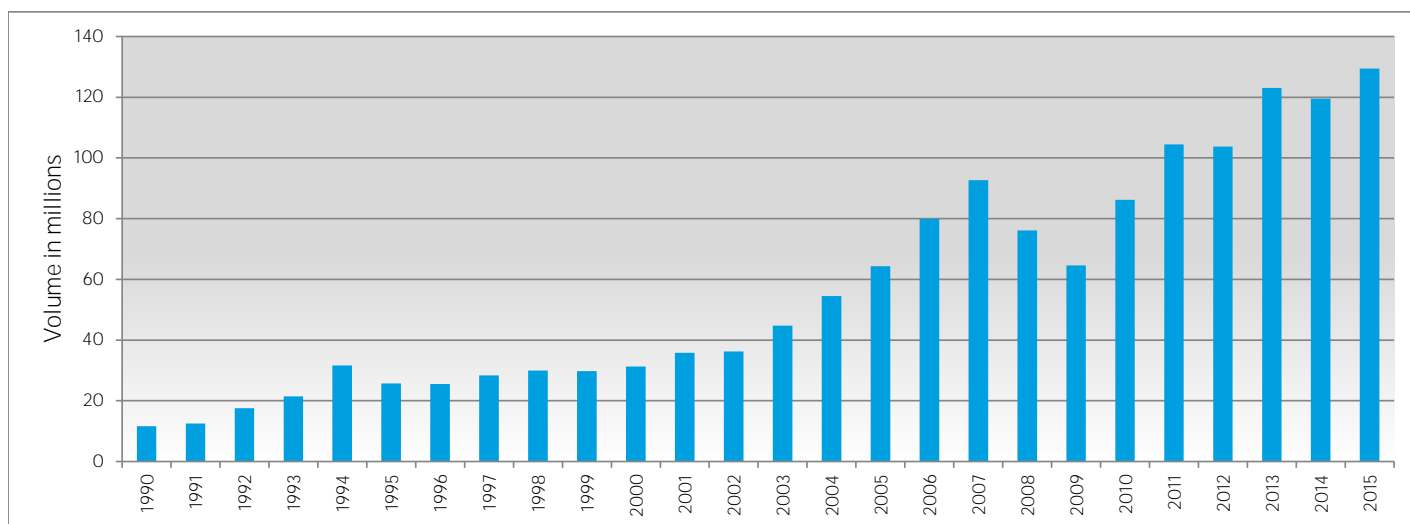


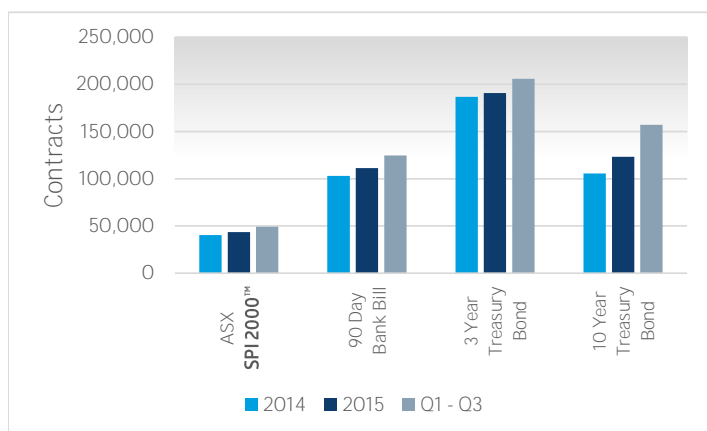
ASX Futures Volumes and Market Dynamics



ASX Futures Volume in Millions



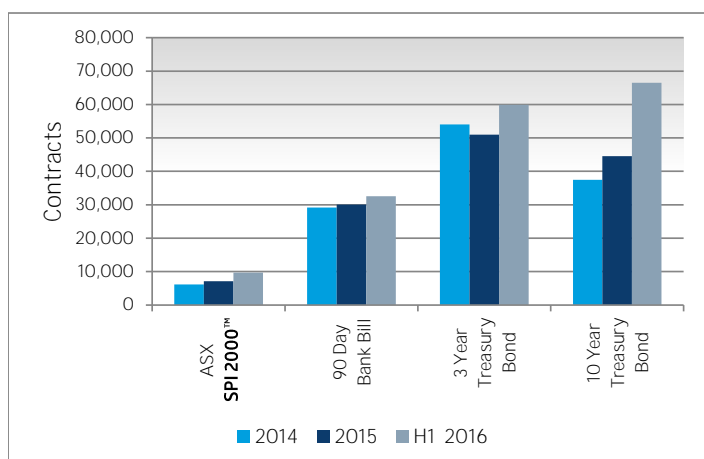
Average Daily Volume Benchmark Products 2014–H1 2016



Total Average Daily Volumes (all expiry months)

	2014	2015	Q1 - Q3 2016	GROWTH 14 - Q3 '16
ASX SPI 2000™	40,397	43,521	49,142	22%
90 Day	103,024	111,383	124,563	21%
3 Year	186,652	190,730	205,767	10%
10 Year	105,625	123,281	157,246	49%
Total Exchange	458,150	497,102	567,693	24%

Volumes during Euro/US Timezone by Product Night Session Volumes



Average Daily Volumes (all expiry months)

		2014	2015	2016	GROWTH 14 - H1 '16
ASX	Day	34,226	36,360	39,437	15%
SPI 200™	Night	6,171	7,161	9,705	57%
90 Day	Day	73,821	81,331	91,985	25%
	Night	29,203	30,052	32,579	12%
3 Year	Day	132,651	139,751	145,829	10%
	Night	54,000	50,979	59,938	11%
10 Year	Day	68,167	78,776	90,762	33%
	Night	37,458	44,505	66,485	77%
Total Exchange	Day	324,080	357,579	391,432	21%
	Night	134,070	139,524	176,262	31%

Product Trading Dynamics over a 24 Hour Period (Q3 2016 Statistics)

