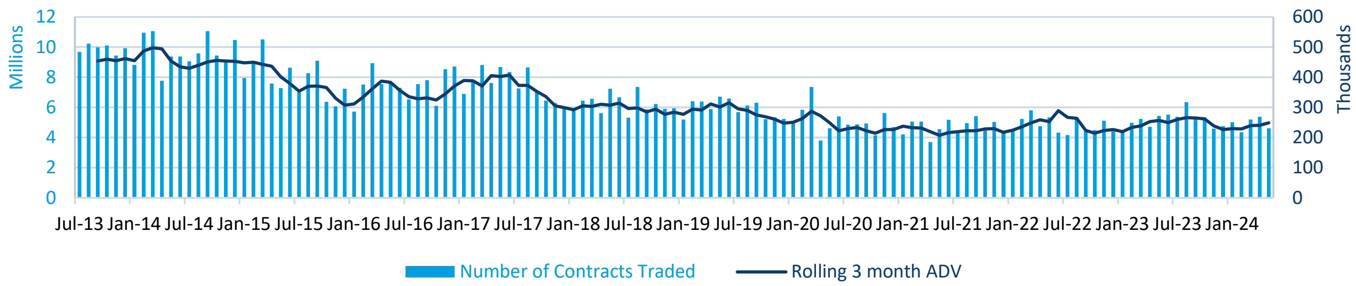
ASX EQUITY DERIVATIVES

Options and Futures Statistics

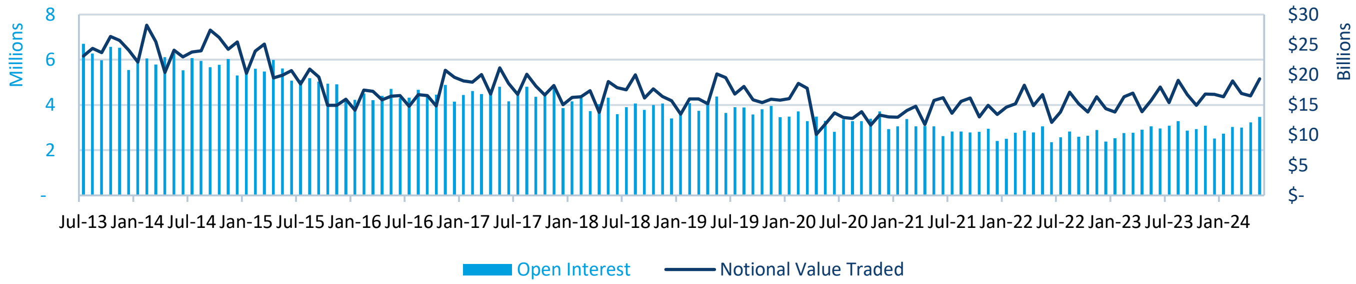
May 24

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

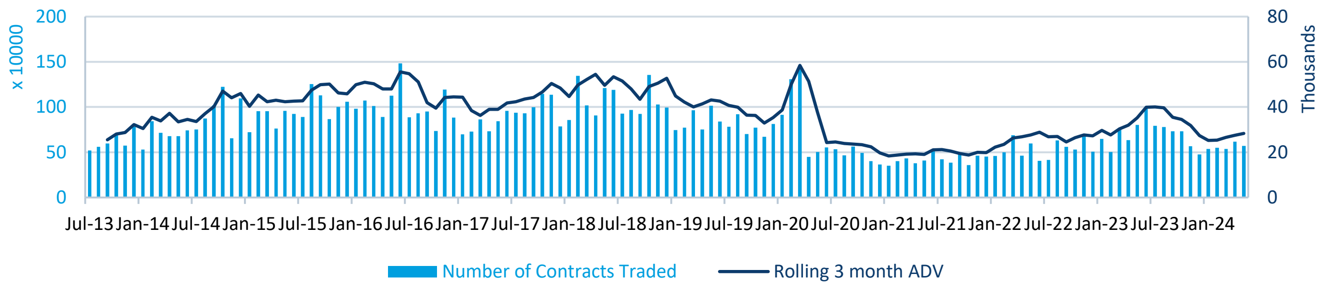
Single Stock Options Volume and ADV



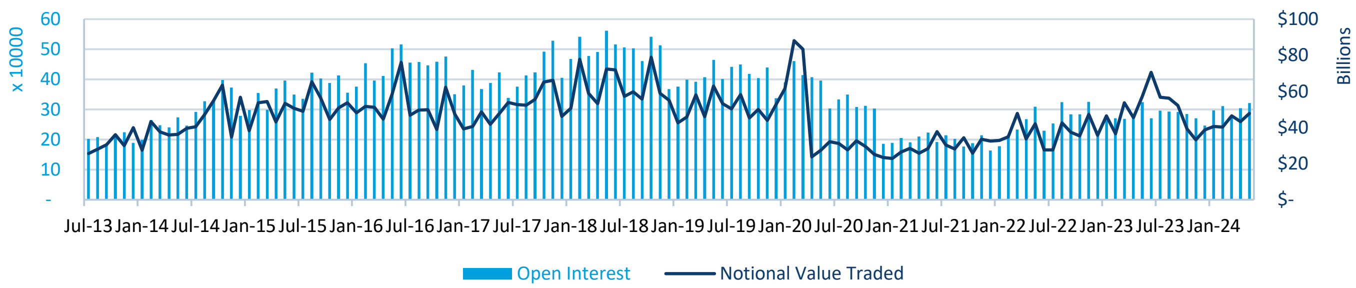
