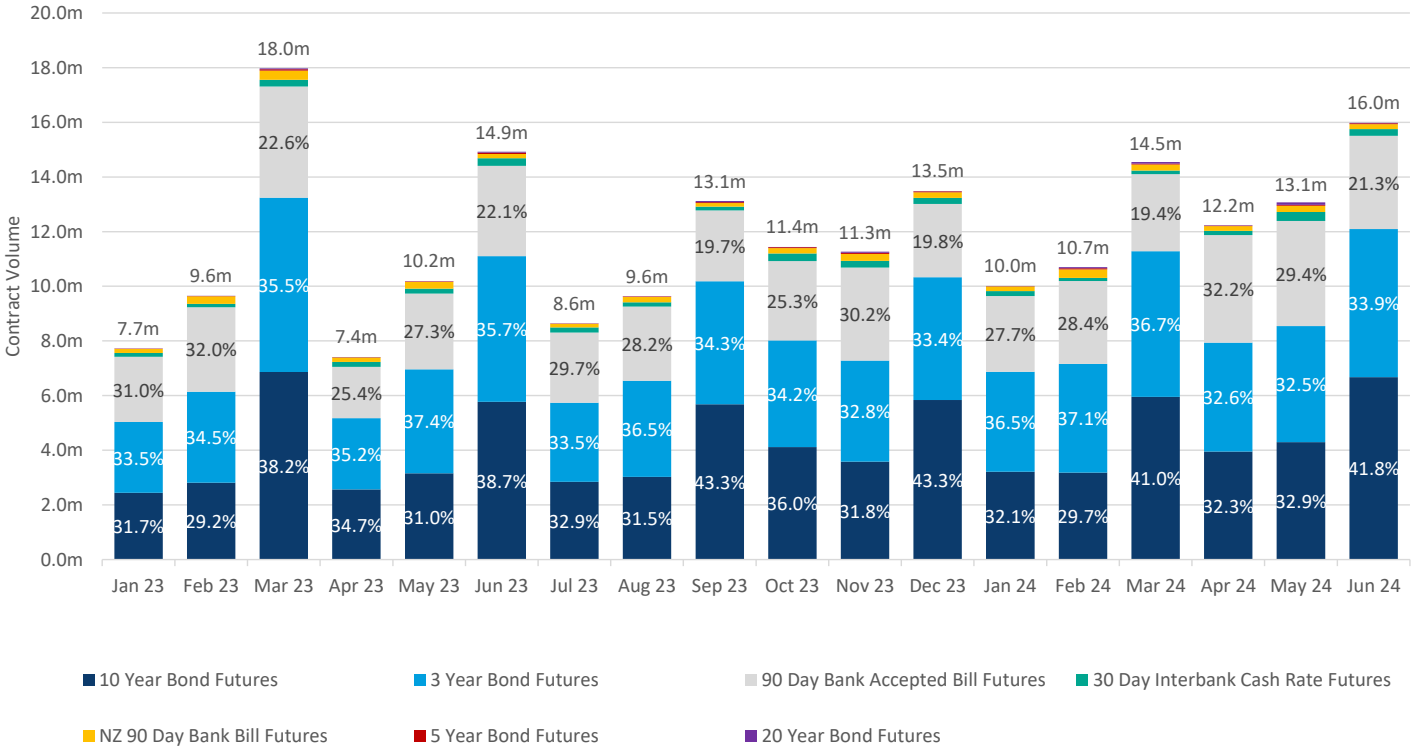


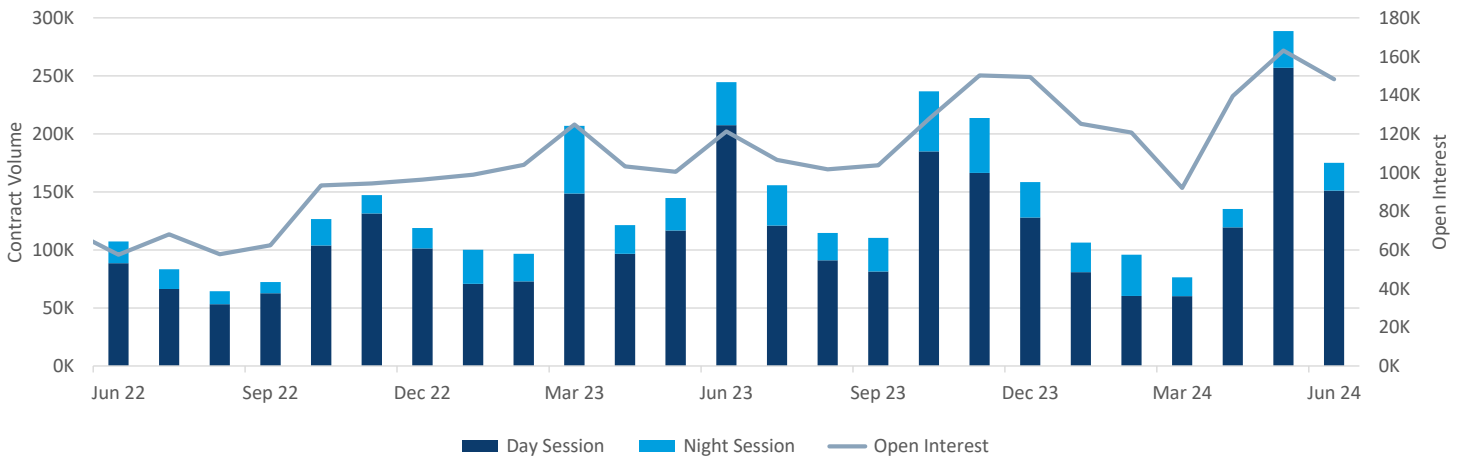
ASX Interest Rate Derivatives - Volume by Contract
June 2024

