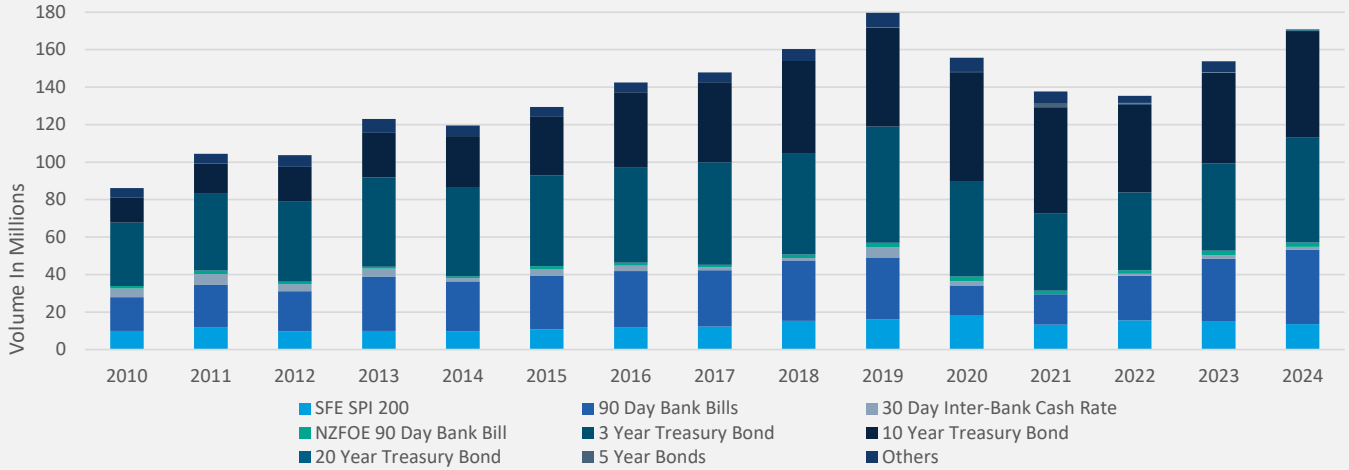


ASX Futures Volumes and Market Dynamics

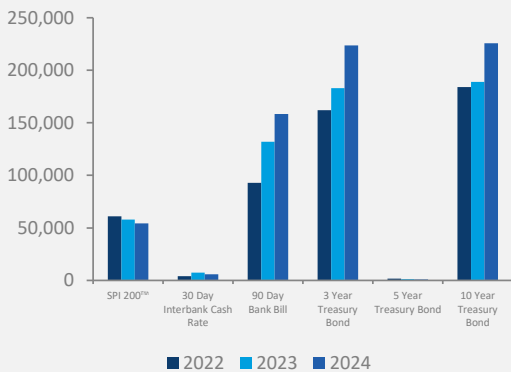


December 2024

ASX Futures Volume in Millions



Average Daily Volume Benchmark Products '22 - '24

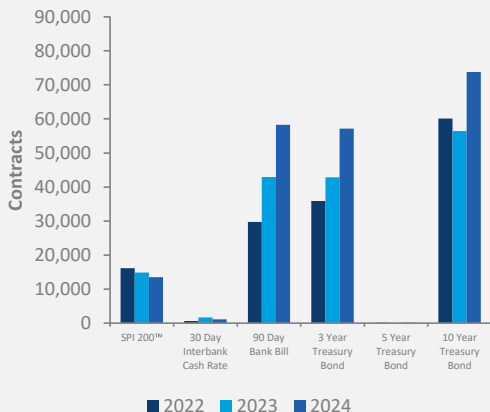


Total Average Daily Volumes (all expiry months)

	2022	2023	2024	GROWTH 2023-2024
SPI 200™	60,977	58,040	54,232	-6.6%
30 Day	4,035	7,483	5,786	-22.7%
90 Day	92,962	131,931	158,330	20.0%
3 Year	162,039	182,981	223,604	22.2%
5 Year	1,811	1,208	1,003	-17.0%
10 Year	184,149	188,994	225,702	19.4%
** Commodities	4,286	3,749	3,792	1.2%
Total Exchange	519,150	631,284	668,657	5.9%

** 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)

		2022	2023	2024	GROWTH 2023-2024
SPI 200™	Day	44,866	43,210	40,716	-5.8%
	Night	16,112	14,830	13,516	-8.9%
30 Day	Day	3,368	5,843	4,665	-20.2%
	Night	667	1,641	1,121	-31.7%
90 Day	Day	63,232	89,025	100,044	12.4%
	Night	29,730	42,906	58,286	35.8%
3 Year	Day	126,177	140,159	166,462	18.8%
	Night	35,862	42,822	57,142	33.4%
5 Year	Day	1,636	1,154	878	-23.9%
	Night	175	54	125	130.4%
10 Year	Day	124,037	132,565	151,936	14.6%
	Night	60,112	56,429	73,766	30.7%
Total Exchange	Day	375,789	444,618	464,701	4.5%
	Night	143,361	186,666	203,956	9.3%

