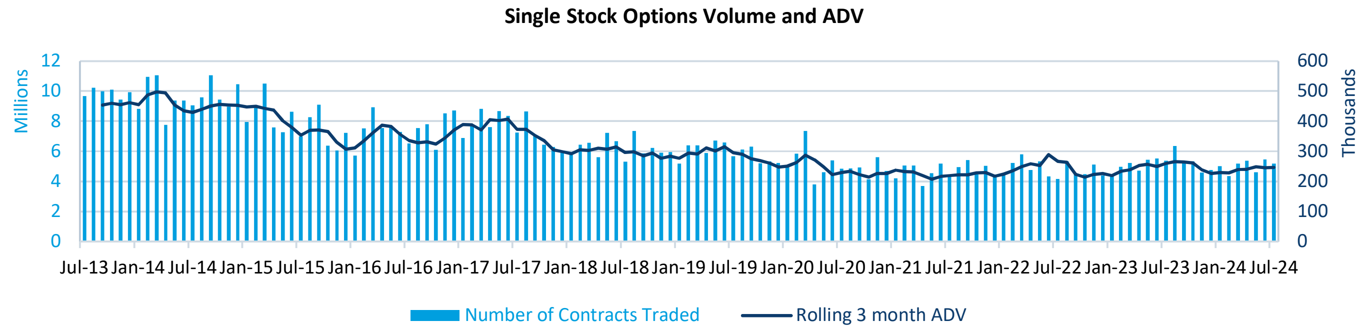
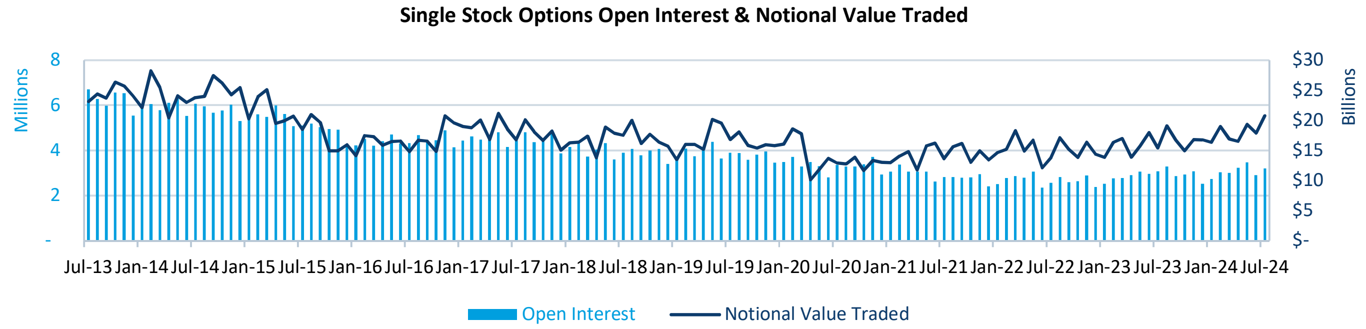
ASX EQUITY DERIVATIVES

