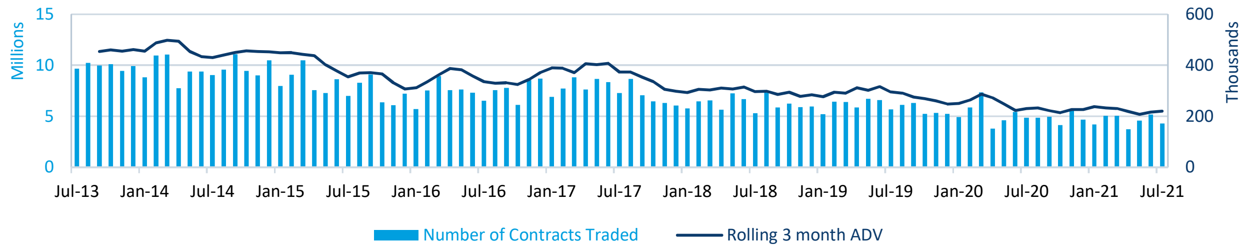
ASX EQUITY DERIVATIVES

Options and Futures Statistics

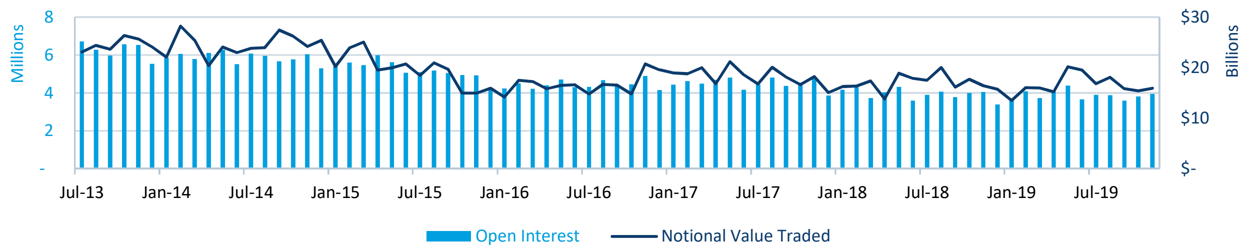
July 21

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

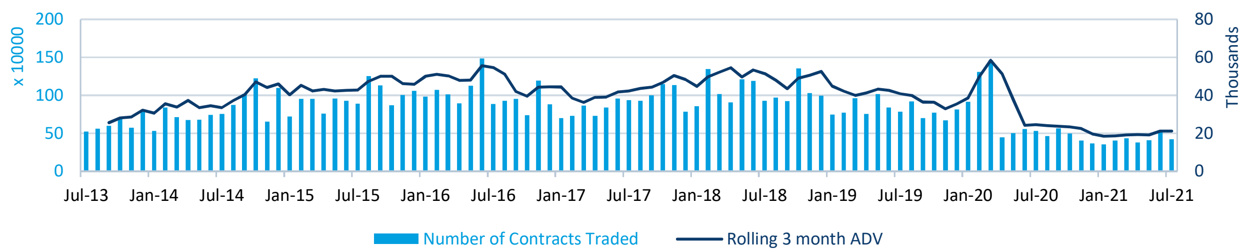
Single Stock Options Volume and ADV



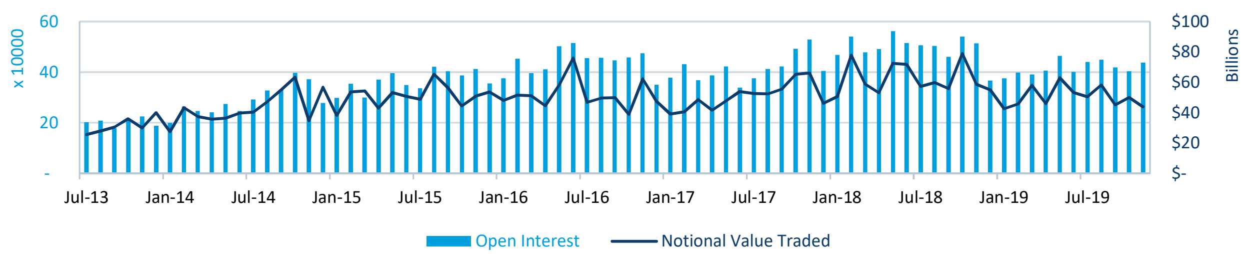
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



