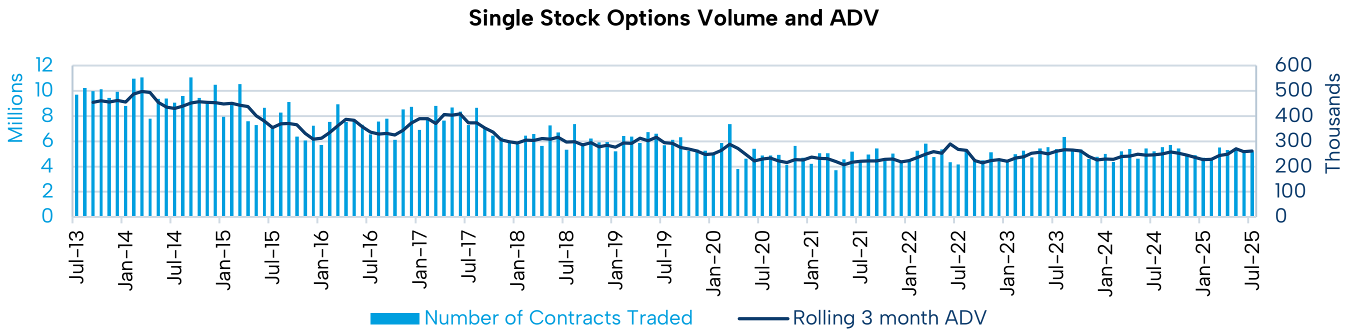
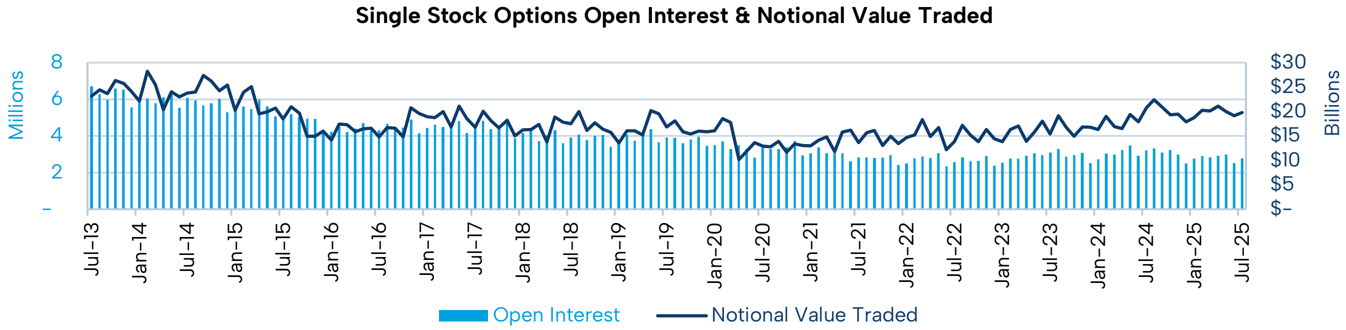
ASX EQUITY DERIVATIVES

