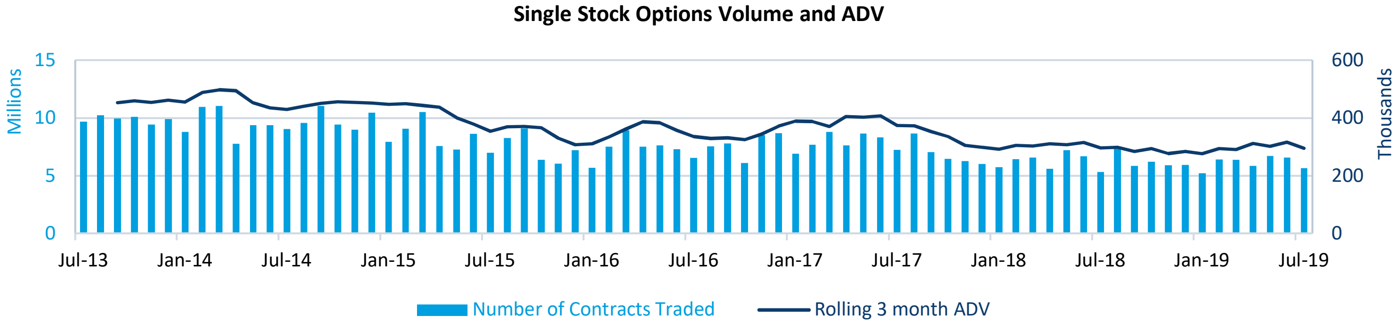
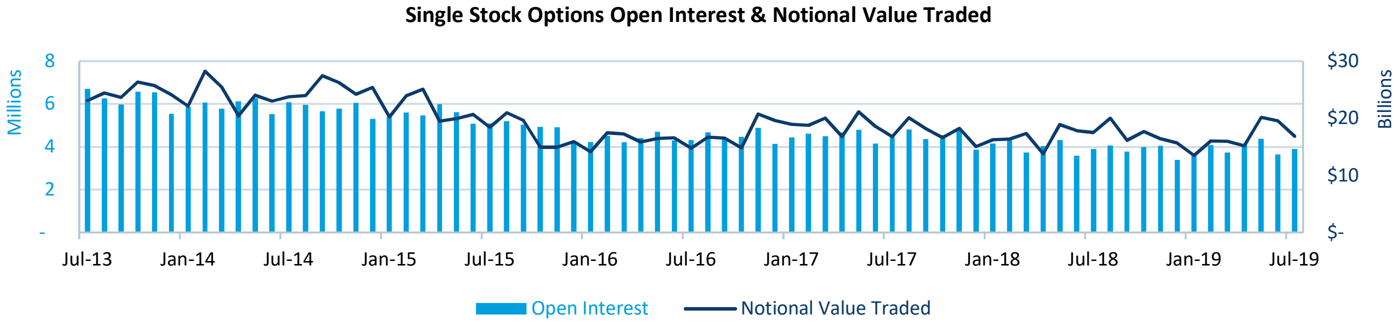
ASX EQUITY DERIVATIVES

