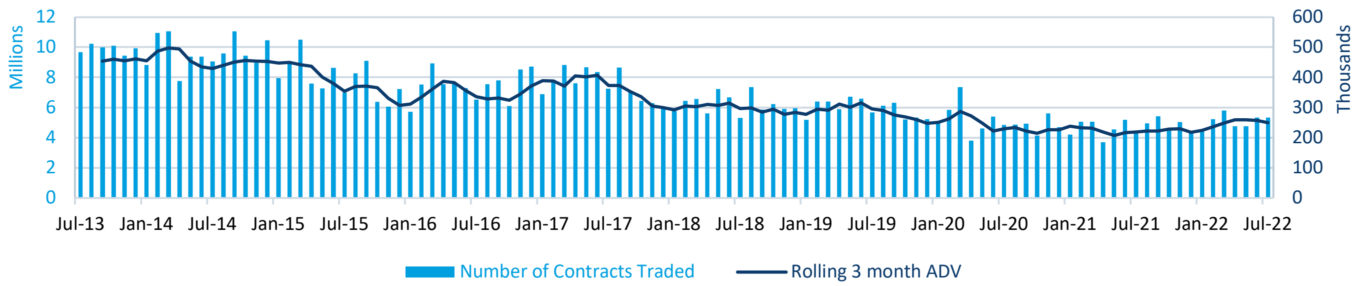
ASX EQUITY DERIVATIVES

Options and Futures Statistics

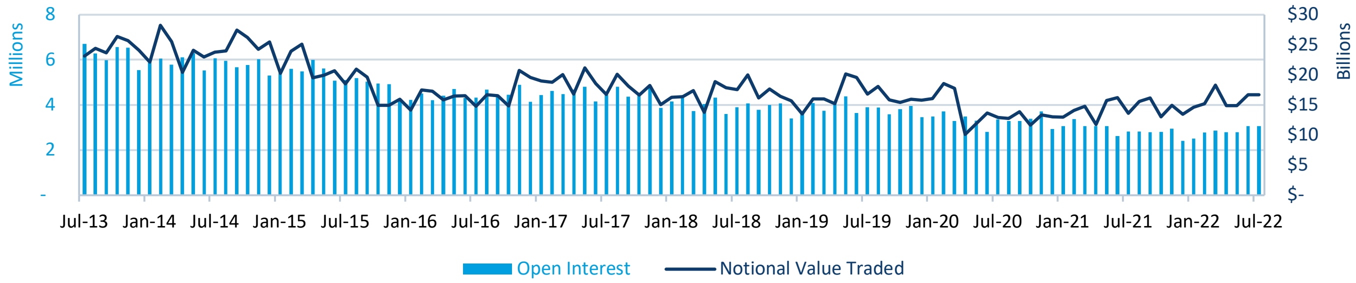
July 22

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

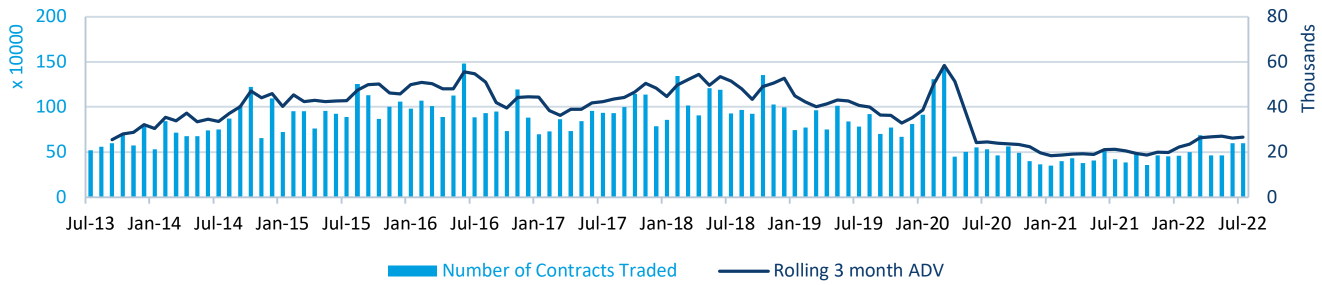
Single Stock Options Volume and ADV



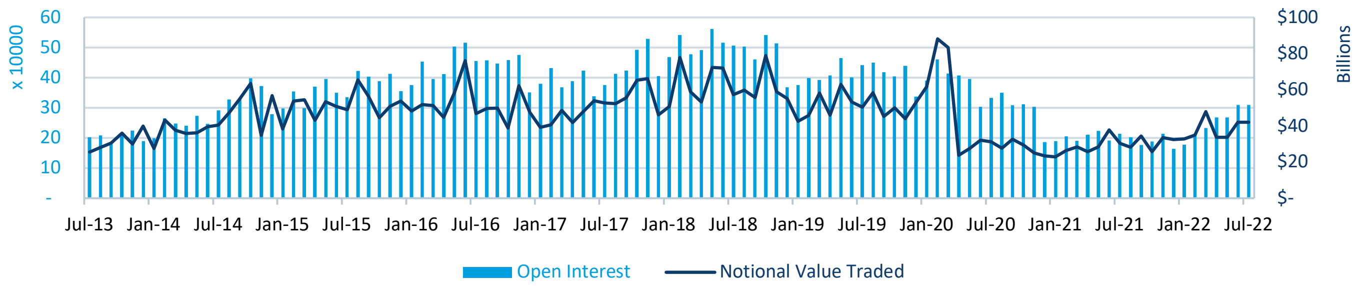