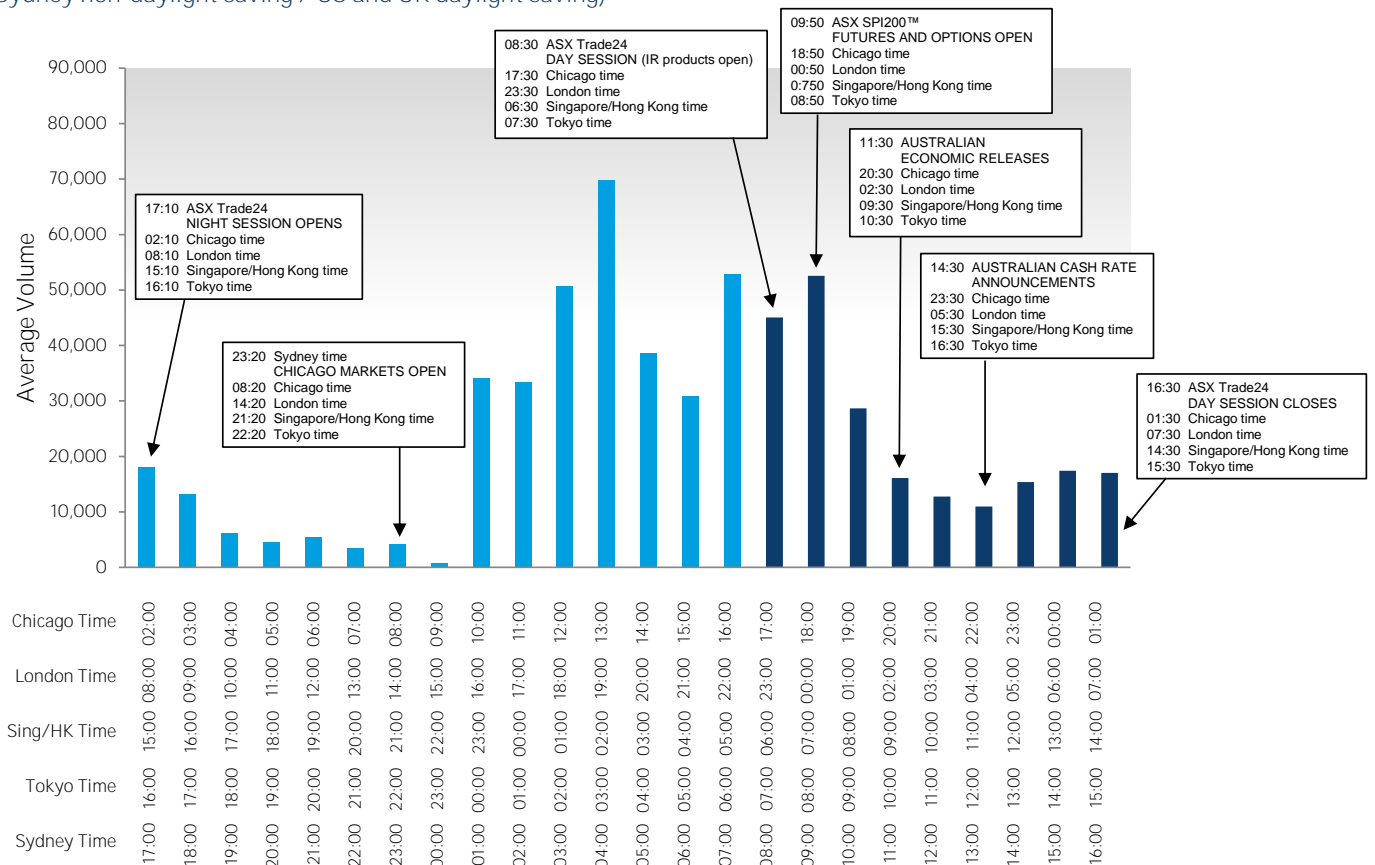
TIME					TRADED VOLUME BY HOUR				AVERAGE BID/OFFER SIZE BY HOUR			
Chicago*	London*	HK/Sing	Tokyo	Aust (AEST)	ASX SPI 200™	90 Day	3 Year	10 Year	ASX SPI 200™	90 Day	3 Year	10 Year
9	15	22	23	0	935	457	4,866	6,979	10	2,672	2,037	446
10	16	23	0	1	642	286	3,345	5,146	9	2,641	1,887	394
11	17	0	1	2	307	221	2,052	1,981	10	2,377	1,710	354
12	18	1	2	3	250	59	1,360	1,566	9	2,383	1,489	290
13	19	2	3	4	271	84	1,999	1,429	10	2,214	1,530	301
14	20	3	4	5	597	84	870	858	6	2,364	1,608	195
15	21	4	5	6	117	221	1,413	948	3	2,515	2,304	224
16	22	5	6	7	c	c	c	c	c	c	c	c
17	23	6	7	8	c	1,587	13,239	5,017	c	3,403	3,889	566
18	0	7	8	9	1,625	2,090	12,111	5,554	6	3,541	4,386	624
19	1	8	9	10	6,193	2,656	16,442	9,673	16	3,712	4,859	716
20	2	9	10	11	4,499	4,173	25,413	12,041	25	3,646	4,186	711
21	3	10	11	12	3,086	2,541	12,605	7,544	11	3,568	4,347	714
22	4	11	12	13	2,673	1,471	9,675	6,472	11	3,649	4,474	782
23	5	12	13	14	2,489	1,778	16,932	11,710	13	3,888	5,008	961
0	6	13	14	15	4,154	2,120	15,136	9,196	13	3,893	5,093	1,038
1	7	14	15	16	6,928	2,792	17,518	11,739	15	3,919	5,093	1,075
2	8	15	16	17	982	1,196	8,613	6,083	5	2,757	2,792	524
3	9	16	17	18	557	464	4,507	4,944	7	2,815	2,679	540
4	10	17	18	19	396	304	4,157	3,361	7	2,793	2,468	474
5	11	18	19	20	382	203	4,211	3,611	7	2,738	2,399	493
6	12	19	20	21	323	290	4,421	5,432	9	2,722	2,193	430
7	13	20	21	22	429	525	6,314	5,926	10	2,688	2,121	435
8	14	21	22	23	865	423	5,252	6,283	10	2,637	2,004	424