ASX 24 Rates Futures Volumes, 2023-2024



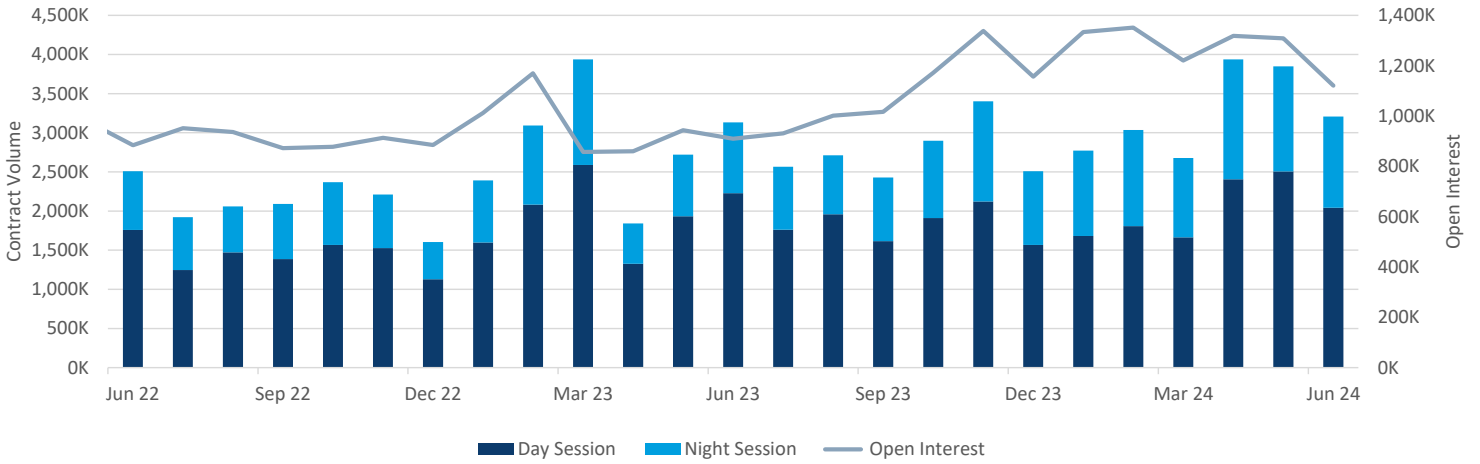
ASX Interest Rate Derivatives - Volume by Session
June 2024

