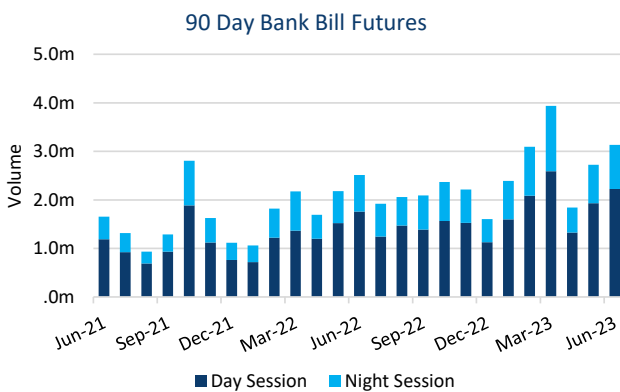
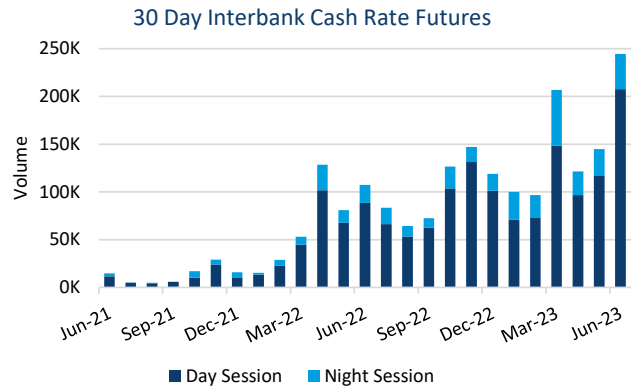


ASX Interest Rate Derivatives - Volume by Session

June 2023

Futures Contract	Q2 2021 ADV	Q2 2022 ADV	Q2 2023 ADV
30 Day Interbank	459	5,030	8,108
90 Day Bank Bill	51,752	101,354	122,145
3 Year Treasury Bond	156,104	177,979	183,594
5 Year Treasury Bond	7,560	2,095	1,015
10 Year Treasury Bond	220,582	198,802	176,942
20 Year Treasury Bond	782	935	617
NZ 90 Day Bank Bill	5,803	7,940	8,827

