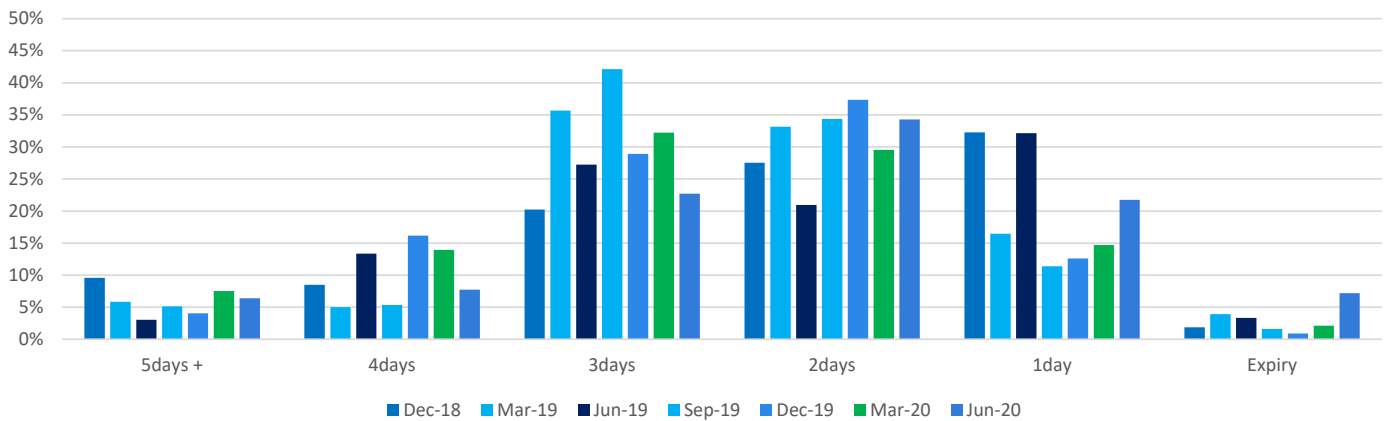


ASX Interest Rate Derivatives - Roll Volume

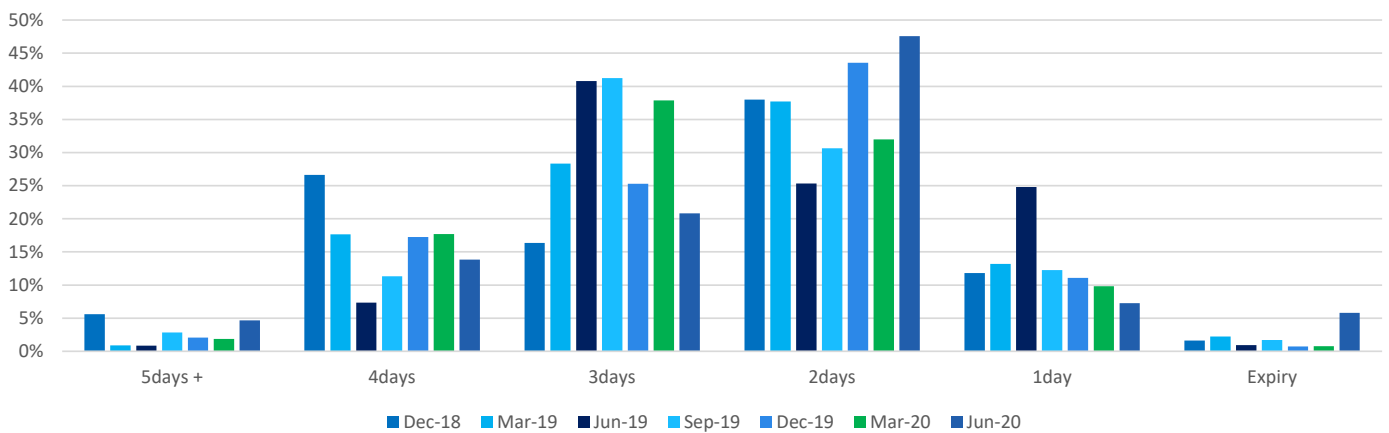
June 2020

Roll Volumes: 3 Year, 10 Year and 20 Year

