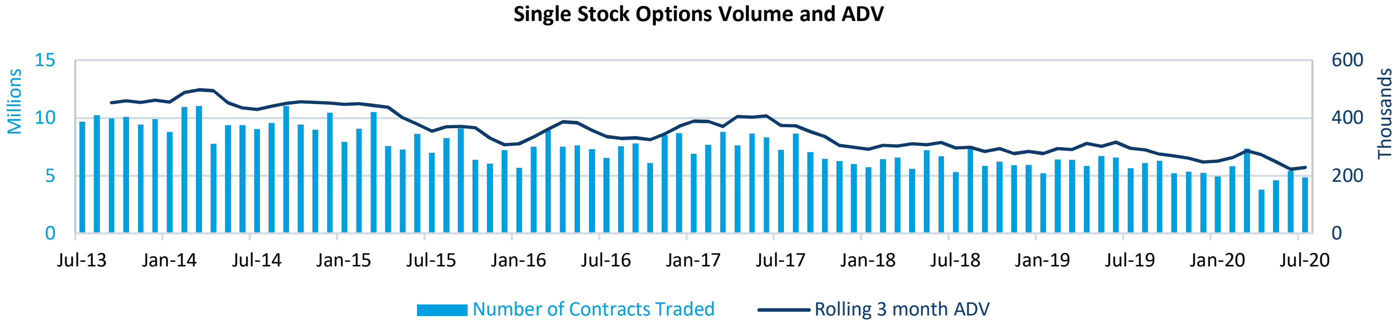
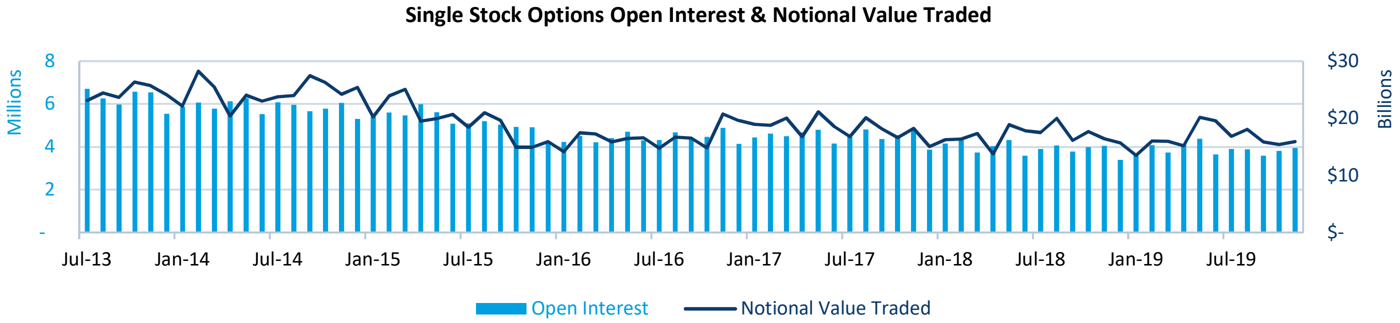
ASX EQUITY DERIVATIVES

