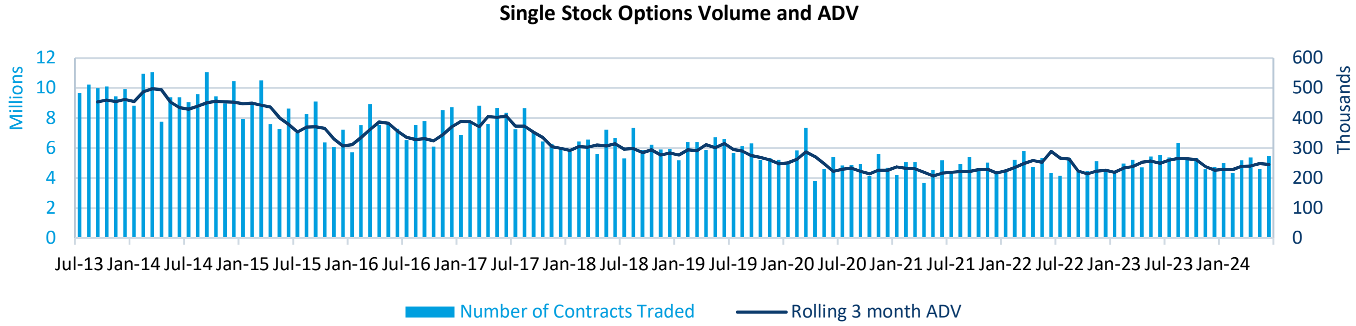
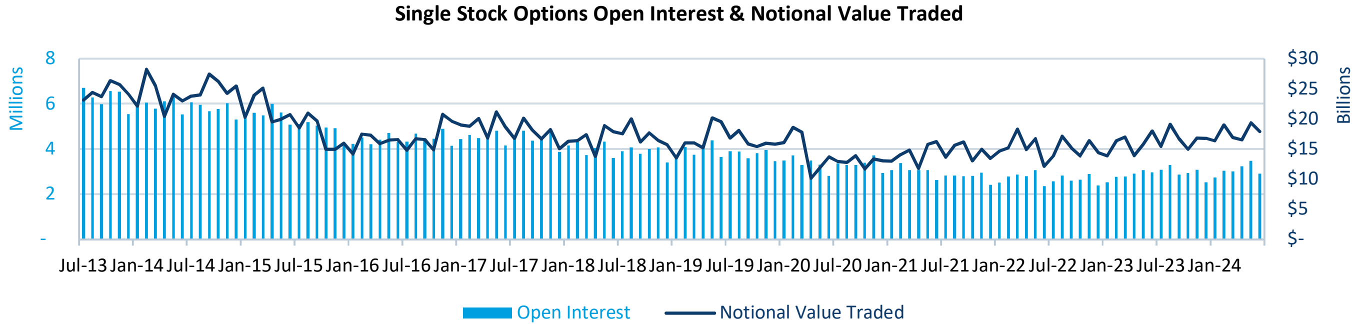
ASX EQUITY DERIVATIVES

