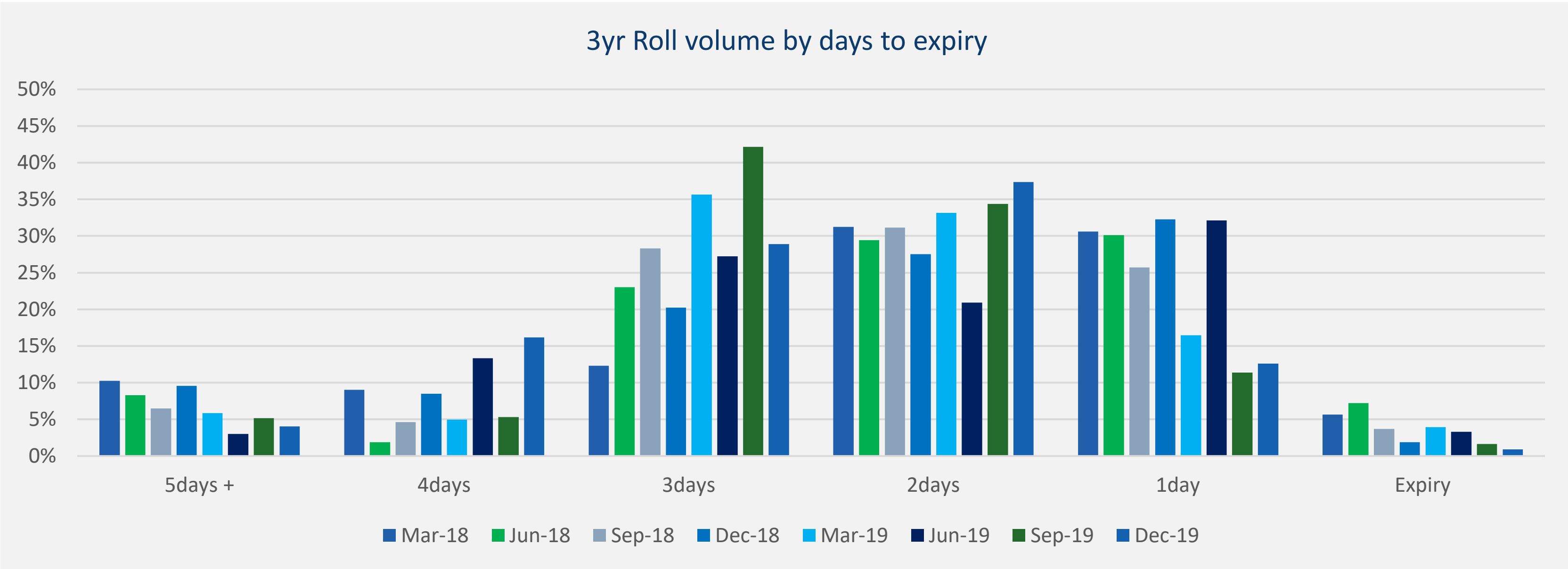
ASX Rates Highlights:

