

ASX Rates Highlights:

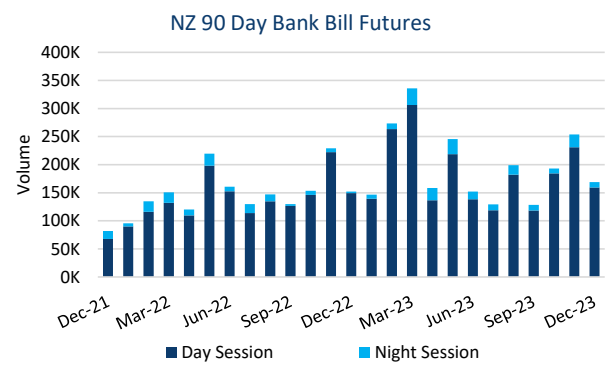
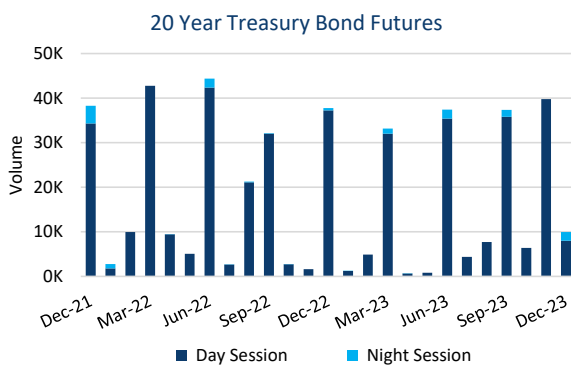
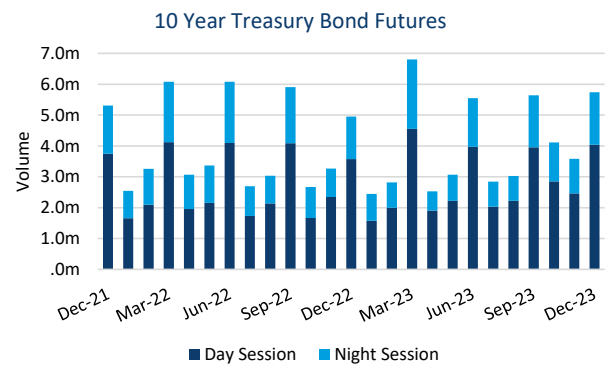
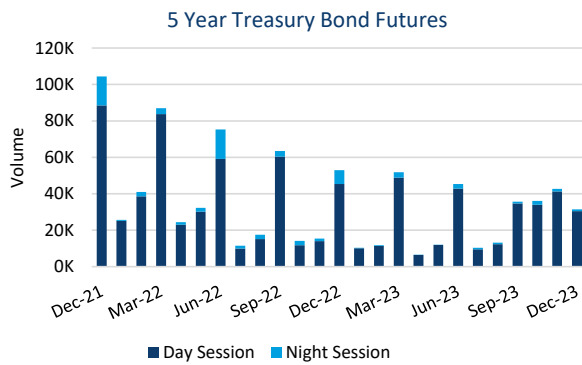
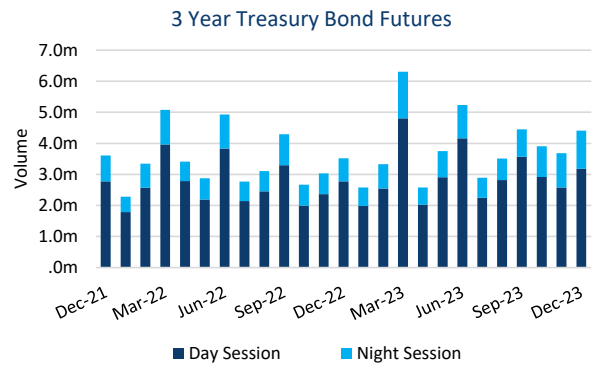
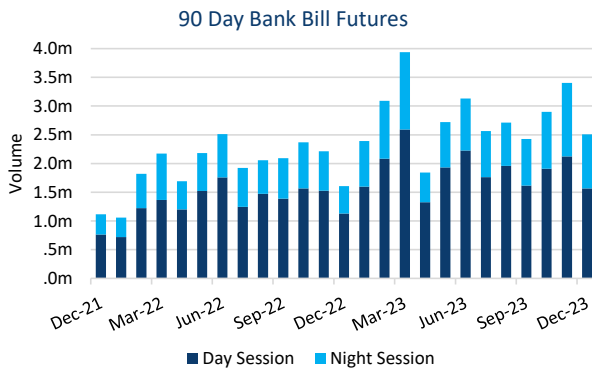
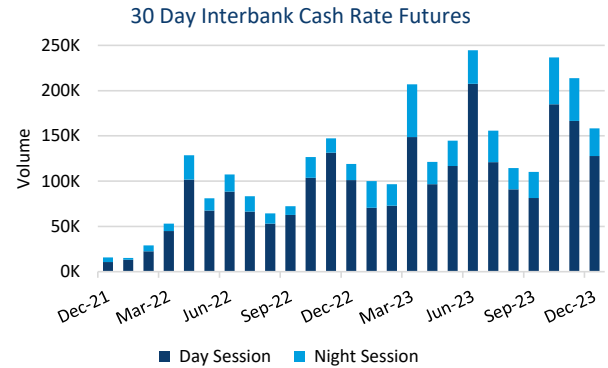
Fixed Income Charts with all data sourced by ASX - December 2023



