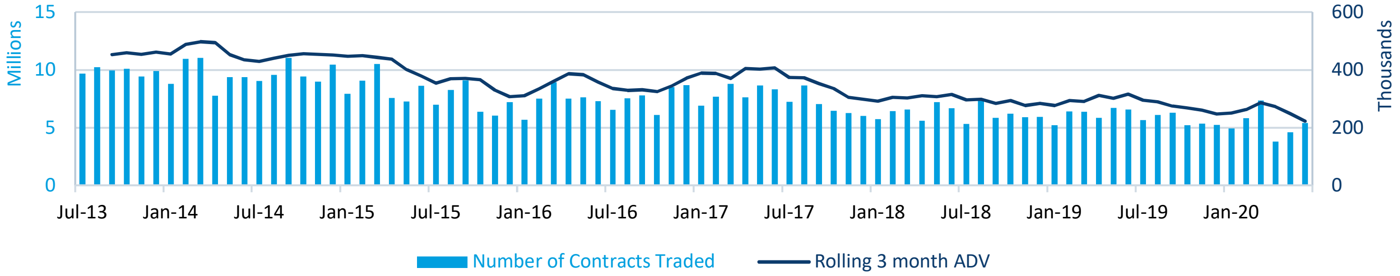
ASX EQUITY DERIVATIVES

Options and Futures Statistics

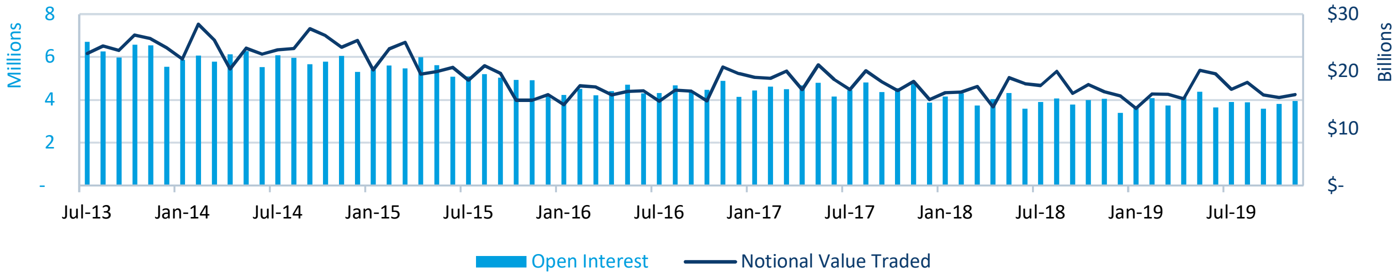
June 20

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

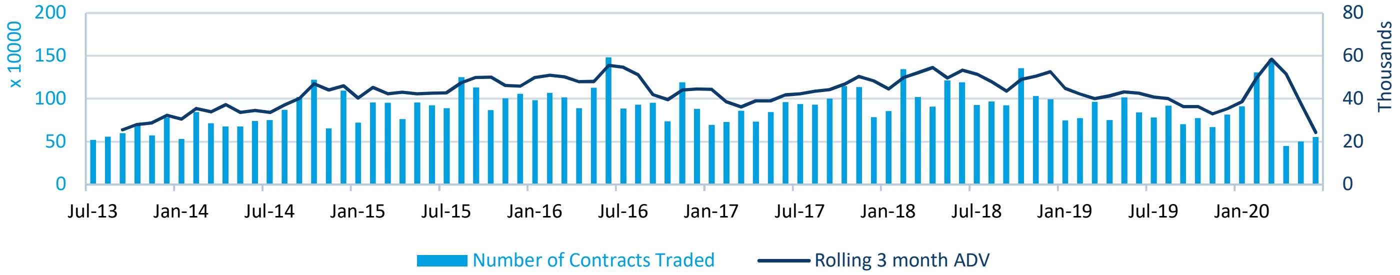
Single Stock Options Volume and ADV



