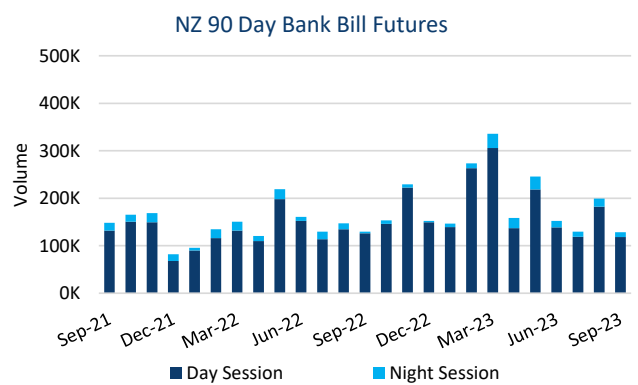
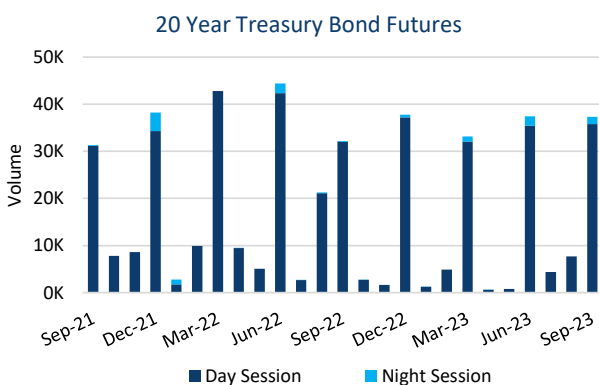
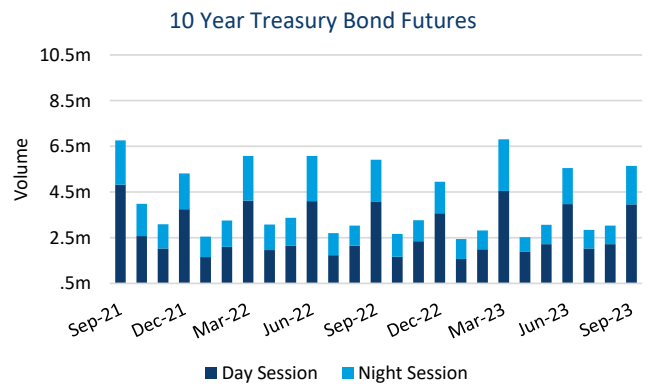
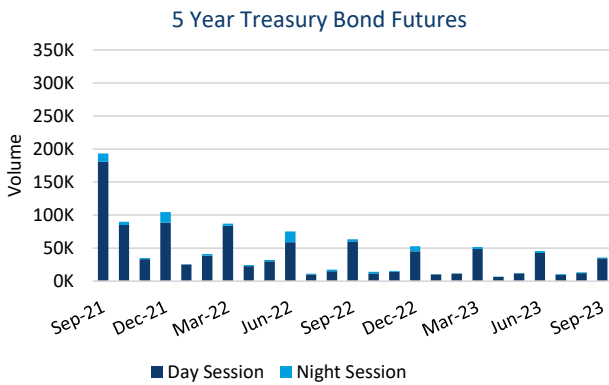
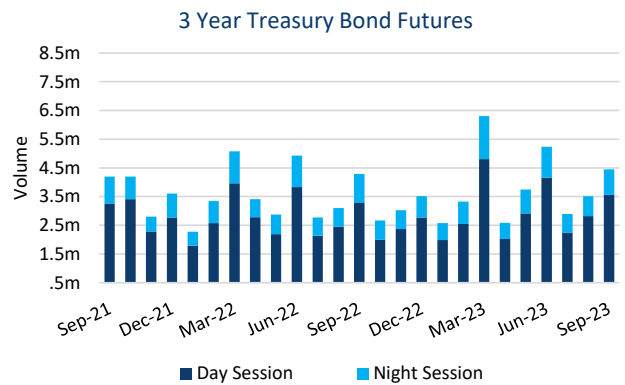
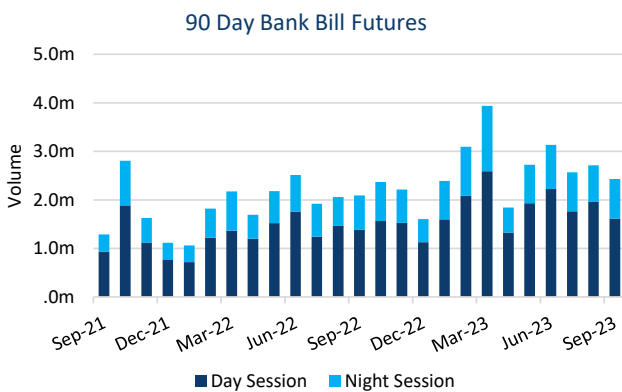
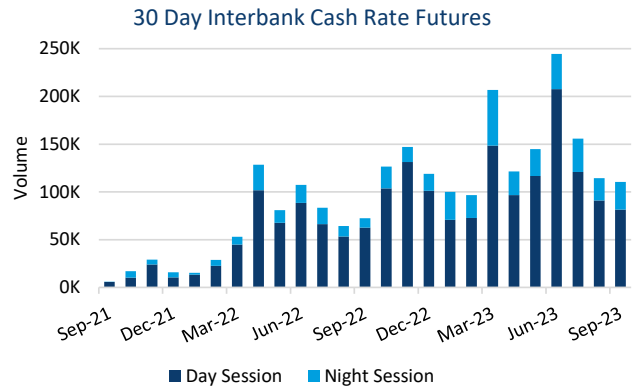


