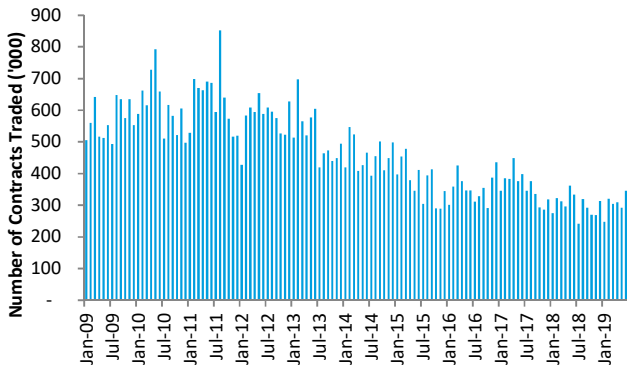
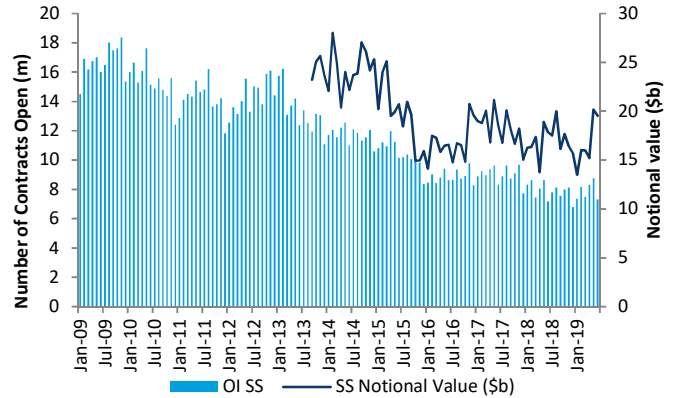


Average Daily Volume (ADV) and Open Interest (OI) - Single Stock and XJO traded on ASX

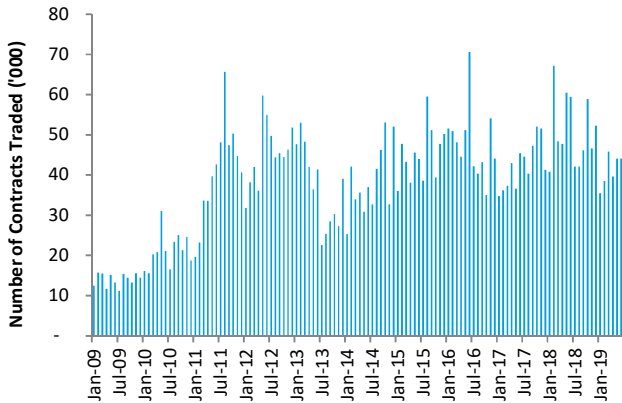
Single Stock Options ADV (adj)



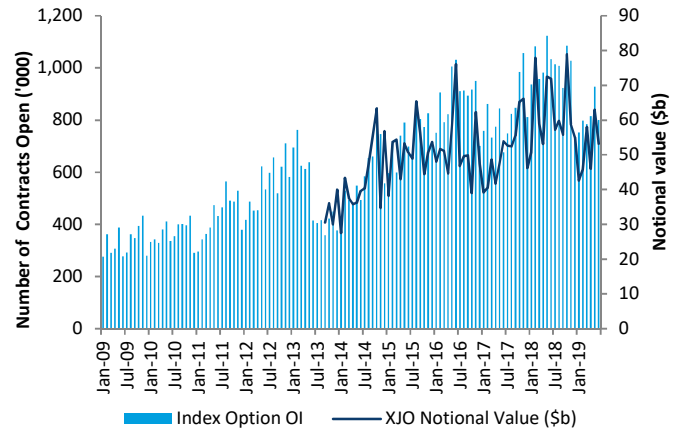
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



