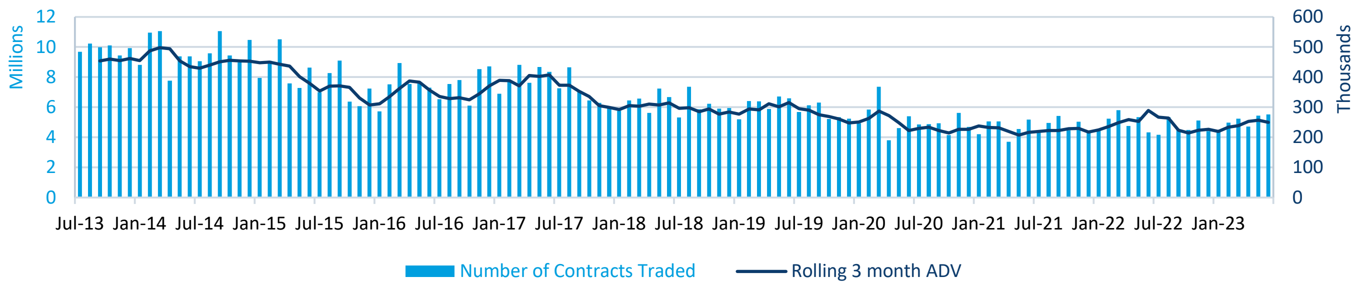
# ASX EQUITY DERIVATIVES

## Options and Futures Statistics

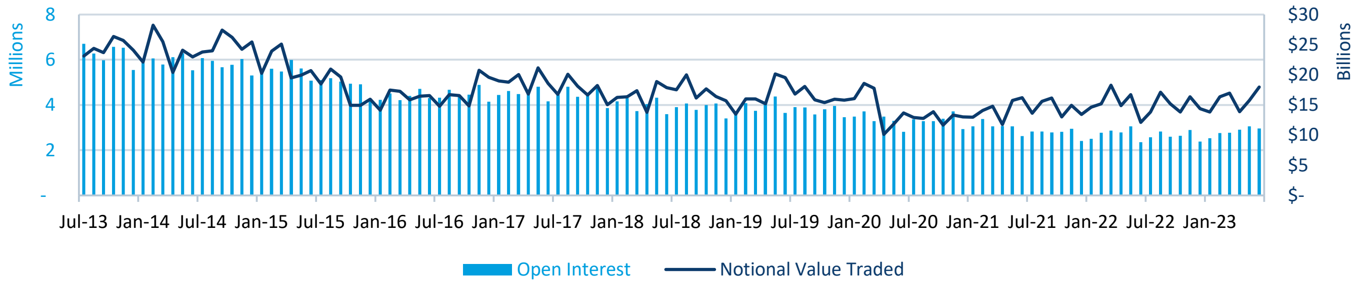
## June 23

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

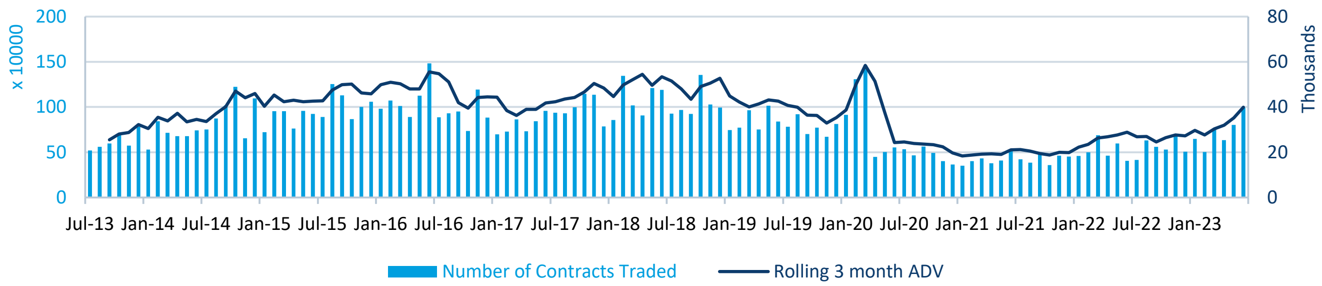
**Single Stock Options Volume and ADV**



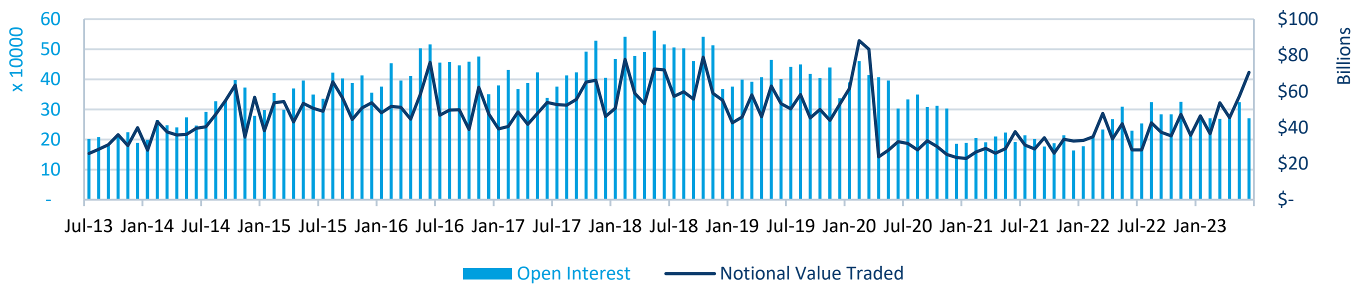

