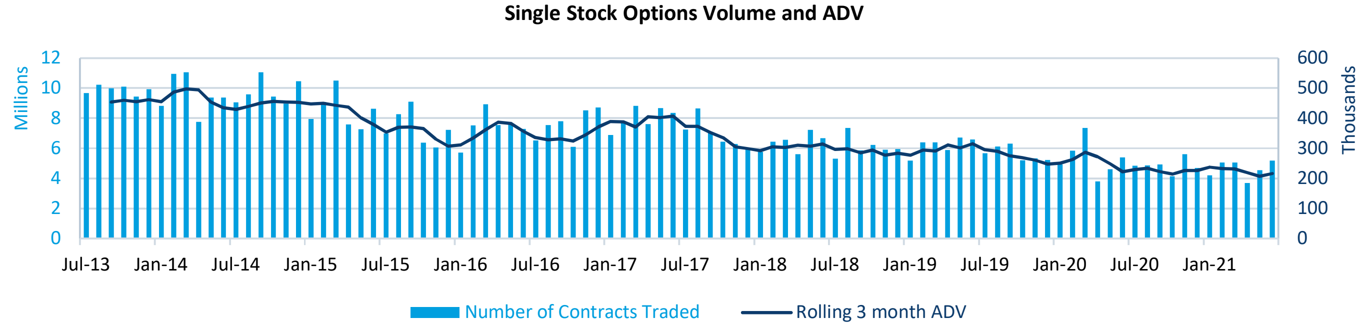
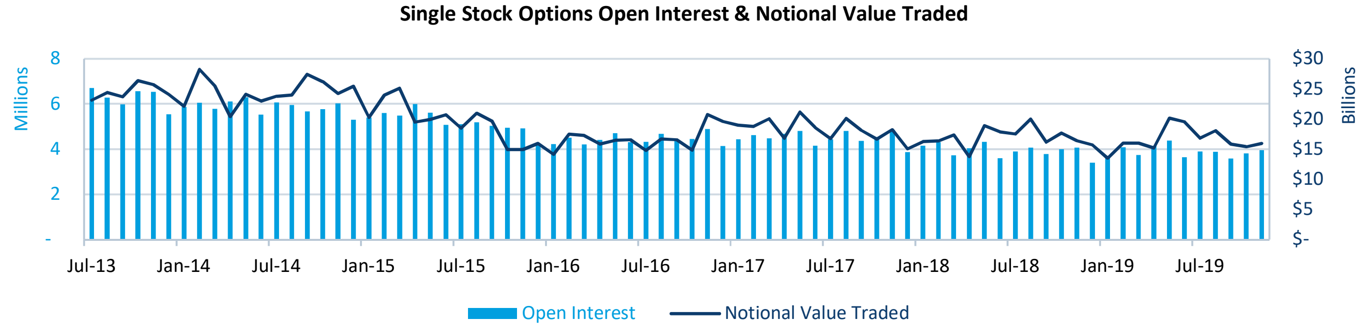
# ASX EQUITY DERIVATIVES