Single Stock Options Open Interest & Notional Value Traded



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

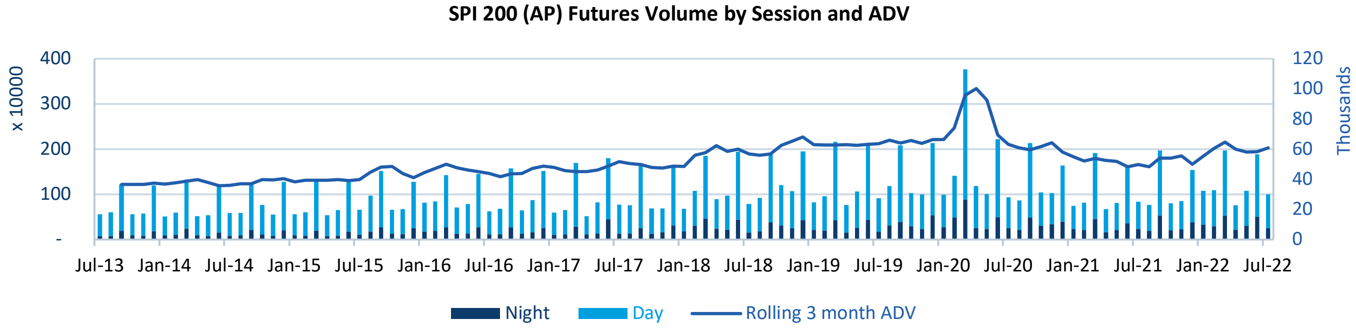
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

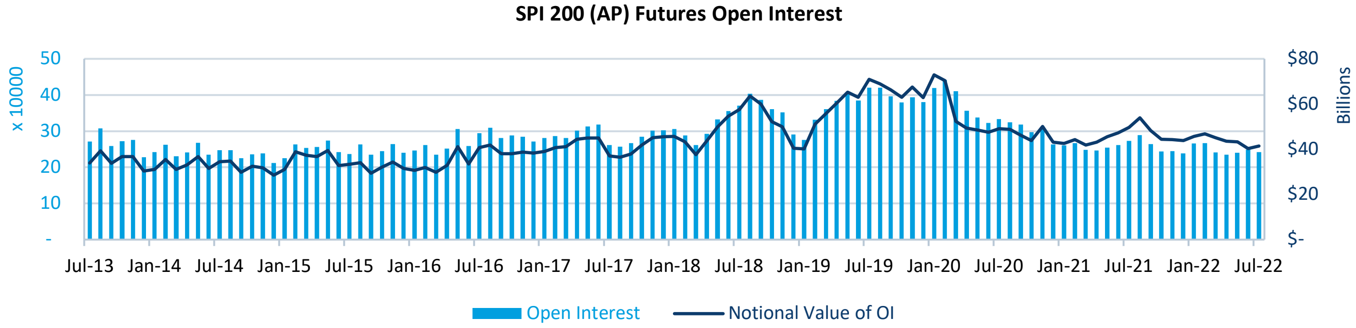
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