ASX Interest Rate Derivatives - Volume by Session

December 2023

Futures Contract	Q4 2021 ADV	Q4 2022 ADV	Q4 2023 ADV
30 Day Interbank	1,136	7,500	11,991
90 Day Bank Bill	89,107	101,905	142,496
3 Year Treasury Bond	166,835	147,723	192,044
5 Year Treasury Bond	3,682	1,359	1,763
10 Year Treasury Bond	200,098	175,287	214,855
20 Year Treasury Bond	859	672	891
NZ 90 Day Bank Bill	6,963	9,191	10,390

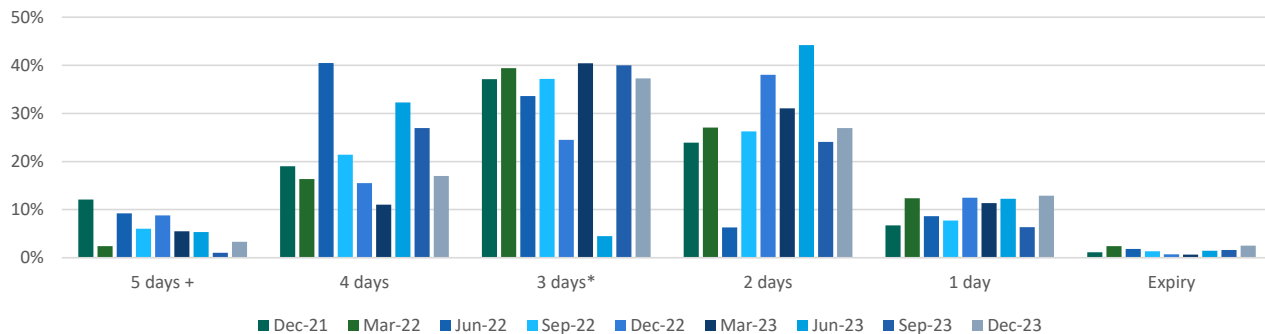


Note: The above charts include traded contract volume by session excluding any non-traded volume and UCP trades.

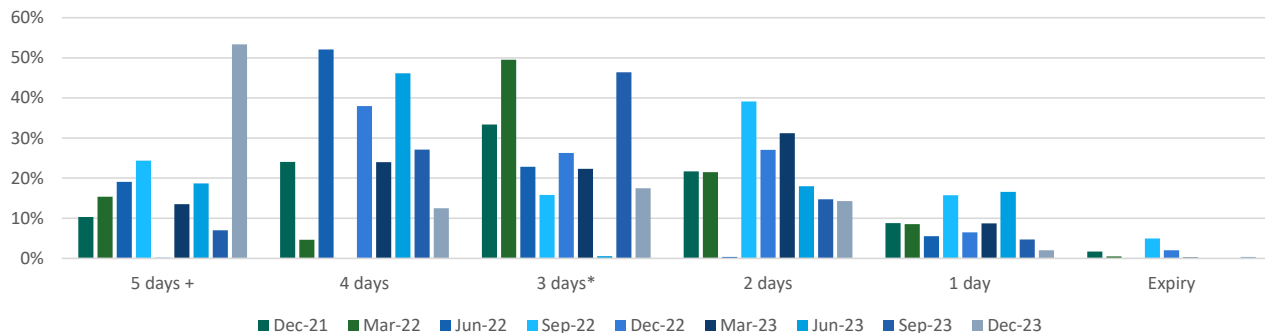
ASX Interest Rate Derivatives - Roll Volume