30 Day Interbank Cash Rate Futures

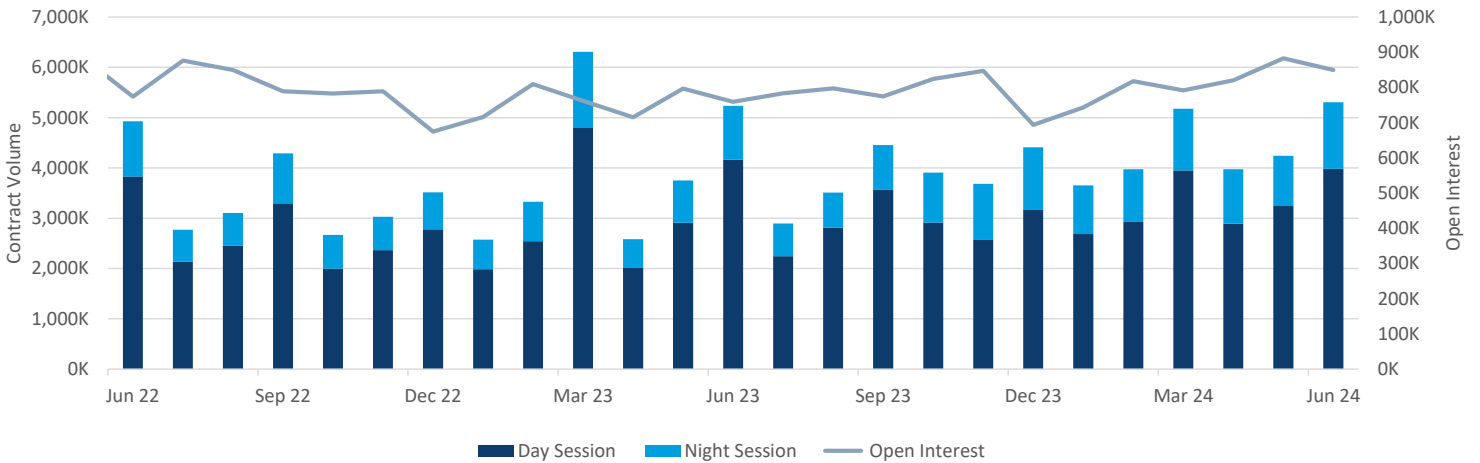


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

