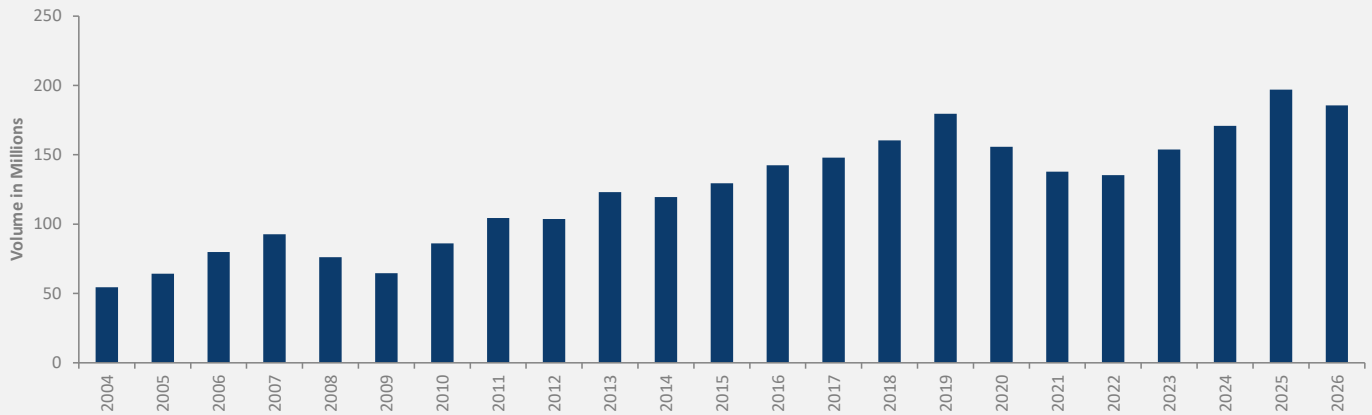


ASX Futures Volumes and Market Dynamics

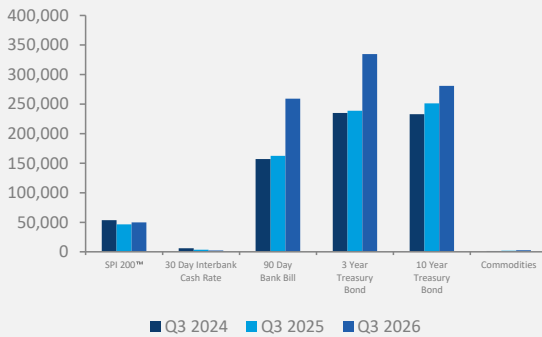


September 2026

ASX Futures Volume in Millions



Average Daily Volume Benchmark Products '24 - '26

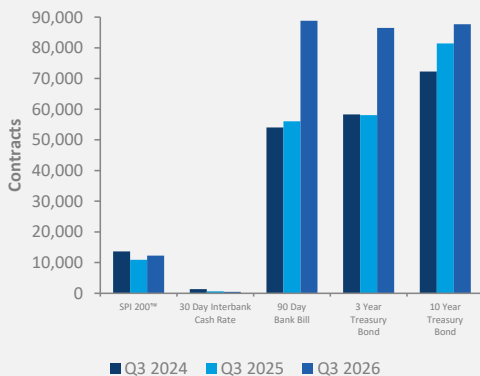


Total Average Daily Volumes (all expiry months)

	Q3 2024	Q3 2025	Q3 2026	GROWTH Q3 2025 - Q3 2026
SPI 200™	53,413	46,495	49,676	6.8%
30 Day	6,067	3,392	2,144	-36.8%
90 Day	156,846	162,260	259,198	59.7%
3 Year	235,063	238,897	334,598	40.1%
10 Year	233,023	251,421	280,929	11.7%
* Commodities	1,478	1,668	2,795	67.6%
Total Exchange	705,446	724,470	951,705	31.4%

* 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)

		Q3 2024	Q3 2025	Q3 2026	GROWTH Q3 2025 - Q3 2026
SPI 200™	Day	39,750	35,614	37,364	4.9%
	Night	13,663	10,881	12,312	13.2%
30 Day	Day	4,688	2,757	1,676	-39.2%
	Night	1,379	634	468	-26.3%
90 Day	Day	102,804	106,177	170,385	60.5%
	Night	54,042	56,083	88,813	58.4%
3 Year	Day	176,771	180,834	248,098	37.2%
	Night	58,291	58,063	86,501	49.0%
10 Year	Day	160,758	169,980	193,214	13.7%
	Night	72,265	81,441	87,714	7.7%
Total	Day	503,793	514,368	670,491	30.4%
Exchange	Night	201,653	210,101	281,214	33.8%

