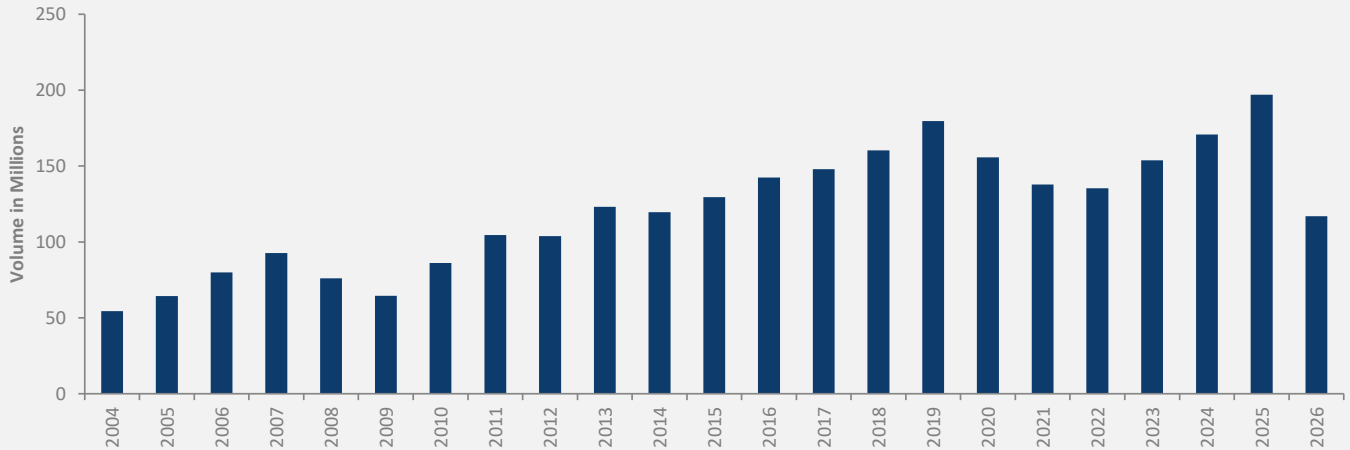


ASX Futures Volumes and Market Dynamics

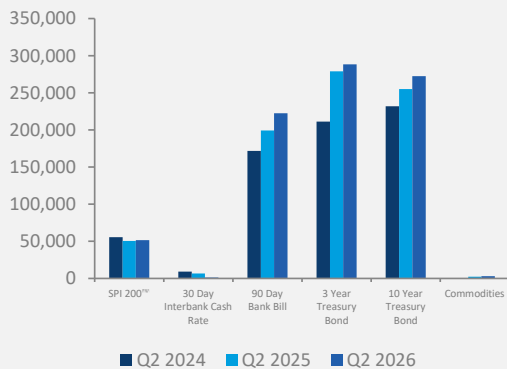


June 2026

ASX Futures Volume in Millions



Average Daily Volume Benchmark Products '24 - '26

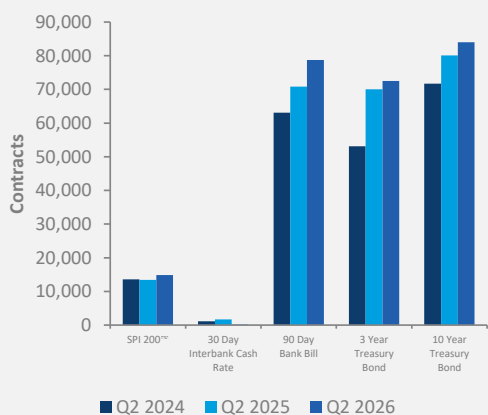


* Commodities = Australia/ New Zealand Electricity, Gas and Grains.

Total Average Daily Volumes (all expiry months)

	Q2 2024	Q2 2025	Q2 2026	GROWTH Q2 2025 - Q2 2026
SPI 200™	55,421	50,656	51,746	2.2%
30 Day	9,357	6,743	1,248	-81.5%
90 Day	171,757	199,298	222,366	11.6%
3 Year	211,239	278,981	288,158	3.3%
10 Year	232,009	254,973	272,240	6.8%
* Commodities	1,687	2,249	3,110	38.3%

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



Average Daily Volumes (all expiry months)