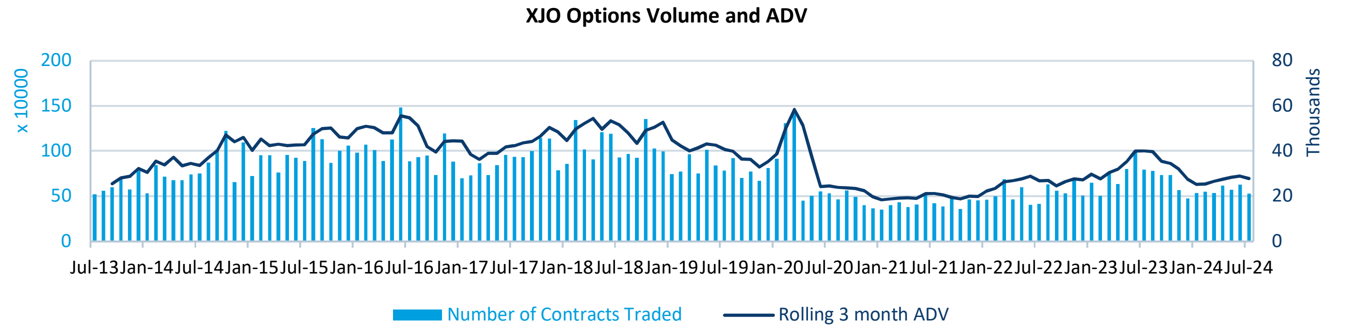
Options and Futures Statistics

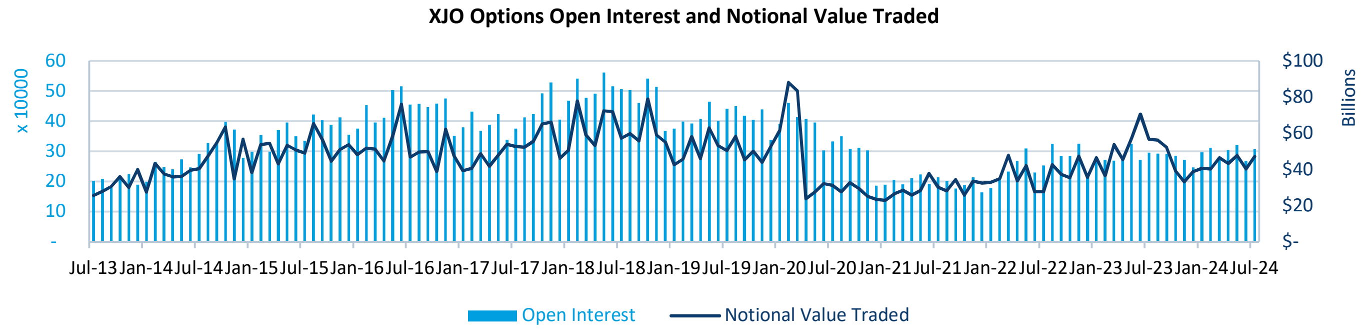
July 24

Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX









NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise

Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

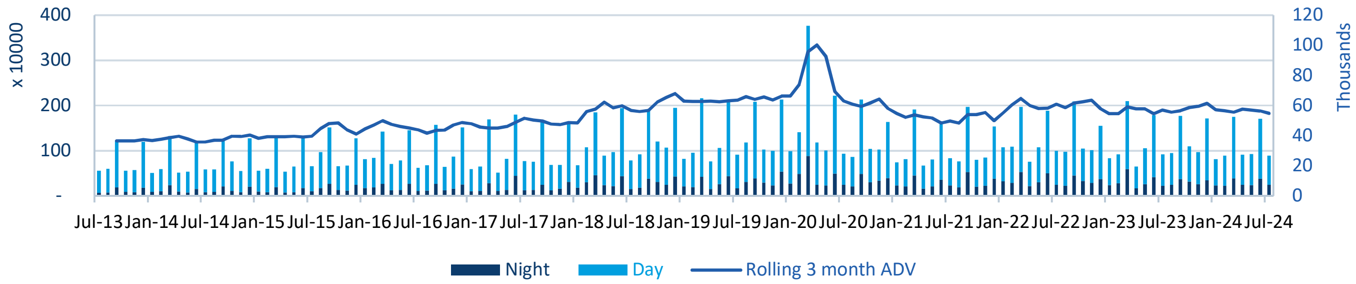
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