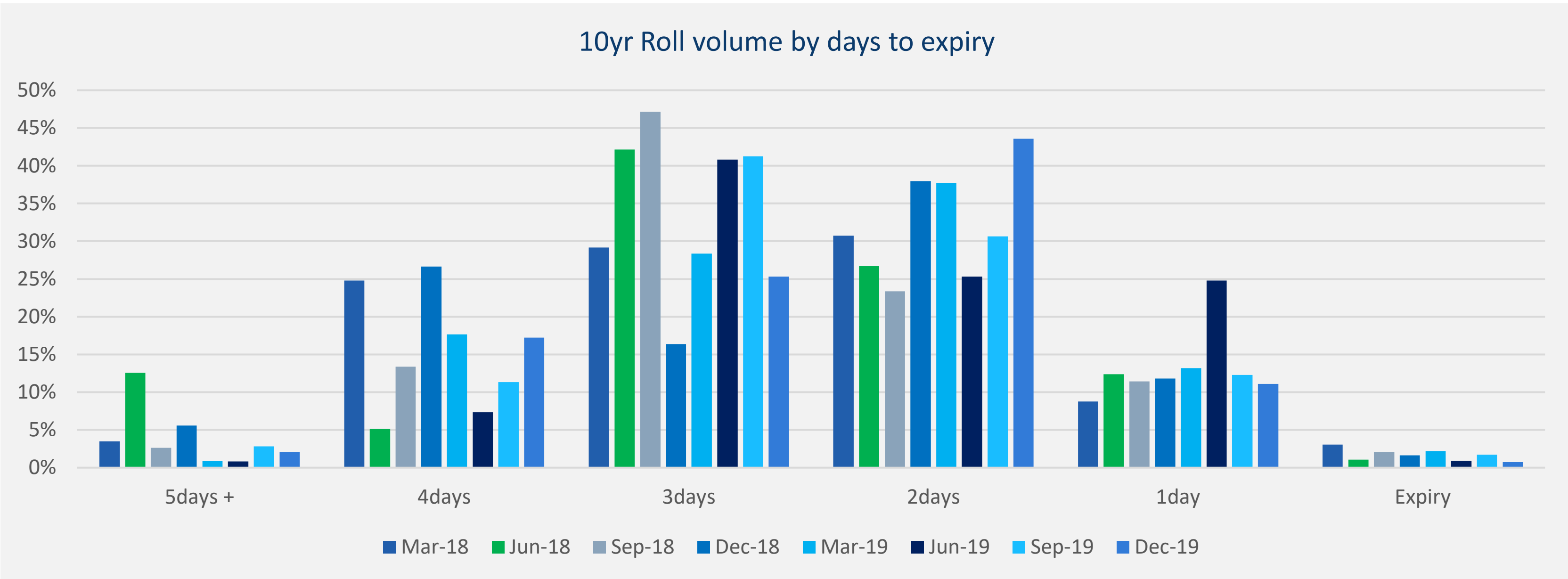
OTC, Futures, Benchmarks and Repo - February 2020

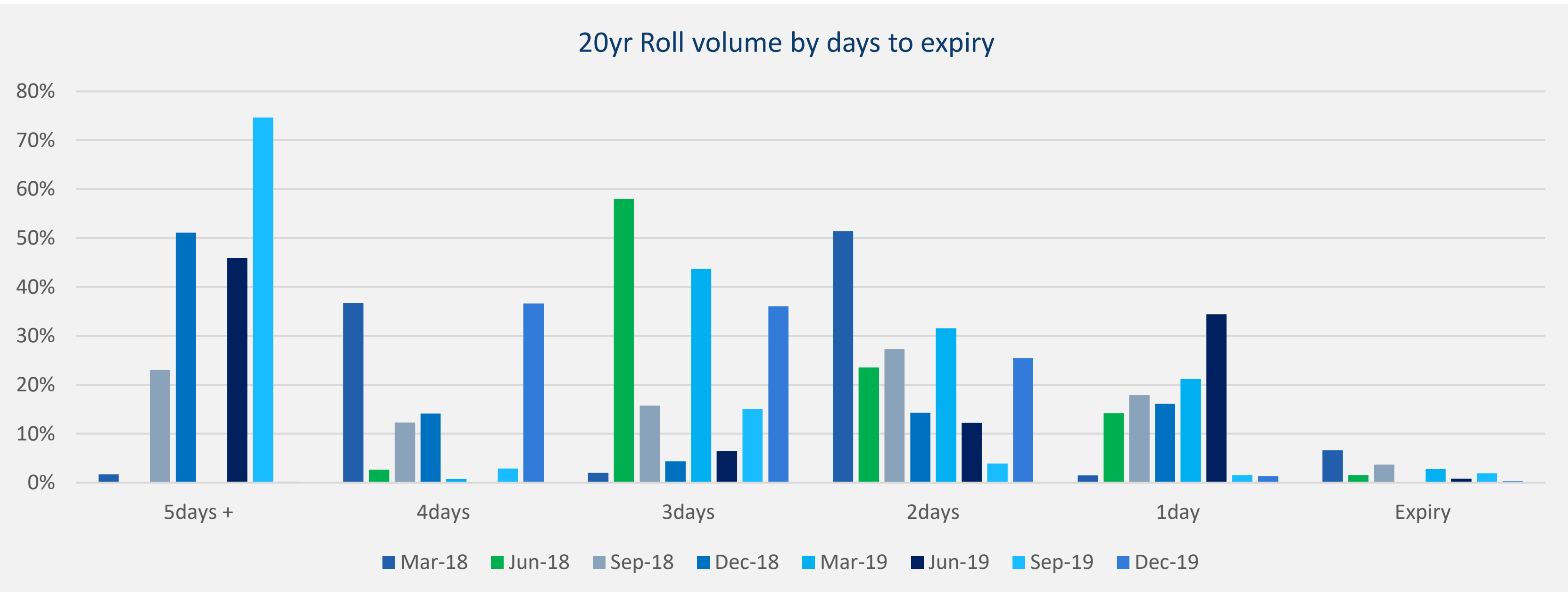
ASX Interest Rate Derivatives - Roll Volume