XJO Options OI and Notional Value



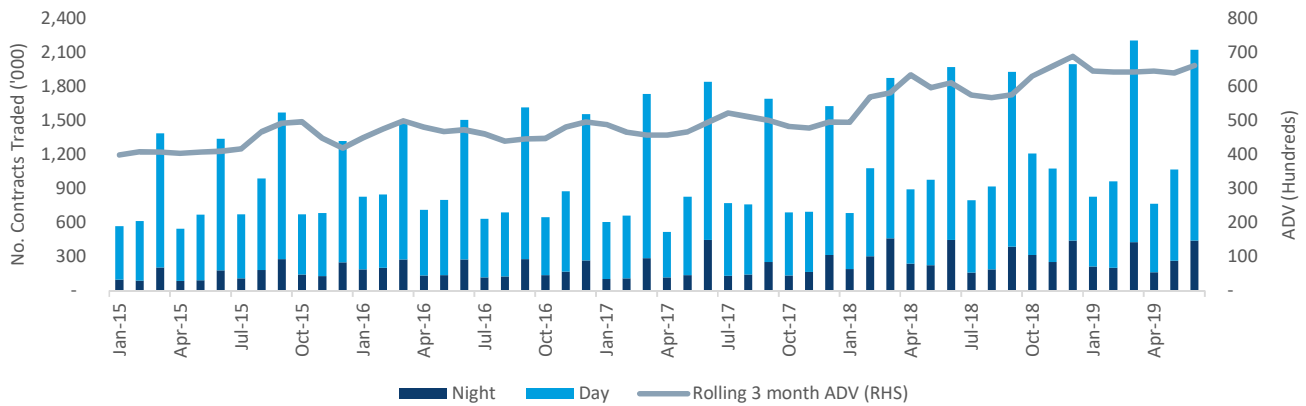
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

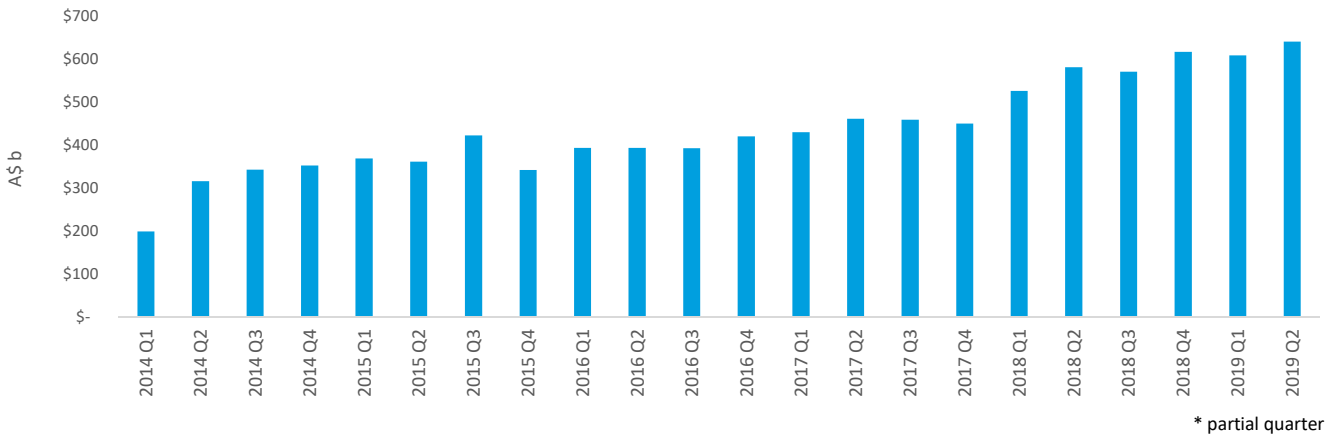
June 2019

Average Daily Volume (ADV), Notional Value and Open Interest (OI) - SPI 200 Futures (AP) traded on ASX 24

