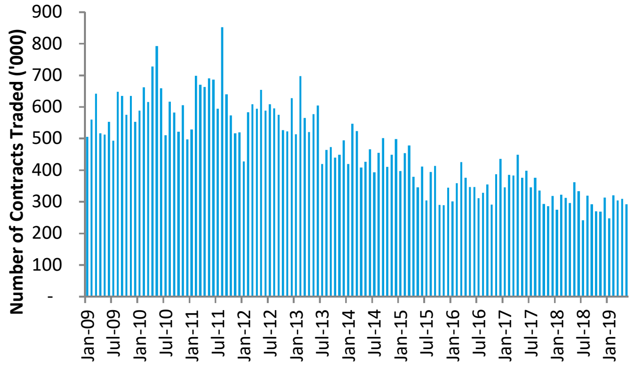
ASX EQUITY DERIVATIVES

Options and Futures Statistics

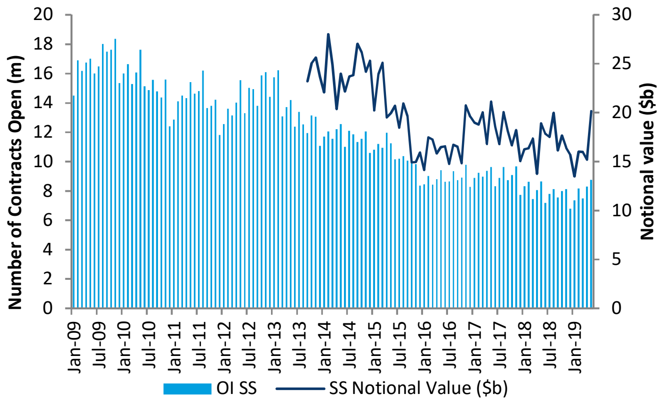
May 2019

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

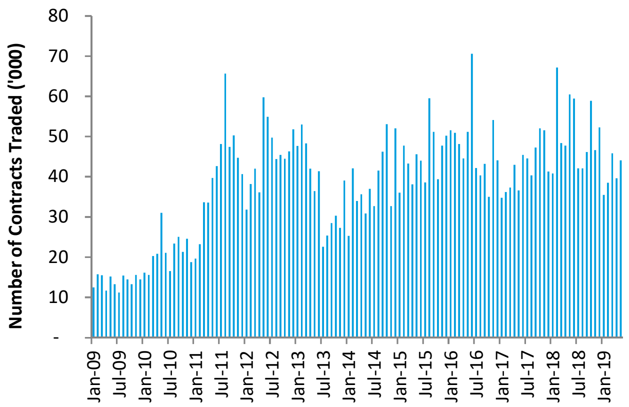
Single Stock Options ADV (adj)



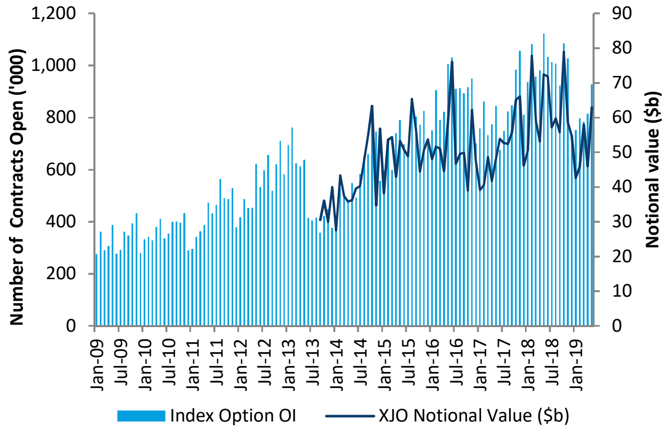
Single Stock Options OI (adj) and Notional Value



