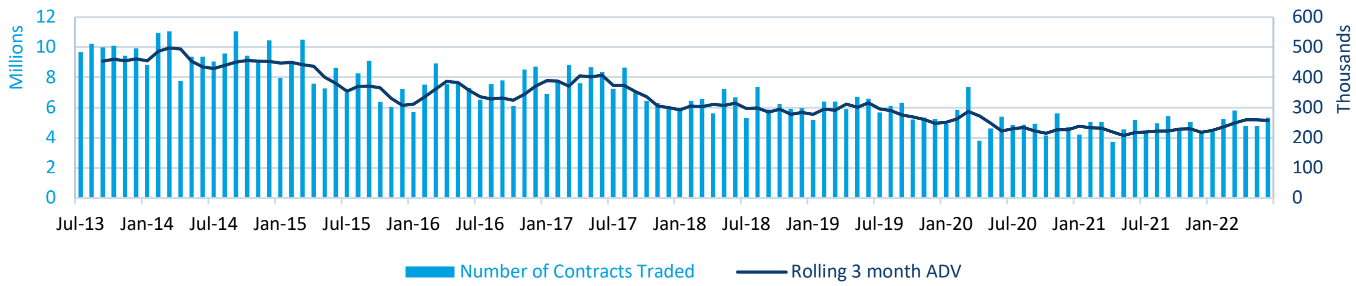
ASX EQUITY DERIVATIVES

Options and Futures Statistics

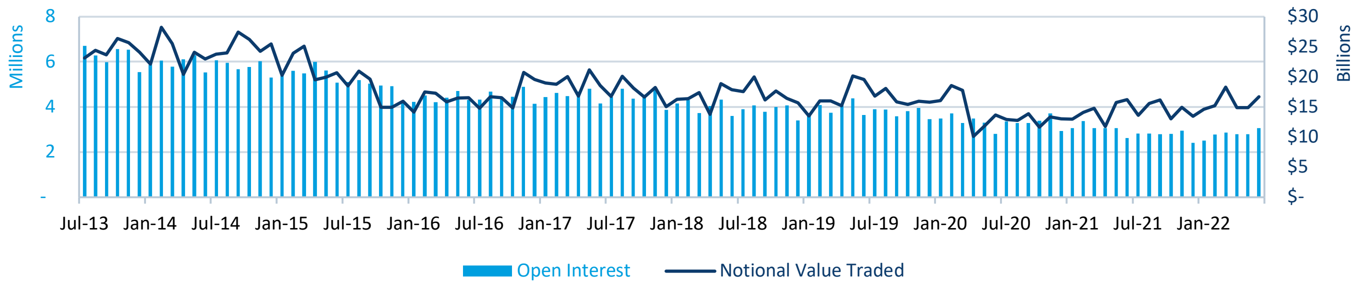
June 22

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

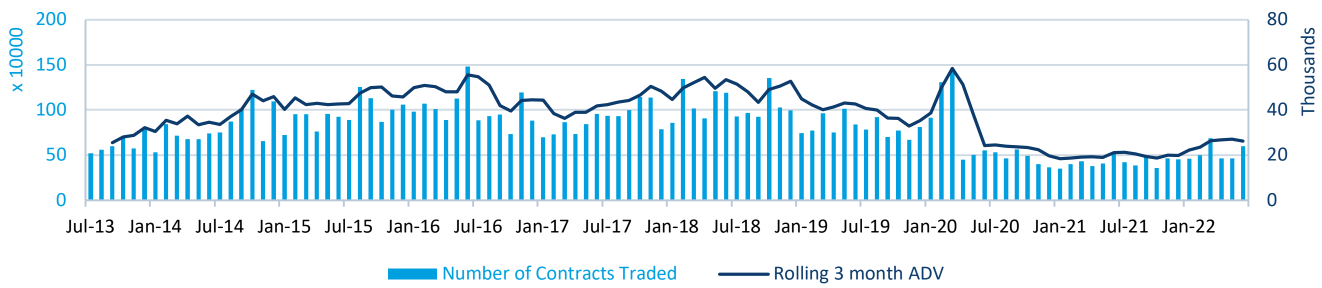
Single Stock Options Volume and ADV