AP Futures Volume and ADV

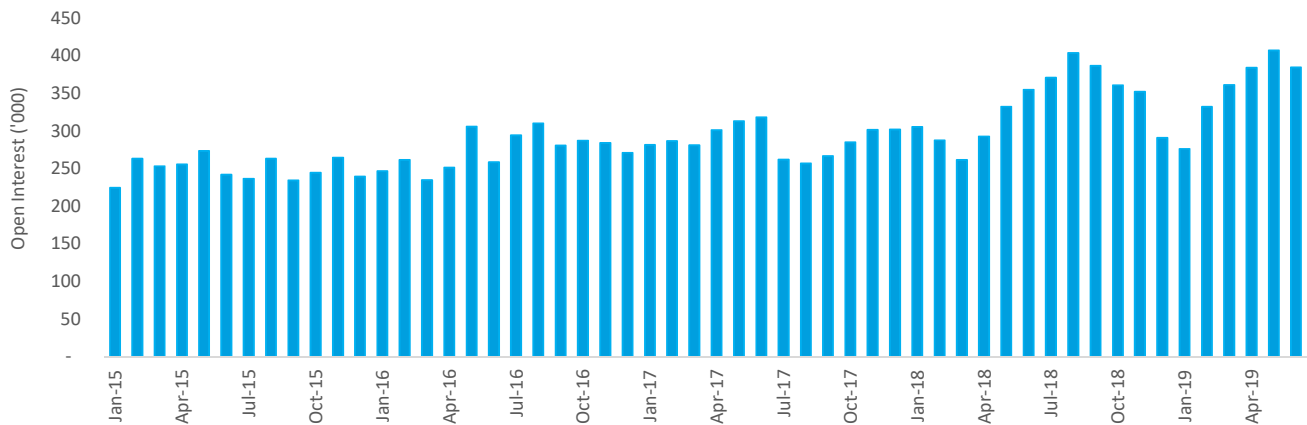


AP Futures Quarterly Notional Value



* partial quarter

AP Futures - Open Interest



ASX EQUITY DERIVATIVES

June 2019

Options - Top Classes by Volume

RANK	Jun-19	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	839,089	11.3%	801,183	104.7%	N/A	N/A	120.4%	-1,292	-25,786
2	TLS	577,366	7.8%	784,160	73.6%	607,270,000	9.5%	31.5%	-18,057	7,146
3	FMG	452,691	6.1%	486,959	93.0%	266,800,000	17.0%	40.0%	-4,271	-21,708
4	CBA	420,163	5.7%	290,474	144.6%	62,906,000	66.8%	48.9%	5,257	-4,040
5	BHP	406,546	5.5%	382,197	106.4%	126,536,000	32.1%	57.9%	-6,533	-7,181
6	RIO	319,674	4.3%	177,304	180.3%	34,286,000	93.2%	70.5%	916	-10,128
7	LLC	266,314	3.6%	168,108	158.4%	48,864,000	54.5%	18.7%	1,648	194
8	NCM	230,965	3.1%	160,772	143.7%	69,992,000	33.0%	53.9%	4,640	-1,143
9	NAB	216,109	2.9%	297,159	72.7%	129,432,000	16.7%	55.6%	-8,165	-2,824
10	ANZ	214,816	2.9%	359,525	59.7%	106,606,000	20.2%	33.7%	2,066	-4,405
11	S32	207,396	2.8%	197,939	104.8%	423,551,000	4.9%	159.1%	16,792	-4,465
12	WBC	203,782	2.7%	306,126	66.6%	126,659,000	16.1%	51.9%	5,954	2,374
13	AMP	201,115	2.7%	244,708	82.2%	275,263,000	7.3%	158.0%	8,315	8,195