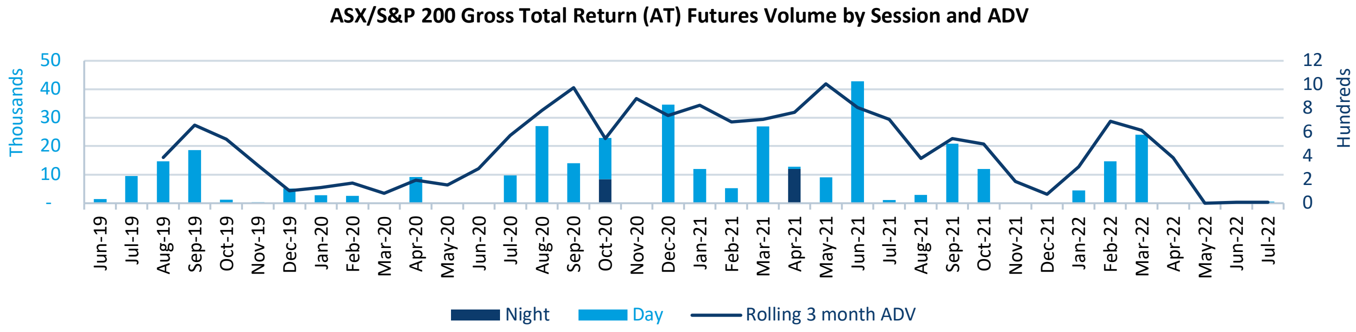
ASX EQUITY DERIVATIVES

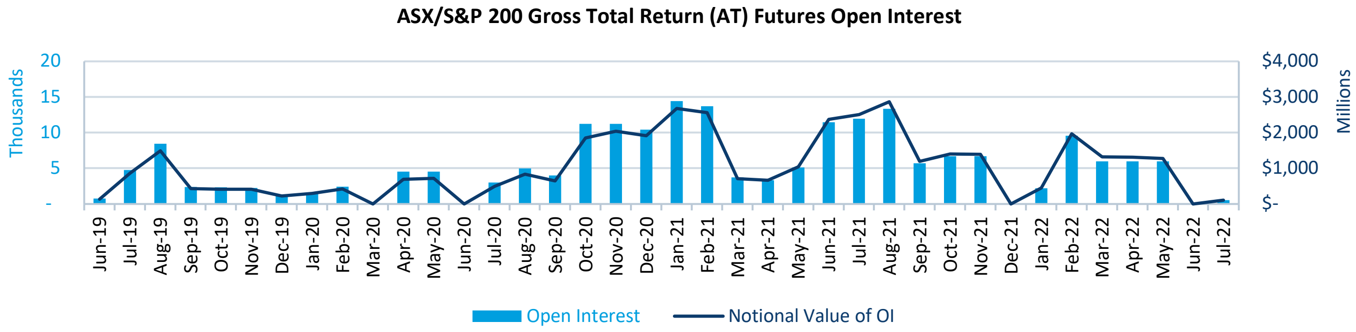
July 22

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 22

Options - Top Classes by Volume

RANK	JUL 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	414,687	11.3%	253,298	163.7%	N/A	N/A	97.6%	-8,125	-5,074
2	BHP	413,985	11.3%	154,303	268.3%	217,257,743	19.1%	198.2%	-4,118	-13,285
3	FMG	362,355	9.9%	139,904	259.0%	162,638,092	22.3%	209.5%	-27,768	17,417
4	NCM	189,049	5.2%	73,359	257.7%	144,144,217	13.1%	590.6%	-5,293	1,185
5	CBA	183,541	5.0%	68,076	269.6%	51,126,548	35.9%	74.5%	-3,401	-720
6	RIO	162,324	4.4%	42,736	379.8%	33,439,656	48.5%	287.0%	-6,108	26
7	WBC	127,568	3.5%	153,250	83.2%	127,999,449	10.0%	61.1%	-10,783	-2,205
8	OZL	125,647	3.4%	38,061	330.1%	59,940,213	21.0%	610.2%	-741	-1,782
9	WDS	121,385	3.3%	68,333	177.6%	132,352,239	9.2%	82.5%	-8,158	-2,917
10	ZIP	115,679	3.2%	46,277	250.0%	437,973,310	2.6%	27.6%	-12,062	2,614
11	STO	115,579	3.2%	79,622	145.2%	239,483,669	4.8%	56.3%	-7,464	-7,091
12	TLS	111,124	3.0%	151,350	73.4%	362,602,979	3.1%	25.5%	-20,213	-9,658
13	LYC	109,678	3.0%	25,573	428.9%	99,496,300	11.0%	1583.1%	-4,133	-1,259
14	NAB	104,763	2.9%	98,667	106.2%	107,645,663	9.7%	49.6%	-14,651	6,757
15	CSL	104,437	2.9%	26,791	389.8%	16,861,962	61.9%	70.2%	27	3,755