December 2023

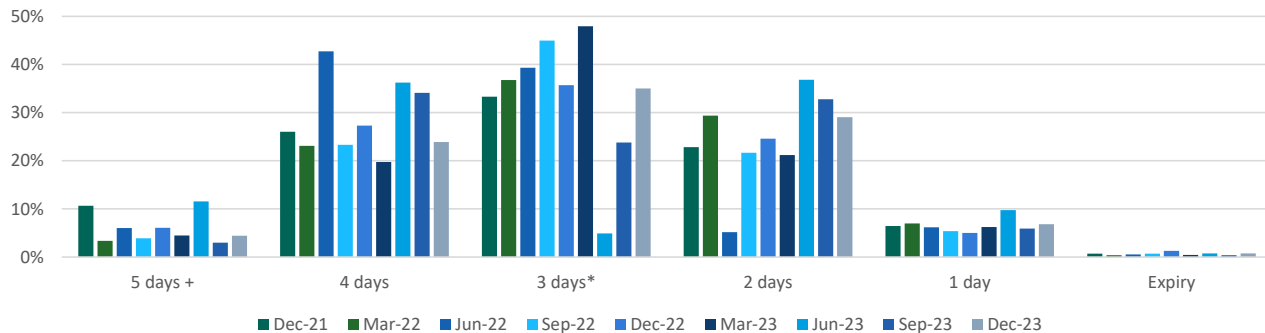
3 Year Bond Future Roll Volume by Days to Expiry



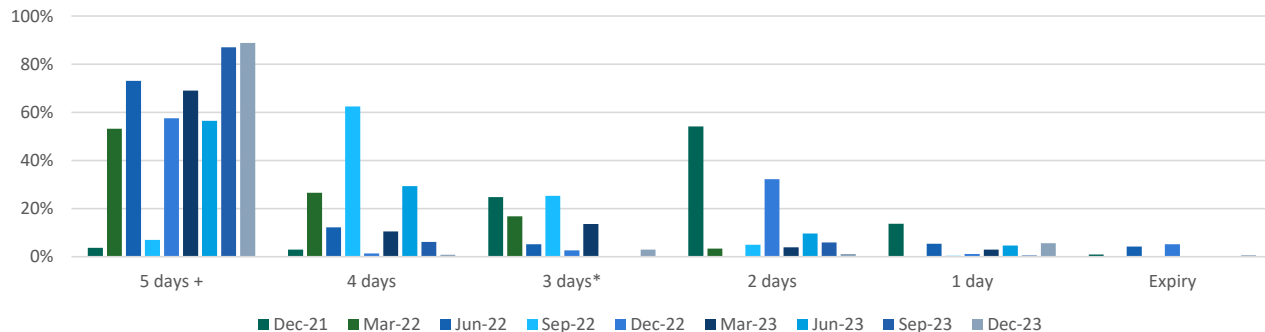
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry



20 Year Bond Future Roll Volume by Days to Expiry



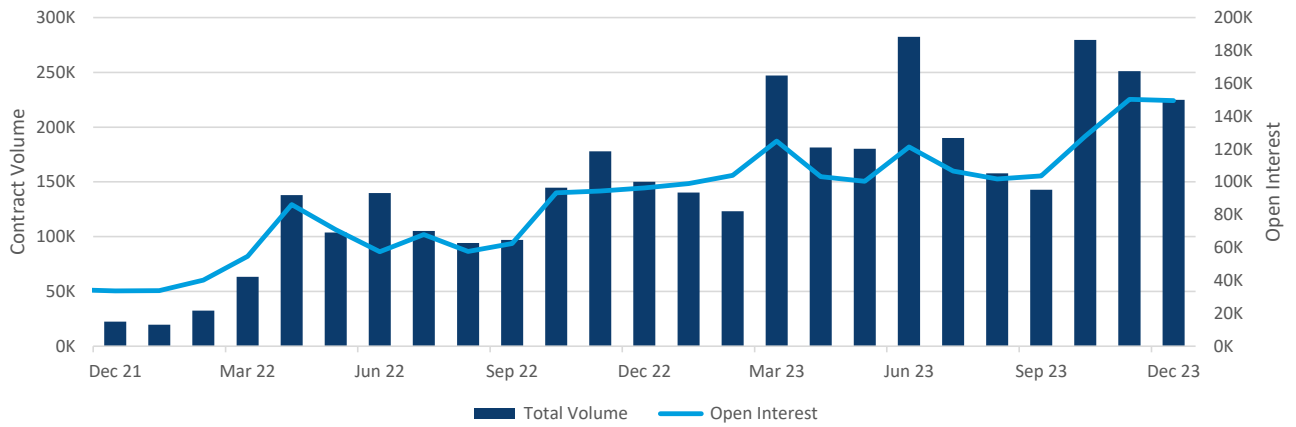
*Both the 3-day mark for June 2023 and the 2-day mark for June 2022 were public holidays (Monarch's Birthday).