Single Stock Options Open Interest & Notional Value Traded



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

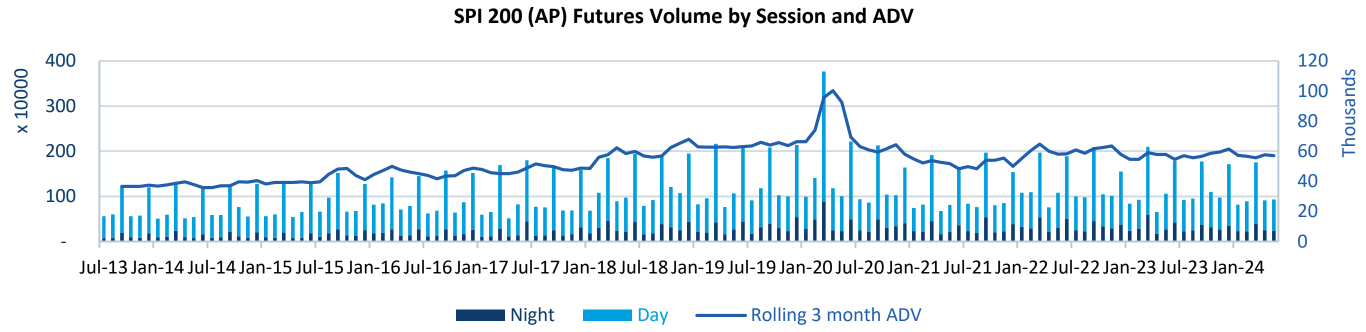
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

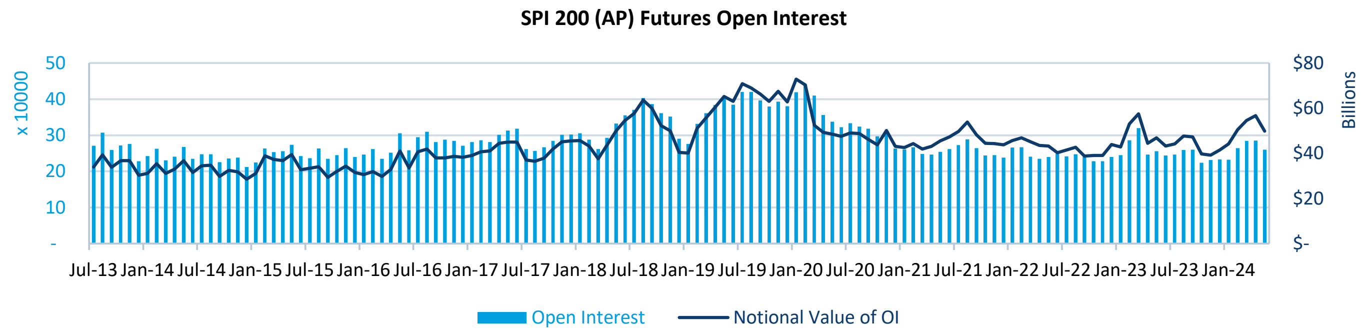
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