**Single Stock Options Open Interest & Notional Value Traded**




**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

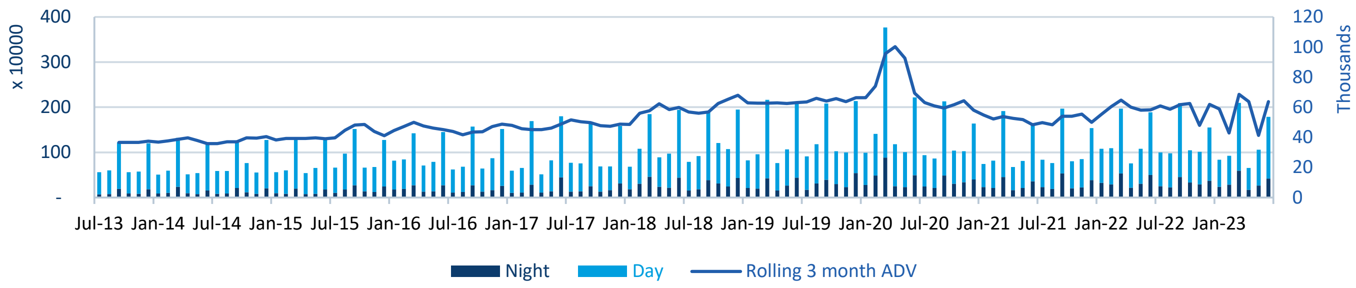
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

# ASX EQUITY DERIVATIVES

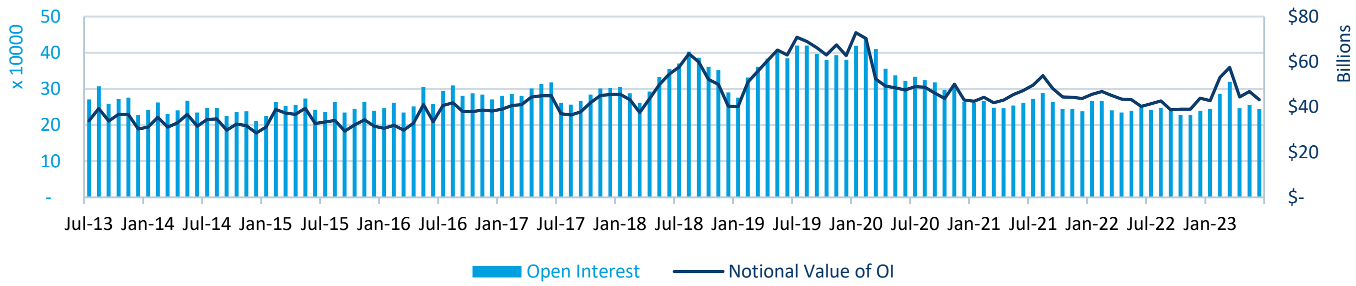
## June 23

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

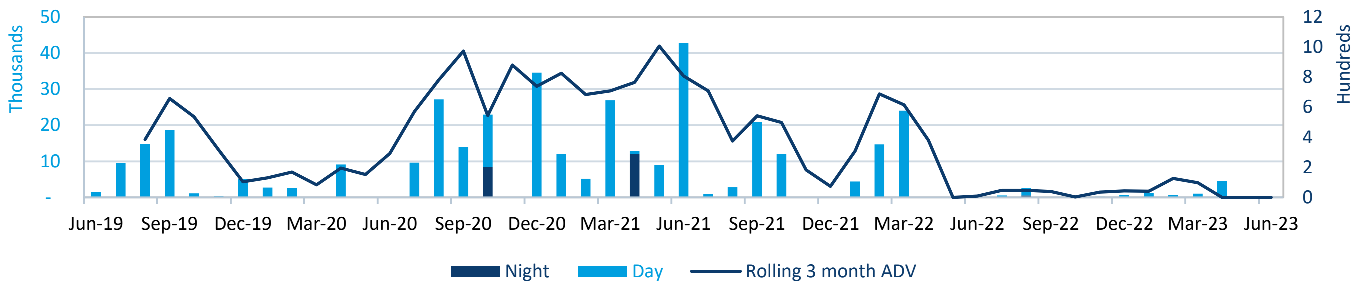
**SPI 200 (AP) Futures Volume by Session and ADV**