ASX Interest Rate Derivatives - Volume by Session

September 2023

Futures Contract	Q3 2021 ADV	Q3 2022 ADV	Q3 2023 ADV
30 Day Interbank	578	4,489	7,547
90 Day Bank Bill	55,807	95,522	120,997
3 Year Treasury Bond	147,621	155,357	167,780
5 Year Treasury Bond	5,740	1,434	946
10 Year Treasury Bond	223,372	178,271	177,855
20 Year Treasury Bond	741	851	771
NZ 90 Day Bank Bill	8,749	6,686	7,029

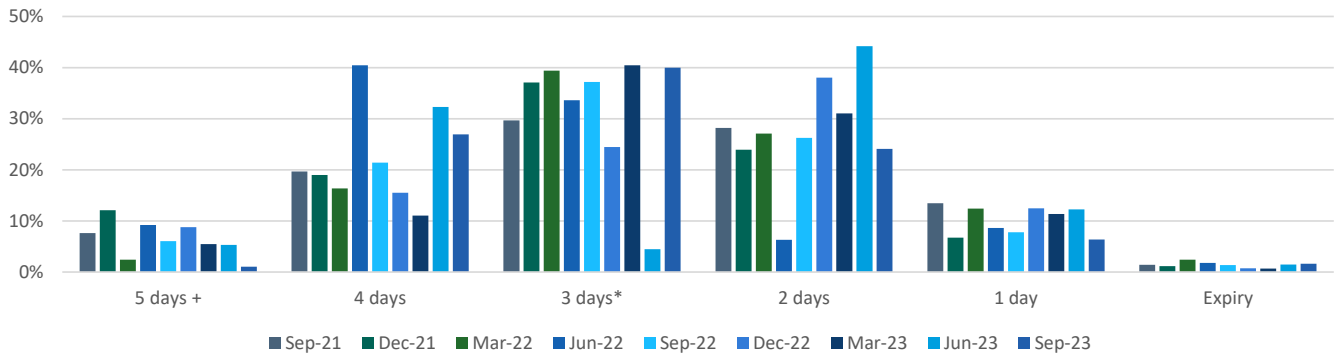


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

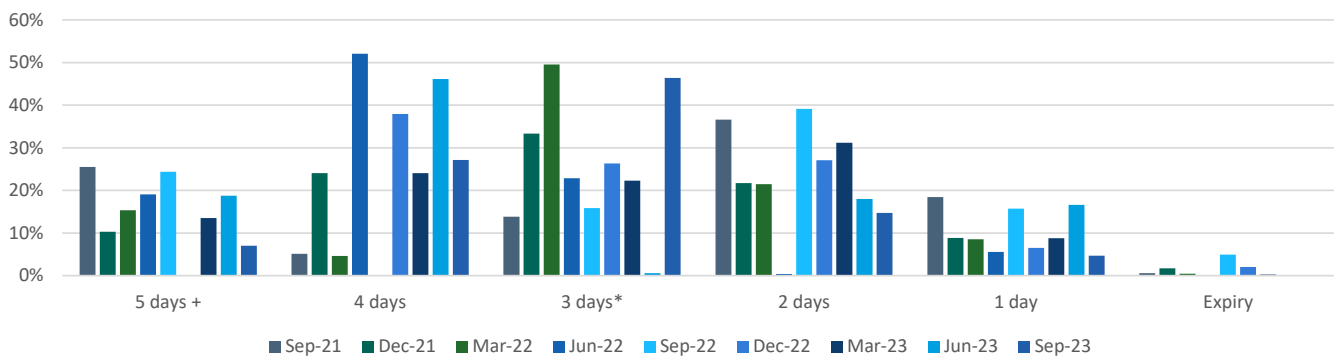
ASX Interest Rate Derivatives - Roll Volume

September 2023

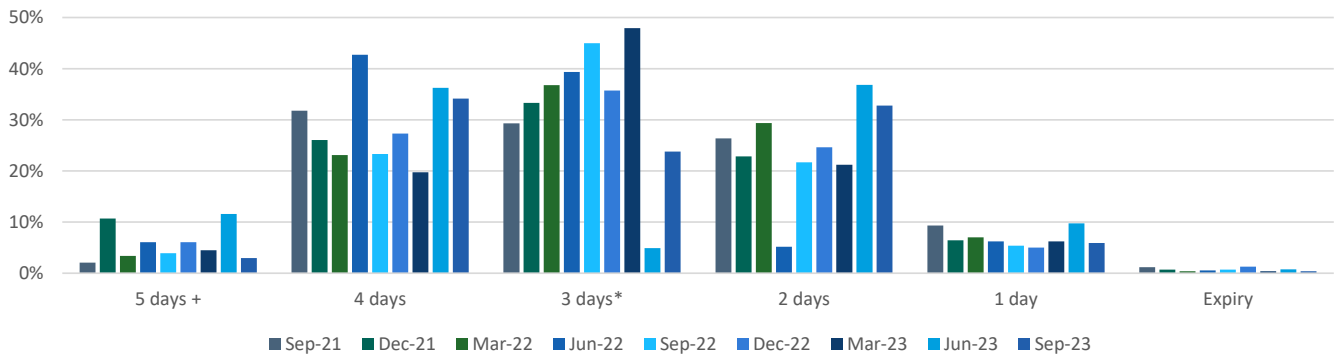
3 Year Bond Future Roll Volume by Days to Expiry



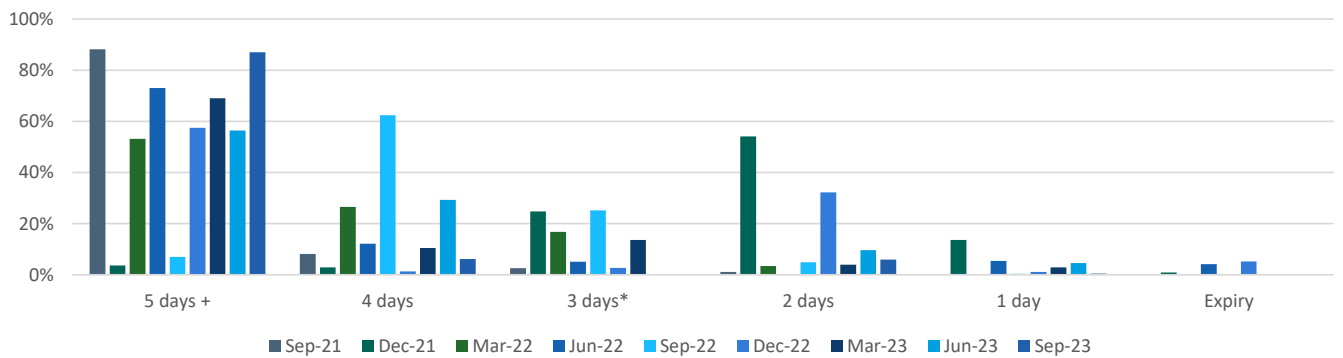
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry



20 Year Bond Future Roll Volume by Days to Expiry



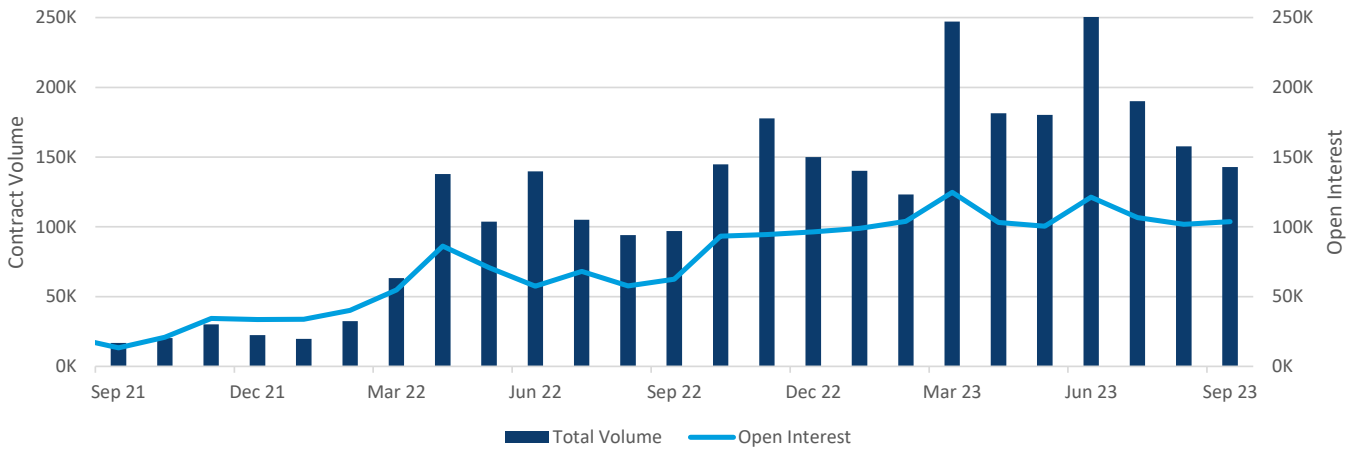
*The 3-day mark for June 2023 was a public holiday (Monarch's Birthday).