XJO Options ADV



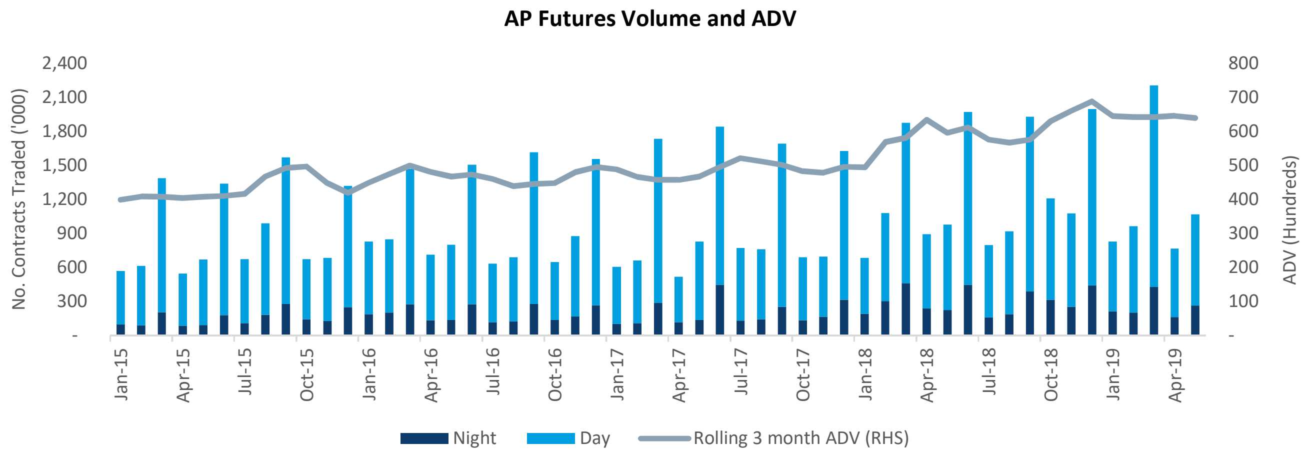
XJO Options OI and Notional Value

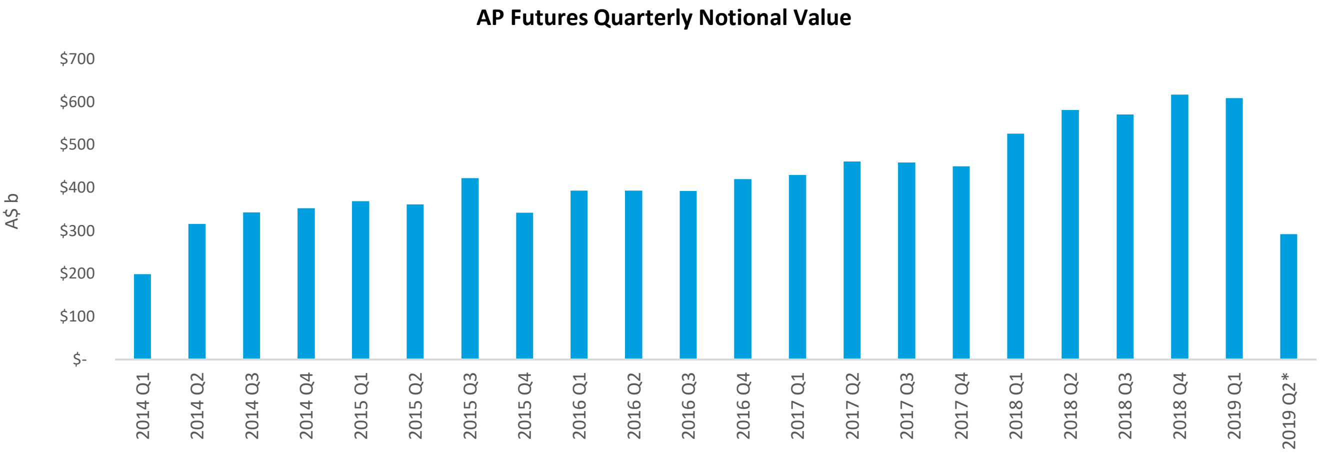


NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

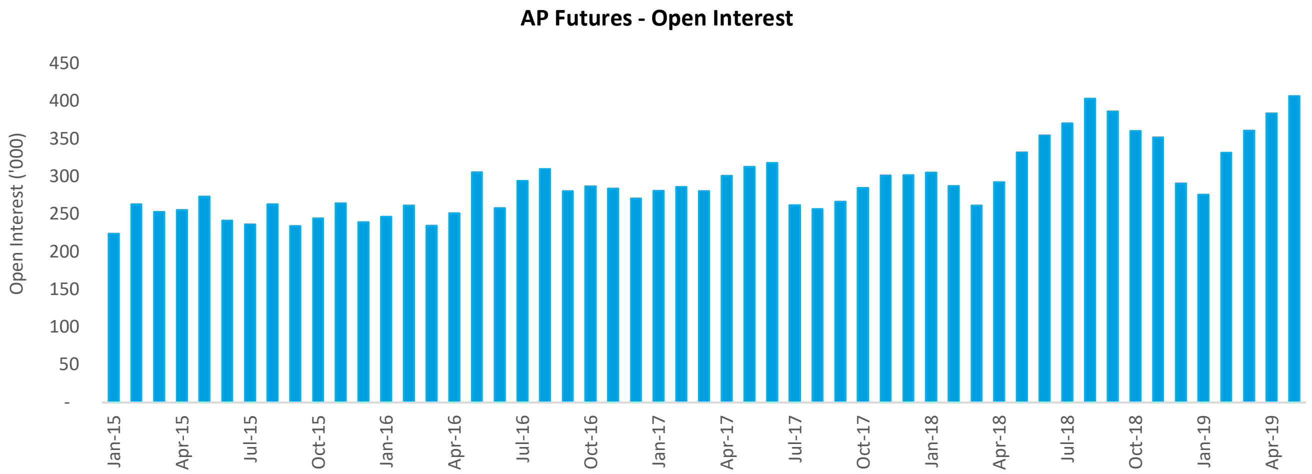
ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)
May 2019

Average Daily Volume (ADV), Notional Value and Open Interest (OI) - SPI 200 Futures (AP) traded on ASX 24





* partial quarter



ASX EQUITY DERIVATIVES
May 2019

Options - Top Classes by Volume

RANK	May-19	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	1,015,945	13.1%	929,248	109.3%	N/A	N/A	142.9%	-7,462	-19,962
2	FMG	744,305	9.6%	592,453	125.6%	387,875,000	19.2%	33.2%	-39,941	-10,402
3	TLS	593,019	7.7%	992,508	59.7%	625,121,000	9.5%	56.6%	-12,732	26,501
4	CBA	469,271	6.1%	332,894	141.0%	75,604,000	62.1%	66.5%	2,824	20,814
5	BHP	415,618	5.4%	430,812	96.5%	134,442,000	30.9%	65.6%	58	-8,128
6	ANZ	357,018	4.6%	407,666	87.6%	154,172,000	23.2%	44.4%	-4,620	4,375
7	WBC	337,905	4.4%	402,144	84.0%	210,710,000	16.0%	52.3%	-14,568	178
8	RIO	297,205	3.8%	201,811	147.3%	36,387,000	81.7%	90.6%	2,955	905
9	NAB	278,653	3.6%	369,020	75.5%	206,319,000	13.5%	45.1%	-3,746	5,564
10	WOW	193,882	2.5%	155,307	124.8%	109,894,000	17.6%	96.4%	201	-8,918
11	AWC	188,150	2.4%	389,657	48.3%	335,743,000	5.6%	73.9%	-7,910	-16,794
