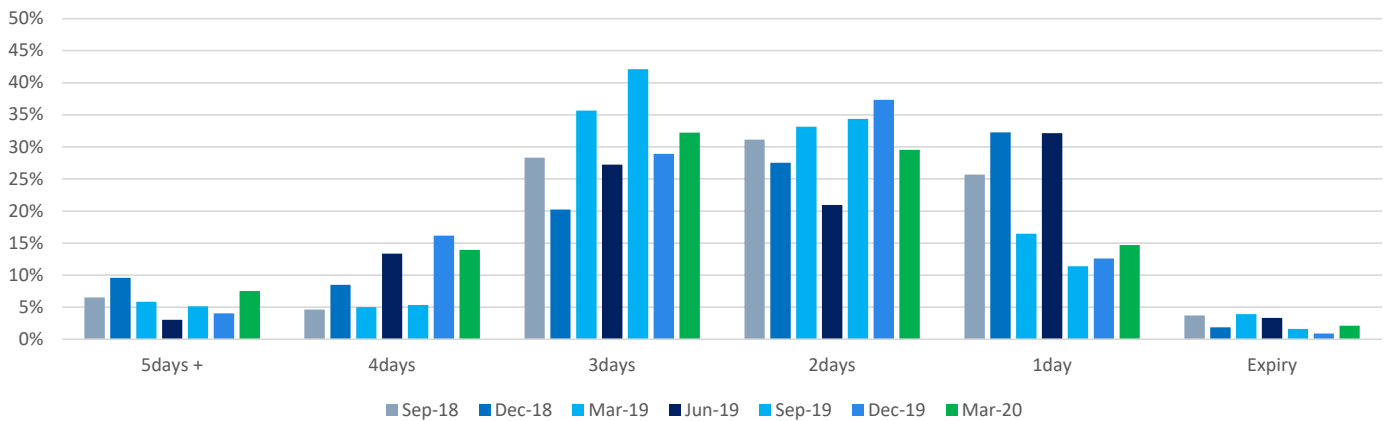


ASX Interest Rate Derivatives - Roll Volume

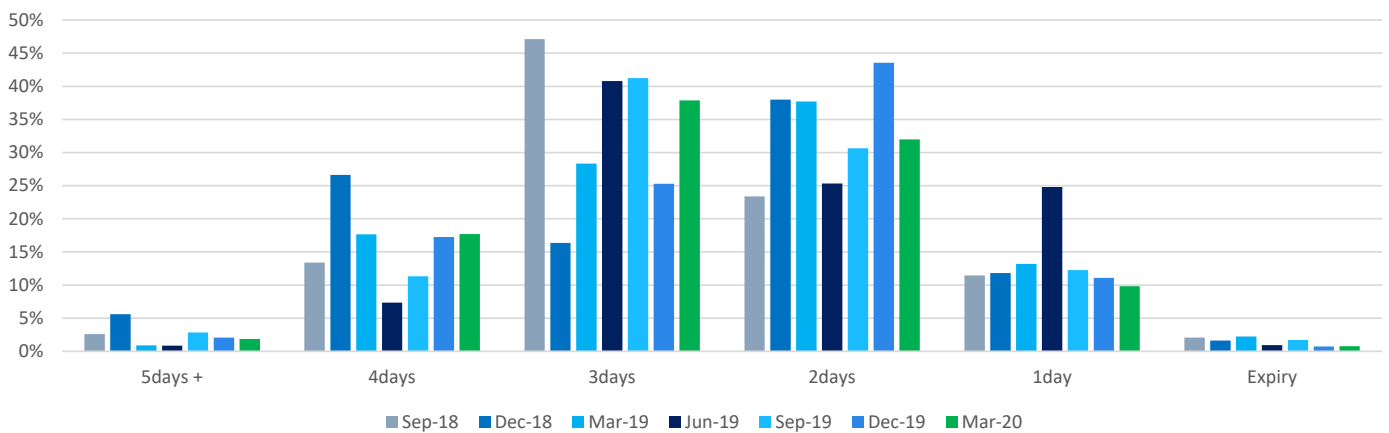
March 2020

Roll Volumes: 3 Year, 10 Year and 20 Year