14	WES	148,805	2.0%	120,517	123.5%	57,600,000	25.8%	51.5%	21,248	1,615
15	TCL	141,050	1.9%	178,822	78.9%	131,249,000	10.7%	8.3%	510	1,870
16	WPL	135,290	1.8%	133,932	101.0%	48,632,000	27.8%	65.8%	402	-2,897
17	AMC	133,480	1.8%	126,930	105.2%	164,504,000	8.1%	23.3%	580	-1,939
18	CSL	122,900	1.7%	77,248	159.1%	15,961,000	77.0%	65.5%	852	4,812
19	WOW	114,169	1.5%	110,188	103.6%	65,644,000	17.4%	47.9%	5,259	2,829
20	AZJ	112,466	1.5%	28,530	394.2%	283,741,000	4.0%	8.7%	1,028	-4,863
21	MQG	100,894	1.4%	64,883	155.5%	22,256,000	45.3%	86.7%	-370	1,066
22	AWC	100,014	1.3%	358,532	27.9%	221,038,000	4.5%	199.4%	-12,407	-12,923
23	BSL	91,032	1.2%	71,829	126.7%	80,600,000	11.3%	56.2%	-1,820	-6,759
24	ORG	90,486	1.2%	104,429	86.6%	106,985,000	8.5%	63.6%	-4,363	-9,020
25	IAG	89,106	1.2%	80,408	110.8%	98,984,000	9.0%	18.4%	-12,854	-3,051
26	SYD	88,186	1.2%	78,698	112.1%	87,663,000	10.1%	40.7%	2,593	2,482
27	COL	82,528	1.1%	86,491	95.4%	62,671,000	13.2%	10.4%	-955	-4,865
28	STO	77,667	1.0%	79,904	97.2%	110,985,000	7.0%	75.7%	-6,111	-7,002
29	SUN	69,543	0.9%	85,981	80.9%	58,895,000	11.8%	42.7%	-8,347	2,453
30	OSH	62,043	0.8%	95,694	64.8%	81,743,000	7.6%	87.7%	-2,084	-14,353
	Market^	7,425,115	100.0%	8,105,952	91.6%	7,680,894,000	9.7%	58.7%	-7,776	-38,843

* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security

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

^ ETO classes only included

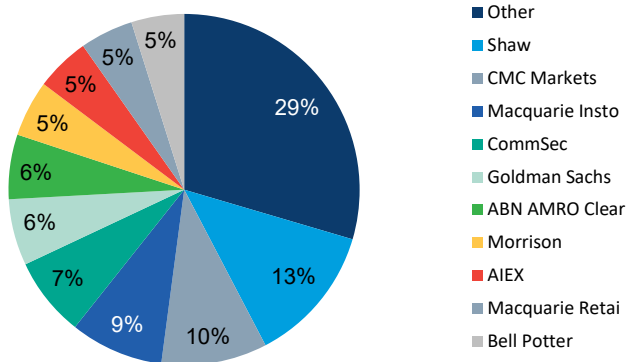
NOTE: Figures for the above charts are double-sided

ASX EQUITY DERIVATIVES

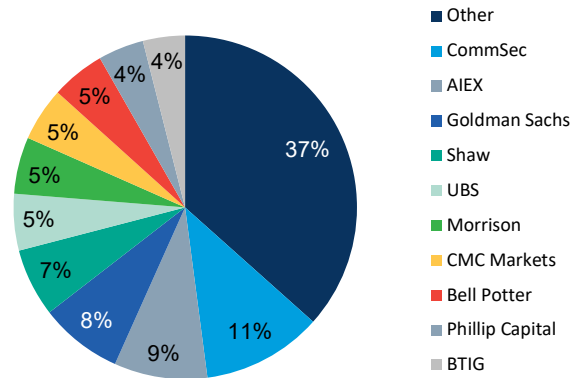
June 2019

Options - Market Share by Value and Volume Traded

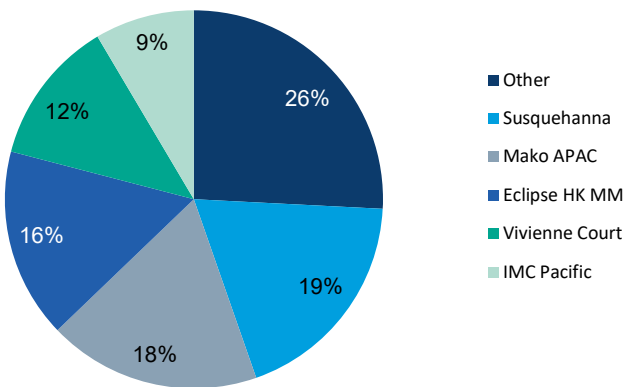
Top 10 Brokers by Value



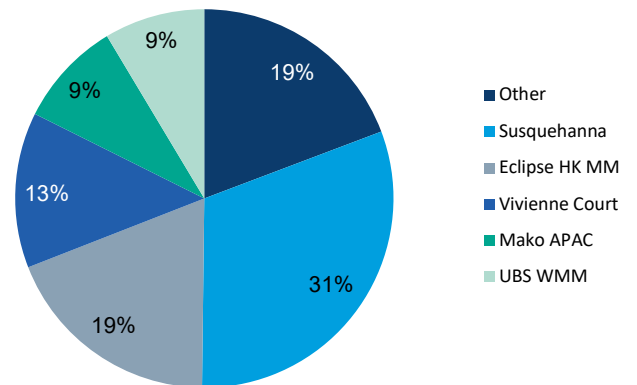
Top 10 Brokers by Volume



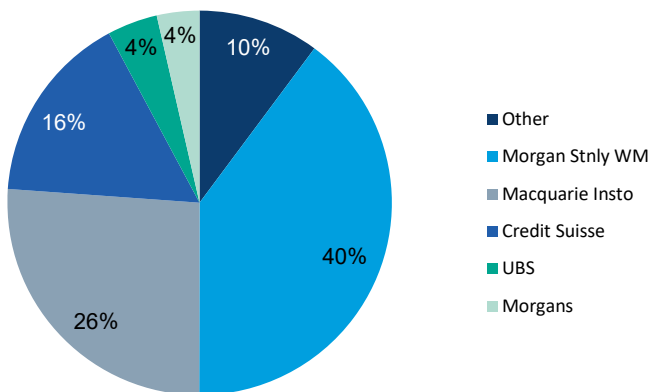
Top 5 Market Makers by Value



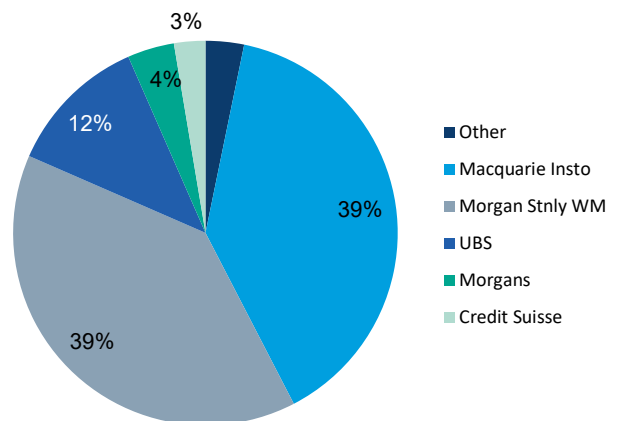
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