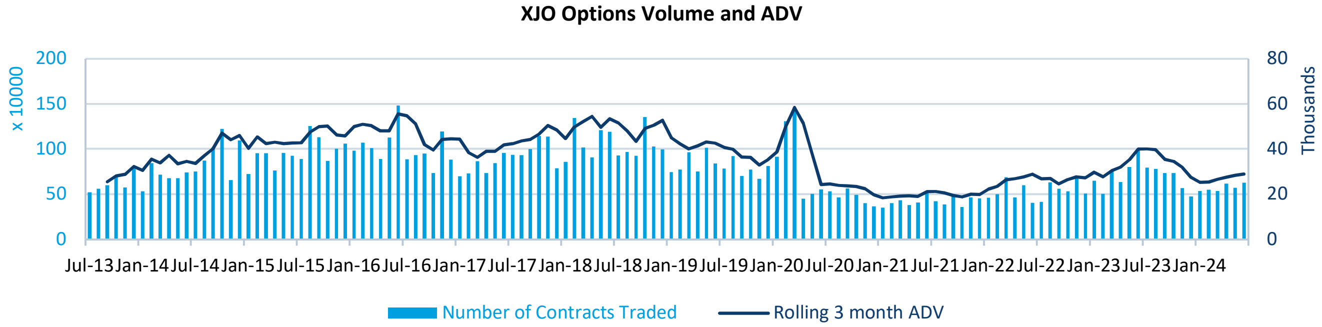
Options and Futures Statistics

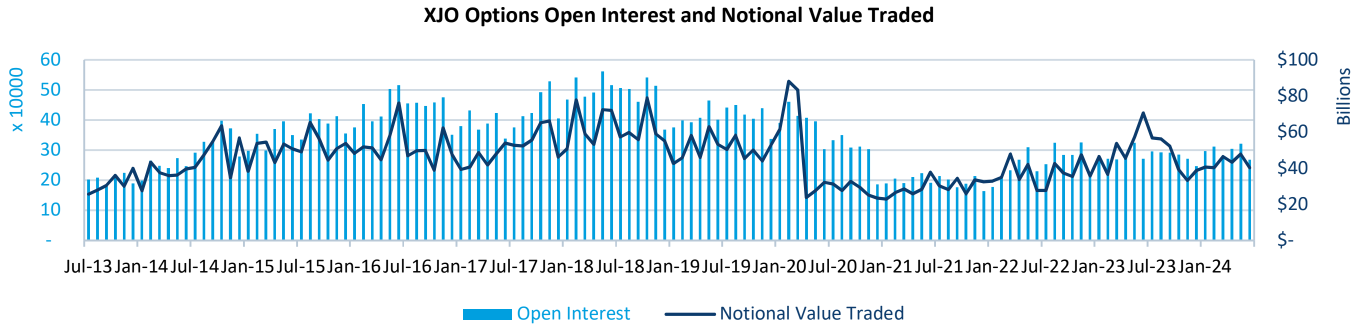
June 24

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

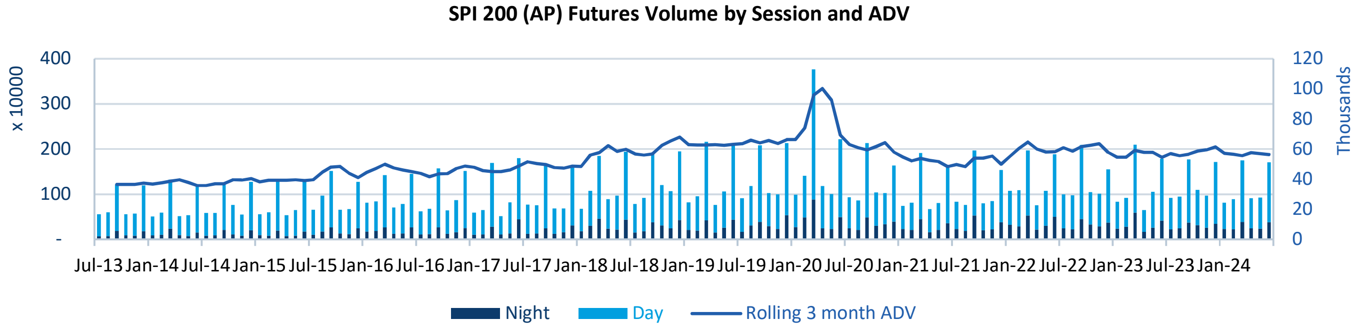
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

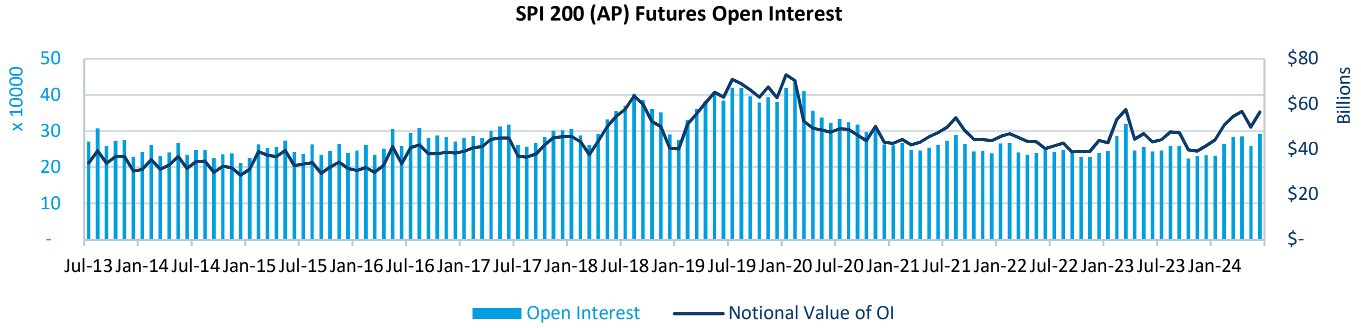
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