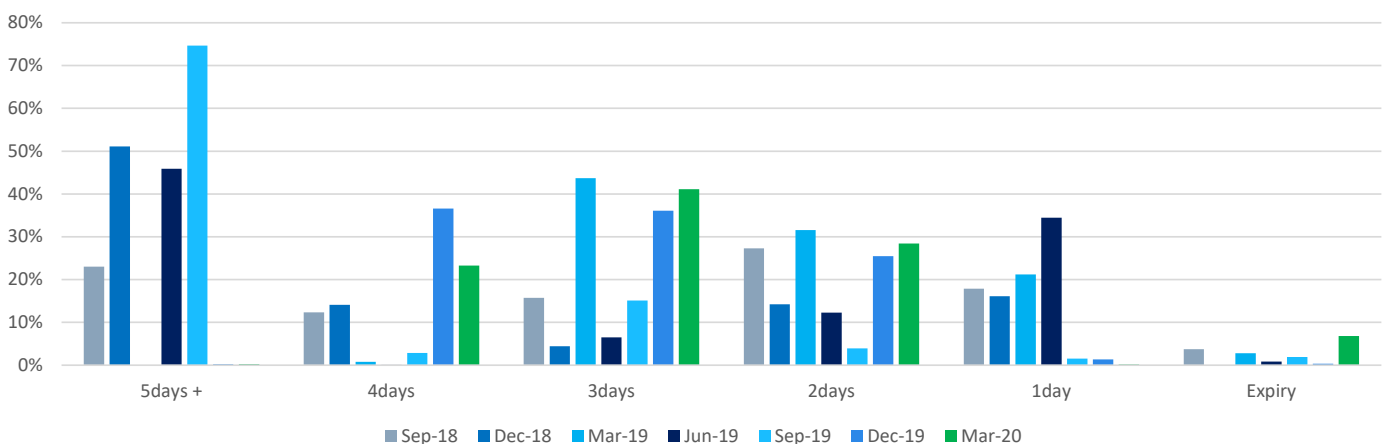
3yr Roll volume by days to expiry



10yr Roll volume by days to expiry

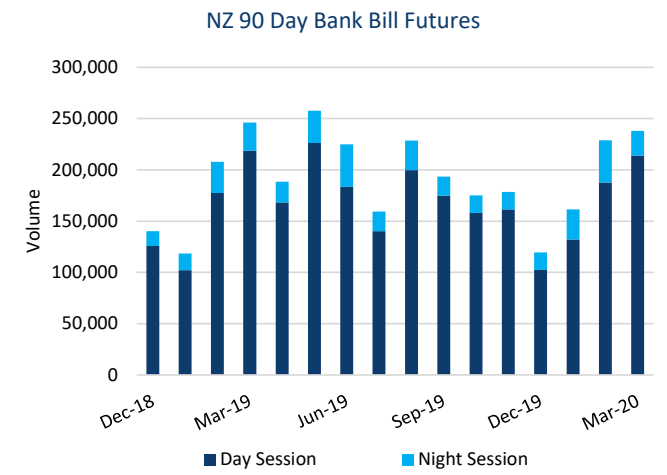
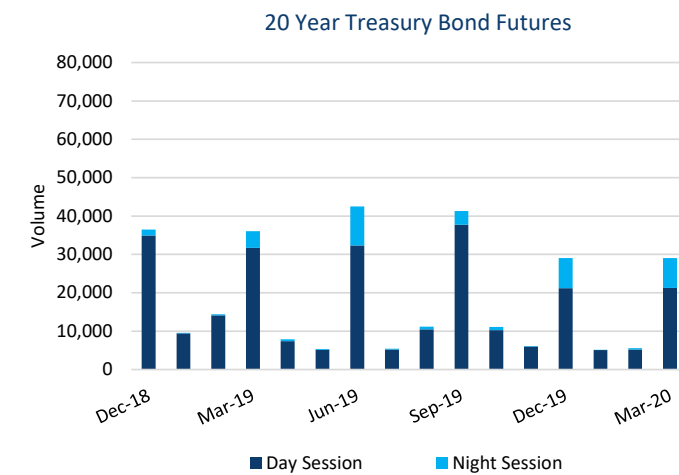