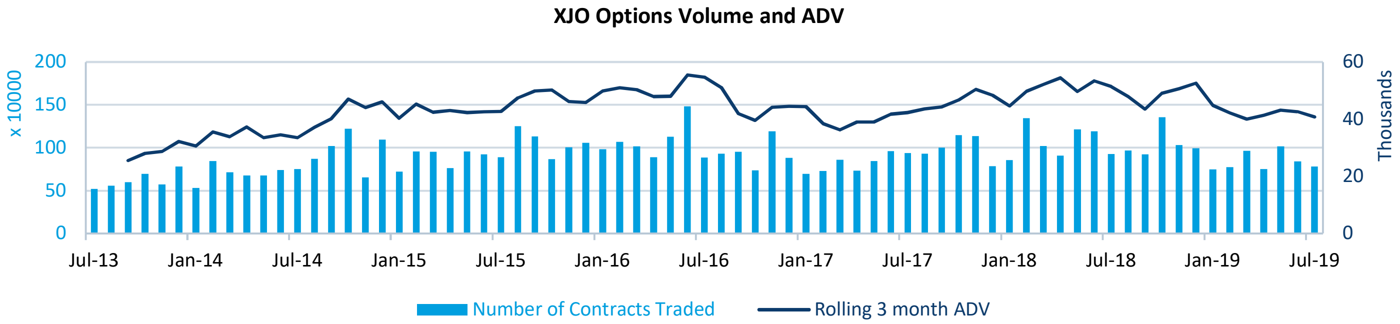
Options and Futures Statistics

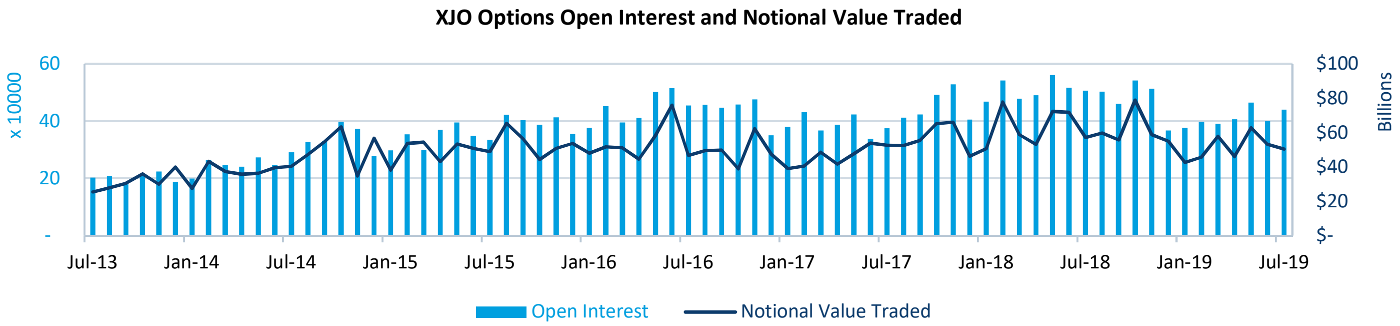
July 19

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

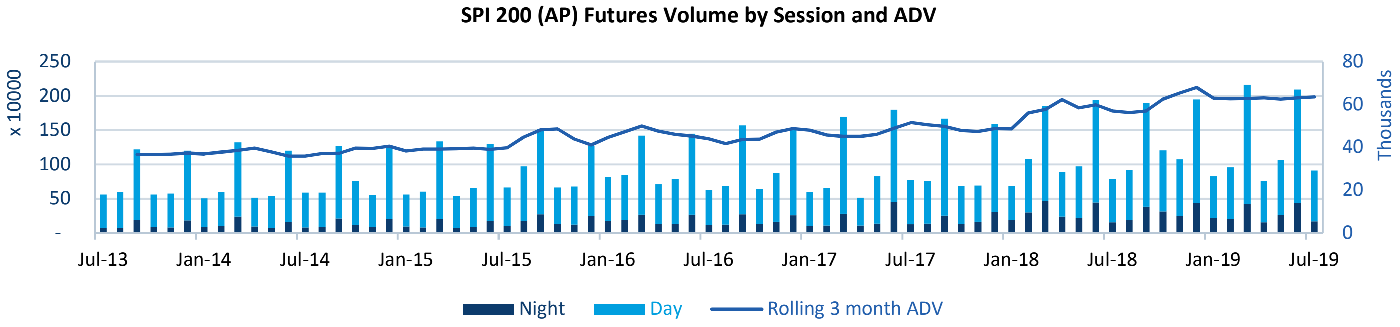
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