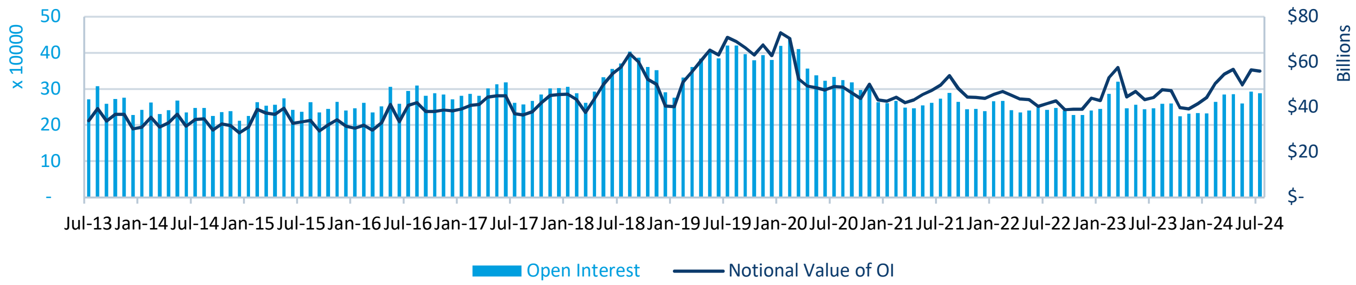
July 24

Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24

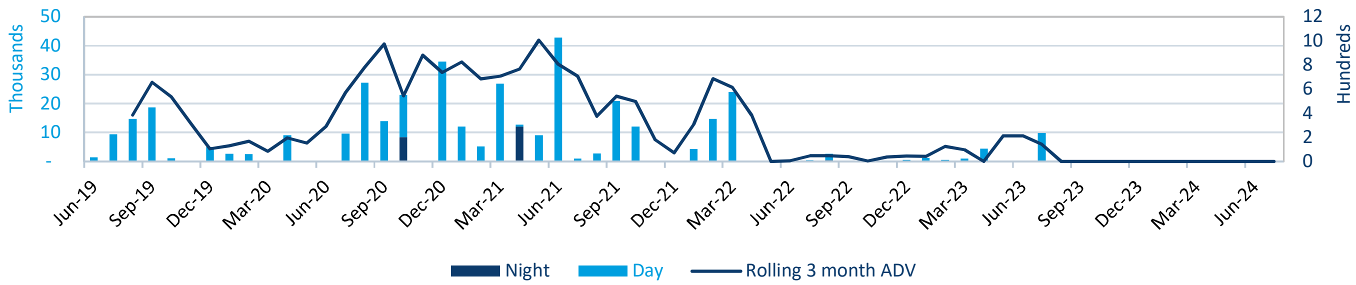
SPI 200 (AP) Futures Volume by Session and ADV



