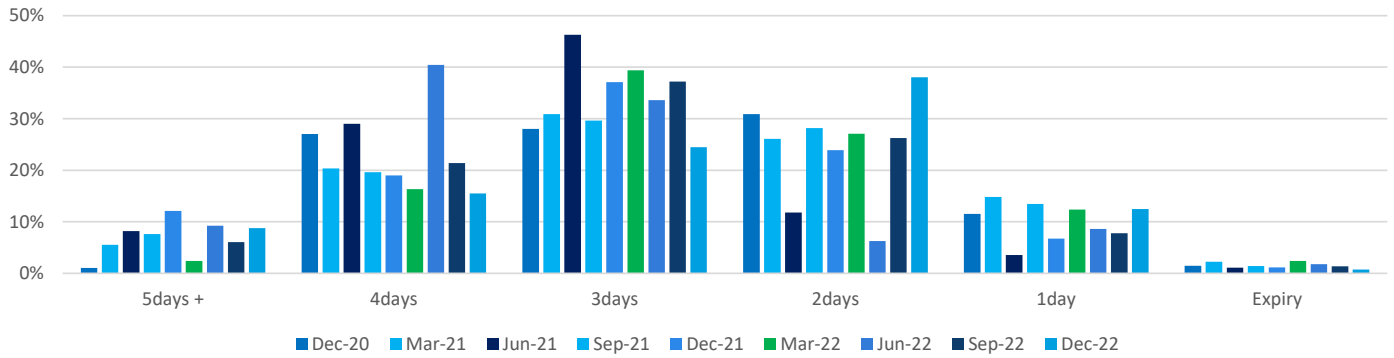


ASX Interest Rate Derivatives - Roll Volume

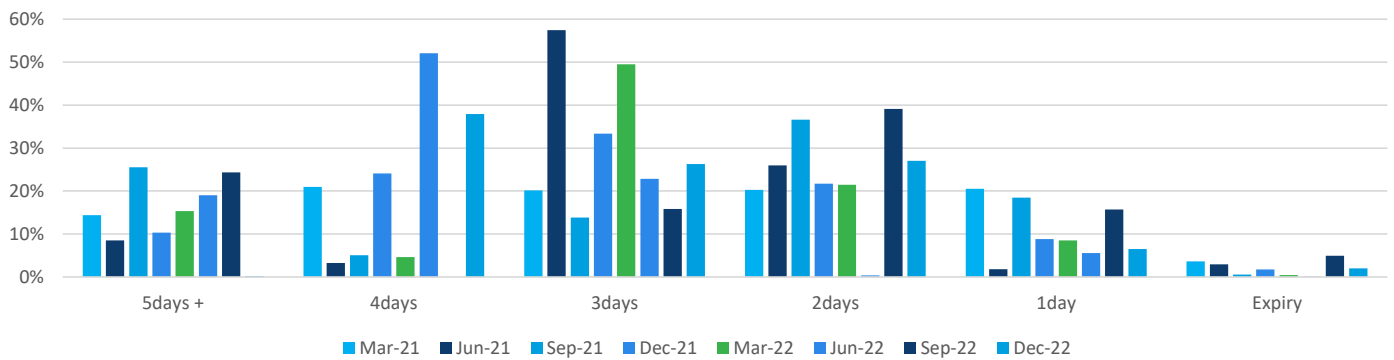
December 2022

Roll Volumes: 3 Year, 5 Year, 10 Year and 20 Year Bond Futures Contract

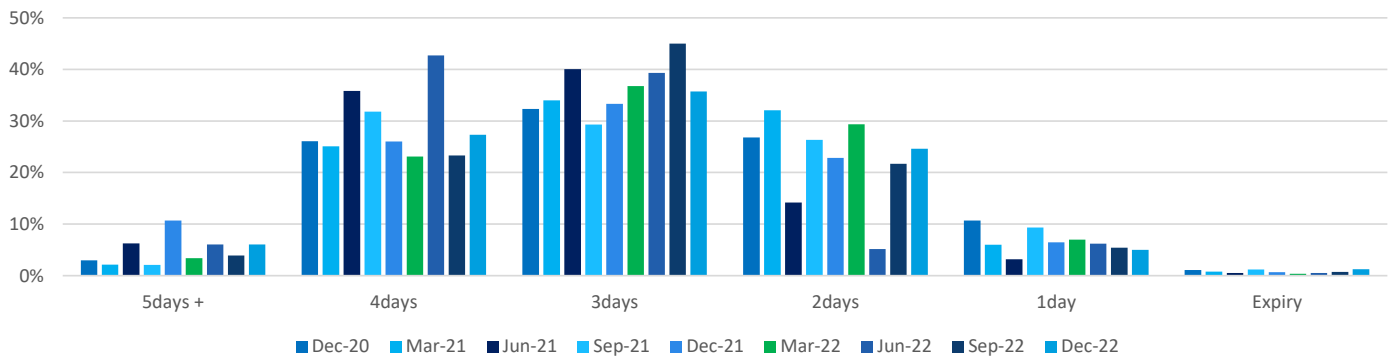