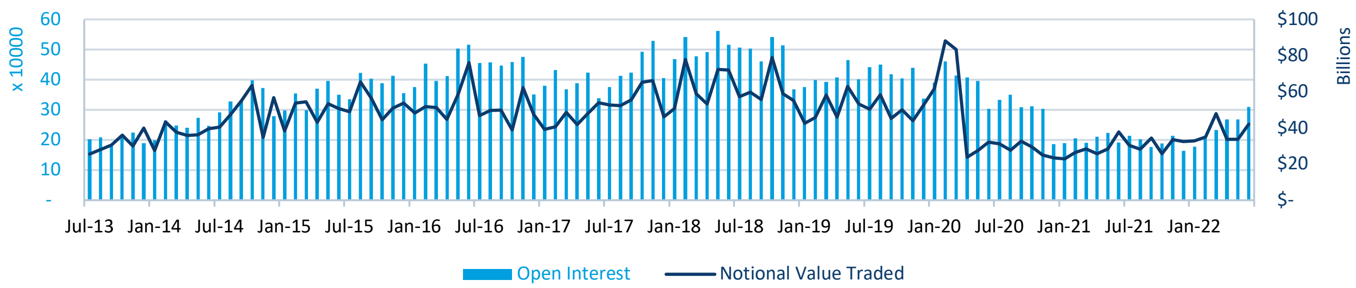
Single Stock Options Open Interest & Notional Value Traded



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

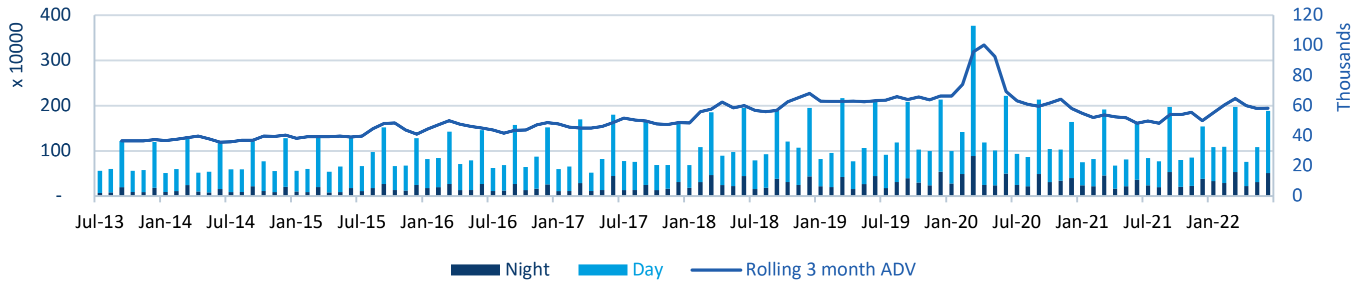
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