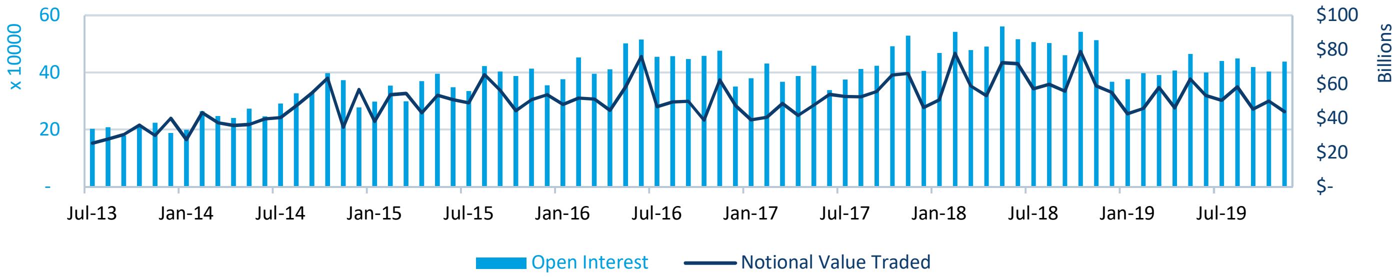
Single Stock Options Open Interest & Notional Value Traded



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

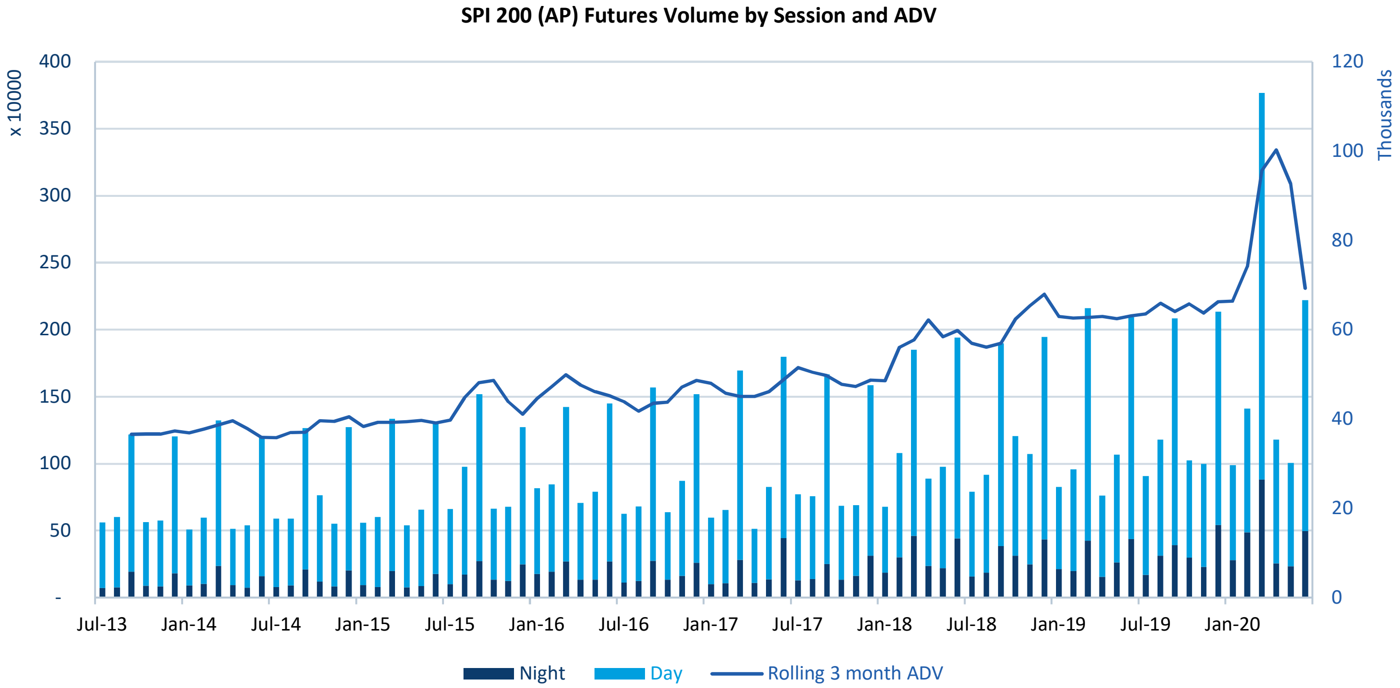
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

