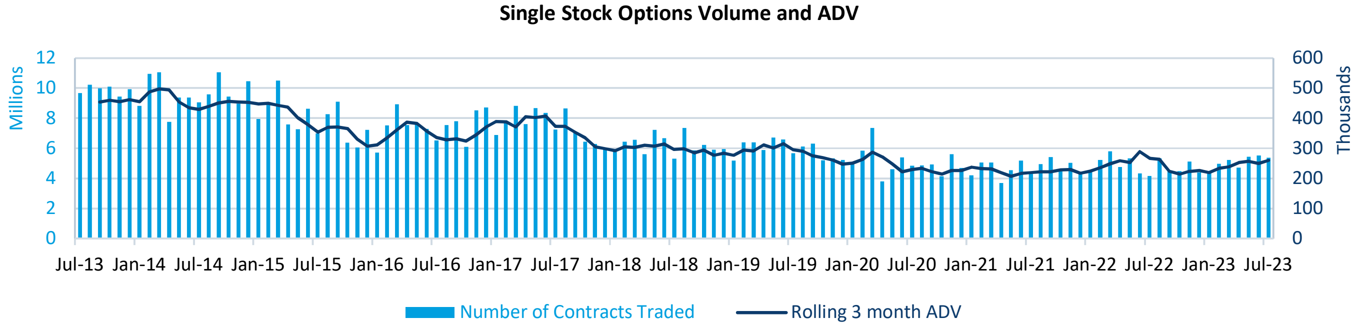
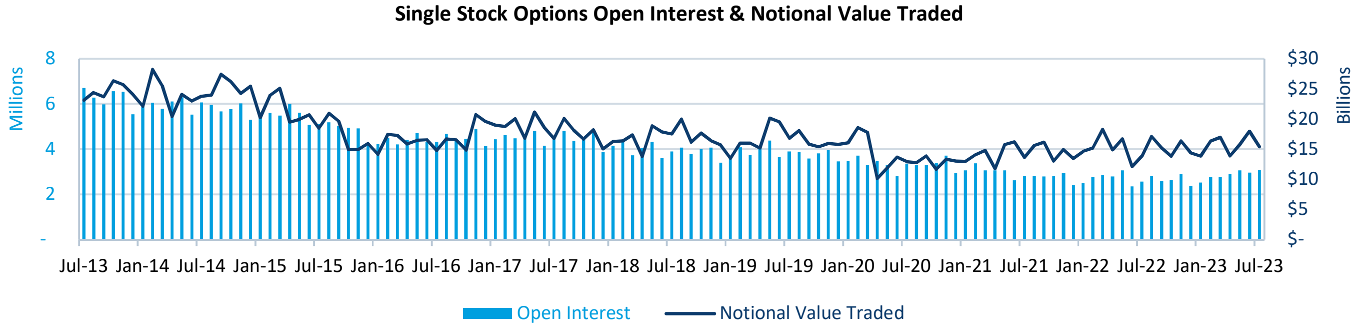
# ASX EQUITY DERIVATIVES