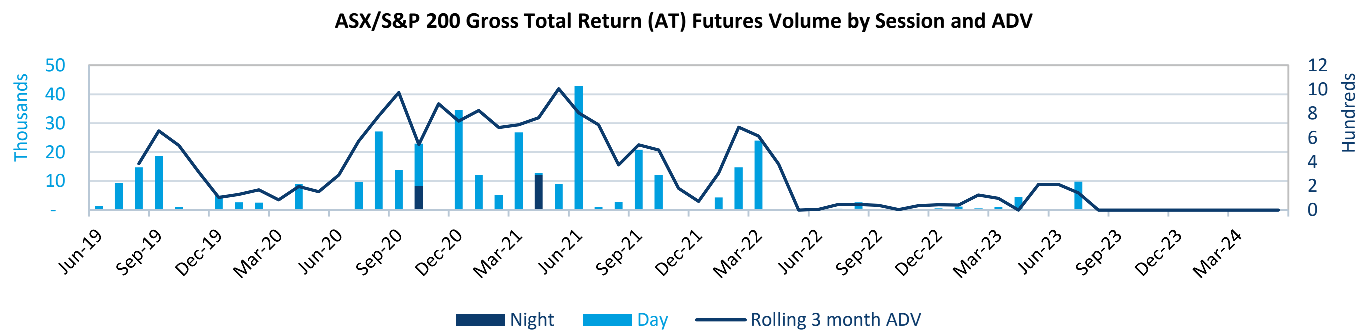
ASX EQUITY DERIVATIVES

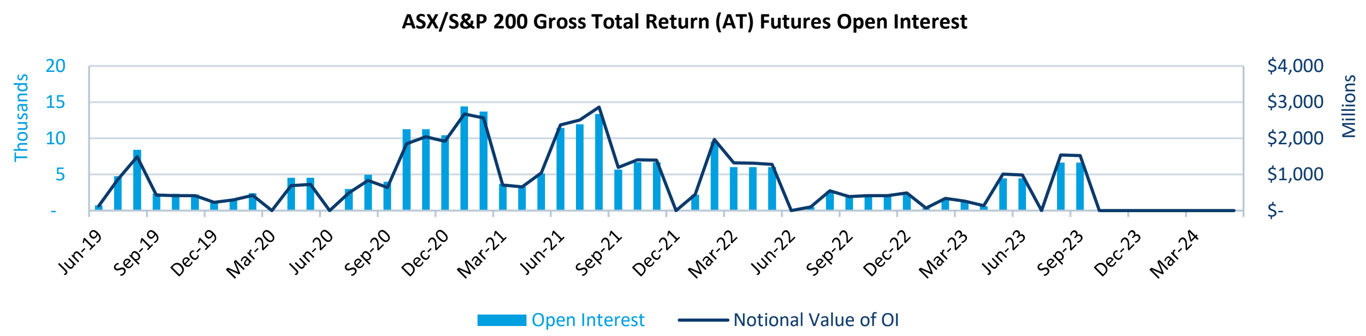
May 24

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

May 24

Options - Top Classes by Volume

RANK	MAY 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	627,662	13.3%	320,707	195.7%	N/A	N/A	143.4%	907	5,798
2	BHP	432,110	9.1%	155,011	278.8%	142,497,745	30.3%	75.5%	-23,229	-3,497
3	FMG	317,135	6.7%	83,416	380.2%	75,549,087	42.0%	87.4%	2,093	-7,886
4	CBA	284,805	6.0%	97,899	290.9%	36,813,915	77.4%	55.3%	-4,318	8,344
5	WBC	242,272	5.1%	170,095	142.4%	135,033,820	17.9%	48.1%	-7,050	3,980
6	WDS	196,517	4.2%	82,707	237.6%	85,888,126	22.9%	170.4%	-4,368	-9,742
7	NAB	173,363	3.7%	125,893	137.7%	85,802,927	20.2%	19.0%	-2,797	-201
8	S32	171,565	3.6%	90,663	189.2%	364,919,262	4.7%	46.5%	-31,922	-7,452
9	TLS	163,097	3.5%	170,567	95.6%	642,474,180	2.5%	92.1%	15,167	-27,233
10	RIO	162,112	3.4%	46,904	345.6%	25,038,388	64.7%	83.7%	285	-1,281
11	ANZ	159,833	3.4%	103,180	154.9%	107,821,111	14.8%	39.7%	-10,809	229
12	PLS	150,399	3.2%	90,961	165.3%	314,181,440	4.8%	59.0%	-22,735	-27,146
13	EDV	126,977	2.7%	63,385	200.3%	127,677,576	9.9%	104.6%	-2,411	-4,412
14	STO	124,289	2.6%	117,263	106.0%	123,951,363	10.0%	20.1%	-34,638	-6,972
15	CSL	119,254	2.5%	35,683	334.2%	12,360,950	96.5%	82.5%	6,489	4,449