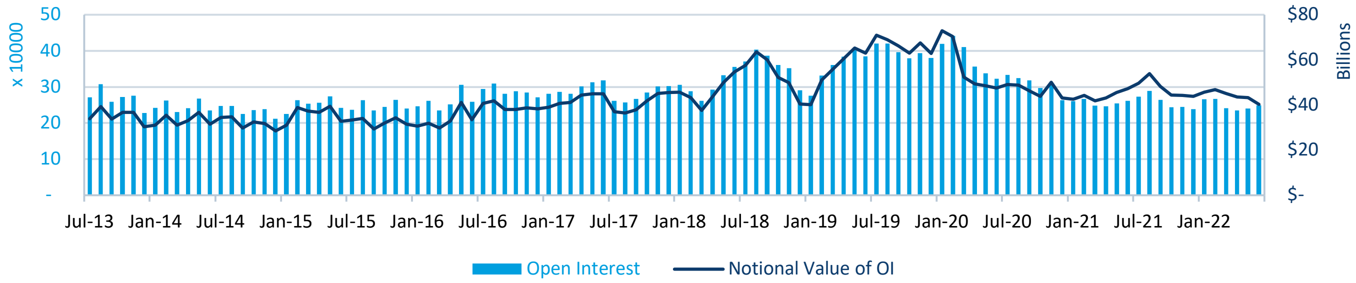
June 22

Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24

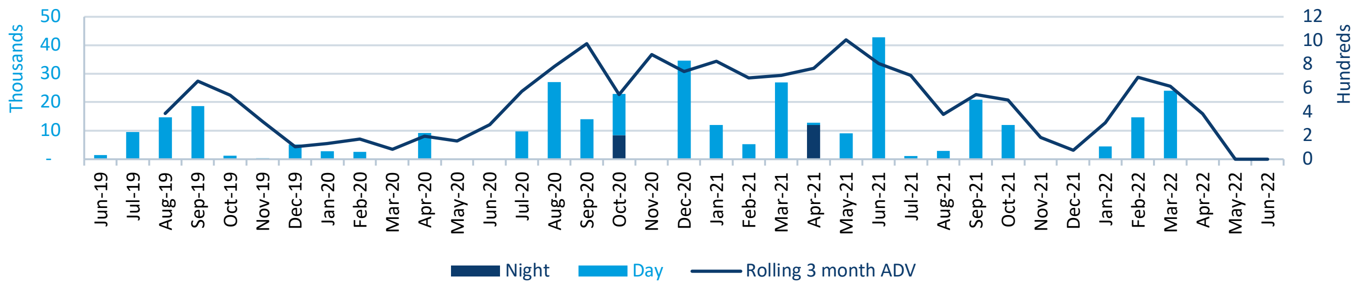
SPI 200 (AP) Futures Volume by Session and ADV