12	S32	166,785	2.2%	202,943	82.2%	397,485,000	4.2%	125.8%	-6,320	-4,664
13	NCM	147,838	1.9%	135,068	109.5%	46,623,000	31.7%	57.6%	-1,289	547
14	MQG	136,692	1.8%	78,854	173.3%	30,274,000	45.2%	98.1%	5,520	-5,538
15	CSL	136,239	1.8%	91,267	149.3%	16,101,000	84.6%	107.0%	3,496	13,401
16	WES	130,960	1.7%	116,195	112.7%	52,564,000	24.9%	68.5%	2,788	1,164
17	OSH	108,022	1.4%	107,628	100.4%	86,690,000	12.5%	64.4%	16,760	-11,054
18	WPL	97,537	1.3%	135,365	72.1%	46,086,000	21.2%	65.7%	3,802	-4,075
19	ORG	89,834	1.2%	141,064	63.7%	134,628,000	6.7%	80.8%	-2,971	-547
20	STO	85,691	1.1%	115,202	74.4%	100,211,000	8.6%	47.9%	23,525	-6,834
21	SUN	84,397	1.1%	95,055	88.8%	78,102,000	10.8%	81.5%	4,598	-9,811
22	BSL	76,752	1.0%	74,112	103.6%	80,546,000	9.5%	493.6%	1,767	-10,266
23	BXB	73,680	1.0%	83,830	87.9%	74,751,000	9.9%	14.3%	-35	890
24	COL	71,318	0.9%	97,521	73.1%	53,322,000	13.4%	80.0%	-3,166	2,403
25	IAG	68,091	0.9%	76,373	89.2%	99,588,000	6.8%	34.8%	145	-2,413
26	AMP	67,685	0.9%	218,067	31.0%	219,613,000	3.1%	64.1%	-7,434	-7,947
27	AMC	67,054	0.9%	131,563	51.0%	97,555,000	6.9%	39.0%	-3,117	-3,341
28	OZL	66,147	0.9%	58,383	113.3%	42,454,000	15.6%	105.5%	1,647	-10,169
29	QAN	65,060	0.8%	78,813	82.5%	150,705,000	4.3%	69.7%	6,461	-10,198
30	LLC	64,447	0.8%	162,646	39.6%	47,942,000	13.4%	75.1%	-2,844	2,792
	Market^	7,727,179	100.0%	9,681,903	79.8%	8,017,318,000	9.6%	68.7%	-16,428	-31,150

* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security

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

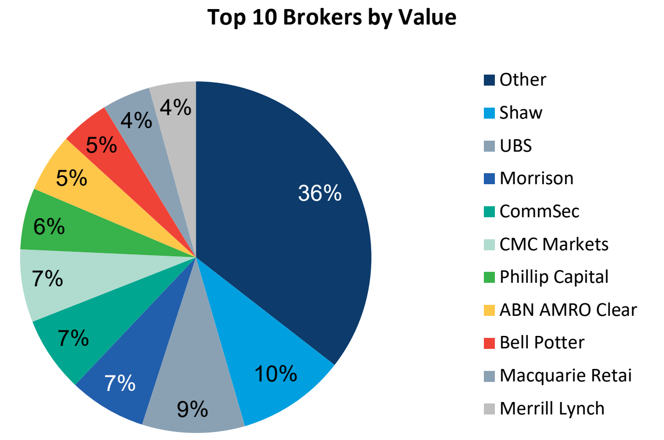
^ ETO classes only included

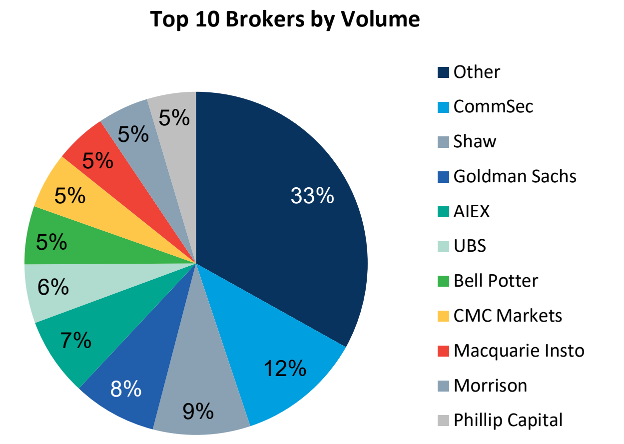
NOTE: Figures for the above charts are double-sided