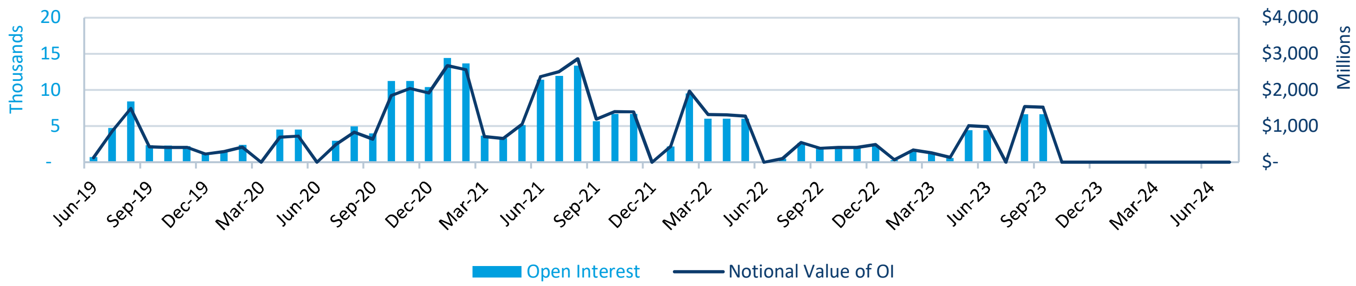
SPI 200 (AP) Futures Open Interest



ASX/S&P 200 Gross Total Return (AT) Futures Volume by Session and ADV



ASX/S&P 200 Gross Total Return (AT) Futures Open Interest



NOTE: ASX/S&P 200 Gross Total Return (AT) Futures launched June 2019

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

July 24

Options - Top Classes by Volume

RANK	JUL 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	FMG	712,121	14.3%	162,385	438.5%	167,114,456	42.6%	51.0%	17,312	-19,836
2	XJO	603,564	12.1%	306,951	196.6%	N/A	N/A	128.1%	-3,910	4,212
3	BHP	407,060	8.2%	151,093	269.4%	167,172,091	24.3%	74.8%	-8,944	-9,106
4	CBA	274,868	5.5%	94,989	289.4%	39,079,214	70.3%	31.6%	-4,985	3,366
5	RRL	226,943	4.5%	85,877	264.3%	85,994,806	26.4%	21.1%	23,199	-11,740
6	EDV	205,810	4.1%	79,071	260.3%	100,712,456	20.4%	11.6%	-8,061	1,211
7	STO	204,506	4.1%	87,218	234.5%	178,557,048	11.5%	15.1%	-14,079	-7,992
8	NAB	188,718	3.8%	104,423	180.7%	82,881,033	22.8%	19.7%	-7,455	-1,780
9	TLS	179,244	3.6%	156,380	114.6%	478,603,068	3.7%	45.2%	-47,823	13,795
10	RIO	170,217	3.4%	48,534	350.7%	29,978,323	56.8%	134.8%	-1,930	-3,549
11	WBC	165,846	3.3%	126,799	130.8%	106,750,799	15.5%	56.1%	-4,317	4,393
12	WDS	163,908	3.3%	94,785	172.9%	102,616,022	16.0%	91.9%	1,901	-3,484
13	CSL	153,828	3.1%	37,194	413.6%	14,972,855	102.7%	56.7%	-527	5,346
14	PLS	145,952	2.9%	160,449	91.0%	512,741,031	2.8%	193.4%	-23,146	-9,925
15	S32	135,853	2.7%	83,320	163.0%	392,686,629	3.5%	105.1%	-14,918	-23,256
16	ANZ	105,952	2.1%	82,615	128.2%	106,541,817	9.9%	26.5%	-1,354	-5,056
17	WHC	98,652	2.0%	110,499	89.3%	130,378,803	7.6%	81.7%	-13,875	-8,915
18	MQG	85,794	1.7%	26,396	325.0%	12,672,222	67.7%	53.7%	-440	-2,560
19	EVN	85,786	1.7%	43,463	197.4%	185,162,112	4.6%	68.8%	-12,011	-5,581
20	IGO	84,077	1.7%	35,252	238.5%	87,025,497	9.7%	56.2%	3,835	-6,010
21	WOW	81,951	1.6%	56,908	144.0%	44,410,913	18.5%	52.1%	-4,290	933
22	NST	75,231	1.5%	40,555	185.5%	97,172,694	7.7%	134.7%	-2,581	-2,984
23	SGR	66,754	1.3%	76,717	87.0%	243,895,423	2.7%	14.0%	-2,204	-102
24	WES	66,367	1.3%	35,321	187.9%	31,126,052	21.3%	40.9%	-8	186
25	AZJ	57,137	1.1%	33,585	170.1%	137,151,390	4.2%	732.6%	-1,024	-2,126
26	PDN	54,489	1.1%	27,102	201.1%	53,698,859	10.1%	104.7%	-12,408	-493
27	MTS	51,329	1.0%	35,305	145.4%	101,885,642	5.0%	61.0%	-17,350	3,235
28	LYC	50,655	1.0%	22,066	229.6%	76,032,334	6.7%	60.4%	-7,235	-3,013
29	QBE	45,011	0.9%	42,373	106.2%	74,220,379	6.1%	266.7%	-2,184	-1,082
30	ILU	44,501	0.9%	20,073	221.7%	34,158,064	13.0%	105.3%	-5,488	-7,652
	Market*	**4,992,124**	**100.0%**	**2,467,698**	**202.3%**	**3,875,392,032**	**12.9%**	**56.5%**	**-176,300**	**-99,565**

NOTE: Option Volumes in the above table are single-sided (i.e. on a per contract basis)

1 Total Volume including volume executed by Market Makers

2 Derivatives Liquidity Ratio (DLR) = options volume (in shares) / volume of underlying security

3 Put/Call Ratio: total volume of Puts excluding Market Makers / total volume of Calls excluding Market Makers

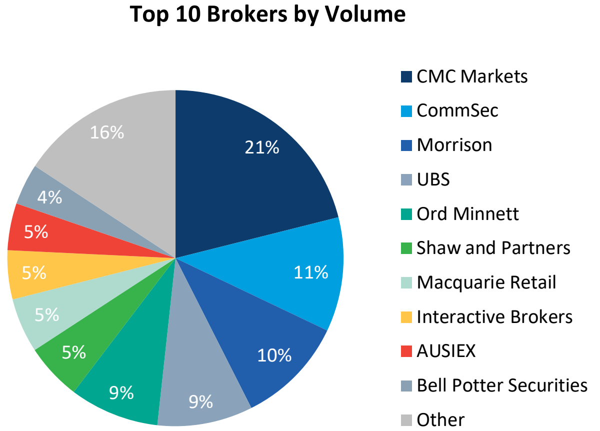
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