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

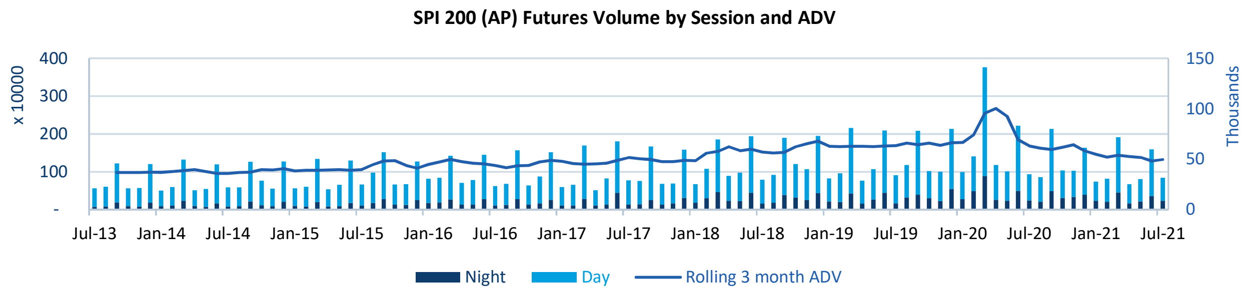
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

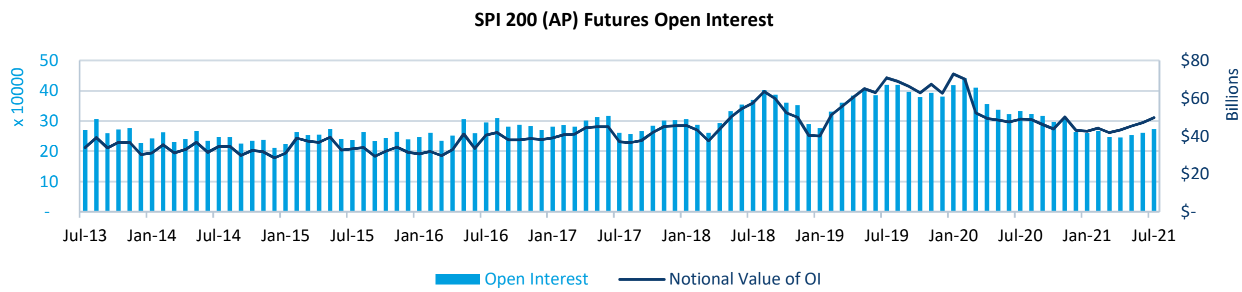
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