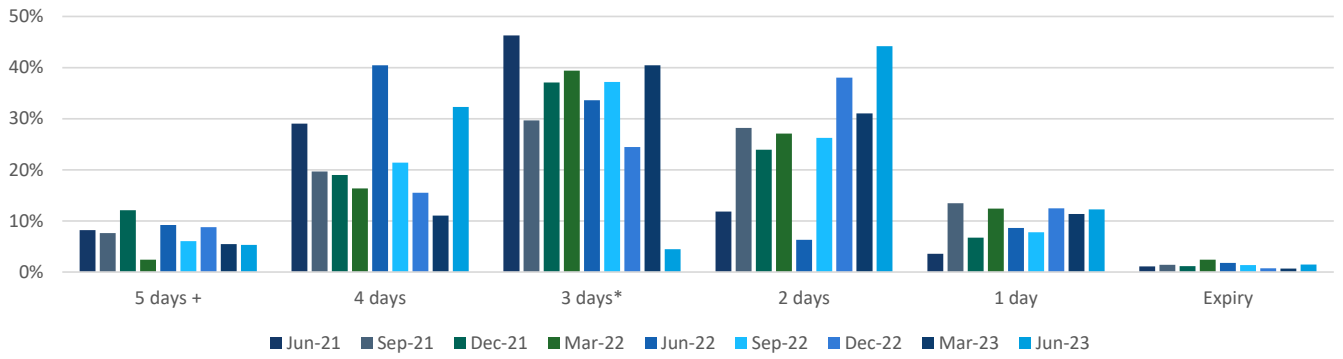


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

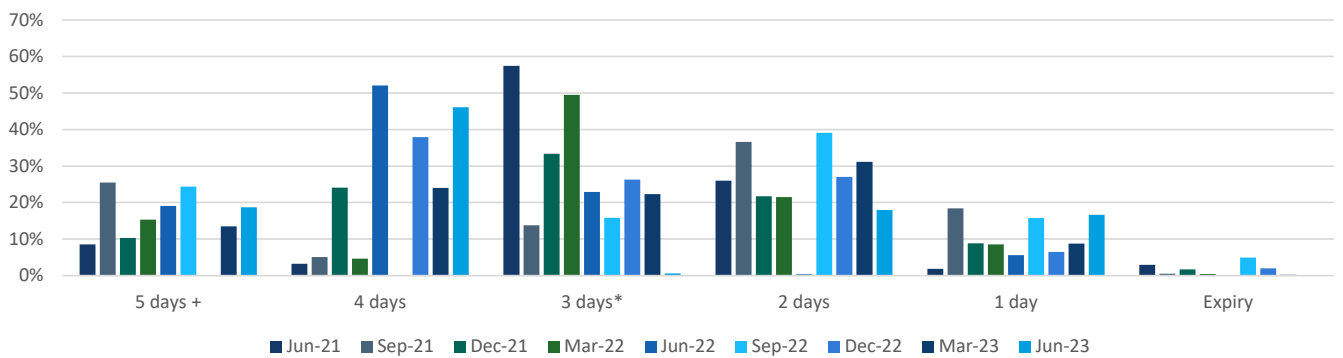
ASX Interest Rate Derivatives - Roll Volume

June 2023

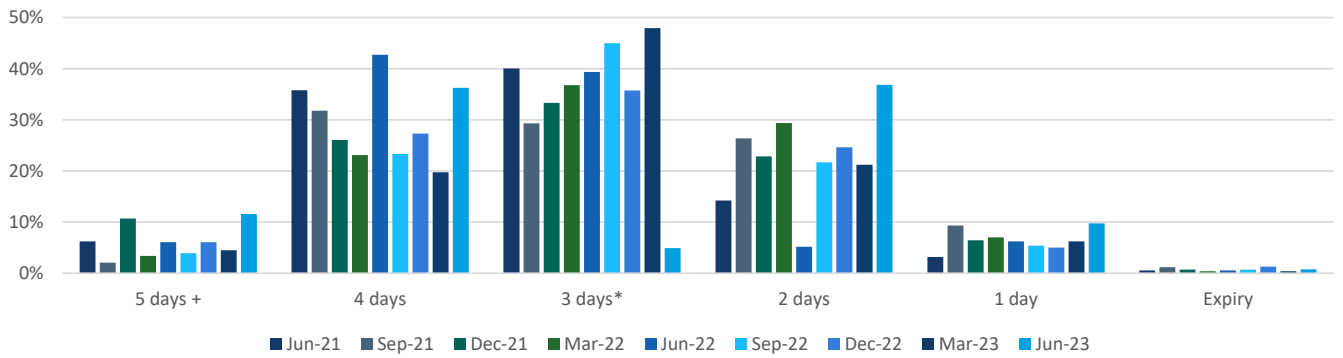
3 Year Bond Future Roll Volume by Days to Expiry



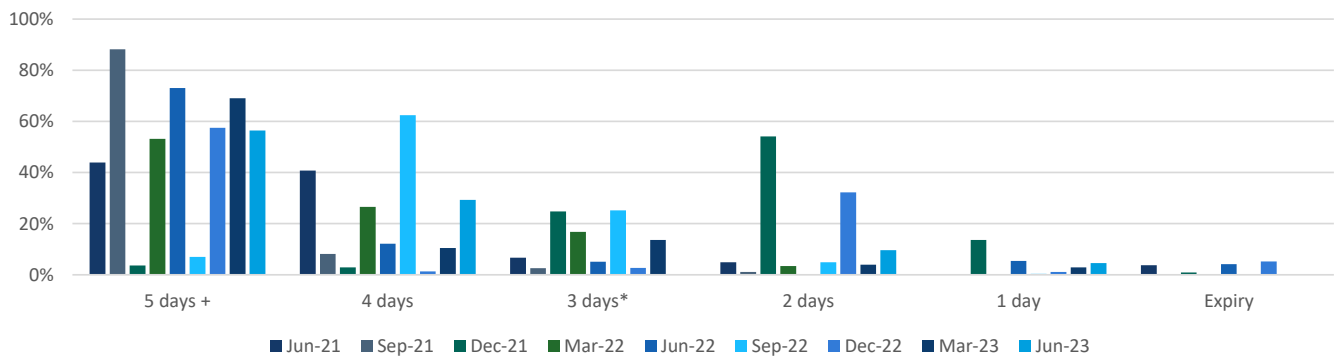
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry