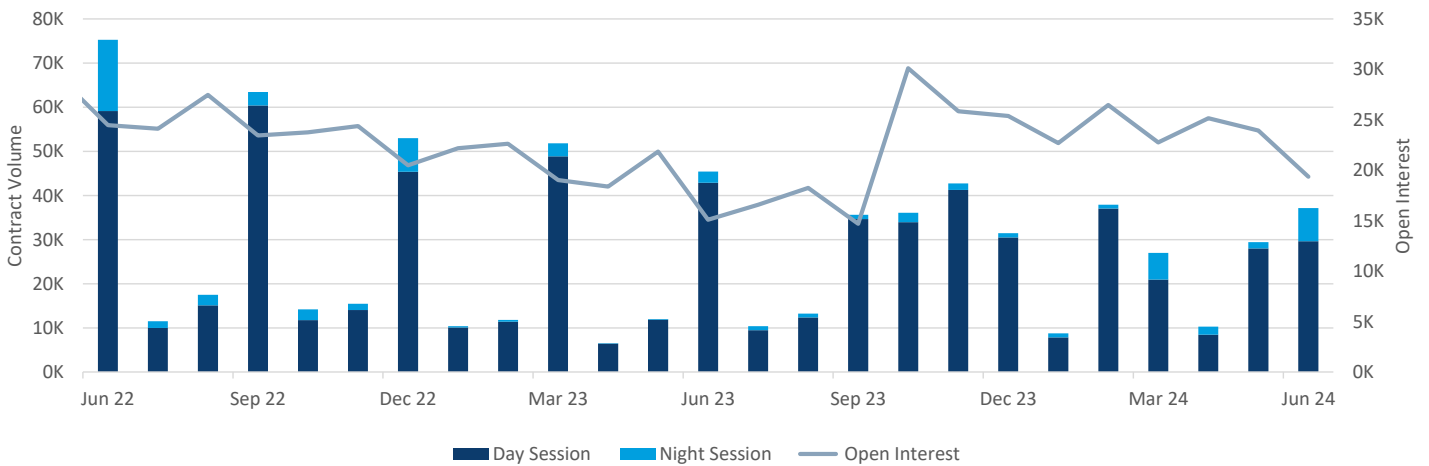
90 Day Bank Accepted Bill Futures



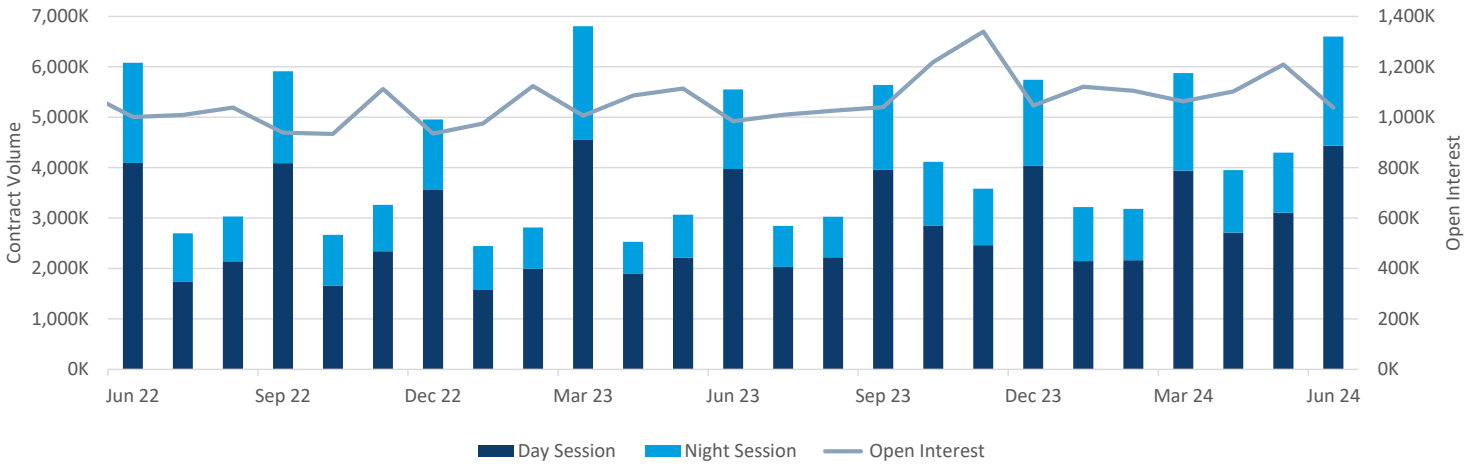
3 Year Treasury Bond Futures



