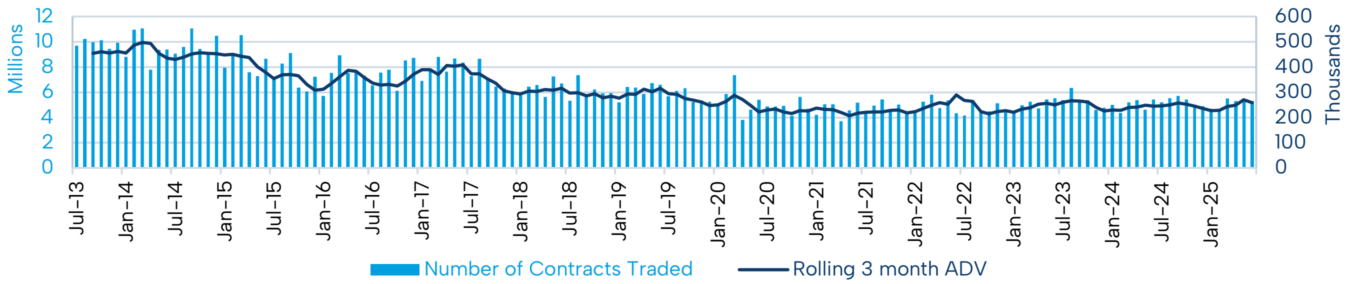
ASX EQUITY DERIVATIVES

Options and Futures Statistics

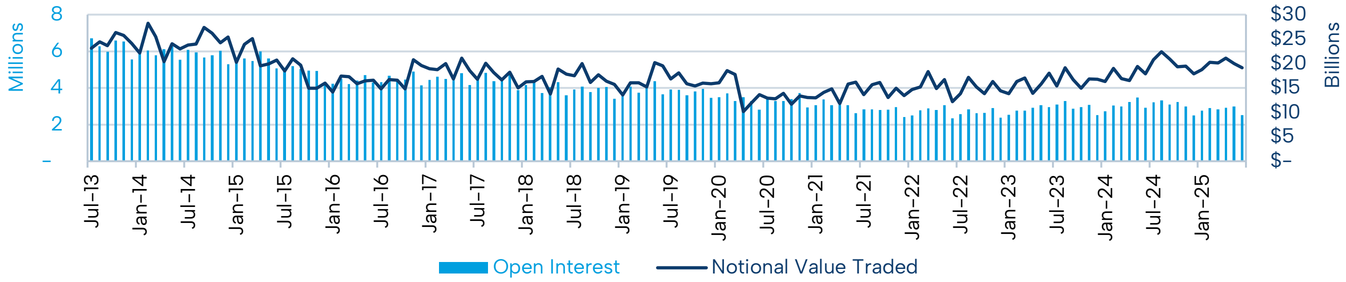
June 25

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

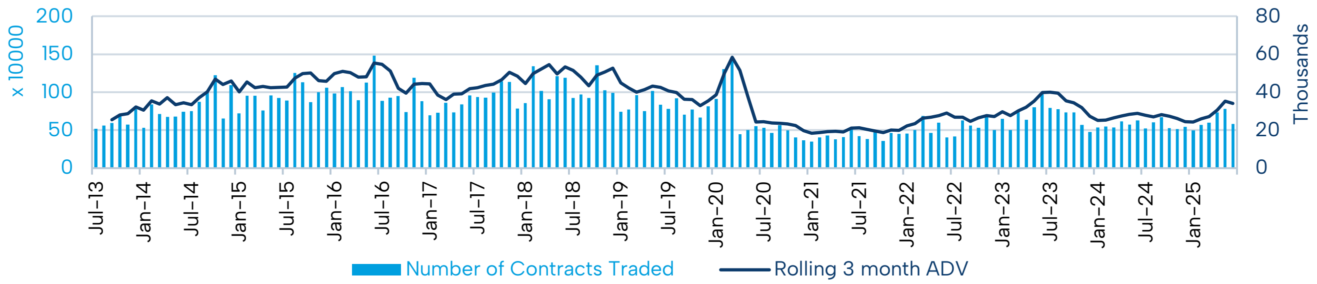
Single Stock Options Volume and ADV



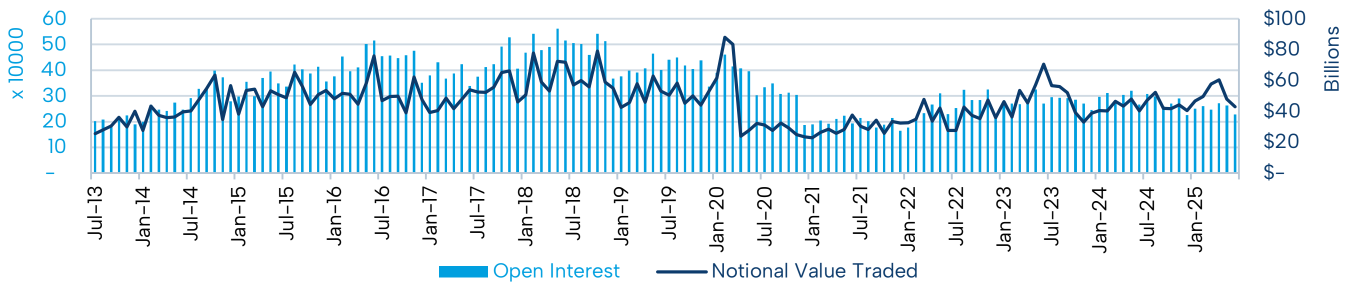