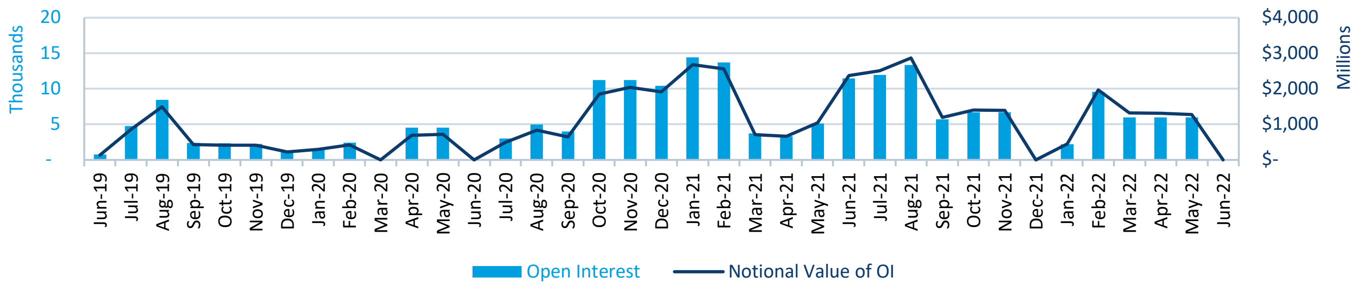
SPI 200 (AP) Futures Open Interest



ASX/S&P 200 Gross Total Return (AT) Futures Volume by Session and ADV



ASX/S&P 200 Gross Total Return (AT) Futures Open Interest



NOTE: ASX/S&P 200 Gross Total Return (AT) Futures launched June 2019

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

June 22

Options - Top Classes by Volume

RANK	JUN 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	627,868	11.5%	271,673	231.1%	N/A	N/A	178.9%	-2,590	4,420
2	SCG	553,544	10.2%	128,739	430.0%	308,944,417	17.9%	16476.2%	-5,268	-357
3	BHP	403,479	7.4%	140,550	287.1%	241,408,788	16.7%	104.9%	-936	-19,016
4	FMG	392,399	7.2%	124,397	315.4%	176,429,703	22.2%	192.1%	-19,719	-10,888
5	WBC	302,479	5.6%	159,781	189.3%	227,014,431	13.3%	190.3%	24,974	-20,181
6	CBA	263,909	4.8%	71,779	367.7%	77,505,527	34.1%	118.4%	-688	-7,246
7	WDS	251,600	4.6%	81,553	308.5%	294,842,471	8.5%	100.9%	-21,024	-12,947
8	NCM	227,620	4.2%	66,350	343.1%	69,608,408	32.7%	326.8%	-1,602	-17,409
9	TLS	211,286	3.9%	168,955	125.1%	562,728,070	3.8%	104.6%	-34,162	-615
10	NAB	200,098	3.7%	94,445	211.9%	157,201,993	12.7%	53.5%	742	-4,943
11	STO	199,989	3.7%	93,598	213.7%	360,149,914	5.6%	48.3%	-9,664	-115
12	AZJ	166,874	3.1%	91,174	183.0%	172,727,750	9.7%	3.7%	-8,783	-168
13	RIO	160,897	3.0%	43,272	371.8%	32,748,583	49.1%	200.2%	-2,448	-4,192
14	ANZ	153,791	2.8%	90,162	170.6%	153,256,880	10.0%	123.2%	3,722	-9,146
15	IAG	136,289	2.5%	56,963	239.3%	177,522,182	7.7%	712.4%	-4,930	18,057
16	AMP	121,987	2.2%	75,734	161.1%	296,635,558	4.1%	678.5%	3,249	-4,402
17	OZL	113,309	2.1%	36,012	314.6%	52,602,440	21.5%	932.8%	-1,132	-7,051
18	CSL	103,566	1.9%	26,513	390.6%	21,285,924	48.7%	117.5%	5,560	3,823
19	WOW	85,410	1.6%	53,566	159.4%	59,646,179	14.3%	264.4%	-3,704	6,004
20	ZIP	83,972	1.5%	31,567	266.0%	264,065,239	3.2%	144.2%	-2,248	7,986
21	VUK	76,691	1.4%	37,105	206.7%	104,458,717	7.3%	24.5%	-380	78
22	IGO	73,018	1.3%	27,562	264.9%	90,446,085	8.1%	151.9%	-5,893	1,683
23	WES	72,217	1.3%	28,106	256.9%	54,775,183	13.2%	163.4%	-1,900	-3,228
24	TCL	71,906	1.3%	45,382	158.4%	118,777,486	6.1%	5.4%	-8,364	2,498
25	ORG	70,165	1.3%	58,539	119.9%	164,881,129	4.3%	28.3%	-5,454	3,568
26	S32	67,374	1.2%	58,830	114.5%	461,569,473	1.5%	103.3%	119	-5,572
27	MQG	65,262	1.2%	19,707	331.2%	25,785,062	25.3%	152.1%	-774	-143
28	LYC	64,323	1.2%	26,384	243.8%	96,754,744	6.6%	257.0%	-6,171	2,464
29	RRL	63,214	1.2%	28,479	222.0%	143,582,911	4.4%	222.3%	8,148	170
30	QAN	59,008	1.1%	37,545	157.2%	218,050,657	2.7%	118.4%	2,713	-2,183
	Market*	5,443,544	100.0%	2,274,422	239.3%	5,185,405,904	10.5%	80.2%	-98,607	-79,051

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

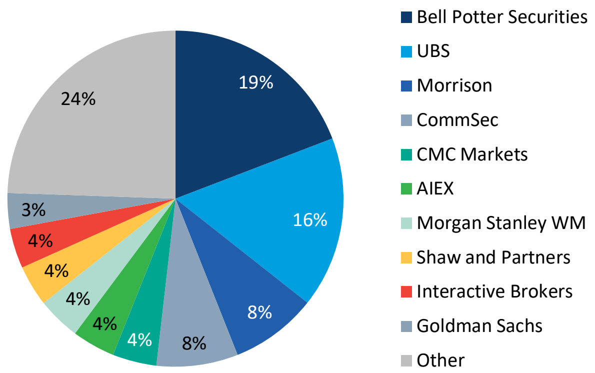
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