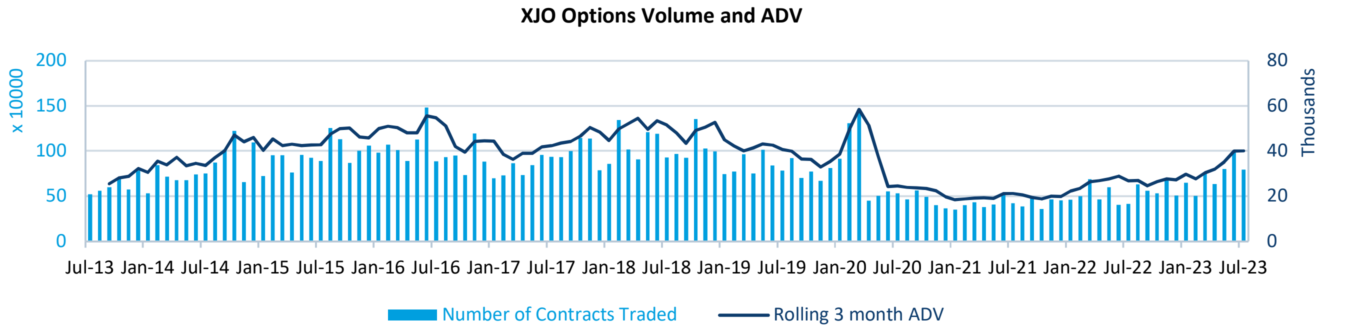
## Options and Futures Statistics

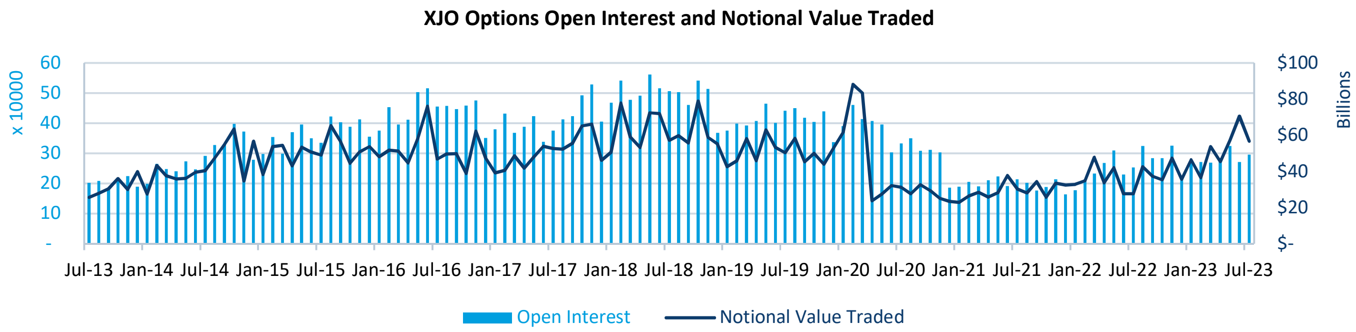
## July 23

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

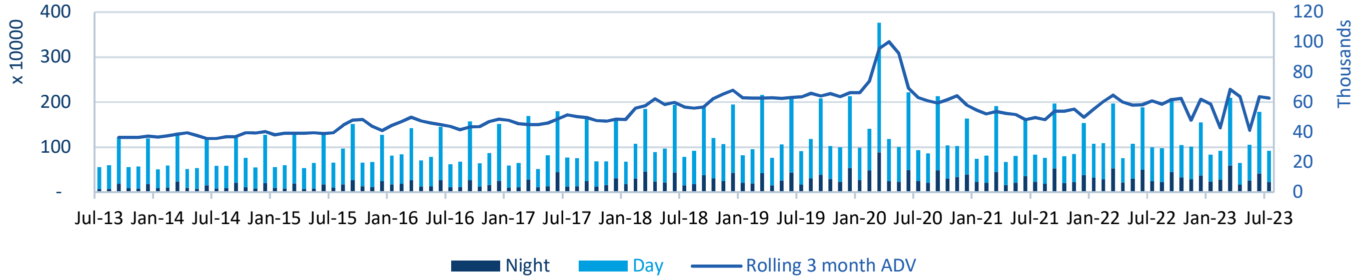
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

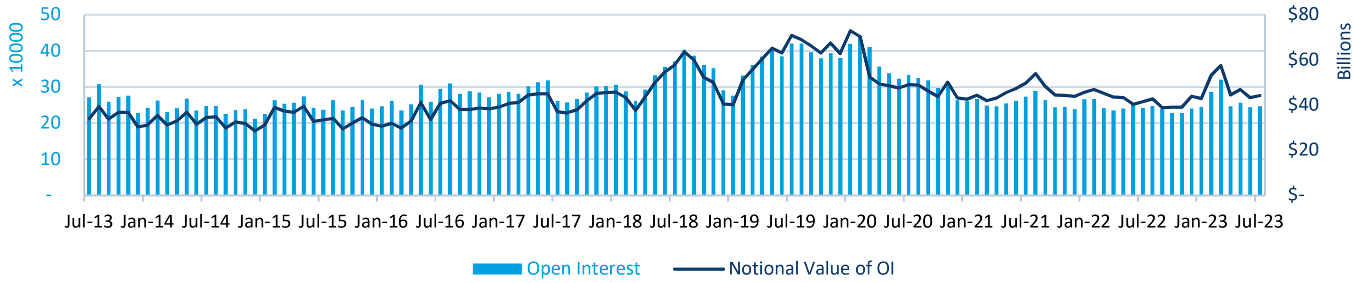
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