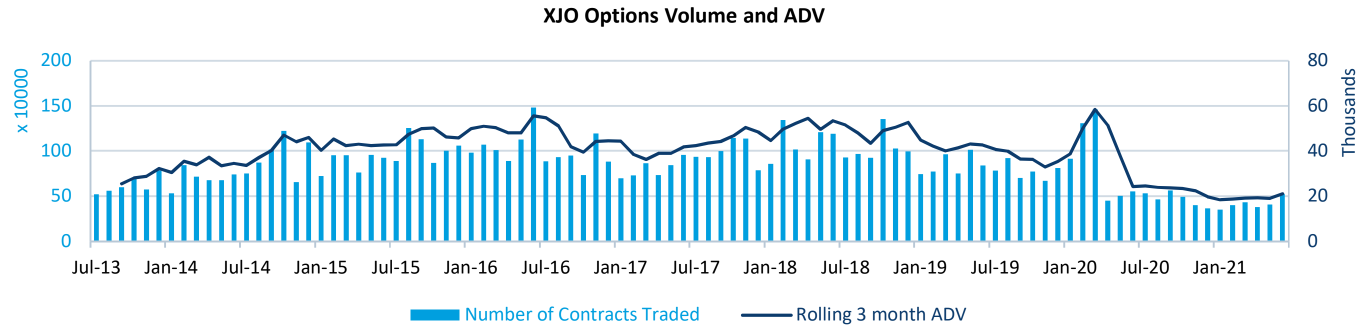
## Options and Futures Statistics

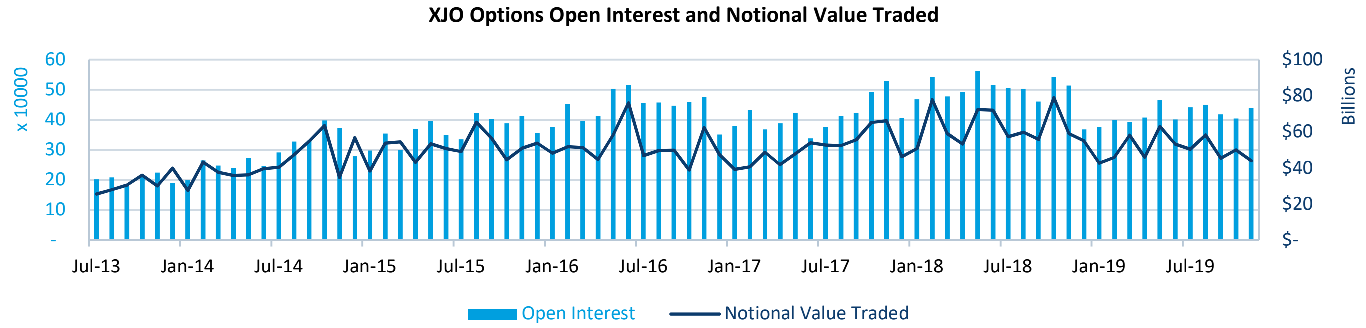
## June 21

### 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

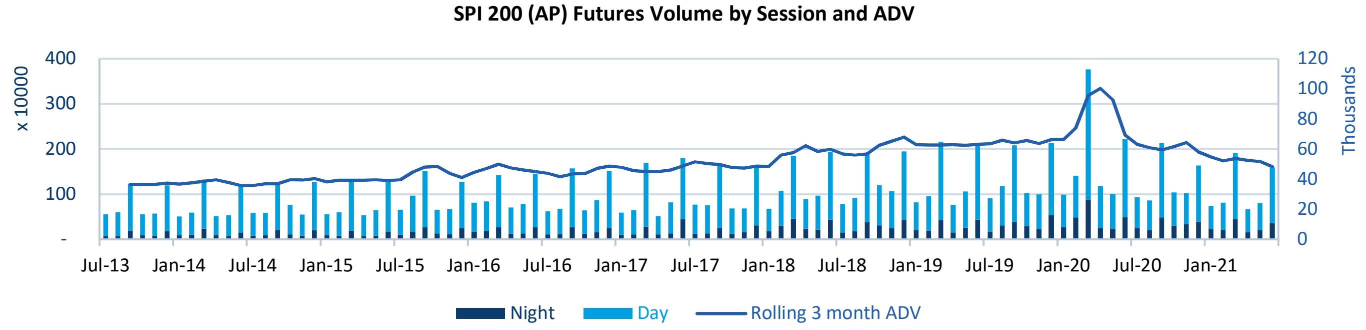
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

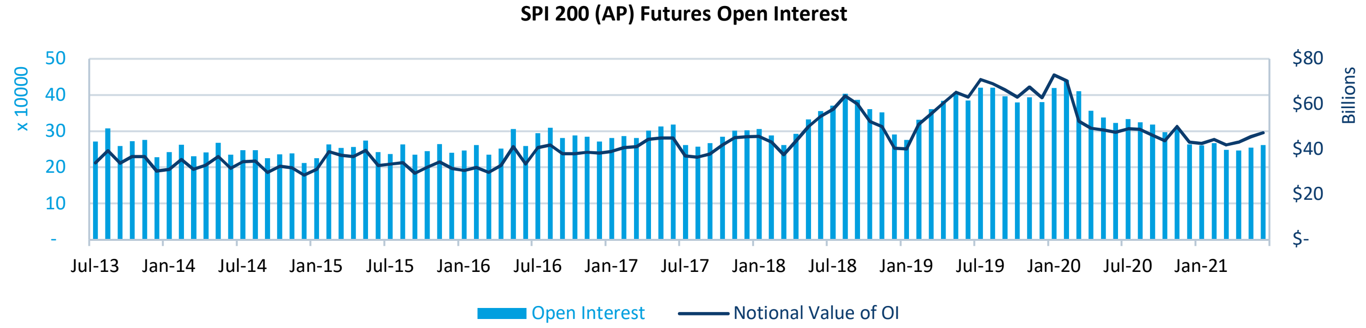
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