20 Year Bond Future Roll Volume by Days to Expiry



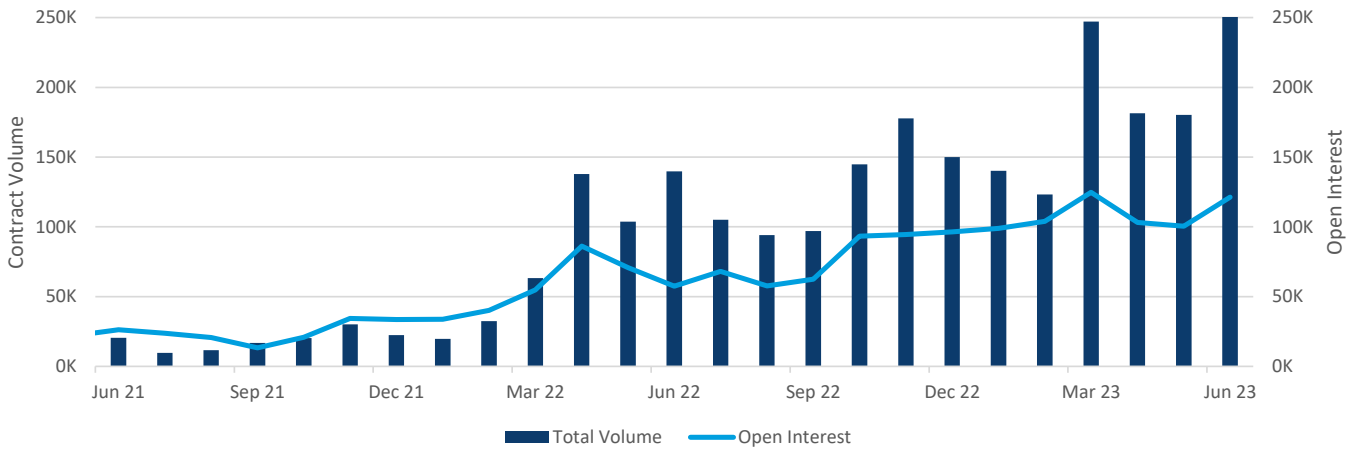
*The 3-day mark for June 2023 was a public holiday (Monarch's Birthday).