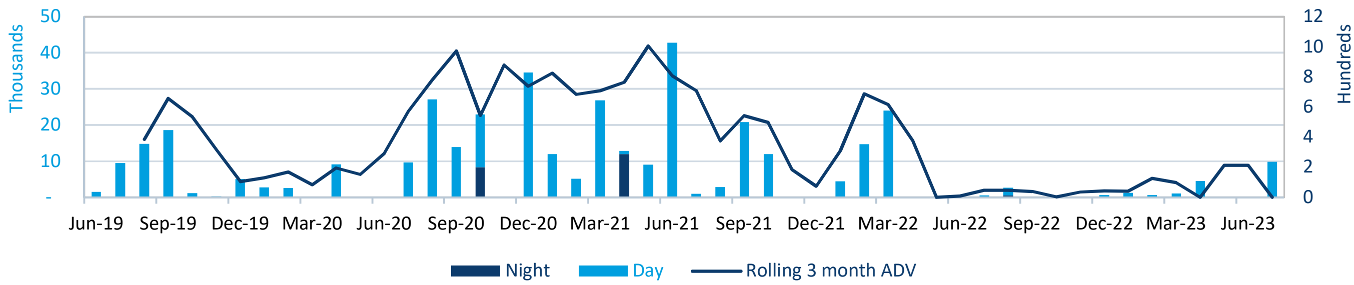
# ASX EQUITY DERIVATIVES

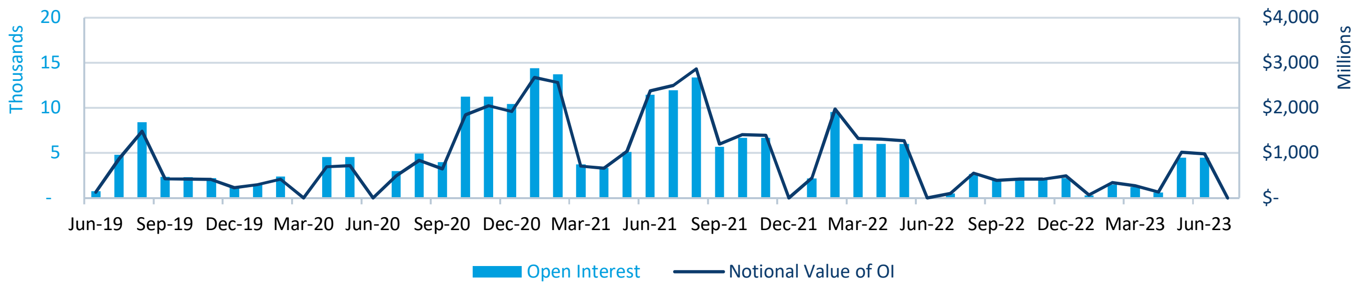
## July 23

### 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 23

### Options - Top Classes by Volume

| RANK | JUL 23 | VOLUME[1] | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR[2] | PUT/CALL[3] | NET CALLS[4] | NET PUTS[4] |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | XJO | 791,627 | 15.8% | 295,837 | 267.6% | N/A | N/A | 120.3% | -4,408 | 2,457 |
| 2 | RRL | 689,280 | 13.7% | 193,209 | 356.8% | 131,139,598 | 52.6% | 54.3% | 4,152 | 10,972 |
| 3 | BHP | 402,359 | 8.0% | 172,541 | 233.2% | 157,164,226 | 25.6% | 96.5% | -26,256 | -8,565 |
| 4 | FMG | 335,047 | 6.7% | 124,896 | 268.3% | 121,689,375 | 27.5% | 100.0% | -6,468 | 17,917 |
| 5 | STO | 209,479 | 4.2% | 102,490 | 204.4% | 161,174,649 | 13.0% | 19.0% | -21,577 | -3,791 |
| 6 | WBC | 185,825 | 3.7% | 137,960 | 134.7% | 120,899,403 | 15.4% | 45.6% | -34,099 | -4,689 |
| 7 | CBA | 181,192 | 3.6% | 70,411 | 257.3% | 45,136,146 | 40.1% | 34.6% | -3,814 | -1,128 |
| 8 | WDS | 181,042 | 3.6% | 106,473 | 170.0% | 72,882,977 | 24.8% | 32.8% | -14,895 | -1,637 |
| 9 | TLS | 163,642 | 3.3% | 138,520 | 118.1% | 486,732,194 | 3.4% | 63.4% | -13,853 | -11,548 |
| 10 | NAB | 150,857 | 3.0% | 101,797 | 148.2% | 107,734,472 | 14.0% | 46.2% | -13,877 | 5,781 |
| 11 | S32 | 150,621 | 3.0% | 70,182 | 214.6% | 408,887,416 | 3.7% | 138.5% | -25,403 | -25,506 |
| 12 | ANZ | 148,741 | 3.0% | 101,092 | 147.1% | 145,187,432 | 10.2% | 93.5% | -13,172 | 4,702 |
| 13 | RIO | 142,931 | 2.8% | 46,731 | 305.9% | 26,451,225 | 54.0% | 59.5% | 2,023 | 5,689 |
| 14 | PLS | 114,815 | 2.3% | 59,337 | 193.5% | 464,145,809 | 2.5% | 57.5% | -10,572 | -13,159 |