Single Stock Options Open Interest & Notional Value Traded



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

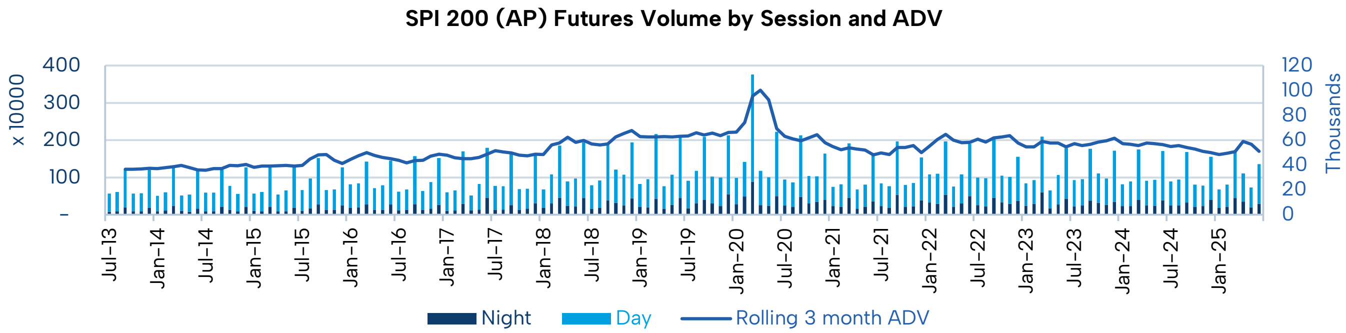
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

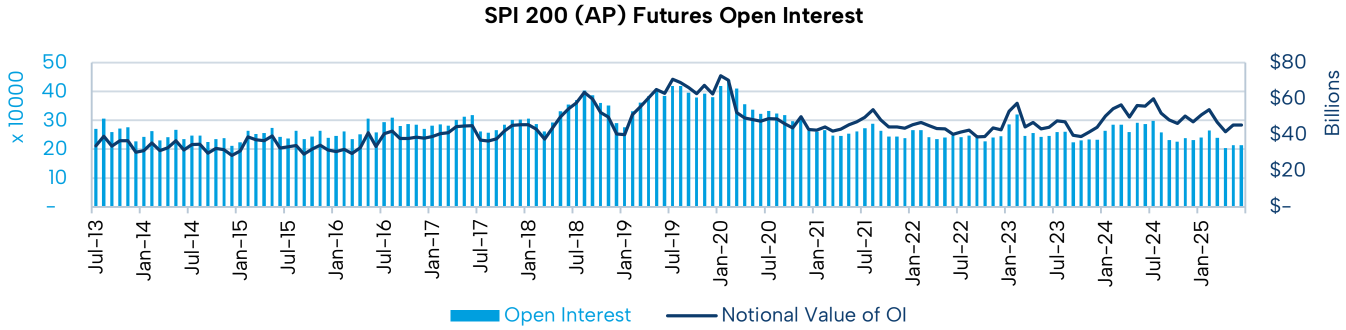
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