ASX Interest Rate Derivatives - Volume and Open Interest

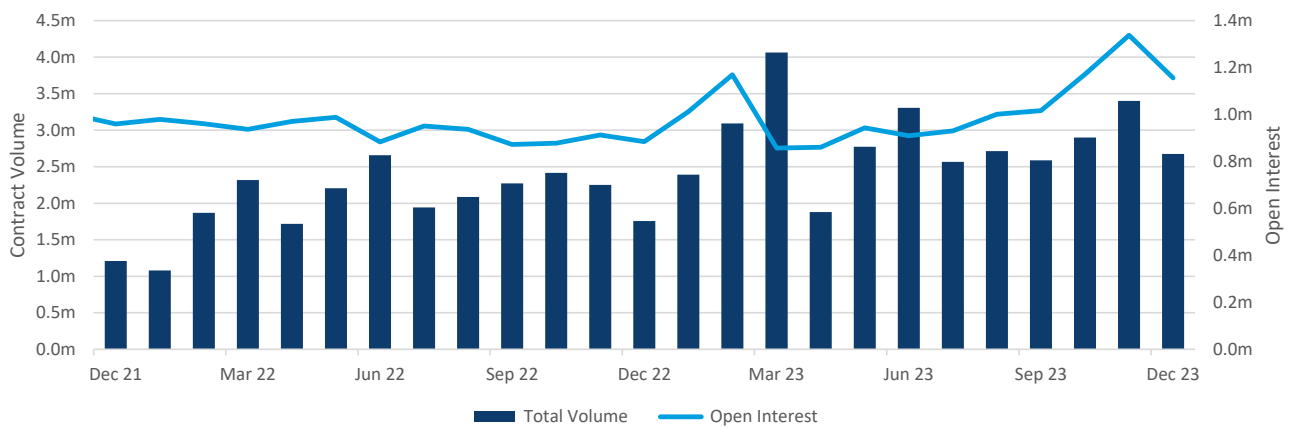
December 2023

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

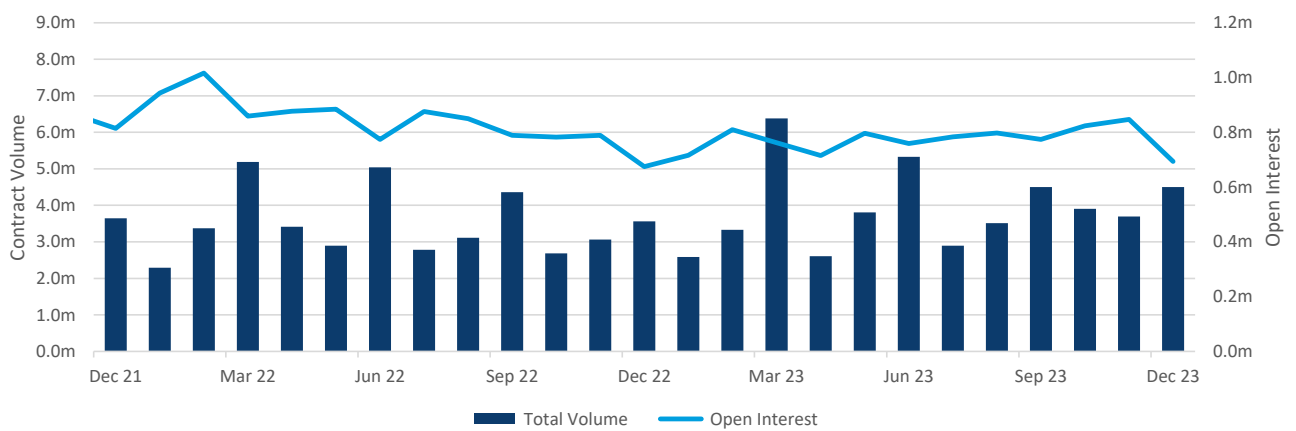