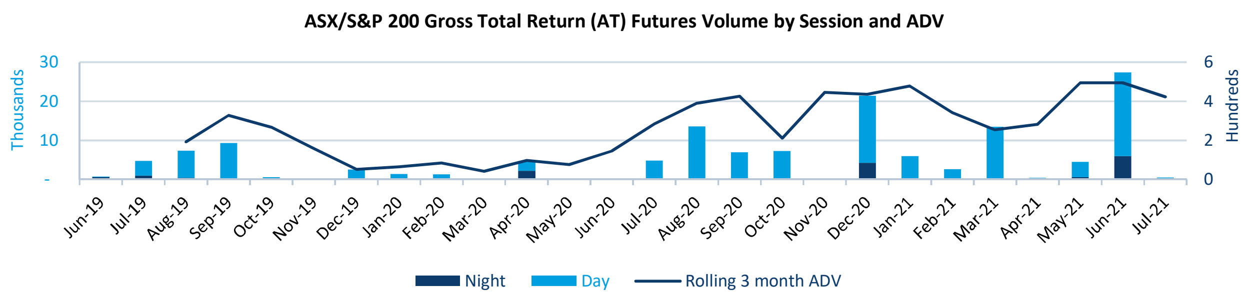
ASX EQUITY DERIVATIVES

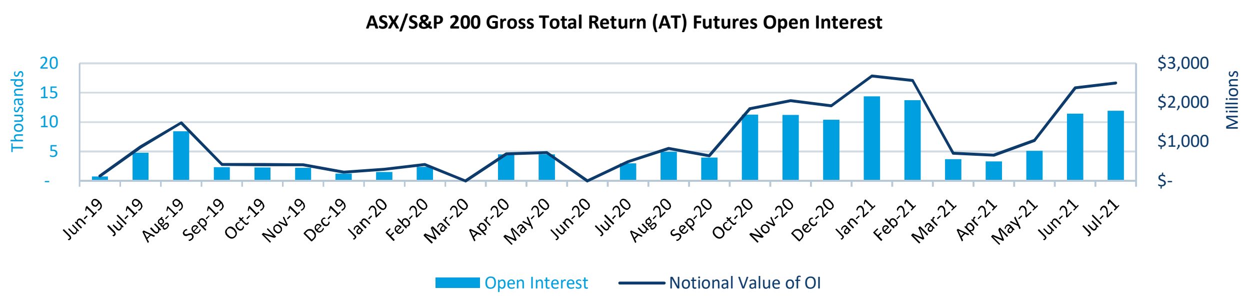
July 21

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 21

Options - Top Classes by Volume

RANK	JUL 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	423,324	11.3%	214,263	197.6%	N/A	N/A	152.8%	4,915	731
2	BHP	295,085	7.9%	162,270	181.8%	86,607,139	34.1%	71.9%	-13,006	5,371
3	CBA	249,683	6.7%	74,633	334.5%	35,542,866	70.2%	74.0%	-429	2,583
4	FMG	221,942	5.9%	91,107	243.6%	106,020,845	20.9%	79.1%	-4,095	12,329
5	TLS	203,123	5.4%	221,587	91.7%	353,791,148	5.7%	35.4%	-1,876	-12,199
6	NCM	171,410	4.6%	71,678	239.1%	37,833,272	45.3%	91.6%	-2,016	8,662
7	WPL	157,437	4.2%	95,789	164.4%	51,917,959	30.3%	133.7%	-397	-10,699
8	IGO	155,232	4.1%	32,503	477.6%	56,452,592	27.5%	36.8%	-14,932	591
9	RIO	150,262	4.0%	49,099	306.0%	17,529,413	85.7%	74.4%	-2,687	-4,253
10	WBC	125,031	3.3%	115,782	108.0%	88,781,045	14.1%	68.1%	-721	-5,169
11	OSH	120,716	3.2%	73,018	165.3%	205,307,858	5.9%	64.0%	-2,206	-1,080
12	STO	113,672	3.0%	67,319	168.9%	101,314,368	11.2%	248.2%	-6,189	-6,538
13	ANZ	108,973	2.9%	110,116	99.0%	71,190,444	15.3%	90.5%	-4,345	3,476
14	NAB	108,512	2.9%	113,272	95.8%	79,214,647	13.7%	32.5%	-740	-1,393