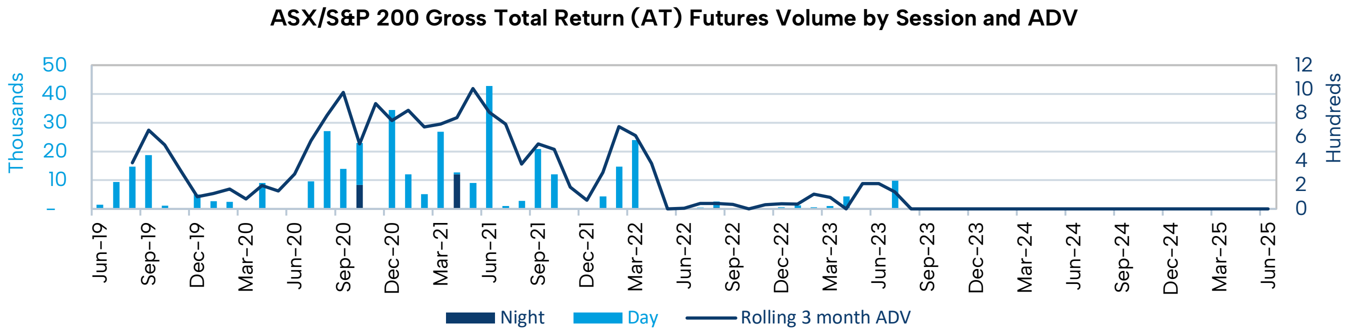
ASX EQUITY DERIVATIVES

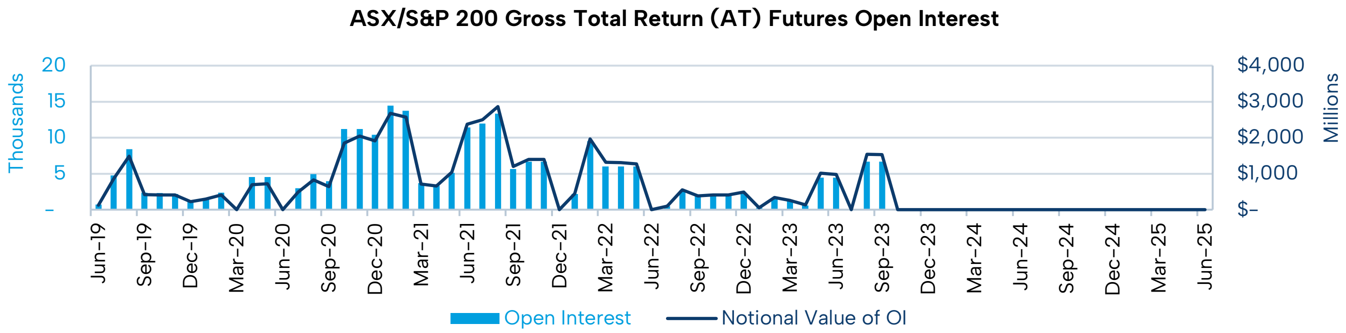
June 25

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

June 25

Options – Top Classes by Volume

RANK	JUN 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	512,418	11.2%	227,530	225.2%	N/A	N/A	112.8%	-2,393	13,422
2	BHP	299,247	6.5%	126,465	236.6%	206,368,143	14.5%	108.6%	-9,277	6,095
3	FMG	292,219	6.4%	96,235	303.7%	154,156,619	19.0%	251.6%	-11,868	5,224
4	CBA	273,396	6.0%	79,724	342.9%	41,684,888	65.6%	60.3%	1,818	7,914
5	STO	253,165	5.5%	93,836	269.8%	332,697,942	7.6%	40.4%	6,847	19,603
6	WDS	242,901	5.3%	86,177	281.9%	142,889,134	17.0%	54.0%	-10,330	-1,978
7	TLS	223,687	4.9%	155,104	144.2%	512,242,465	4.4%	13.5%	-19,101	5,992
8	RIO	187,637	4.1%	44,051	426.0%	39,984,448	46.9%	121.9%	5,268	2,031
9	SIG	182,912	4.0%	92,861	197.0%	698,596,842	2.6%	76.1%	-31,853	913
10	NST	170,165	3.7%	41,603	409.0%	158,795,007	10.7%	171.5%	6,841	10,794
11	PLS	158,159	3.5%	85,012	186.0%	920,986,130	1.7%	111.0%	-21,389	-4,255
12	ANZ	153,167	3.3%	72,289	211.9%	113,458,161	13.5%	78.7%	-7,994	-2,249
13	WBC	148,249	3.2%	70,508	210.3%	102,509,925	14.5%	52.1%	-1,883	4,636
14	NAB	137,780	3.0%	69,866	197.2%	76,717,824	18.0%	41.6%	-4,634	-3,290
15	CSL	117,570	2.6%	32,919	357.1%	15,528,153	75.7%	114.4%	3,540	169