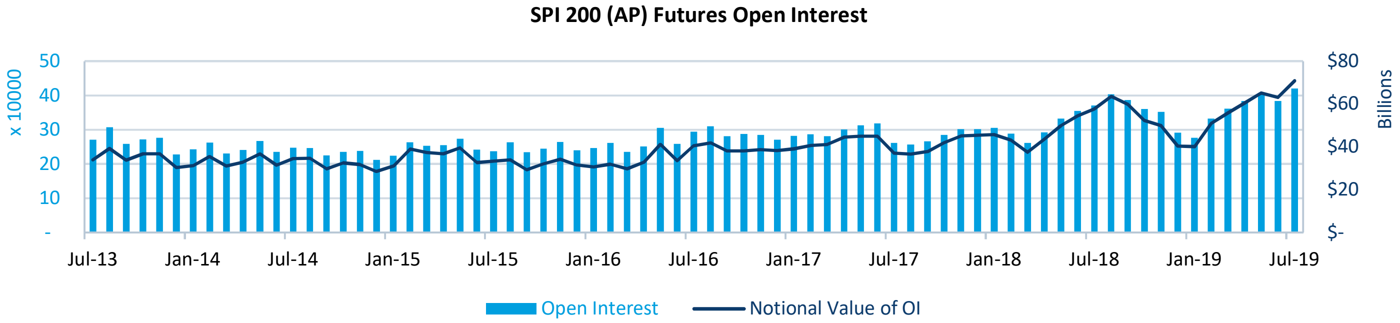
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