16	ANZ	103,640	2.8%	84,287	123.0%	125,741,196	8.2%	82.6%	-19,224	707
17	S32	98,478	2.7%	64,131	153.6%	423,479,870	2.3%	181.5%	-8,266	-7,959
18	IAG	85,738	2.3%	57,249	149.8%	142,418,470	6.0%	17.9%	-6,255	-7,163
19	WOW	77,356	2.1%	53,745	143.9%	43,188,923	17.9%	40.7%	-6,560	2,683
20	COL	70,207	1.9%	44,922	156.3%	57,095,023	12.3%	15.4%	-4,730	323
21	BXB	66,199	1.8%	50,993	129.8%	87,279,693	7.6%	4.9%	-3,308	794
22	AWC	58,102	1.6%	46,703	124.4%	232,131,498	2.5%	208.1%	-5,678	-1,135
23	IGO	51,991	1.4%	20,335	255.7%	73,816,974	7.0%	1062.7%	-2,937	-4,042
24	MQG	50,410	1.4%	17,656	285.5%	16,415,516	30.7%	89.0%	-2,545	1,936
25	WES	48,572	1.3%	29,090	167.0%	36,531,123	13.3%	61.5%	-5,101	1,692
26	ORG	40,304	1.1%	51,851	77.7%	91,053,069	4.4%	26.2%	-9,226	-540
27	BSL	38,766	1.1%	21,575	179.7%	41,751,594	9.3%	29.7%	3,331	-557
28	MPL	38,121	1.0%	26,917	141.6%	166,186,515	2.3%	73.8%	-10,778	-5,069
29	TCL	36,187	1.0%	50,669	71.4%	100,794,465	3.6%	72.6%	-7,050	2,518
30	LLC	34,228	0.9%	24,729	138.4%	26,908,381	12.7%	26.4%	-3,043	-1,230
	Market*	3,660,100	100.0%	2,064,452	177.3%	3,857,754,350	9.5%	13.0%	-224,361	-29,279

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

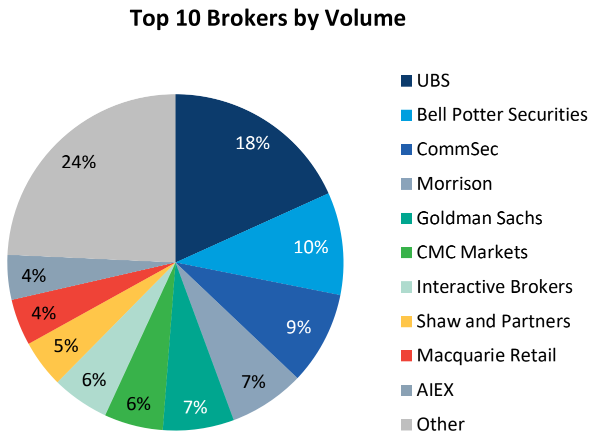
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