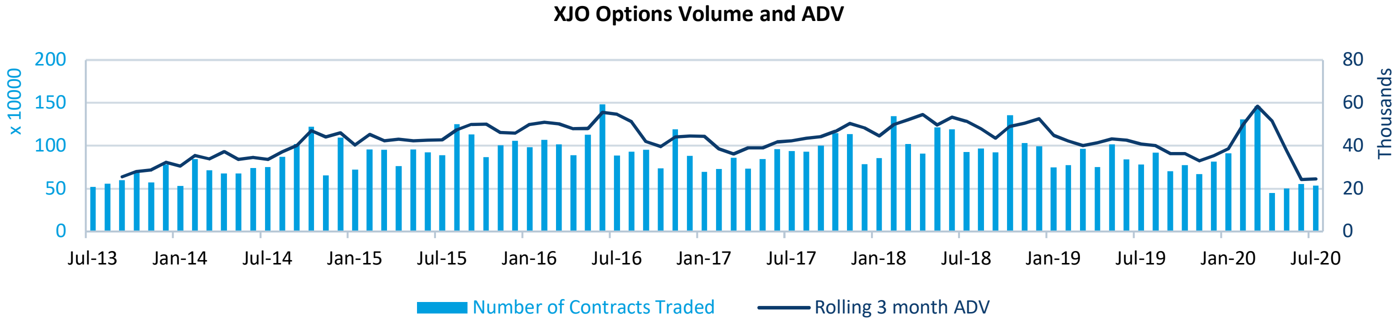
Options and Futures Statistics

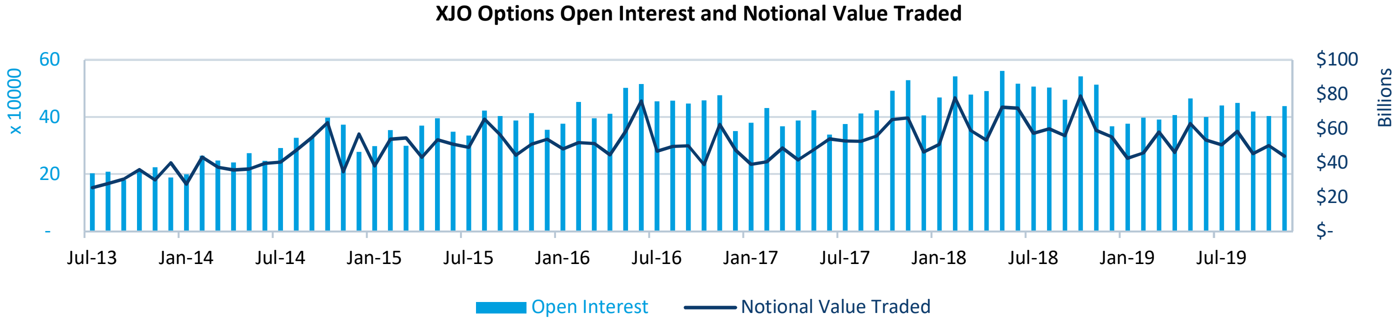
July 20

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

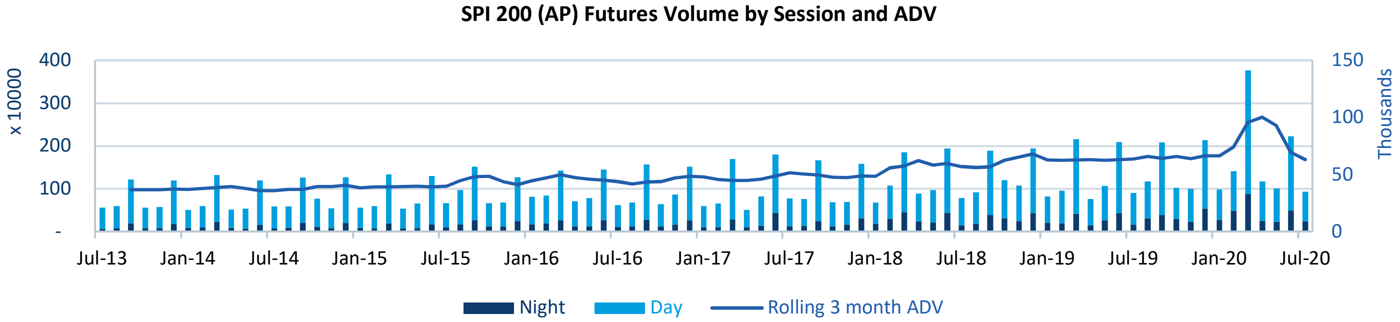
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

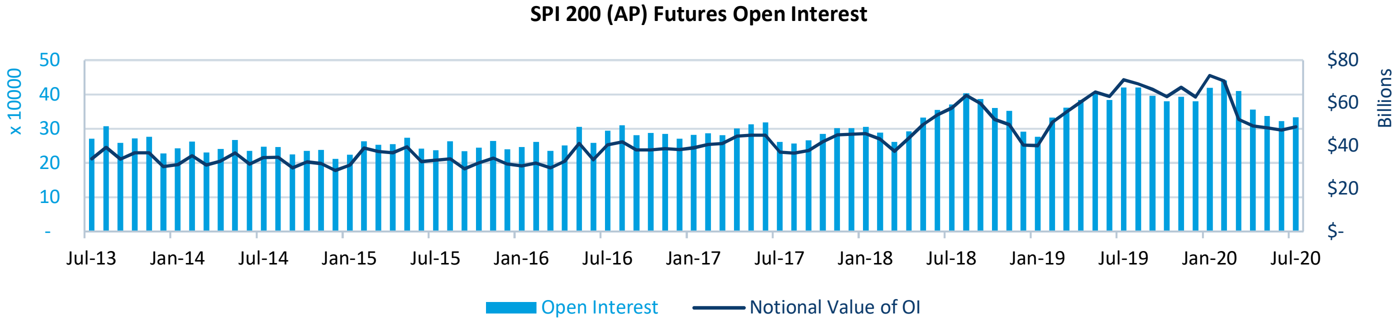
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