16	ZIP	116,386	2.5%	49,993	232.8%	382,701,323	3.0%	13.2%	-84,652	654
17	APA	102,173	2.2%	37,894	269.6%	63,622,425	16.1%	2.3%	-2,634	-1,361
18	WES	101,661	2.2%	29,256	347.5%	26,459,518	38.4%	82.6%	813	6,286
19	TCL	96,242	2.1%	44,158	217.9%	97,088,691	9.9%	5.0%	-786	1,023
20	EVN	86,709	1.9%	31,279	277.2%	310,757,115	2.8%	96.3%	8,779	-4,951
21	S32	85,897	1.9%	45,404	189.2%	370,018,436	2.3%	97.3%	-15,283	-10,662
22	EDV	85,065	1.9%	46,717	182.1%	80,829,810	10.5%	447.3%	-4,070	-1,341
23	WHC	84,049	1.8%	65,794	127.7%	126,703,573	6.6%	150.6%	-4,416	-5,330
24	WOW	82,024	1.8%	46,995	174.5%	40,294,794	20.4%	165.7%	-1,051	-1,196
25	GMG	73,119	1.6%	26,909	271.7%	70,114,849	10.4%	28.3%	-3,569	192
26	RRL	71,050	1.6%	32,969	215.5%	93,120,487	7.6%	18.5%	24,866	-4,212
27	ILU	65,696	1.4%	30,427	215.9%	86,236,004	7.6%	75.1%	-3,699	-4,184
28	TAH	57,654	1.3%	89,830	64.2%	117,470,105	4.9%	2924.8%	-767	-5,461
29	COL	57,219	1.3%	21,626	264.6%	61,825,017	9.3%	16.7%	1,395	860
30	SCG	56,493	1.2%	49,360	114.5%	227,243,789	2.5%	1.5%	233	-558
	Market*	4,574,109	100.0%	2,022,791	226.1%	5,671,101,617	8.1%	70.9%	-181,249	34,780

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

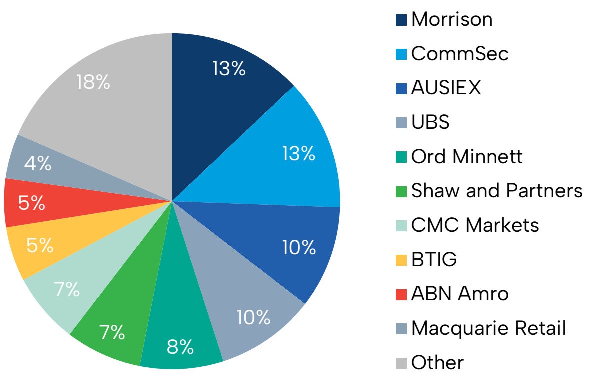
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