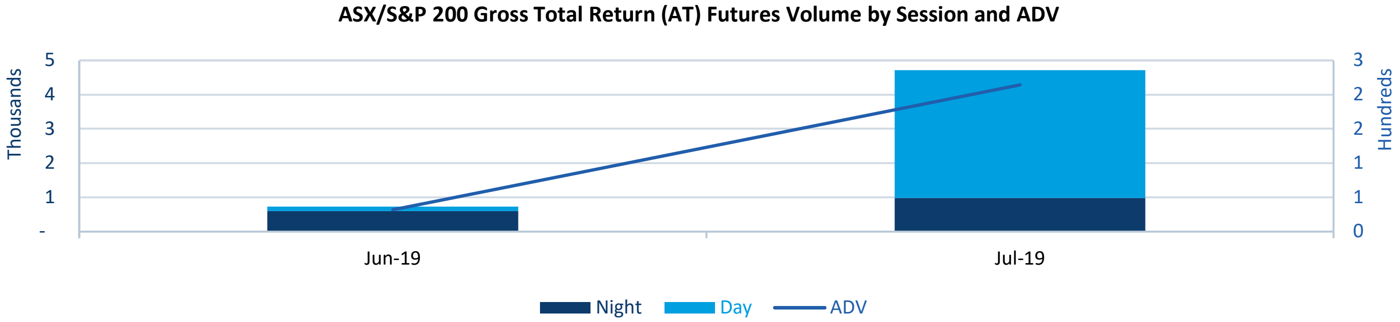
ASX EQUITY DERIVATIVES

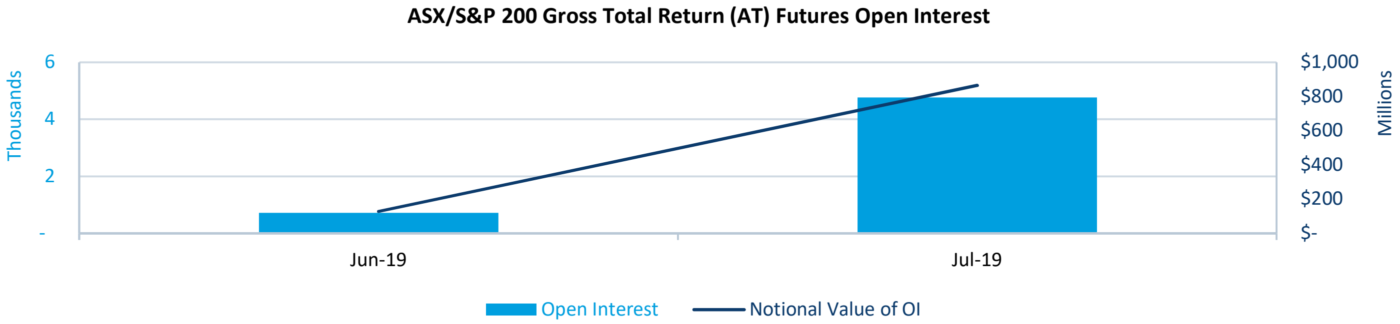
July 19

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









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

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

July 19

Options - Top Classes by Volume

RANK	JUL 19	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	781,576	14.5%	441,144	177.2%	N/A	N/A	192.8%	-11,044	-37,906
2	FMG	569,500	10.5%	289,289	196.9%	336,374,721	16.9%	41.5%	24,147	-43,569
3	CBA	388,213	7.2%	149,197	260.2%	62,406,086	62.2%	66.2%	4,797	-4,348
4	RIO	312,992	5.8%	100,990	309.9%	38,059,955	82.2%	113.2%	10,589	-18,879
5	BHP	293,022	5.4%	183,266	159.9%	115,593,037	25.3%	68.3%	-3,299	-14,279
6	TLS	287,662	5.3%	372,294	77.3%	603,470,505	4.8%	21.8%	-31,533	-5,259
7	AWC	277,109	5.1%	195,130	142.0%	262,082,007	10.6%	36.7%	57,021	-22,286
8	WBC	203,503	3.8%	159,293	127.8%	128,175,409	15.9%	48.6%	-19,673	-7,412
9	NAB	197,910	3.7%	162,154	122.1%	137,569,956	14.4%	36.1%	-9,701	-2,920
10	S32	188,371	3.5%	96,661	194.9%	456,239,685	4.1%	109.4%	9,073	-15,948
11	NCM	169,038	3.1%	78,918	214.2%	63,789,799	26.5%	62.8%	-2,182	-1,121
12	ANZ	160,195	3.0%	177,012	90.5%	108,923,808	14.7%	65.0%	-148	-9,982
13	AMP	150,114	2.8%	146,137	102.7%	442,572,748	3.4%	61.7%	-42,687	-11,672
14	NEC	148,125	2.7%	55,701	265.9%	171,808,858	8.6%	18.1%	-44,095	-21,560
15	WPL	136,279	2.5%	72,955	186.8%	55,026,537	24.8%	141.6%	-3,741	-13,078
16	WES	129,161	2.4%	59,799	216.0%	57,255,831	22.6%	35.4%	-18,496	7,181
17	OSH	105,869	2.0%	65,856	160.8%	105,000,922	10.1%	121.1%	-16,118	-11,866
18	CSL	95,630	1.8%	36,995	258.5%	14,344,714	66.7%	79.3%	-633	1,790
19	ORG	94,367	1.7%	62,084	152.0%	100,510,120	9.4%	31.0%	-15,705	-3,081
20	SCG	90,883	1.7%	48,488	187.4%	360,023,380	2.5%	3.0%	-8,558	-1,630
21	TCL	78,195	1.4%	87,668	89.2%	119,646,999	6.5%	6.5%	-1,339	2,479
22	MQG	75,602	1.4%	31,586	239.4%	17,168,582	44.0%	88.6%	-1,271	-1,037
23	STO	72,675	1.3%	48,109	151.1%	114,557,502	6.3%	66.3%	-3,272	-4,687
24	WOW	61,285	1.1%	53,907	113.7%	48,473,328	12.6%	38.0%	-2,325	-1,736
25	LLC	60,995	1.1%	83,652	72.9%	46,896,298	13.0%	96.1%	-9,321	815
26	TAH	60,736	1.1%	34,695	175.1%	136,362,462	4.5%	94.7%	-12,877	1,484
27	QAN	57,232	1.1%	25,841	221.5%	97,157,274	5.9%	125.1%	-6,665	-7,360
28	IAG	54,376	1.0%	46,920	115.9%	91,660,950	5.9%	10.0%	-2,145	6,180
29	BXB	51,010	0.9%	44,060	115.8%	95,104,527	5.4%	112.4%	-2,204	-1,630
30	BSL	49,547	0.9%	32,534	152.3%	77,130,094	6.4%	139.4%	-3,811	-6,268
	Market*	**5,401,172**	**100.0%**	**3,442,335**	**156.9%**	**4,463,386,094**	**12.1%**	**149.3%**	**-167,216**	**-249,585**