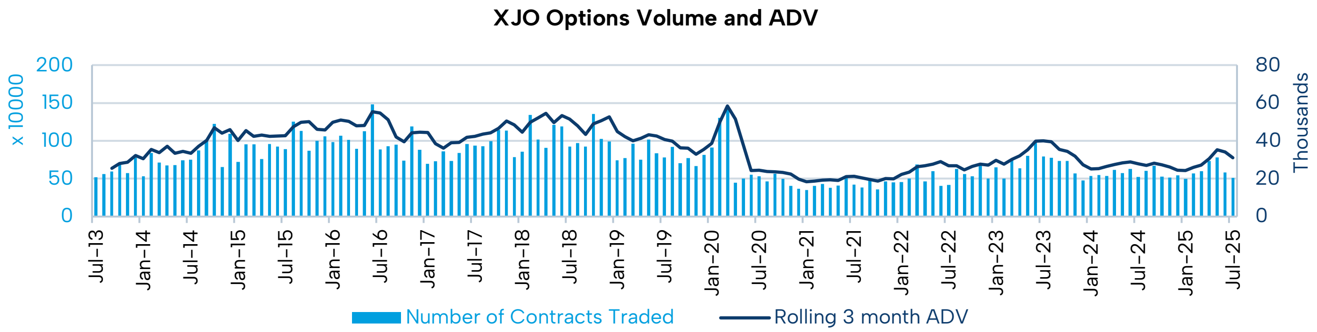
Options and Futures Statistics

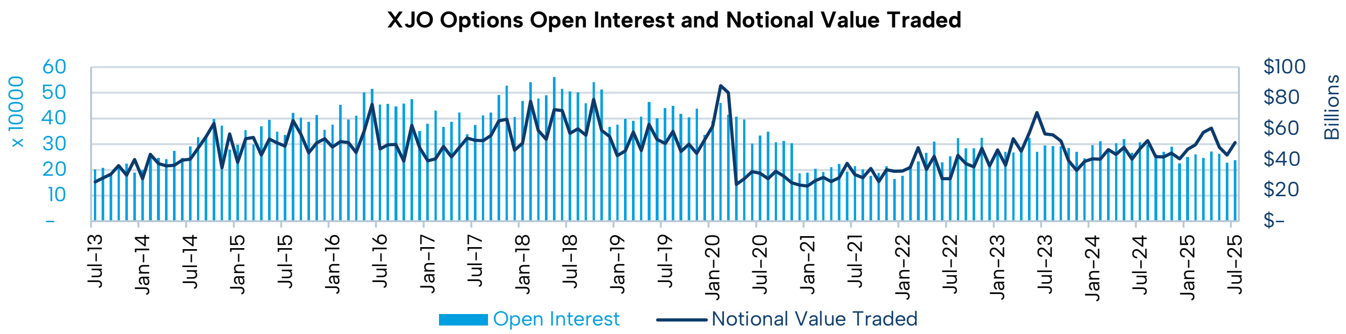
July 25

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

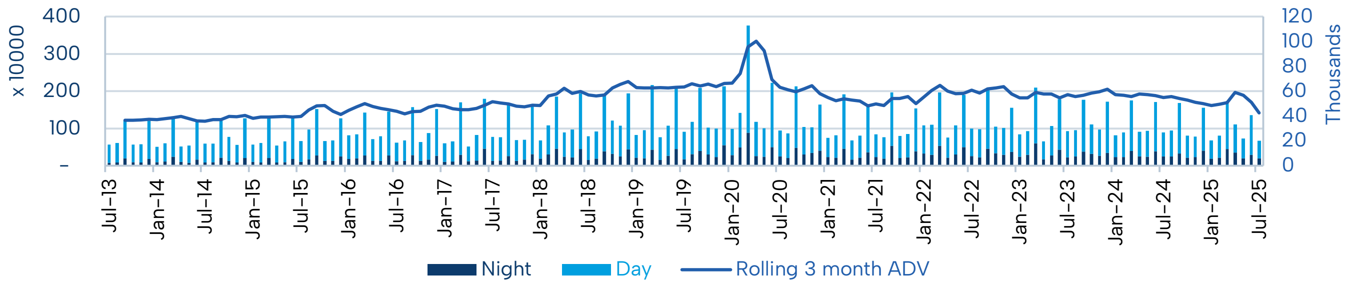
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

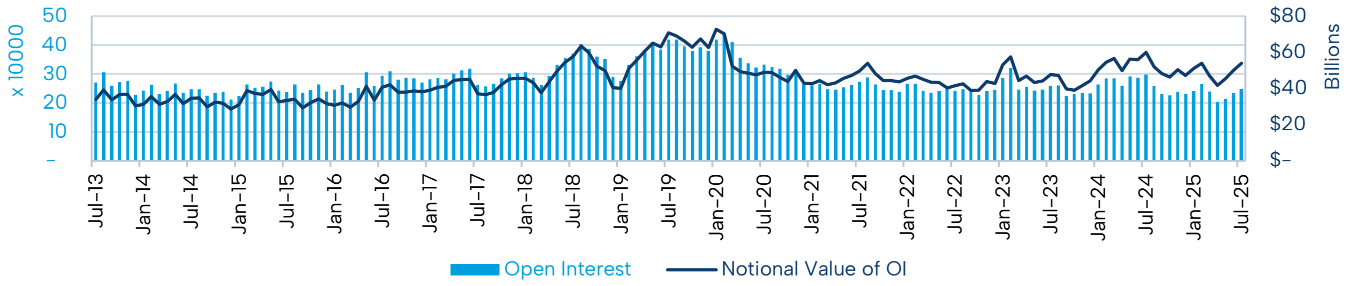
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