December 2019

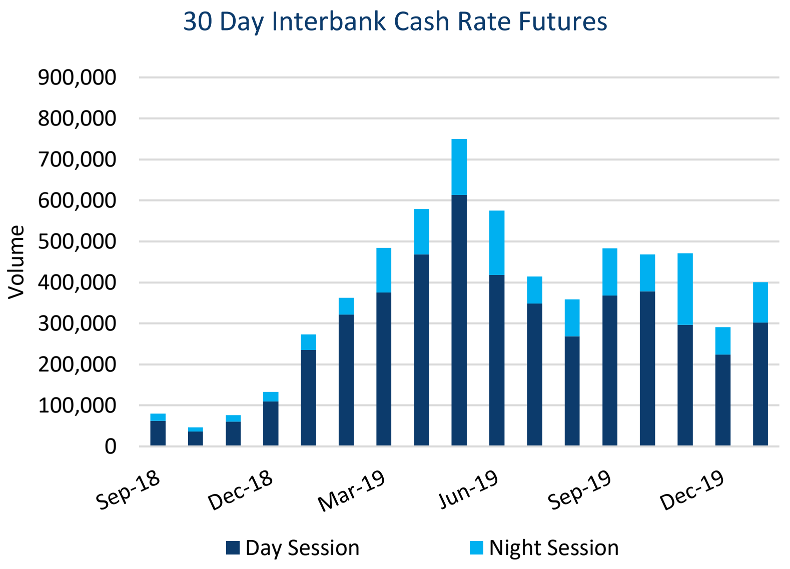
Roll Volumes: 3 Year, 10 Year and 20 Year

