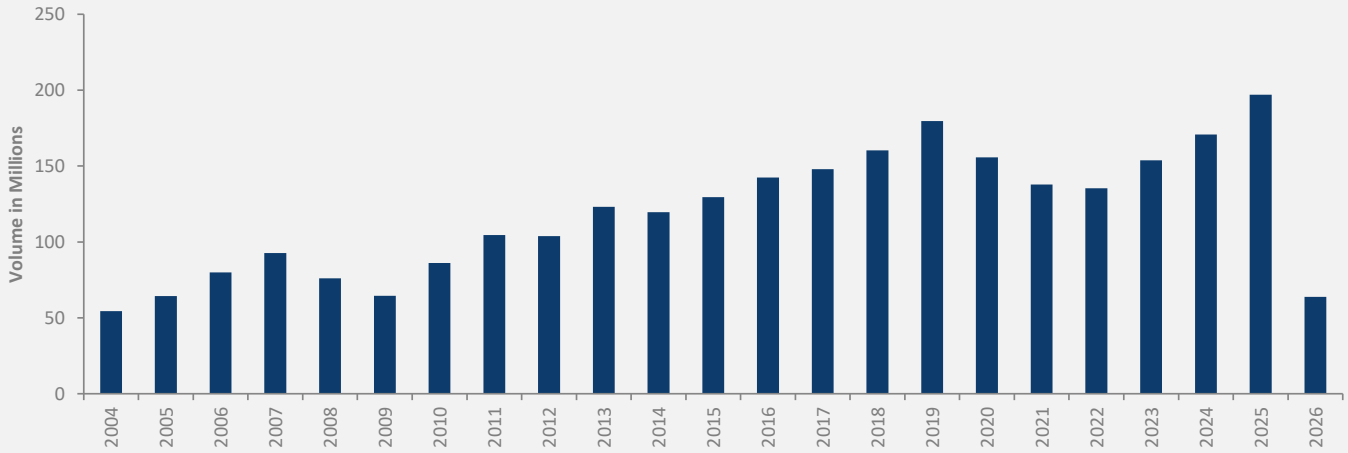


ASX Futures Volumes and Market Dynamics



March 2026

ASX Futures Volume in Millions



Average Daily Volume Benchmark Products '24 - '26

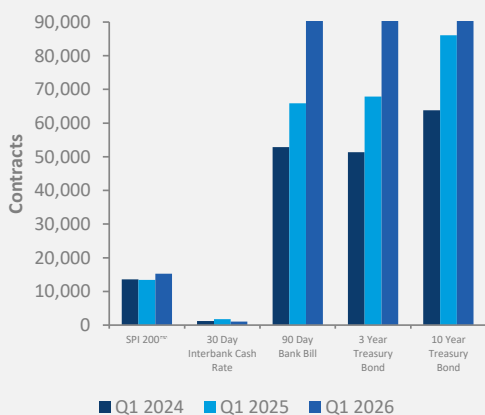


** Commodities = Australia/ New Zealand Electricity, Gas and Grains.

Total Average Daily Volumes (all expiry months)

	2024 Q1	2025 Q1	2026 Q1	GROWTH Q1 2025 - Q1 2026
SPI 200™	54,881	50,664	53,413	5.4%
30 Day	4,419	6,271	4,247	-32.3%
90 Day	134,733	178,567	274,251	53.6%
3 Year	203,140	262,976	354,177	34.7%
10 Year	194,903	265,478	312,543	17.7%
Commodities	1,687	1,824	2,781	52.5%
** Total Exchange	609,178	760,380	1,022,837	34.5%

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



Average Daily Volumes (all expiry months)

		2024 Q1	2025 Q1	2026 Q1	GROWTH Q1 2025 - Q1 2026
SPI 200™	Day	41,263	37,254	38,164	2.4%
	Night	13,618	13,410	15,249	13.7%
30 Day	Day	3,195	4,504	3,161	-29.8%
	Night	1,224	1,767	1,086	-38.5%
90 Day	Day	81,830	112,649	170,011	50.9%
	Night	52,903	65,918	104,240	58.1%
3 Year	Day	151,752	195,125	257,151	31.8%
	Night	51,388	67,851	97,026	43.0%
10 Year	Day	131,092	179,435	205,833	14.7%
	Night	63,811	86,043	106,710	24.0%
Total Exchange	Day	425,676	538,109	694,637	29.1%
	Night	183,502	222,271	328,200	47.7%

