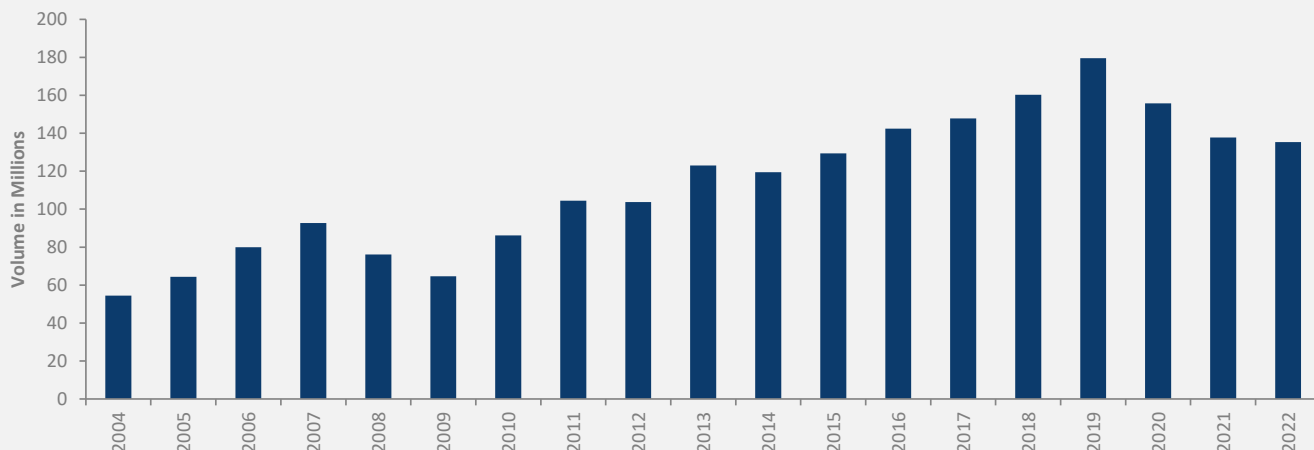


ASX Futures Volumes and Market Dynamics

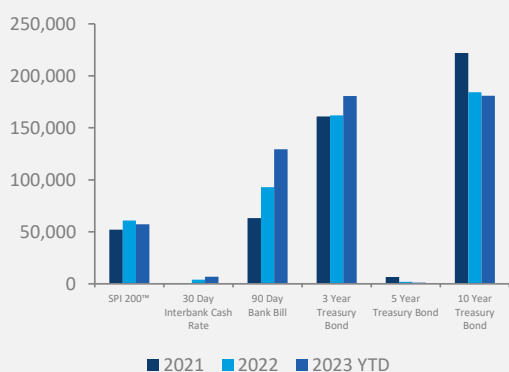
September 2023



ASX Futures Volume in Millions



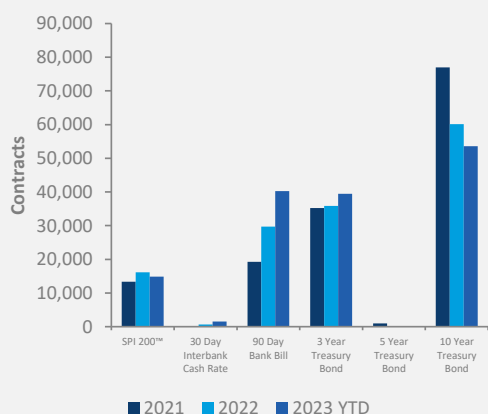
Average Daily Volume Benchmark Products '21 - '23 YTD Total Average Daily Volumes (all expiry months)



	2021	2022	2023 YTD	GROWTH '22 - '23 YTD
SPI 200™	52,037	60,977	57,345	-6.0%
30 Day	504	4,035	6,756	67.4%
90 Day	63,090	92,962	129,300	39.1%
3 Year	160,978	162,039	180,479	11.4%
5 Year	6,547	1,811	1,027	-43.3%
10 Year	221,971	184,149	180,870	-1.8%
** Commodities	4,166	4,286	3,699	-13.7%
Total Exchange	517,833	519,150	570,483	9.9%

** Commodities = Australia/ New Zealand Electricity, Gas and Grains.

Volumes during Euro/US Time Zone by Product Night Session Volumes



Average Daily Volumes (all expiry months)

	2021	2022	2023 YTD	GROWTH '22 - '23 YTD	
SPI 200™	Day	38,726	44,866	42,515	-5.2%
	Night	13,311	16,112	14,830	-8.0%
30 Day	Day	377	3,368	5,254	56.0%
	Night	127	667	1,502	125.1%
90 Day	Day	43,874	63,232	89,067	40.9%
	Night	19,217	29,730	40,234	35.3%
3 Year	Day	125,737	126,177	141,001	11.7%
	Night	35,240	35,862	39,478	10.1%
5 Year	Day	5,592	1,636	979	-40.1%
	Night	955	175	48	-72.5%
10 Year	Day	145,007	124,037	127,273	2.6%
	Night	76,964	60,112	53,597	-10.8%
Total Exchange	Day	370,837	375,789	419,788	11.7%
Exchange	Night	146,996	143,361	150,695	5.1%