| 15 | SUN | 110,767 | 2.2% | 52,595 | 210.6% | 63,083,559 | 17.6% | 39.1% | -2,323 | -2,585 |
| 16 | NST | 102,757 | 2.0% | 39,641 | 259.2% | 98,218,516 | 10.5% | 75.2% | 340 | -2,683 |
| 17 | CSL | 89,105 | 1.8% | 25,363 | 351.3% | 22,488,972 | 39.6% | 221.3% | -997 | 47 |
| 18 | LLC | 85,381 | 1.7% | 48,840 | 174.8% | 54,578,608 | 15.6% | 45.2% | -5,362 | 1,626 |
| 19 | MQG | 81,977 | 1.6% | 27,806 | 294.8% | 16,348,540 | 50.1% | 91.8% | 471 | -1,975 |
| 20 | AWC | 81,769 | 1.6% | 84,569 | 96.7% | 123,303,822 | 6.6% | 16.6% | -4,474 | -4,397 |
| 21 | IPL | 80,224 | 1.6% | 56,182 | 142.8% | 159,918,316 | 5.0% | 26.6% | -14,944 | -2,890 |
| 22 | LYC | 76,289 | 1.5% | 26,038 | 293.0% | 103,508,730 | 7.4% | 223.6% | -4,829 | -3,902 |
| 23 | NCM | 75,663 | 1.5% | 22,977 | 329.3% | 46,448,112 | 16.3% | 71.9% | 1,481 | 8,283 |
| 24 | BXB | 66,812 | 1.3% | 44,349 | 150.7% | 63,476,323 | 10.5% | 9.7% | -5,994 | -221 |
| 25 | WOW | 62,911 | 1.3% | 36,396 | 172.9% | 37,951,436 | 16.6% | 60.3% | 2,269 | -3,446 |
| 26 | AMP | 57,340 | 1.1% | 55,770 | 102.8% | 218,152,726 | 2.6% | 219.8% | 126 | -8,890 |
| 27 | BOQ | 52,435 | 1.0% | 30,272 | 173.2% | 51,752,764 | 10.1% | 11.9% | 1,193 | -42 |
| 28 | ZIP | 51,042 | 1.0% | 26,506 | 192.6% | 103,000,914 | 5.0% | 62.1% | -684 | 48 |
| 29 | JHX | 49,818 | 1.0% | 18,015 | 276.5% | 25,073,072 | 19.9% | 66.2% | 4 | 1,779 |
| 30 | BPT | 46,627 | 0.9% | 22,098 | 211.0% | 157,327,563 | 3.0% | 76.8% | -12,655 | 1,857 |
| | **Market*** | **5,018,375** | **100.0%** | **2,338,893** | **214.6%** | **3,793,856,895** | **13.2%** | **17.5%** | **-228,597** | **-39,896** |

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

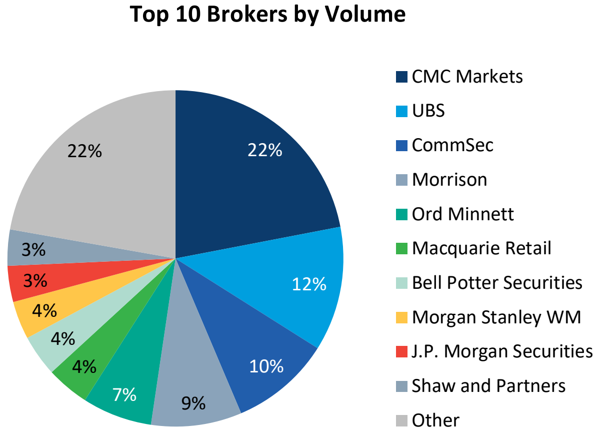
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