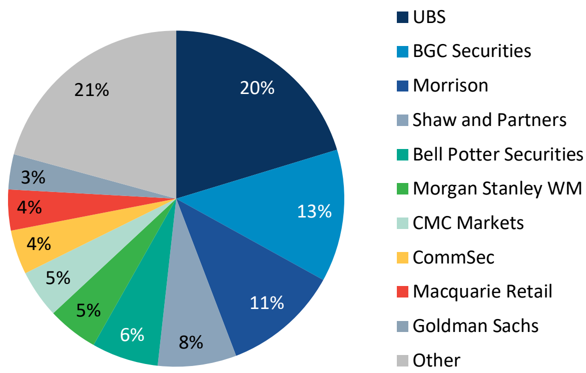
June 22

Options Market Share by Volume and Value Traded

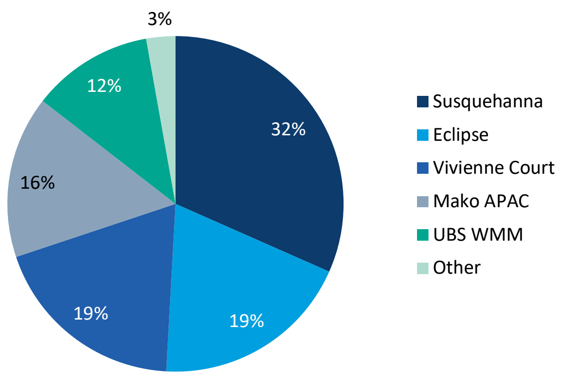
Top 10 Brokers by Volume



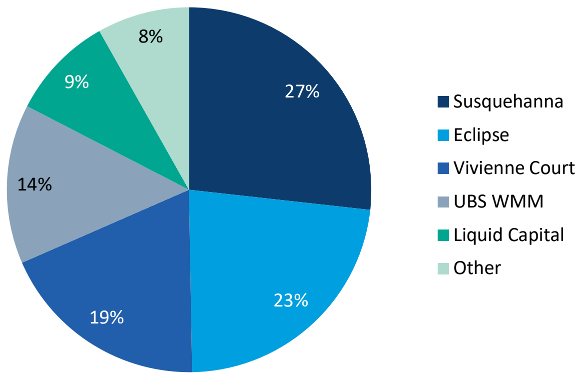
Top 10 Brokers by Value



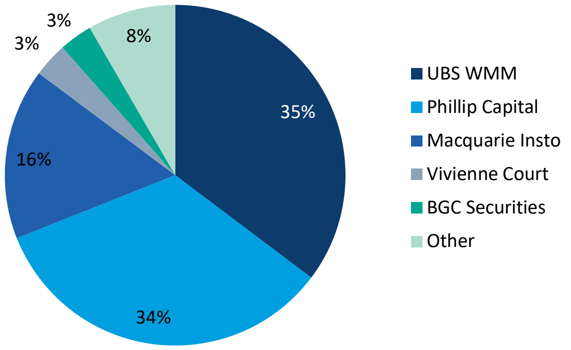
Top 5 Market Makers by Volume



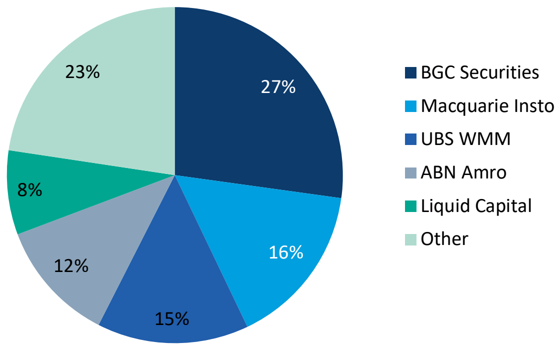
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