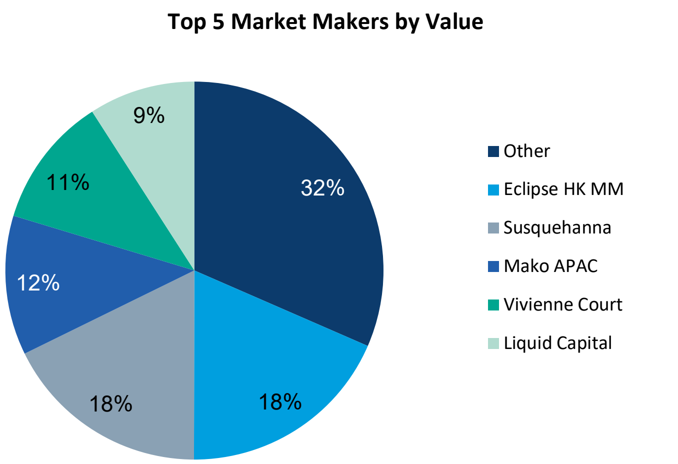
ASX EQUITY DERIVATIVES

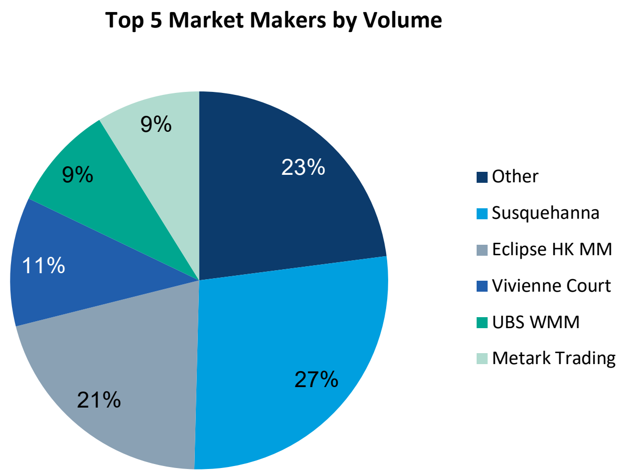
May 2019

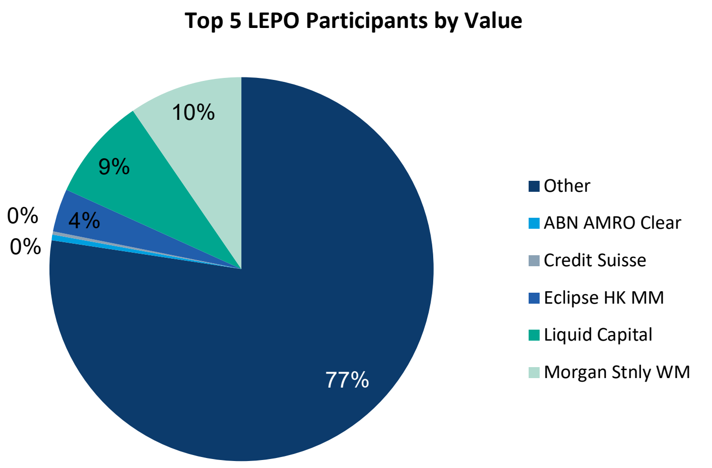
Options - Market Share by Value and Volume Traded