3 Year Bond Future Roll Volume by Days to Expiry



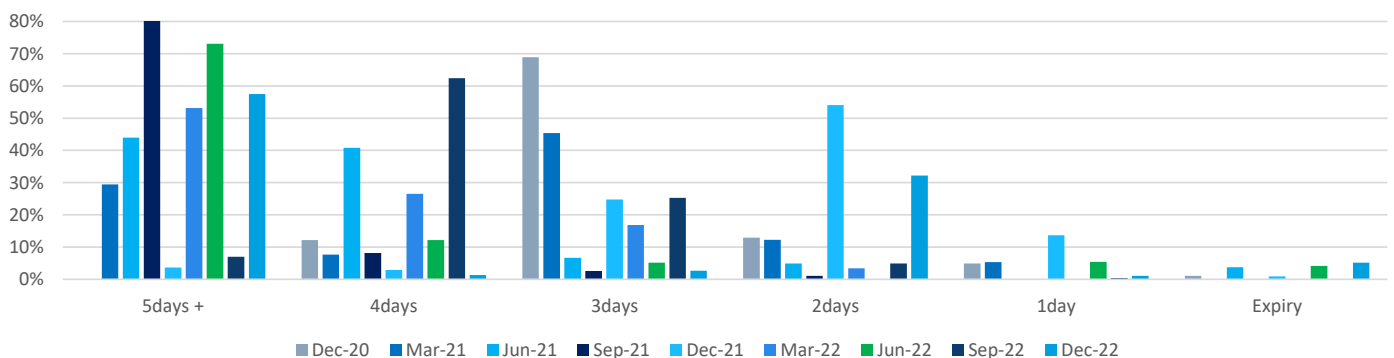
5 Year Bond Future Roll Volume by Days to Expiry



10 Year Bond Future Roll Volume by Days to Expiry



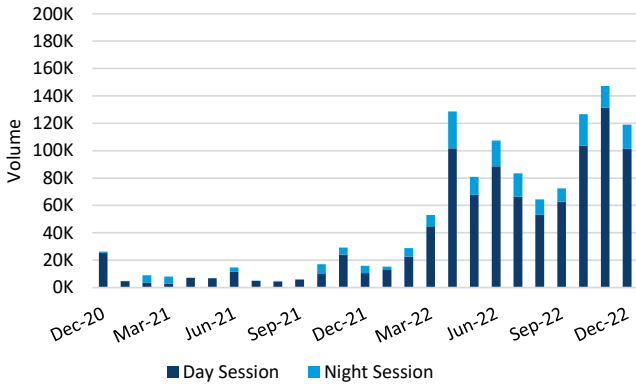
20 Year Bond Future Roll Volume by Days to Expiry