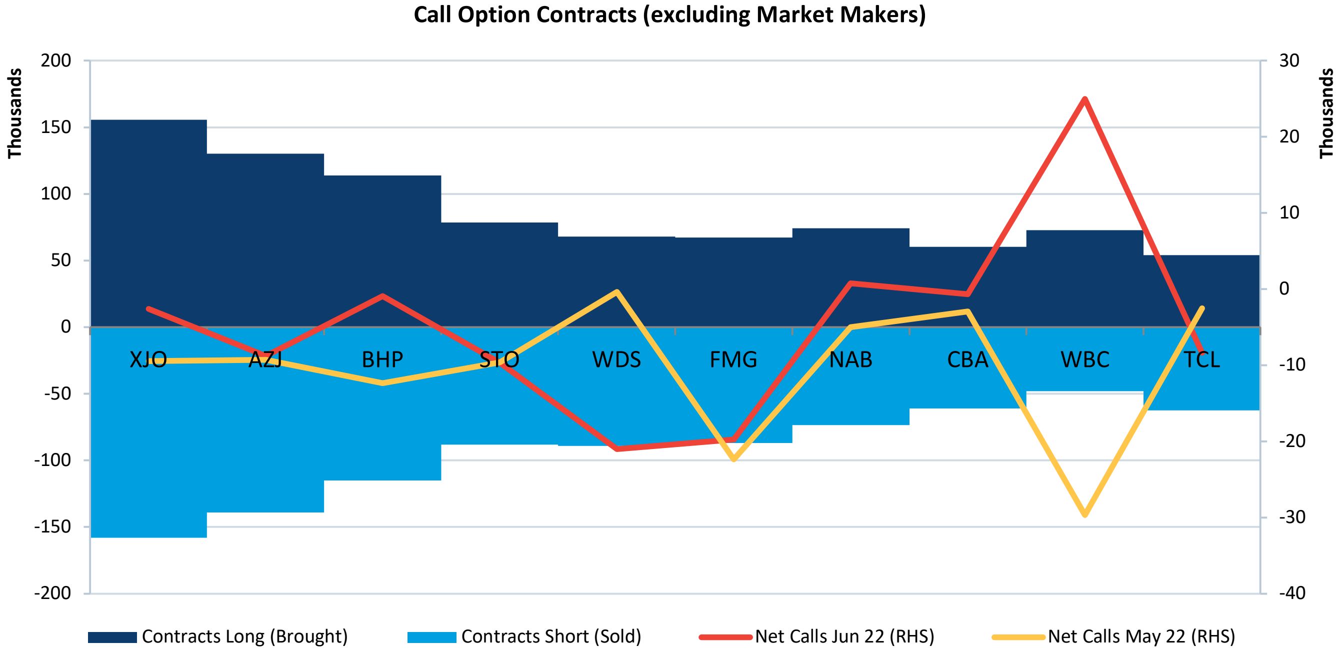
NOTE: The above charts include contracts traded in both Single Stock and Index options