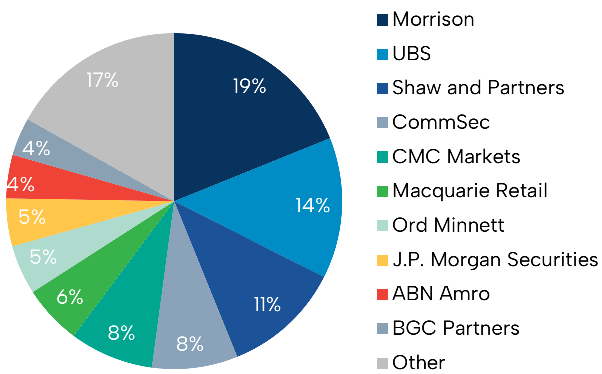
June 25

Options Market Share by Volume and Value Traded

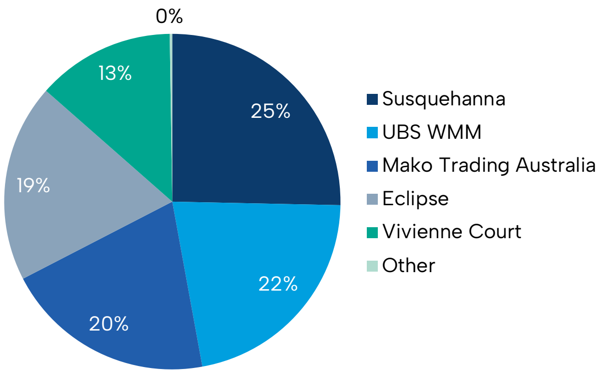
Top 10 Brokers by Volume



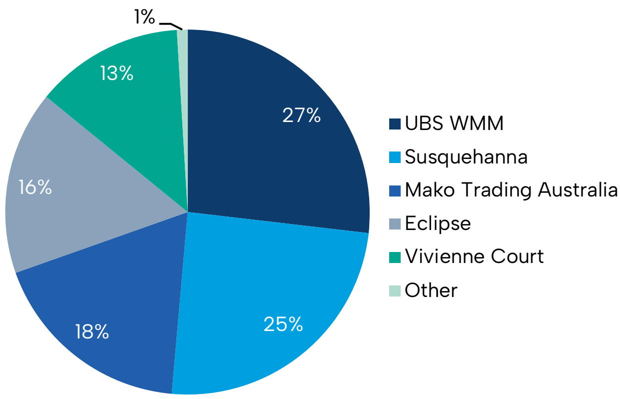
Top 10 Brokers by Value



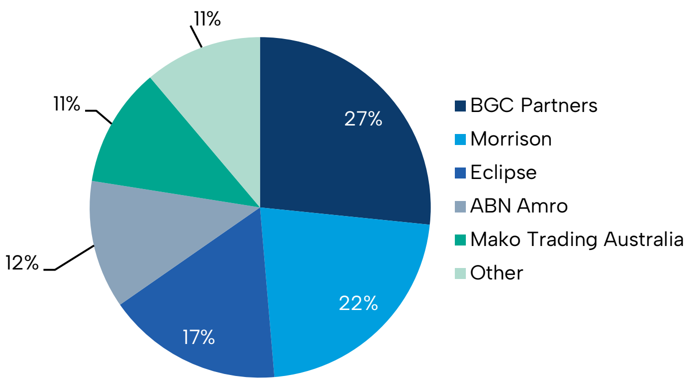
Top 5 Market Makers by Volume