Top 5 LEPO Participants by Volume

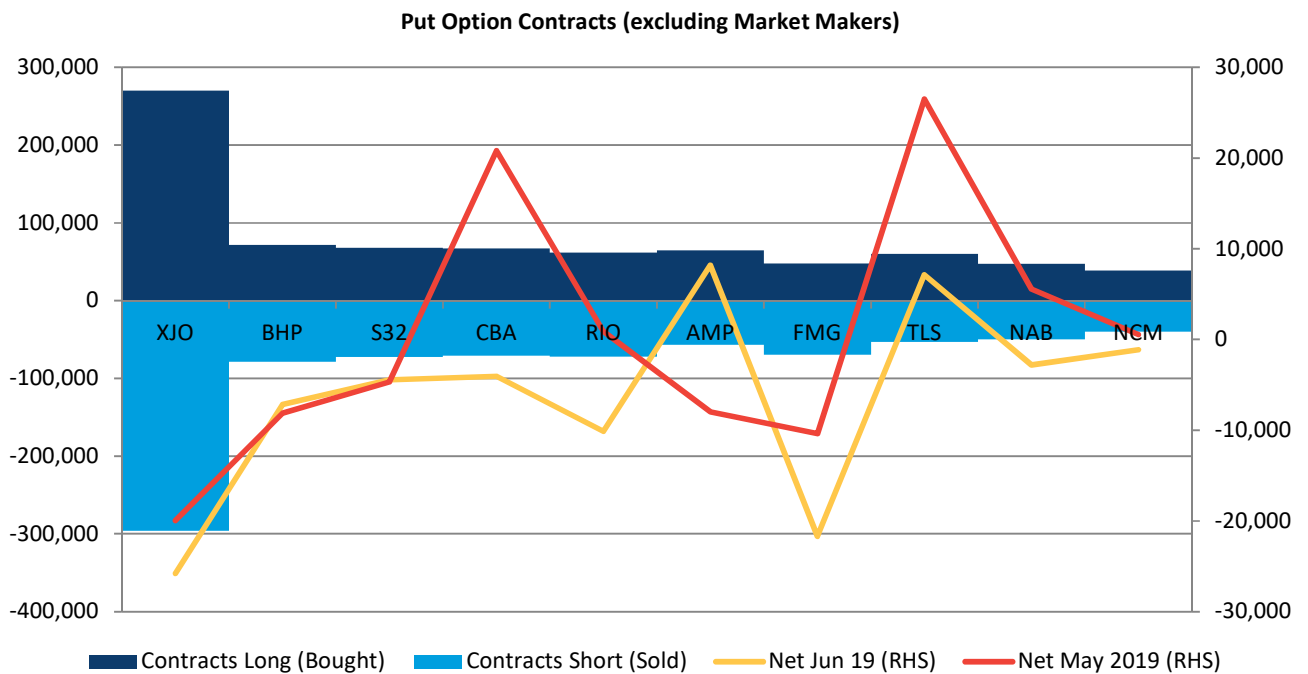
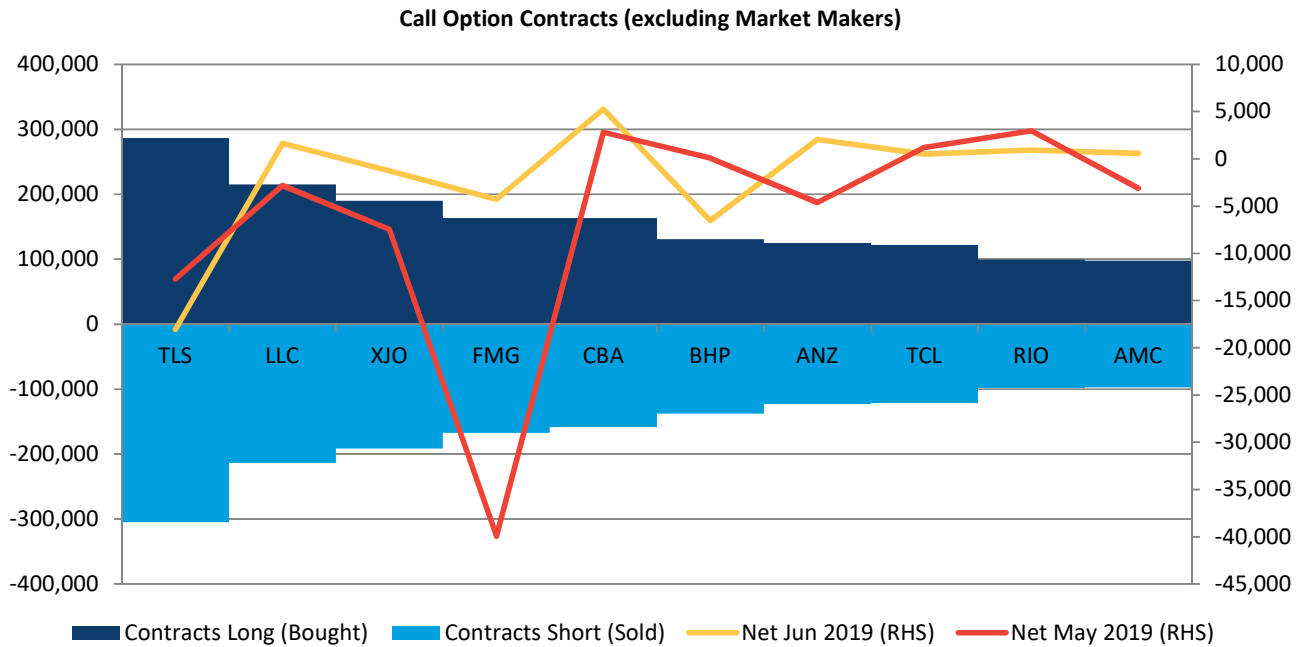