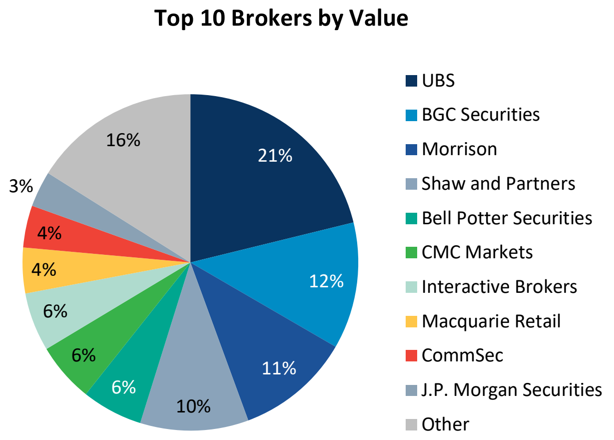
* Only TOP 30 ETO classes included

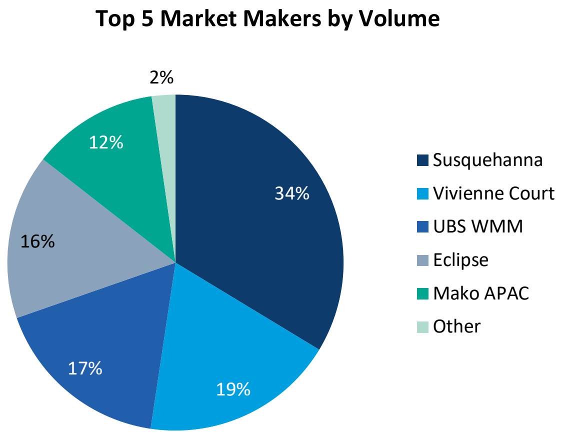
ASX EQUITY DERIVATIVES

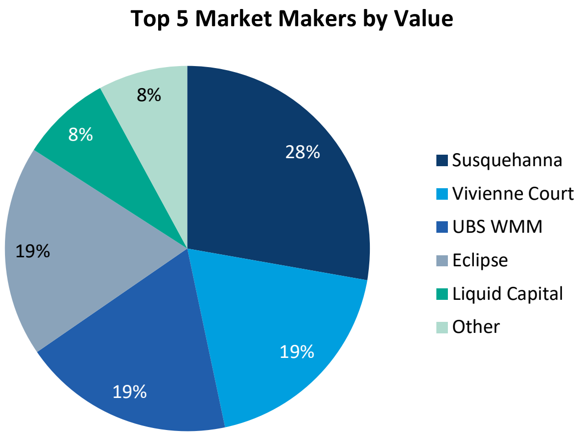
July 22

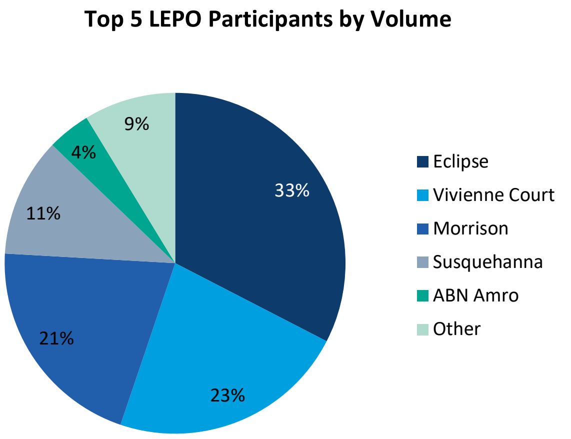
Options Market Share by Volume and Value Traded