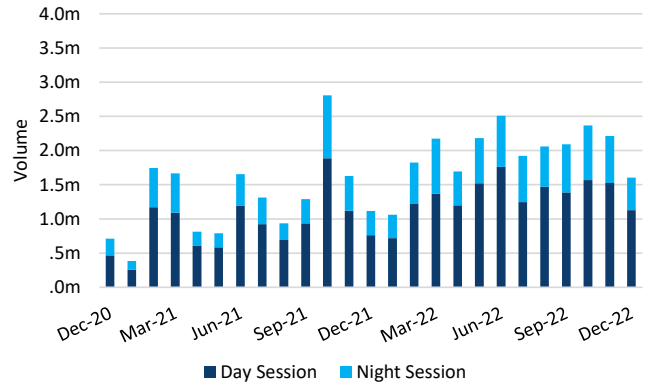
ASX Interest Rate Derivatives - Volume by Session

December 2022

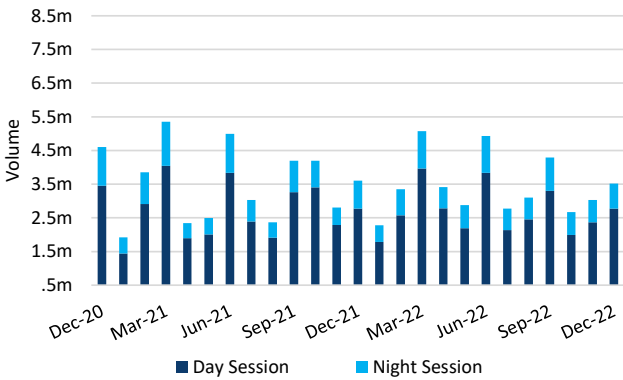
30 Day Interbank Cash Rate Futures



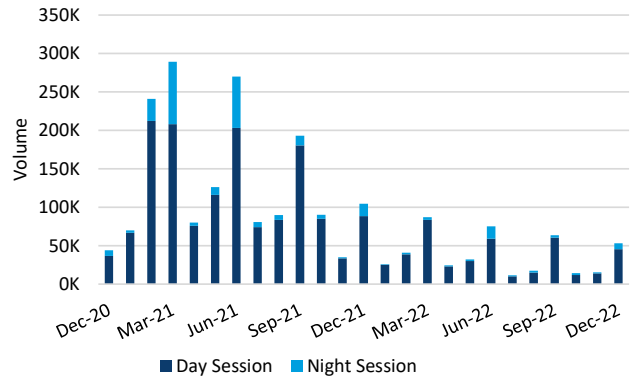
90 Day Bank Bill Futures



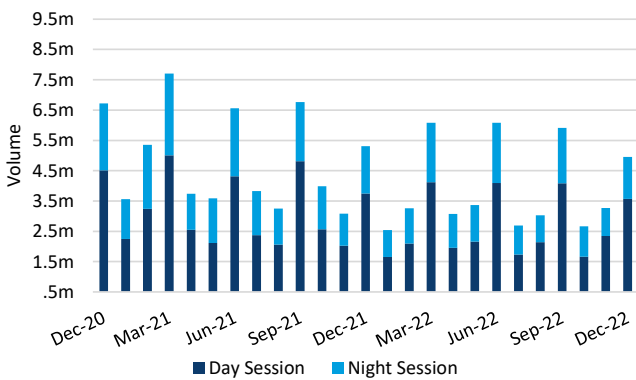
3 Year Treasury Bond Futures