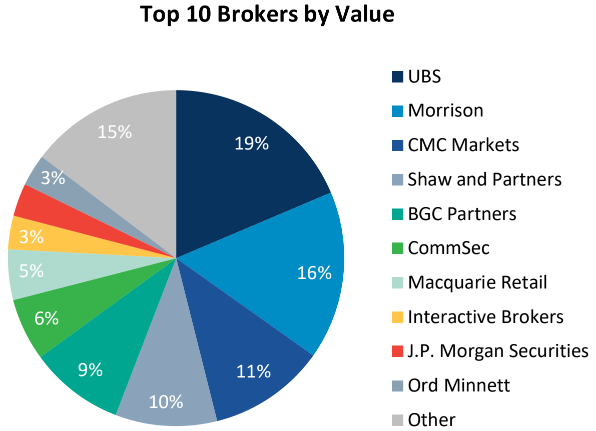
* Only TOP 30 ETO classes included

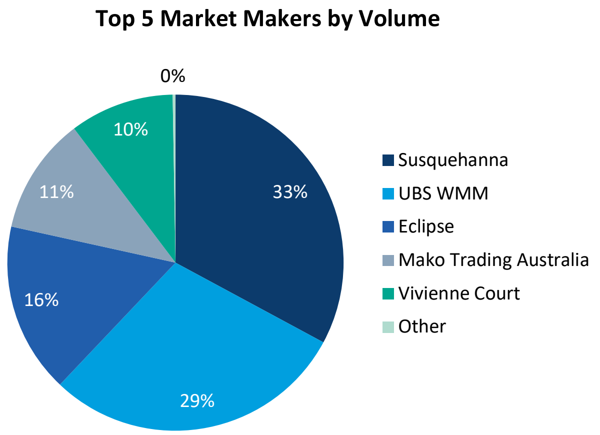
ASX EQUITY DERIVATIVES

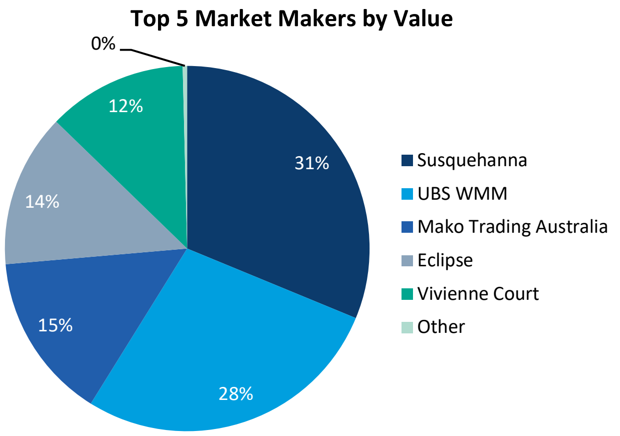
July 24

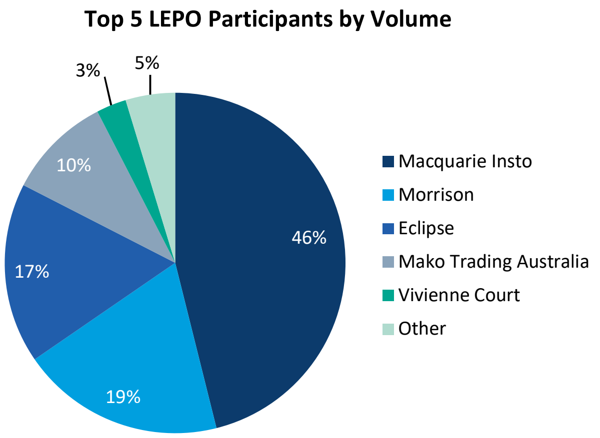
Options Market Share by Volume and Value Traded