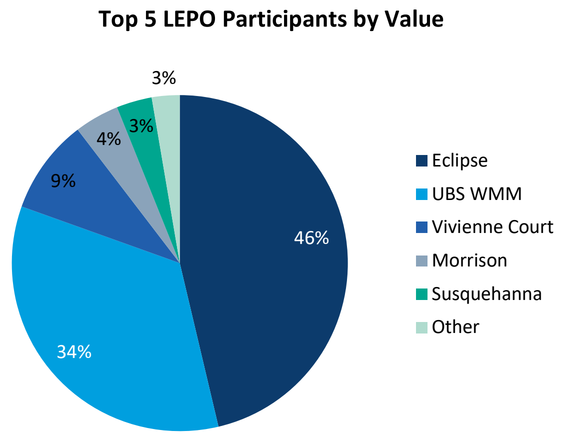












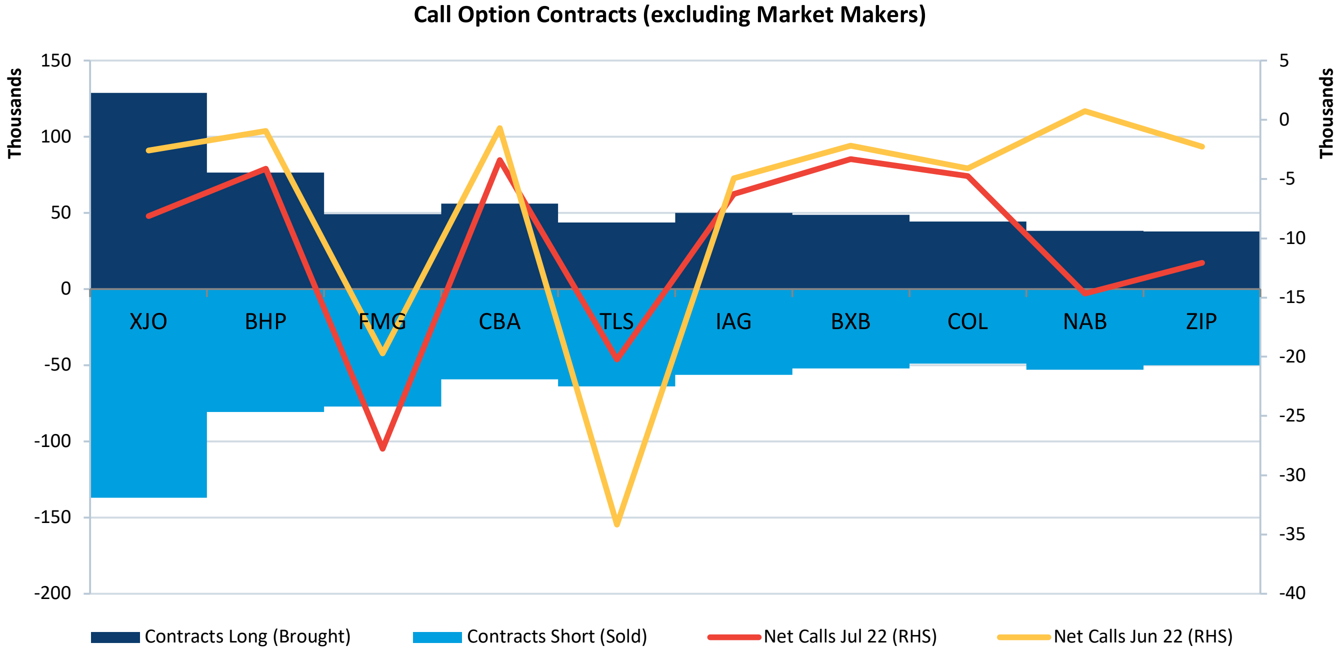
NOTE: The above charts include contracts traded in both Single Stock and Index options