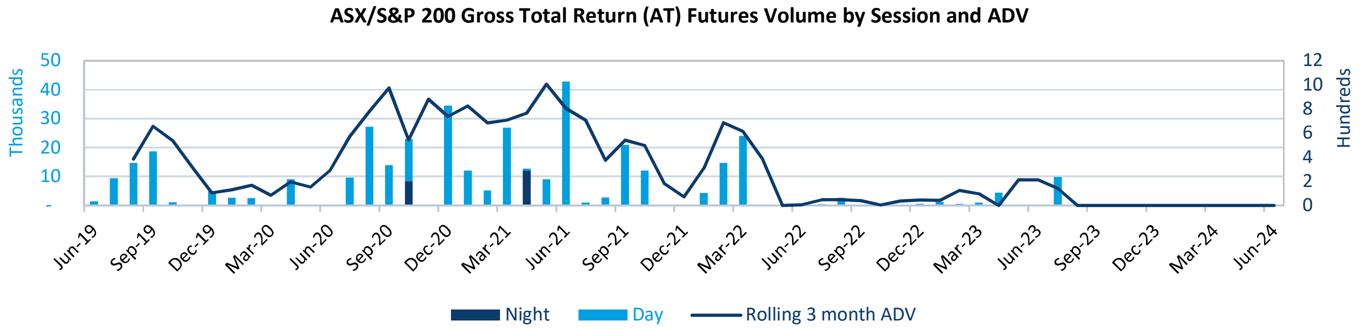
ASX EQUITY DERIVATIVES

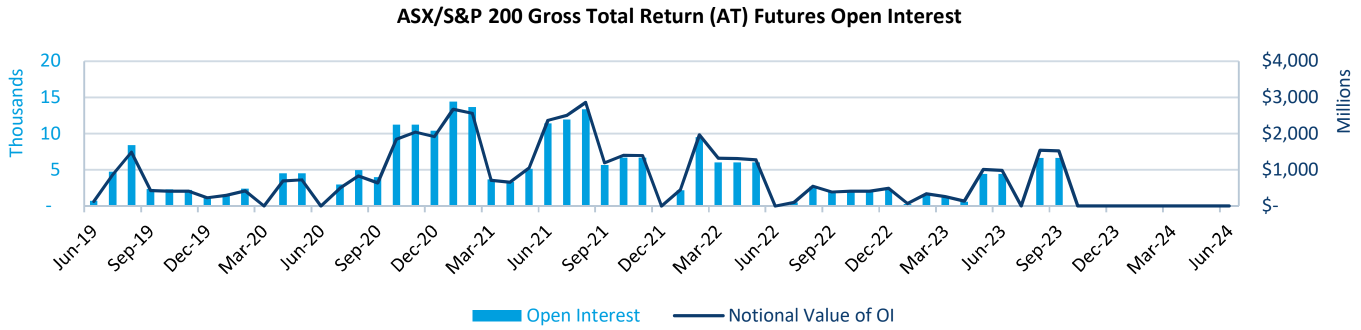
June 24

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 24

Options - Top Classes by Volume

RANK	JUN 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	526,093	11.7%	267,699	196.5%	N/A	N/A	159.2%	3	10,205
2	FMG	513,673	11.4%	115,466	444.9%	191,952,505	26.8%	66.8%	13,445	-10,685
3	BHP	319,145	7.1%	142,498	224.0%	174,539,450	18.3%	85.3%	-884	-6,727
4	CBA	314,228	7.0%	91,529	343.3%	46,115,879	68.1%	48.0%	-468	18,843
5	PLS	311,437	6.9%	162,613	191.5%	530,523,011	5.9%	789.7%	-2,568	1,493
6	AWC	277,085	6.1%	86,183	321.5%	176,966,135	15.7%	22.7%	9,839	-6,862
7	WDS	179,178	4.0%	81,109	220.9%	101,367,123	17.7%	99.1%	-6,177	-1,293
8	RIO	170,562	3.8%	39,154	435.6%	29,712,542	57.4%	113.8%	8,891	-1,860
9	STO	136,046	3.0%	70,814	192.1%	130,858,358	10.4%	76.5%	-28,616	-3,932
10	WBC	134,447	3.0%	126,653	106.2%	112,011,348	12.0%	35.8%	-5,741	2,046
11	NAB	127,647	2.8%	100,118	127.5%	95,285,748	13.4%	30.6%	-5,364	2,003
12	TLS	124,879	2.8%	141,563	88.2%	485,118,777	2.6%	57.3%	-12,984	681
13	IGO	113,643	2.5%	40,652	279.6%	78,091,140	14.6%	101.1%	-328	-5,751
14	S32	108,660	2.4%	69,521	156.3%	335,580,717	3.2%	54.9%	-11,730	-8,905
15	EDV	107,400	2.4%	56,763	189.2%	80,452,922	13.3%	51.7%	-1,495	-1,136