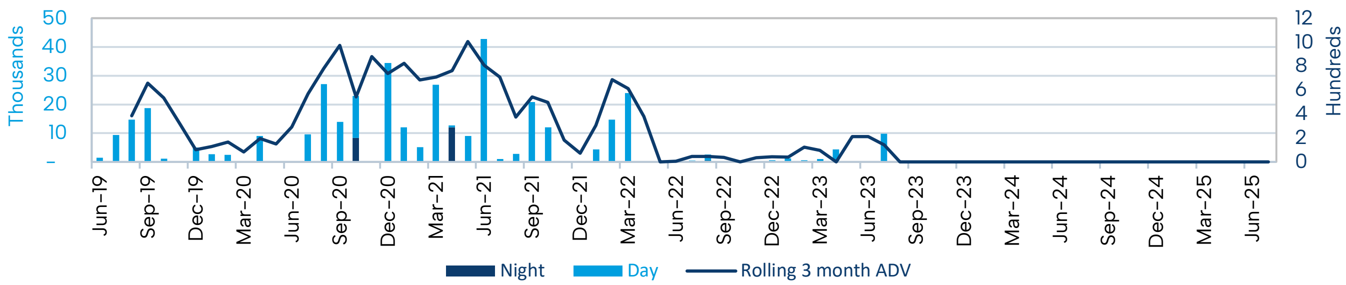
ASX EQUITY DERIVATIVES

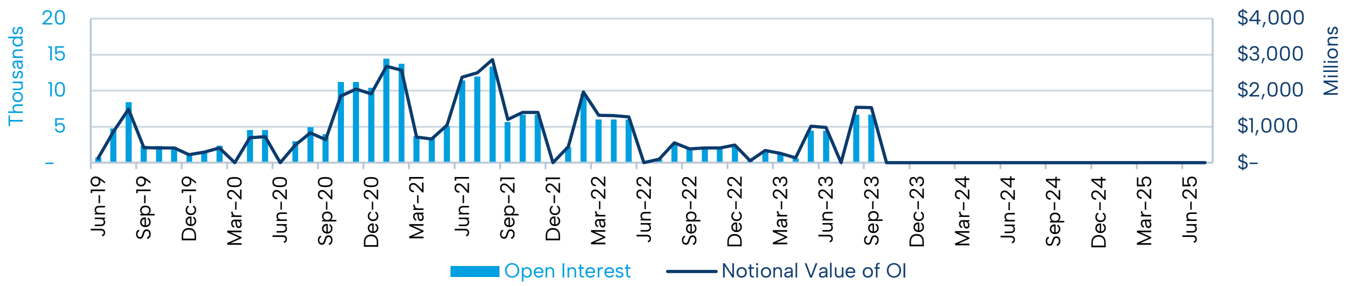
July 25

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 25

Options – Top Classes by Volume

RANK	JUL 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	601,035	14.1%	237,854	252.7%	N/A	N/A	128.8%	-731	624
2	BHP	372,034	8.8%	152,015	244.7%	191,936,516	19.4%	64.8%	-17,162	9,621
3	FMG	273,472	6.4%	104,935	260.6%	186,262,474	14.7%	102.0%	-20,373	7,684
4	PLS	250,660	5.9%	130,741	191.7%	1,438,002,932	1.7%	65.6%	-22,451	-4,986
5	CBA	249,943	5.9%	72,497	344.8%	43,290,191	57.7%	70.5%	10,925	-4,493
6	NST	208,857	4.9%	57,784	361.4%	142,331,804	14.7%	197.9%	13,517	-199
7	CSL	180,165	4.2%	33,182	543.0%	18,349,028	98.2%	77.0%	844	3,521
8	STO	176,064	4.1%	102,062	172.5%	193,442,972	9.1%	19.0%	19,625	6,603
9	NAB	170,660	4.0%	79,296	215.2%	90,574,271	18.8%	54.8%	1,027	-3,204
10	RIO	164,526	3.9%	45,716	359.9%	36,048,414	45.6%	84.6%	721	-132
11	WDS	157,153	3.7%	87,537	179.5%	83,510,011	18.8%	68.5%	-16,032	14
12	S32	146,950	3.5%	65,107	225.7%	475,680,572	3.1%	69.7%	-24,459	-17,750
13	ANZ	136,713	3.2%	72,302	189.1%	111,361,793	12.3%	61.7%	-7,792	2,716
14	WBC	134,516	3.2%	72,749	184.9%	88,438,257	15.2%	69.4%	-2,332	-2,813
15	SCG	104,894	2.5%	49,711	211.0%	224,549,820	4.7%	0.6%	1,759	-909