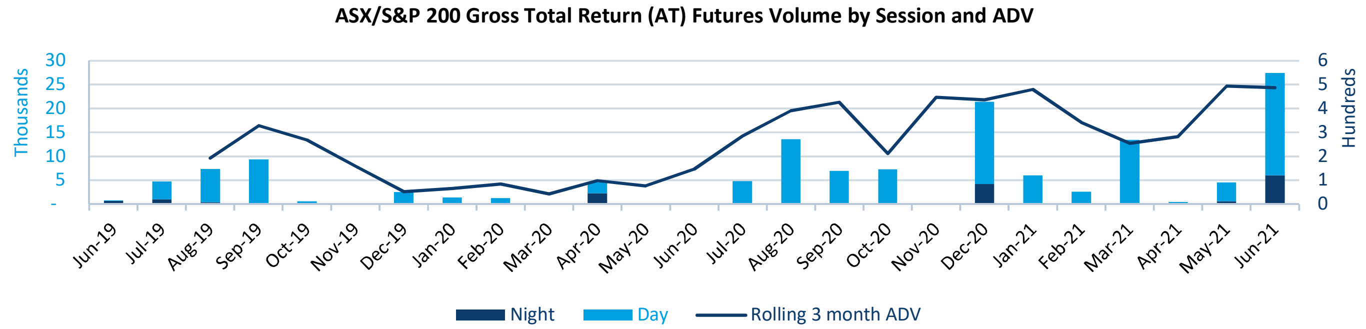
# ASX EQUITY DERIVATIVES

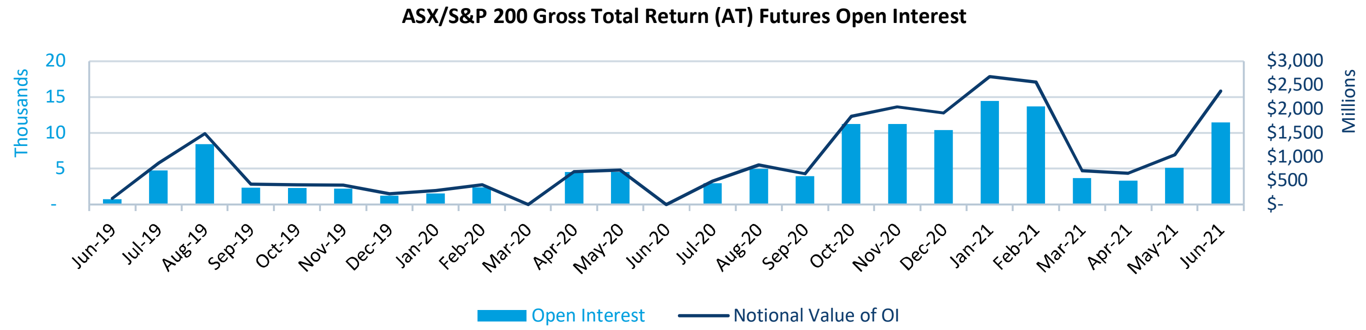
## June 21

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 21

### Options - Top Classes by Volume

| RANK | JUN 21 | VOLUME[1] | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR[2] | PUT/CALL[3] | NET CALLS[4] | NET PUTS[4] |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | XJO | 524,020 | 11.4% | 192,332 | 272.5% | N/A | N/A | 90.7% | 7,295 | -5,883 |
| 2 | CBA | 318,848 | 7.0% | 89,681 | 355.5% | 55,257,641 | 57.7% | 53.0% | 3,323 | -1,272 |
| 3 | TLS | 311,928 | 6.8% | 222,136 | 140.4% | 397,198,104 | 7.9% | 28.8% | -49,290 | -1,151 |
| 4 | FMG | 285,380 | 6.2% | 91,084 | 313.3% | 133,439,821 | 21.4% | 95.7% | -25,570 | 15,026 |
| 5 | BHP | 271,301 | 5.9% | 156,171 | 173.7% | 107,400,993 | 25.3% | 80.0% | -10,521 | -1,892 |
| 6 | NCM | 237,141 | 5.2% | 74,429 | 318.6% | 56,935,845 | 41.7% | 115.3% | -7,971 | 6,758 |
| 7 | ANZ | 192,133 | 4.2% | 122,021 | 157.5% | 100,746,531 | 19.1% | 45.5% | -5,212 | -2 |
| 8 | WBC | 180,645 | 3.9% | 118,440 | 152.5% | 120,620,369 | 15.0% | 24.9% | -1,847 | -5,901 |
| 9 | WPL | 166,115 | 3.6% | 82,325 | 201.8% | 59,640,928 | 27.9% | 58.3% | -4,638 | -6,861 |
| 10 | RIO | 158,823 | 3.5% | 49,951 | 318.0% | 25,143,764 | 63.2% | 88.7% | -3,936 | -3,325 |
| 11 | AWC | 157,367 | 3.4% | 77,458 | 203.2% | 245,134,939 | 6.4% | 97.9% | 18,029 | -10,349 |
| 12 | LLC | 151,838 | 3.3% | 44,244 | 343.2% | 50,165,222 | 30.3% | 5.1% | -1,879 | -270 |
| 13 | STO | 148,312 | 3.2% | 54,254 | 273.4% | 132,546,508 | 11.2% | 30.0% | -18,332 | -1,334 |
| 14 | NAB | 134,634 | 2.9% | 115,675 | 116.4% | 120,191,681 | 11.2% | 34.4% | -13,422 | -6,939 |