16	RRL	103,110	2.3%	46,551	221.5%	106,478,848	9.7%	62.0%	-8,334	-1,065
17	CSL	102,532	2.3%	30,184	339.7%	14,827,944	69.1%	76.8%	1,945	3,641
18	ANZ	82,142	1.8%	79,029	103.9%	86,577,367	9.5%	32.1%	-7,492	675
19	WOW	75,448	1.7%	58,827	128.3%	45,482,281	16.6%	110.3%	-3,944	2,303
20	TCL	71,660	1.6%	44,101	162.5%	94,649,573	7.6%	12.0%	-7,688	-1,348
21	EVN	70,785	1.6%	36,916	191.7%	194,560,756	3.6%	62.4%	-13,360	-7,838
22	MQG	68,686	1.5%	22,588	304.1%	13,318,515	51.6%	73.6%	1,240	-31
23	GMG	65,806	1.5%	44,641	147.4%	60,260,137	10.9%	53.0%	663	247
24	WHC	64,452	1.4%	99,796	64.6%	84,398,461	7.6%	54.8%	-5,687	-8,128
25	QBE	62,920	1.4%	36,752	171.2%	74,913,934	8.4%	18.9%	-528	-1,409
26	MGR	62,531	1.4%	34,458	181.5%	356,849,107	1.8%	6.9%	-1,236	-1,171
27	LLC	58,898	1.3%	24,117	244.2%	62,060,091	9.5%	462.0%	-6,924	-8,857
28	NST	57,919	1.3%	37,698	153.6%	74,927,289	7.7%	126.0%	-714	-71
29	AGL	53,799	1.2%	26,887	200.1%	38,323,392	14.0%	270.3%	-4,549	-3,428
30	APA	49,465	1.1%	27,125	182.4%	54,312,150	9.1%	12.6%	-604	-3,317
	Market*	**4,514,276**	**100.0%**	**2,242,005**	**201.3%**	**3,930,515,500**	**11.5%**	**41.1%**	**-101,389**	**-41,677**

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

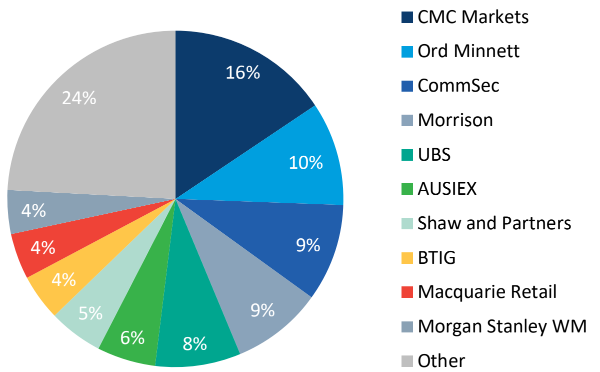
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