15	ORG	108,074	2.9%	86,077	125.6%	111,349,248	9.7%	14.3%	-7,781	-5,822
16	S32	105,414	2.8%	59,826	176.2%	186,751,637	5.6%	64.9%	-14,509	-867
17	IPL	102,118	2.7%	43,983	232.2%	142,926,158	7.1%	28.7%	-28,832	-8,802
18	AWC	98,333	2.6%	104,482	94.1%	256,193,021	3.8%	50.2%	-13,178	-10,912
19	BLD	85,865	2.3%	25,153	341.4%	224,138,954	3.8%	75.3%	-22,308	2,621
20	AZJ	77,347	2.1%	51,294	150.8%	106,264,961	7.3%	217.4%	-2,944	-51
21	A2M	74,645	2.0%	24,467	305.1%	145,733,539	5.1%	39.5%	-1,293	-5,658
22	WOW	67,278	1.8%	33,215	202.6%	35,309,360	19.1%	59.9%	-766	-2,916
23	WES	64,345	1.7%	34,224	188.0%	25,138,215	25.6%	116.3%	577	-3,147
24	CSL	60,944	1.6%	26,124	233.3%	11,675,203	52.2%	140.3%	2,215	-756
25	QAN	56,998	1.5%	39,909	142.8%	142,120,476	4.0%	447.8%	-1,695	1,075
26	Z1P	52,202	1.4%	23,410	223.0%	224,690,257	2.3%	76.9%	-3,046	-6,194
27	AMP	51,561	1.4%	104,411	49.4%	158,149,762	3.3%	189.3%	8,676	-6,468
28	MQG	47,224	1.3%	20,145	234.4%	10,641,990	44.4%	95.1%	-865	591
29	OZL	44,853	1.2%	28,113	159.5%	34,655,615	12.9%	114.4%	-1,462	7,235
30	LLC	44,453	1.2%	50,067	88.8%	46,349,343	9.6%	320.5%	-6,773	1,853
	Market*	3,746,056	100.0%	2,247,336	166.7%	3,153,591,335	11.9%	32.1%	-142,708	-45,806