ASX Interest Rate Derivatives - Volume and Open Interest

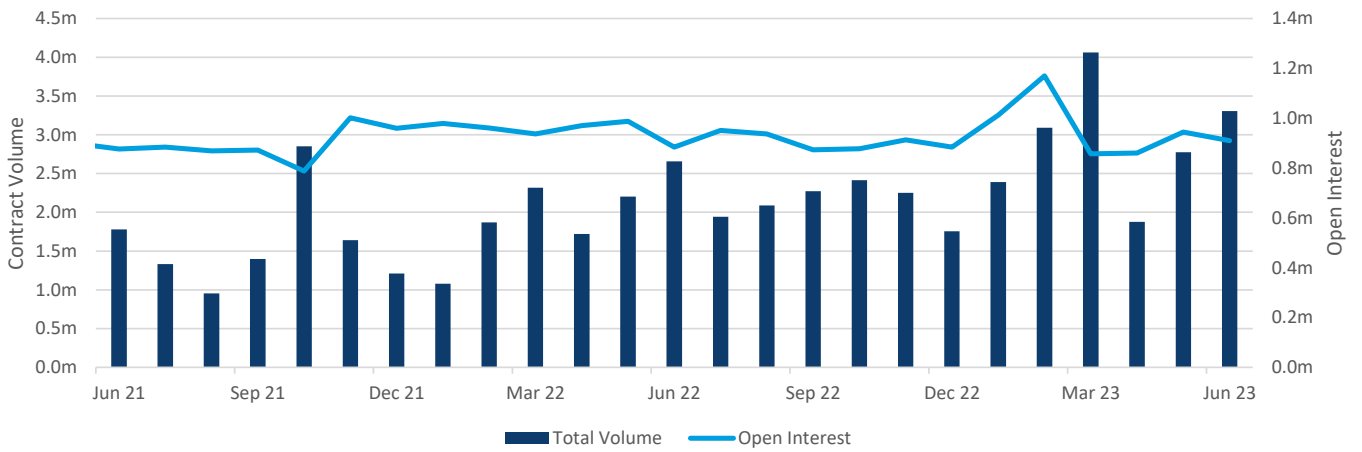
June 2023

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

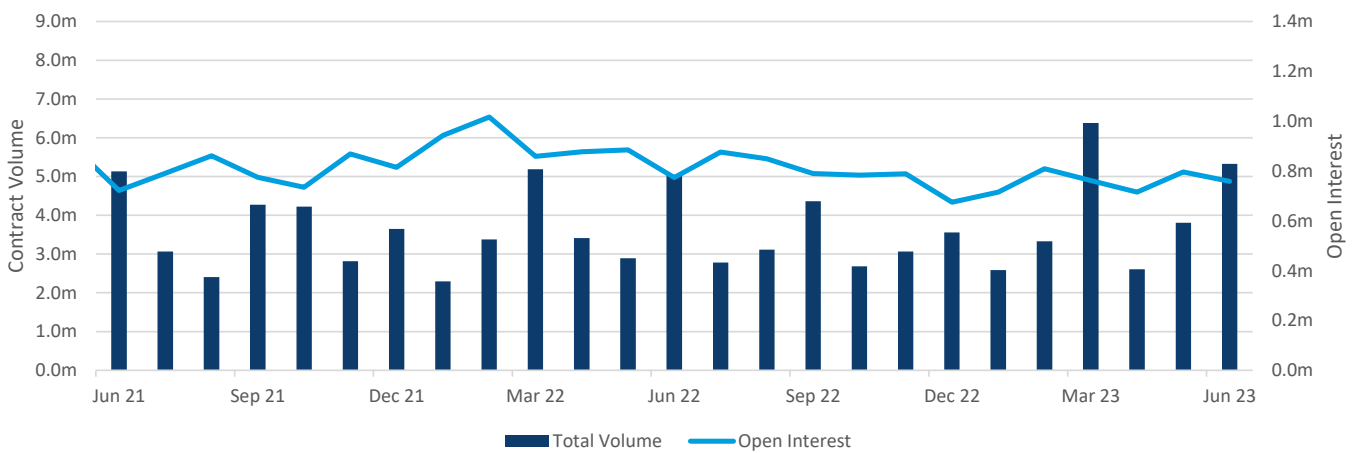
30 Day Interbank Cash Rate Futures