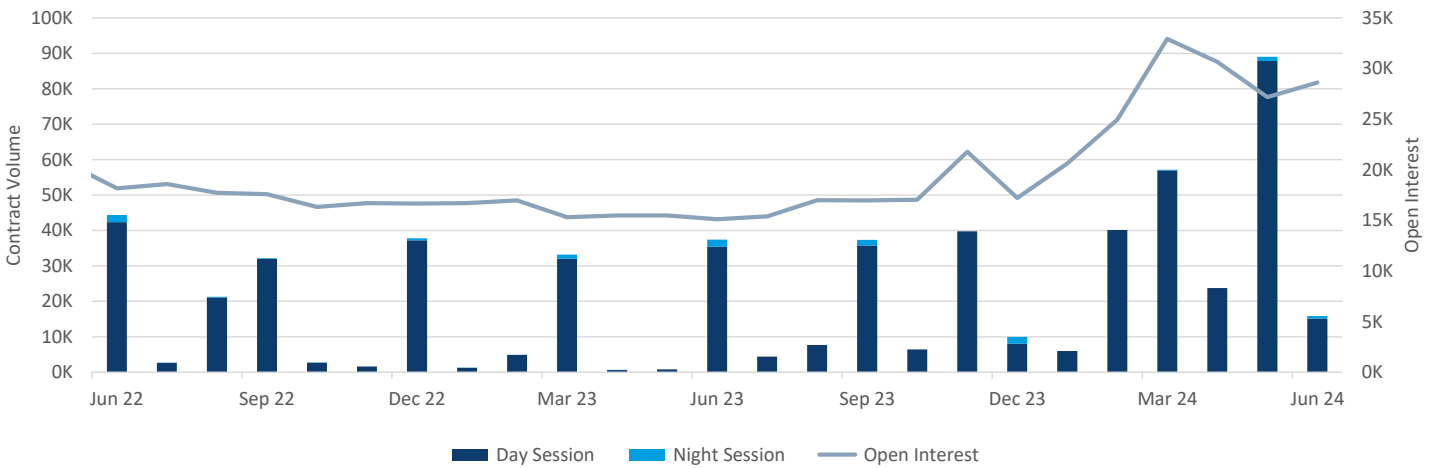
5 Year Treasury Bond Futures



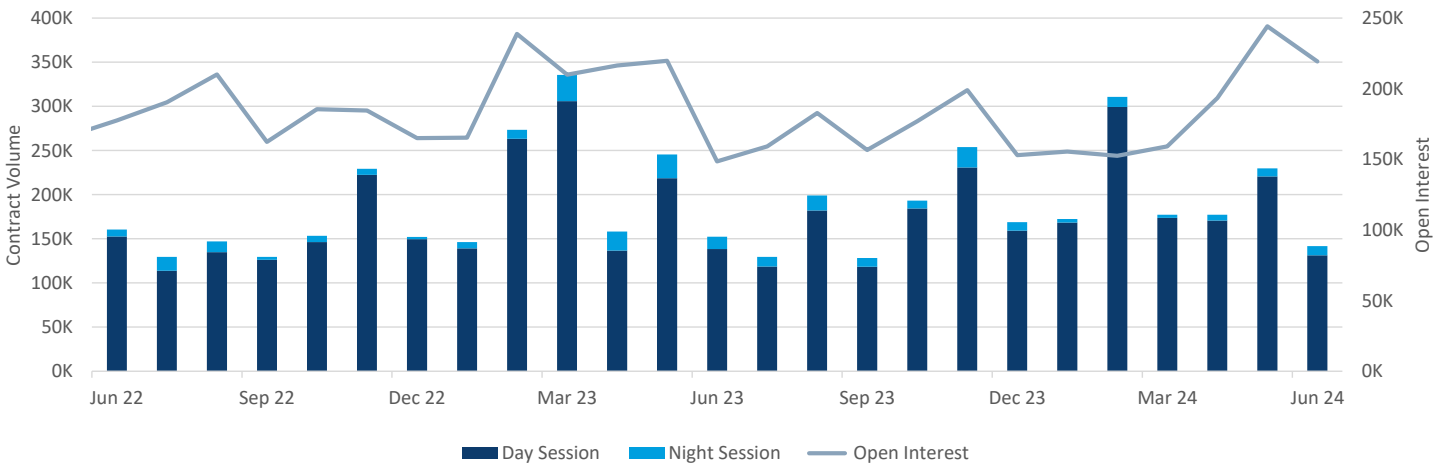
10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