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

June 2019

Top 10 Call and Put Options Contracts

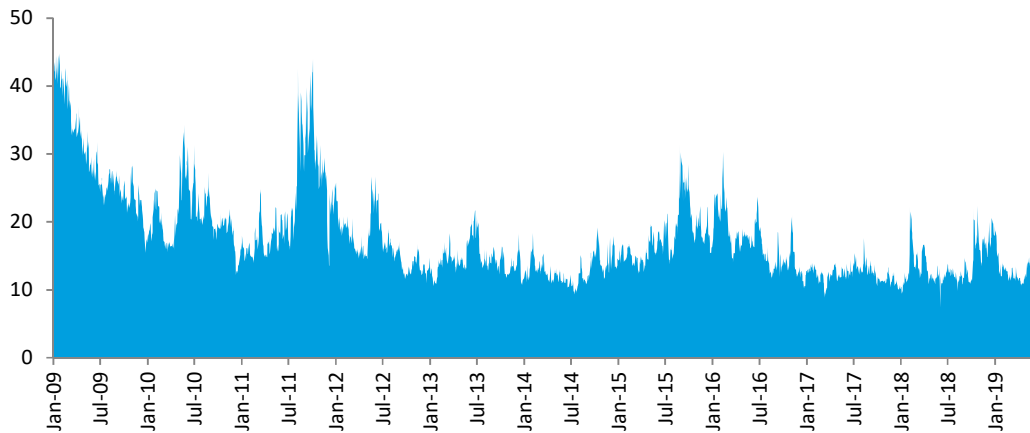


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

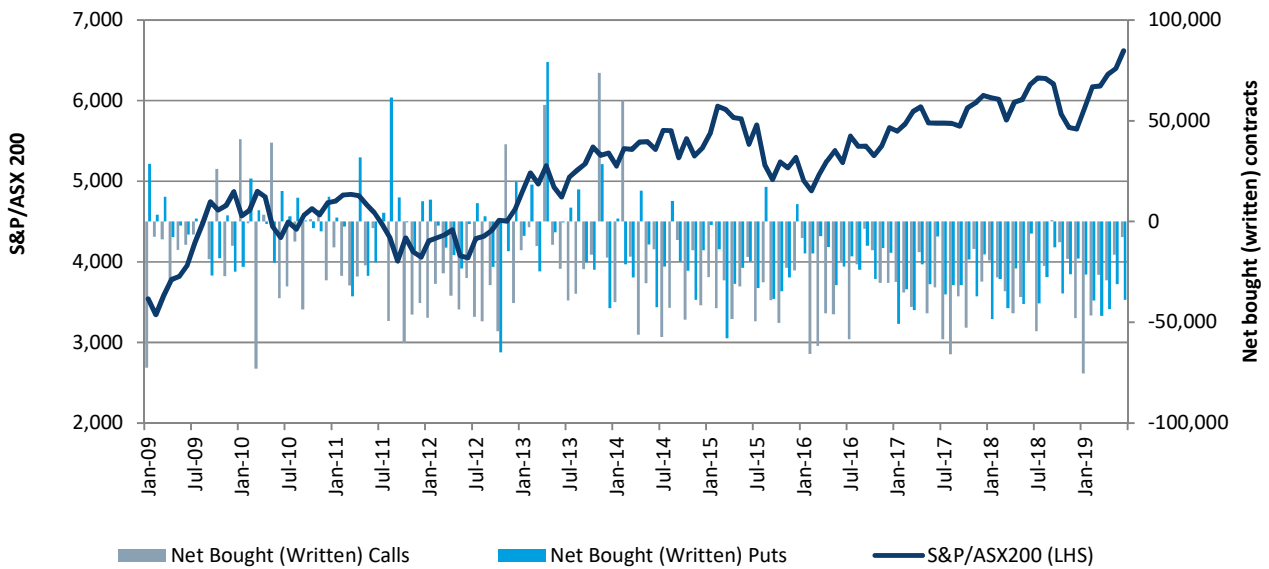
ASX EQUITY DERIVATIVES

June 2019

S&P/ASX 200 VIX

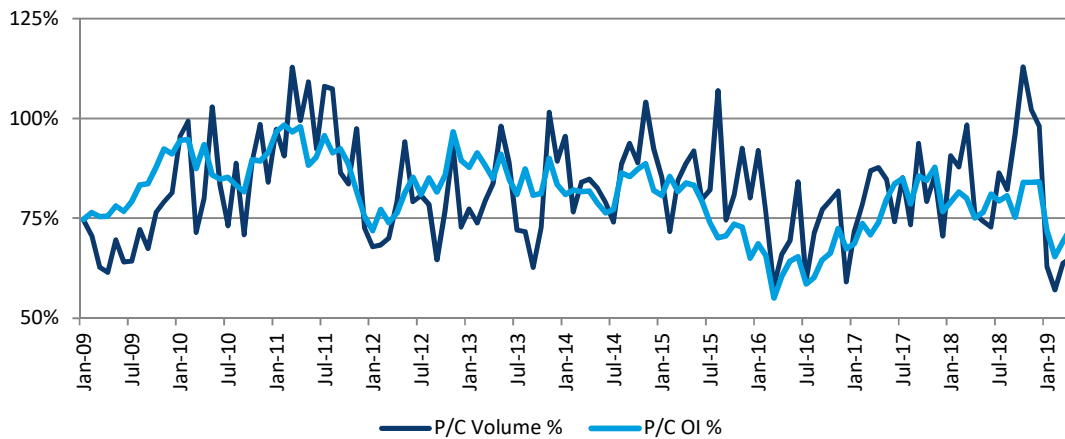


Options Net Buy/Sell Volume (excluding market makers)



NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.

Put-Call Indicators



ASX EQUITY DERIVATIVES

June 2019

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Jun-19	4,677,696	2,747,419	7,425,115	6,054,725	531,301	837,371	1,718
May-19	4,579,719	3,147,460	7,727,179	6,601,097	110,137	1,014,944	1,001
Variance	2.1%	-12.7%	-3.9%	-8.3%	382.4%	-17.5%	71.6%
Jun-18	4,555,959	3,316,187	7,872,146	6,081,977	599,004	1,189,217	1,948
Variance	2.7%	-17.2%	-5.7%	-0.4%	-11.3%	-29.6%	-11.8%
Cal Yr to date	25,995,157	16,283,535	42,278,692	35,543,559	1,646,037	5,085,811	3,285
Fin Yr to date	47,881,888	37,230,129	85,112,017	70,615,609	3,209,812	11,281,514	5,082

Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-19	2,391	397	2,787	784	1,086	809	109
May-19	1,139	440	1,580	577	344	597	62
Variance	109.8%	-9.9%	76.4%	36.0%	215.5%	35.5%	74.3%