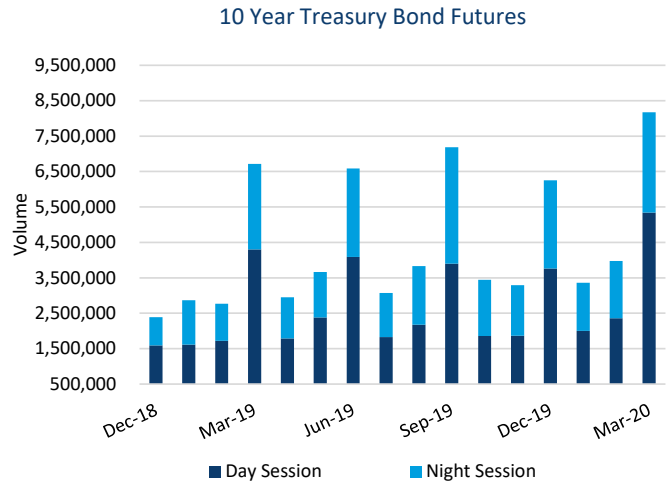
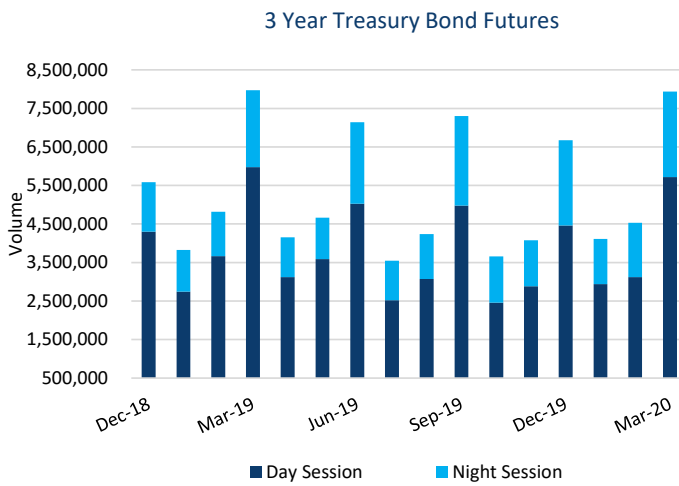
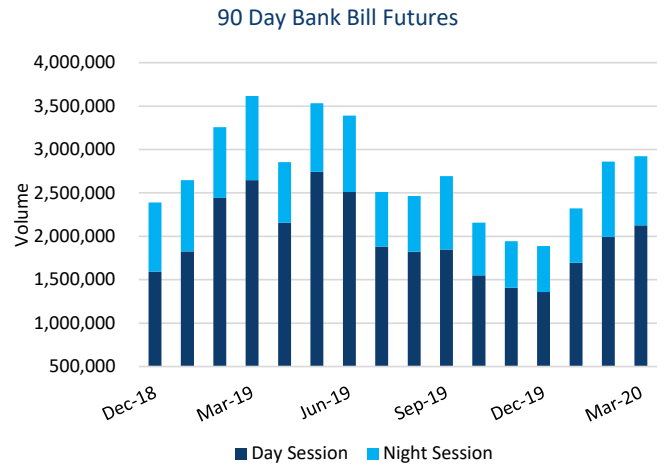
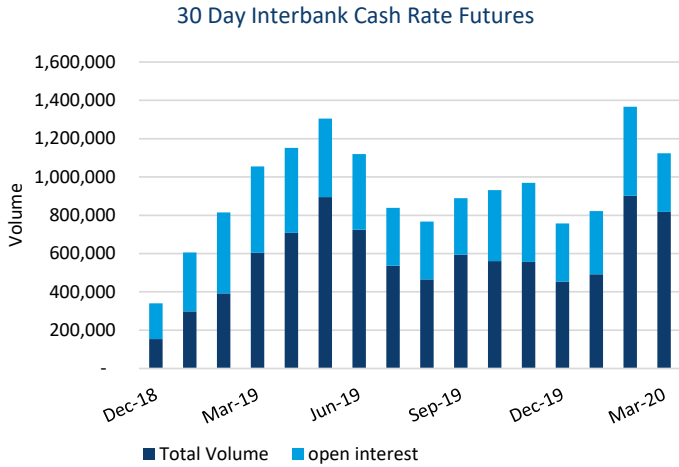