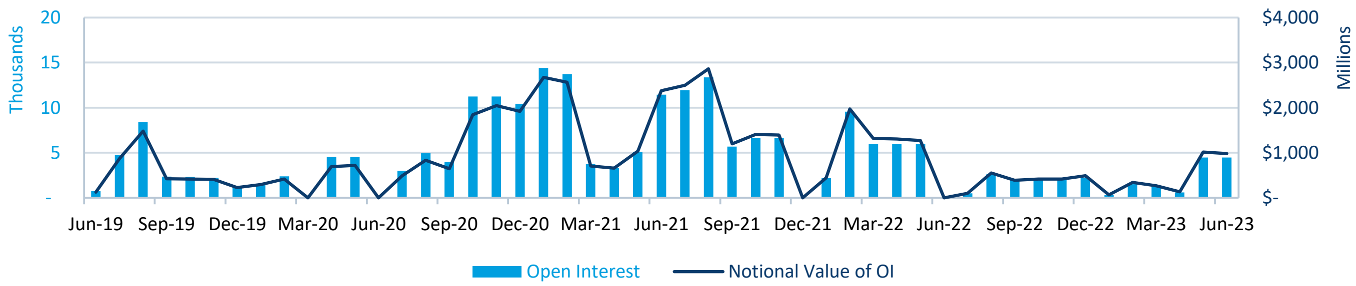

**SPI 200 (AP) Futures Open Interest**




**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 23

### Options - Top Classes by Volume

| RANK | JUN 23 | VOLUME[1] | % MKT | OPEN INTEREST | VOL/OP | SHARE VOLUME | DLR[2] | PUT/CALL[3] | NET CALLS[4] | NET PUTS[4] |
|---|---|---|---|---|---|---|---|---|---|---|
| 1 | XJO | 994,596 | 18.6% | 271,101 | 366.9% | N/A | N/A | 228.6% | 3,352 | 138 |
| 2 | FMG | 557,683 | 10.4% | 123,906 | 450.1% | 140,041,658 | 39.8% | 86.7% | 7,482 | 22,563 |
| 3 | BHP | 492,173 | 9.2% | 153,947 | 319.7% | 180,299,117 | 27.3% | 68.1% | -8,889 | 13,609 |
| 4 | STO | 239,574 | 4.5% | 104,548 | 229.2% | 195,108,899 | 12.3% | 47.0% | -23,398 | -7,370 |
| 5 | RRL | 228,162 | 4.3% | 97,564 | 233.9% | 81,405,006 | 28.0% | 45.9% | -24,037 | -777 |
| 6 | WBC | 225,658 | 4.2% | 134,574 | 167.7% | 178,087,458 | 12.7% | 98.2% | -12,566 | -2,014 |
| 7 | RIO | 217,151 | 4.1% | 48,229 | 450.2% | 27,290,697 | 79.6% | 115.8% | 3,755 | 14,757 |
| 8 | CBA | 215,463 | 4.0% | 63,089 | 341.5% | 53,811,983 | 40.0% | 62.7% | 1,767 | 1,431 |
| 9 | NAB | 210,011 | 3.9% | 105,456 | 199.1% | 117,407,006 | 17.9% | 100.6% | -583 | -5,285 |
| 10 | WDS | 191,591 | 3.6% | 83,791 | 228.7% | 88,214,512 | 21.7% | 29.9% | -7,686 | -7,219 |
| 11 | TLS | 166,482 | 3.1% | 161,060 | 103.4% | 440,807,464 | 3.8% | 18.6% | 5,729 | -965 |
| 12 | S32 | 165,390 | 3.1% | 66,988 | 246.9% | 413,356,461 | 4.0% | 192.1% | -13,827 | -18,970 |
| 13 | IPL | 144,551 | 2.7% | 67,088 | 215.5% | 272,264,229 | 5.3% | 13.0% | -7,343 | -5,884 |
| 14 | ANZ | 141,009 | 2.6% | 94,829 | 148.7% | 167,078,951 | 8.4% | 111.7% | -6,002 | 2,264 |