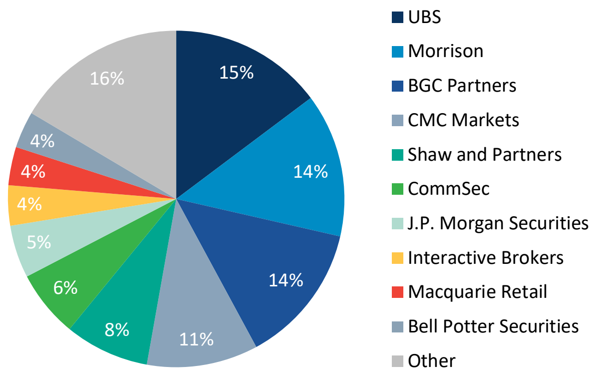
June 24

Options Market Share by Volume and Value Traded

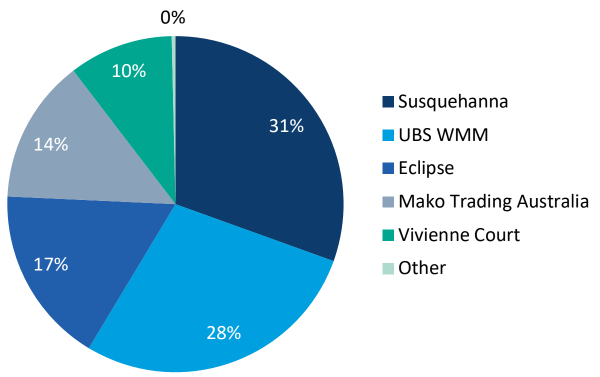
Top 10 Brokers by Volume



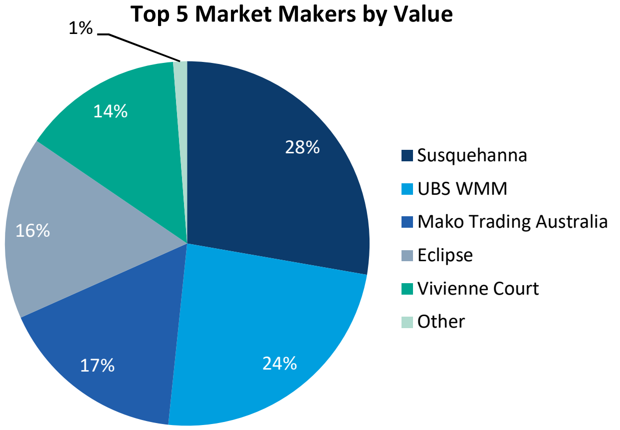
Top 10 Brokers by Value



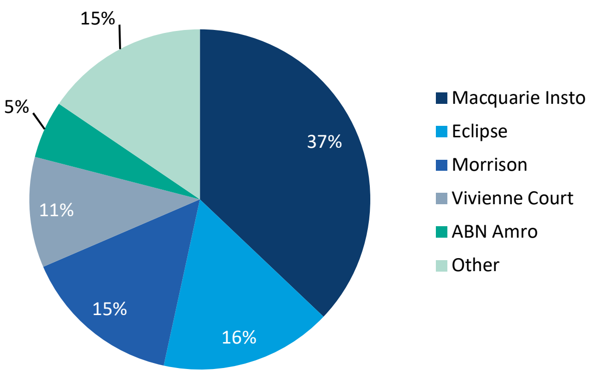
Top 5 Market Makers by Volume



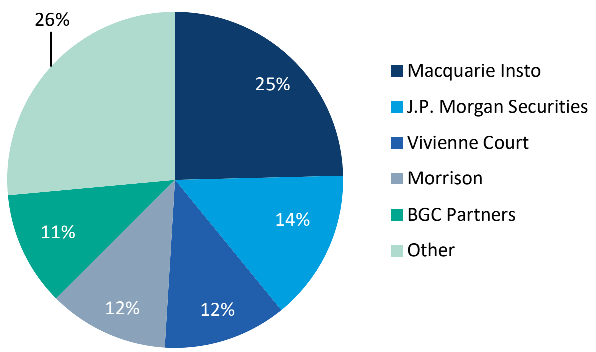
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



