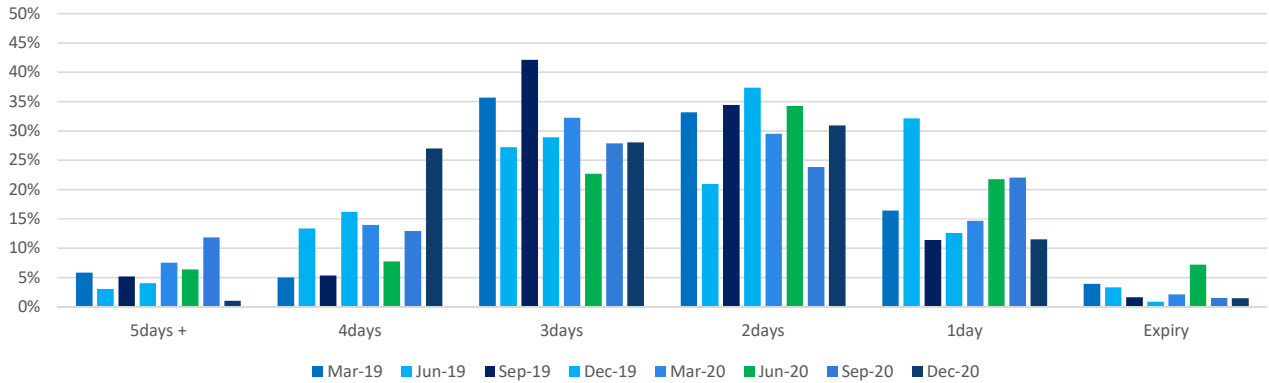


ASX Interest Rate Derivatives - Roll Volume

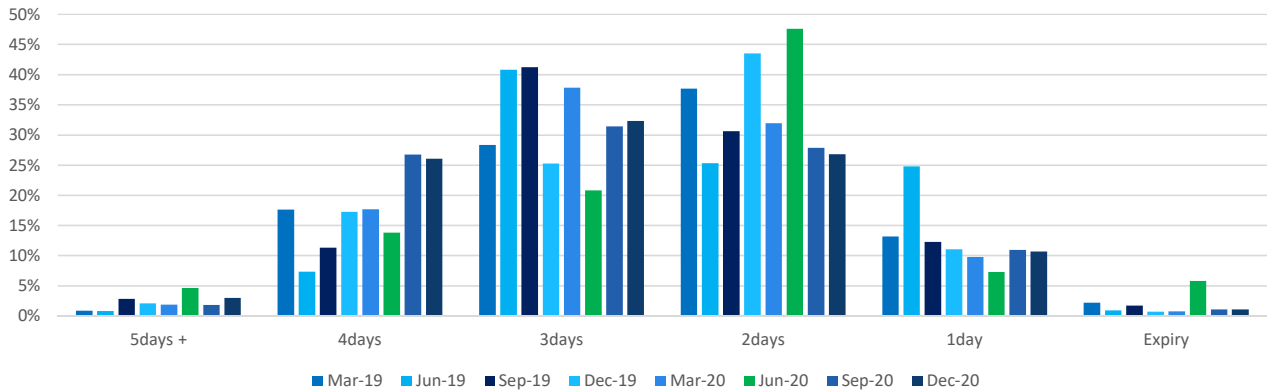
December 2020

Roll Volumes: 3 Year, 10 Year and 20 Year

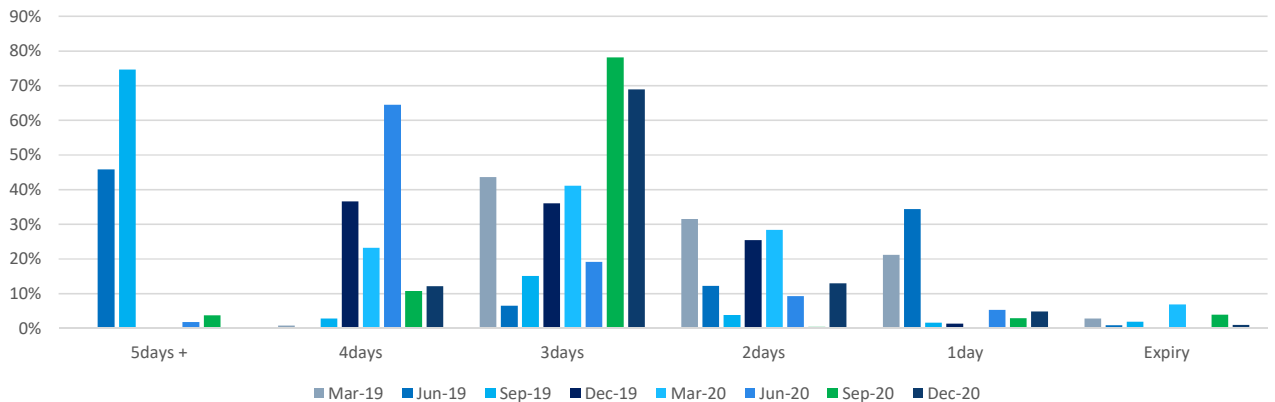
3yr Roll volume by days to expiry