| 15 | ORG | 125,747 | 2.7% | 87,376 | 143.9% | 171,140,878 | 7.3% | 37.1% | -25,999 | 3,762 |
| 16 | SCG | 125,237 | 2.7% | 61,675 | 203.1% | 286,192,718 | 4.4% | 16.3% | -8,756 | 8,167 |
| 17 | AMP | 102,419 | 2.2% | 111,900 | 91.5% | 388,387,833 | 2.6% | 142.4% | -5,704 | -14,859 |
| 18 | TCL | 102,300 | 2.2% | 40,174 | 254.6% | 94,829,126 | 10.8% | 3.8% | -5,627 | -862 |
| 19 | S32 | 100,768 | 2.2% | 51,929 | 194.0% | 278,766,148 | 3.6% | 128.7% | -9,919 | 2,819 |
| 20 | WES | 100,628 | 2.2% | 32,716 | 307.6% | 33,927,593 | 29.7% | 33.7% | -2,093 | 3,285 |
| 21 | OSH | 82,964 | 1.8% | 51,036 | 162.6% | 387,599,272 | 2.1% | 33.9% | -9,509 | -7,713 |
| 22 | WOW | 80,857 | 1.8% | 27,196 | 297.3% | 64,431,761 | 12.5% | 54.0% | -997 | 1,556 |
| 23 | AGL | 80,643 | 1.8% | 35,959 | 224.3% | 81,300,078 | 9.9% | 14.2% | -1,565 | -1,400 |
| 24 | CSL | 73,948 | 1.6% | 24,648 | 300.0% | 15,196,642 | 48.7% | 48.9% | 367 | 2,878 |
| 25 | MTS | 73,356 | 1.6% | 31,762 | 231.0% | 111,905,537 | 6.6% | 64.5% | -2,114 | 15,262 |
| 26 | IPL | 66,154 | 1.4% | 37,726 | 175.4% | 140,848,260 | 4.7% | 110.3% | -3,385 | -2,165 |
| 27 | AMC | 60,721 | 1.3% | 31,301 | 194.0% | 48,362,325 | 12.6% | 16.9% | 424 | -1,789 |
| 28 | VUK | 58,092 | 1.3% | 21,861 | 265.7% | 65,402,059 | 8.9% | 31.7% | -5,367 | -640 |
| 29 | RRL | 57,990 | 1.3% | 41,680 | 139.1% | 146,570,697 | 4.0% | 113.2% | 7,966 | -7,824 |
| 30 | SYD | 57,199 | 1.2% | 37,171 | 153.9% | 131,845,672 | 4.3% | 34.7% | -4,677 | 4,668 |
| | **Market*** | **4,587,508** | **100.0%** | **2,216,311** | **207.0%** | **4,051,128,945** | **11.3%** | **9.6%** | **-190,926** | **-18,250** |

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

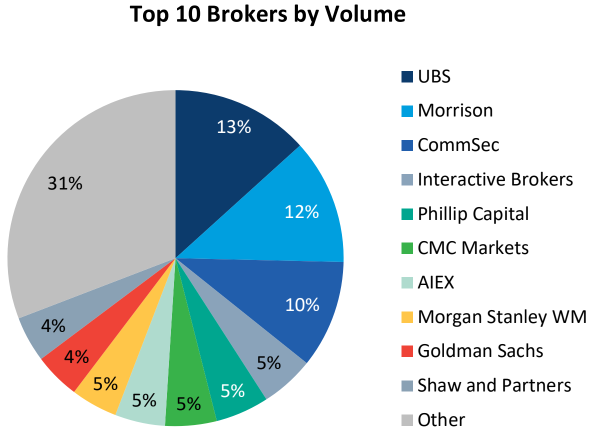
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