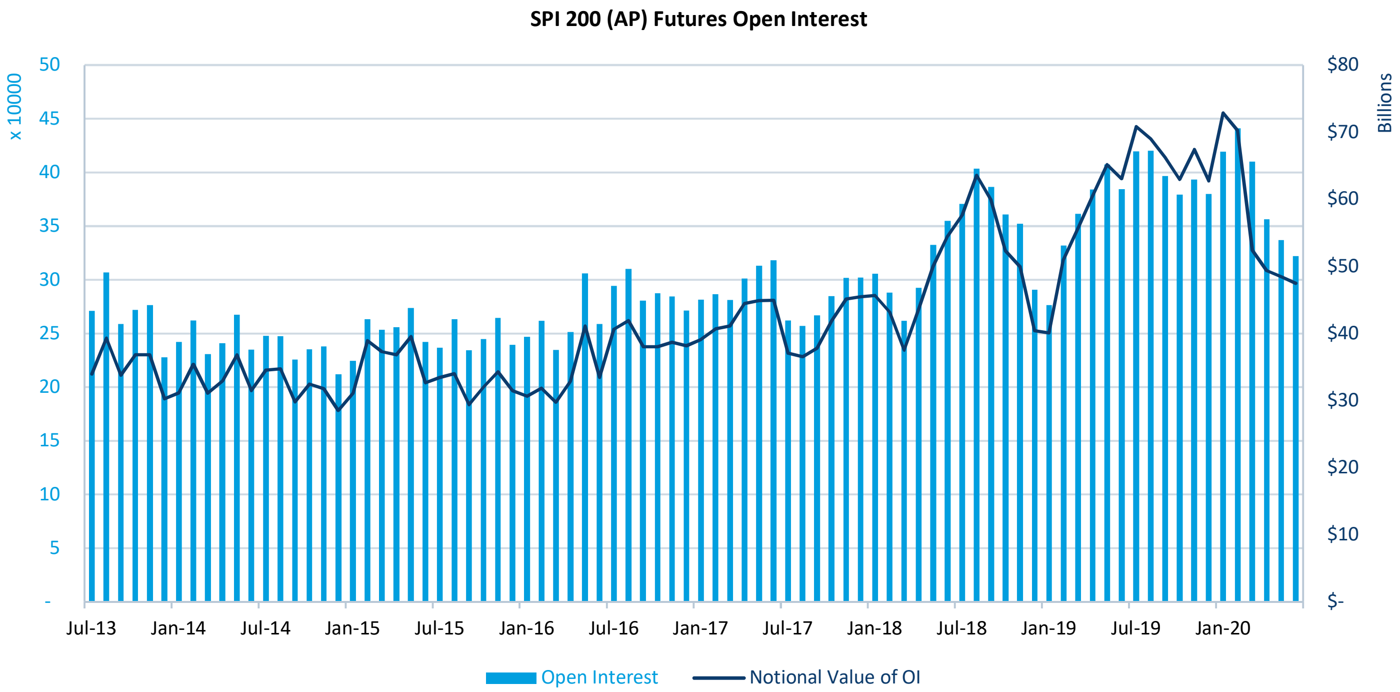
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