16	MGR	111,519	2.4%	56,939	195.9%	216,681,375	5.1%	72.4%	1,081	-4,050
17	AWC	106,057	2.2%	99,299	106.8%	228,446,170	4.6%	69.7%	-21,394	10,759
18	NST	103,222	2.2%	45,740	225.7%	64,664,872	16.0%	51.5%	-1,263	-4,478
19	WOW	102,144	2.2%	66,242	154.2%	48,685,338	21.0%	264.2%	928	-4,431
20	IPL	96,311	2.0%	52,589	183.1%	90,743,534	10.6%	12.6%	1,666	-2,073
21	WES	87,855	1.9%	39,356	223.2%	35,022,280	25.1%	37.0%	3,357	-2,990
22	MQG	85,331	1.8%	28,174	302.9%	15,399,453	55.4%	84.3%	-1,214	-888
23	AZJ	83,651	1.8%	45,601	183.4%	115,441,575	7.2%	24.3%	1,620	-107
24	TAH	81,655	1.7%	138,284	59.0%	132,989,139	6.1%	4.1%	4,655	-3,896
25	WHC	80,372	1.7%	101,676	79.0%	76,336,766	10.5%	45.5%	-11,128	-11,403
26	EVN	74,469	1.6%	38,481	193.5%	155,156,506	4.8%	36.8%	-4,502	-7,642
27	SGR	71,992	1.5%	79,517	90.5%	344,628,701	2.1%	9.2%	-6,457	-681
28	IGO	68,679	1.5%	34,964	196.4%	68,279,530	10.1%	73.7%	-3,904	-4,009
29	AMC	61,756	1.3%	44,573	138.6%	37,046,590	16.7%	28.1%	-10,133	1,547
30	COL	58,556	1.2%	44,956	130.3%	52,715,739	11.1%	80.2%	7,909	3,217
	Market*	**4,724,959**	**100.0%**	**2,670,725**	**176.9%**	**3,962,247,458**	**11.9%**	**65.9%**	**-158,115**	**-104,147**

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

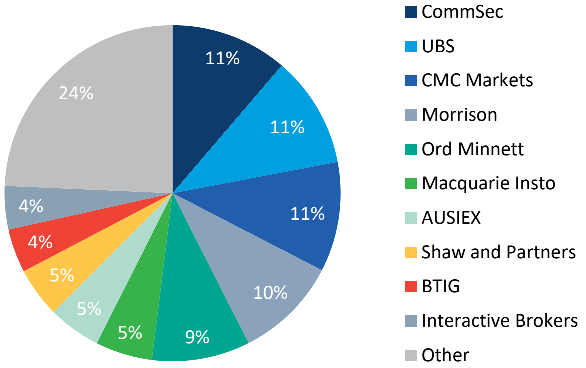
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