10yr Roll volume by days to expiry

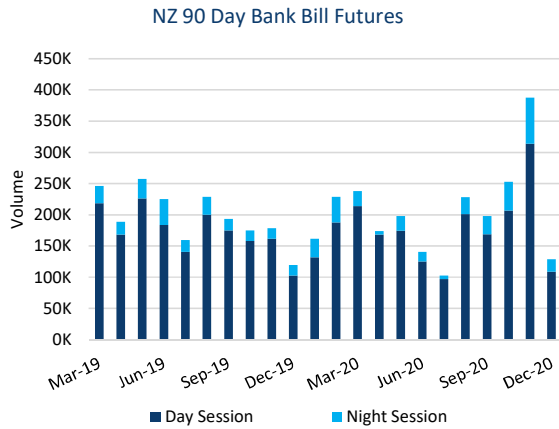
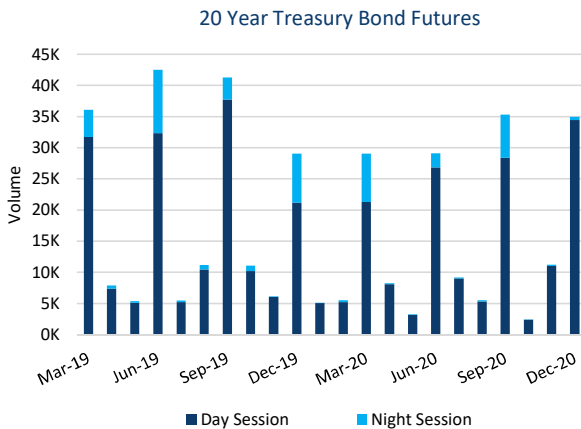
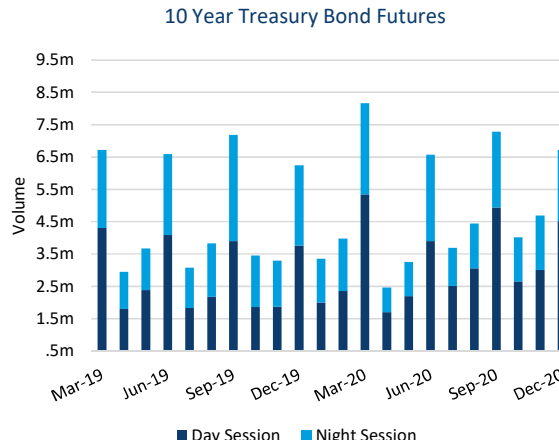
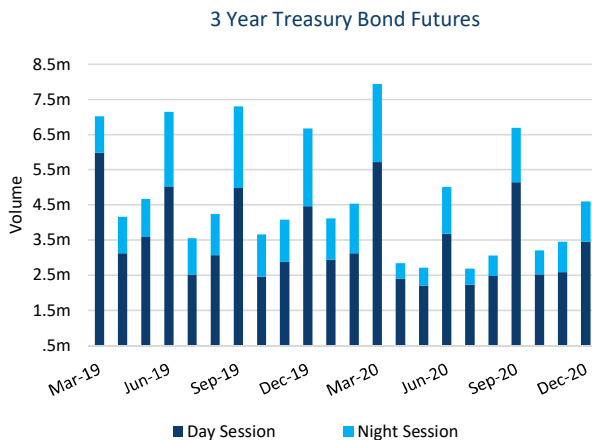
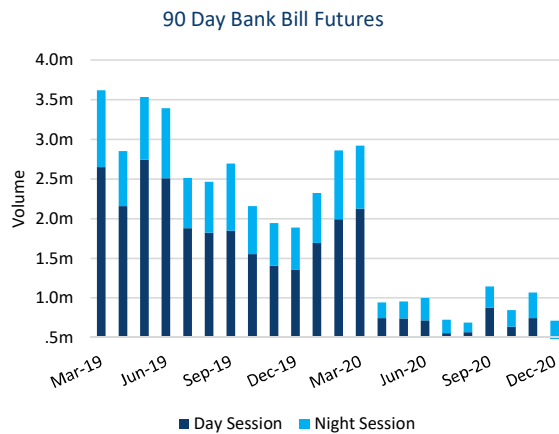
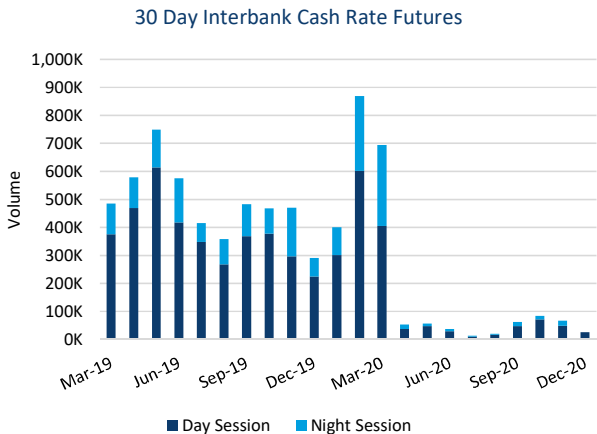