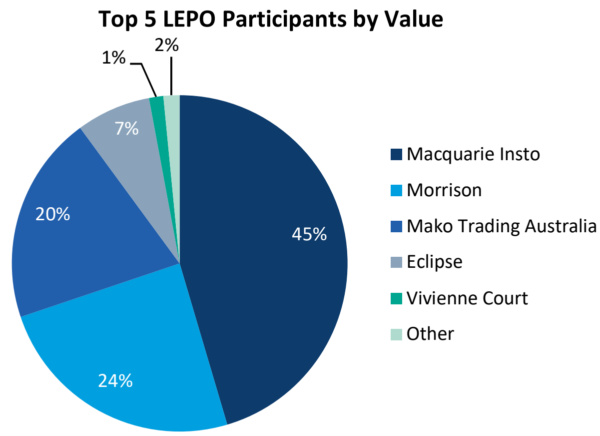












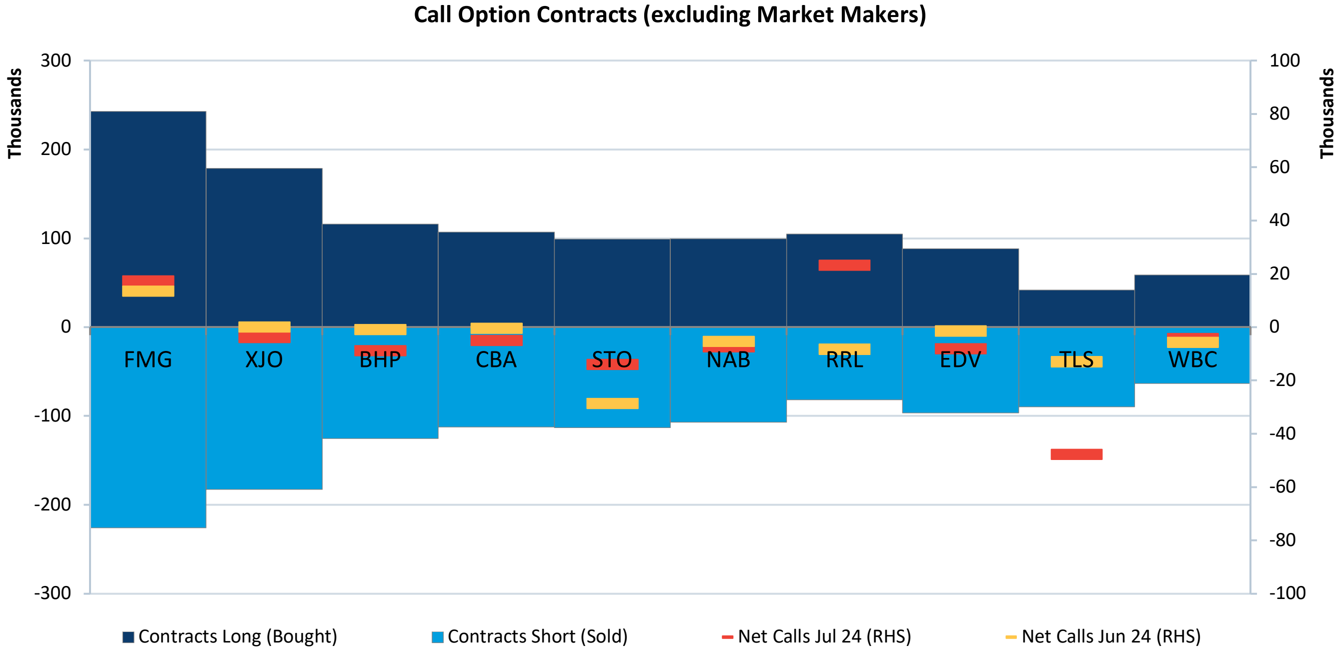
NOTE: The above charts include contracts traded in both Single Stock and Index options

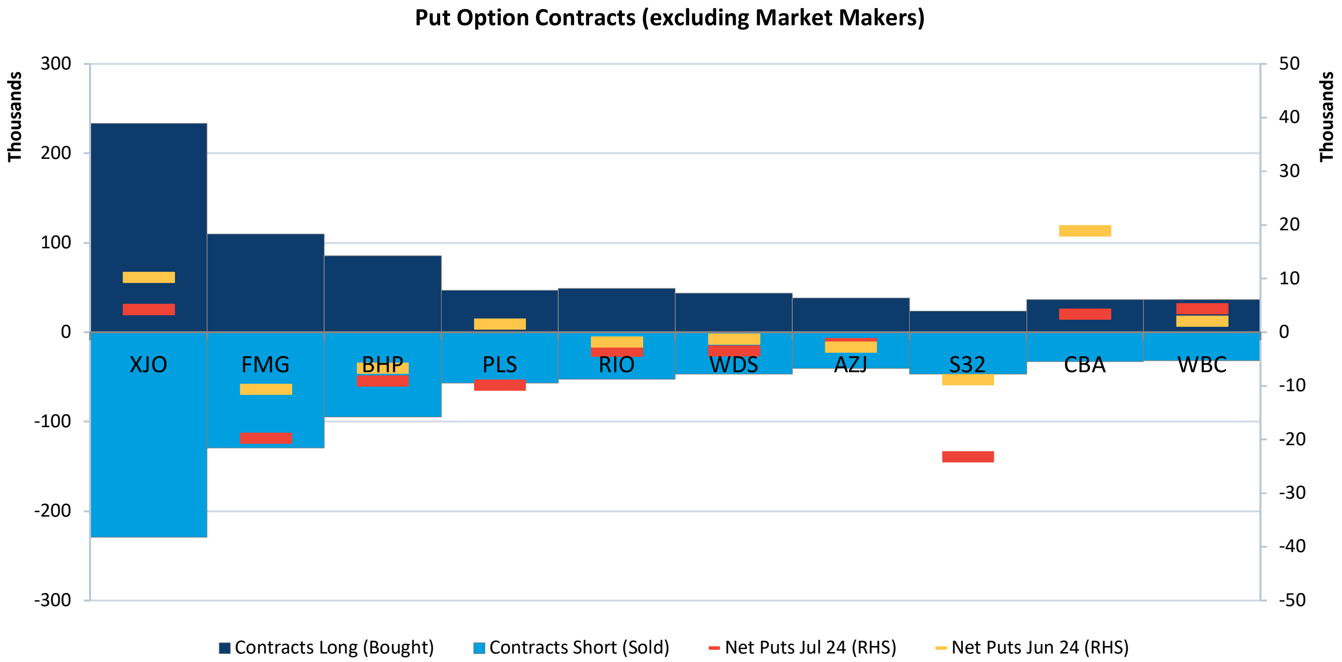
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