Jun-18	1,941	384	2,325	566	1,161	480	118
Variance	23.2%	3.3%	19.9%	38.5%	-6.4%	68.3%	-7.3%
Cal Yr to date	7,354	2,345	9,699	3,245	2,862	3,387	205
Fin Yr to date	12,743	6,441	19,184	6,255	5,560	7,053	315

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-19	4,860,024	3,245,928	8,105,952	6,643,757	661,012	800,669	514
May-19	5,555,150	4,127,393	9,682,543	8,080,689	672,606	928,247	1,001
Variance	-12.5%	-21.4%	-16.3%	-17.8%	-1.7%	-13.7%	-48.7%
Jun-18	4,535,676	3,677,238	8,212,914	6,773,186	405,705	1,033,099	924
Variance	7.2%	-11.7%	-1.3%	-1.9%	62.9%	-22.5%	-44.4%
Cal Yr to date	4,860,024	3,245,928	8,105,952	6,643,757	661,012	800,669	514
Fin Yr to date	4,860,024	3,245,928	8,105,952	6,643,757	661,012	800,669	514

ASX takes no responsibility for any errors or omissions contained within this document and will not be liable for any reason including without limitation negligence, for losses, consequential or otherwise, arising from in connection with decisions made in reliance upon this information.

More information

Gregory Pill - Manager, Equity Derivatives

Phone: +61 2 9227 0696

Email: Greg.Pill@asx.com.au

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

Paul Kelly - Associate, Equity Derivatives

Phone: +61 2 9227 0360

Email: paul.kelly@asx.com.au