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

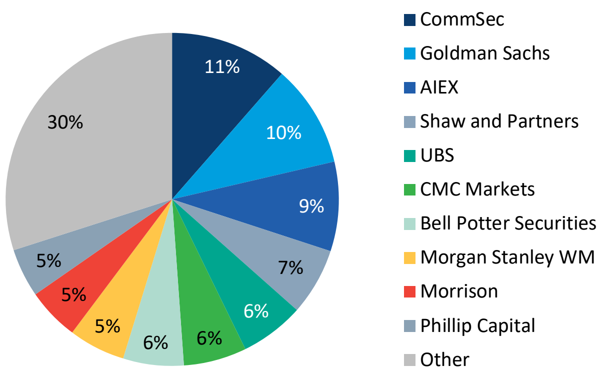
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

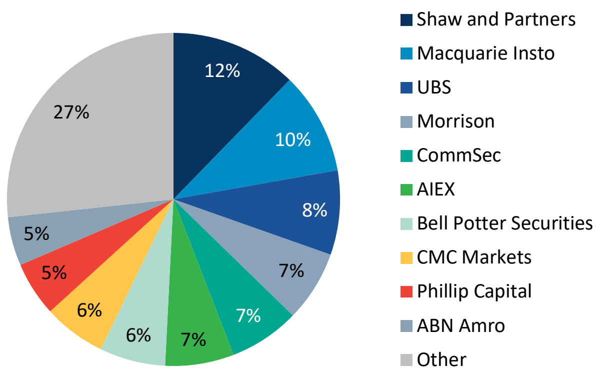
July 19

Options Market Share by Volume and Value Traded

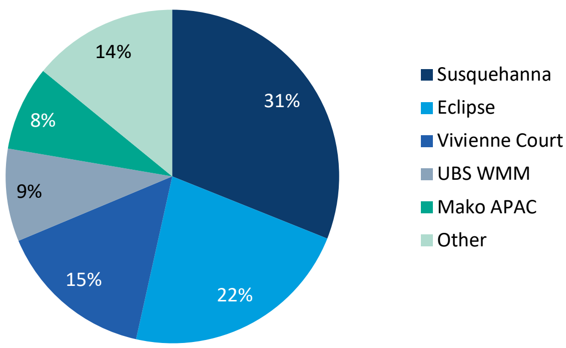
Top 10 Brokers by Volume



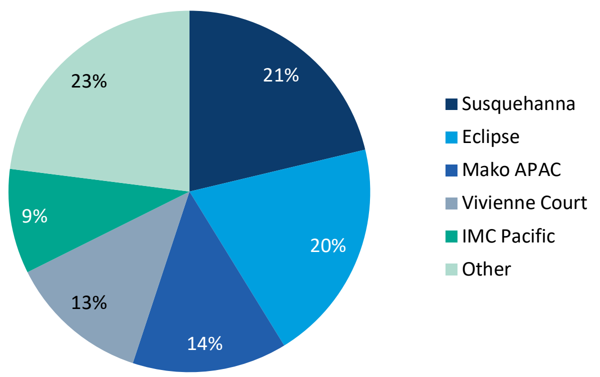
Top 10 Brokers by Value



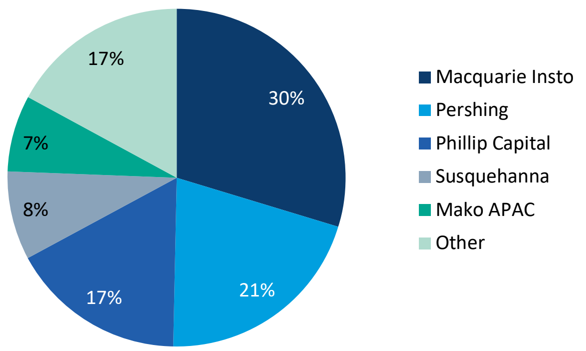
Top 5 Market Makers by Volume



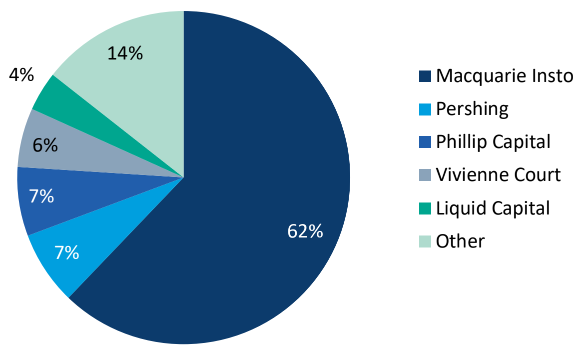
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