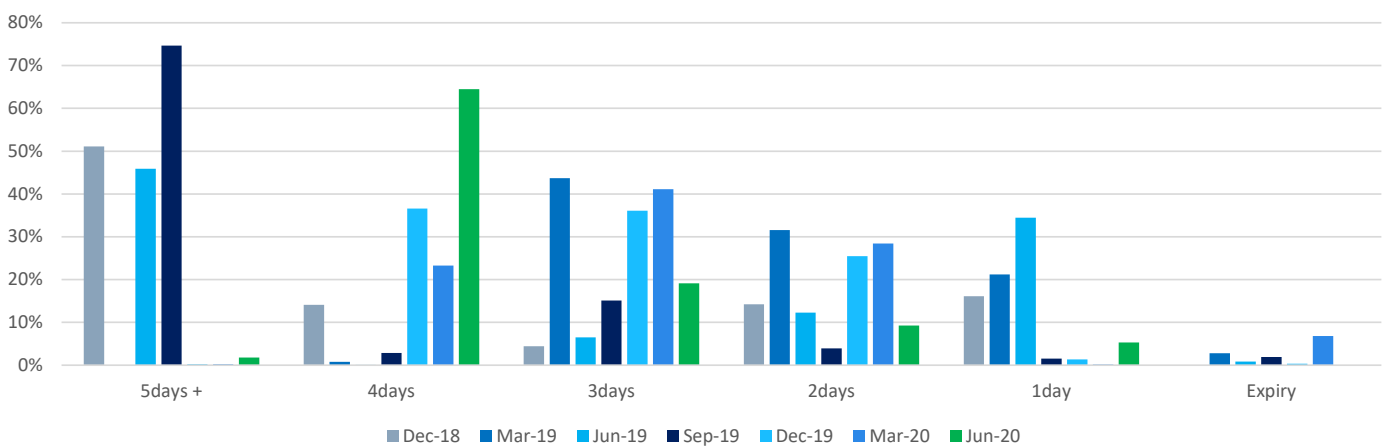
3yr Roll volume by days to expiry



10yr Roll volume by days to expiry

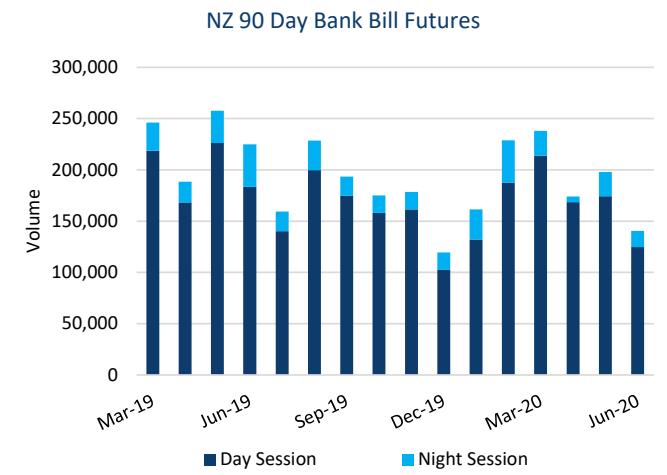
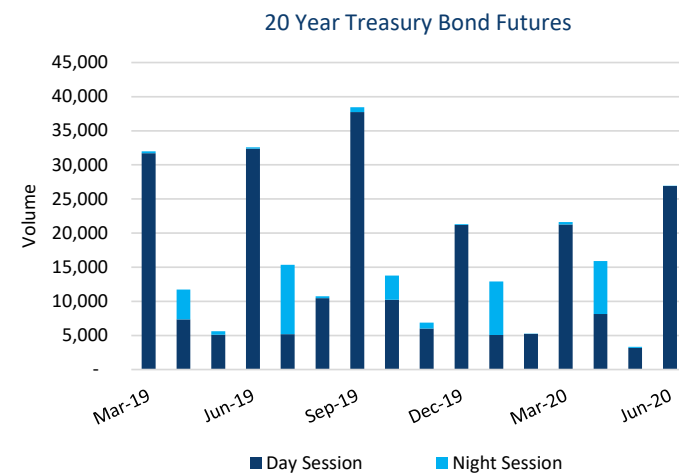