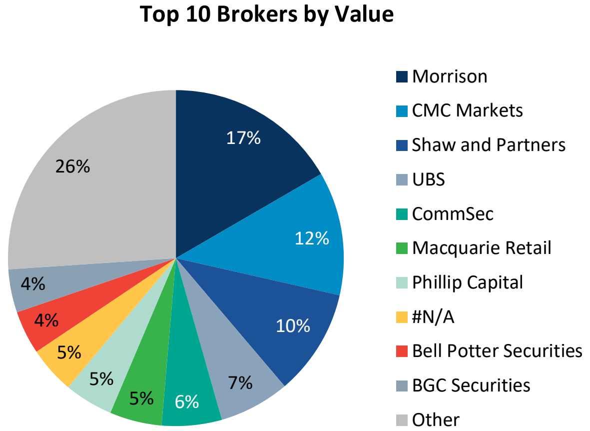
* Only TOP 30 ETO classes included

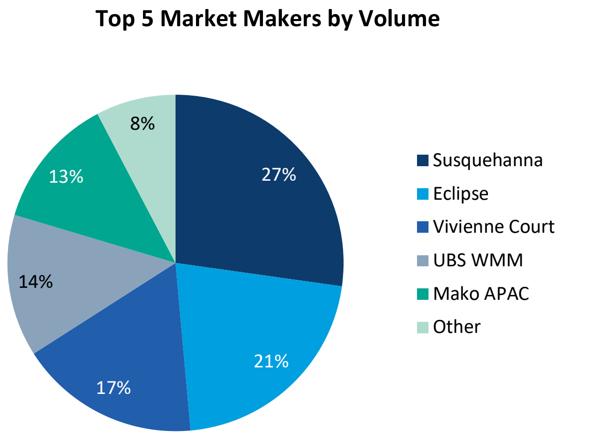
# ASX EQUITY DERIVATIVES

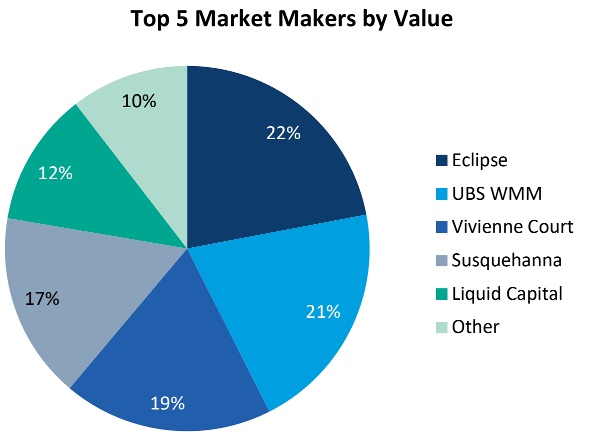
## June 21

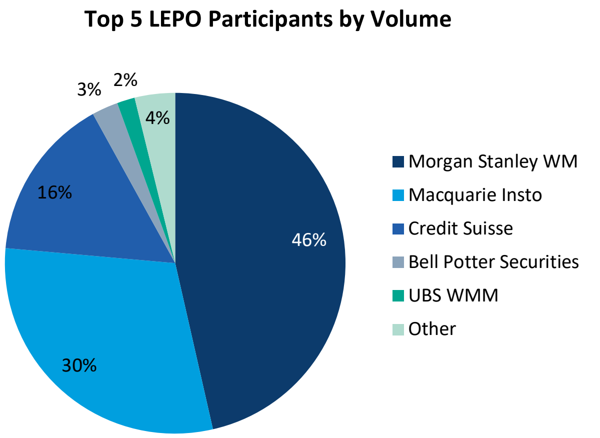
### Options Market Share by Volume and Value Traded