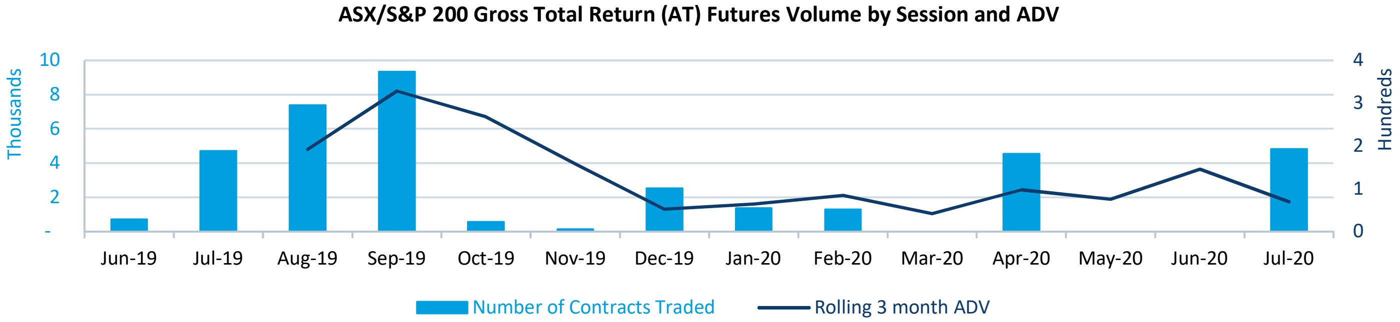
ASX EQUITY DERIVATIVES

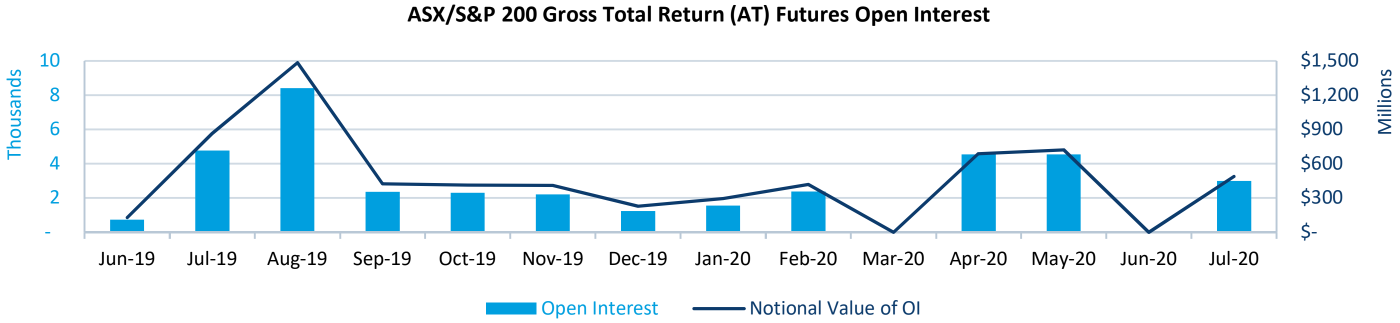
July 20

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 20

Options - Top Classes by Volume

RANK	JUL 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	534,149	11.7%	333,527	160.2%	N/A	N/A	194.7%	-6,091	-5,012
2	BHP	320,845	7.0%	166,340	192.9%	124,425,060	25.8%	45.9%	-14,810	-7,122
3	AWC	319,396	7.0%	149,608	213.5%	452,864,883	7.1%	123.5%	-24,762	-10,167
4	FMG	310,569	6.8%	171,698	180.9%	186,064,084	16.7%	74.3%	-10,575	22,929
5	TLS	285,922	6.3%	290,735	98.3%	620,445,758	4.6%	67.8%	-15,197	-5,470
6	RIO	225,621	5.0%	56,716	397.8%	33,344,712	67.7%	48.7%	-2,319	-3,065
7	CBA	217,148	4.8%	82,593	262.9%	68,560,172	31.7%	61.0%	-3,042	249
8	NCM	204,404	4.5%	70,605	289.5%	72,806,609	28.1%	63.3%	-5,431	-3,282
9	WBC	185,480	4.1%	215,189	86.2%	183,144,682	10.1%	47.5%	-2,707	4,593
10	ANZ	176,887	3.9%	172,276	102.7%	137,733,314	12.8%	56.0%	-157	-6,546
11	S32	164,679	3.6%	102,466	160.7%	314,992,124	5.2%	47.2%	-17,967	-1,748
12	NAB	144,839	3.2%	165,389	87.6%	165,704,514	8.7%	50.3%	-6,893	-7,876
13	IPL	143,639	3.2%	80,426	178.6%	158,436,960	9.1%	777.5%	-759	-2,816
14	SCG	131,427	2.9%	102,957	127.7%	356,341,165	3.7%	1.6%	-3,998	-1,682
15	STO	109,975	2.4%	79,932	137.6%	146,816,186	7.5%	60.3%	-7,823	-12,340