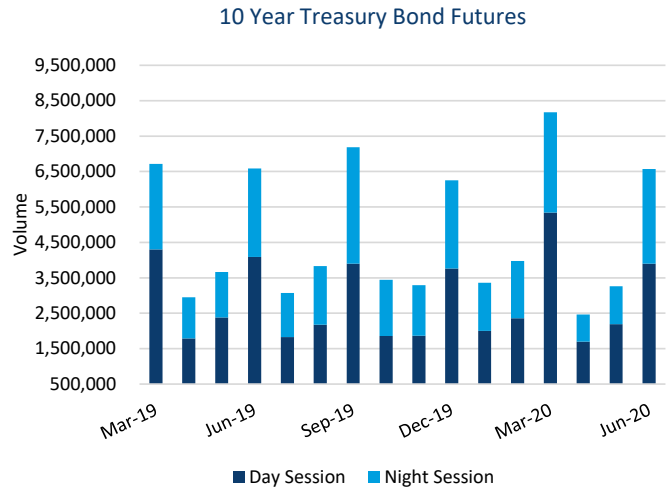
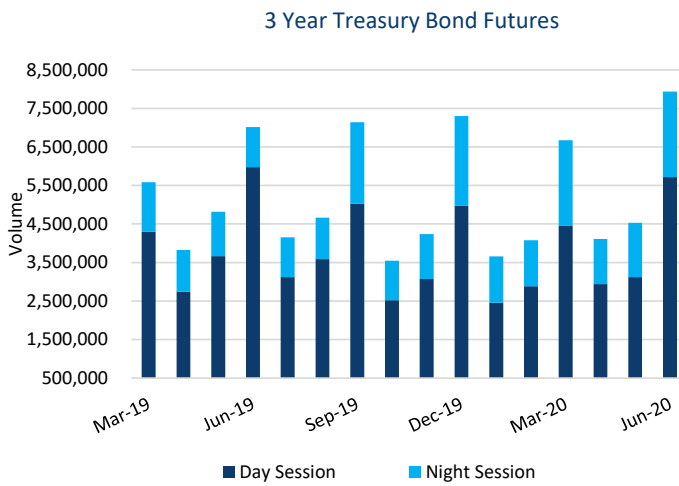
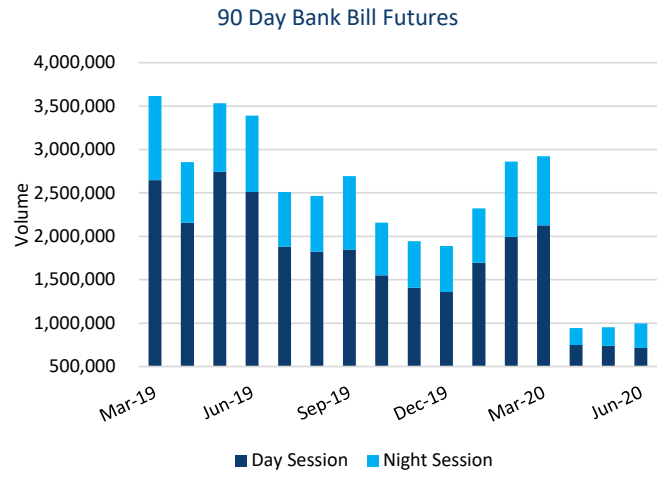
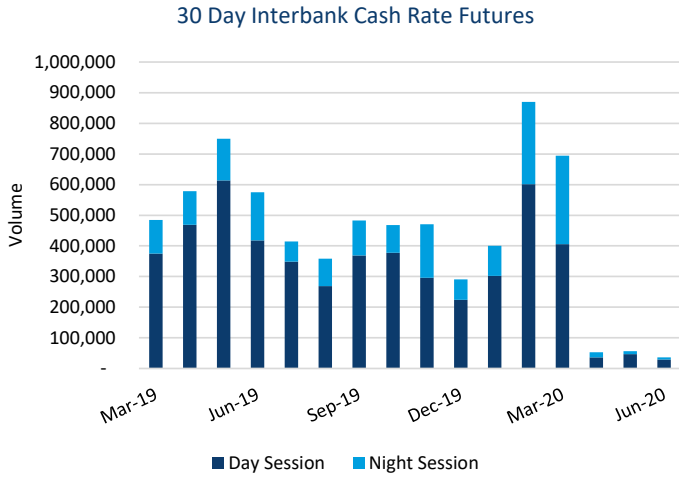