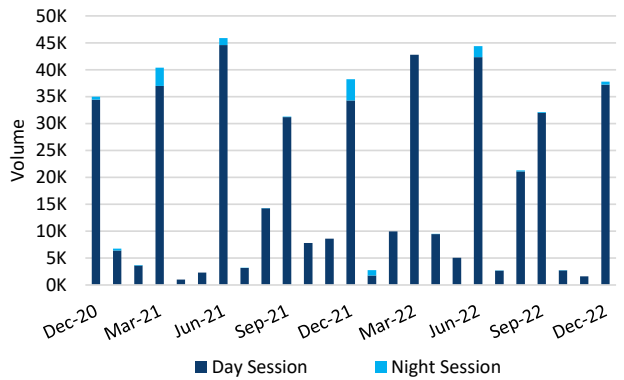
5 Year Treasury Bond Futures



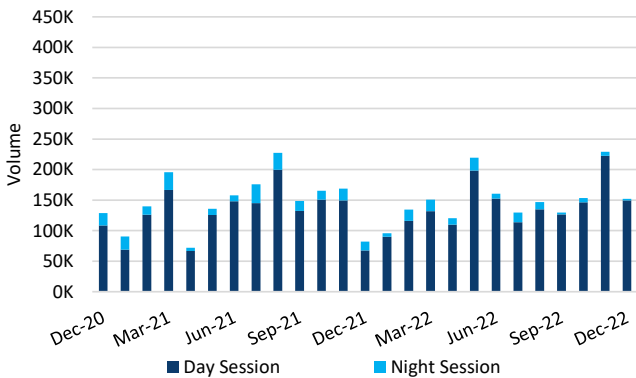
10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



NZ 90 Day Bank Bill Futures



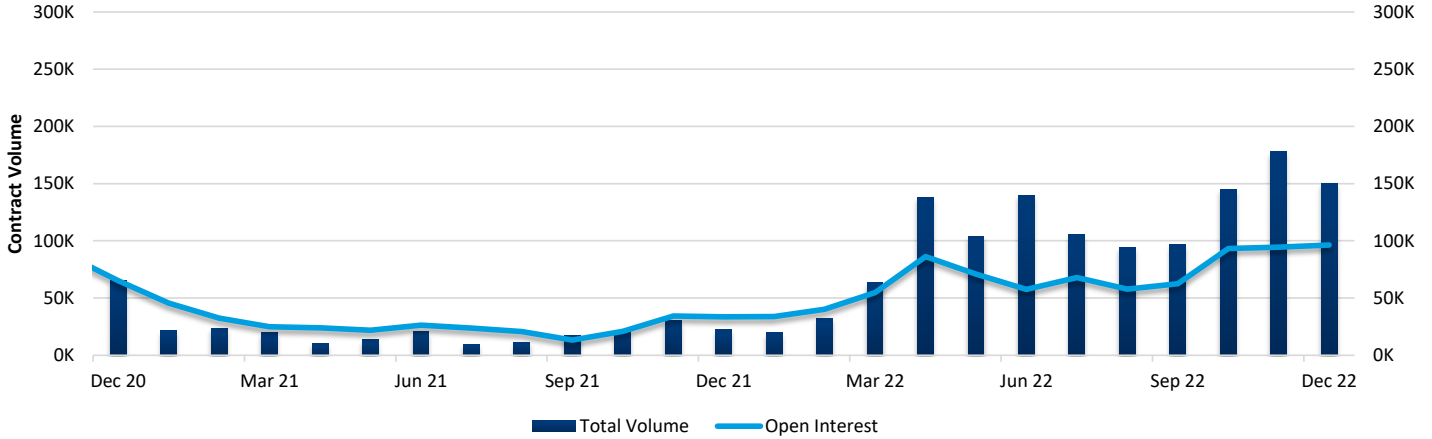
Note The above charts include traded contract volume by session excluding any non-traded volume and UCP trades