20yr Roll volume by days to expiry



ASX Interest Rate Derivatives - Volume by session

March 2020



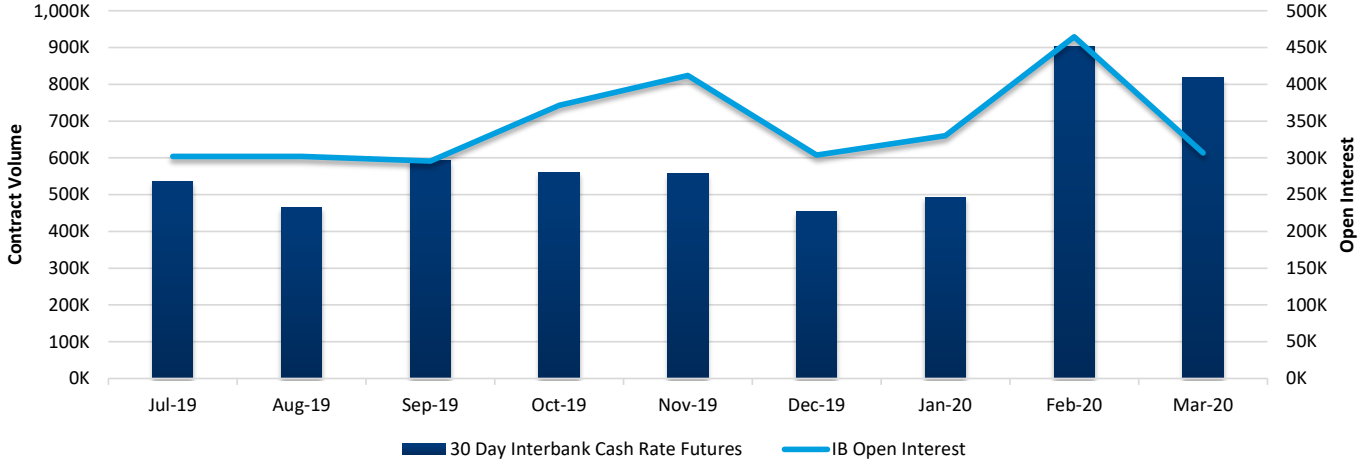
Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