16	WPL	109,469	2.4%	79,853	137.1%	69,667,282	15.7%	93.0%	-2,756	-8,985
17	OSH	107,527	2.4%	57,112	188.3%	223,268,599	4.8%	112.5%	-11,551	-4,068
18	WES	95,310	2.1%	48,504	196.5%	42,637,206	22.4%	30.2%	84	-318
19	AZJ	85,395	1.9%	52,948	161.3%	148,012,286	5.8%	255.3%	-10,822	-2,410
20	SYD	81,995	1.8%	43,609	188.0%	159,391,705	5.1%	82.2%	4,126	-3,138
21	CSL	79,496	1.7%	33,358	238.3%	20,595,810	38.6%	123.6%	2,291	-1,835
22	ORG	68,530	1.5%	46,408	147.7%	100,019,543	6.9%	8.5%	-7,140	-1,861
23	TAH	67,102	1.5%	49,198	136.4%	150,327,796	4.5%	34.1%	-9,333	-4,361
24	MQG	63,276	1.4%	27,644	228.9%	21,112,870	30.0%	91.7%	-725	-955
25	TCL	58,746	1.3%	40,695	144.4%	99,678,860	5.9%	9.9%	-4,459	-1,708
26	IAG	58,369	1.3%	26,723	218.4%	176,109,029	3.3%	27.1%	29,067	-4,776
27	WOW	57,053	1.3%	35,597	160.3%	48,327,755	11.8%	34.6%	877	2,026
28	AMC	51,036	1.1%	51,388	99.3%	68,227,524	7.5%	16.3%	-891	604
29	BXB	50,292	1.1%	39,383	127.7%	109,050,685	4.6%	21.4%	-1,552	-3,161
30	QBE	48,485	1.1%	31,660	153.1%	149,934,380	3.2%	31.1%	-5,536	-1,725
	Market*	4,557,061	100.0%	2,904,537	156.9%	4,608,041,553	9.9%	54.0%	-140,851	-76,026

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

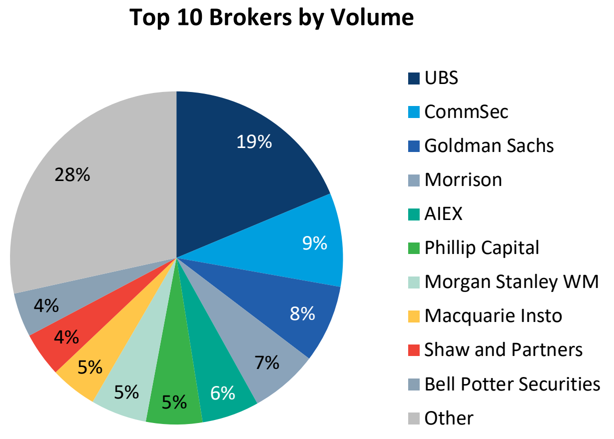
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