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

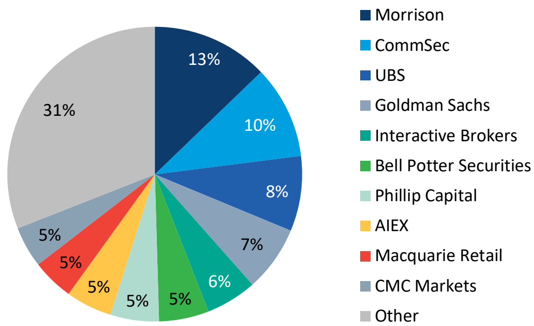
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

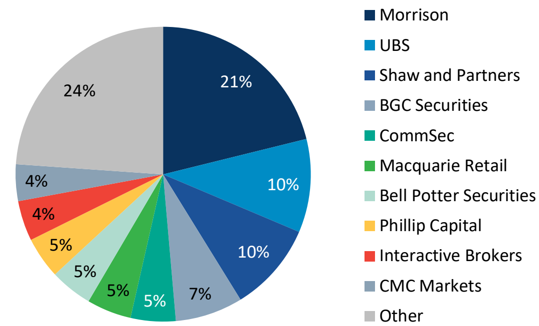
July 21

Options Market Share by Volume and Value Traded

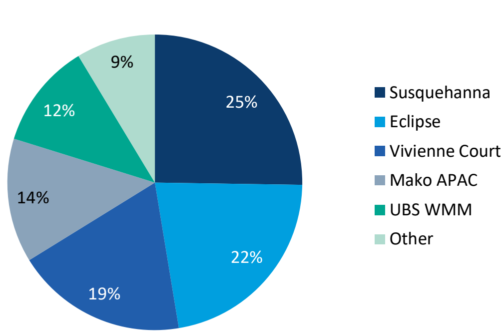
Top 10 Brokers by Volume



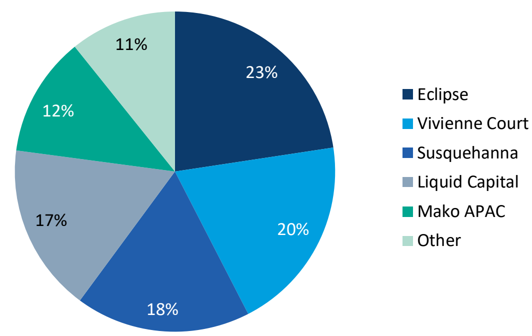
Top 10 Brokers by Value



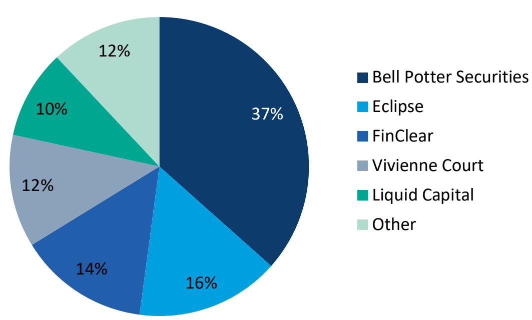
Top 5 Market Makers by Volume



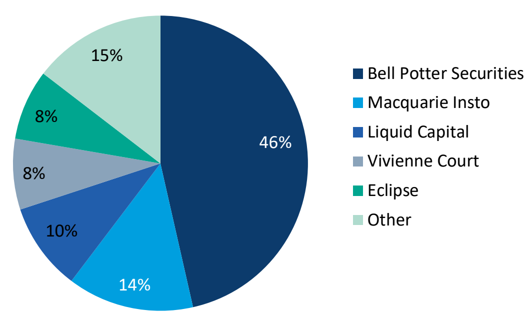
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



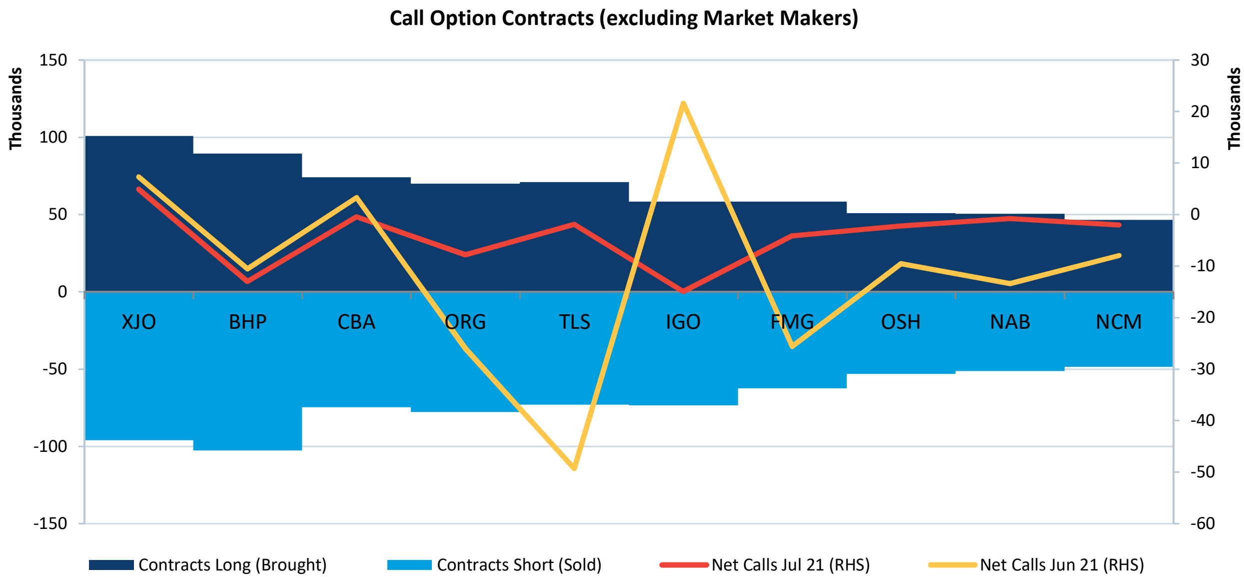
NOTE: The above charts include contracts traded in both Single Stock and Index options