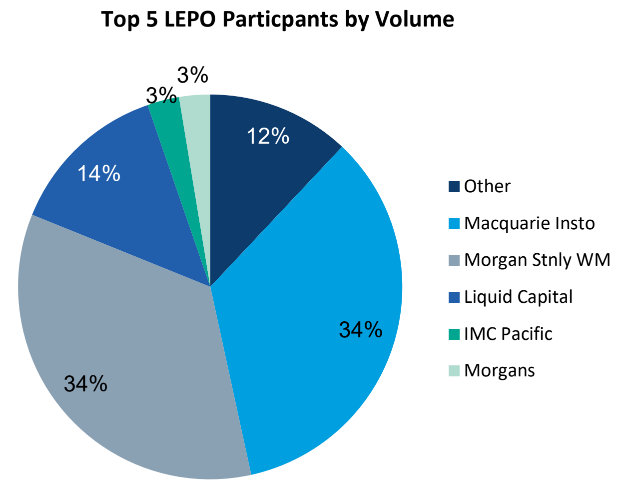










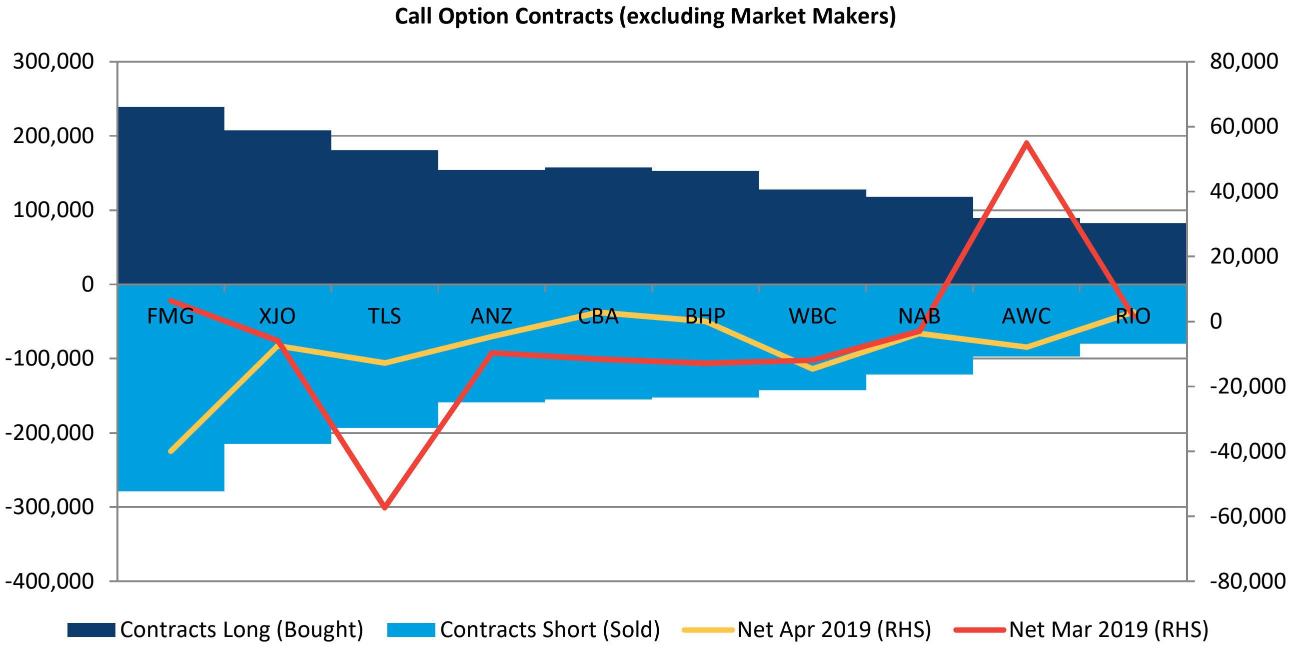


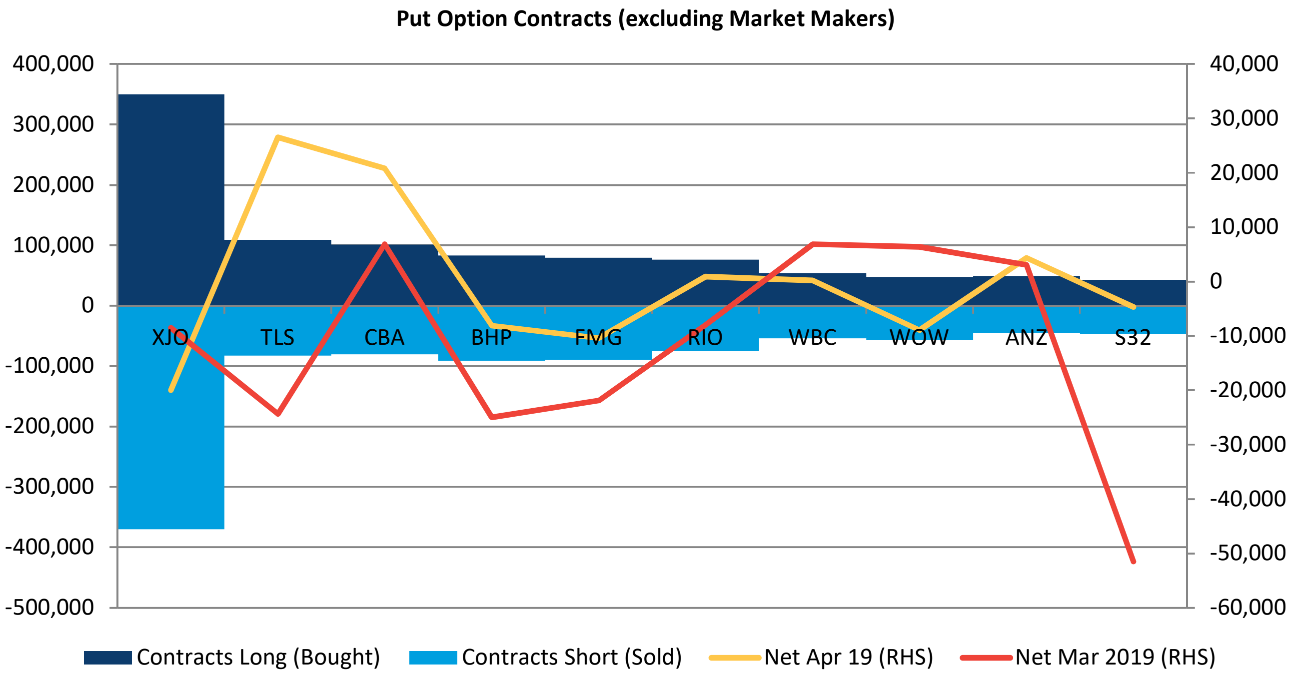
NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES

May 2019

Top 10 Call and Put Options Contracts

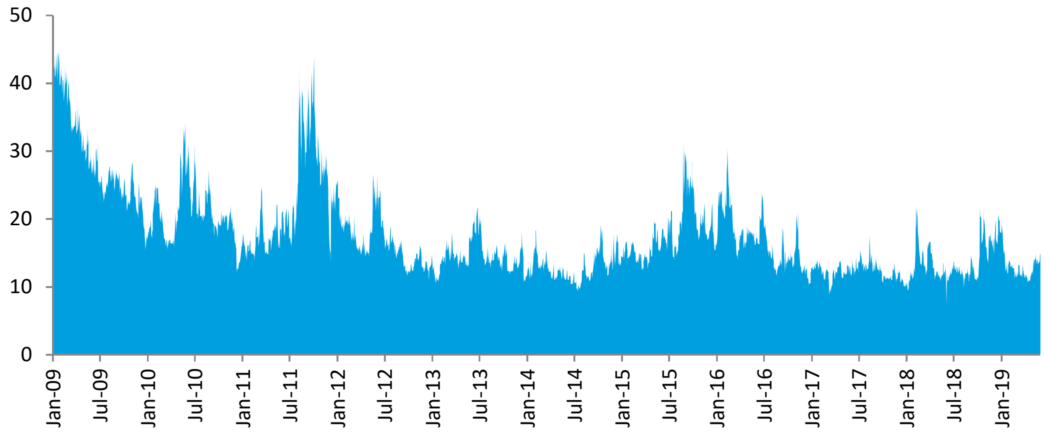




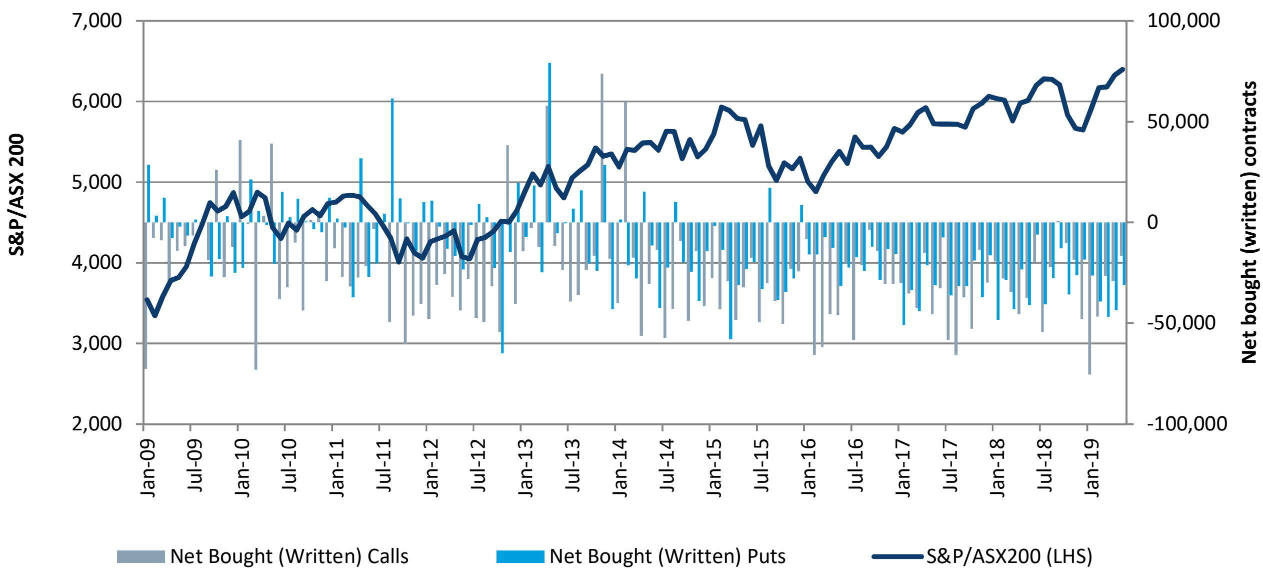
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
May 2019