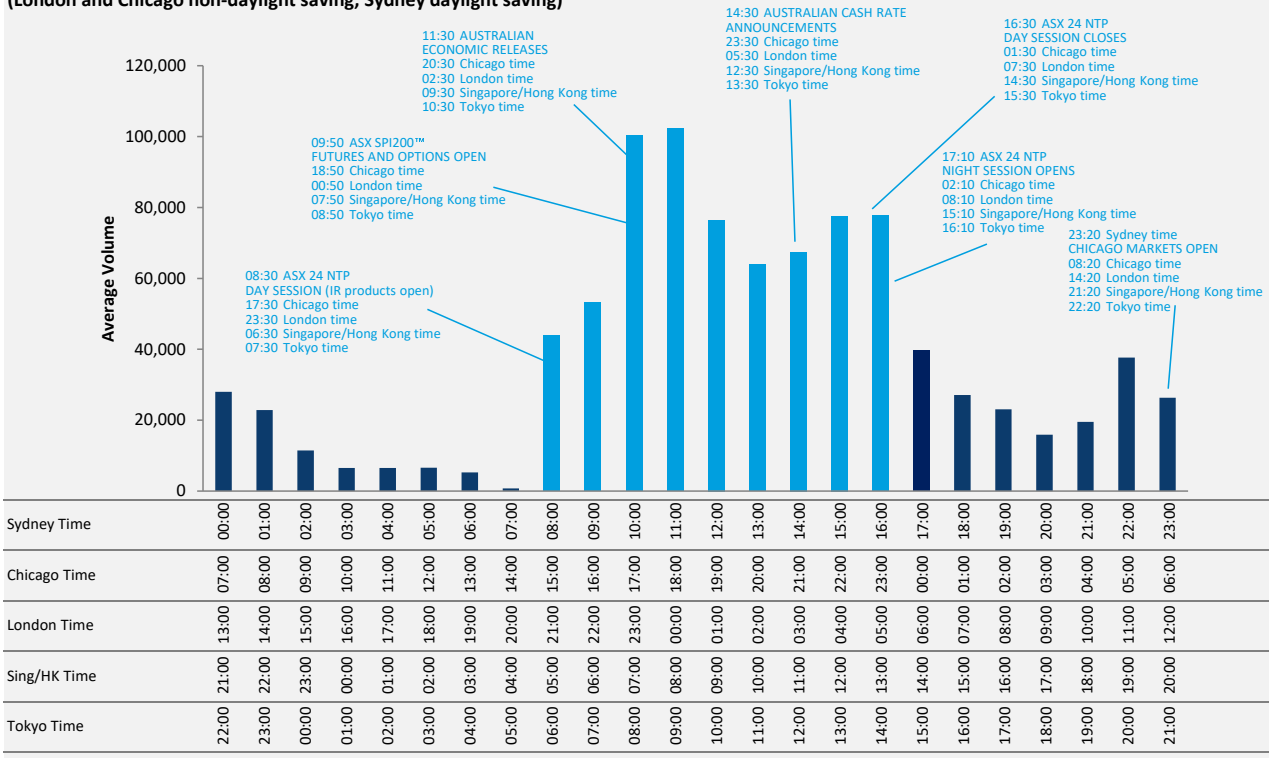
Product Trading Dynamics over a 24 Hour Period (Q3 2026 Statistics)