June 20

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 20

Options - Top Classes by Volume

RANK	JUN 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	552,926	11.3%	302,836	182.6%	N/A	N/A	149.0%	-521	3,470
2	TLS	305,009	6.2%	243,688	125.2%	684,226,124	4.5%	25.8%	-12,327	-17,920
3	BHP	271,506	5.5%	139,304	194.9%	148,636,723	18.3%	60.8%	-10,484	3,696
4	CBA	269,126	5.5%	84,822	317.3%	90,733,648	29.7%	67.9%	-8,364	3,420
5	NAB	254,228	5.2%	156,388	162.6%	272,428,821	9.3%	63.2%	8,854	-757
6	FMG	244,404	5.0%	131,165	186.3%	223,640,042	10.9%	76.6%	-1,027	2,447
7	ANZ	240,321	4.9%	149,162	161.1%	250,393,182	9.6%	48.1%	6,670	1,122
8	WBC	231,831	4.7%	196,515	118.0%	275,158,896	8.4%	53.7%	15,725	-2,635
9	LLC	216,386	4.4%	66,864	323.6%	48,851,838	44.3%	2.7%	-1,668	-2,142
10	NCM	208,737	4.3%	62,507	333.9%	80,534,083	25.9%	38.6%	-9,506	-1,834
11	RIO	185,331	3.8%	54,464	340.3%	36,292,600	51.1%	74.1%	1,281	772
12	STO	161,494	3.3%	66,234	243.8%	218,703,742	7.4%	31.8%	-9,303	-4,568
13	S32	157,186	3.2%	89,007	176.6%	486,064,883	3.2%	56.8%	-21,352	-2,921
14	WPL	154,252	3.2%	74,456	207.2%	103,660,317	14.9%	77.1%	782	-8,276
15	SYD	120,348	2.5%	37,335	322.3%	298,589,075	4.0%	40.1%	738	-1,516
16	AWC	116,804	2.4%	78,267	149.2%	422,416,808	2.8%	249.1%	-7,012	-22,547
17	AMP	116,443	2.4%	95,789	121.6%	397,510,529	2.9%	93.7%	-6,331	-4,584
18	AMC	103,489	2.1%	47,152	219.5%	116,611,661	8.9%	9.2%	-295	-214
19	BLD	102,597	2.1%	34,816	294.7%	311,510,634	3.3%	16.4%	-7,307	1,926
20	TAH	101,886	2.1%	34,319	296.9%	203,133,740	5.0%	2.6%	-1,959	-1,532
21	NEC	98,871	2.0%	28,254	349.9%	156,269,479	6.3%	2.8%	-8,642	-680
22	MQG	83,646	1.7%	27,477	304.4%	31,449,519	26.6%	85.9%	-1,291	2,740
23	AZJ	83,161	1.7%	29,109	285.7%	179,159,338	4.6%	8.4%	-5,967	-588
24	OSH	80,948	1.7%	30,490	265.5%	318,153,365	2.5%	135.4%	-3,046	-1,750
25	WOW	78,341	1.6%	31,505	248.7%	79,076,331	9.9%	105.8%	-3,987	112
26	CSL	78,157	1.6%	26,857	291.0%	26,149,729	29.9%	54.8%	1,573	-3,042
27	IPL	74,131	1.5%	30,731	241.2%	258,050,106	2.9%	82.5%	7,881	-12,663
28	WES	72,662	1.5%	41,099	176.8%	61,927,853	11.7%	33.2%	478	677
29	QAN	71,733	1.5%	32,140	223.2%	405,051,744	1.8%	124.8%	2,163	7,762
30	BSL	59,922	1.2%	18,780	319.1%	62,533,833	9.6%	13.4%	-1,957	-57
	Market*	4,895,876	100.0%	2,441,532	200.5%	6,246,918,643	7.8%	81.5%	-76,201	-62,082

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

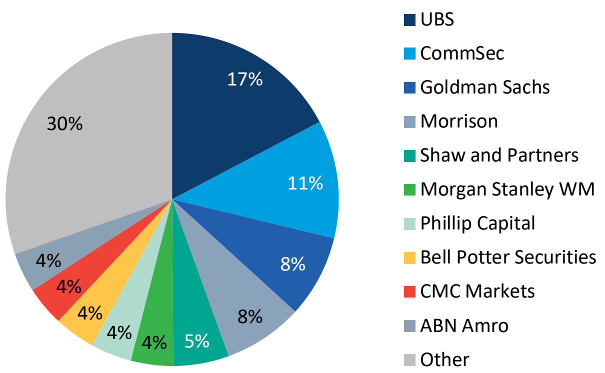
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