Product Trading Dynamics over a 24 Hour Period (Q1 2026 Statistics)

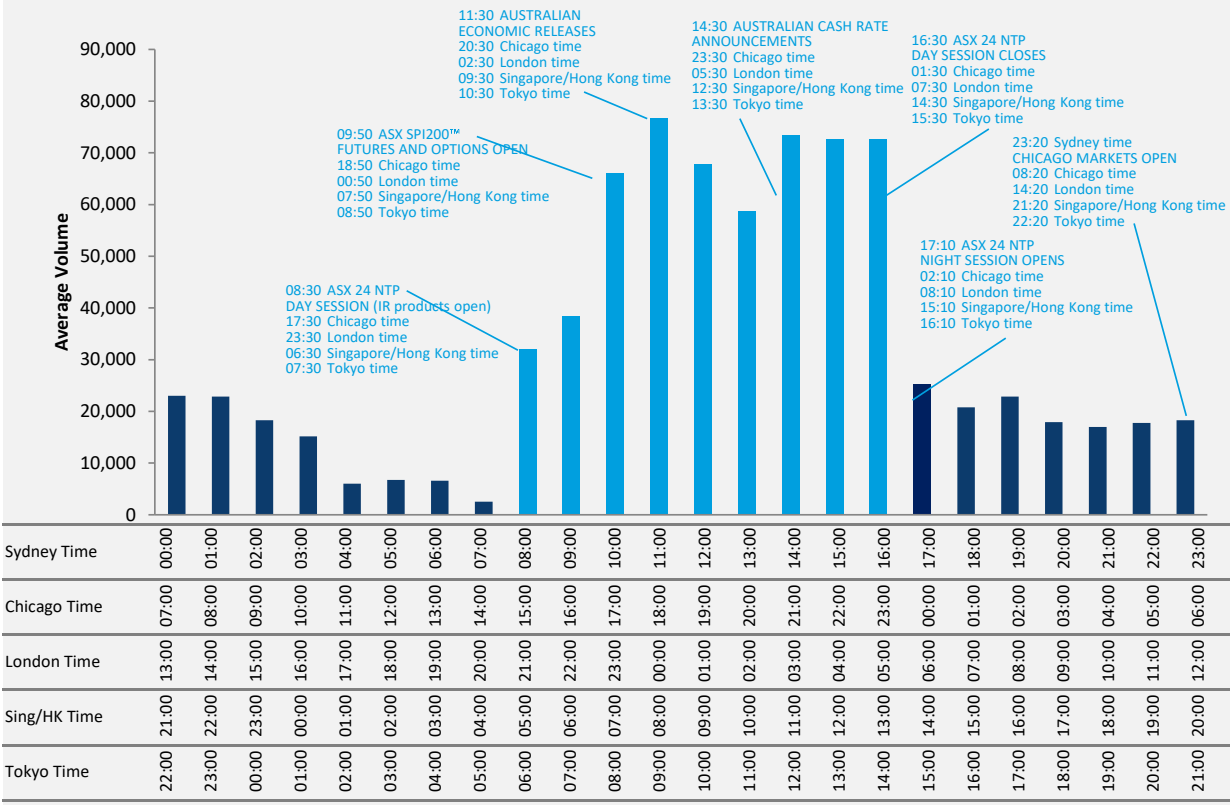
TIME					TRADED VOLUME BY HOUR					AVERAGE BID/OFFER SIZE BY HOUR				
Chicago	London	HK/Sing	Tokyo	Aust* (AEDT)	SPI 200™	30 Day**	90 Day**	3 Year	10 Year	SPI 200™	30 Day**	90 Day**	3 Year	10 Year
7	13	21	22	0	1,242	10	443	8,294	8,160	8	5,812	1,382	717	479
8	14	22	23	1	1,633	14	657	7,022	8,583	5	4,068	1,319	660	409
9	15	23	0	2	1,466	17	320	6,820	8,969	8	7,991	1,343	710	454
10	16	0	1	3	1,111	32	289	4,624	6,708	7	3,576	1,164	586	403
11	17	1	2	4	628	7	283	2,441	3,140	7	8,767	1,251	548	332
12	18	2	3	5	625	8	207	1,478	2,286	8	4,007	1,109	546	318
13	19	3	4	6	777	5	169	2,046	2,555	6	10,890	1,118	491	301
14	20	4	5	7	705	0	94	701	655	7	19,828	1,176	425	188
15	21	5	6	8	Closed	19	1,229	16,344	9,692	0	12,817	1,142	812	305
16	22	6	7	9	1,247	24	1,252	16,557	12,287	5	9,324	1,402	1,089	417
17	23	7	8	10	4,263	40	991	22,356	15,948	14	12,870	1,613	1,217	708
18	0	8	9	11	4,883	47	2,798	32,489	26,301	17	12,972	1,501	1,223	716
19	1	9	10	12	3,636	58	1,603	28,723	23,653	11	13,139	1,482	1,263	745
20	2	10	11	13	3,344	57	955	25,366	21,317	13	9,160	1,544	1,475	840
21	3	11	12	14	3,217	79	1,076	27,289	21,522	15	12,924	1,653	1,583	963
22	4	12	13	15	3,669	107	1,753	27,746	22,049	18	10,840	1,764	1,721	1,015
23	5	13	14	16	7,785	34	833	32,558	26,034	15	12,907	1,680	1,449	698
0	6	14	15	17	632	31	465	9,838	8,178	7	12,395	1,195	900	514
1	7	15	16	18	617	42	719	7,350	6,104	7	8,515	1,406	882	518
2	8	16	17	19	1,096	14	557	8,852	8,854	8	10,670	1,318	908	540
3	9	17	18	20	862	10	1,037	8,674	8,017	8	9,307	1,414	904	525
4	10	18	19	21	641	5	902	7,255	5,528	8	4,792	1,373	858	523
5	11	19	20	22	706	25	432	6,993	7,343	9	7,022	1,422	832	499
6	12	20	21	23	814	20	318	6,018	7,194	9	10,373	1,438	862	530