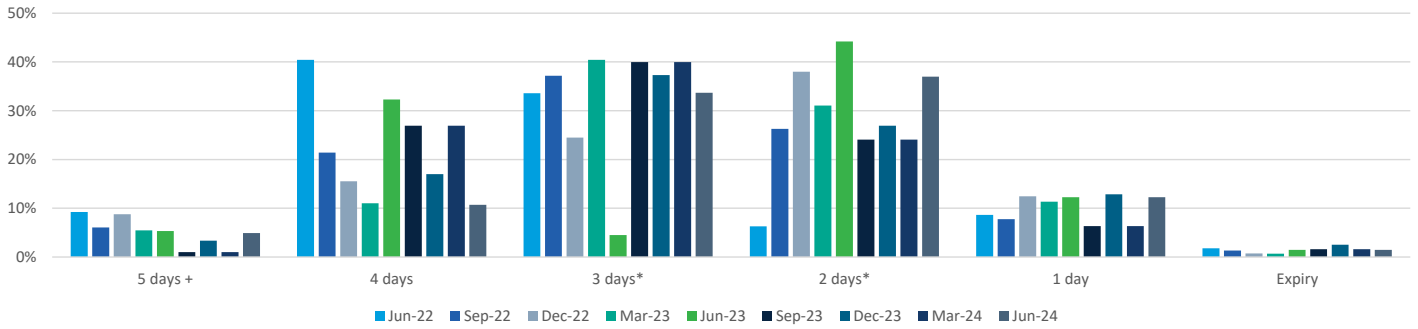
NZ 90 Day Bank Bill Futures



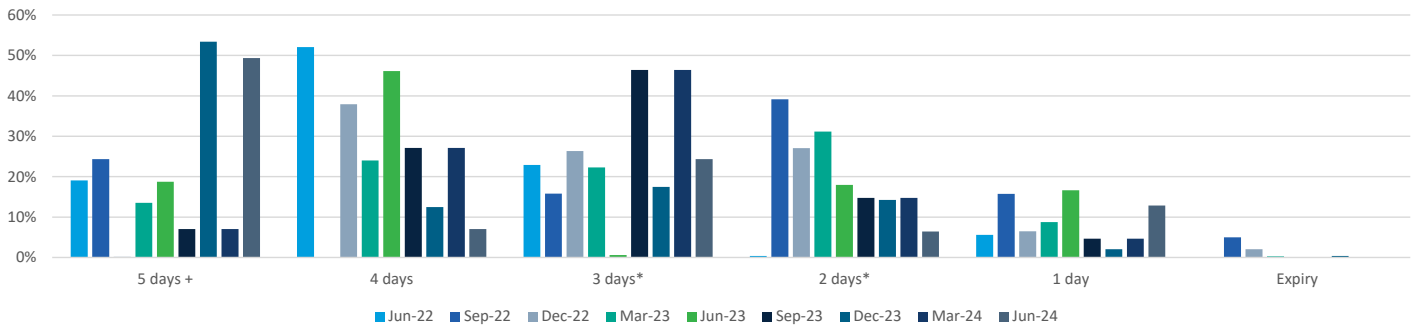
ASX Interest Rate Derivatives - Pace of the Roll

June 2024

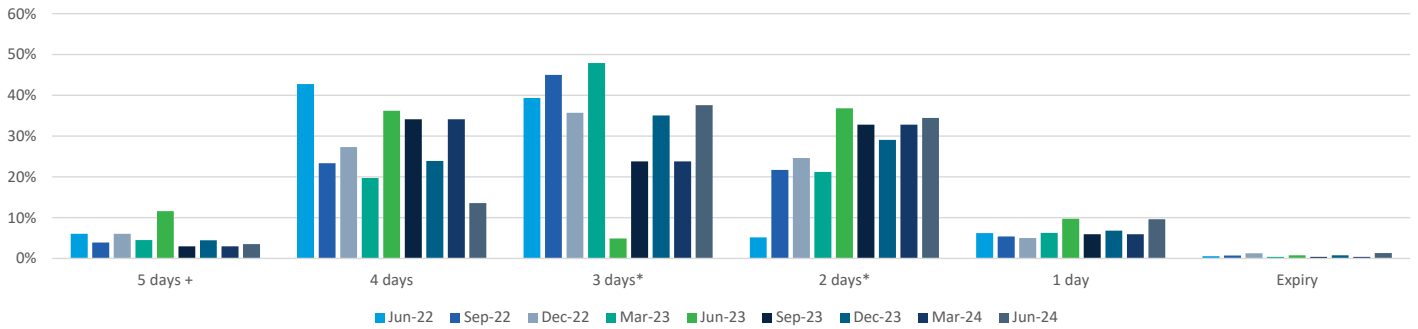
3 Year Bond Futures Roll Volume by Days to Expiry