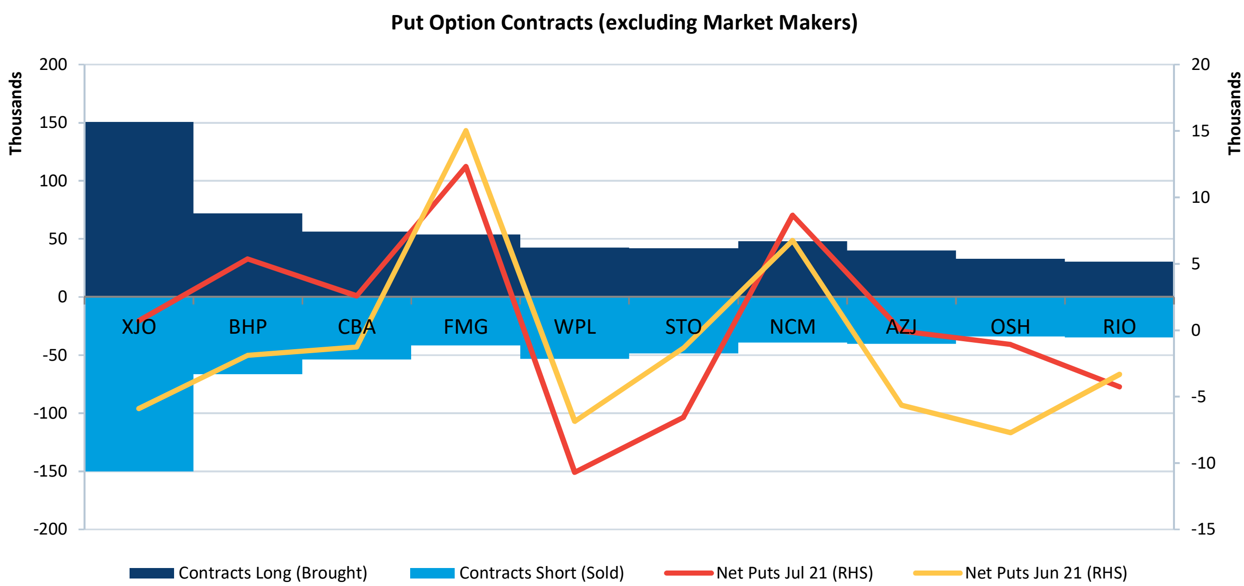
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