July 24

Top 10 Call and Put Option Contracts



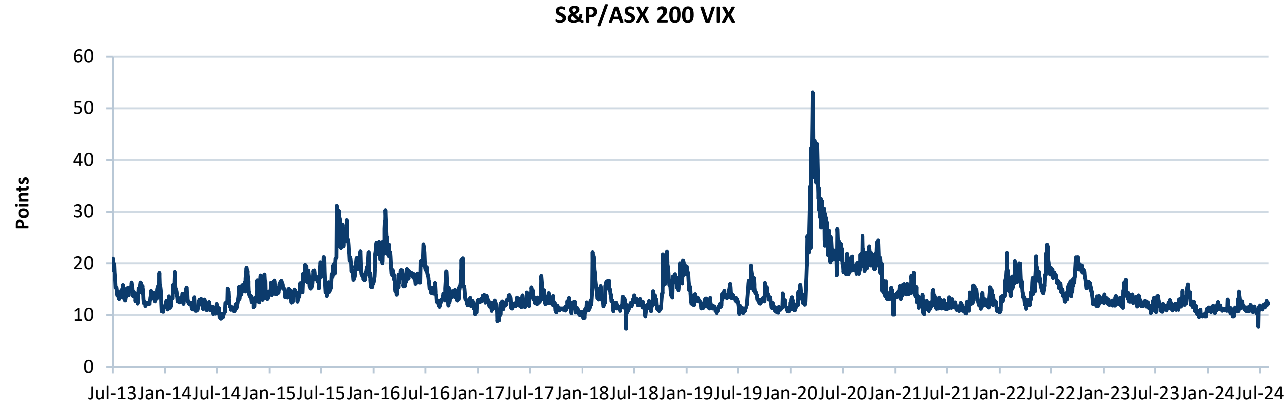


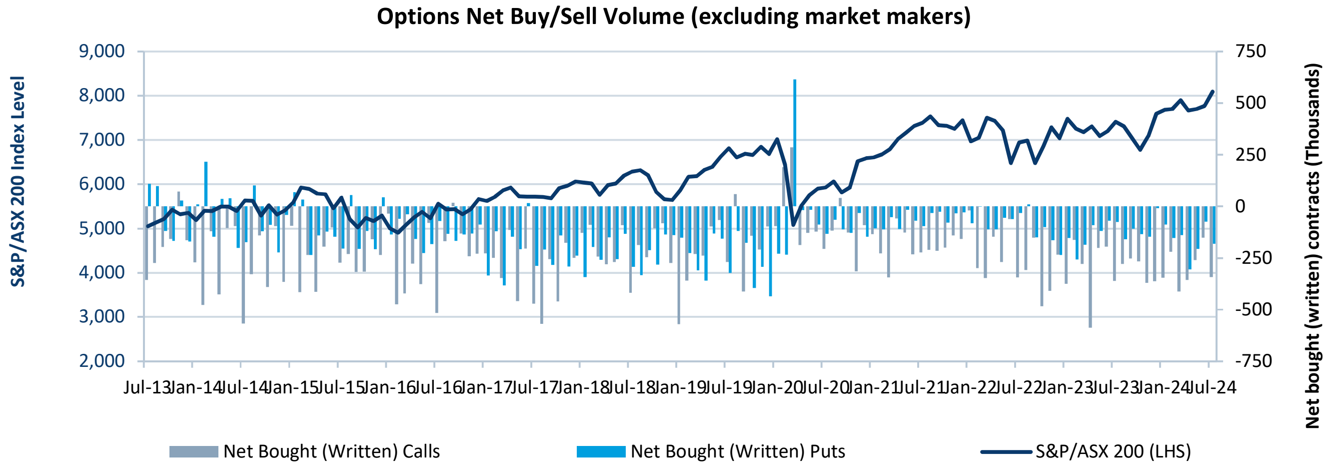
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