16	WES	102,383	2.4%	22,866	447.8%	26,437,548	38.7%	268.4%	-871	8,664
17	ZIP	89,896	2.1%	56,812	158.2%	318,091,212	2.8%	207.7%	-11,214	-12,026
18	IGO	76,938	1.8%	31,981	240.6%	123,849,597	6.2%	35.7%	-4,352	-4,554
19	WHC	75,208	1.8%	73,782	101.9%	128,874,705	5.8%	40.2%	-23,797	-2,600
20	EVN	73,804	1.7%	31,237	236.3%	170,028,399	4.3%	105.4%	-6,647	-9,841
21	TLS	62,794	1.5%	154,828	40.6%	440,827,586	1.4%	38.3%	-103	-4,637
22	MGR	56,570	1.3%	30,792	183.7%	260,498,868	2.2%	5.0%	820	400
23	LYC	56,325	1.3%	21,770	258.7%	132,227,164	4.3%	18.9%	-1,810	1,461
24	WOW	54,052	1.3%	46,814	115.5%	41,557,220	13.0%	56.4%	-723	-2,110
25	ILU	50,450	1.2%	30,350	166.2%	151,066,353	3.3%	173.6%	-9,955	7,135
26	MQG	50,325	1.2%	18,049	278.8%	13,829,464	36.4%	102.0%	896	-1,475
27	AMP	48,102	1.1%	54,233	88.7%	209,526,784	2.3%	28.7%	-5,443	2,517
28	TCL	42,701	1.0%	50,165	85.1%	106,133,885	4.0%	48.9%	-3,791	-5,343
29	AZJ	41,207	1.0%	31,834	129.4%	116,450,278	3.5%	10.6%	-726	-1,581
30	RRL	41,142	1.0%	32,282	127.4%	75,564,064	5.4%	30.7%	12,363	-3,043
	Market*	**4,249,539**	**100.0%**	**2,051,283**	**207.2%**	**5,638,742,182**	**7.5%**	**73.4%**	**-118,267**	**-30,736**

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

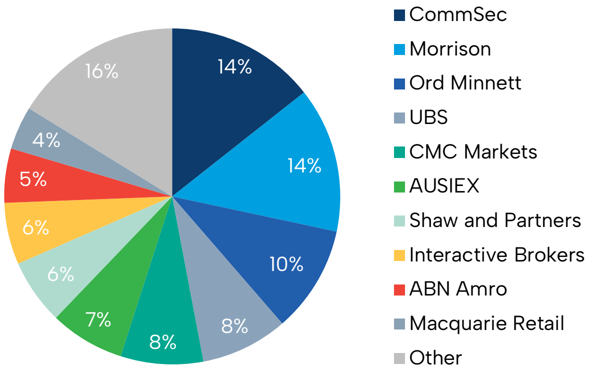
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