ASX Interest Rate Derivatives - Volume and Open Interest

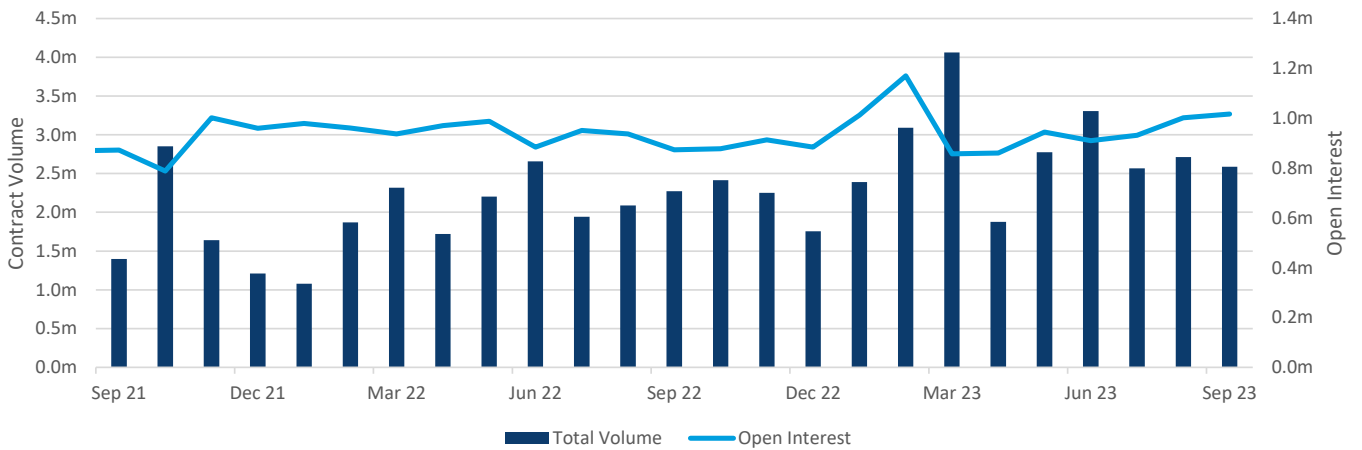
September 2023

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

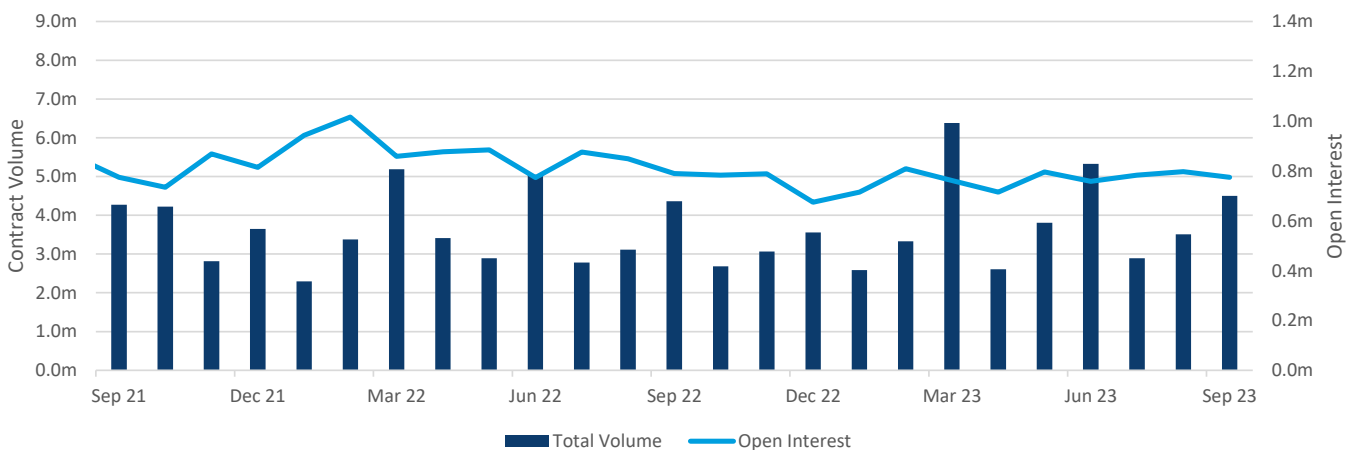
30 Day Interbank Cash Rate Futures