20yr Roll volume by days to expiry



ASX Interest Rate Derivatives - Volume by session

June 2020



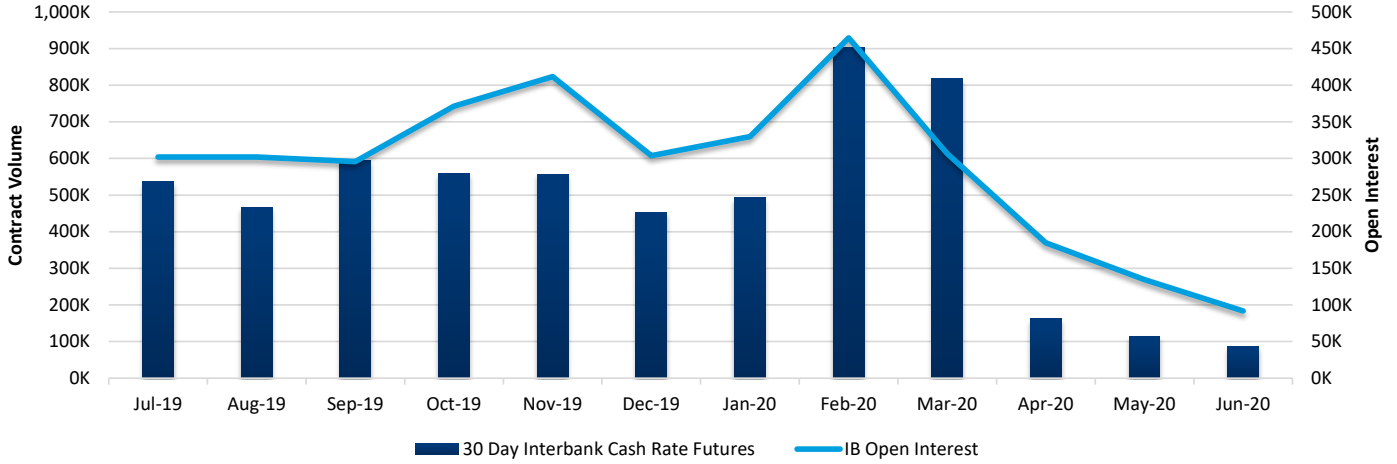
Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