30 Day Interbank Cash Rate Futures



90 Day Bank Accepted Bill Futures



3 Year Treasury Bond Futures

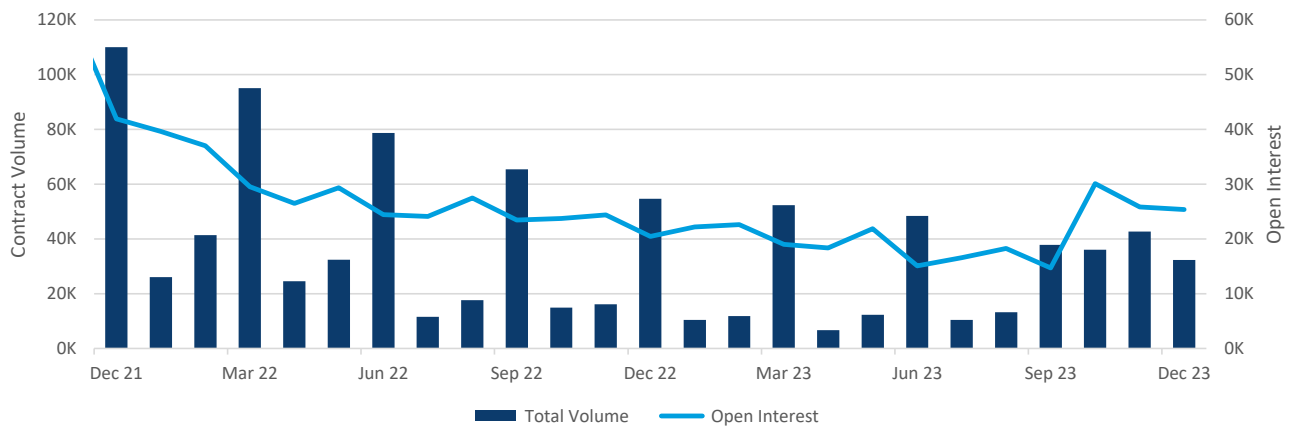


ASX Interest Rate Derivatives - Volume and Open Interest