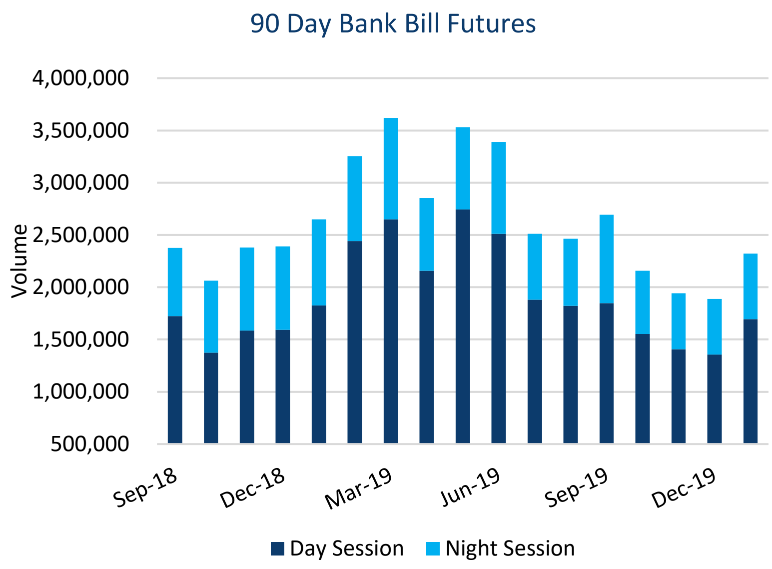


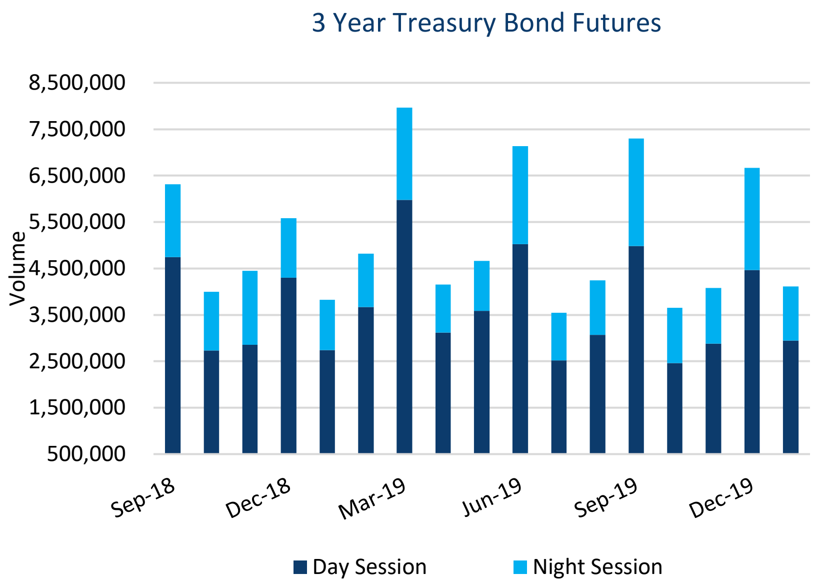


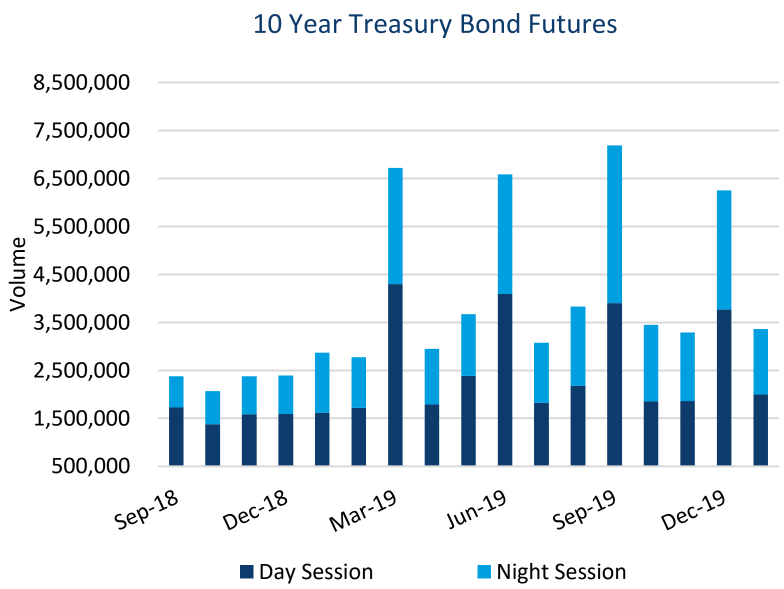


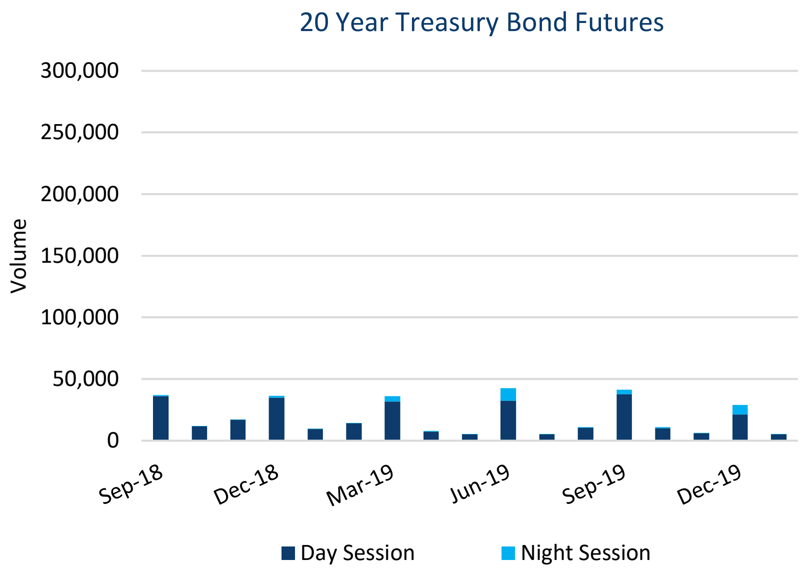
ASX Interest Rate Derivatives - Volume by session