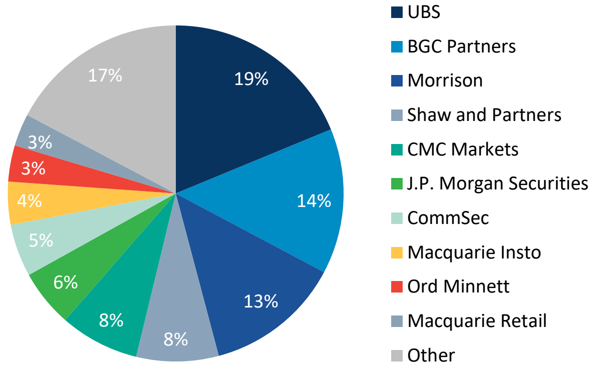
May 24

Options Market Share by Volume and Value Traded

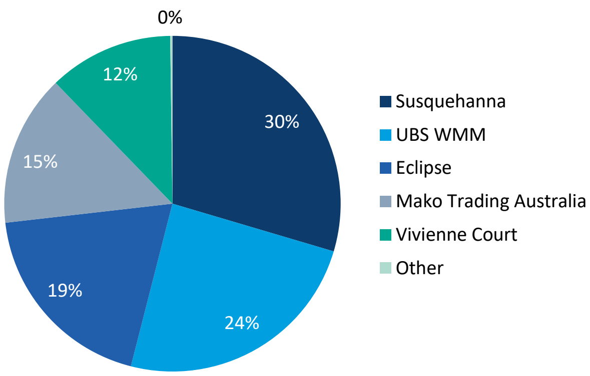
Top 10 Brokers by Volume



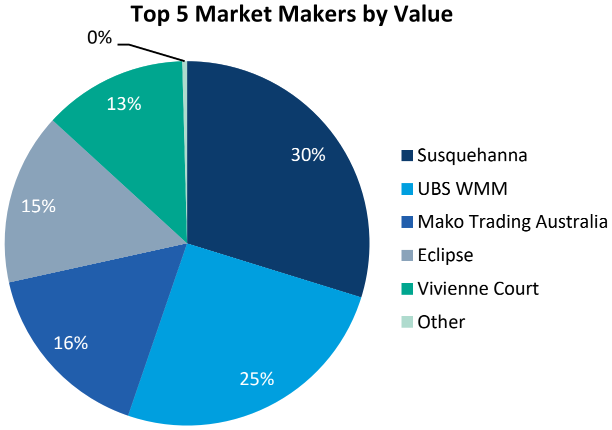
Top 10 Brokers by Value



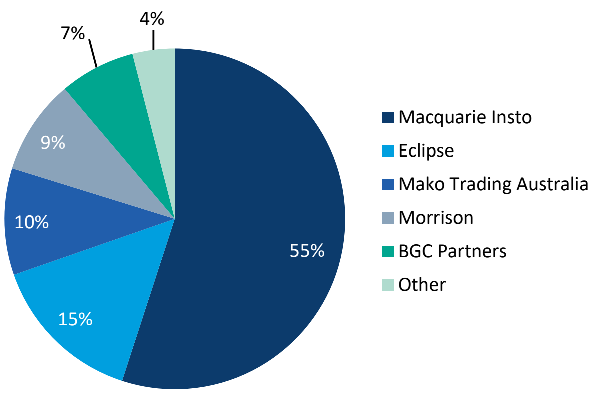
Top 5 Market Makers by Volume



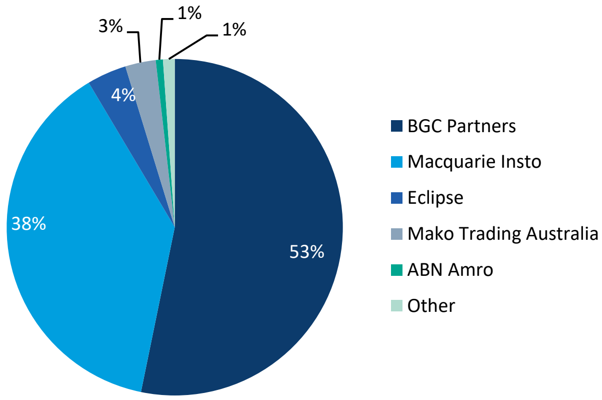
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