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	1501	0	302	7101	8291	Closed	Closed	Closed	Closed	Closed
8	14	22	23	1	1143	0	211	5339	7345	Closed	Closed	Closed	Closed	Closed
9	15	23	0	2	548	0	87	2665	2986	Closed	Closed	Closed	Closed	Closed
10	16	0	1	3	443	0	81	1452	1674	Closed	Closed	Closed	Closed	Closed
11	17	1	2	4	429	0	37	1557	1619	Closed	Closed	Closed	Closed	Closed
12	18	2	3	5	935	0	97	1463	1648	Closed	Closed	Closed	Closed	Closed
13	19	3	4	6	146	0	158	1342	1414	Closed	Closed	Closed	Closed	Closed
14	20	4	5	7	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed	Closed
15	21	5	6	8	Closed	0	1054	17111	10397	Closed	Closed	Closed	Closed	Closed
16	22	6	7	9	1098	35	1141	18033	10810	Closed	Closed	Closed	Closed	Closed
17	23	7	8	10	7052	7	2054	28886	25685	Closed	Closed	Closed	Closed	Closed
18	0	8	9	11	3865	6	1887	32799	25195	Closed	Closed	Closed	Closed	Closed
19	1	9	10	12	2566	26	1658	25949	18719	Closed	Closed	Closed	Closed	Closed
20	2	10	11	13	2564	7	1252	20007	14757	Closed	Closed	Closed	Closed	Closed
21	3	11	12	14	2380	18	1047	22555	17216	Closed	Closed	Closed	Closed	Closed
22	4	12	13	15	3319	21	1006	26628	20794	Closed	Closed	Closed	Closed	Closed
23	5	13	14	16	7436	63	1025	26723	22837	Closed	Closed	Closed	Closed	Closed
0	6	14	15	17	1033	22	872	13650	9861	Closed	Closed	Closed	Closed	Closed
1	7	15	16	18	655	18	324	7935	7023	Closed	Closed	Closed	Closed	Closed
2	8	16	17	19	611	30	588	6108	5648	Closed	Closed	Closed	Closed	Closed
3	9	17	18	20	400	0	261	4669	4206	Closed	Closed	Closed	Closed	Closed
4	10	18	19	21	607	2	393	5324	5328	Closed	Closed	Closed	Closed	Closed
5	11	19	20	22	923	13	736	8865	9676	Closed	Closed	Closed	Closed	Closed
6	12	20	21	23	1370	15	344	6549	7746	Closed	Closed	Closed	Closed	Closed

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	1.000	1.00	0.5	0.5	AP	1	80	13	28
8	14	22	23	1	1.0	1.000	1.00	0.5	0.5	AP	1	57	12	25
9	15	23	0	2	1.0	1.000	1.00	0.5	0.5	AP	1	53	14	25
10	16	0	1	3	1.0	0.000	1.00	0.5	0.5	AP	1	121	15	23
11	17	1	2	4	1.0	0.000	1.00	0.5	0.5	AP	1	14	14	23
12	18	2	3	5	1.0	0.000	1.00	0.5	0.5	AP	1	123	13	24
13	19	3	4	6	2.0	0.000	1.00	0.5	0.5	AP	1	87	18	27
14	20	4	5	7	Closed	Closed	Closed	Closed	Closed	AP	Closed	Closed	Closed	Closed
15	21	5	6	8	Closed	0.000	2.00	0.5	0.5	AP	Closed	108	36	80
16	22	6	7	9	2.0	1.000	1.00	0.5	0.5	AP	1	92	18	53
17	23	7	8	10	1.0	0.000	1.00	0.5	0.5	AP	1	74	20	38
18	0	8	9	11	1.0	1.000	1.00	0.5	0.5	AP	1	46	21	39
19	1	9	10	12	1.0	0.000	2.00	0.5	0.5	AP	1	67	19	40
20	2	10	11	13	1.0	0.000	2.00	0.4	0.5	AP	1	64	18	40
21	3	11	12	14	1.0	1.000	1.00	0.4	0.5	AP	1	64	21	45
22	4	12	13	15	1.0	0.000	1.00	0.5	0.5	AP	1	54	20	39
23	5	13	14	16	1.0	0.000	1.00	0.5	0.5	AP	2	54	22	49
0	6	14	15	17	1.0	0.000	1.00	0.5	0.5	AP	1	78	20	40
1	7	15	16	18	1.0	1.000	1.00	0.5	0.5	AP	1	58	19	34
2	8	16	17	19	1.0	1.000	1.00	0.5	0.5	AP	1	91	21	36
3	9	17	18	20	1.0	1.000	1.00	0.5	0.5	AP	1	81	16	29
4	10	18	19	21	1.0	0.000	1.00	0.5	0.5	AP	1	80	16	28
5	11	19	20	22	1.0	0.000	1.00	0.5	0.5	AP	1	64	18	31
6	12	20	21	23	1.0	0.000	1.00	0.5	0.5	YT	29	58	13	29

* Daylight saving

** Spot monthly only

ASX Futures Average Traded Volume by Hour (Q3 2026 Statistics)**(London and Chicago non-daylight saving; Sydney daylight saving)****Contact Information****Find out more about ASX Futures**Website: www.asx.com.au/futuresEmail: futures@asx.com.au

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