90 Day Bank Accepted Bill Futures



3 Year Treasury Bond Futures

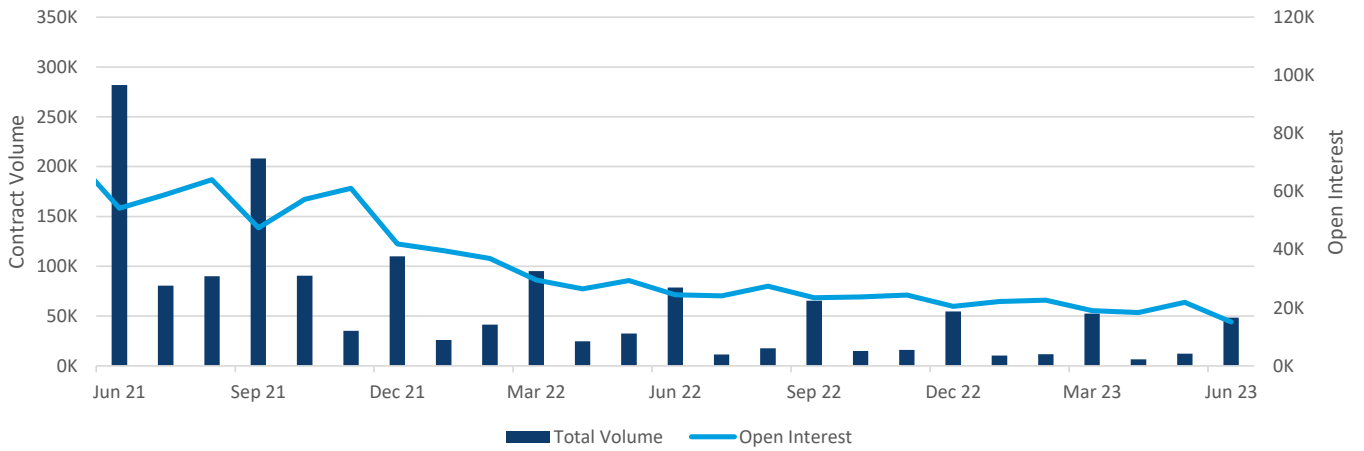


ASX Interest Rate Derivatives - Volume and Open Interest

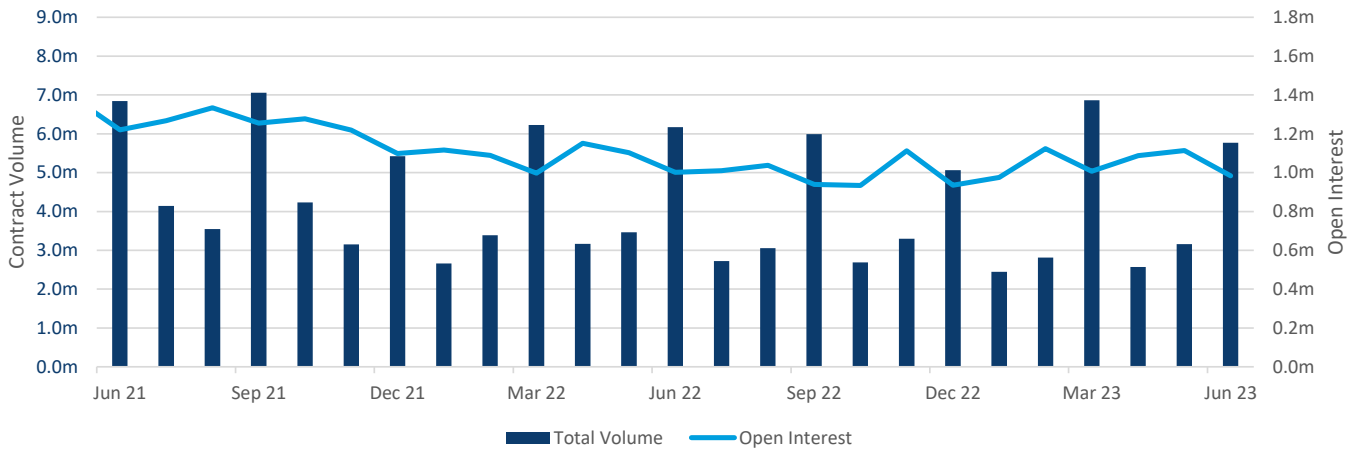
June 2023

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