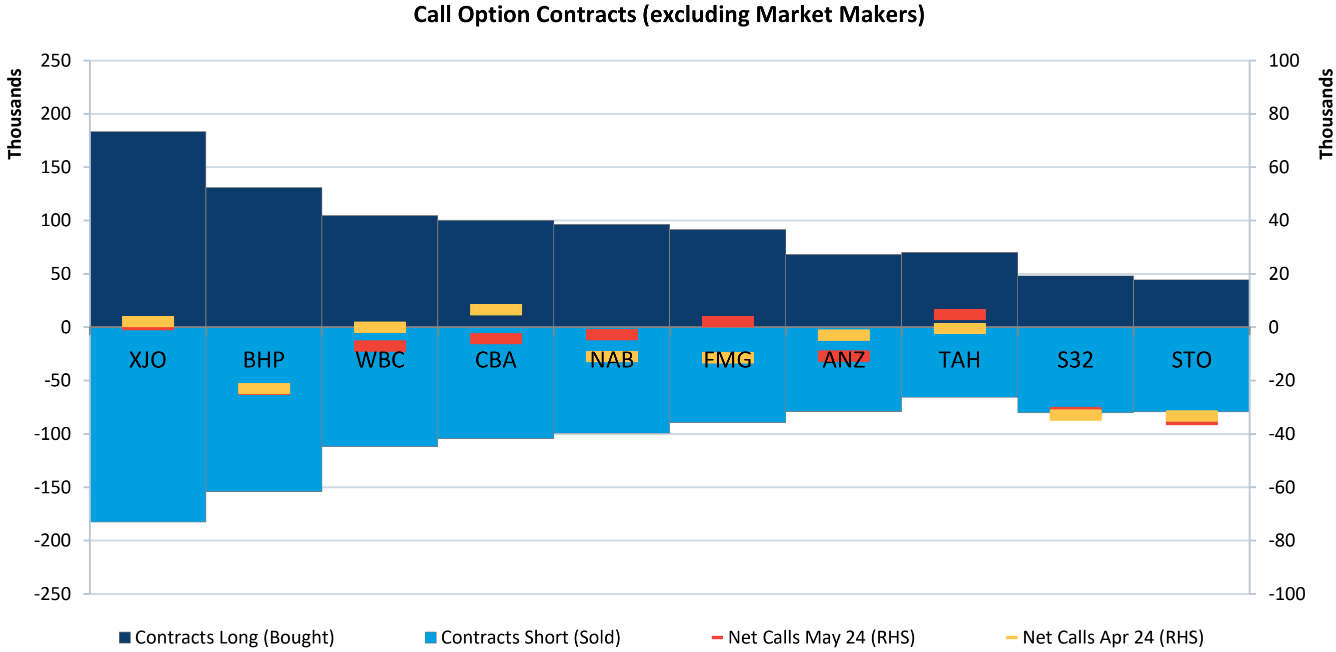
NOTE: The above charts include contracts traded in both Single Stock and Index options