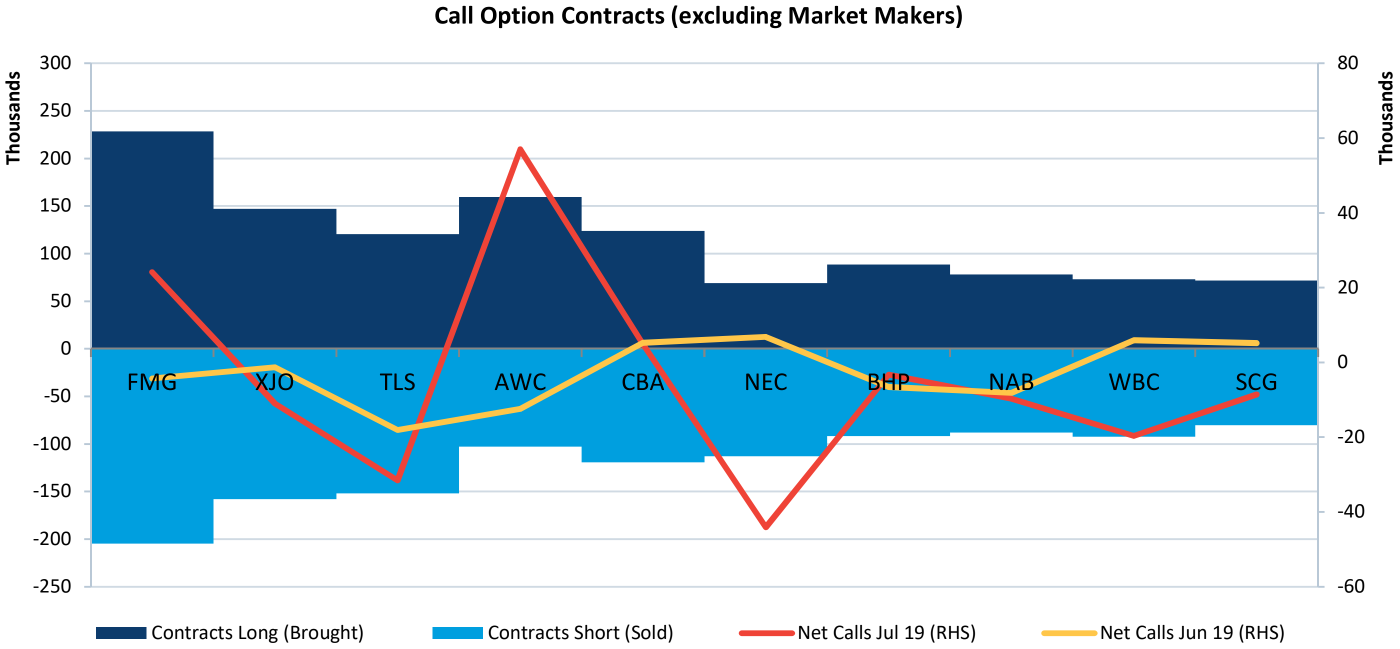
NOTE: The above charts include contracts traded in both Single Stock and Index options