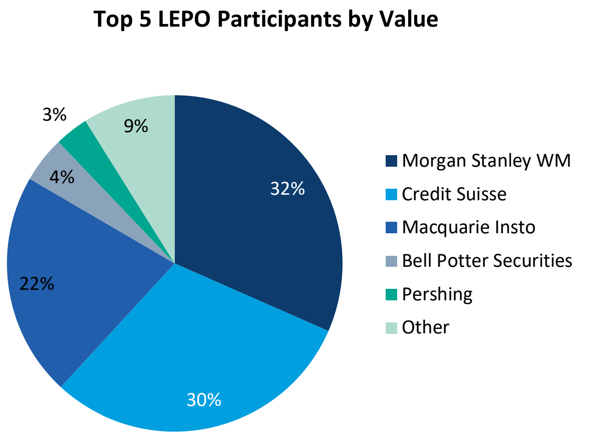


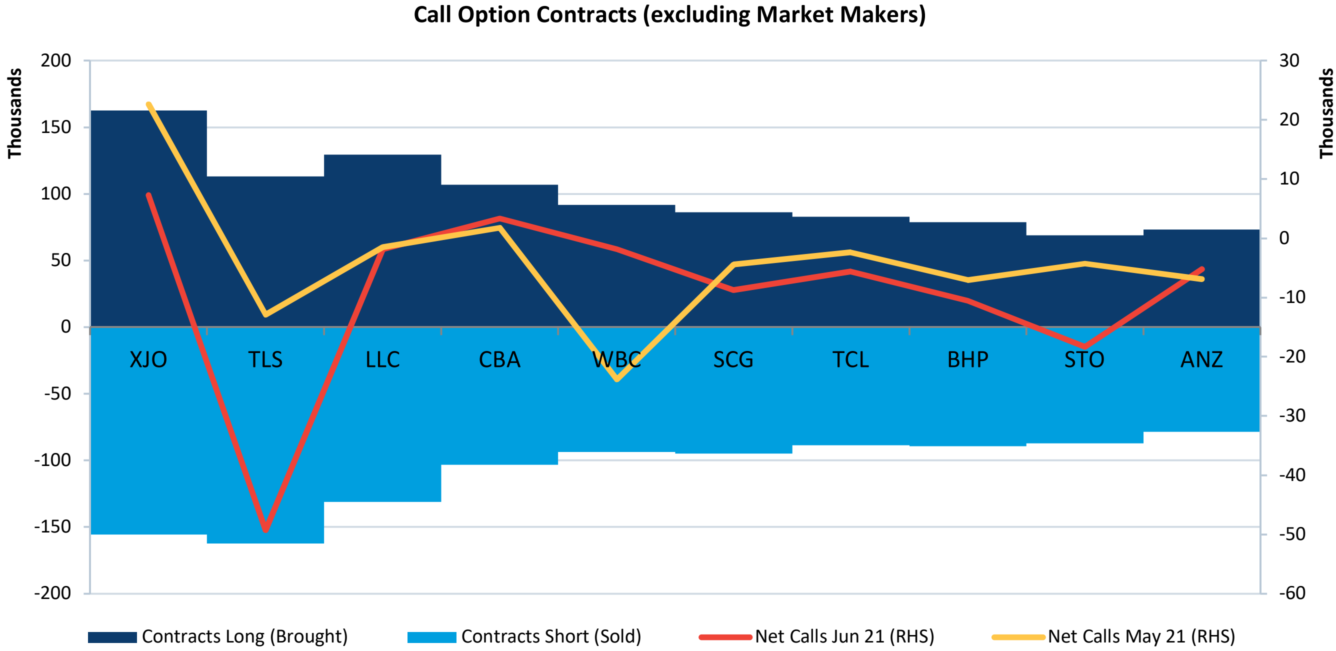

NOTE: The above charts include contracts traded in both Single Stock and Index options

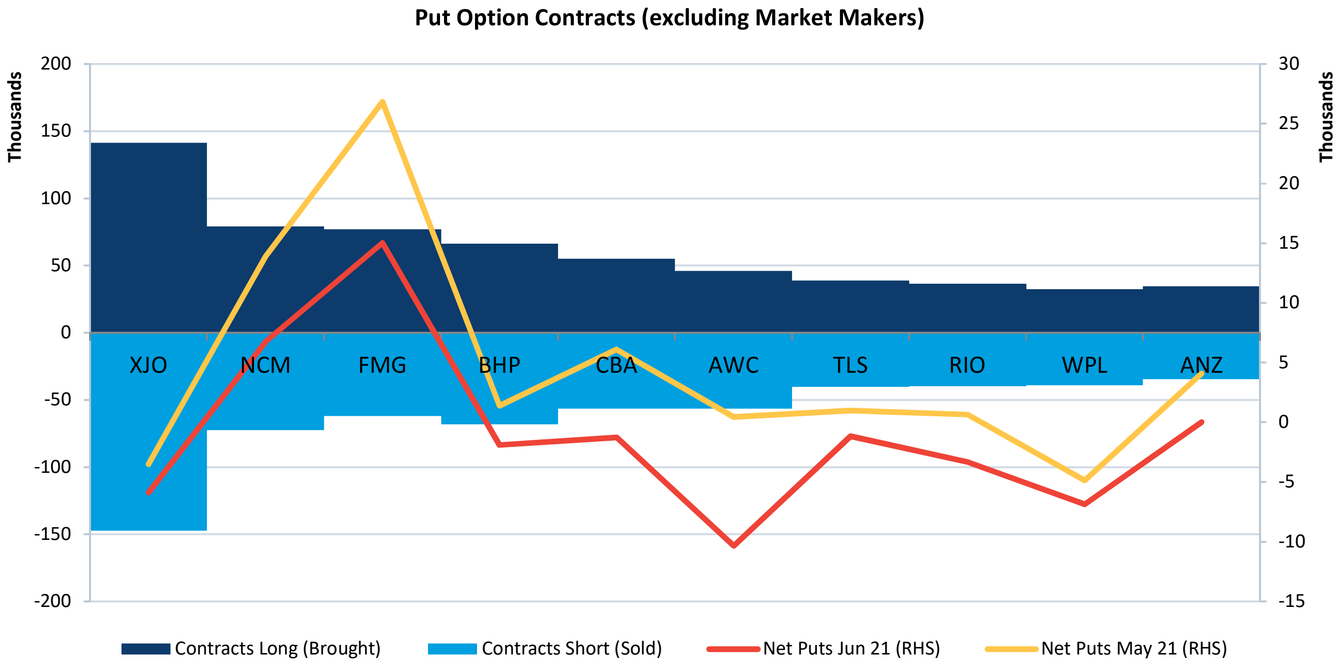
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