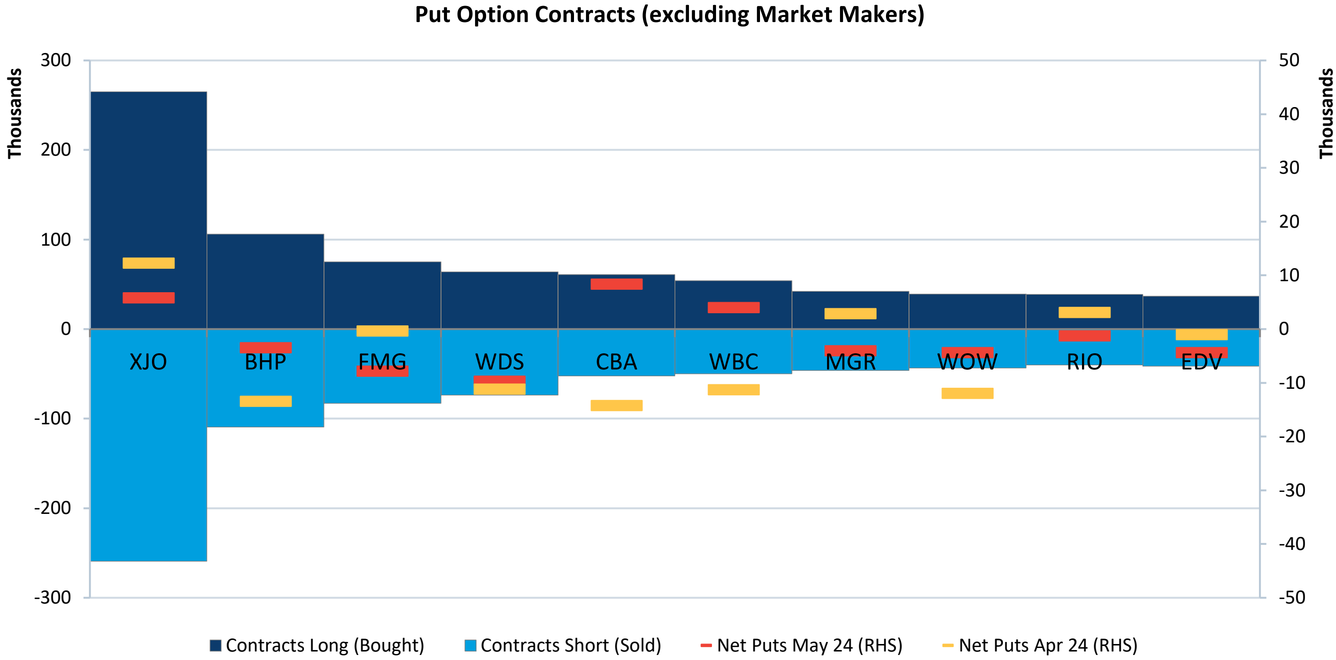
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