90 Day Bank Accepted Bill Futures



3 Year Treasury Bond Futures

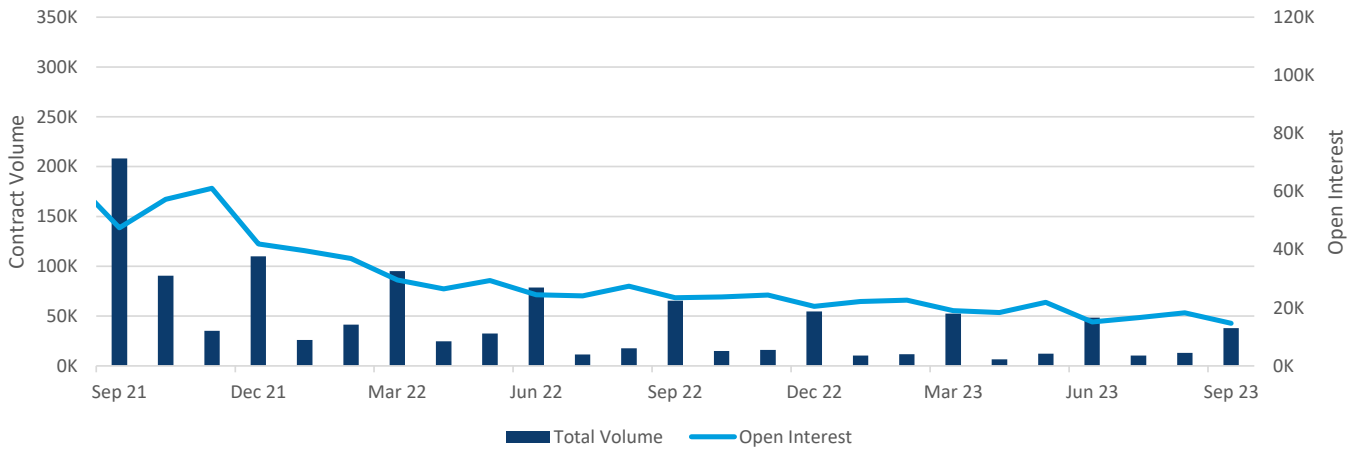


ASX Interest Rate Derivatives - Volume and Open Interest

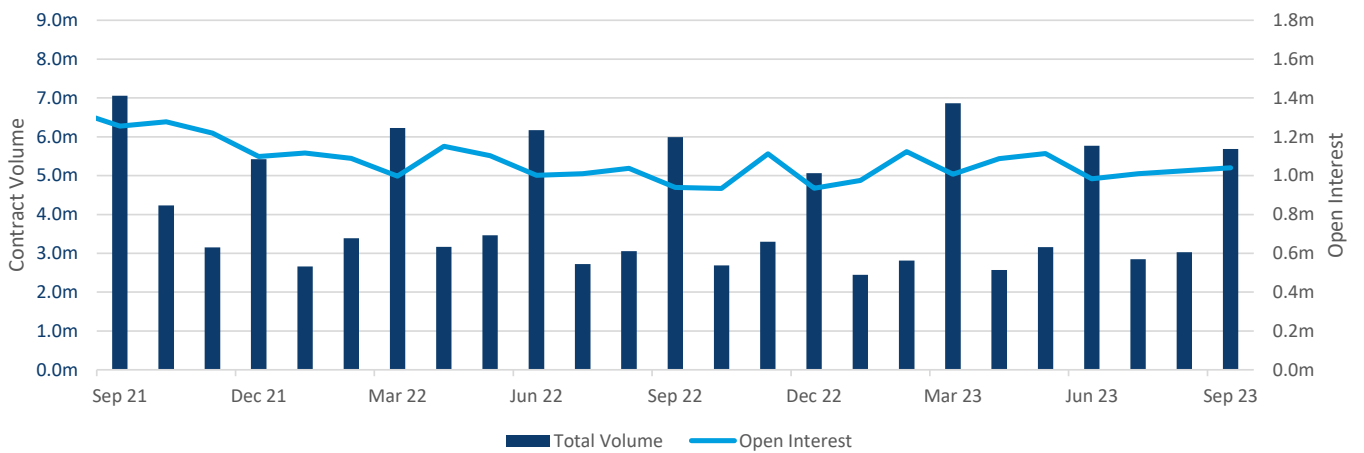
September 2023

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