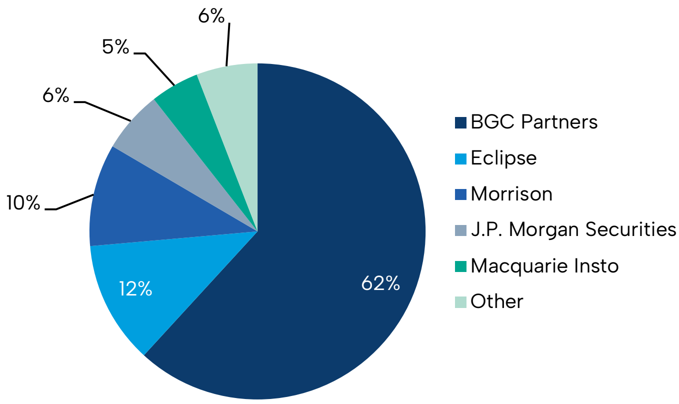
Top 5 Market Makers by Value



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

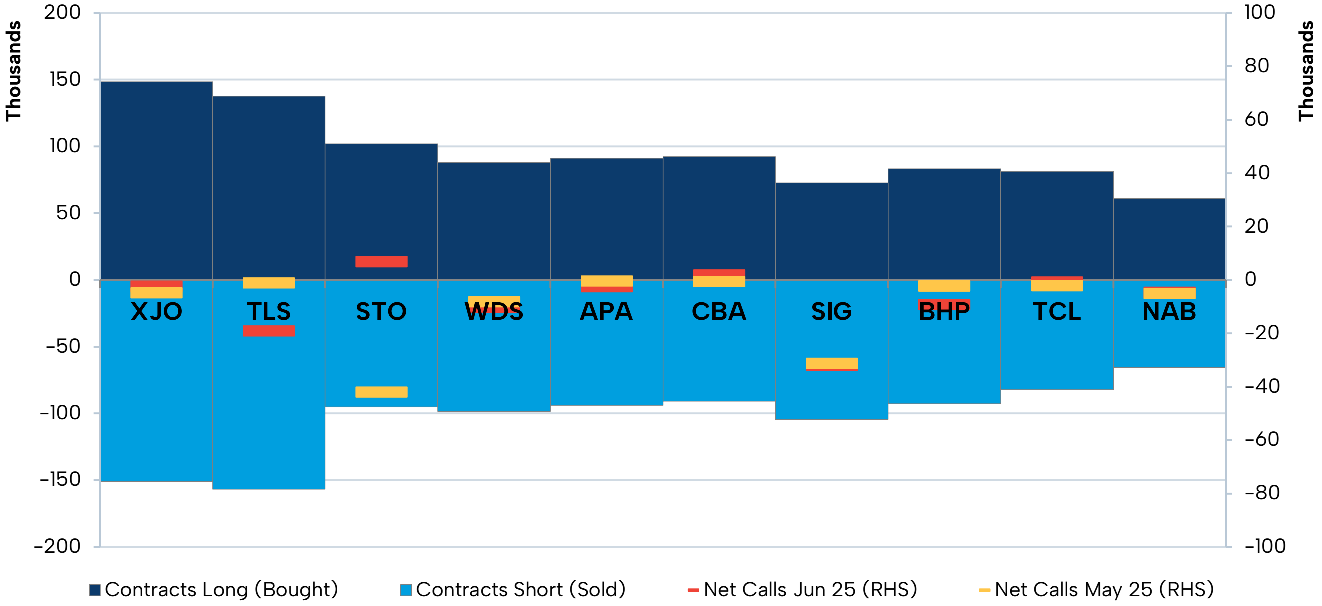
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

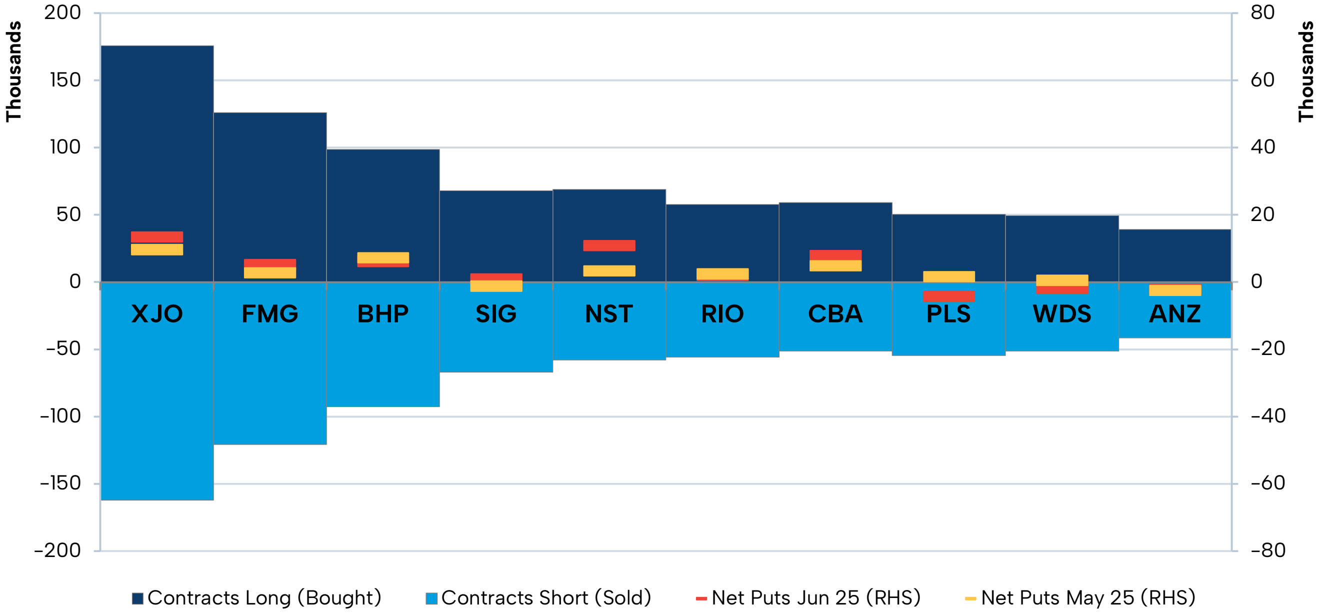
June 25

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)