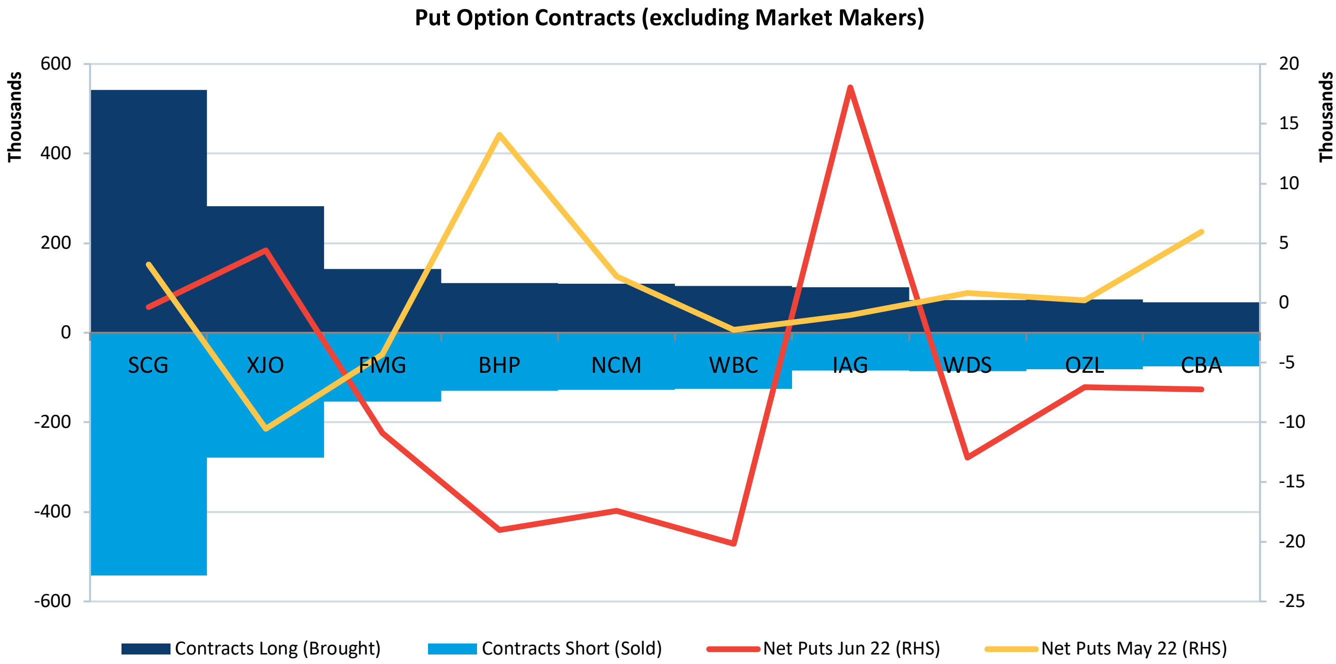
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