20yr Roll volume by days to expiry



ASX Interest Rate Derivatives - Volume by session

December 2020

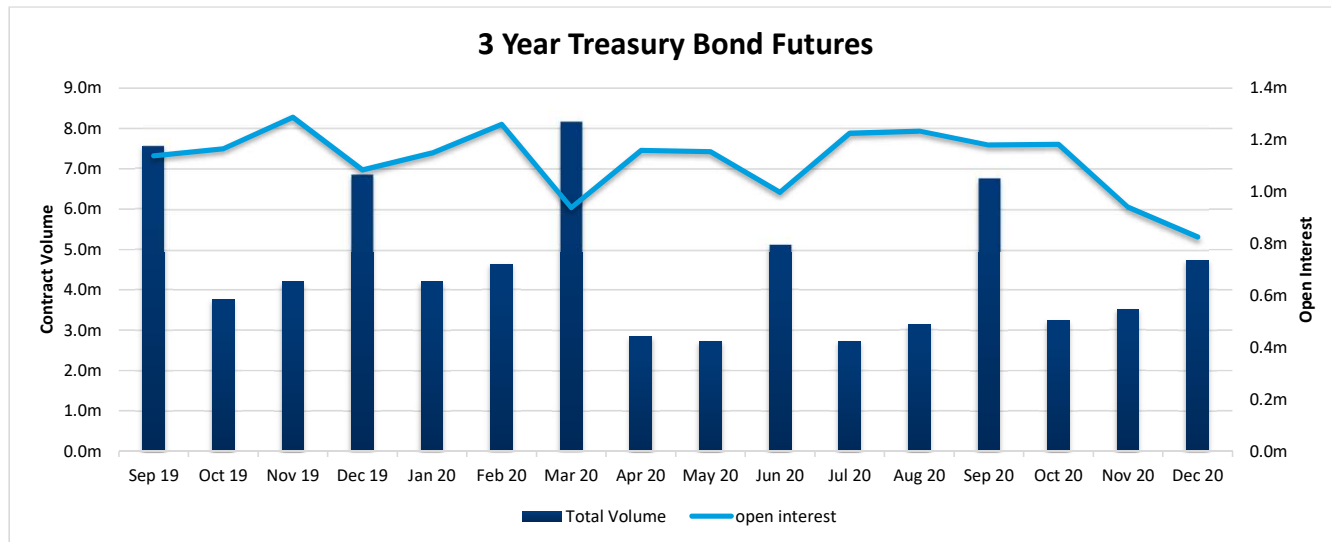
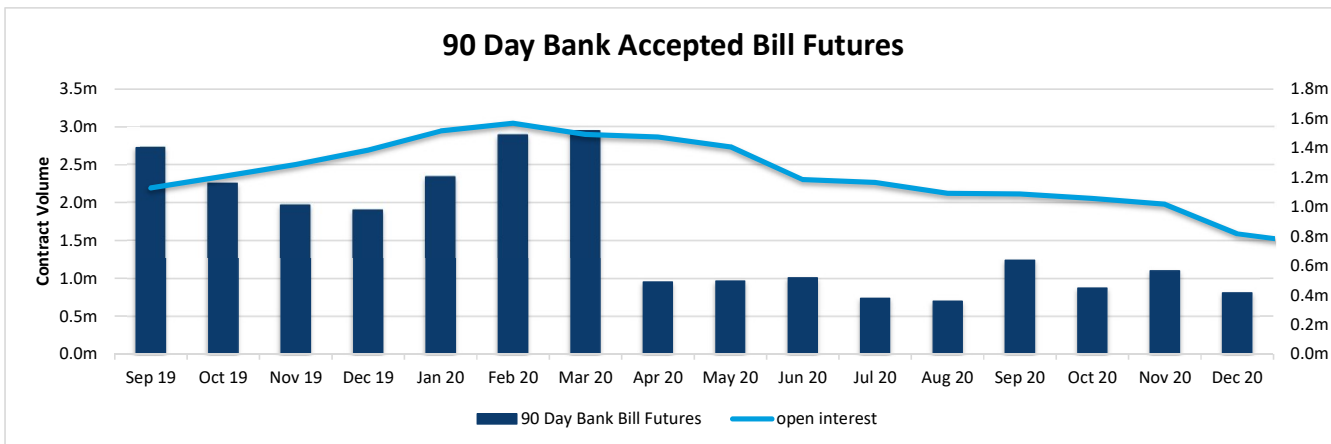
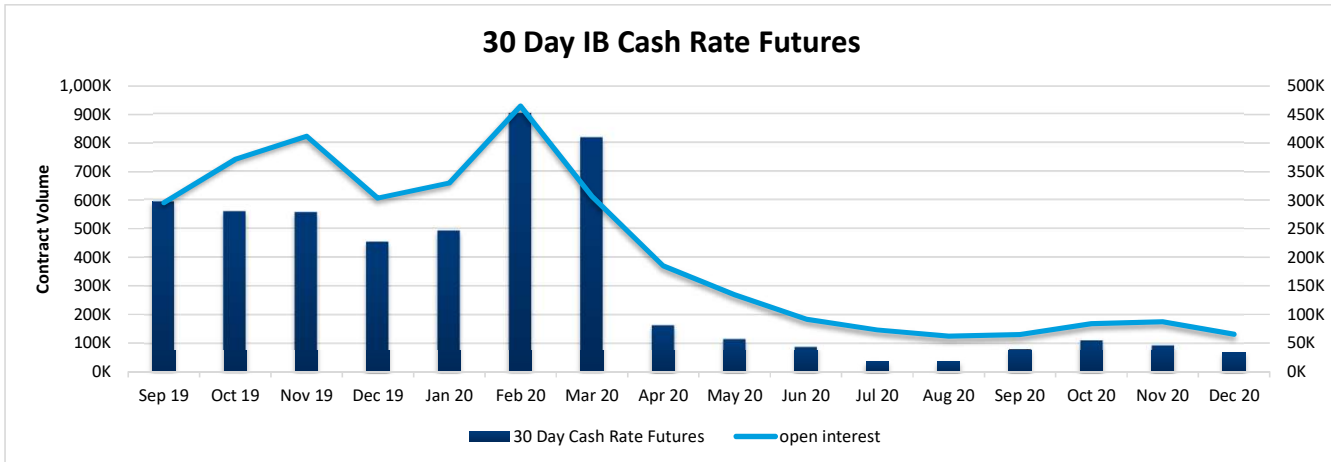


Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

December 2020

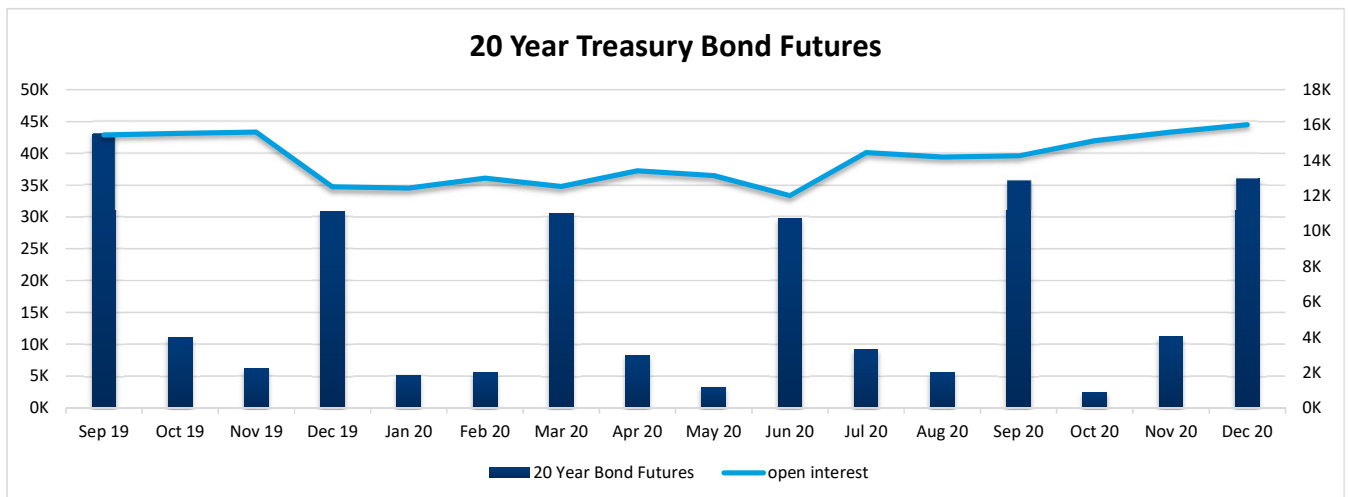
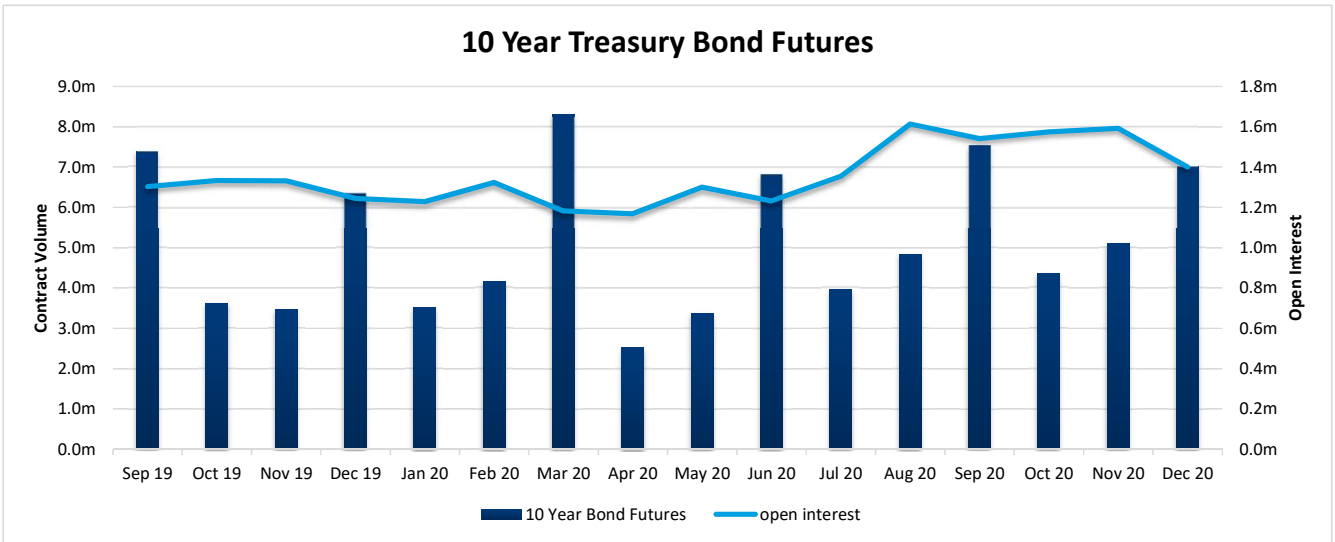
Short and long term interest rate futures monthly volume and open interest



ASX Interest Rate Derivatives - Volume and Open Interest

December 2020

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



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