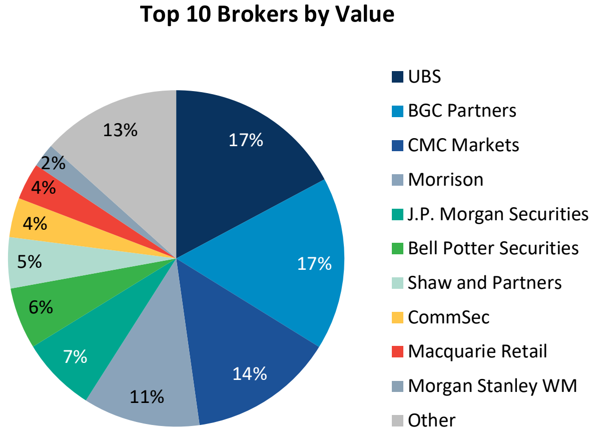
* Only TOP 30 ETO classes included

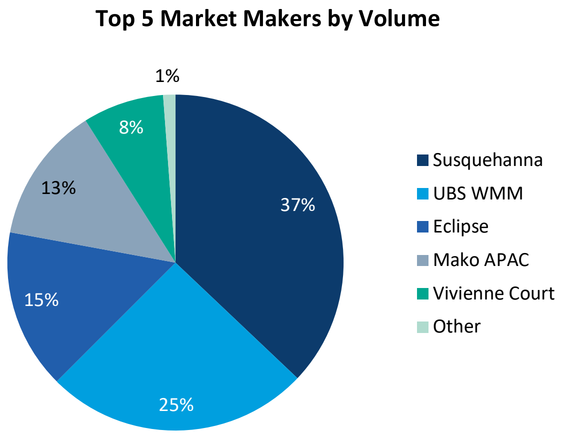
# ASX EQUITY DERIVATIVES

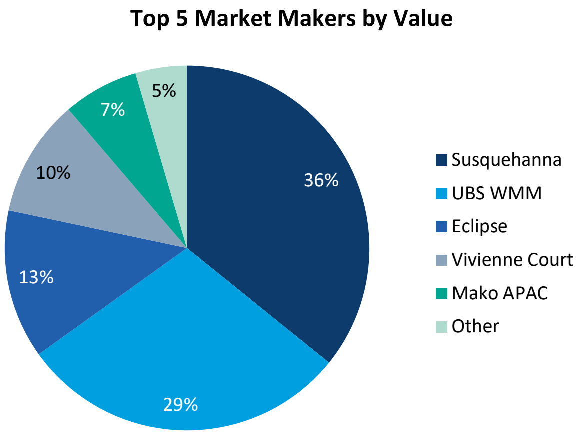
## July 23

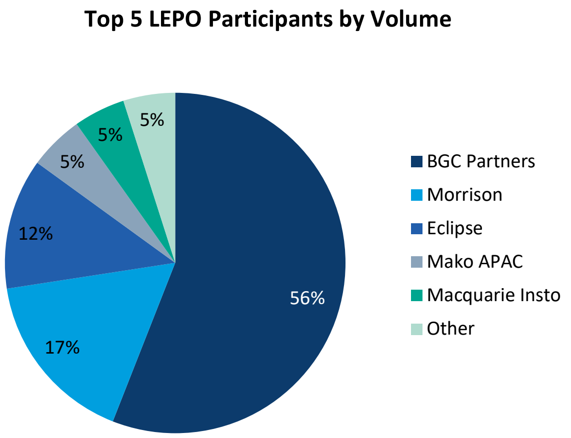
### Options Market Share by Volume and Value Traded