| 15 | PLS | 118,698 | 2.2% | 64,134 | 185.1% | 489,129,693 | 2.4% | 25.1% | -9,765 | -7,754 |
| 16 | MQG | 97,889 | 1.8% | 27,180 | 360.2% | 23,034,970 | 42.5% | 95.5% | -607 | -1,344 |
| 17 | AWC | 87,853 | 1.6% | 82,368 | 106.7% | 159,912,064 | 5.5% | 22.4% | -1,676 | -2,405 |
| 18 | NCM | 84,815 | 1.6% | 30,201 | 280.8% | 60,757,187 | 14.0% | 272.4% | -1,101 | 6,977 |
| 19 | CSL | 83,585 | 1.6% | 23,377 | 357.6% | 20,238,697 | 41.3% | 155.3% | -1,305 | -2,647 |
| 20 | IAG | 82,808 | 1.5% | 50,540 | 163.8% | 176,622,909 | 4.7% | 15.4% | 3,388 | 9,464 |
| 21 | BOQ | 78,224 | 1.5% | 36,385 | 215.0% | 72,646,672 | 10.8% | 70.0% | -6,043 | -4,106 |
| 22 | AZJ | 76,401 | 1.4% | 56,394 | 135.5% | 183,715,513 | 4.2% | 10.7% | -23,621 | -925 |
| 23 | TCL | 74,821 | 1.4% | 58,028 | 128.9% | 111,149,531 | 6.7% | 13.9% | -5,425 | 880 |
| 24 | COL | 61,487 | 1.2% | 52,691 | 116.7% | 60,063,227 | 10.2% | 25.9% | -16,243 | -8,409 |
| 25 | WOW | 58,348 | 1.1% | 35,831 | 162.8% | 45,943,739 | 12.7% | 35.6% | -1,888 | 538 |
| 26 | QAN | 52,097 | 1.0% | 22,490 | 231.6% | 205,736,750 | 2.5% | 58.3% | -4,651 | -5,542 |
| 27 | WHC | 51,011 | 1.0% | 24,108 | 211.6% | 189,003,141 | 2.7% | 133.1% | -13,610 | -2,562 |
| 28 | WES | 49,809 | 0.9% | 32,757 | 152.1% | 38,471,331 | 12.9% | 101.4% | -30 | -840 |
| 29 | MIN | 49,297 | 0.9% | 12,121 | 406.7% | 23,498,905 | 21.0% | 51.0% | -2,722 | -1,525 |
| 30 | QBE | 47,495 | 0.9% | 25,347 | 187.4% | 62,861,317 | 7.6% | 32.6% | -1,104 | 253 |
| | Market* | 5,344,132 | 100.0% | 2,210,122 | 241.8% | 4,277,959,087 | 12.5% | 8.1% | -168,649 | -13,669 |