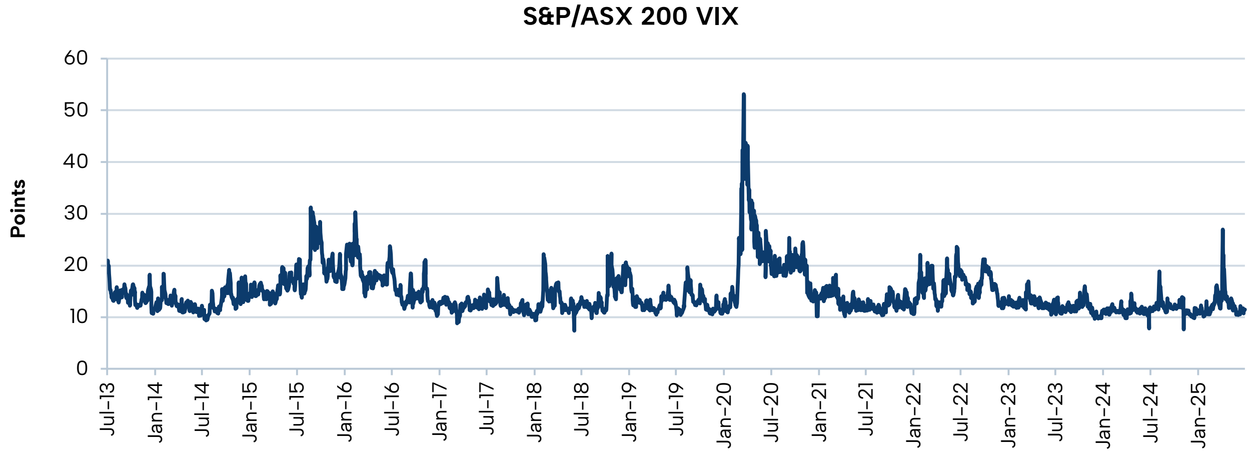


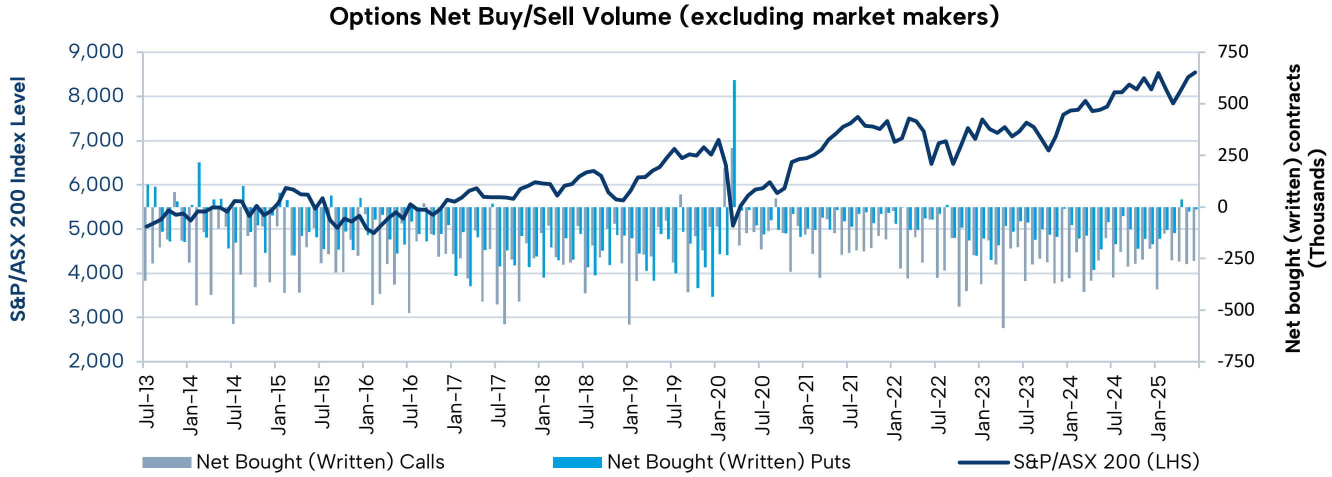
Put Option Contracts (excluding Market Makers)