Product Trading Dynamics over a 24 Hour Period (Q3 2023 Statistics)

TIME					TRADED VOLUME BY HOUR						AVERAGE BID/OFFER SIZE BY HOUR					
Chicago*	London*	HK/Sing	Tokyo	Aust (AEST)	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year
9	15	22	23	0	1,635	17	911	3,562	7	4,731	16	9,047	1,942	665	16	205
10	16	23	0	1	1,182	1	578	1,800	1	3,299	15	8,988	2,035	708	7	216
11	17	0	1	2	506	8	295	974	2	1,348	11	7,137	1,984	626	7	191
12	18	1	2	3	382	3	303	610	0	960	10	7,958	1,763	584	8	178
13	19	2	3	4	354	0	172	638	1	1,159	8	7,189	1,669	612	8	162
14	20	3	4	5	802	17	189	576	0	722	7	4,590	1,863	576	8	158
15	21	4	5	6	219	1	164	678	0	724	4	13,398	1,711	508	6	153
16	22	5	6	7	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
17	23	6	7	8	Closed	116	2,196	8,636	15	7,231	Closed	10,017	2,418	1,188	132	301
18	0	7	8	9	1,301	130	2,856	11,724	68	11,035	10	9,531	2,507	1,529	74	470
19	1	8	9	10	6,462	55	3,166	16,004	79	14,202	25	9,244	2,691	1,619	96	525
20	2	9	10	11	4,330	79	4,063	17,363	96	15,071	20	8,464	2,575	1,534	85	483
21	3	10	11	12	3,825	49	1,976	11,935	42	9,964	21	9,770	2,715	1,694	79	552
22	4	11	12	13	2,875	61	1,898	9,383	64	8,795	22	7,939	2,771	1,909	82	569
23	5	12	13	14	3,341	122	2,112	12,670	71	11,365	27	9,429	3,079	1,979	82	606
0	6	13	14	15	4,719	32	2,402	13,460	110	14,152	23	10,105	2,997	1,786	96	529
1	7	14	15	16	9,080	27	2,032	18,035	81	17,068	22	9,279	3,101	1,673	71	431
2	8	15	16	17	1,406	234	1,339	4,839	4	6,949	12	8,458	2,281	893	50	254
3	9	16	17	18	826	83	894	3,254	1	3,240	12	9,276	2,333	872	75	246
4	10	17	18	19	734	20	619	2,428	4	3,149	13	9,694	2,408	924	65	250
5	11	18	19	20	519	4	680	1,916	2	2,438	13	10,018	2,386	847	80	249
6	12	19	20	21	598	14	521	1,953	3	2,568	15	8,688	2,481	850	83	251
7	13	20	21	22	917	9	1,446	4,533	9	5,273	14	9,284	2,186	705	82	191
8	14	21	22	23	1,318	12	952	3,641	5	6,430	12	11,064	1,953	623	67	164