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

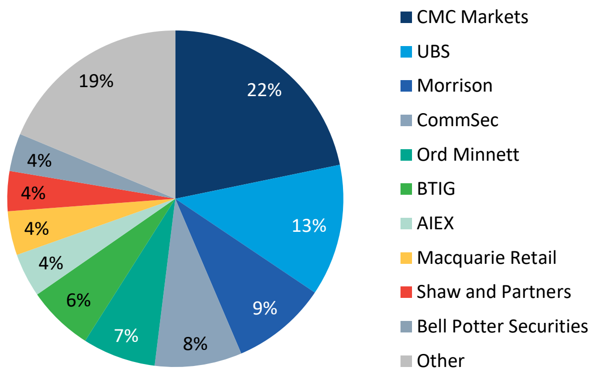
* Only TOP 30 ETO classes included

# ASX EQUITY DERIVATIVES

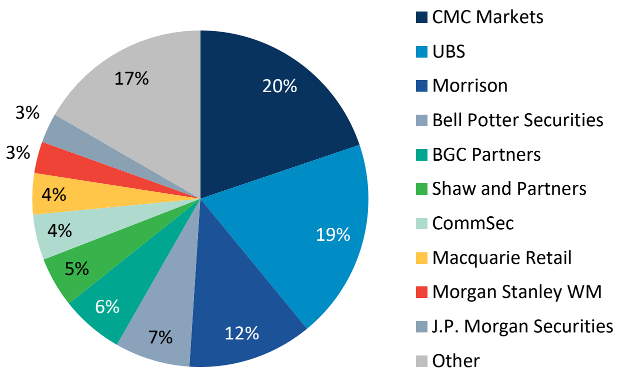
## June 23

### Options Market Share by Volume and Value Traded

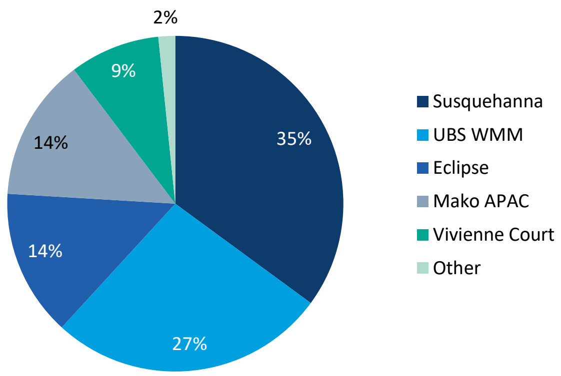
**Top 10 Brokers by Volume**



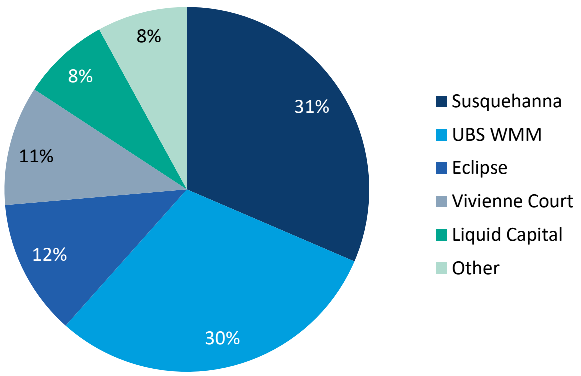

**Top 10 Brokers by Value**



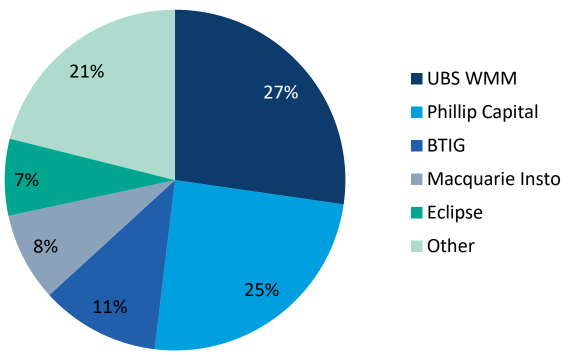