ASX Interest Rate Derivatives - Volume and Open Interest

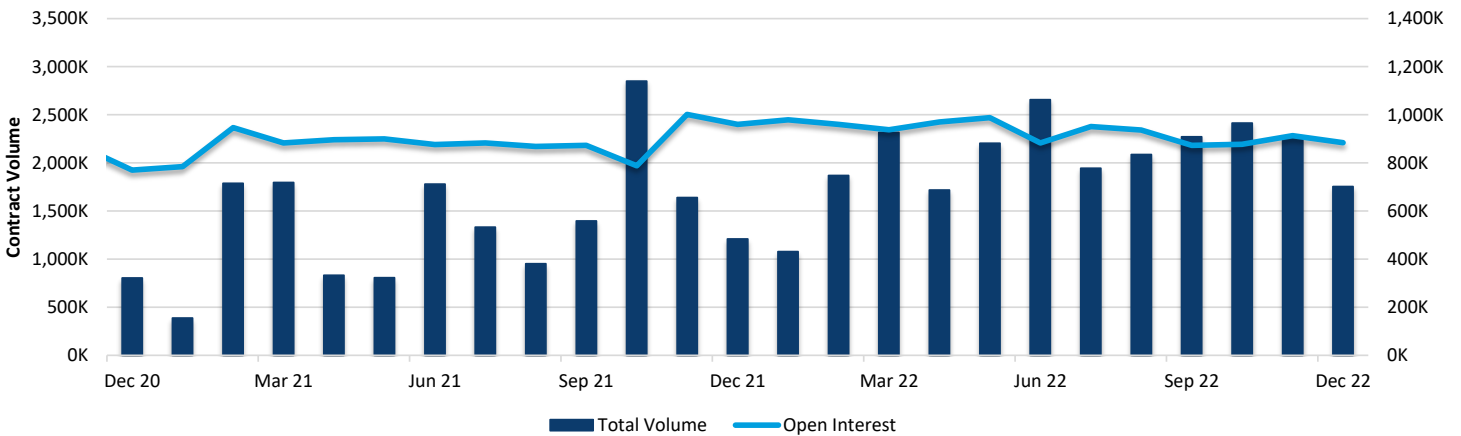
December 2022

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

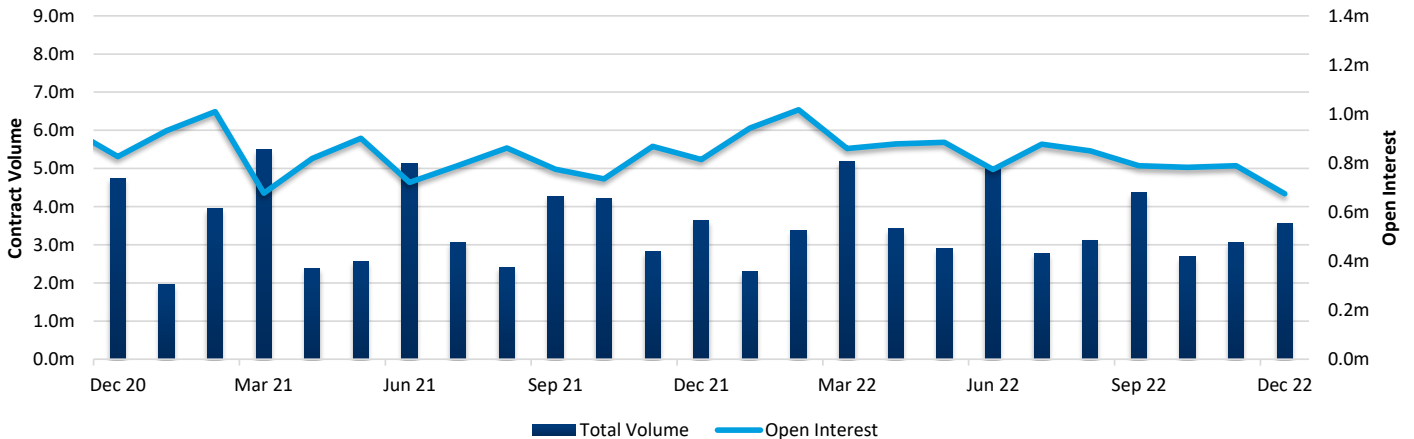
30 Day Inter-Bank Cash Rate Futures