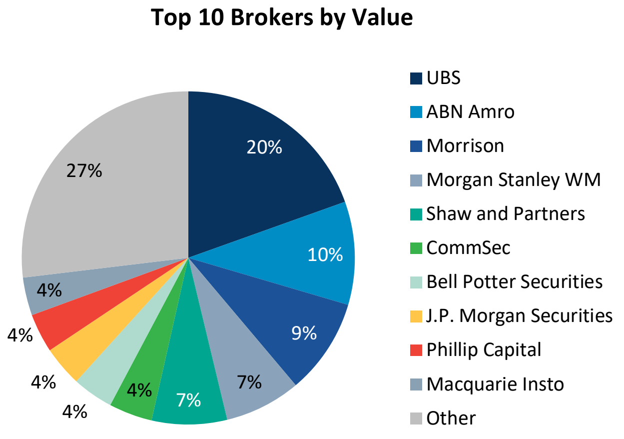
* Only TOP 30 ETO classes included

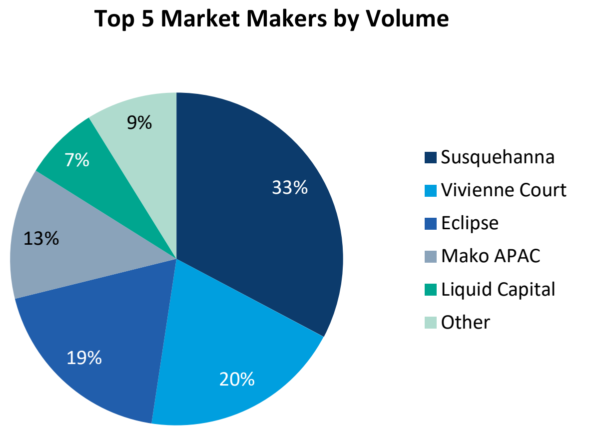
ASX EQUITY DERIVATIVES

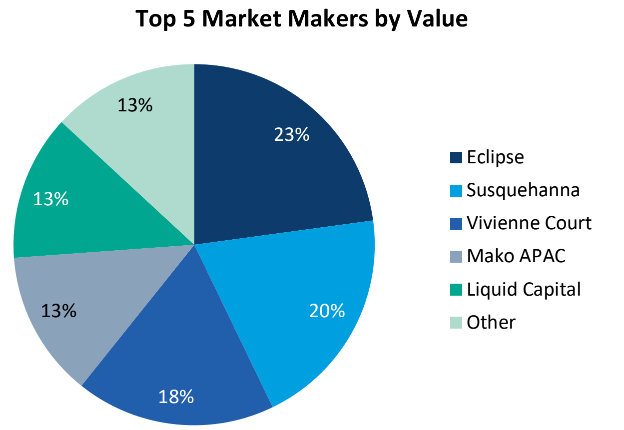
July 20

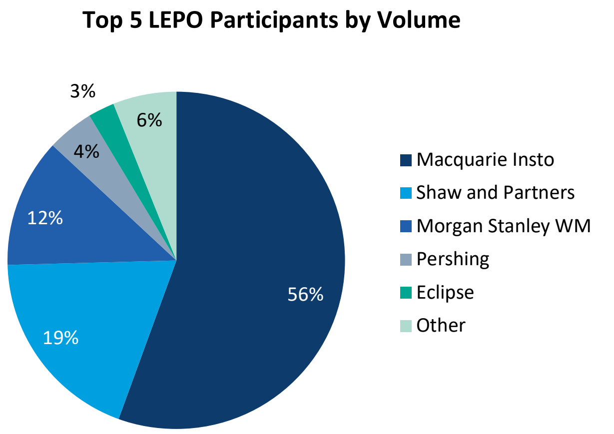
Options Market Share by Volume and Value Traded