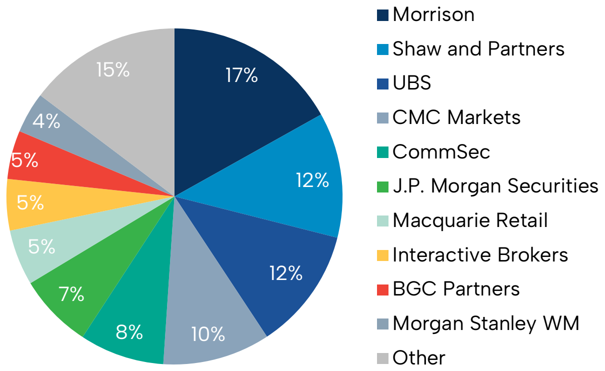
July 25

Options Market Share by Volume and Value Traded

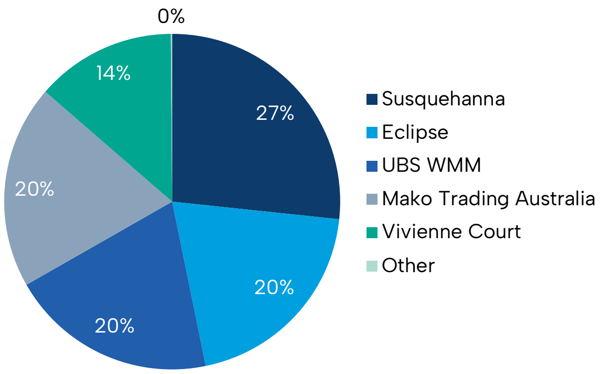
Top 10 Brokers by Volume



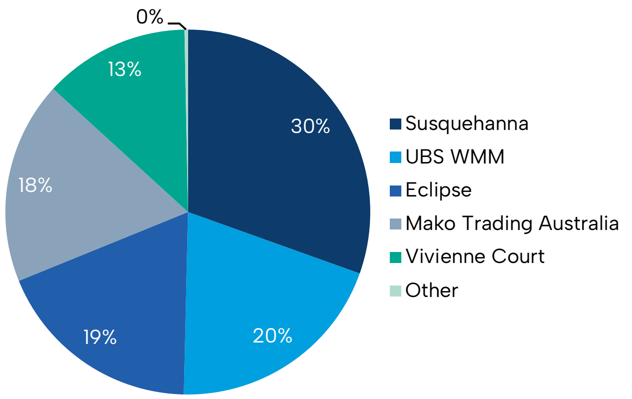
Top 10 Brokers by Value



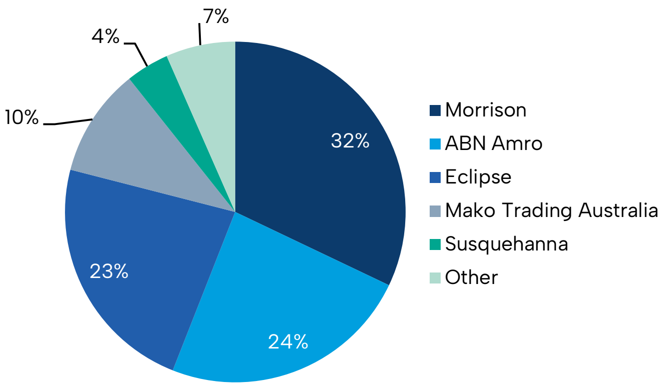
Top 5 Market Makers by Volume



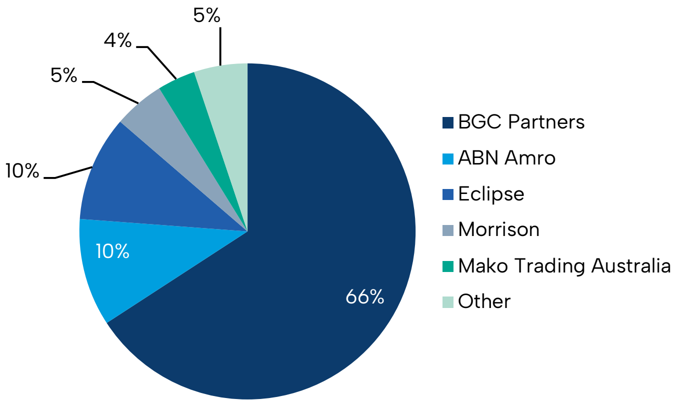
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