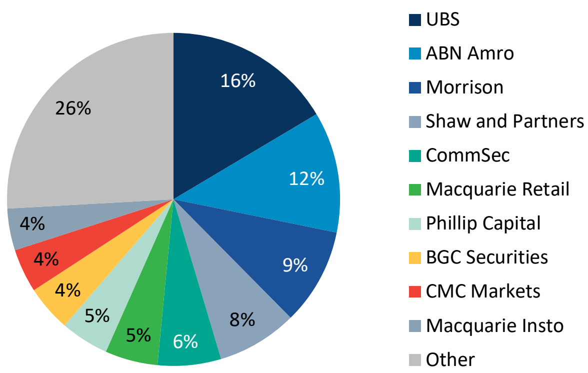
June 20

Options Market Share by Volume and Value Traded

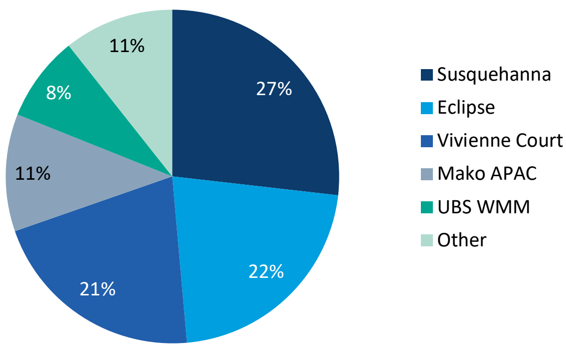
Top 10 Brokers by Volume



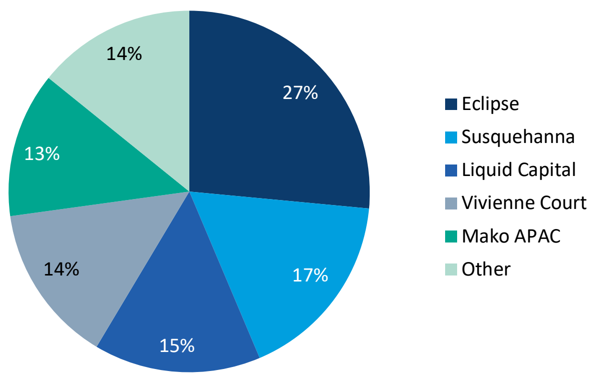
Top 10 Brokers by Value



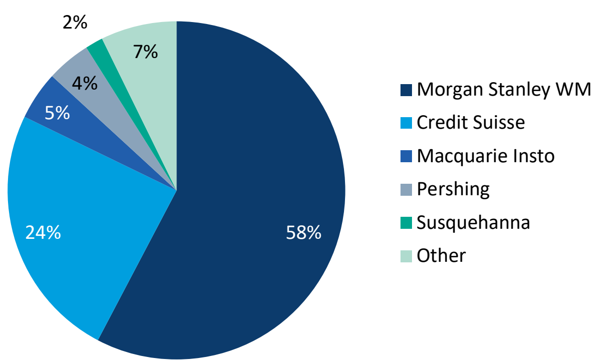
Top 5 Market Makers by Volume



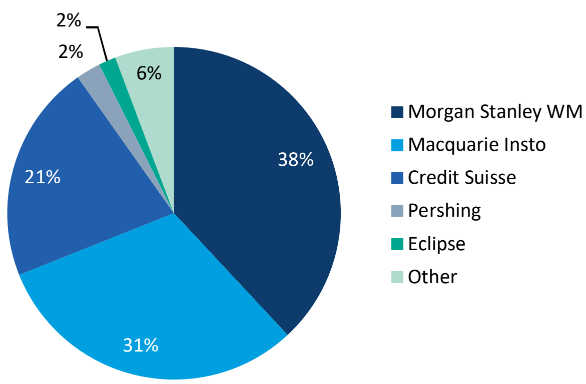
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