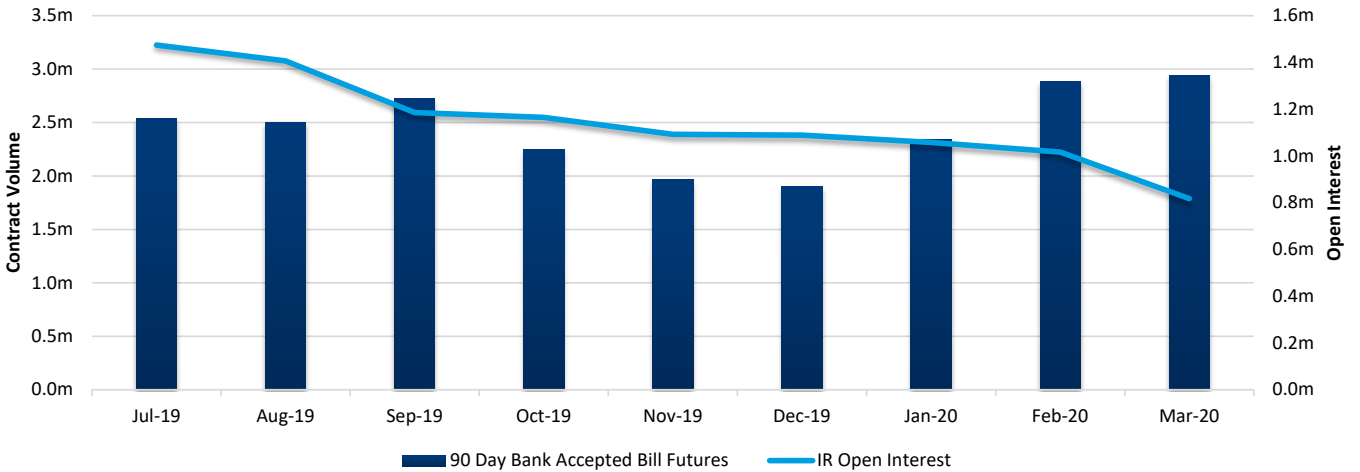
March 2020

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

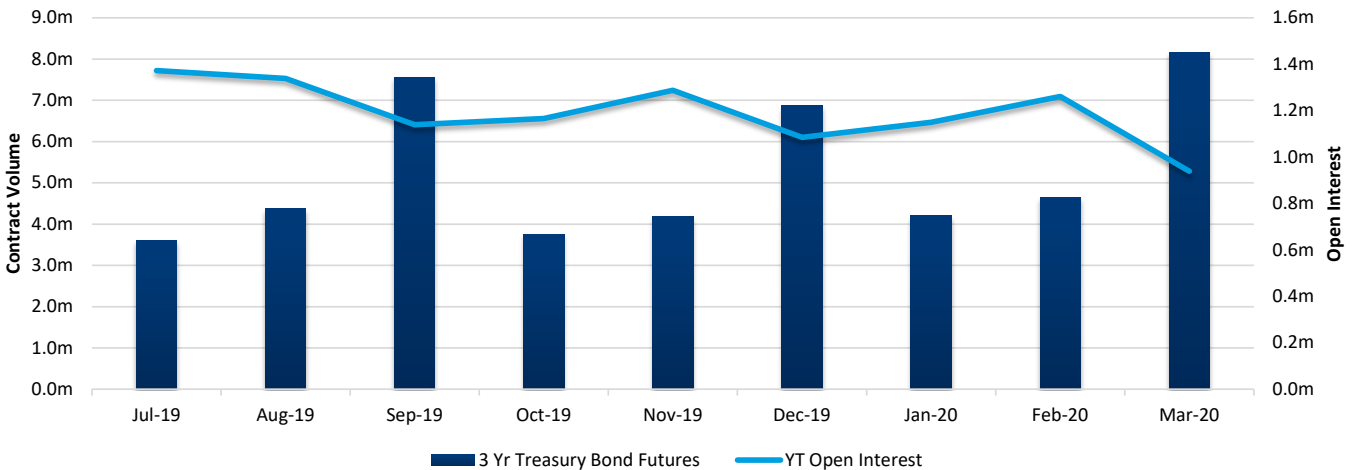
30 Day IB Cash Rate Futures (IB)