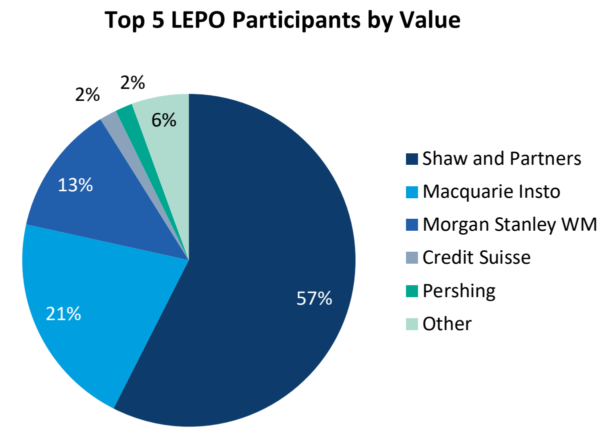












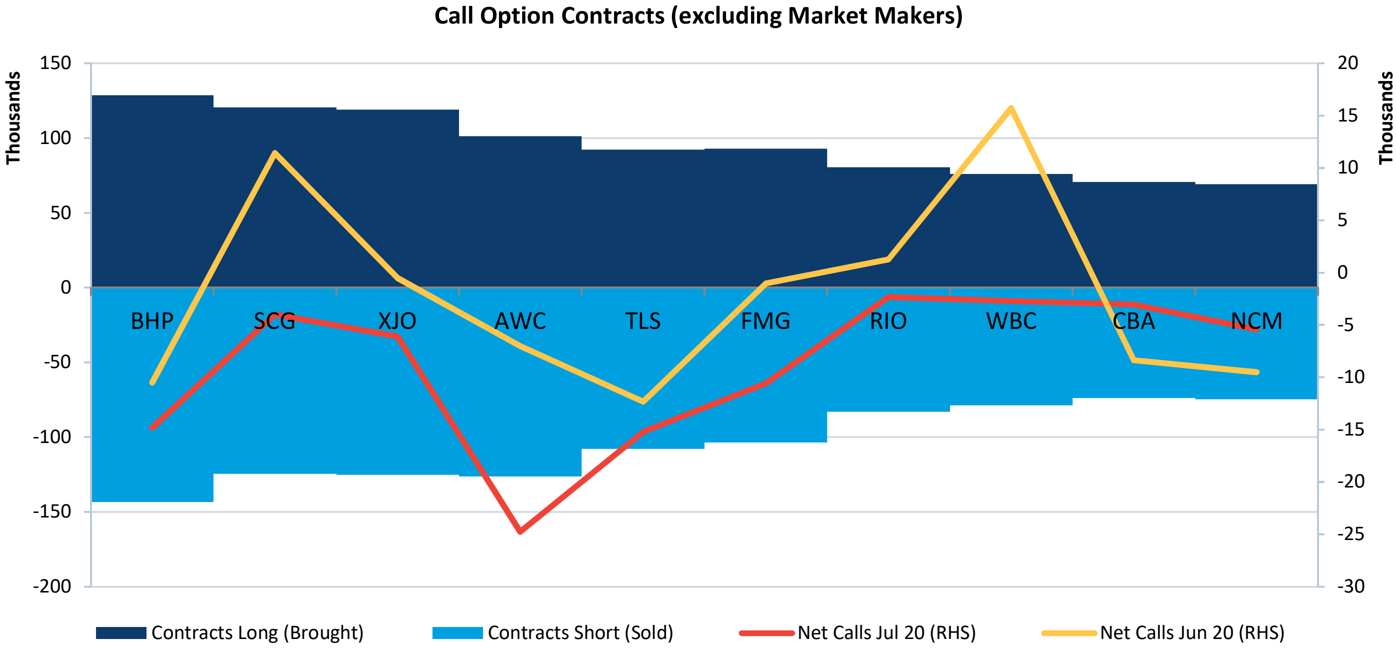
NOTE: The above charts include contracts traded in both Single Stock and Index options