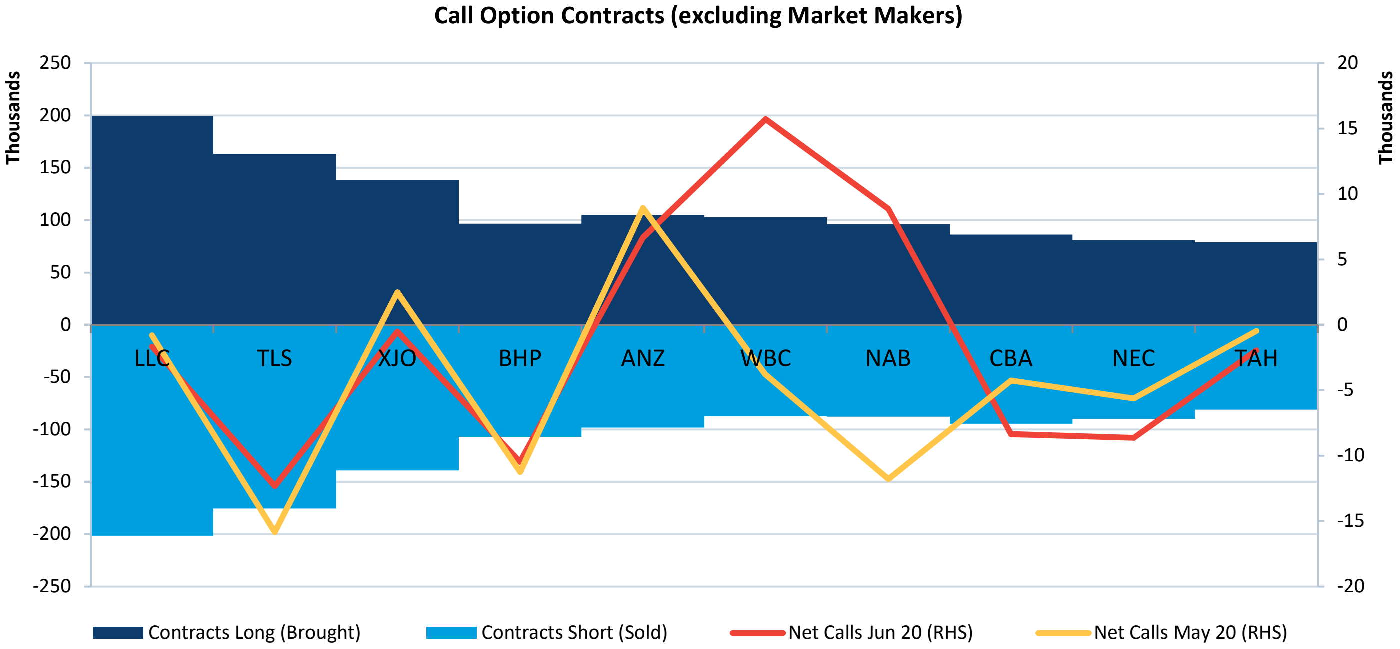
NOTE: The above charts include contracts traded in both Single Stock and Index options