**Top 5 Market Makers by Volume**



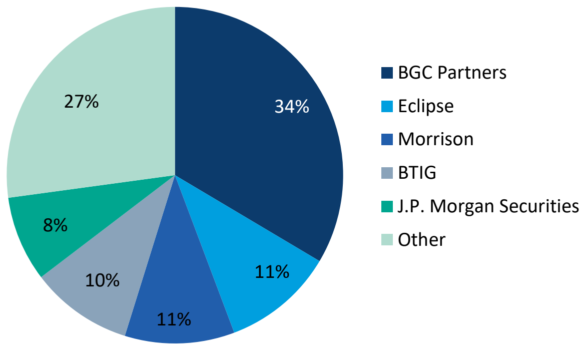

**Top 5 Market Makers by Value**




**Top 5 LEPO Participants by Volume**




**Top 5 LEPO Participants by Value**



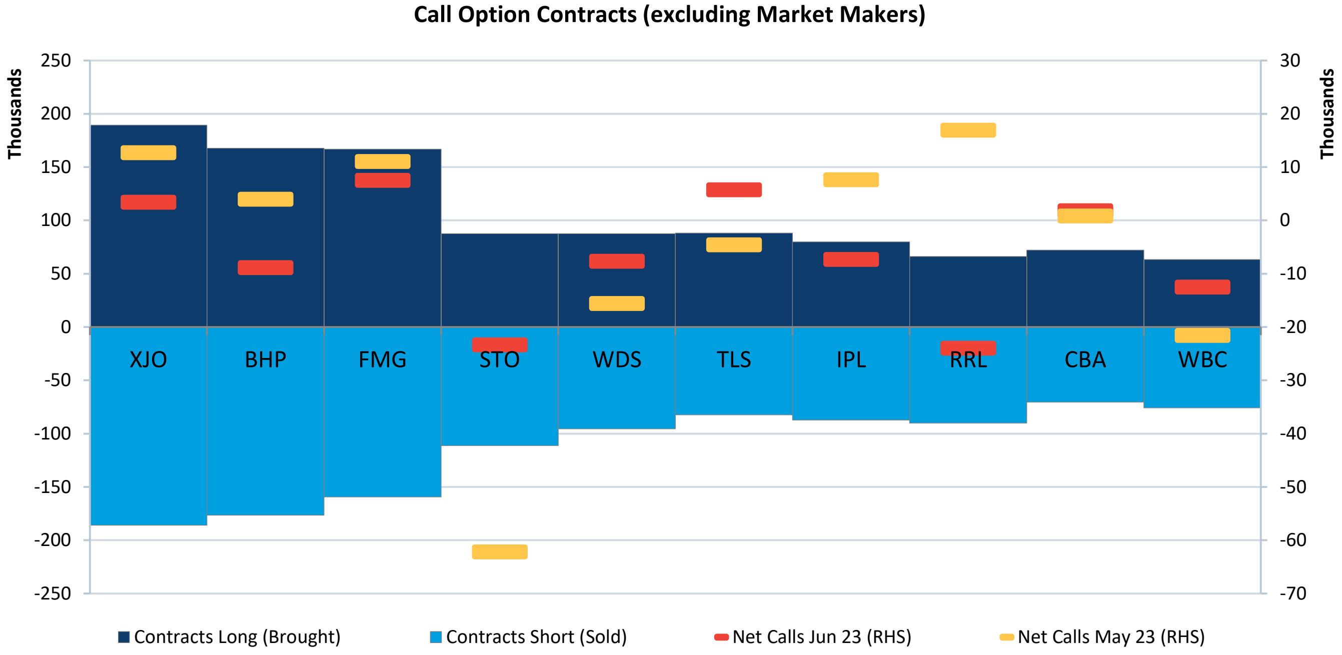

NOTE: The above charts include contracts traded in both Single Stock and Index options

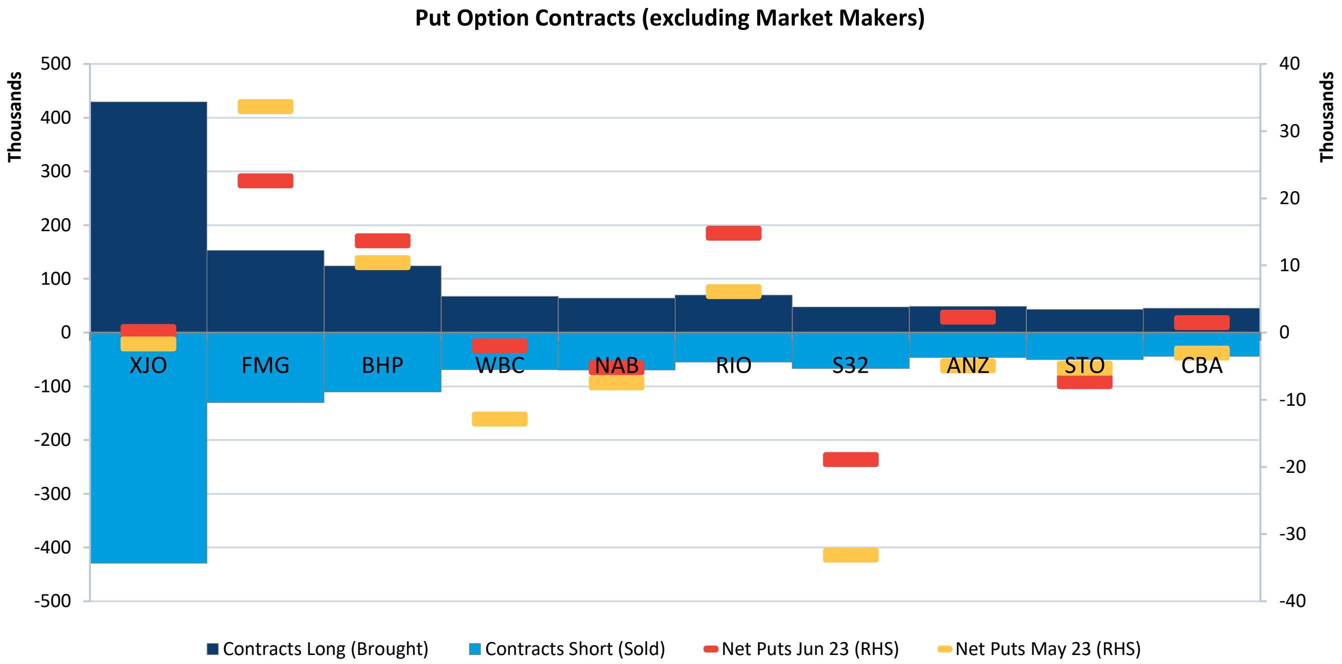
LEPOs are excluded from the top four charts