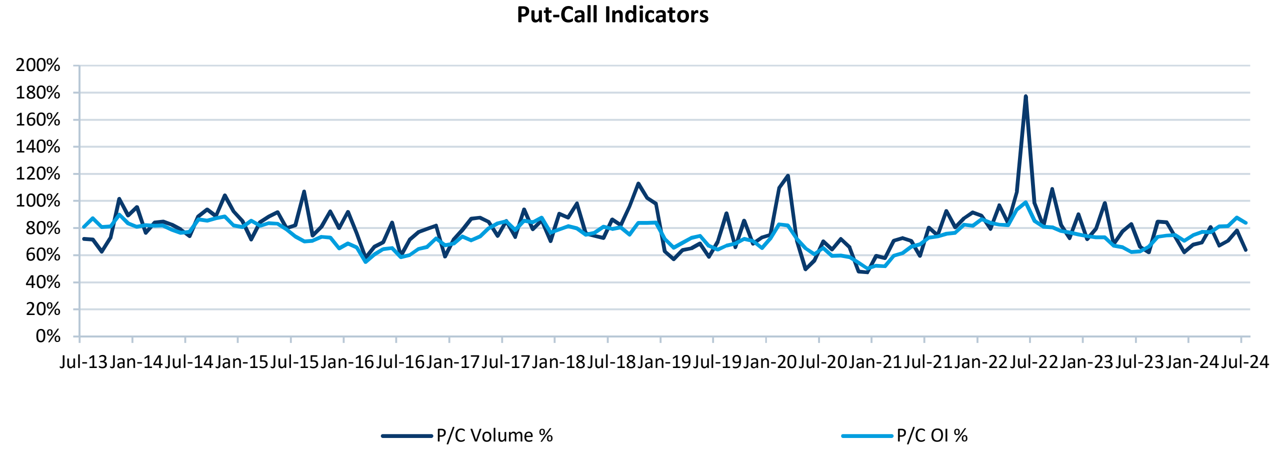
ASX EQUITY DERIVATIVES

July 24

S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators







ASX EQUITY DERIVATIVES

July 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-24	3,749,719	2,393,849	6,143,568	5,532,785	7,219	603,189	375
Jun-24	3,215,414	2,516,841	5,732,255	5,200,427	5,735	525,056	1,037
Variance	16.6%	-4.9%	7.2%	6.4%	25.9%	14.9%	-63.8%
Jul-23	3,719,992	2,459,356	6,179,348	5,383,290	4,431	785,875	5,752
Variance	0.8%	-2.7%	-0.6%	2.8%	62.9%	-23.2%	-93.5%
Cal Yr to date	23,250,331	16,515,157	39,765,488	35,648,345	86,256	4,023,205	7,682
Fin Yr to date	3,749,719	2,393,849	6,143,568	5,532,785	7,219	603,189	375

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-24	716.6	412.5	1,129.1	602.8	35.0	462.3	29.0
Jun-24	651.6	454.1	1,105.7	556.1	53.4	415.7	80.5
Variance	10.0%	-9.2%	2.1%	8.4%	-34.4%	11.2%	-63.9%
Jul-23	888.2	451.5	1,339.7	404.4	12.2	512.7	410.4
Variance	-19.3%	-8.6%	-15.7%	49.1%	186.7%	-9.8%	-92.9%
Cal Yr to date	4,942.7	2,942.3	7,885.0	3,751.8	334.8	3,207.3	591.1
Fin Yr to date	716.6	412.5	1,129.1	602.8	35.0	462.3	29.0

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-24	1,910,787	1,602,322	3,513,110	3,203,974	2,184	306,951	0
Jun-24	1,692,670	1,485,688	3,178,358	2,908,319	2,340	267,345	353
Variance	12.9%	7.9%	10.5%	10.2%	-6.7%	14.8%	-100.0%
Jul-23	2,078,299	1,304,741	3,383,041	3,082,410	4,793	295,836	1
Variance	-8.1%	22.8%	3.8%	3.9%	-54.4%	3.8%	-100.0%
Cal Yr to date	13,115,990	10,550,671	23,666,662	21,543,419	37,532	2,085,109	598
Fin Yr to date	1,910,787	1,602,322	3,513,110	3,203,974	2,184	306,951	0

MORE INFORMATION

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https://www.asx.com.au/products/equity-options/about-options.htm