Product Trading Dynamics over a 24 Hour Period (Q4 2024 Statistics)

TIME					TRADED VOLUME BY HOUR						AVERAGE BID/OFFER SIZE BY HOUR					
Chicago	London	HK/Sing	Tokyo	Aust* (AEDT)	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year
7	13	21	22	0	906	7	1,000	5,791	5	7,198	5	4,860	4,345	1,377	55	428
8	14	22	23	1	1,272	1	470	4,987	7	6,831	4	7,479	4,862	1,297	27	332
9	15	23	0	2	1,403	1	472	3,820	2	5,924	5	7,083	4,711	1,419	10	375
10	16	0	1	3	895	32	319	2,002	0	3,779	5	4,857	4,529	1,262	16	368
11	17	1	2	4	474	11	239	1,750	0	1,731	5	7,012	4,807	1,240	7	338
12	18	2	3	5	472	9	358	1,316	0	1,437	5	4,245	4,750	1,145	7	314
13	19	3	4	6	456	16	141	1,374	0	1,194	4	4,881	4,614	958	8	201
14	20	4	5	7	493	3	156	917	0	779	5	6,255	4,185	696	8	120
15	21	5	6	8	Closed	59	1,106	9,959	5	5,372	0	5,371	4,083	1,396	148	243
16	22	6	7	9	751	25	1,606	12,044	22	7,599	6	6,277	4,972	2,244	126	546
17	23	7	8	10	3,858	38	2,119	17,040	70	12,569	12	6,774	5,607	2,880	117	792
18	0	8	9	11	4,896	57	2,618	23,650	163	18,915	11	7,023	5,419	2,778	114	904
19	1	9	10	12	3,278	3	1,669	16,856	33	15,331	11	7,943	5,399	3,017	124	863
20	2	10	11	13	2,557	19	1,971	14,603	42	12,247	13	6,763	5,947	3,130	119	1,013
21	3	11	12	14	3,265	33	1,833	16,637	26	17,283	14	7,835	6,285	3,441	129	1,137
22	4	12	13	15	3,129	7	1,961	19,115	50	17,330	14	7,979	5,987	3,572	118	1,173
23	5	13	14	16	7,327	22	1,598	19,115	103	17,954	16	8,303	5,451	2,895	83	898
0	6	14	15	17	754	2	1,031	7,262	2	8,185	7	8,227	4,760	1,989	43	585
1	7	15	16	18	688	4	672	5,091	1	6,062	5	5,898	5,278	1,784	51	568
2	8	16	17	19	780	0	678	5,972	1	7,274	5	5,507	5,142	1,796	70	553
3	9	17	18	20	636	2	744	4,188	1	5,599	6	7,590	5,158	1,847	52	554
4	10	18	19	21	589	0	498	3,582	1	4,578	5	6,609	5,311	1,825	61	553
5	11	19	20	22	499	0	716	3,630	2	4,065	5	10,292	5,448	1,624	61	540
6	12	20	21	23	737	3	1,075	4,682	7	5,524	6	9,441	5,233	1,494	66	453