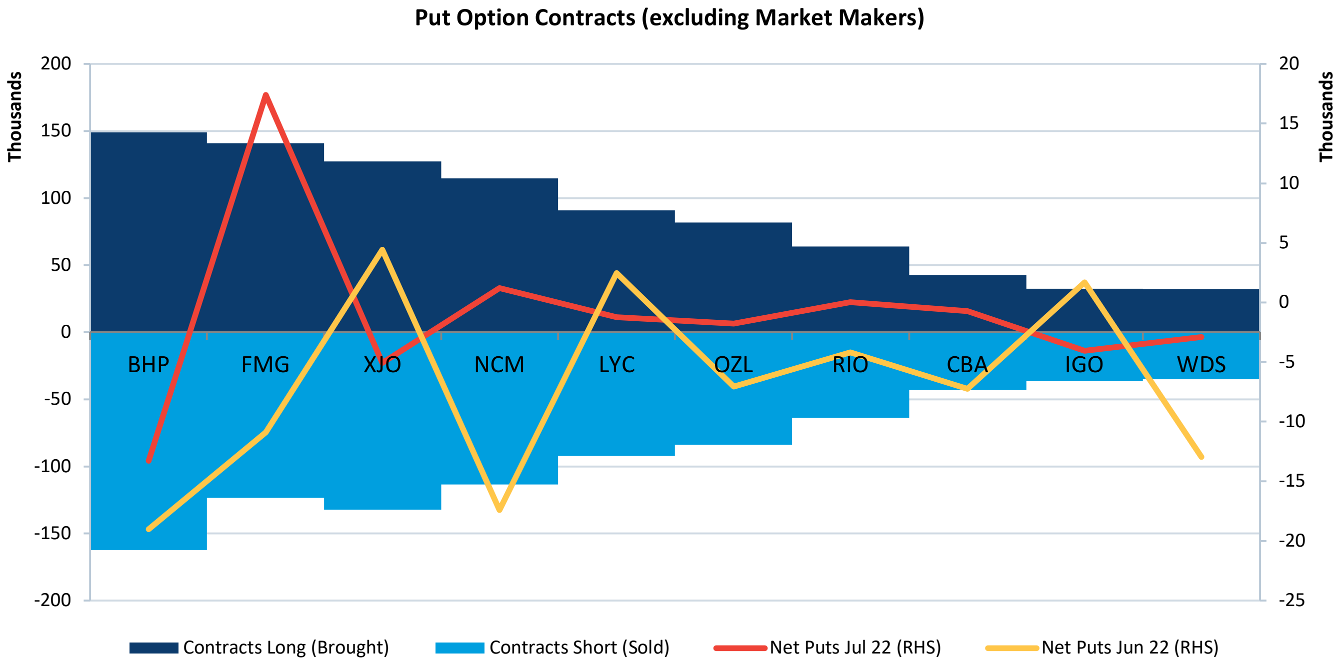
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