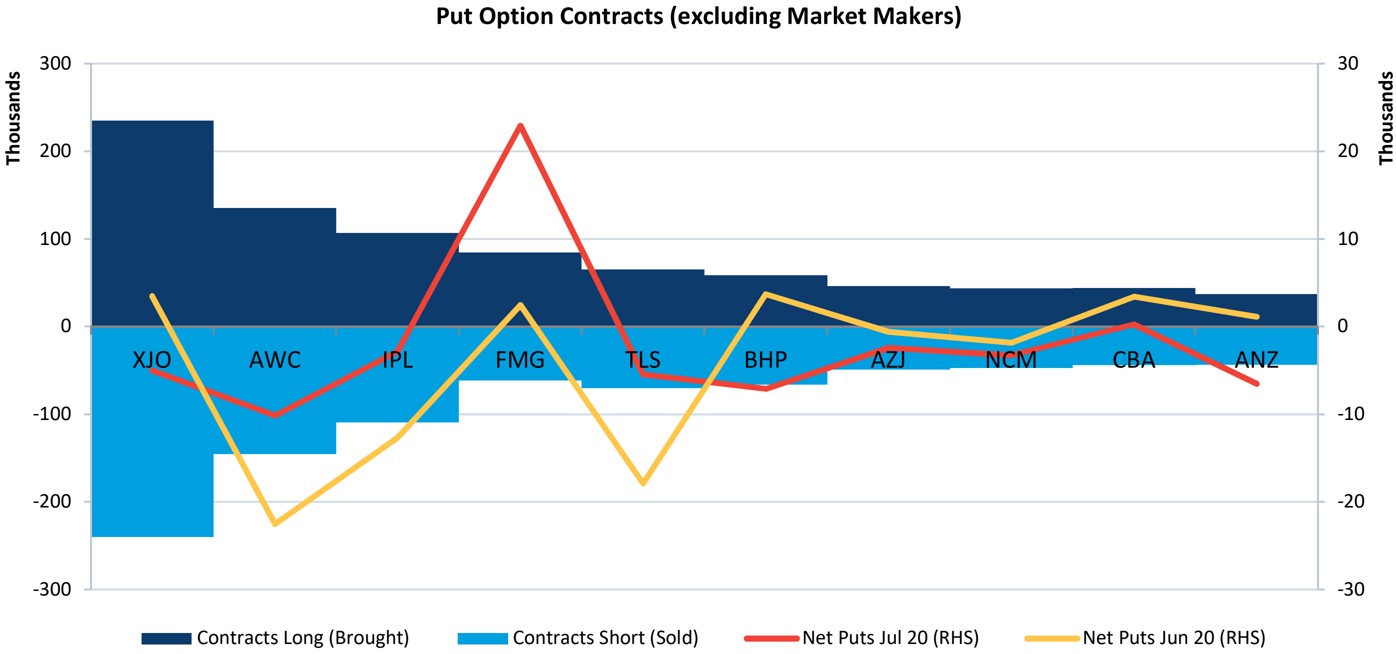
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