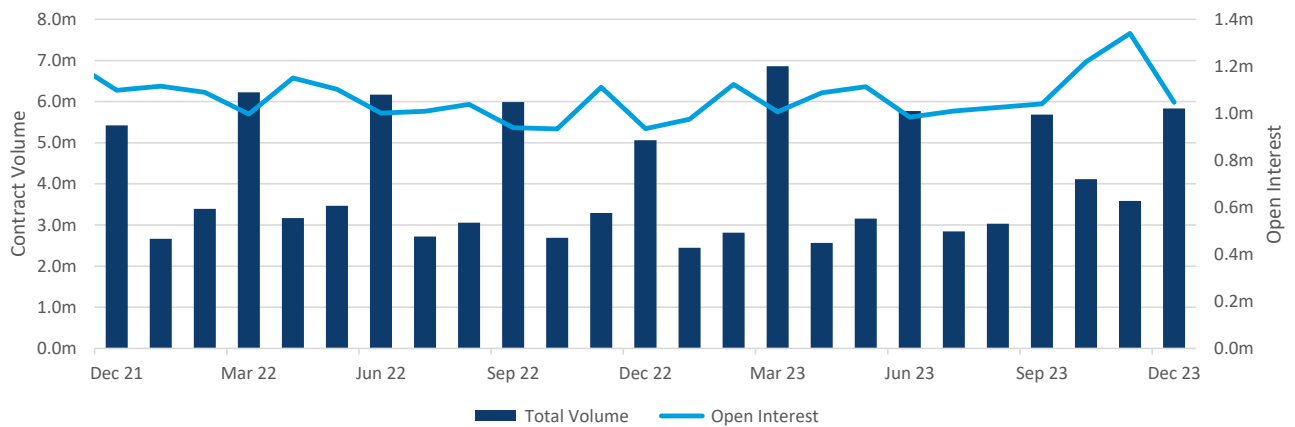
December 2023

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

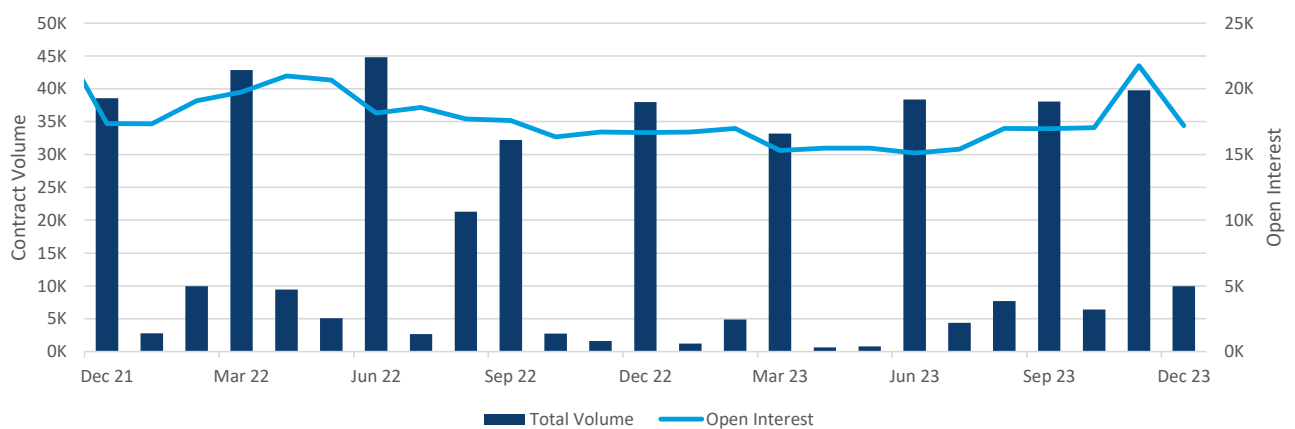
5 Year Treasury Bond Futures



10 Year Treasury Bond Futures