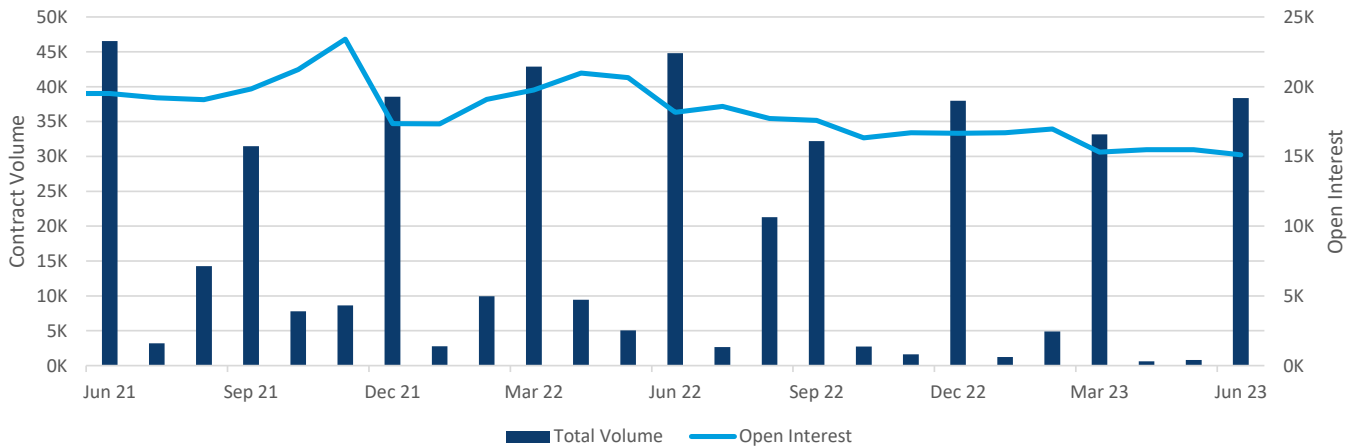
5 Year Treasury Bond Futures



10 Year Treasury Bond Futures



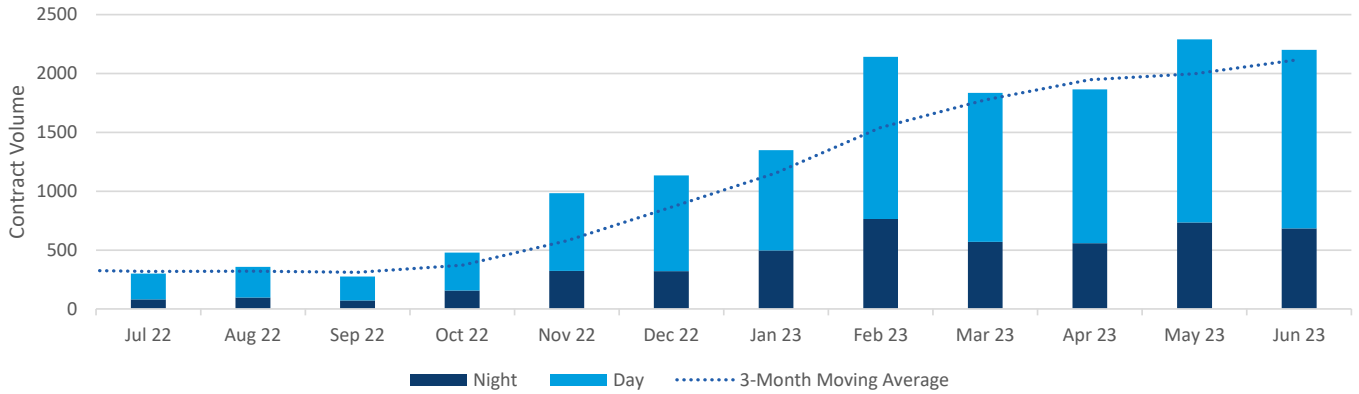
20 Year Treasury Bond Futures



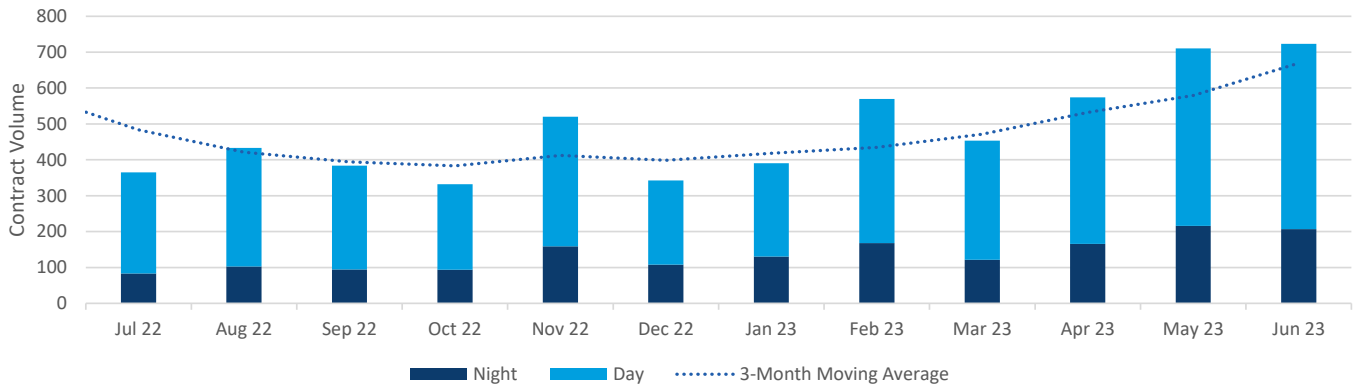
ASX Interest Rate Derivatives - Top of Book Volume