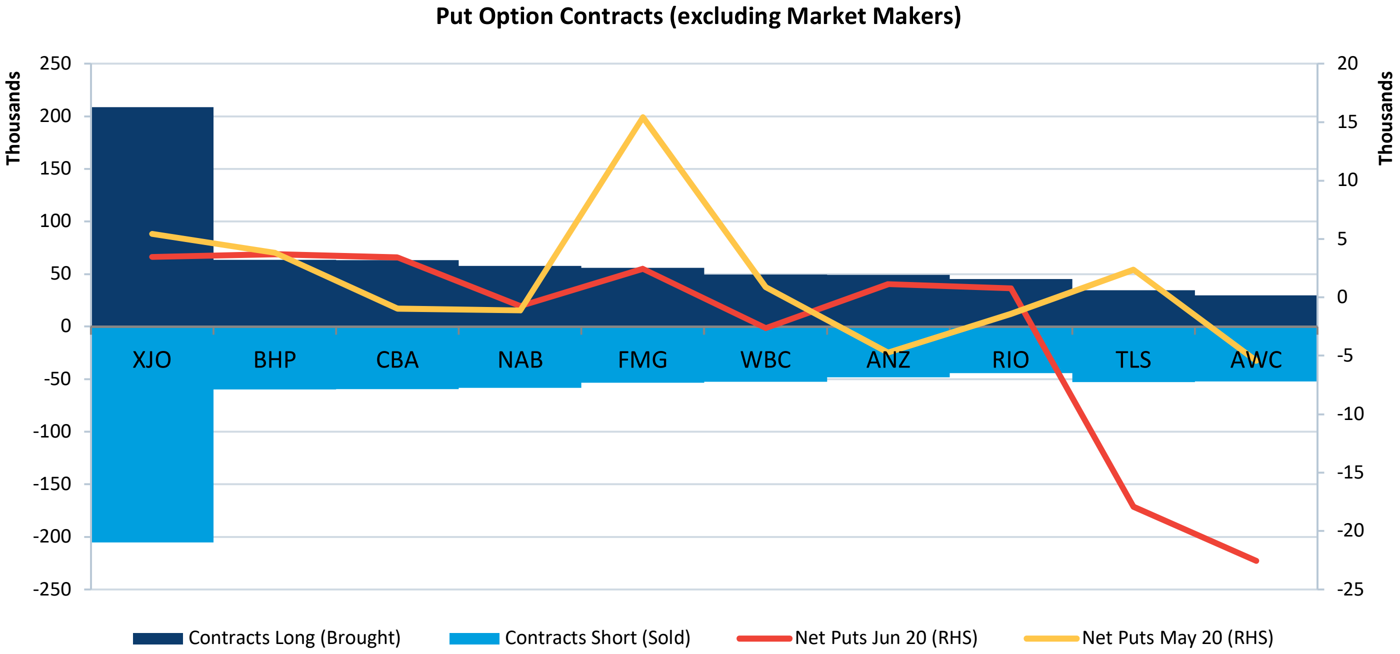
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