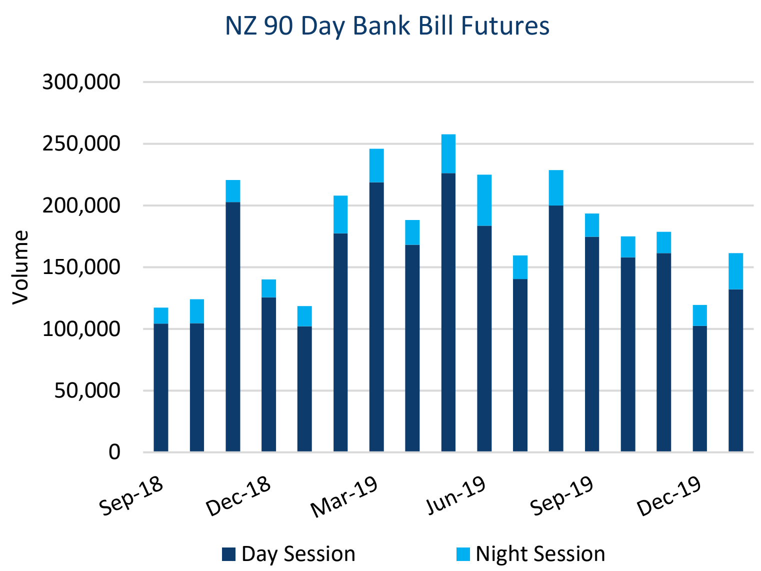






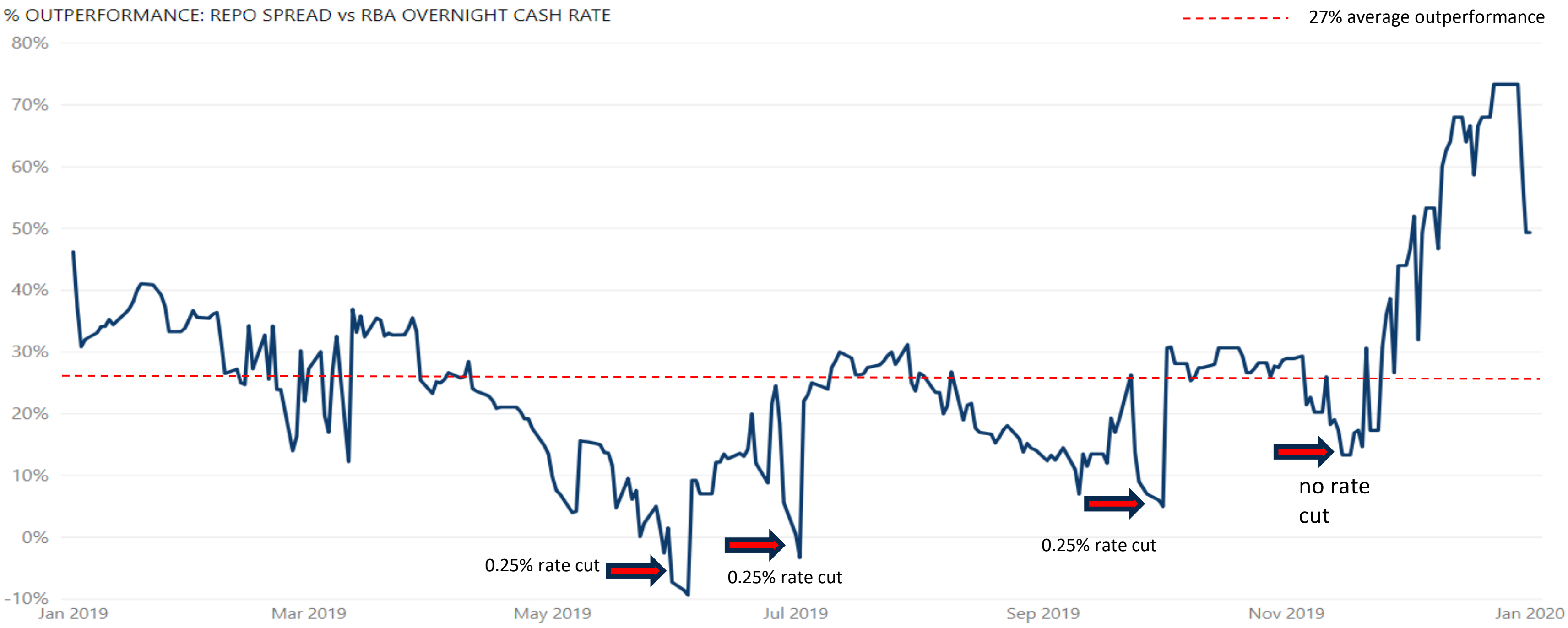






Repo rate spread to OIS

January 2020



Source: RBA, Bloomberg

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