90 Day Bank Accepted Bill Futures



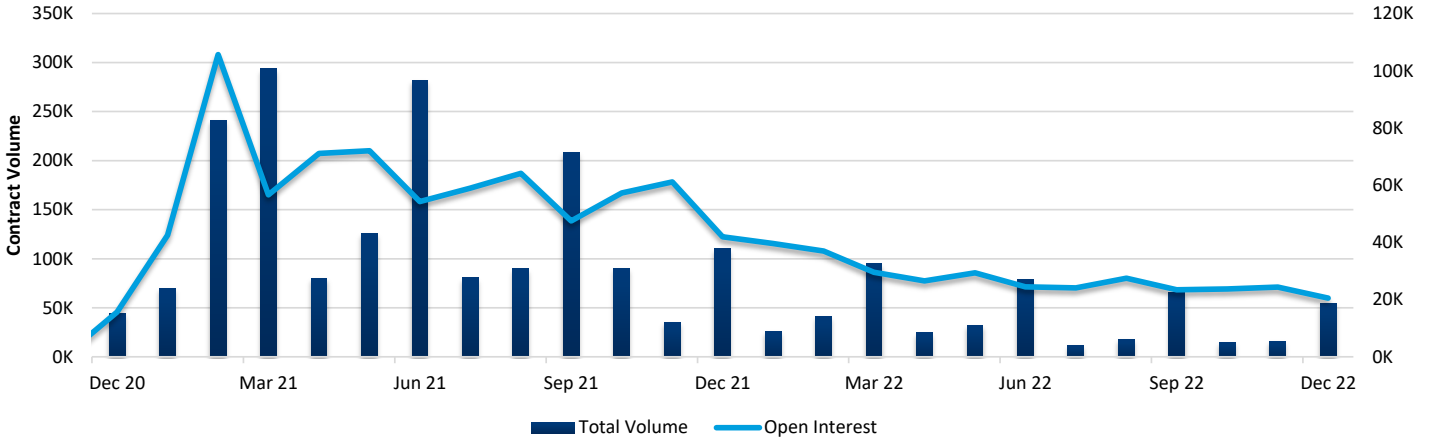
3 Year Treasury Bond Futures



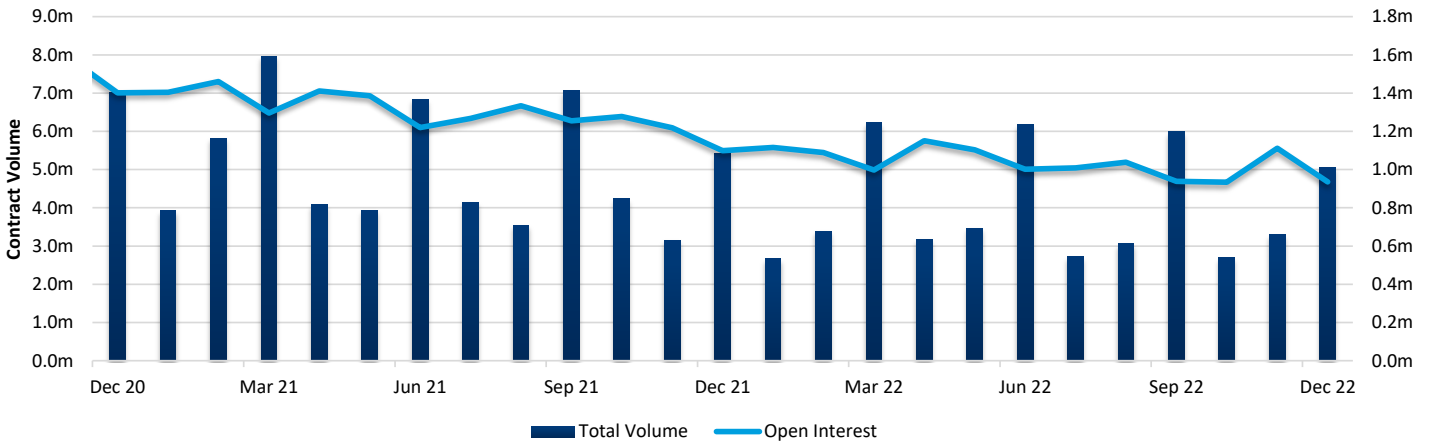
ASX Interest Rate Derivatives - Volume and Open Interest December 2022