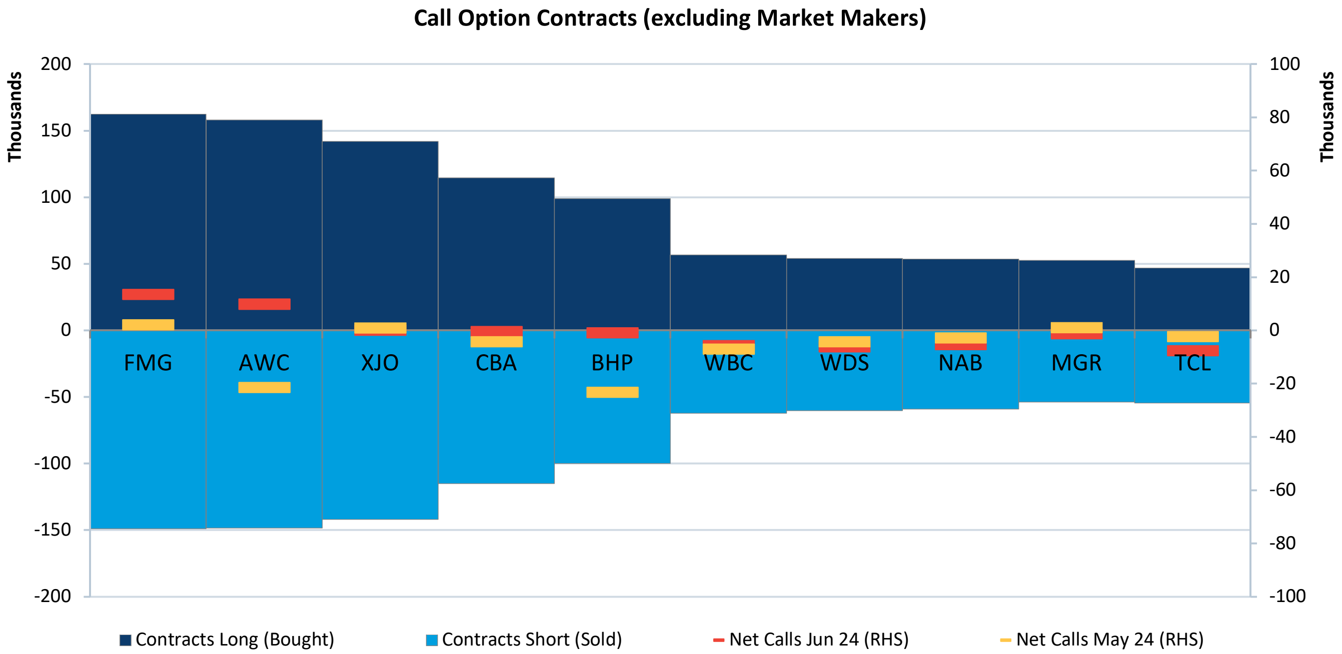
NOTE: The above charts include contracts traded in both Single Stock and Index options

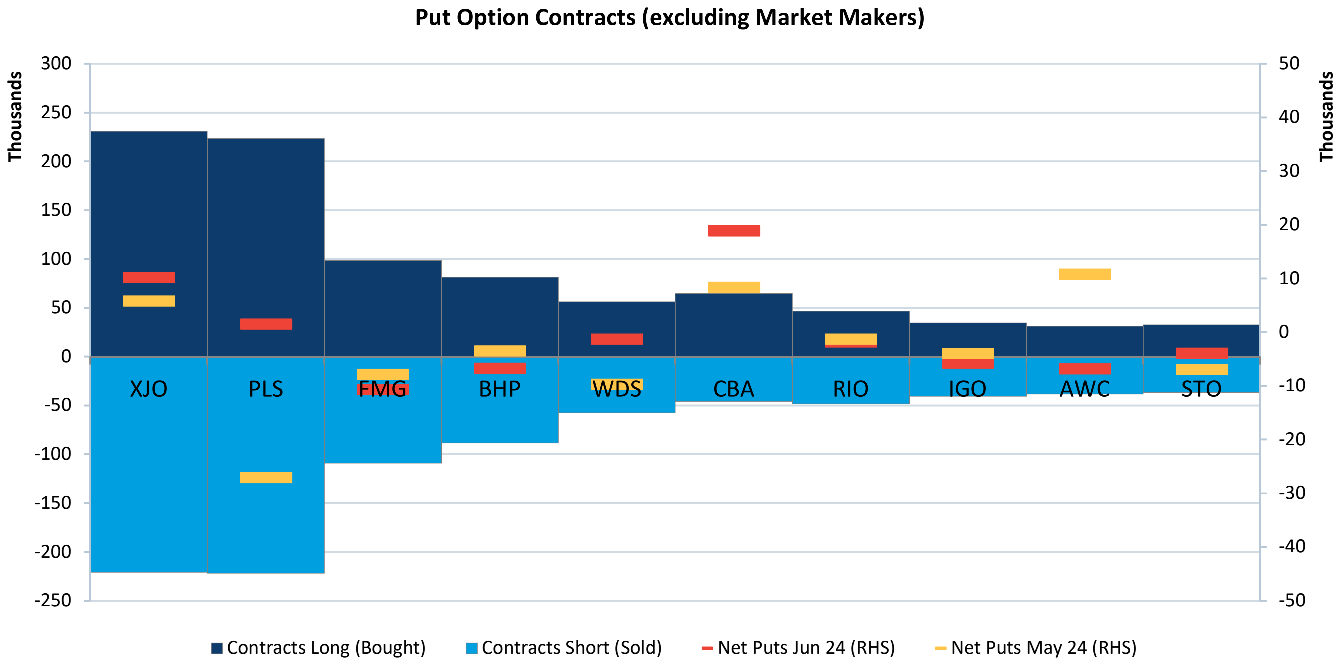
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