S&P/ASX 200 VIX

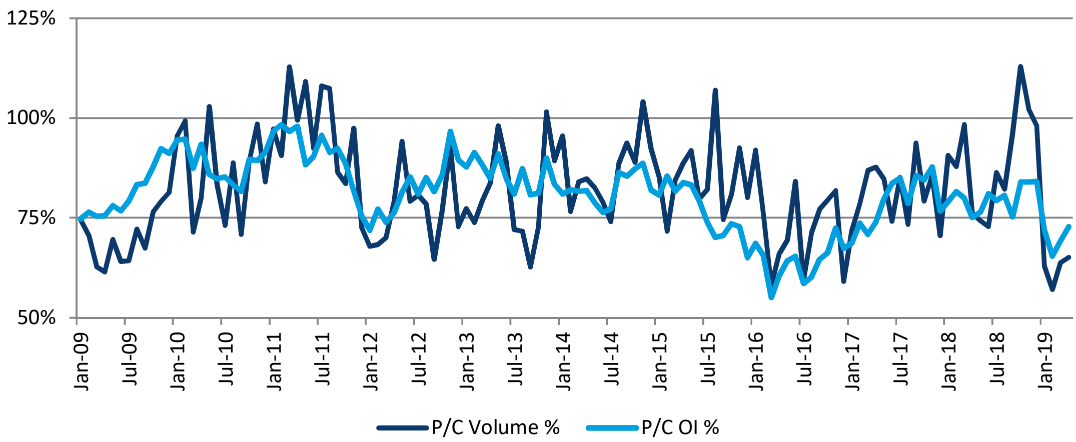


Options Net Buy/Sell Volume (excluding market makers)



NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.

Put-Call Indicators



ASX EQUITY DERIVATIVES
May 2019

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
May-19	4,579,719	3,147,460	7,727,179	6,601,097	110,137	1,014,944	1,001
Apr-19	4,015,297	2,614,905	6,630,202	5,831,019	46,127	753,056	0
Variance	14.1%	20.4%	16.5%	13.2%	138.8%	34.8%	N/A
May-18	4,846,849	3,601,990	8,448,839	7,073,944	163,639	1,210,864	392
Variance	-5.5%	-12.6%	-8.5%	-6.7%	-32.7%	-16.2%	155.4%
Cal Yr to date	21,317,461	13,536,116	34,853,577	29,488,834	1,114,736	4,248,440	1,567
Fin Yr to date	43,204,192	34,482,710	77,686,902	64,560,884	2,678,511	10,444,143	3,364

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-19	1,139	440	1,580	577	344	597	62
Apr-19	704	282	986	423	113	450	0
Variance	61.9%	56.3%	60.3%	36.5%	203.6%	32.7%	N/A
May-18	991	383	1,375	545	308	498	24
Variance	15.0%	14.9%	14.9%	5.8%	11.6%	19.9%	163.5%
Cal Yr to date	4,964	1,948	6,912	2,461	1,776	2,579	96
Fin Yr to date	10,353	6,044	16,397	5,471	4,474	6,245	207

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-19	5,555,150	4,127,393	9,682,543	8,080,689	672,606	928,247	1,001
Apr-19	5,273,832	3,839,857	9,113,689	7,686,590	612,129	814,960	10
Variance	5.3%	7.5%	6.2%	5.1%	9.9%	13.9%	9910.0%
May-18	5,541,607	4,235,322	9,776,929	8,263,077	388,482	1,124,426	944
Variance	0.2%	-2.5%	-1.0%	-2.2%	73.1%	-17.4%	6.0%
Cal Yr to date	5,555,150	4,127,393	9,682,543	8,080,689	672,606	928,247	1,001
Fin Yr to date	5,555,150	4,127,393	9,682,543	8,080,689	672,606	928,247	1,001

More information

Gregory Pill - Manager, Equity Derivatives
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