# ASX EQUITY DERIVATIVES

## June 23

### Top 10 Call and Put Option Contracts



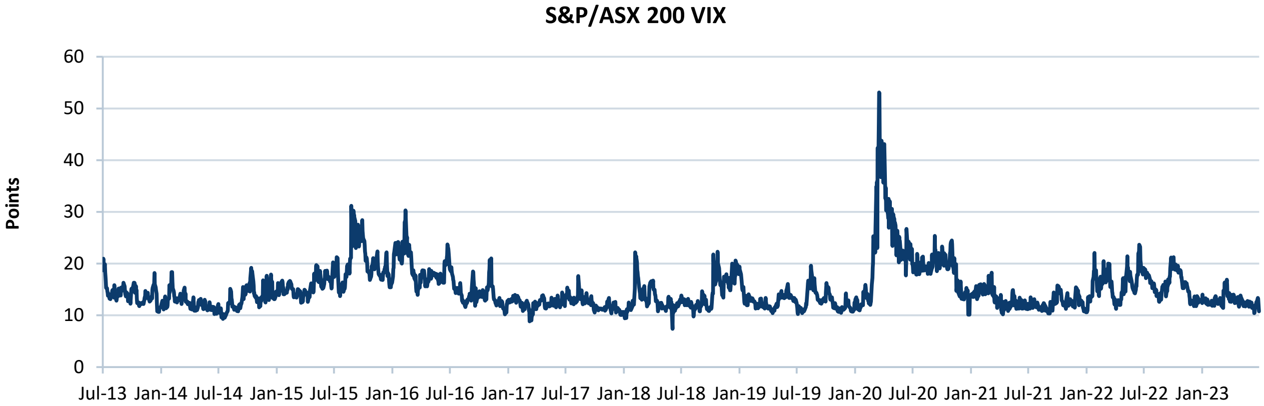



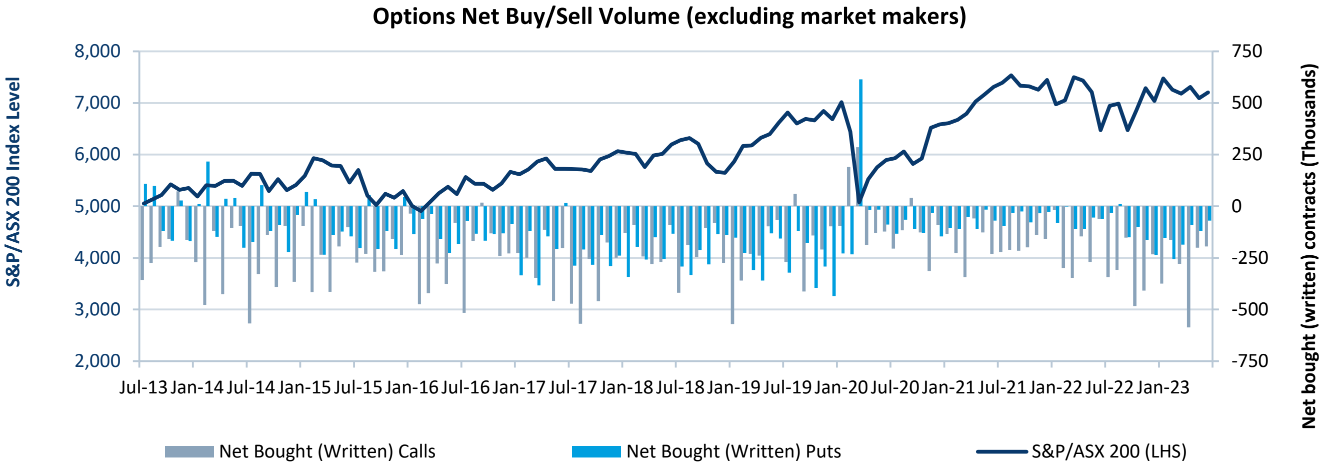

NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

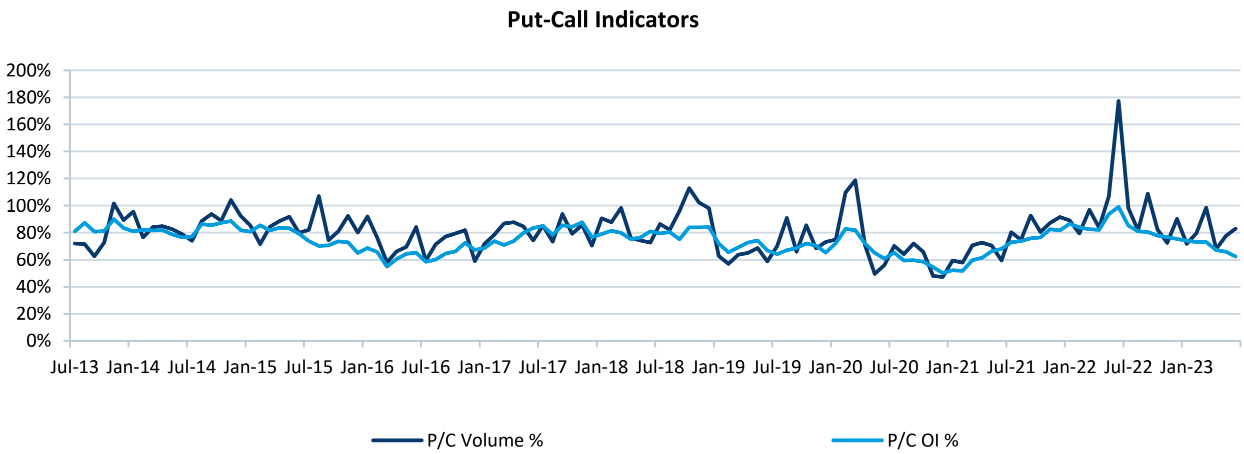
# ASX EQUITY DERIVATIVES

## June 23

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



# ASX EQUITY DERIVATIVES

## June 23

### Options - Volume, Value and Open Interest

**Volume**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jun-23 | 3,560,360 | 2,958,885 | 6,519,245 | 5,499,967 | 24,682 | 993,163 | 1,433 |
| May-23 | 3,515,616 | 2,726,944 | 6,242,560 | 5,424,846 | 14,696 | 796,688 | 6,330 |
| Variance | 1.3% | 8.5% | 4.4% | 1.4% | 68.0% | 24.7% | -77.4% |
| | | | | | | | |
| Jun-22 | 1,709,001 | 3,030,960 | 4,739,961 | 4,319,073 | 15,655 | 405,115 | 118 |
| Variance | 108.3% | -2.4% | 37.5% | 27.3% | 57.7% | 145.2% | 1114.4% |
| Cal Yr to date | 19,262,418 | 15,359,406 | 34,621,824 | 30,167,923 | 101,529 | 4,337,831 | 14,541 |
| Fin Yr to date | 36,004,621 | 30,005,139 | 66,009,760 | 58,147,632 | 182,827 | 7,660,342 | 18,959 |

**Value ($m)**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jun-23 | 596.0 | 627.7 | 1,223.7 | 489.5 | 39.1 | 591.3 | 103.7 |
| May-23 | 801.1 | 485.5 | 1,286.6 | 360.7 | 17.9 | 449.8 | 458.2 |