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

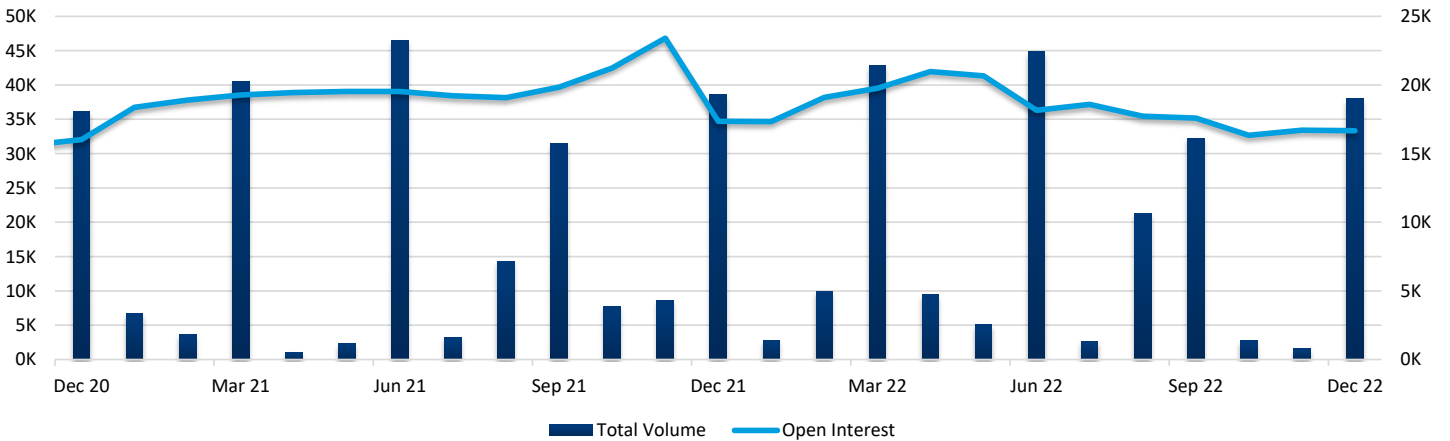
5 Year Treasury Bond Futures



10 Year Treasury Bond Futures



20 Year Treasury Bond Futures



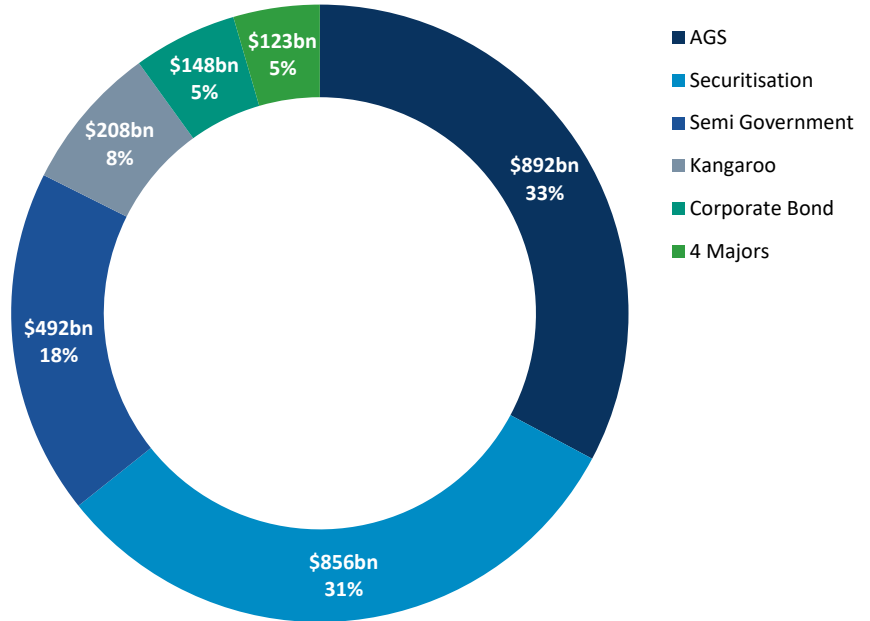
Fixed Income Securities - Austraclear Composition