June 22

Top 10 Call and Put Option Contracts



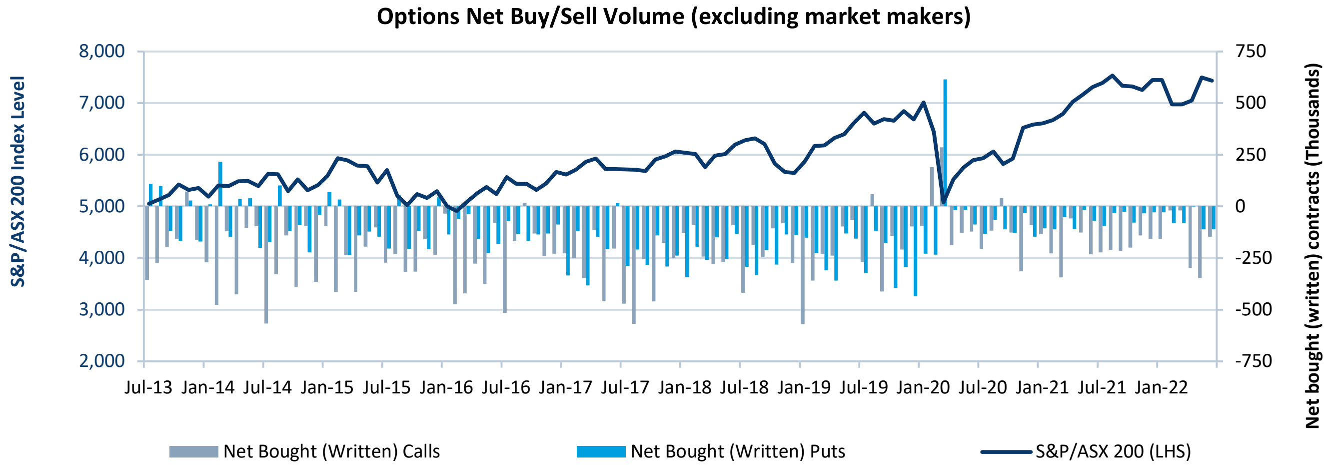


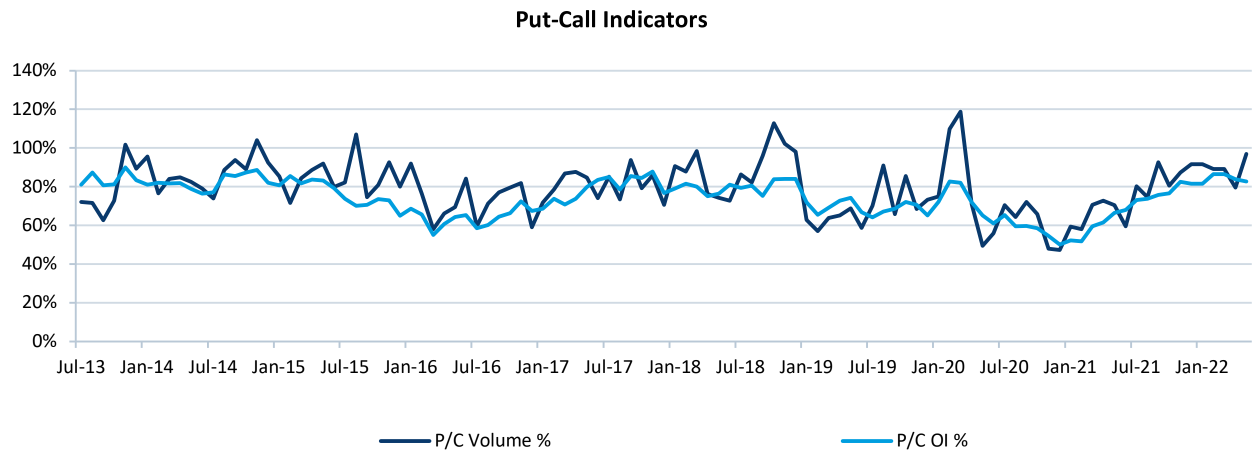
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

June 22

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





ASX EQUITY DERIVATIVES

June 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-22	1,709,001	3,030,960	4,739,961	4,319,073	15,655	405,115	118
May-22	2,864,345	3,068,946	5,933,291	5,333,866	576	598,589	260
Variance	-40.3%	-1.2%	-20.1%	-19.0%	2617.9%	-32.3%	-54.6%
Jun-21	3,574,155	2,127,341	5,701,496	4,804,212	373,264	523,375	645
Variance	-52.2%	42.5%	-16.9%	-10.1%	-95.8%	-22.6%	-81.7%
Cal Yr to date	21,910,834	21,192,428	43,103,262	38,980,057	89,164	4,029,017	5,024
Fin Yr to date	41,351,746	37,798,185	79,149,931	71,721,068	382,811	7,039,052	7,000

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-22	328.6	867.3	1,195.9	582.5	18.8	586.8	7.7
May-22	375.6	856.0	1,231.6	571.3	2.4	639.0	18.9
Variance	-12.5%	1.3%	-2.9%	2.0%	672.5%	-8.2%	-59.1%
Jun-21	1,580.5	359.6	1,940.1	602.7	757.6	532.9	47.0
Variance	-79.2%	141.2%	-38.4%	-3.3%	-97.5%	10.1%	-83.5%
Cal Yr to date	3,901.6	5,255.0	9,156.6	4,524.1	226.8	4,035.3	370.4
Fin Yr to date	7,829.1	8,617.2	16,446.3	8,449.0	948.1	6,531.8	517.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-22	1,295,823	1,283,995	2,579,818	2,345,803	4,483	229,479	53
May-22	1,736,385	1,627,077	3,363,462	3,050,604	3,597	308,707	552
Variance	-25.4%	-21.1%	-23.3%	-23.1%	24.6%	-25.7%	-90.4%
Jun-21	1,676,272	1,139,037	2,815,310	2,569,914	53,063	192,070	262
Variance	-22.7%	12.7%	-8.4%	-8.7%	-91.6%	19.5%	-79.8%
Cal Yr to date	12,574,501	10,915,591	23,490,095	21,568,295	49,509	1,870,570	1,710
Fin Yr to date	24,030,593	19,808,362	43,838,958	40,431,555	211,998	3,193,330	2,063

MORE INFORMATION

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