June 2023

YT Top of Book ADV by Month, excluding Bond Roll



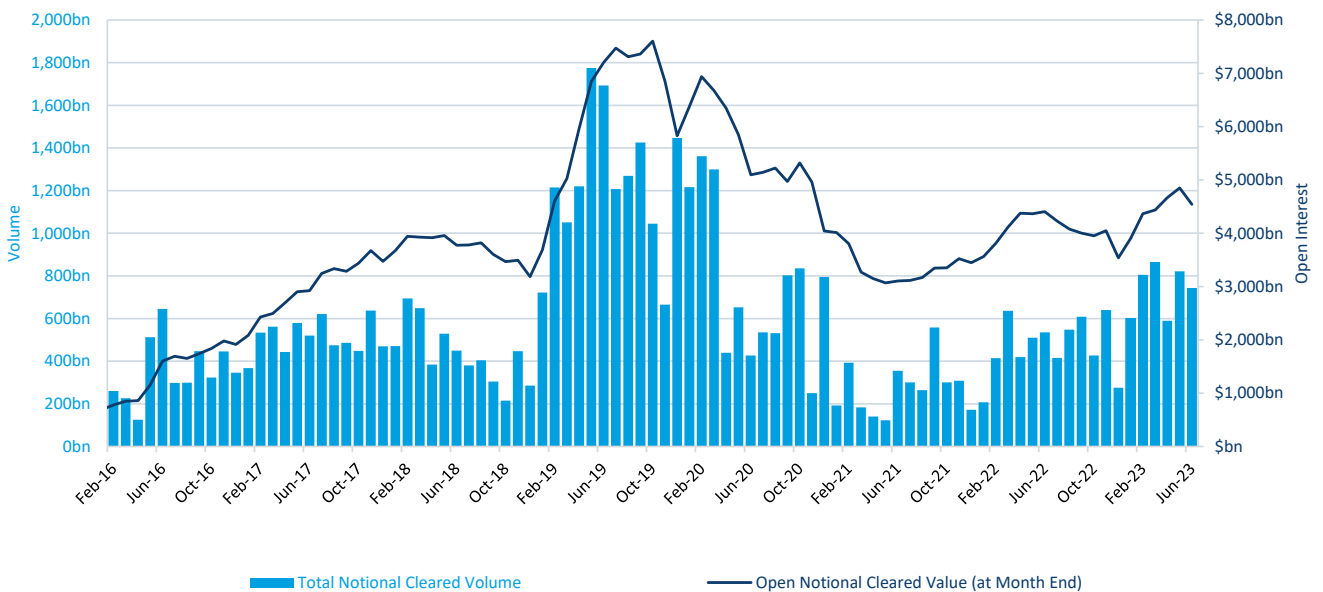
XT Top of Book ADV by Month, excluding Bond Roll



OTC Activity

June 2023

ASX OTC Activity



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