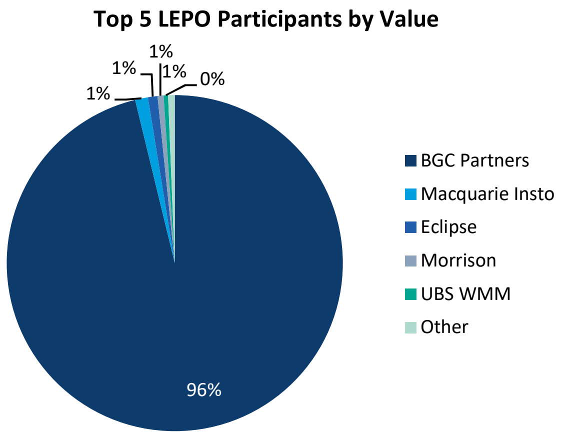


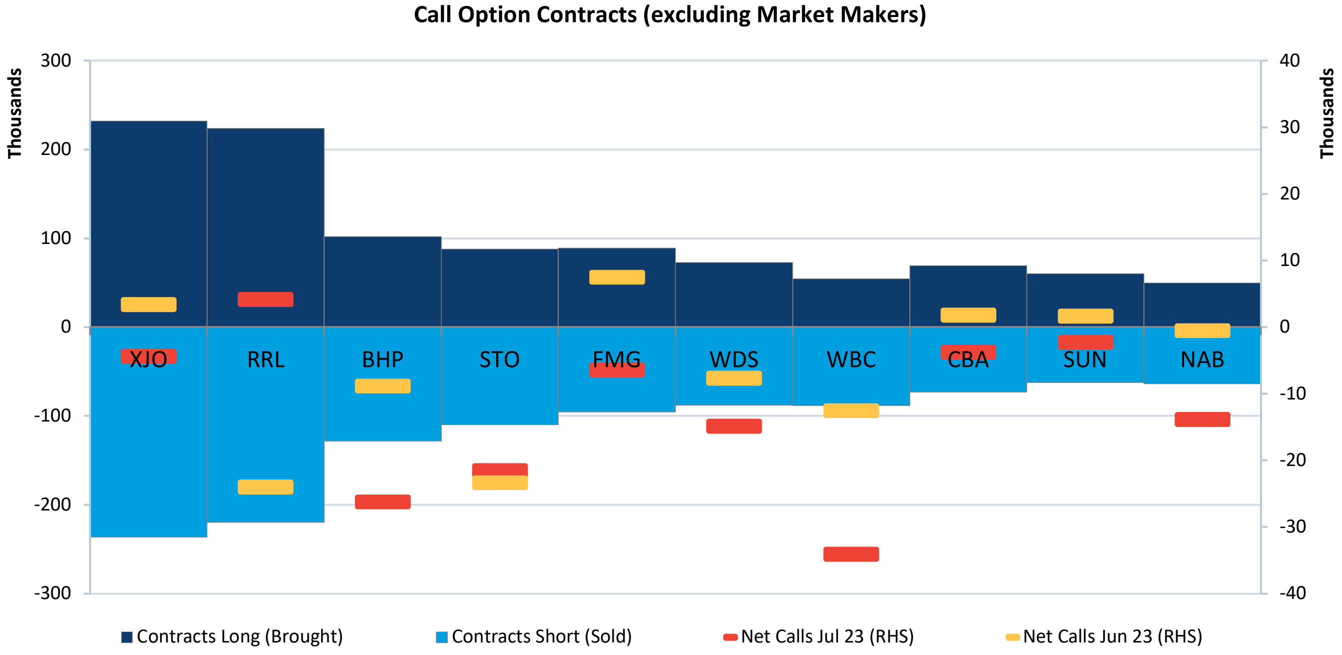

NOTE: The above charts include contracts traded in both Single Stock and Index options

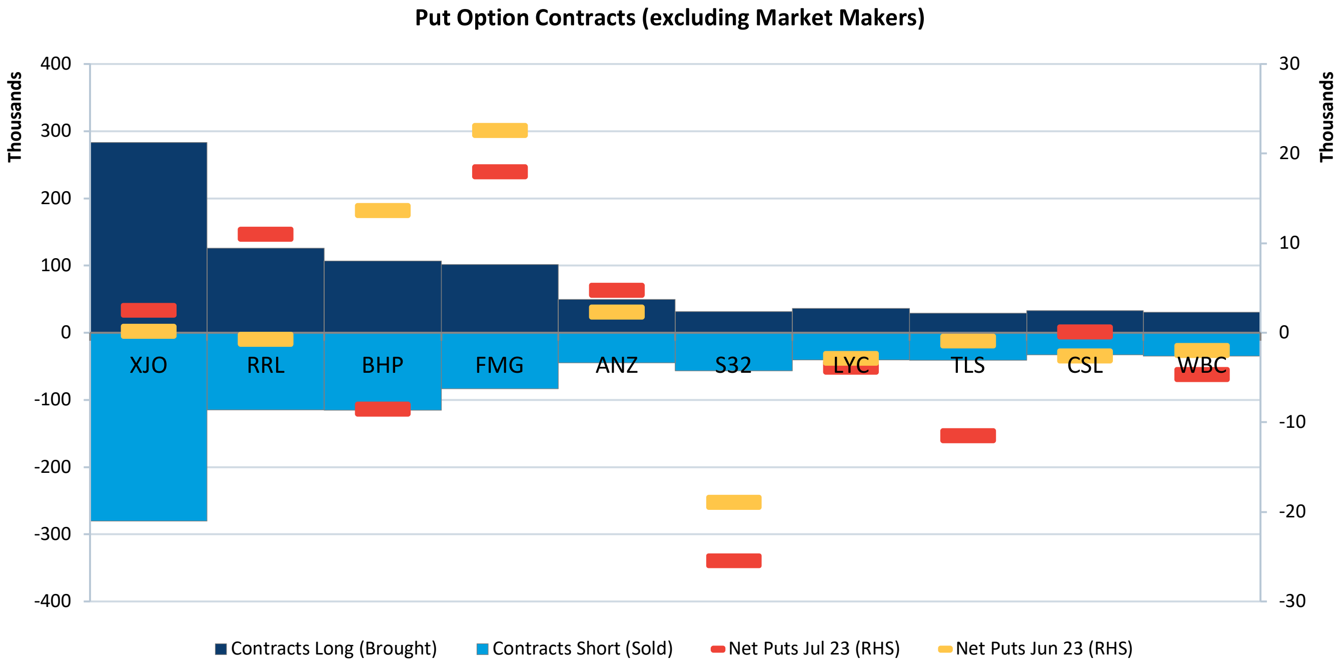
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