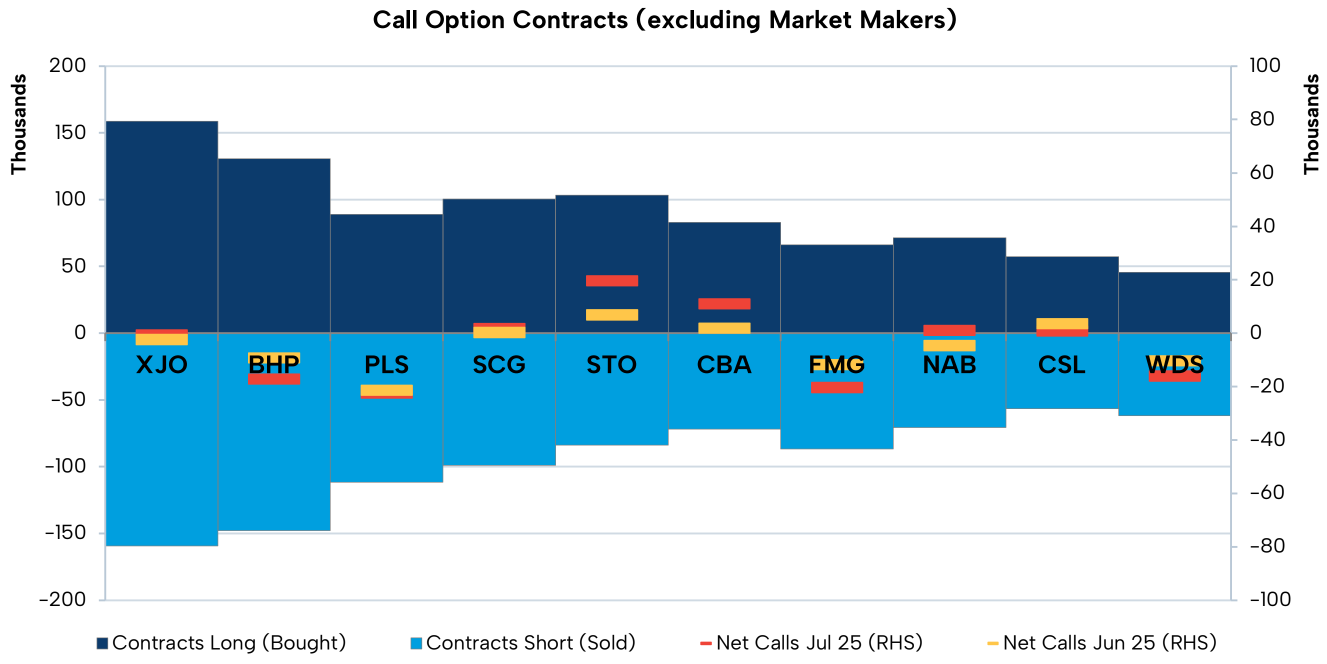
NOTE: The above charts include contracts traded in both Single Stock and Index options

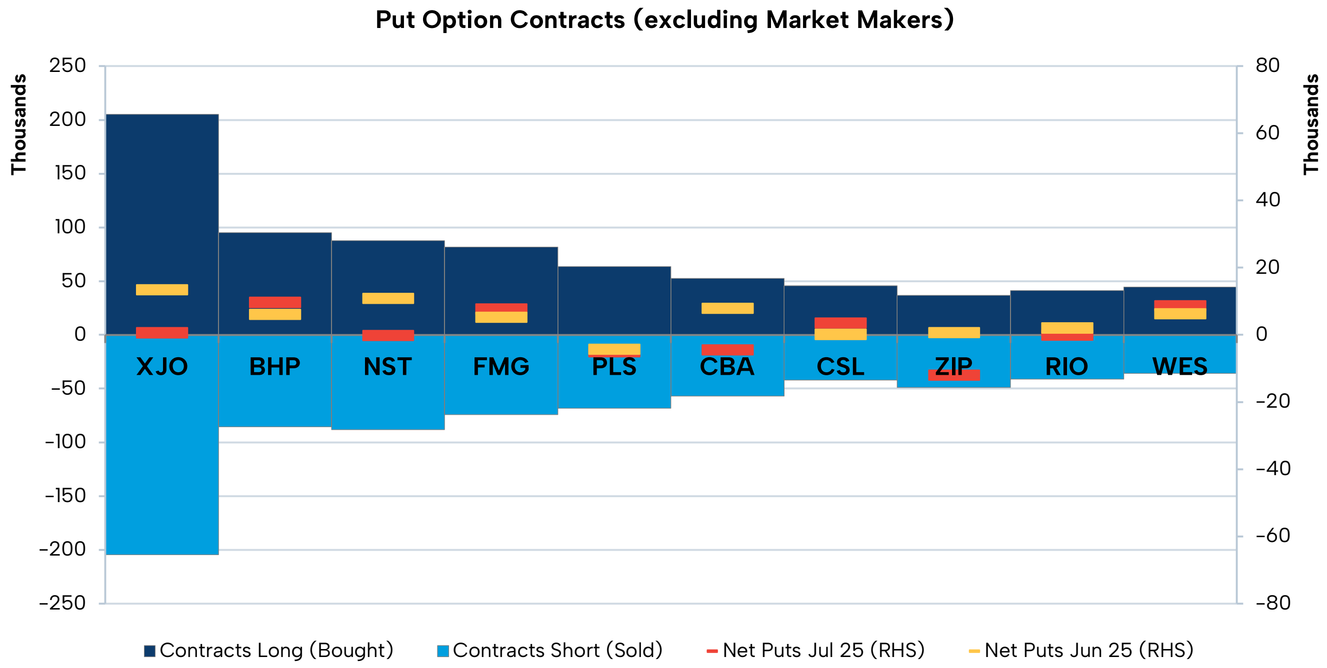
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