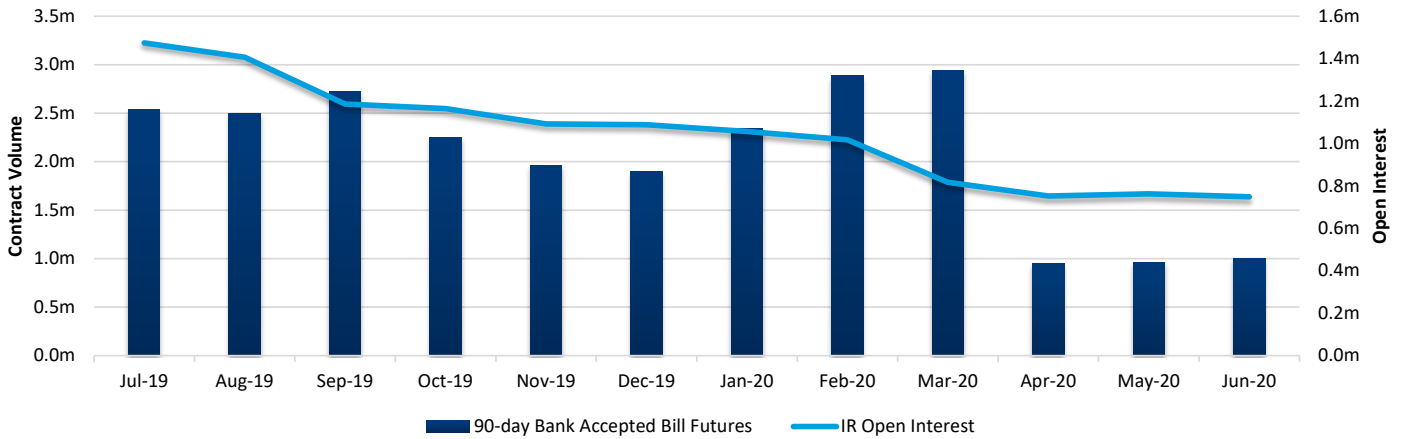
June 2020

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

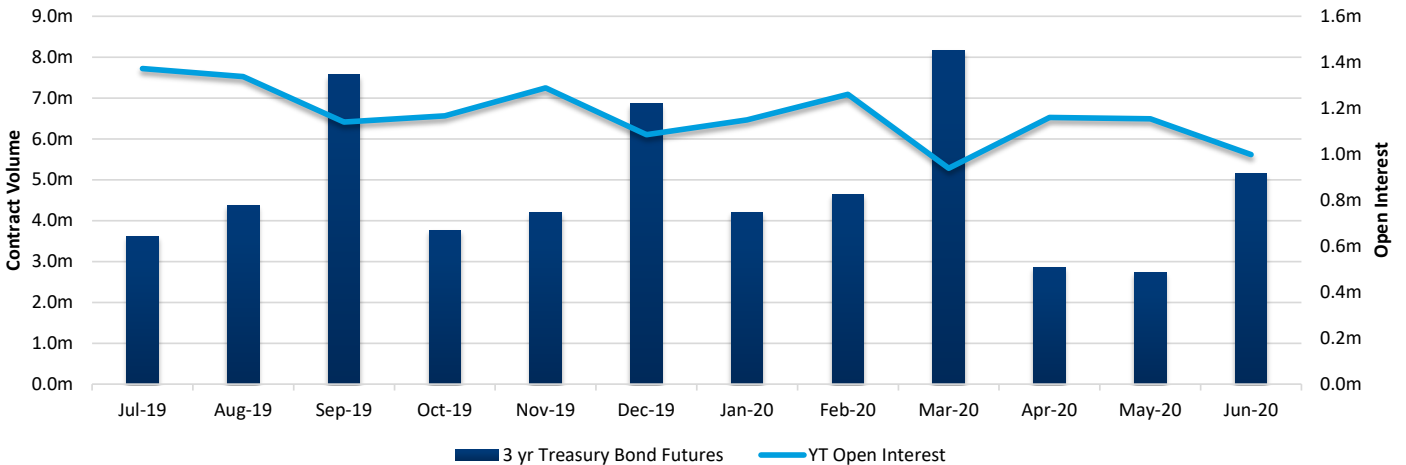
30 Day IB Cash Rate Futures



90 Day Bank Accepted Bill Futures



3 Year Treasury Bond Futures

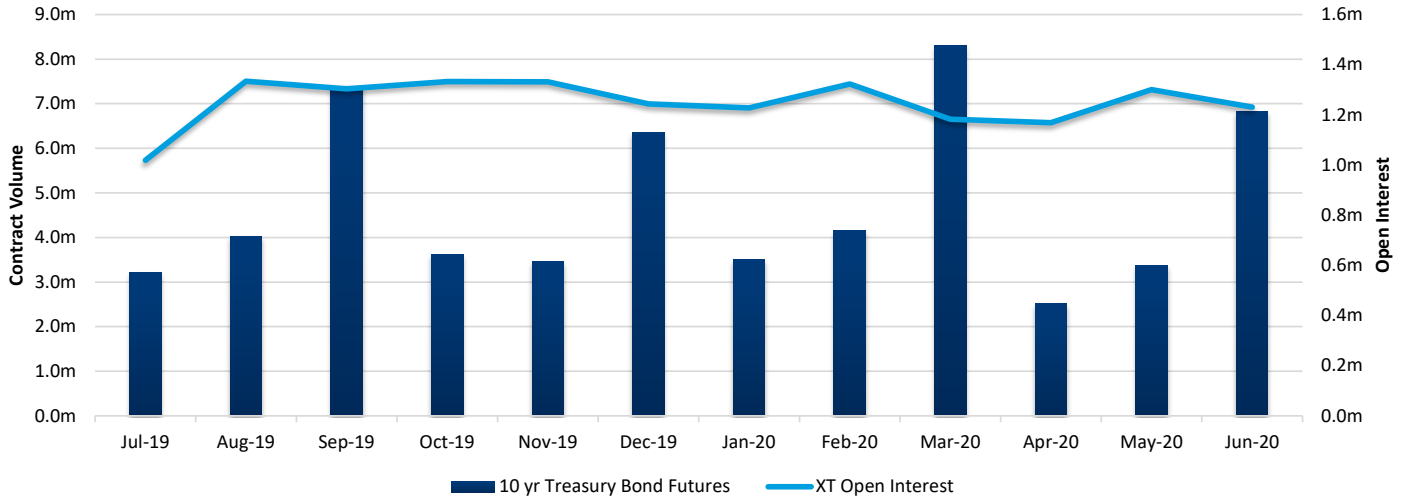