December 2022

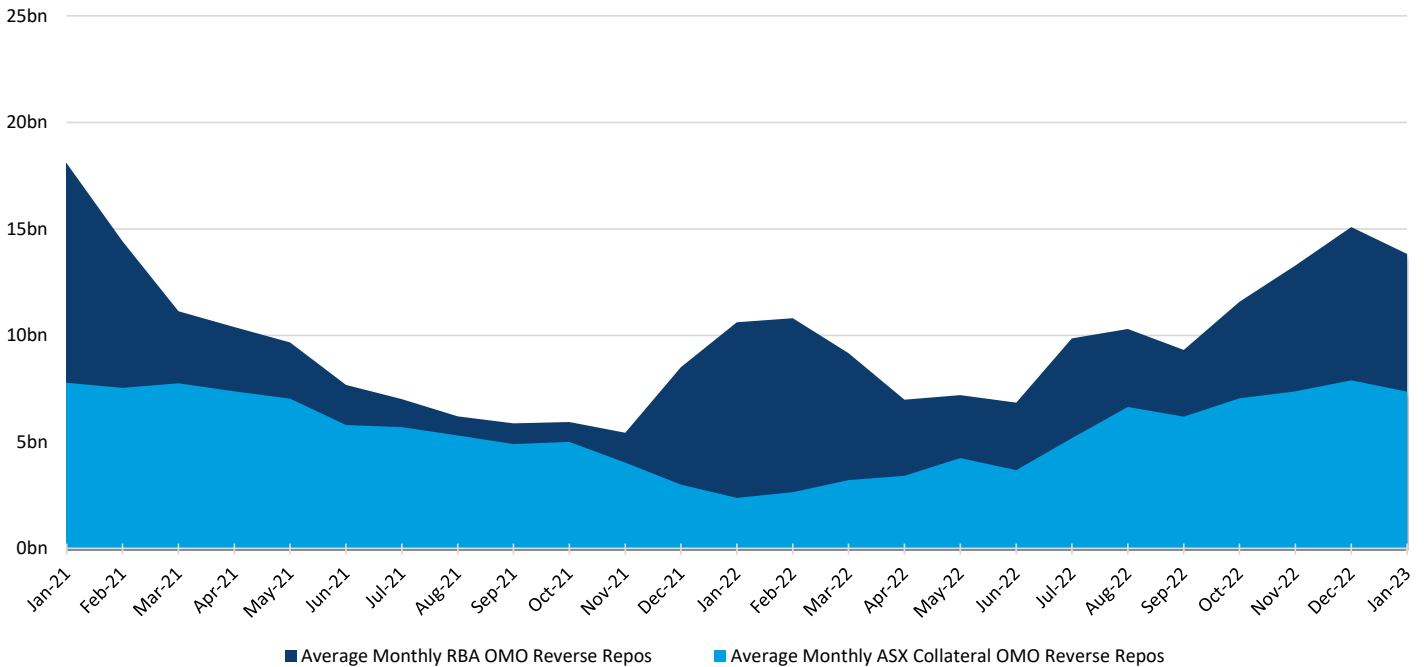
Austraclear Fixed Income Breakdown

Asset Class	Gross Value (\$bn)	%
AGS	\$892bn	33%
Securitisation	\$856bn	31%
Semi Government	\$492bn	18%
Kangaroo	\$208bn	8%
Corporate Bond	\$148bn	5%
4 Majors	\$123bn	5%

Austraclear Fixed Income Securities Asset Classes as at December 2022



ASX Collateral OMO Market Share



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