## July 23

### Top 10 Call and Put Option Contracts



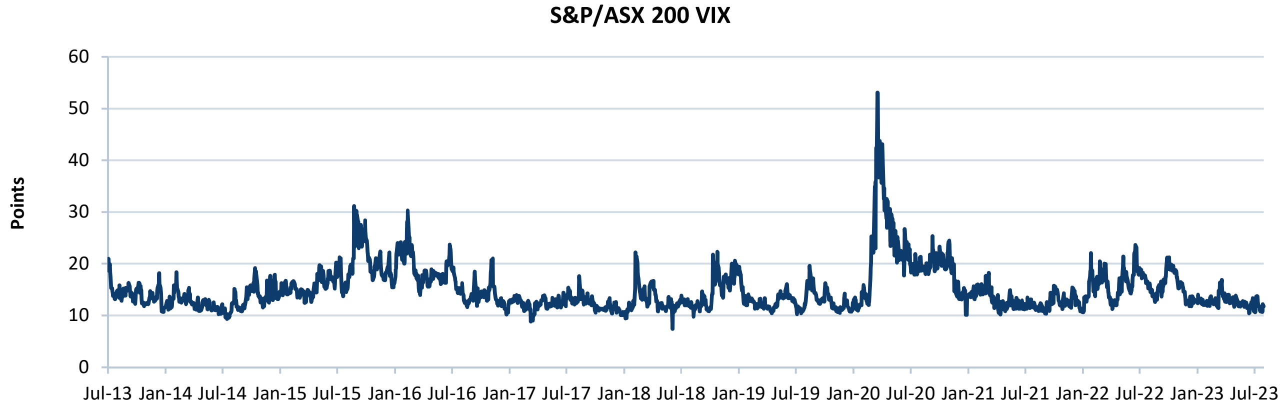



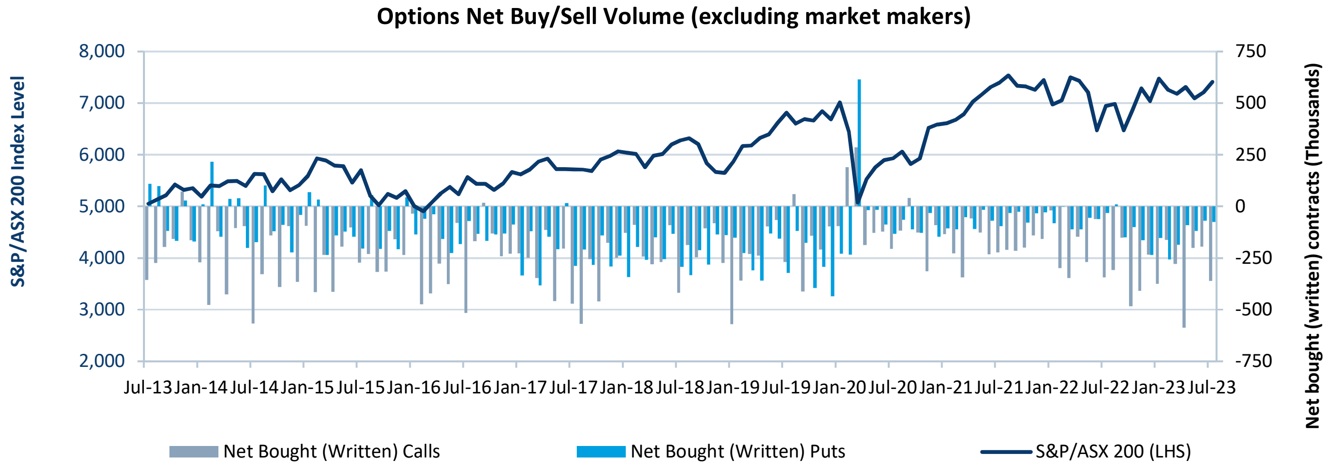

NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

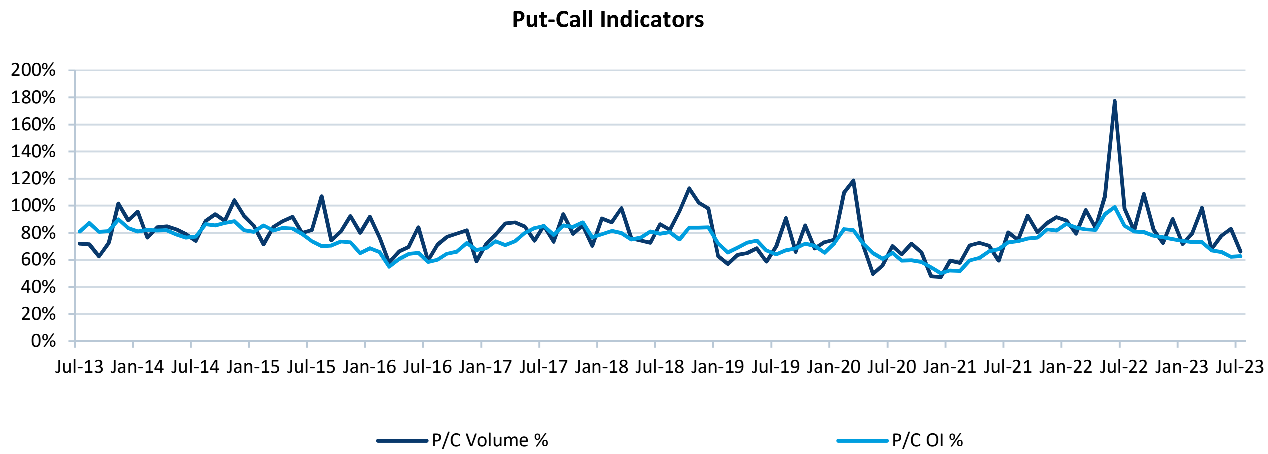
# ASX EQUITY DERIVATIVES

## July 23

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



# ASX EQUITY DERIVATIVES

## July 23

### Options - Volume, Value and Open Interest

**Volume**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jul-23 | 3,719,992 | 2,459,356 | 6,179,348 | 5,383,290 | 4,431 | 785,875 | 5,752 |
| Jun-23 | 3,560,360 | 2,958,885 | 6,519,245 | 5,499,967 | 24,682 | 993,163 | 1,433 |
| Variance | 4.5% | -16.9% | -5.2% | -2.1% | -82.0% | -20.9% | 301.4% |
| | | | | | | | |
| Jul-22 | 2,307,252 | 2,267,689 | 4,574,941 | 4,157,967 | 2,287 | 414,487 | 200 |
| Variance | 61.2% | 8.5% | 35.1% | 29.5% | 93.7% | 89.6% | 2776.0% |
| Cal Yr to date | 22,982,410 | 17,818,762 | 40,801,172 | 35,551,213 | 105,960 | 5,123,706 | 20,293 |
| Fin Yr to date | 3,719,992 | 2,459,356 | 6,179,348 | 5,383,290 | 4,431 | 785,875 | 5,752 |

**Value ($m)**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jul-23 | 888.2 | 451.5 | 1,339.7 | 404.4 | 12.2 | 512.7 | 410.4 |
| Jun-23 | 596.0 | 627.7 | 1,223.7 | 489.5 | 39.1 | 591.3 | 103.7 |