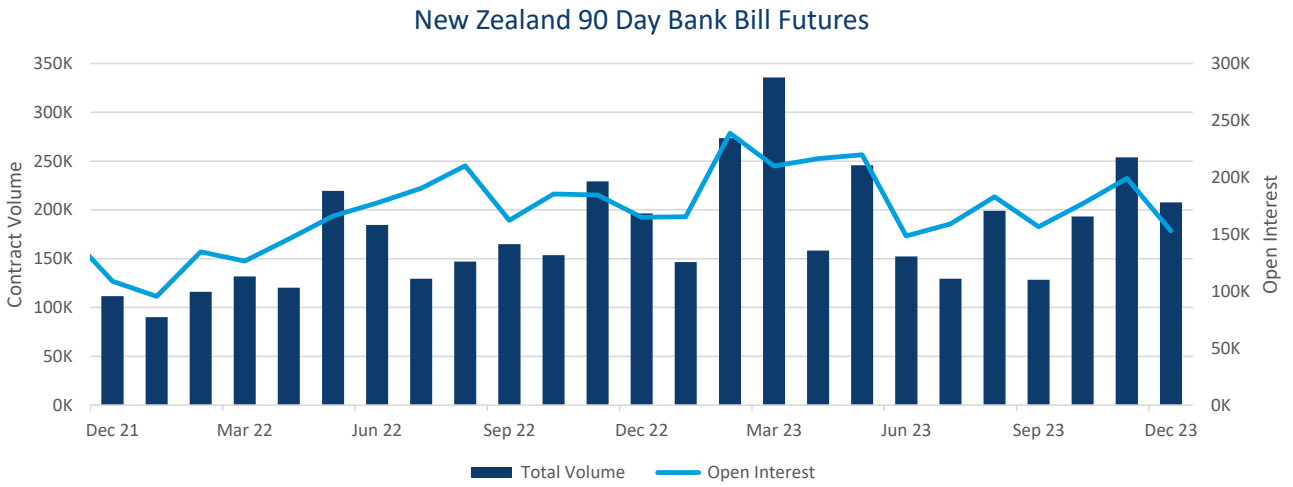
20 Year Treasury Bond Futures



ASX Interest Rate Derivatives - Volume and Open Interest

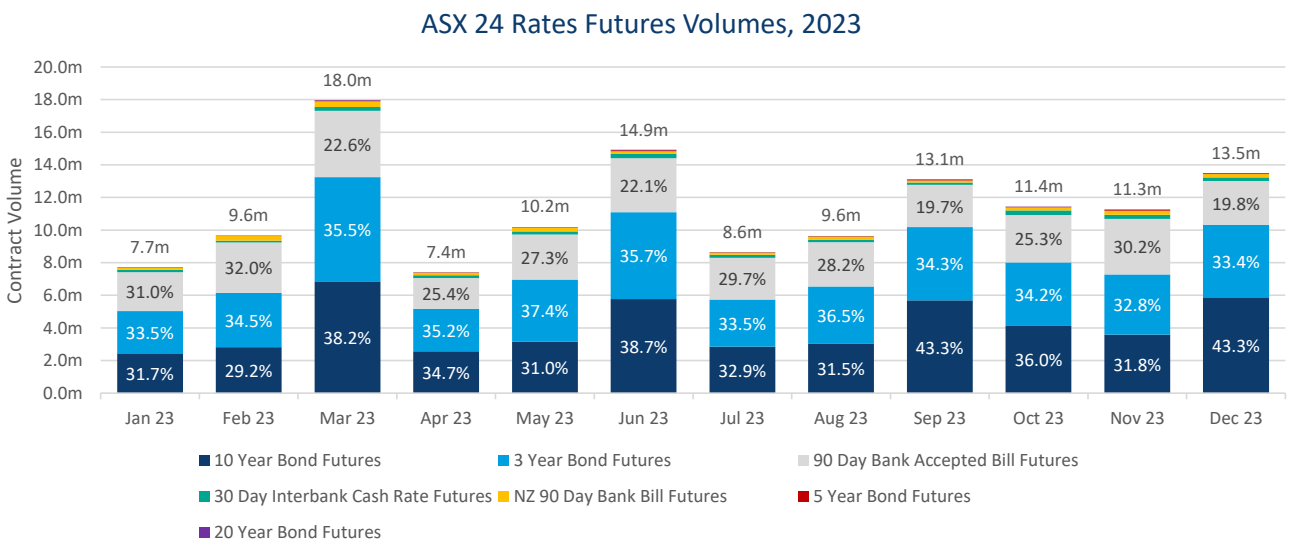
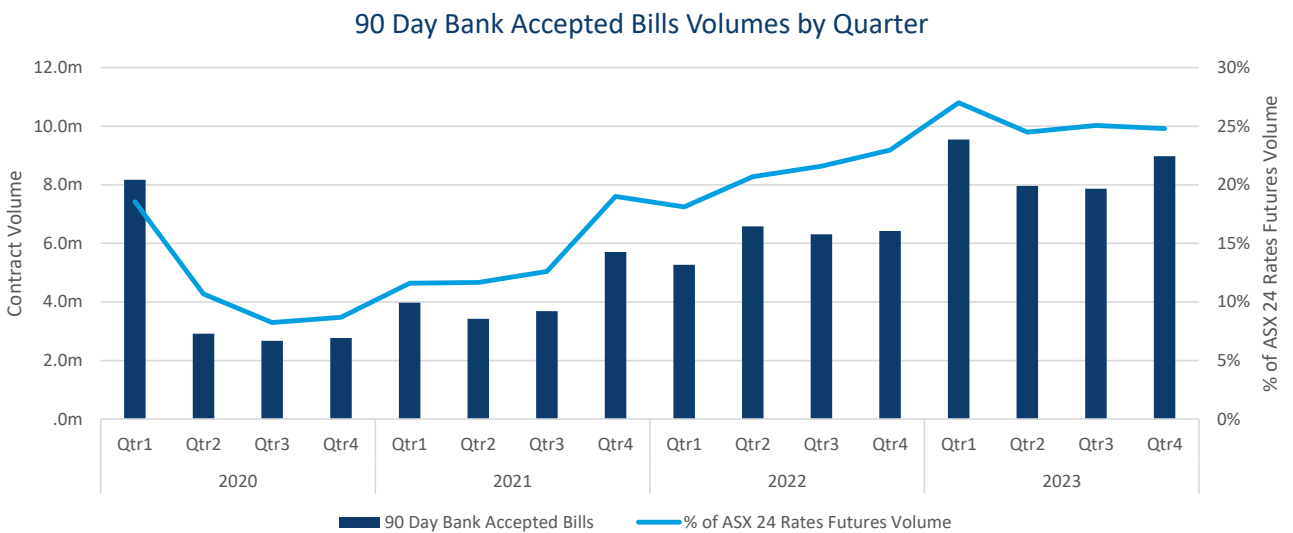
December 2023