| Variance | -25.6% | 29.3% | -4.9% | 35.7% | 118.1% | 31.4% | -77.4% |
| | | | | | | | |
| Jun-22 | 328.6 | 867.3 | 1,195.9 | 582.5 | 18.8 | 586.8 | 7.7 |
| Variance | 81.4% | -27.6% | 2.3% | -16.0% | 107.5% | 0.8% | 1239.4% |
| Cal Yr to date | 3,959.8 | 3,050.7 | 7,010.5 | 2,624.6 | 194.5 | 3,141.0 | 1,050.4 |
| Fin Yr to date | 7,347.5 | 6,346.0 | 13,693.5 | 5,705.4 | 434.2 | 6,195.9 | 1,358.0 |

**Open Interest**

| PERIOD | CALL | PUT | TOTAL OPTIONS | EQUITY OPTIONS | EQUITY LEPO | INDEX OPTION | INDEX LEPO |
|---|---|---|---|---|---|---|---|
| Jun-23 | 1,988,210 | 1,239,938 | 3,228,148 | 2,949,697 | 7,350 | 270,712 | 388 |
| May-23 | 2,039,164 | 1,346,174 | 3,385,338 | 3,054,599 | 6,181 | 323,265 | 1,293 |
| Variance | -2.5% | -7.9% | -4.6% | -3.4% | 18.9% | -16.3% | -70.0% |
| | | | | | | | |
| Jun-22 | 1,295,823 | 1,283,995 | 2,579,818 | 2,345,803 | 4,483 | 229,479 | 53 |
| Variance | 53.4% | -3.4% | 25.1% | 25.7% | 64.0% | 18.0% | 632.1% |
| Cal Yr to date | 11,043,407 | 7,613,850 | 18,657,258 | 16,918,968 | 50,038 | 1,685,074 | 3,174 |
| Fin Yr to date | 20,850,367 | 15,403,212 | 36,253,580 | 32,787,573 | 94,081 | 3,367,202 | 4,717 |



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