June 24

Top 10 Call and Put Option Contracts



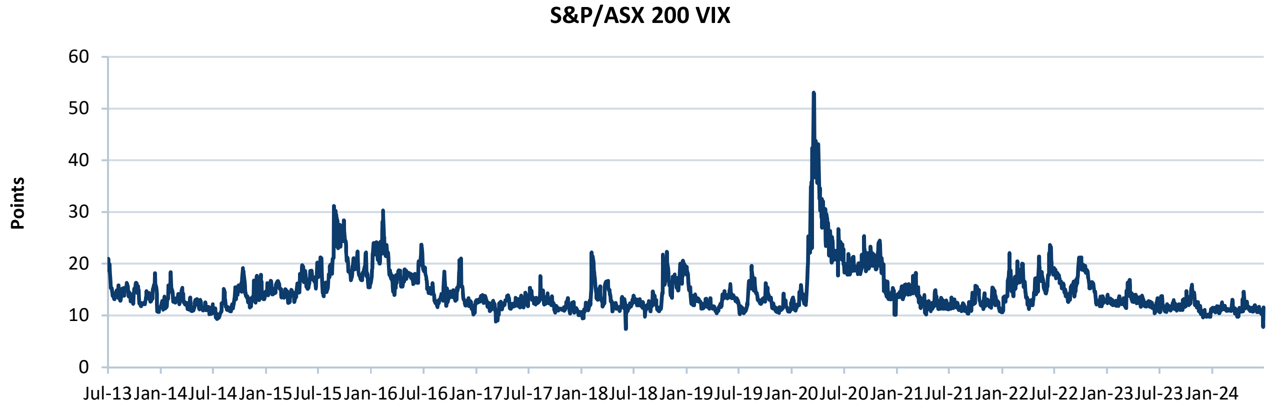


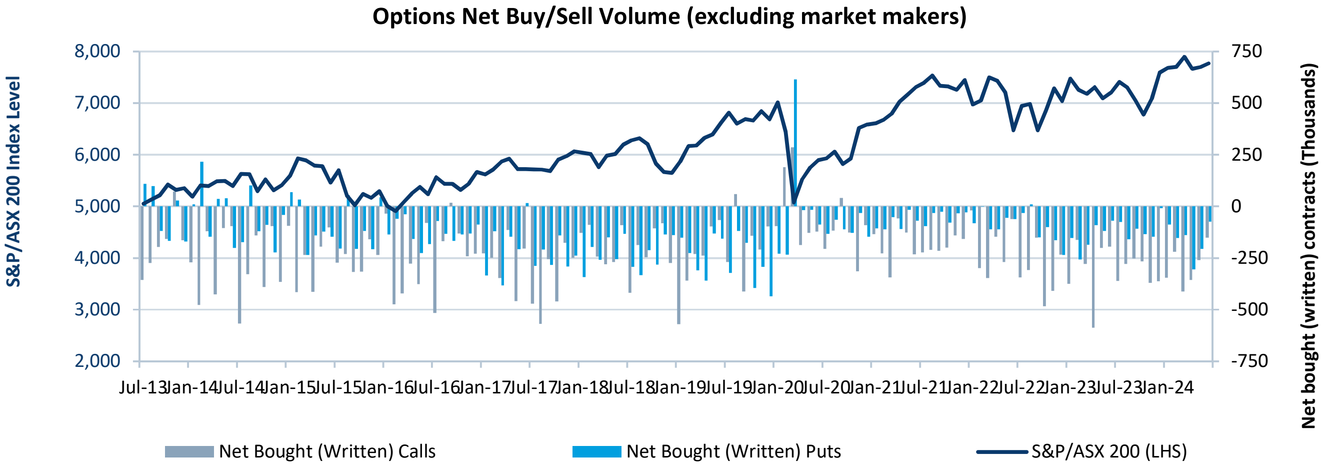
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