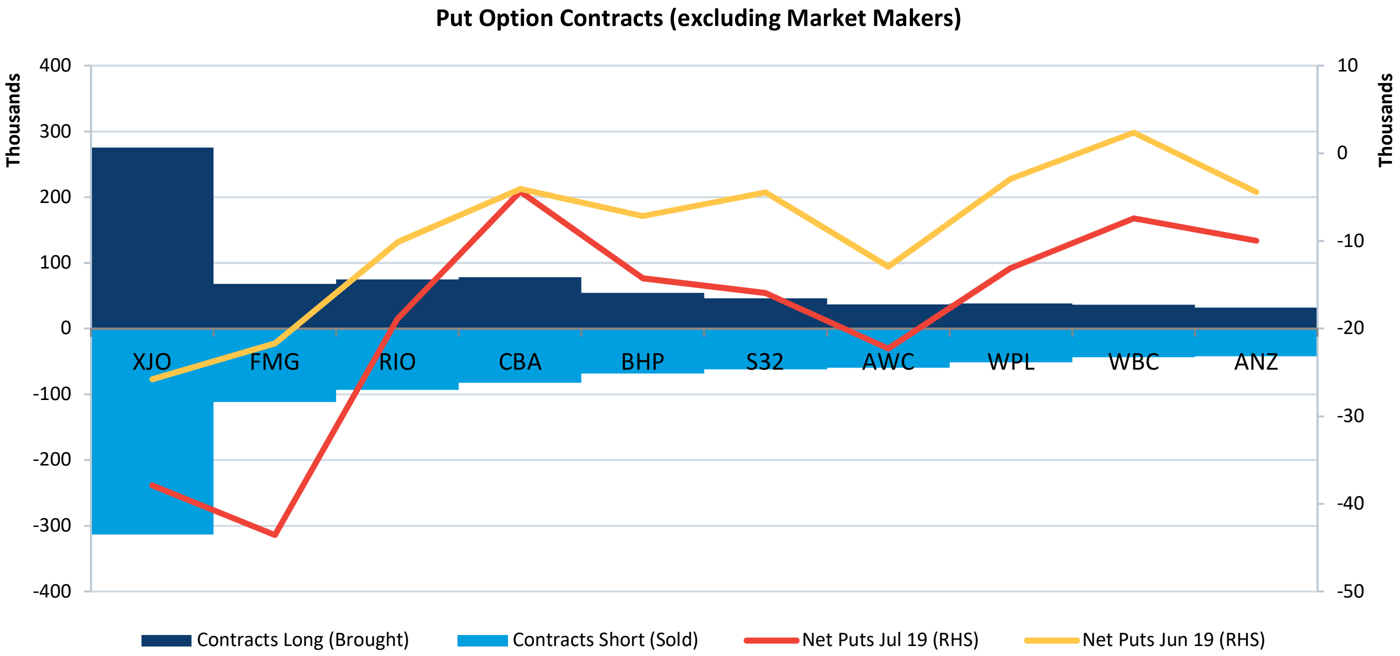
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