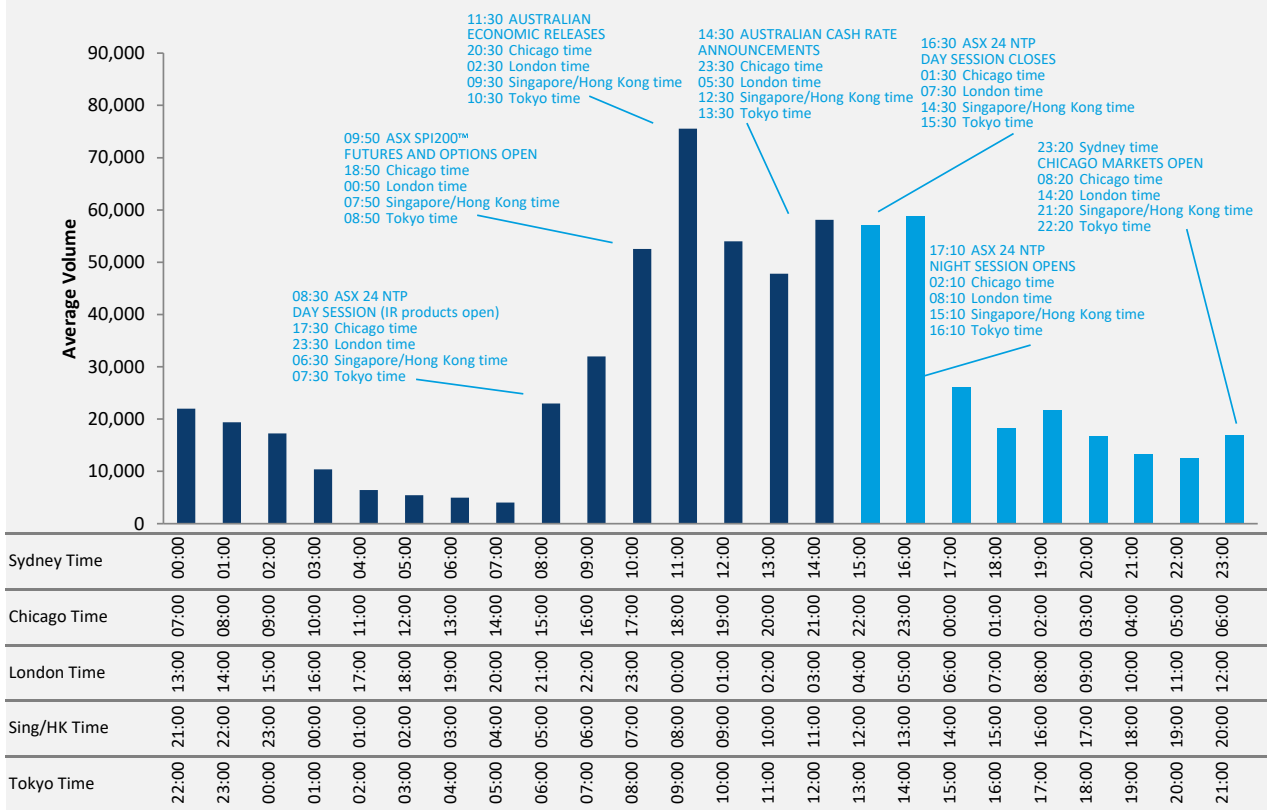
TIME					AVERAGE BID/OFFER SPREAD BY HOUR						AVERAGE TRADE SIZE BY HOUR					
Chicago	London	HK/Sing	Tokyo	Aust* (AEDT)	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	5 Year	10 Year
7	13	21	22	0	1.0	0.0	1.0	0.9	1.0	0.4	1	68	42	22	5	7
8	14	22	23	1	1.0	1.0	1.0	0.9	1.0	0.4	1	9	23	23	6	7
9	15	23	0	2	1.0	1.0	1.0	0.9	1.0	0.5	1	12	31	20	3	7
10	16	0	1	3	1.0	1.0	1.0	0.9	1.0	0.4	1	85	29	18	4	7
11	17	1	2	4	1.0	0.0	1.0	0.9	0.9	0.5	1	84	16	24	1	6
12	18	2	3	5	1.0	1.0	1.0	0.9	1.1	0.5	1	120	21	23	1	6
13	19	3	4	6	1.0	1.0	1.0	0.9	0.9	0.5	1	101	16	23	1	6
14	20	4	5	7	2.0	0.0	1.0	0.8	1.0	0.5	1	100	86	30	1	12
15	21	5	6	8	Closed	0.0	1.0	0.9	1.4	0.5	Closed	164	48	84	10	27
16	22	6	7	9	2.0	0.0	1.0	0.9	1.5	0.4	1	82	48	63	12	17
17	23	7	8	10	1.0	0.0	1.0	0.9	0.9	0.4	1	63	46	44	19	14
18	0	8	9	11	1.0	0.0	1.0	0.8	0.8	0.4	1	67	33	36	30	12
19	1	9	10	12	1.0	0.0	1.0	0.9	0.8	0.4	1	10	42	34	11	12
20	2	10	11	13	1.0	0.0	1.0	0.8	0.9	0.4	1	42	42	33	11	11
21	3	11	12	14	1.0	0.0	1.0	0.8	0.9	0.4	1	12	52	33	8	15
22	4	12	13	15	1.0	0.0	1.0	0.8	0.9	0.4	1	19	45	36	13	14
23	5	13	14	16	1.0	0.0	1.0	0.8	0.9	0.4	2	18	35	40	24	17
0	6	14	15	17	1.0	0.0	1.0	0.9	1.0	0.4	1	17	46	45	3	15
1	7	15	16	18	1.0	1.0	1.0	0.9	1.0	0.4	1	34	44	35	3	10
2	8	16	17	19	1.0	1.0	1.0	0.9	1.0	0.4	1	5	38	35	5	10
3	9	17	18	20	1.0	0.0	1.0	0.9	1.0	0.4	1	39	51	31	4	10
4	10	18	19	21	1.0	0 Bid/Off	1.0	0.9	1.0	0.4	1	0	53	31	3	10
5	11	19	20	22	1.0	0.0	1.0	0.9	1.0	0.4	1	1	48	27	22	8
6	12	20	21	23	1.0	1.0	1.0	0.9	1.0	0.4	1	64	32	22	6	8

* Daylight saving

** Spot monthly only

ASX Futures Average Traded Volume by Hour (Q4 2024 Statistics)

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



Contact Information

Find out more about ASX Futures

Website: www.asx.com.au/futures

Email: futures@asx.com.au

This is not intended to be financial product advice. To the extent permitted by law, ASX Limited ABN 98 008 624 691 and its related bodies corporate excludes all liability for any loss or damage arising in any way including by way of negligence. This document is not a substitute for the Operating Rules of the relevant ASX entity and in the case of any inconsistency, the Operating Rules prevail.

© Copyright 2025 ASX Limited ABN 98 008 624 691. All rights reserved 2025.

For these contracts the market is operated by Australian Securities Exchange Limited ABN 83 000 943 377