90 Day Bank Accepted Bill Futures



3 Year Treasury Bond Futures (YT)

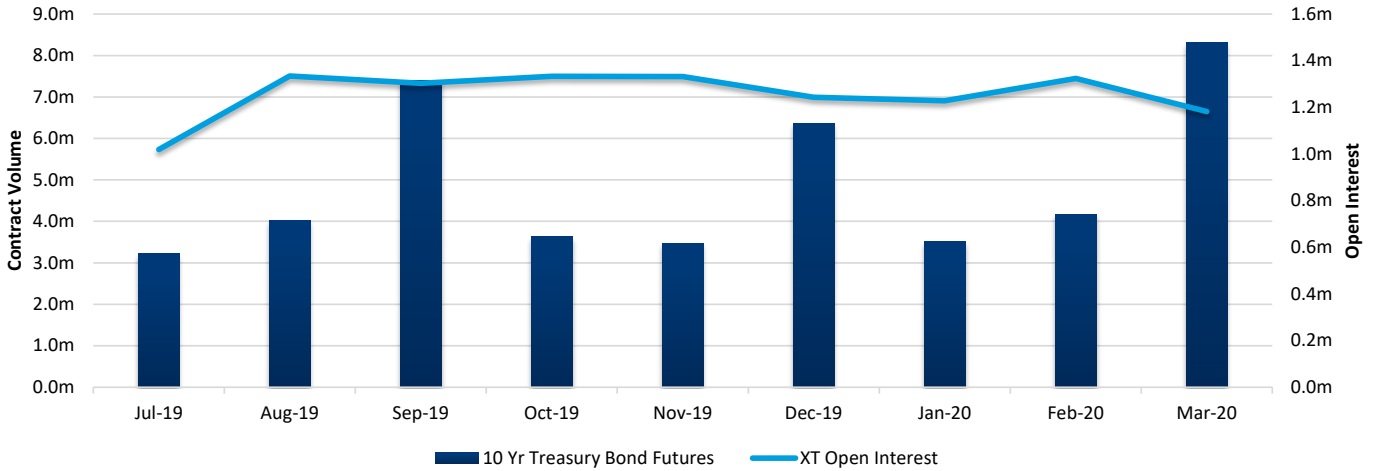


ASX Interest Rate Derivatives - Volume and Open Interest

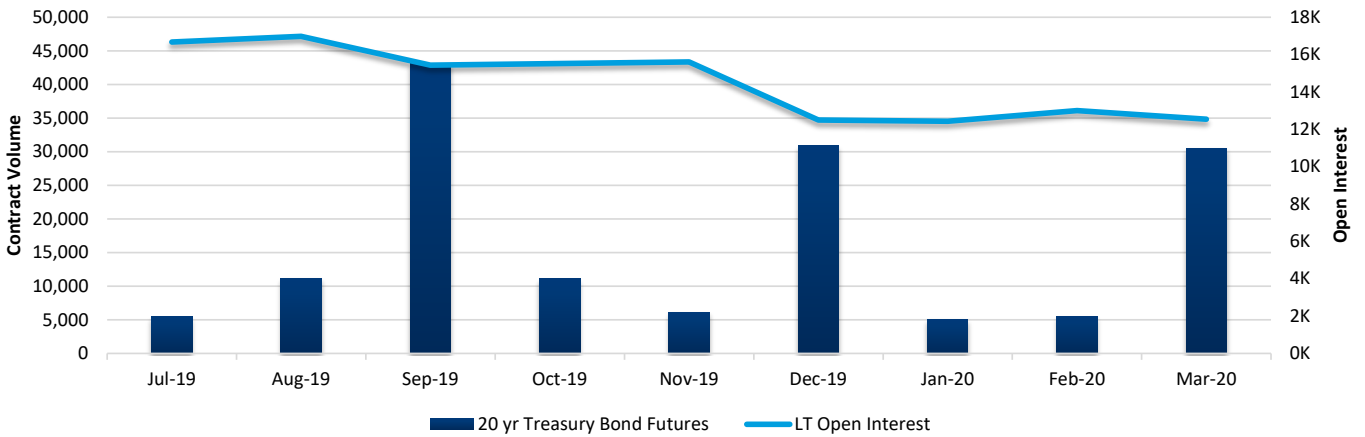
March 2020

Long term interest rate futures monthly volume and open interest

10 Year Treasury Bond Futures (XT)



20 Year Treasury Bond Futures (LT)



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