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	1.0	1.0	0.5	0.5	1	11	61	25	13
8	14	22	23	1	1.0	0.0	1.0	0.5	0.5	1	15	72	23	13
9	15	23	0	2	1.0	1.0	1.0	0.5	0.5	1	19	54	24	13
10	16	0	1	3	1.0	0.0	1.0	0.5	0.5	1	61	57	21	13
11	17	1	2	4	1.0	0.0	1.0	0.5	0.5	1	27	59	23	13
12	18	2	3	5	1.0	0.0	1.0	0.5	0.5	1	66	71	19	14
13	19	3	4	6	1.0	0.0	1.0	0.5	0.5	1	41	51	22	17
14	20	4	5	7	2.0	No Bid/Offer	0.0	0.5	0.5	1	0	59	22	14
15	21	5	6	8	Closed	1.0	1.0	0.5	0.5	Closed	28	83	90	48
16	22	6	7	9	2.0	1.0	1.0	0.5	0.5	2	47	91	56	32
17	23	7	8	10	1.0	1.0	2.0	0.5	0.5	1	27	62	43	20
18	0	8	9	11	1.0	1.0	1.0	0.5	0.5	1	39	55	30	18
19	1	9	10	12	1.0	1.0	1.0	0.5	0.5	1	49	51	35	20
20	2	10	11	13	1.0	0.0	0.0	0.5	0.4	1	47	53	35	22
21	3	11	12	14	1.0	1.0	0.0	0.4	0.4	1	46	53	36	22
22	4	12	13	15	1.0	0.0	1.0	0.5	0.4	1	81	93	40	24
23	5	13	14	16	1.0	1.0	0.0	0.5	0.5	2	21	62	51	27
0	6	14	15	17	2.0	1.0	1.0	0.5	0.5	1	40	64	37	23
1	7	15	16	18	1.0	1.0	1.0	0.5	0.5	1	64	78	34	17
2	8	16	17	19	1.0	1.0	1.0	0.5	0.5	1	51	64	31	15
3	9	17	18	20	1.0	1.0	1.0	0.5	0.5	1	6	68	32	18
4	10	18	19	21	1.0	0.0	1.0	0.5	0.5	1	20	86	29	15
5	11	19	20	22	1.0	1.0	1.0	0.5	0.5	1	61	49	26	16
6	12	20	21	23	1.0	1.0	1.0	0.5	0.5	1	22	72	23	14

* Daylight saving

** Spot monthly only

ASX Futures Average Traded Volume by Hour (Q1 2026 Statistics)
 (London and Chicago non-daylight saving; Sydney daylight saving)



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