ASX Interest Rate Derivatives - Volume and Open Interest

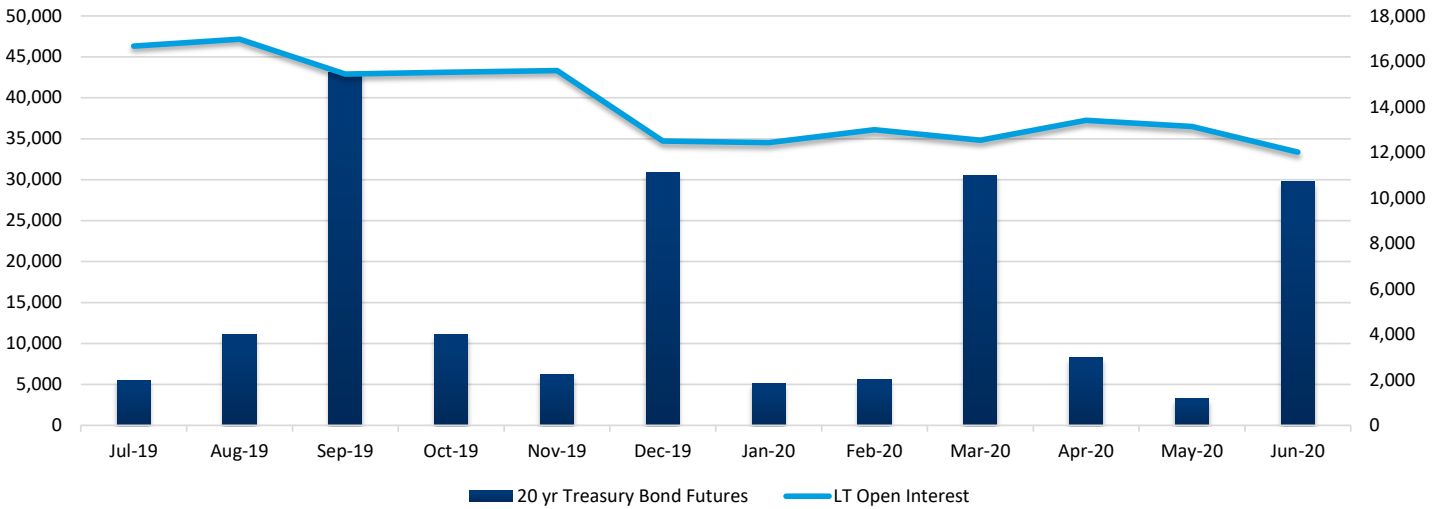
June 2020

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

10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



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