TIME					AVERAGE BID/OFFER SPREAD BY HOUR				AVERAGE TRADE SIZE BY HOUR			
Chicago*	London*	HK/Sing	Tokyo	Aust (AEST)	ASX SPI 200™	90 Day	3 Year	10 Year	ASX SPI 200™	90 Day	3 Year	10 Year
9	15	22	23	0	1	1	1	1	1	65	32	8
10	16	23	0	1	1	1	1	1	1	59	24	8
11	17	0	1	2	1	1	1	1	1	79	25	5
12	18	1	2	3	2	1	1	1	1	38	24	6
13	19	2	3	4	2	1	1	1	1	32	30	5
14	20	3	4	5	2	1	1	1	1	28	20	5
15	21	4	5	6	2	1	1	1	1	51	27	7
16	22	5	6	7	c	c	c	c	c	c	c	c
17	23	6	7	8	c	1	1	1	c	52	65	14
18	0	7	8	9	1	1	1	1	2	69	52	12
19	1	8	9	10	1	1	1	1	1	72	45	10
20	2	9	10	11	1	1	1	1	1	72	48	10
21	3	10	11	12	1	1	1	1	1	60	44	10
22	4	11	12	13	1	1	1	1	1	57	44	10
23	5	12	13	14	1	1	1	1	1	45	50	15
0	6	13	14	15	1	1	1	1	1	52	49	11
1	7	14	15	16	1	1	1	1	2	54	60	9
2	8	15	16	17	1	1	1	1	2	60	44	9
3	9	16	17	18	1	1	1	1	1	42	37	10
4	10	17	18	19	1	1	1	1	1	48	42	7
5	11	18	19	20	1	1	1	1	1	47	37	7
6	12	19	20	21	1	1	1	1	1	45	37	8
7	13	20	21	22	1	1	1	1	1	57	31	6
8	14	21	22	23	1	1	1	1	1	58	29	6

c = closed *Daylight saving

ASX Futures Average Traded Volume by Hour

(Sydney non-daylight saving / US and UK daylight saving)



Contact Information

Maurice Farhart

Senior Manager

International Business Development

T: +61 2 9227 0268

M: +61 (0)410 453 494

E: Maurice.Farhart@asx.com.au

James Keeley

Business Development Manager

Asia

M: +852 5597 4722

E: james.keeley@asx.com.au

Cynthia Tazioli

VP Business Development

North America

T: +1 312 788 3363

M: +1 312 953 5038

E: cynthia.tazioli@asx.com.au

Andrew Biggart

Business Development Manager

Europe

T: +44 207 256 4155

M: +44 786 462 3155

E: andrew.biggart@asx.com.au

Garry O'Connor

Senior Manager

Derivatives and OTC Markets Sales

T: +61 2 9227 0204

M: +61 (0)419 992 686

E: garry.o'connor@asx.com.au

Neil Easton

Manager Sales

Derivatives and OTC Markets

T: +61 2 9227 0244

M: +61 (0)435 812 234

E: neil.easton@asx.com.au

George Michell

Manager Sales

Derivatives and OTC Markets

T: +61 2 9227 0652

M: +61 (0)411 211 011

E: george.michell@asx.com.au

Visit asx.com.au



Follow us @ASX

Disclaimer: 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 2016 ASX Limited ABN 98 008 624 691. All rights reserved 2016.

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