		Q2 2024	Q2 2025	Q2 2026	GROWTH Q2 2025 - Q2 2026
SPI 200™	Day	41,858	37,246	36,858	-1.0%
	Night	13,567	13,413	14,890	11.0%
30 Day	Day	8,243	5,043	1,053	-79.1%
	Night	1,114	1,700	195	-88.5%
90 Day	Day	108,673	128,430	143,662	11.9%
	Night	63,084	70,867	78,704	11.1%
3 Year	Day	158,110	208,966	215,683	3.2%
	Night	53,129	70,015	72,475	3.5%
10 Year	Day	160,277	174,887	188,221	7.6%
	Night	71,732	80,086	84,019	4.9%
Total	Day	492,799	569,254	601,586	5.7%
	Night	203,333	237,134	252,395	6.4%

Product Trading Dynamics over a 24 Hour Period (Q2 2026 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	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	10 Year
7	13	21	22	0	1,705	7	550	5,623	8,205	8	2,848	2,823	652	697
8	14	22	23	1	1,447	5	455	4,262	7,917	7	1,877	2,930	627	600
9	15	23	0	2	740	4	181	2,128	2,573	7	1,411	3,372	555	487
10	16	0	1	3	731	0	116	1,359	1,707	8	2,349	2,880	571	489
11	17	1	2	4	537	0	69	1,335	1,308	8	5,977	3,105	530	504
12	18	2	3	5	1,119	0	50	1,232	1,924	7	1,980	2,848	621	515
13	19	3	4	6	336	2	249	1,139	1,729	3	166	2,465	423	313
14	20	4	5	7	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
15	21	5	6	8	Closed	4	991	14,423	11,314	Closed	5,417	3,090	860	685
16	22	6	7	9	1,378	38	1,017	16,124	12,319	7	4,846	3,468	1,031	934
17	23	7	8	10	5,552	45	1,340	25,425	22,317	17	3,479	3,562	1,198	1,177
18	0	8	9	11	4,106	17	1,914	27,460	20,450	18	4,976	3,122	1,294	1,152
19	1	9	10	12	2,834	16	1,238	20,270	16,371	11	5,492	3,769	1,605	1,295
20	2	10	11	13	2,764	11	871	17,651	16,350	12	4,663	4,329	1,884	1,337
21	3	11	12	14	2,356	79	960	19,187	16,132	13	7,501	4,447	1,821	1,555
22	4	12	13	15	3,530	8	648	24,543	22,171	16	5,010	4,887	2,006	1,515
23	5	13	14	16	8,128	64	979	25,893	23,308	8	6,642	5,024	1,788	1,043
0	6	14	15	17	1,135	7	561	11,373	10,307	8	4,730	4,377	950	809
1	7	15	16	18	953	10	449	7,004	6,370	8	4,578	4,152	837	738
2	8	16	17	19	722	8	312	5,620	4,650	8	3,628	4,433	745	745
3	9	17	18	20	670	0	341	4,707	4,411	8	4,180	4,161	755	693
4	10	18	19	21	779	0	267	5,109	6,256	7	2,718	3,971	707	649
5	11	19	20	22	1,010	5	242	6,823	7,456	7	1,973	4,276	692	628
6	12	20	21	23	1,596	4	687	6,360	8,316	6	4,385	3,814	596	572