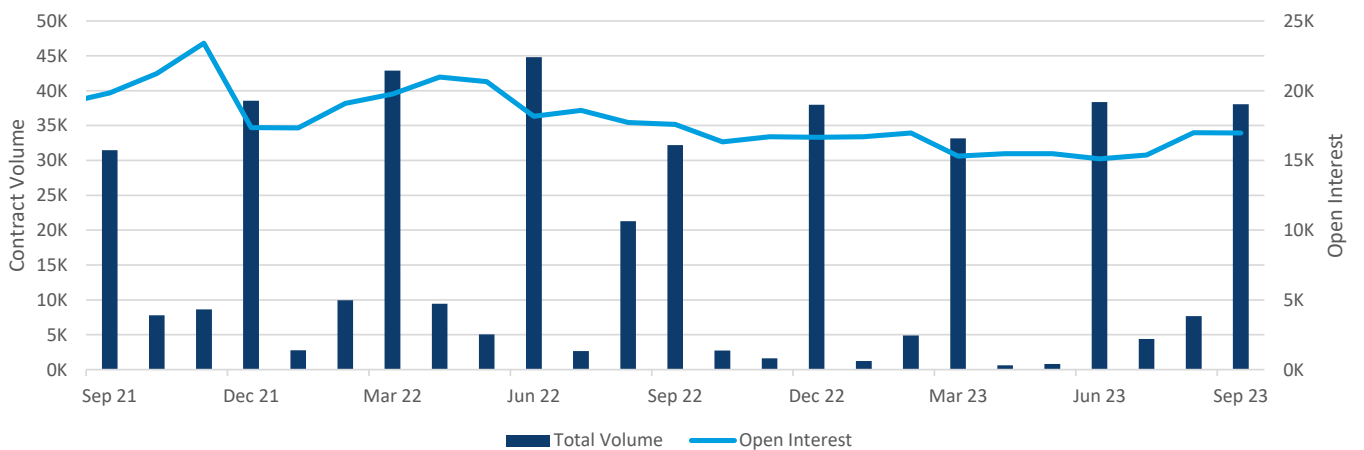
5 Year Treasury Bond Futures



10 Year Treasury Bond Futures



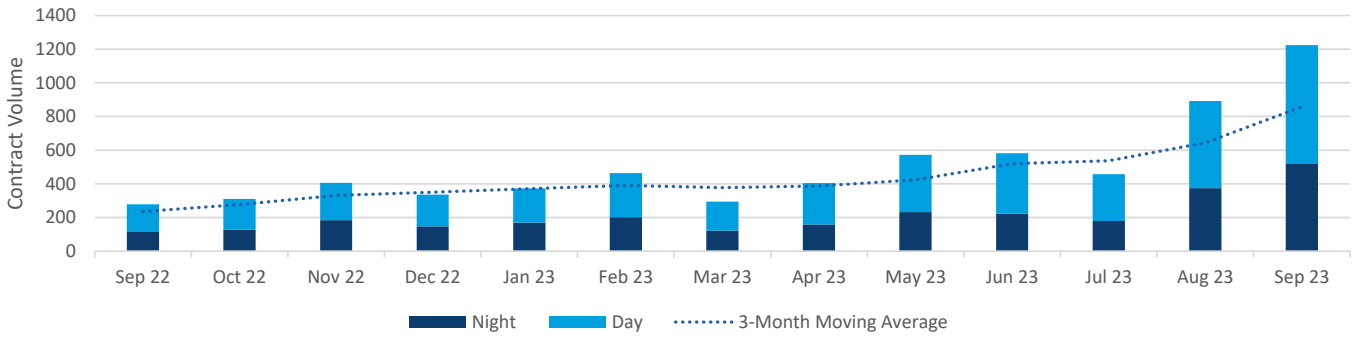
20 Year Treasury Bond Futures



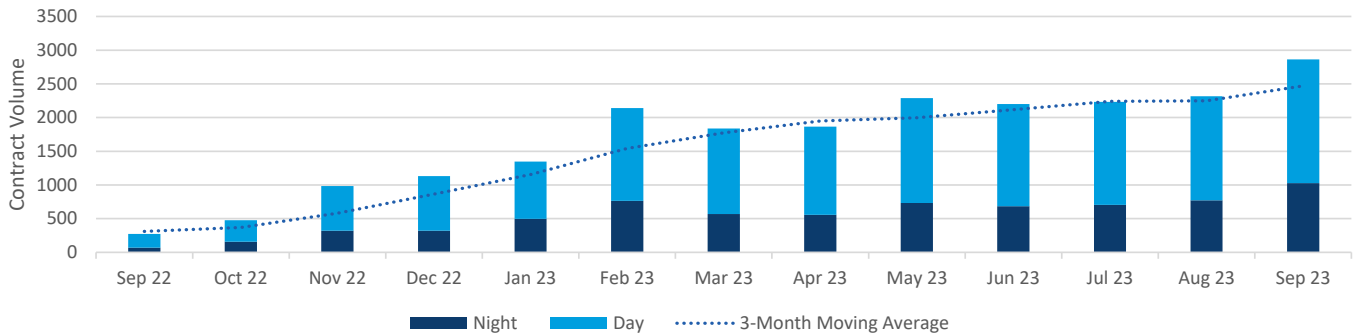
ASX Interest Rate Derivatives - Top of Book Volume