| Variance | 49.0% | -28.1% | 9.5% | -17.4% | -68.7% | -13.3% | 295.7% |
| | | | | | | | |
| Jul-22 | 361.2 | 558.6 | 919.7 | 500.4 | 6.2 | 399.9 | 13.2 |
| Variance | 145.9% | -19.2% | 45.7% | -19.2% | 98.6% | 28.2% | 2999.7% |
| Cal Yr to date | 4,848.1 | 3,502.2 | 8,350.3 | 3,029.0 | 206.7 | 3,653.7 | 1,460.8 |
| Fin Yr to date | 888.2 | 451.5 | 1,339.7 | 404.4 | 12.2 | 512.7 | 410.4 |

**Open Interest**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jul-23 | 2,078,299 | 1,304,741 | 3,383,041 | 3,082,410 | 4,793 | 295,836 | 1 |
| Jun-23 | 1,988,210 | 1,239,938 | 3,228,148 | 2,949,697 | 7,350 | 270,712 | 388 |
| Variance | 4.5% | 5.2% | 4.8% | 4.5% | -34.8% | 9.3% | -99.7% |
| | | | | | | | |
| Jul-22 | 1,522,441 | 1,297,709 | 2,820,150 | 2,563,280 | 3,572 | 253,123 | 175 |
| Variance | 36.5% | 0.5% | 20.0% | 20.3% | 34.2% | 16.9% | -99.4% |
| Cal Yr to date | 13,121,706 | 8,918,591 | 22,040,299 | 20,001,378 | 54,831 | 1,980,910 | 3,175 |
| Fin Yr to date | 2,078,299 | 1,304,741 | 3,383,041 | 3,082,410 | 4,793 | 295,836 | 1 |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