June 20

Top 10 Call and Put Option Contracts



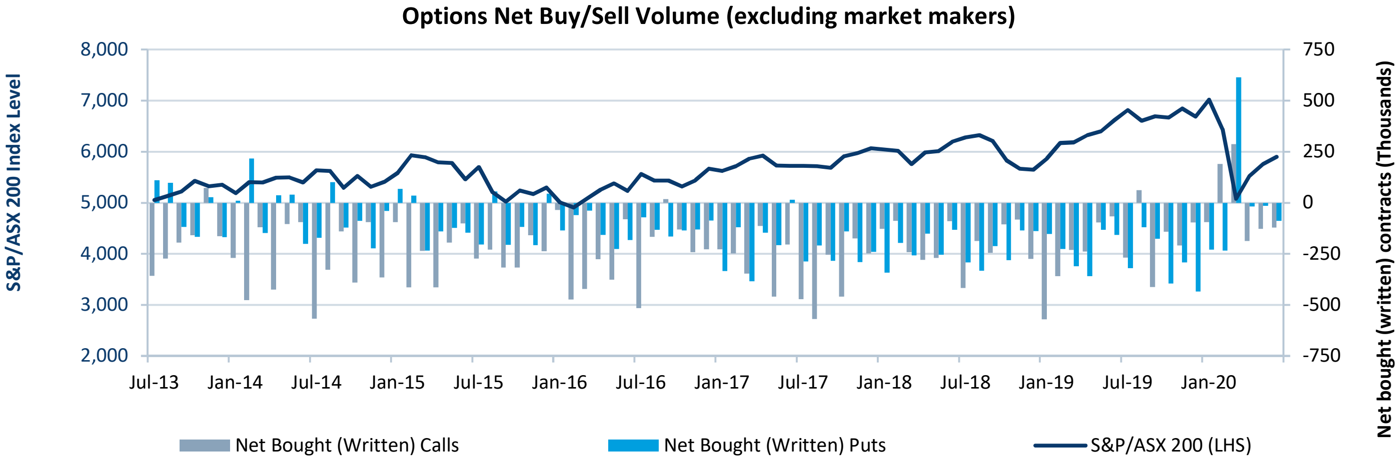


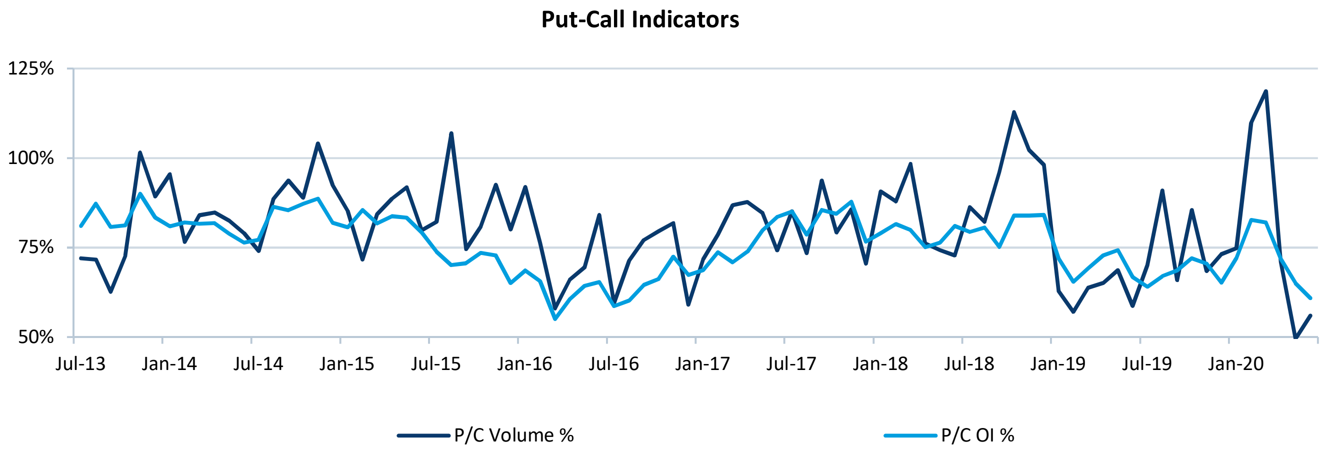
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

June 20

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





ASX EQUITY DERIVATIVES

June 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-20	3,819,533	2,138,186	5,957,719	4,950,955	453,838	552,566	360
May-20	3,426,798	1,697,522	5,124,320	4,363,998	255,939	504,383	0
Variance	11.5%	26.0%	16.3%	13.4%	77.3%	9.6%	-100.0%
Jun-19	4,677,696	2,747,419	7,425,115	6,054,725	531,301	837,371	1,718
Variance	-18.3%	-22.2%	-19.8%	-18.2%	-14.6%	-34.0%	-79.0%
Cal Yr to date	20,519,971	16,633,792	37,153,763	30,259,905	1,705,929	5,186,604	1,325
Fin Yr to date	42,540,817	33,200,929	75,741,746	62,716,017	3,177,480	9,844,970	3,279

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-20	1,713.9	658.8	2,372.7	616.4	960.3	774.9	21.1
May-20	884.2	650.9	1,535.1	556.3	327.6	651.1	0.0
Variance	93.8%	1.2%	54.6%	10.8%	193.1%	19.0%	-100.0%
Jun-19	2,390.6	396.7	2,787.3	784.1	1,085.7	808.5	108.9
Variance	-28.3%	66.1%	-14.9%	-21.4%	-11.6%	-4.2%	-80.7%
Cal Yr to date	6,886.0	8,324.5	15,210.5	4,382.6	2,355.4	8,399.2	73.2
Fin Yr to date	13,902.8	10,919.2	24,822.1	7,733.7	5,159.8	11,725.6	202.9

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-20	1,933,140	1,176,695	3,109,835	2,652,004	154,995	302,672	164
May-20	2,235,914	1,455,940	3,691,854	3,125,817	169,608	396,414	15
Variance	-13.5%	-19.2%	-15.8%	-15.2%	-8.6%	-23.6%	993.3%
Jun-19	2,430,012	1,622,964	4,052,976	3,321,878	330,506	400,334	257
Variance	-20.4%	-27.5%	-23.3%	-20.2%	-53.1%	-24.4%	-36.2%
Cal Yr to date	12,999,025	9,438,819	22,437,846	18,615,851	1,449,619	2,372,122	251
Fin Yr to date	27,944,359	19,584,244	47,528,608	39,238,332	3,428,286	4,860,585	1,397

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au

Paul Kelly - Associate, Equity Derivatives
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au

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