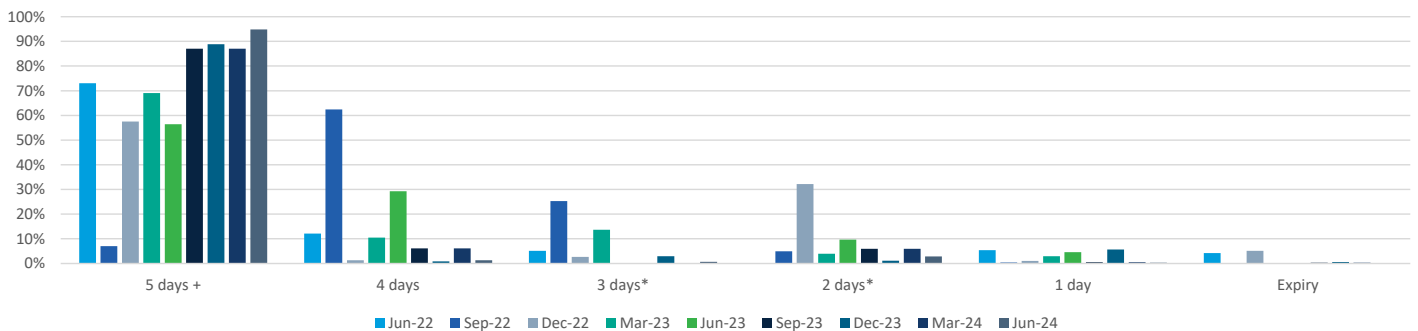
5 Year Bond Futures Roll Volume by Days to Expiry



10 Year Bond Futures Roll Volume by Days to Expiry



20 Year Bond Futures Roll Volume by Days to Expiry

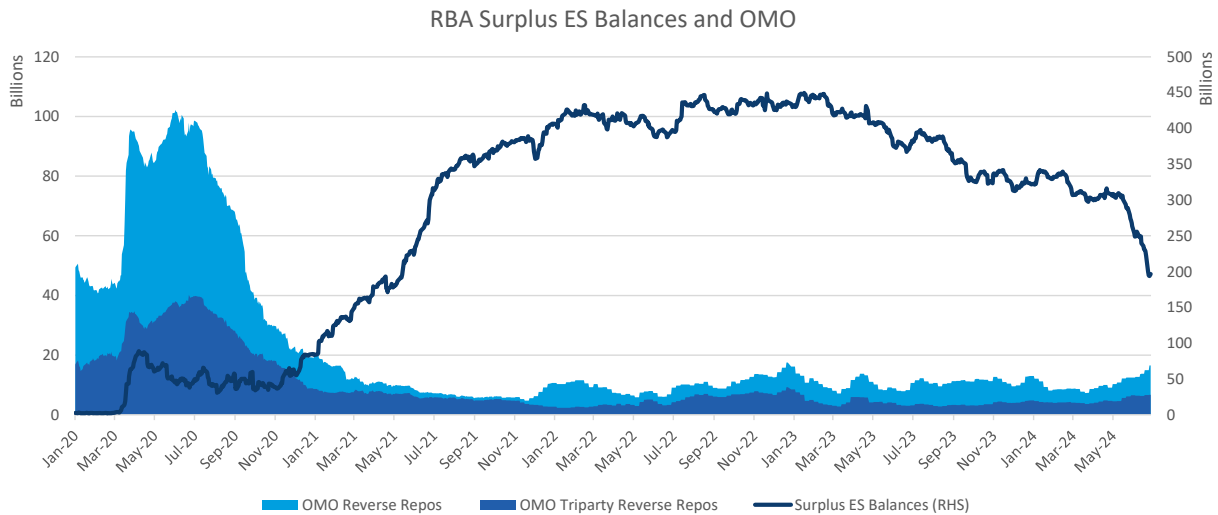


*Note that both the 3-day mark for June 2023 and the 2-day mark for June 2022 were public holidays (i.e. Monarch's Birthday).

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

Futures Contract	ADV				Open Interest			
	Q2 2022	Q2 2023	Q2 2024	YoY %	Jun 2022	Jun 2023	Jun 2024	YoY %
30 Day Interbank	6,054	10,223	11,508	12.57%	57,531	121,307	148,206	22.17%
90 Day Bank Bill	104,471	126,308	174,881	38.46%	883,461	910,018	1,120,788	23.16%
3 Year Treasury Bond	180,083	186,398	213,179	14.37%	773,860	758,913	849,710	11.96%
5 Year Treasury Bond	2,154	1,070	1,205	12.62%	24,462	15,100	19,369	28.27%
10 Year Treasury Bond	203,149	182,438	233,230	27.84%	1,001,191	983,707	1,037,970	5.52%
20 Year Treasury Bond	942	631	2,018	219.62%	18,160	15,112	28,621	89.39%
NZ 90 Day Bank Bill	8,323	8,827	9,128	3.41%	177,519	148,605	219,231	47.53%

ASX Austraclear Insight June 2024



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