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



ASX Interest Rate Derivatives - Insights

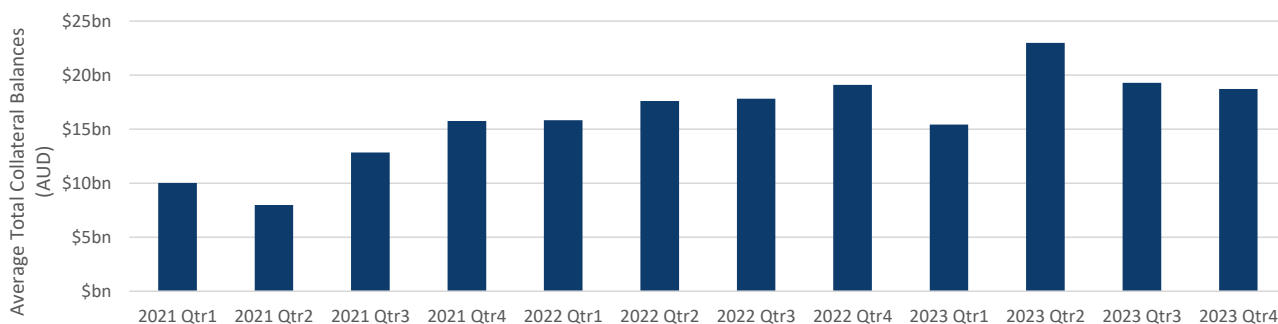
December 2023



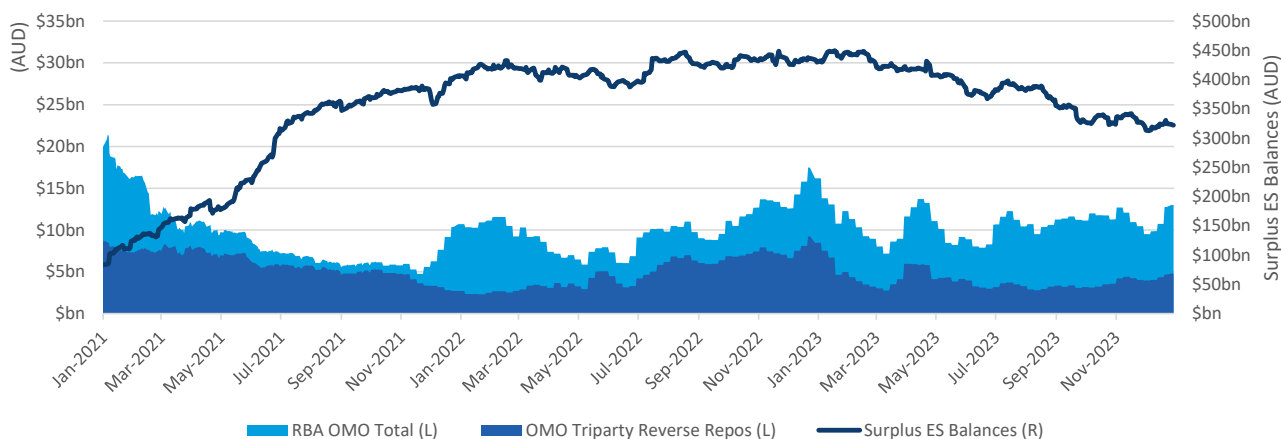
ASX Collateral Triparty

December 2023

Average Total Collateral Balances



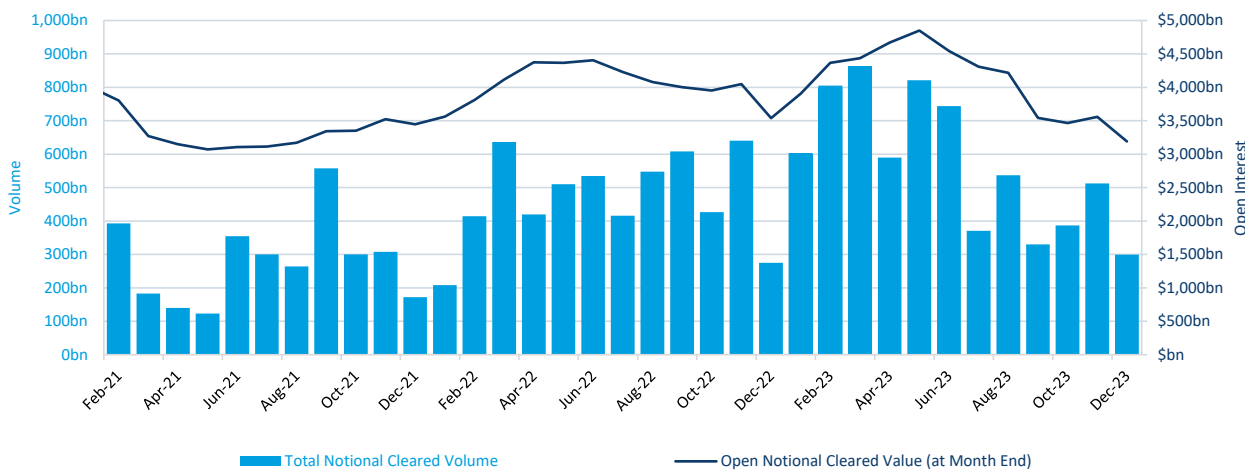
RBA Open Market Operations



OTC Activity

December 2023

ASX OTC Activity



Contact Information

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