July 25

Top 10 Call and Put Option Contracts



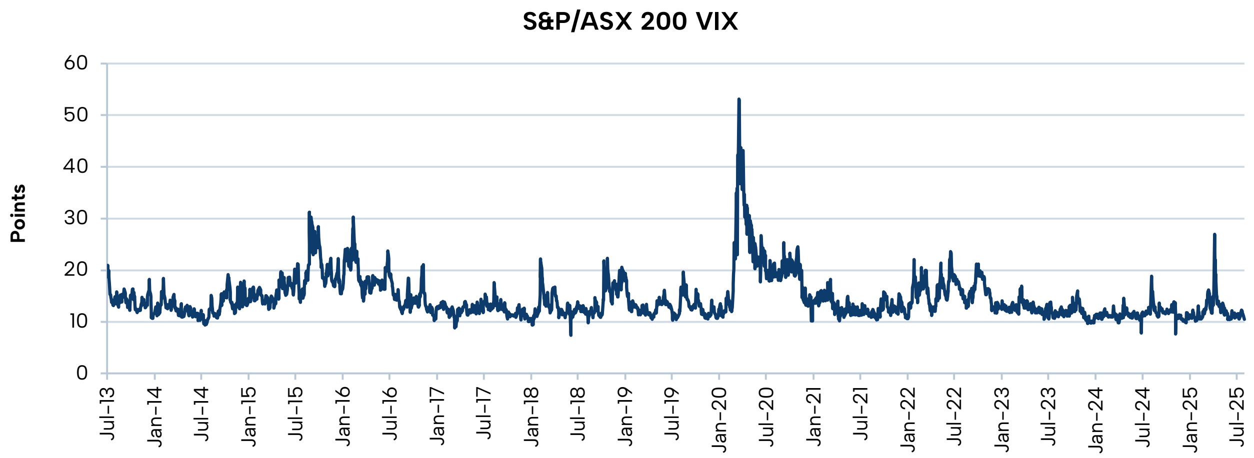


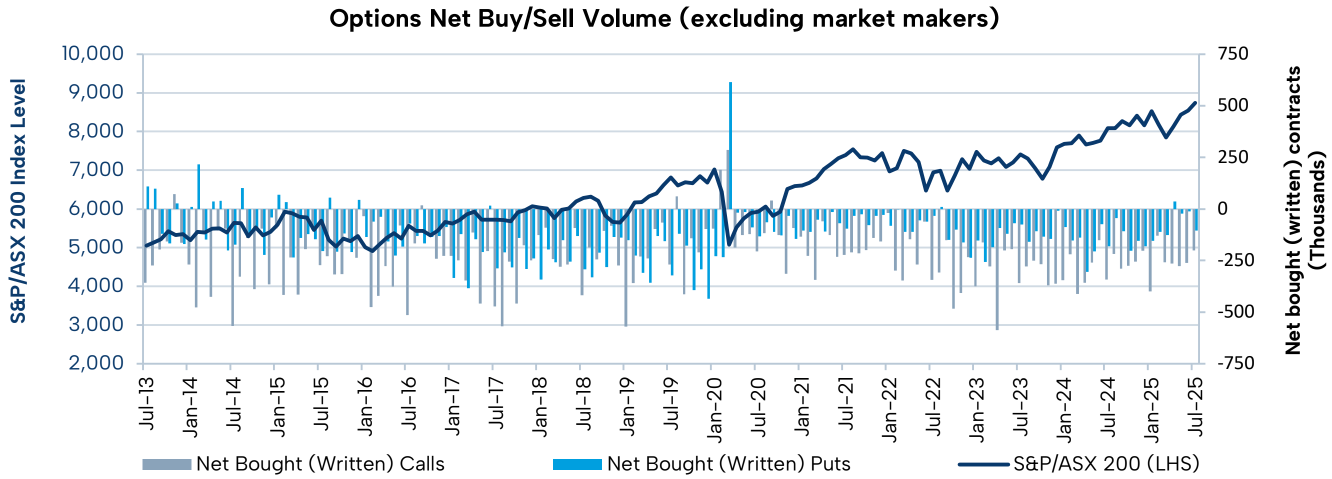
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