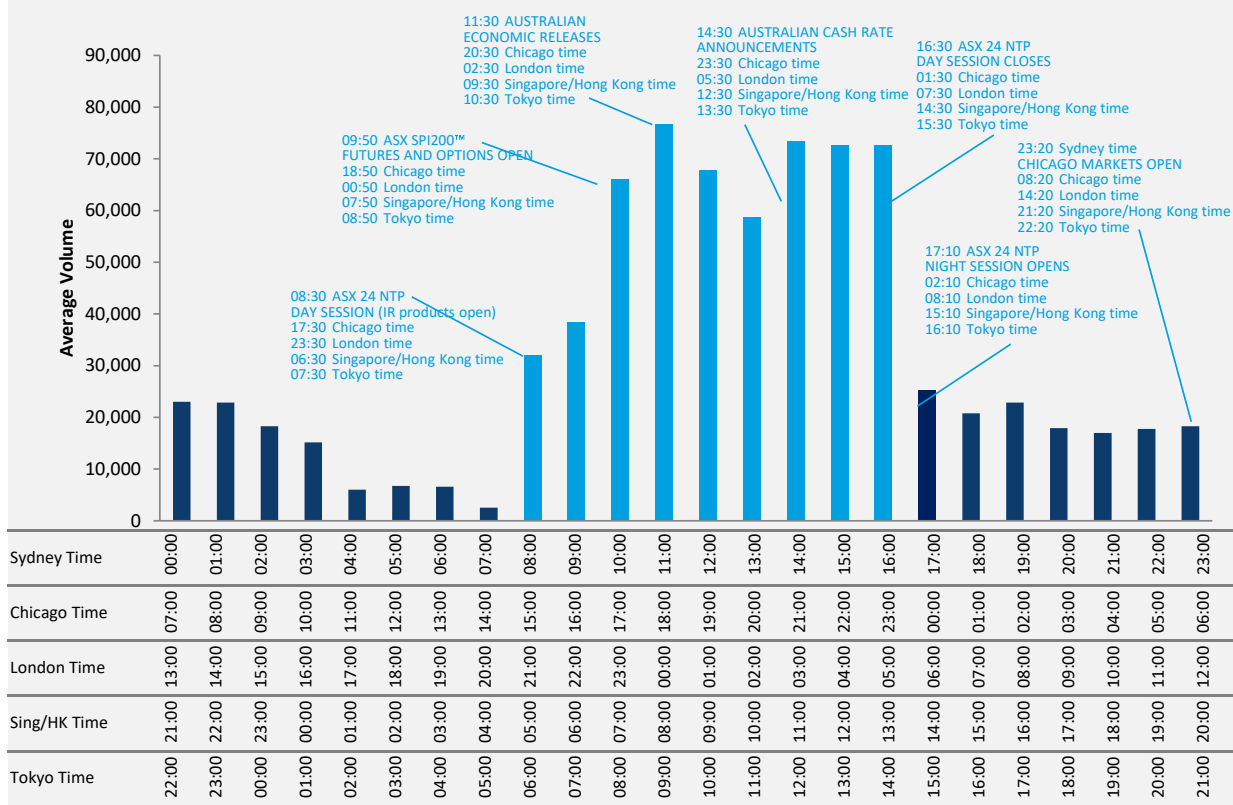
TIME					AVERAGE BID/OFFER SPREAD BY HOUR					AVERAGE TRADE SIZE BY HOUR				
Chicago	London	HK/Sing	Tokyo	Aust* (AEDT)	SPI 200™	30 Day**	90 Day**	3 Year	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	10 Year
7	13	21	22	0	1.0	0.0	8.0	0.5	0.5	1	4	61	19	12
8	14	22	23	1	1.0	1.0	8.0	0.5	0.5	1	31	64	16	12
9	15	23	0	2	1.0	0.0	3.0	0.5	0.5	1	45	37	18	11
10	16	0	1	3	1.0	1.0	5.0	0.5	0.5	1	5	48	18	10
11	17	1	2	4	1.0	No Bid/Offer	3.0	0.5	0.5	1	0	25	17	10
12	18	2	3	5	1.0	0.0	3.0	0.5	0.5	1	8	36	17	13
13	19	3	4	6	2.0	0.0	3.0	0.6	0.5	1	25	61	21	18
14	20	4	5	7	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
15	21	5	6	8	Closed	1.0	9.0	0.5	0.5	Closed	31	86	56	33
16	22	6	7	9	2.0	0.0	5.0	0.5	0.5	2	58	130	45	20
17	23	7	8	10	1.0	0.0	5.0	0.5	0.5	1	57	56	36	19
18	0	8	9	11	1.0	0.0	7.0	0.4	0.5	1	74	52	33	16
19	1	9	10	12	1.0	0.0	3.0	0.5	0.5	1	46	47	33	18
20	2	10	11	13	1.0	0.0	5.0	0.4	0.5	1	33	58	33	19
21	3	11	12	14	1.0	0.0	6.0	0.4	0.5	1	90	52	40	20
22	4	12	13	15	1.0	0.0	3.0	0.4	0.5	1	48	40	37	20
23	5	13	14	16	1.0	0.0	2.0	0.4	0.5	2	40	40	44	23
0	6	14	15	17	1.0	1.0	5.0	0.5	0.5	1	36	58	36	18
1	7	15	16	18	1.0	1.0	9.0	0.5	0.5	1	38	59	27	15
2	8	16	17	19	1.0	0.0	4.0	0.5	0.5	1	23	65	28	14
3	9	17	18	20	1.0	1.0	4.0	0.5	0.5	1	0	65	25	12
4	10	18	19	21	1.0	1.0	5.0	0.5	0.5	1	23	47	24	15
5	11	19	20	22	1.0	1.0	3.0	0.5	0.5	1	30	43	22	13
6	12	20	21	23	1.0	0.0	8.0	0.5	0.5	1	43	63	21	13

* Daylight saving

** Spot monthly only

ASX Futures Average Traded Volume by Hour (Q2 2026 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 2026 ASX Limited ABN 98 008 624 691. All rights reserved 2026.

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