## June 21

### Top 10 Call and Put Option Contracts



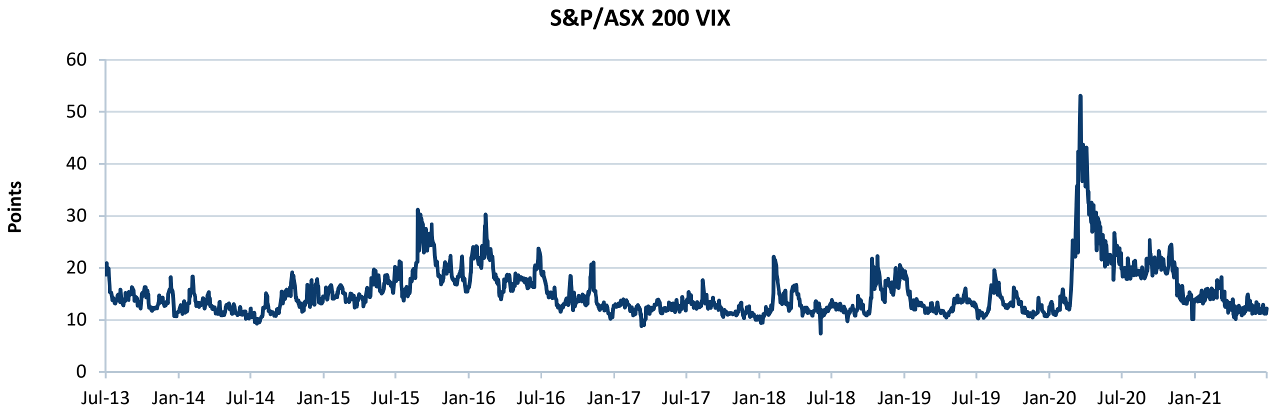



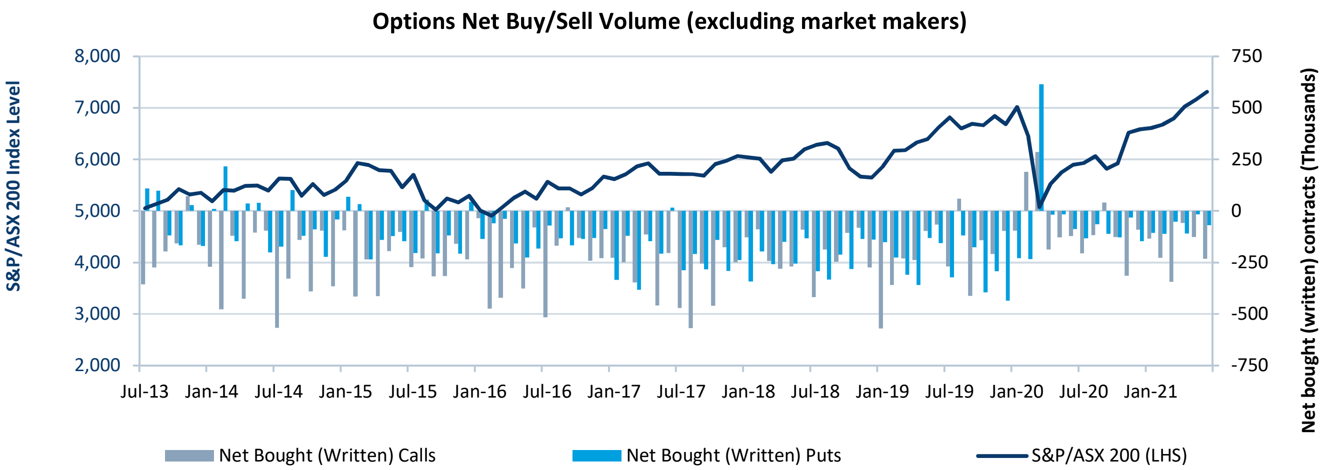

NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

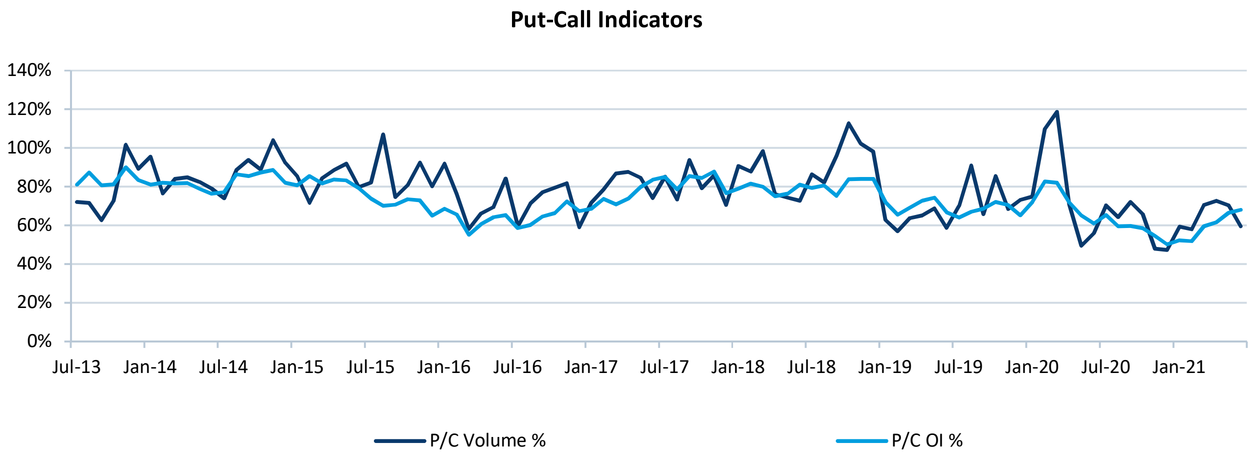
# ASX EQUITY DERIVATIVES

## June 21

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



# ASX EQUITY DERIVATIVES

## June 21

### Options - Volume, Value and Open Interest

**Volume**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jun-21 | 3,574,155 | 2,127,341 | 5,701,496 | 4,804,212 | 373,264 | 523,375 | 645 |
| May-21 | 2,916,662 | 2,053,671 | 4,970,333 | 4,550,945 | 10,743 | 408,388 | 257 |
| Variance | 22.5% | 3.6% | 14.7% | 5.6% | 3374.5% | 28.2% | 151.0% |
| | | | | | | | |
| Jun-20 | 3,819,533 | 2,138,186 | 5,957,719 | 4,950,955 | 453,838 | 552,566 | 360 |
| Variance | -6.4% | -0.5% | -4.3% | -3.0% | -17.8% | -5.3% | 79.2% |
| Cal Yr to date | 18,389,392 | 11,872,029 | 30,261,421 | 27,122,461 | 639,774 | 2,498,110 | 1,076 |
| Fin Yr to date | 38,302,547 | 23,906,552 | 62,209,099 | 55,057,163 | 1,827,029 | 5,323,787 | 1,120 |

**Value ($m)**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jun-21 | 1,580.5 | 359.6 | 1,940.1 | 602.7 | 757.6 | 532.9 | 47.0 |
| May-21 | 598.6 | 355.6 | 954.2 | 568.8 | 57.2 | 310.1 | 18.1 |