July 20

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

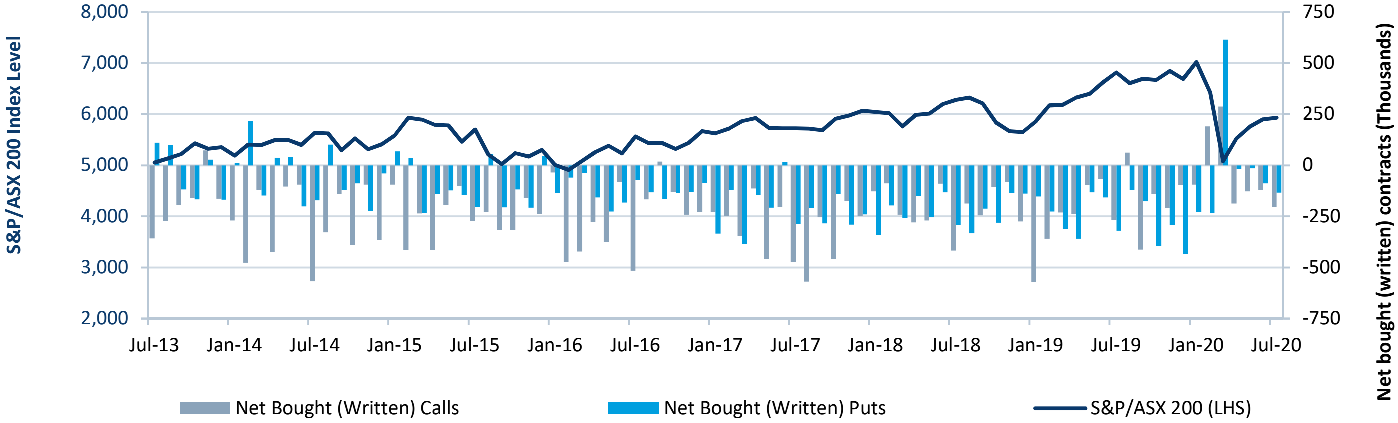
ASX EQUITY DERIVATIVES

July 20

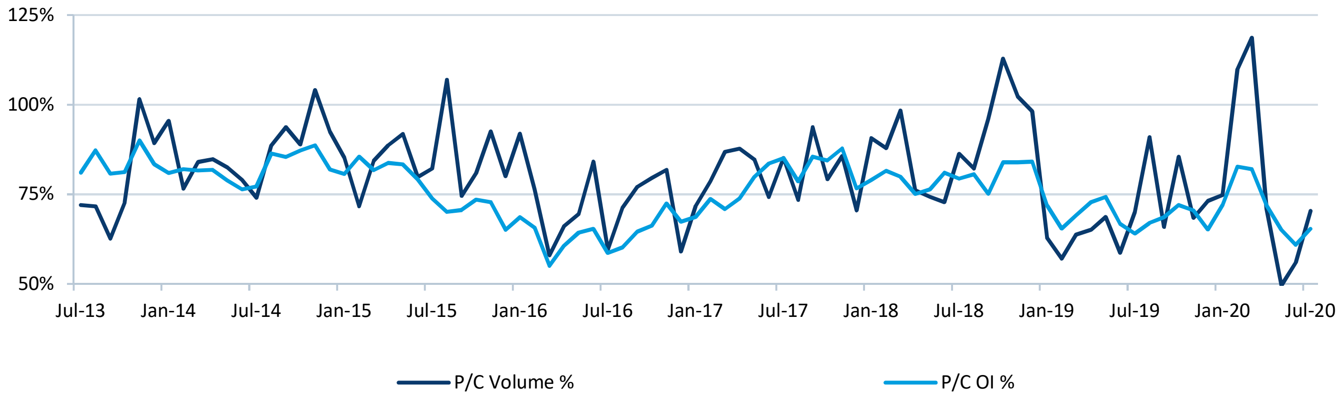
S&P/ASX 200 Volatility Index, Net Buy/Sell and Put Call Indicators

S&P/ASX 200 VIX

Options Net Buy/Sell Volume (excluding market makers)



Put-Call Indicators



ASX EQUITY DERIVATIVES

July 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-20	3,167,194	2,227,014	5,394,208	4,642,167	217,892	534,139	10
Jun-20	3,819,533	2,138,186	5,957,719	4,950,955	453,838	552,566	360
Variance	-17.1%	4.2%	-9.5%	-6.2%	-52.0%	-3.3%	-97.2%
Jul-19	3,805,517	2,664,478	6,469,995	5,648,279	40,140	781,574	2
Variance	-16.8%	-16.4%	-16.6%	-17.8%	442.8%	-31.7%	400.0%
Cal Yr to date	23,687,165	18,860,806	42,547,971	34,902,072	1,923,821	5,720,743	1,335
Fin Yr to date	3,167,194	2,227,014	5,394,208	4,642,167	217,892	534,139	10

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-20	786.5	594.3	1,380.8	499.0	239.7	641.6	0.6
Jun-20	1,713.9	658.8	2,372.7	616.4	960.3	774.9	21.1
Variance	-54.1%	-9.8%	-41.8%	-19.0%	-75.0%	-17.2%	-97.1%
Jul-19	809.0	338.7	1,147.7	533.6	103.9	510.1	0.1
Variance	-2.8%	75.5%	20.3%	-6.5%	130.8%	25.8%	347.0%
Cal Yr to date	7,672.5	8,918.8	16,591.3	4,881.6	2,595.1	9,040.8	73.8
Fin Yr to date	786.5	594.3	1,380.8	499.0	239.7	641.6	0.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-20	2,241,157	1,464,118	3,705,275	3,131,444	240,304	333,525	2
Jun-20	1,933,140	1,176,695	3,109,835	2,652,004	154,995	302,672	164
Variance	15.9%	24.4%	19.1%	18.1%	55.0%	10.2%	-98.8%
Jul-19	2,646,585	1,695,219	4,341,805	3,563,110	337,551	440,969	175
Variance	-15.3%	-13.6%	-14.7%	-12.1%	-28.8%	-24.4%	-98.9%
Cal Yr to date	15,240,182	10,902,937	26,143,121	21,747,295	1,689,923	2,705,647	253
Fin Yr to date	2,241,157	1,464,118	3,705,275	3,131,444	240,304	333,525	2

MORE INFORMATION

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