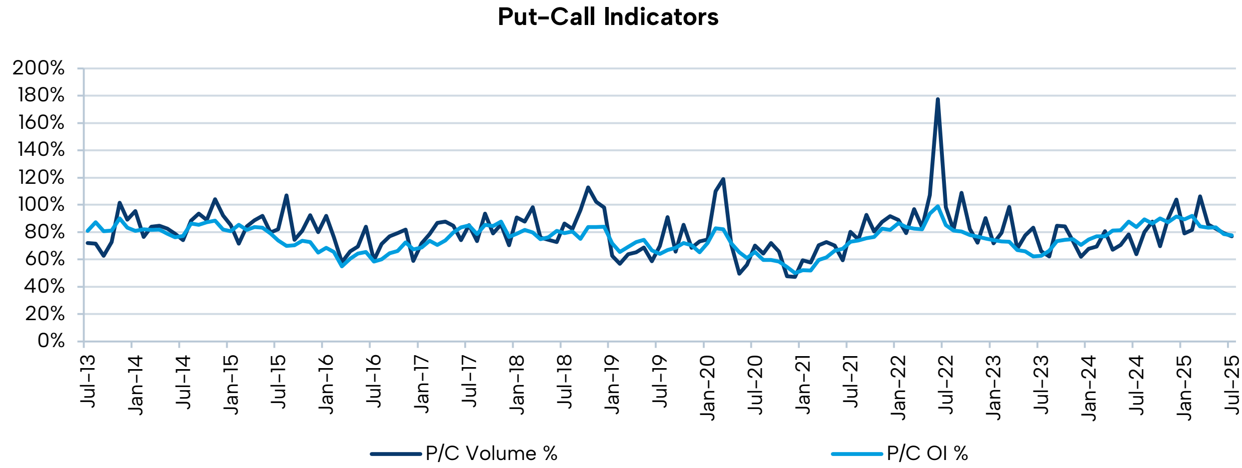
ASX EQUITY DERIVATIVES

July 25

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







ASX EQUITY DERIVATIVES

July 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-25	2,985,334	2,298,386	5,283,720	4,668,483	14,202	600,435	600
Jun-25	3,173,865	2,520,751	5,694,616	5,176,129	6,069	510,223	2,195
Variance	-5.9%	-8.8%	-7.2%	-9.8%	134.0%	17.7%	-72.7%
Jul-24	3,749,719	2,393,849	6,143,568	5,532,785	7,219	603,189	375
Variance	-20.4%	-4.0%	-14.0%	-15.6%	96.7%	-0.5%	60.0%
Cal Yr to date	28,266,578	23,649,655	51,916,233	46,351,477	87,582	5,462,570	14,604
Fin Yr to date	2,985,334	2,298,386	5,283,720	4,668,483	14,202	600,435	600

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-25	746.9	486.6	1,233.5	627.1	27.1	527.0	52.2
Jun-25	1,012.1	555.9	1,568.0	801.5	17.0	563.0	186.5
Variance	-26.2%	-12.5%	-21.3%	-21.8%	59.7%	-6.4%	-72.0%
Jul-24	716.6	412.5	1,129.1	602.8	35.0	462.3	29.0
Variance	4.2%	18.0%	9.2%	4.0%	-22.6%	14.0%	80.0%
Cal Yr to date	7,114.4	5,952.1	13,066.5	6,164.8	277.0	5,411.4	1,213.4
Fin Yr to date	746.9	486.6	1,233.5	627.1	27.1	527.0	52.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jul-25	1,699,210	1,317,947	3,017,158	2,775,687	3,616	237,354	500
Jun-25	1,532,292	1,202,140	2,734,432	2,504,752	2,149	226,657	872
Variance	10.9%	9.6%	10.3%	10.8%	68.3%	4.7%	-42.7%
Jul-24	1,910,787	1,602,322	3,513,110	3,203,974	2,184	306,951	0
Variance	-11.1%	-17.7%	-14.1%	-13.4%	65.6%	-22.7%	N/A
Cal Yr to date	14,937,848	12,464,440	27,402,289	25,124,525	33,053	2,240,667	4,035
Fin Yr to date	1,699,210	1,317,947	3,017,158	2,775,687	3,616	237,354	500

MORE INFORMATION

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