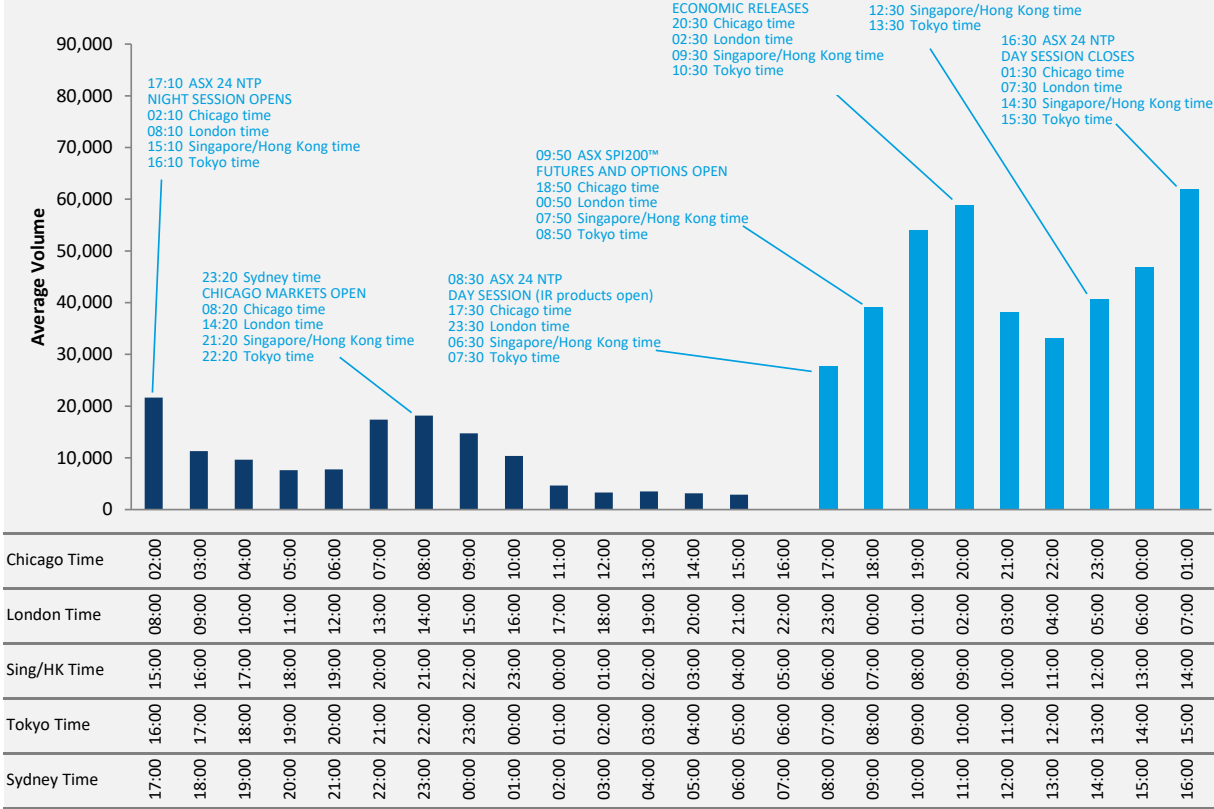
TIME					AVERAGE BID/OFFER SPREAD BY HOUR						AVERAGE TRADE SIZE BY HOUR					
Chicago*	London*	HK/Sing	Tokyo	Aust (AEST)	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year
9	15	22	23	0	1.0	0.0	1.0	0.9	1.1	0.4	1	20	26	14	5	5
10	16	23	0	1	1.0	0.0	1.0	0.9	1.1	0.5	1	13	20	14	4	5
11	17	0	1	2	1.0	0.0	1.0	0.9	1.2	0.5	1	61	17	13	12	5
12	18	1	2	3	1.0	1.0	1.0	0.9	1.2	0.5	1	9	32	12	4	5
13	19	2	3	4	1.0	1.0	1.0	0.9	1.1	0.5	1	0	19	8	4	6
14	20	3	4	5	1.0	0.0	1.0	0.9	1.1	0.5	1	120	24	15	4	4
15	21	4	5	6	1.0	1.0	1.0	0.9	1.3	0.5	1	15	24	16	4	6
16	22	5	6	7	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
17	23	6	7	8	Closed	0.0	1.0	0.9	1.3	0.5	Closed	167	43	50	9	18
18	0	7	8	9	1.0	0.0	1.0	0.9	0.7	0.4	1	88	32	40	6	14
19	1	8	9	10	1.0	0.0	1.0	0.9	0.7	0.4	1	53	27	30	6	9
20	2	9	10	11	1.0	0.0	1.0	0.8	0.7	0.4	1	68	28	30	7	9
21	3	10	11	12	1.0	0.0	1.0	0.9	0.6	0.4	1	79	22	31	4	8
22	4	11	12	13	1.0	0.0	1.0	0.9	0.7	0.4	1	41	20	26	7	8
23	5	12	13	14	1.0	1.0	1.0	0.9	0.7	0.4	1	43	18	29	9	8
0	6	13	14	15	1.0	0.0	1.0	0.9	0.7	0.4	1	53	27	29	10	10
1	7	14	15	16	1.0	0.0	1.0	0.9	0.7	0.4	3	80	24	38	5	14
2	8	15	16	17	1.0	0.0	1.0	0.9	1.3	0.4	1	114	38	22	4	8
3	9	16	17	18	1.0	0.0	1.0	0.9	1.2	0.5	1	126	40	22	3	6
4	10	17	18	19	1.0	1.0	1.0	0.9	1.1	0.5	1	190	41	23	11	7
5	11	18	19	20	1.0	1.0	1.0	0.9	1.1	0.5	1	64	26	21	4	7
6	12	19	20	21	1.0	0.0	1.0	0.9	1.1	0.4	1	57	25	20	5	6
7	13	20	21	22	1.0	0.0	1.0	0.9	1.2	0.5	1	12	25	18	7	5
8	14	21	22	23	1.0	0.0	1.0	0.9	1.1	0.5	1	33	25	14	4	7

* Daylight saving

** Spot monthly only

ASX Futures Average Traded Volume by Hour (Q3 2023 Statistics)

(London and Chicago daylight saving; Sydney non-daylight saving)



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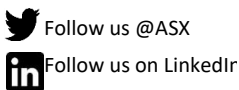
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