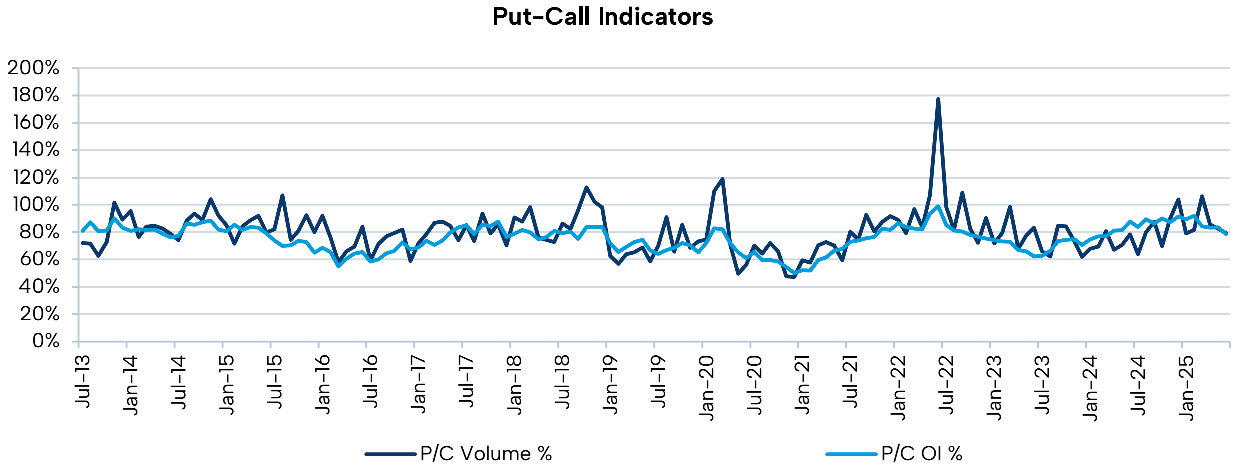


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

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







ASX EQUITY DERIVATIVES

June 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-25	3,173,865	2,520,751	5,694,616	5,176,129	6,069	510,223	2,195
May-25	3,221,041	2,658,151	5,879,192	5,286,218	7,186	585,338	450
Variance	-1.5%	-5.2%	-3.1%	-2.1%	-15.5%	-12.8%	387.8%
Jun-24	3,215,414	2,516,841	5,732,255	5,200,427	5,735	525,056	1,037
Variance	-1.3%	0.2%	-0.7%	-0.5%	5.8%	-2.8%	111.7%
Cal Yr to date	22,107,379	18,830,518	40,937,897	36,506,865	67,311	4,351,912	11,809
Fin Yr to date	41,221,487	34,317,302	75,538,789	67,654,987	159,952	7,708,531	15,319

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-25	1,012.1	555.9	1,568.0	801.5	17.0	563.0	186.5
May-25	757.4	488.2	1,245.6	595.1	26.2	586.6	37.7
Variance	33.6%	13.9%	25.9%	34.7%	-35.1%	-4.0%	394.6%
Jun-24	651.6	454.1	1,105.7	556.1	53.4	415.7	80.5
Variance	55.3%	22.4%	41.8%	44.1%	-68.2%	35.4%	131.8%
Cal Yr to date	5,355.4	4,909.6	10,265.0	4,736.2	232.8	4,321.4	974.6
Fin Yr to date	9,898.6	7,779.2	17,677.7	8,733.3	671.2	7,019.4	1,253.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-25	1,532,292	1,202,140	2,734,432	2,504,752	2,149	226,657	872
May-25	1,775,038	1,484,040	3,259,078	2,995,484	1,762	261,684	147
Variance	-13.7%	-19.0%	-16.1%	-16.4%	22.0%	-13.4%	493.2%
Jun-24	1,692,670	1,485,688	3,178,358	2,908,319	2,340	267,345	353
Variance	-9.5%	-19.1%	-14.0%	-13.9%	-8.2%	-15.2%	147.0%
Cal Yr to date	11,706,346	9,944,353	21,650,699	19,844,086	27,288	1,776,656	2,663
Fin Yr to date	22,336,612	19,294,718	41,631,333	38,130,075	71,986	3,426,473	2,788

MORE INFORMATION

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