July 22

Top 10 Call and Put Option Contracts



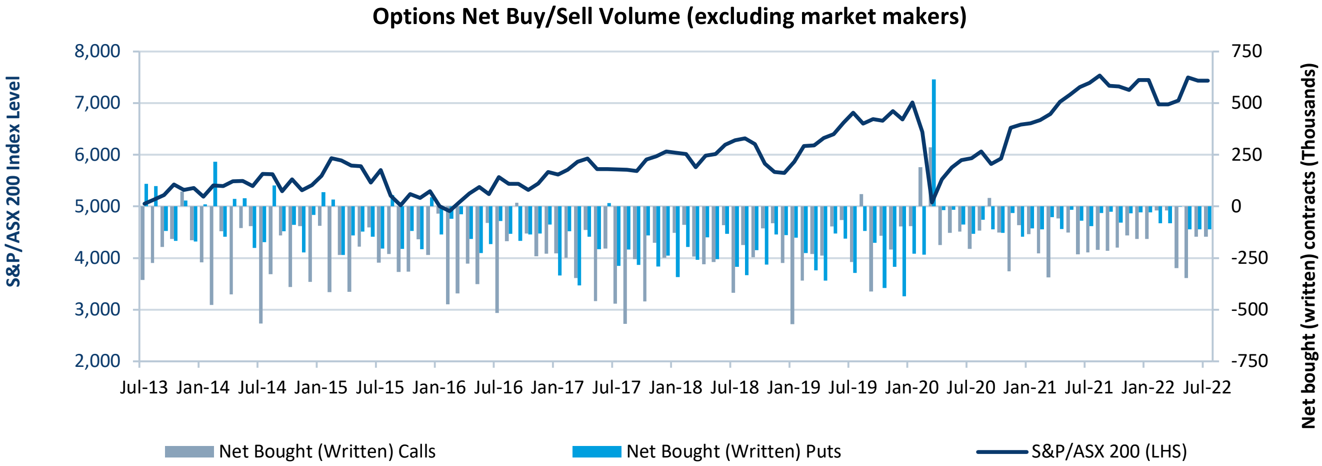


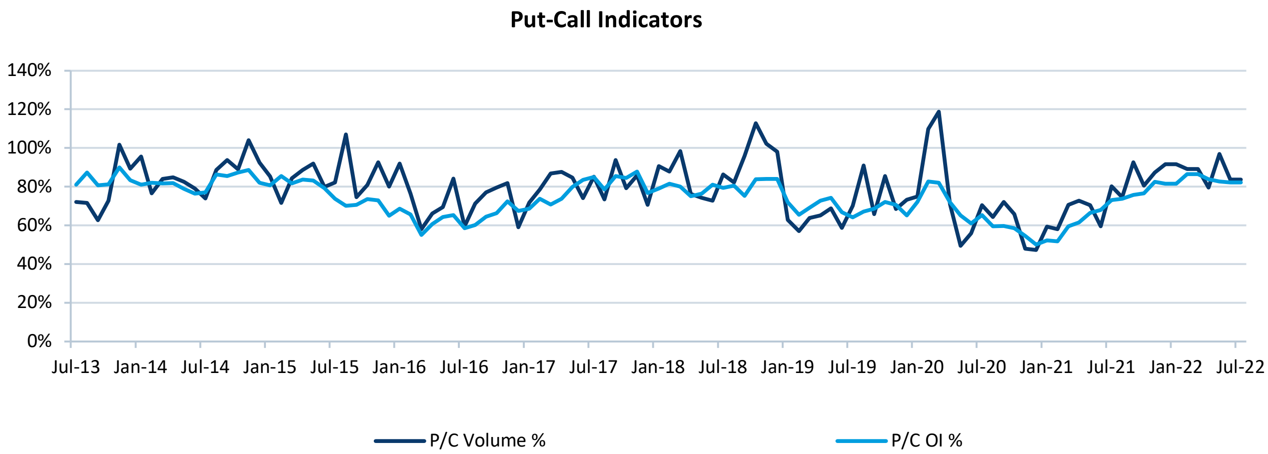
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

July 22

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





ASX EQUITY DERIVATIVES

July 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-22	2,307,252	2,267,689	4,574,941	4,157,967	2,287	414,487	200
Jun-22	1,709,001	3,030,960	4,739,961	4,319,073	15,655	405,115	118
Variance	35.0%	-25.2%	-3.5%	-3.7%	-85.4%	2.3%	69.5%
Jul-21	2,621,385	2,105,194	4,726,579	4,293,911	9,344	423,102	222
Variance	-12.0%	7.7%	-3.2%	-3.2%	-75.5%	-2.0%	-9.9%
Cal Yr to date	26,951,939	27,357,544	54,309,483	49,123,946	108,941	5,069,780	6,816
Fin Yr to date	2,307,252	2,267,689	4,574,941	4,157,967	2,287	414,487	200

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-22	361.2	558.6	919.7	500.4	6.2	399.9	13.2
Jun-22	328.6	867.3	1,195.9	582.5	18.8	586.8	7.7
Variance	9.9%	-35.6%	-23.1%	-14.1%	-67.4%	-31.9%	71.0%
Jul-21	465.5	345.1	810.6	435.0	67.4	292.0	16.1
Variance	-22.4%	61.8%	13.5%	15.0%	-90.9%	36.9%	-17.8%
Cal Yr to date	4,879.1	7,023.0	11,902.1	5,805.1	271.0	5,337.8	488.2
Fin Yr to date	361.2	558.6	919.7	500.4	6.2	399.9	13.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-22	1,522,441	1,297,709	2,820,150	2,563,280	3,572	253,123	175
Jun-22	1,295,823	1,283,995	2,579,818	2,345,803	4,483	229,479	53
Variance	17.5%	1.1%	9.3%	9.3%	-20.3%	10.3%	230.2%
Jul-21	1,755,015	1,281,209	3,036,224	2,768,010	53,951	214,213	50
Variance	-13.3%	1.3%	-7.1%	-7.4%	-93.4%	18.2%	250.0%
Cal Yr to date	15,663,016	13,656,512	29,319,531	26,863,911	58,358	2,394,751	2,500
Fin Yr to date	1,522,441	1,297,709	2,820,150	2,563,280	3,572	253,123	175

MORE INFORMATION

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