September 2023

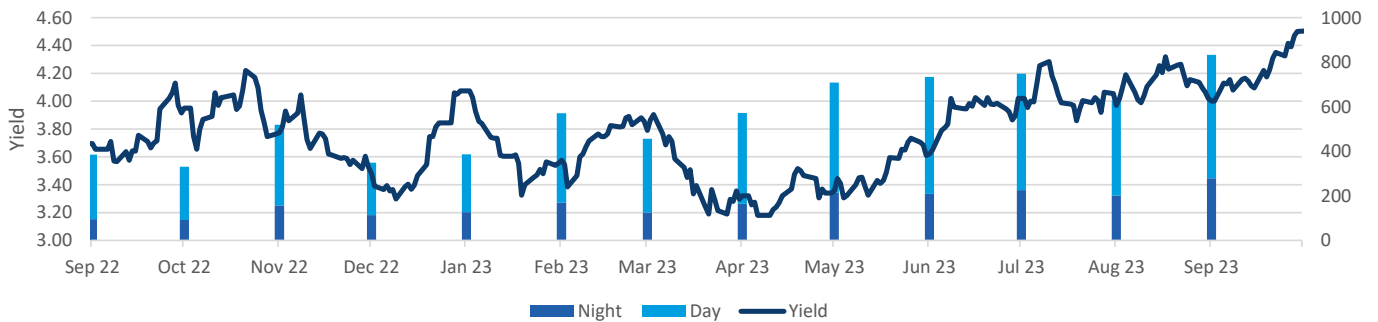
IR Average Top of Book Volume by Session



YT Average Top of Book Volume by Session



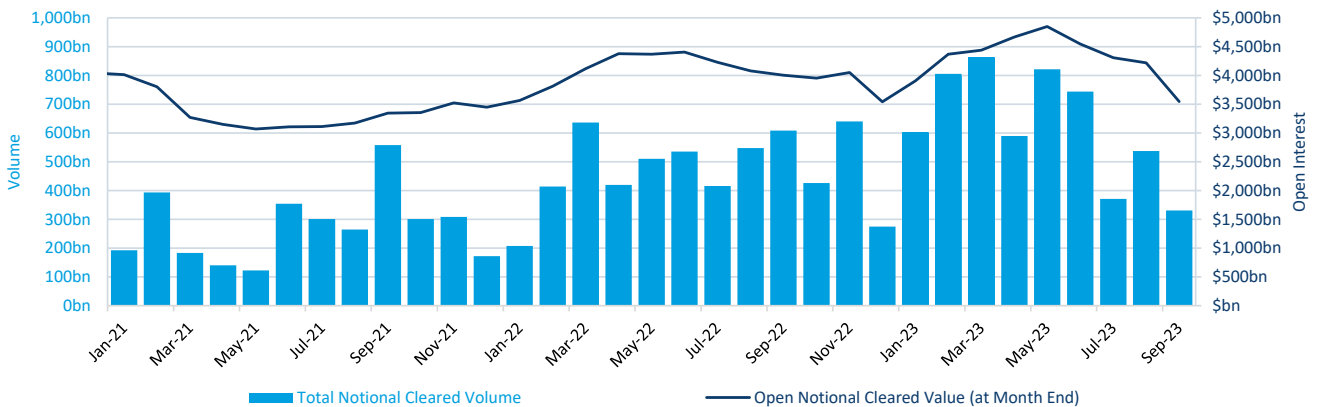
XT Yield vs Avg. XT Top of Book Volume by Session (Excluding Roll)



OTC Activity

September 2023

ASX OTC Activity



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