July 19

Top 10 Call and Put Option Contracts



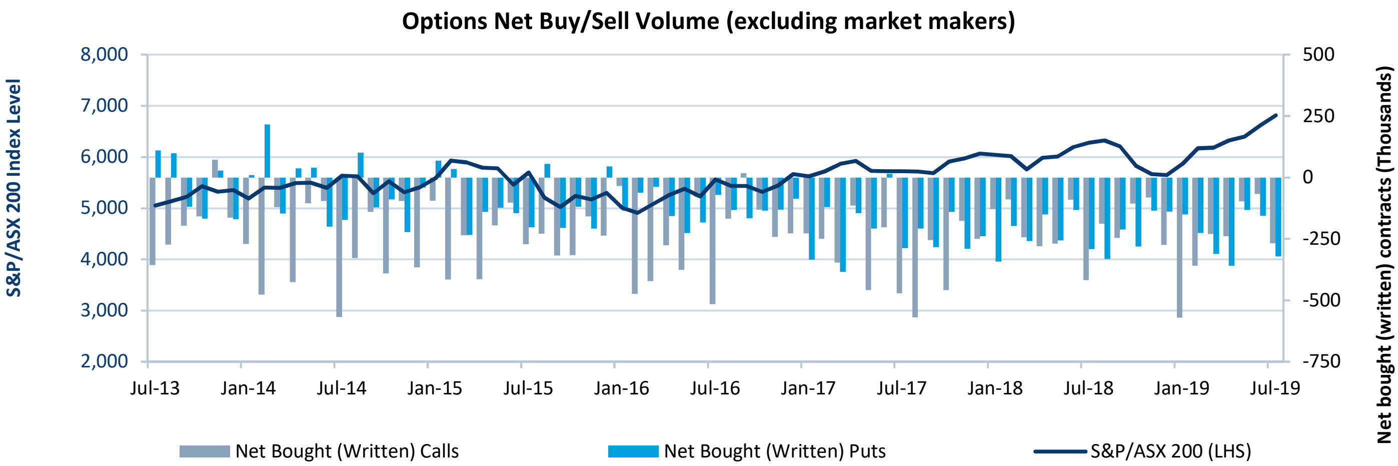


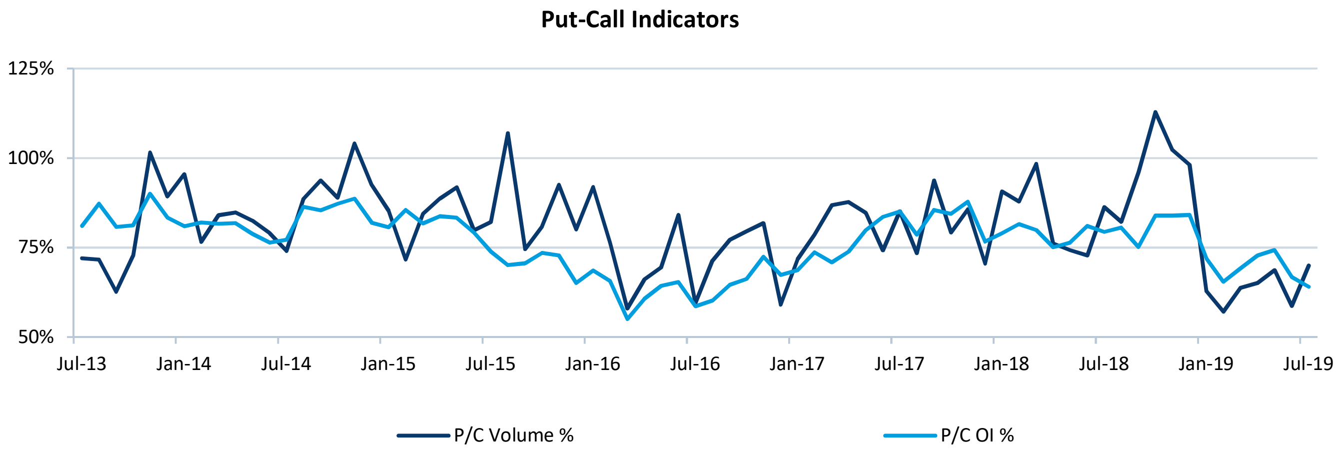
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

July 19

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





ASX EQUITY DERIVATIVES

July 19

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-19	3,805,517	2,664,478	6,469,995	5,648,279	40,140	781,574	2
Jun-19	4,677,696	2,747,419	7,425,115	6,054,725	531,301	837,371	1,718
Variance	-18.6%	-3.0%	-12.9%	-6.7%	-92.4%	-6.7%	-99.9%
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-16.9%	2.0%	-10.0%	-9.9%	-73.6%	1.3%	-99.3%
Cal Yr to date	29,800,674	18,948,013	48,748,687	41,191,838	1,686,177	5,867,385	3,287
Fin Yr to date	3,805,517	2,664,478	6,469,995	5,648,279	40,140	781,574	2

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-19	809.0	338.7	1,147.7	533.6	103.9	510.1	0.1
Jun-19	2,390.6	396.7	2,787.3	784.1	1,085.7	808.5	108.9
Variance	-66.2%	-14.6%	-58.8%	-31.9%	-90.4%	-36.9%	-99.9%
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	-18.6%	-3.5%	-14.7%	-7.6%	-66.6%	16.2%	-99.3%
Cal Yr to date	8,163.3	2,683.4	10,846.7	3,778.4	2,965.7	3,897.5	205.1
Fin Yr to date	809.0	338.7	1,147.7	533.6	103.9	510.1	0.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-19	2,646,585	1,695,219	4,341,805	3,563,110	337,551	440,969	175
Jun-19	2,430,012	1,622,964	4,052,976	3,321,878	330,506	400,334	257
Variance	8.9%	4.5%	7.1%	7.3%	2.1%	10.2%	-31.9%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-2.2%	-4.3%	-3.0%	-5.3%	7.2%	10.7%	316.7%
Cal Yr to date	18,000,705	12,458,770	30,459,477	25,320,415	2,260,148	2,877,872	1,036
Fin Yr to date	2,646,585	1,695,219	4,341,805	3,563,110	337,551	440,969	175

MORE INFORMATION

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