| Variance | 164.0% | 1.1% | 103.3% | 6.0% | 1225.5% | 71.8% | 159.3% |
| | | | | | | | |
| Jun-20 | 1,713.9 | 658.8 | 2,372.7 | 616.4 | 960.3 | 774.9 | 21.1 |
| Variance | -7.8% | -45.4% | -18.2% | -2.2% | -21.1% | -31.2% | 122.9% |
| Cal Yr to date | 4,852.0 | 2,378.8 | 7,230.7 | 3,277.0 | 1,409.9 | 2,467.0 | 76.8 |
| Fin Yr to date | 9,896.2 | 5,118.4 | 15,014.6 | 6,209.1 | 3,421.9 | 5,304.0 | 79.5 |

**Open Interest**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jun-21 | 1,676,272 | 1,139,037 | 2,815,310 | 2,569,914 | 53,063 | 192,070 | 262 |
| May-21 | 1,971,434 | 1,309,513 | 3,280,947 | 2,903,562 | 154,399 | 222,899 | 86 |
| Variance | -15.0% | -13.0% | -14.2% | -11.5% | -65.6% | -13.8% | 204.7% |
| | | | | | | | |
| Jun-20 | 1,933,140 | 1,176,695 | 3,109,835 | 2,652,004 | 154,995 | 302,672 | 164 |
| Variance | -13.3% | -3.2% | -9.5% | -3.1% | -65.8% | -36.5% | 59.8% |
| Cal Yr to date | 12,203,784 | 7,245,639 | 19,449,425 | 17,347,872 | 891,929 | 1,209,175 | 445 |
| Fin Yr to date | 25,994,312 | 15,239,856 | 41,234,172 | 36,098,149 | 2,134,579 | 3,000,981 | 454 |



### MORE INFORMATION


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

Paul Kelly - Business Development Manager
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au


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