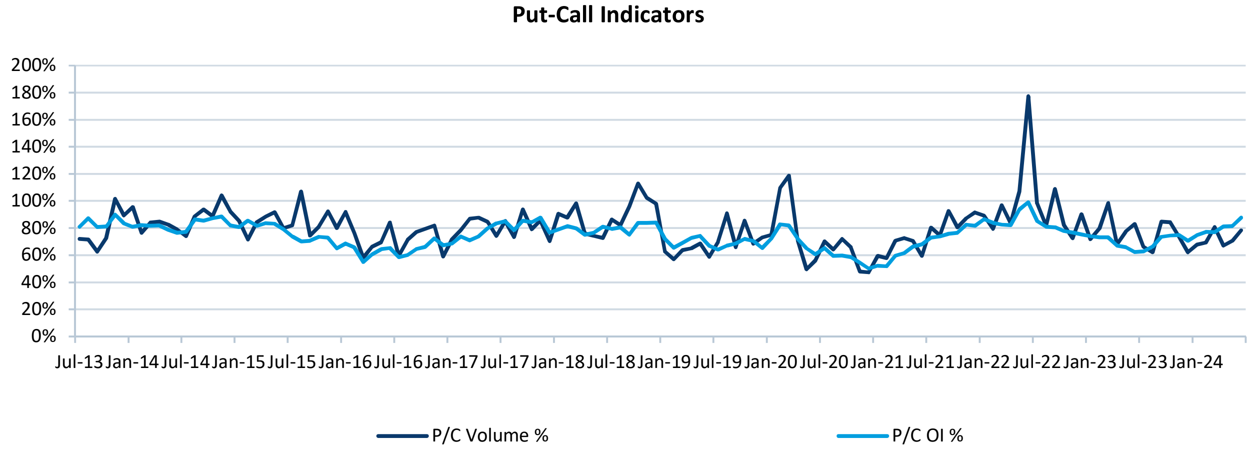
ASX EQUITY DERIVATIVES

June 24

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







ASX EQUITY DERIVATIVES

June 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-24	3,215,414	2,516,841	5,732,255	5,200,427	5,735	525,056	1,037
May-24	3,562,146	2,517,578	6,079,724	5,436,875	15,187	626,487	1,175
Variance	-9.7%	0.0%	-5.7%	-4.3%	-62.2%	-16.2%	-11.7%
Jun-23	3,560,360	2,958,885	6,519,245	5,499,967	24,682	993,163	1,433
Variance	-9.7%	-14.9%	-12.1%	-5.4%	-76.8%	-47.1%	-27.6%
Cal Yr to date	19,500,612	14,121,308	33,621,920	30,115,560	79,037	3,420,016	7,307
Fin Yr to date	40,130,781	28,798,023	68,928,804	61,458,561	164,290	7,280,508	25,445

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-24	651.6	454.1	1,105.7	556.1	53.4	415.7	80.5
May-24	666.9	439.4	1,106.3	495.2	80.9	438.1	92.0
Variance	-2.3%	3.3%	-0.1%	12.3%	-33.9%	-5.1%	-12.5%
Jun-23	596.0	627.7	1,223.7	489.5	39.1	591.3	103.7
Variance	9.3%	-27.7%	-9.6%	13.6%	36.7%	-29.7%	-22.4%
Cal Yr to date	4,226.1	2,529.8	6,755.9	3,149.0	299.8	2,745.1	562.1
Fin Yr to date	8,606.2	5,541.9	14,148.1	6,087.8	657.3	5,533.2	1,869.7

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Jun-24	1,692,670	1,485,688	3,178,358	2,908,319	2,340	267,345	353
May-24	2,093,542	1,703,363	3,796,905	3,471,098	5,100	320,622	85
Variance	-19.1%	-12.8%	-16.3%	-16.2%	-54.1%	-16.6%	315.3%
Jun-23	1,988,210	1,239,938	3,228,148	2,949,697	7,350	270,712	388
Variance	-14.9%	19.8%	-1.5%	-1.4%	-68.2%	-1.2%	-9.0%
Cal Yr to date	11,205,203	8,948,349	20,153,552	18,339,445	35,348	1,778,158	598
Fin Yr to date	22,625,658	16,971,040	39,596,700	36,049,413	86,271	3,460,295	712

MORE INFORMATION

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

Benjamin Hatava - Senior Analyst Equity Derivatives
Phone: +61 2 9227 0061
Email: Benjamin.Hatava@asx.com.au

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