July 21

Top 10 Call and Put Option Contracts



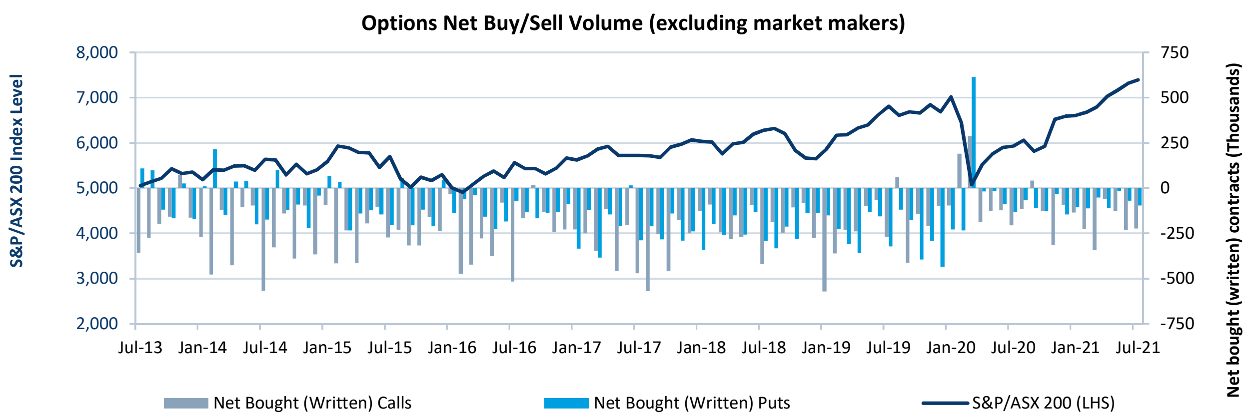


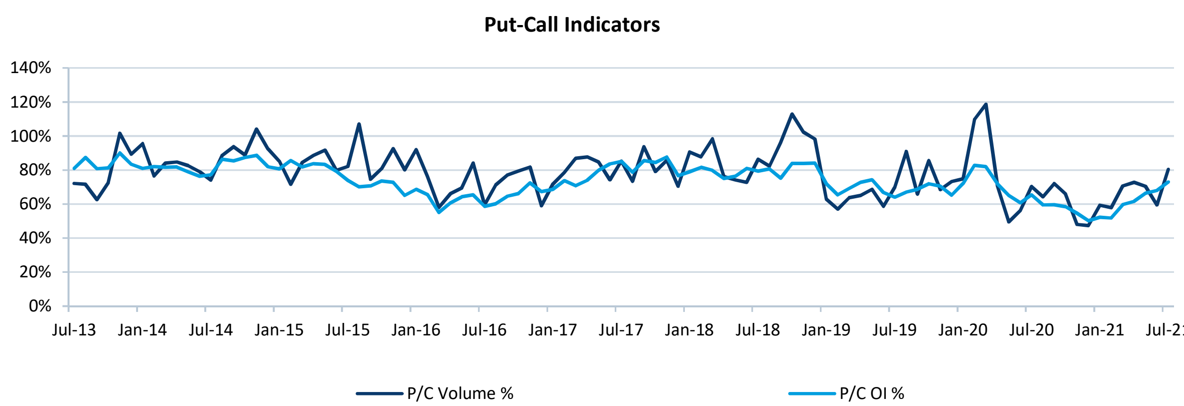
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

July 21

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





ASX EQUITY DERIVATIVES

July 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-21	2,621,385	2,105,194	4,726,579	4,293,911	9,344	423,102	222
Jun-21	3,574,155	2,127,341	5,701,496	4,804,212	373,264	523,375	645
Variance	-26.7%	-1.0%	-17.1%	-10.6%	-97.5%	-19.2%	-65.6%
Jul-20	3,167,194	2,227,014	5,394,208	4,642,167	217,892	534,139	10
Variance	-17.2%	-5.5%	-12.4%	-7.5%	-95.7%	-20.8%	2120.0%
Cal Yr to date	21,010,777	13,977,223	34,988,000	31,416,372	649,118	2,921,212	1,298
Fin Yr to date	2,621,385	2,105,194	4,726,579	4,293,911	9,344	423,102	222

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-21	465.5	345.1	810.6	435.0	67.4	292.0	16.1
Jun-21	1,580.5	359.6	1,940.1	602.7	757.6	532.9	47.0
Variance	-70.6%	-4.0%	-58.2%	-27.8%	-91.1%	-45.2%	-65.7%
Jul-20	786.5	594.3	1,380.8	499.0	239.7	641.6	0.6
Variance	-40.8%	-41.9%	-41.3%	-12.8%	-71.9%	-54.5%	2575.3%
Cal Yr to date	5,317.4	2,723.9	8,041.3	3,712.1	1,477.2	2,759.0	92.9
Fin Yr to date	465.5	345.1	810.6	435.0	67.4	292.0	16.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-21	1,755,015	1,281,209	3,036,224	2,768,010	53,951	214,213	50
Jun-21	1,676,272	1,139,037	2,815,310	2,569,914	53,063	192,070	262
Variance	4.7%	12.5%	7.8%	7.7%	1.7%	11.5%	-80.9%
Jul-20	2,241,157	1,464,118	3,705,275	3,131,444	240,304	333,525	2
Variance	-21.7%	-12.5%	-18.1%	-11.6%	-77.5%	-35.8%	2400.0%
Cal Yr to date	13,958,799	8,526,848	22,485,649	20,115,882	945,880	1,423,388	495
Fin Yr to date	1,755,015	1,281,209	3,036,224	2,768,010	53,951	214,213	50

MORE INFORMATION

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

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