May 24

Top 10 Call and Put Option Contracts



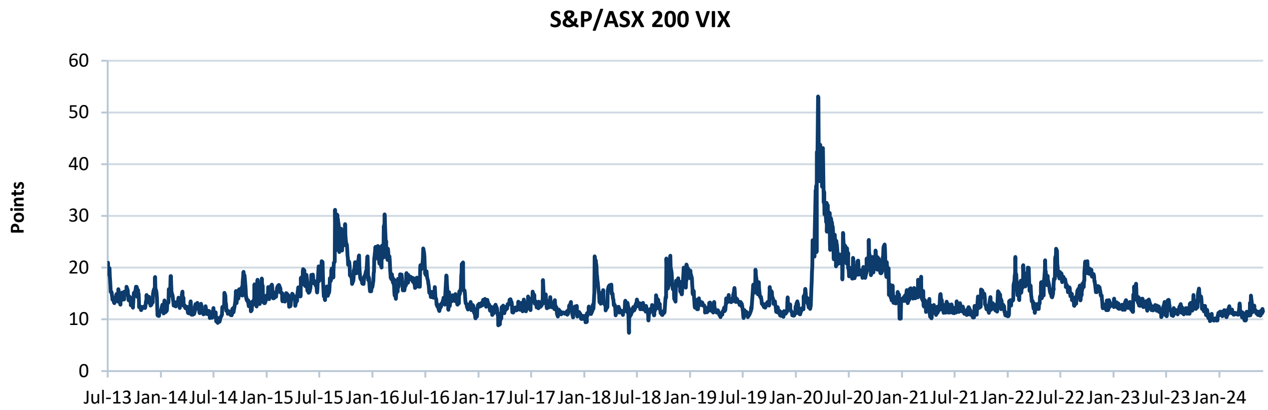


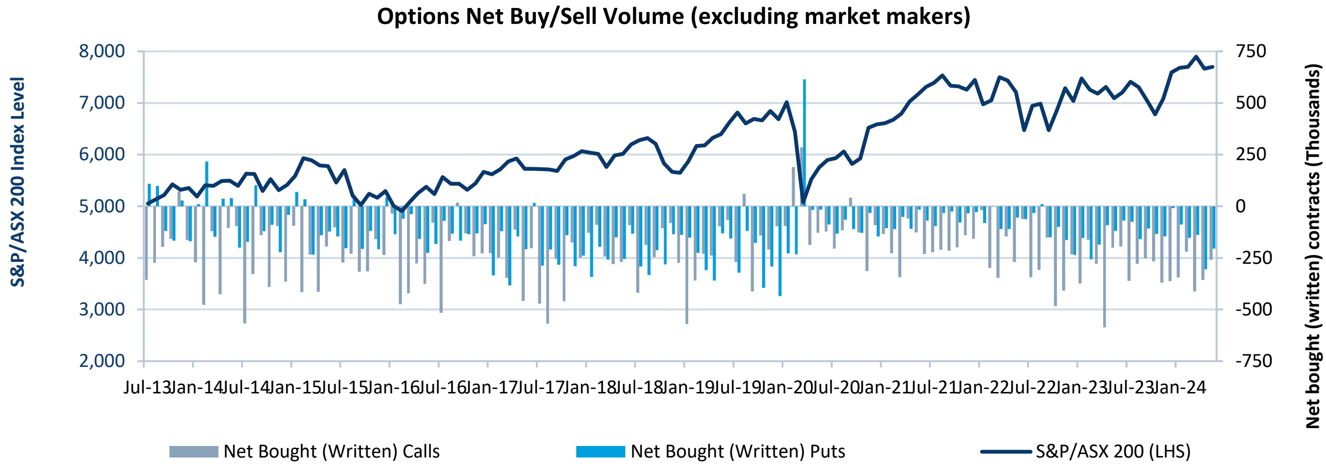
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

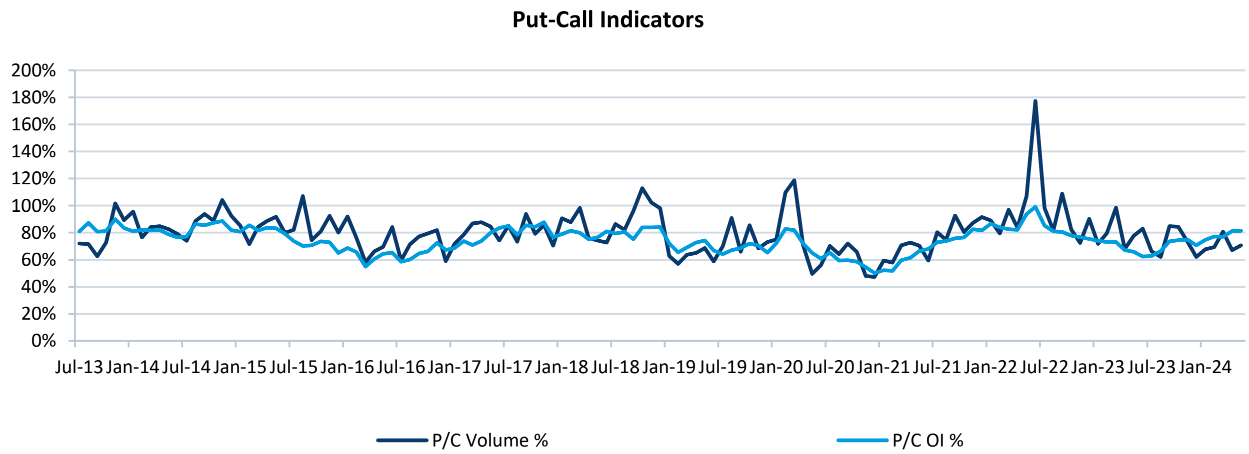
ASX EQUITY DERIVATIVES

May 24

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







ASX EQUITY DERIVATIVES

May 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-24	3,562,146	2,517,578	6,079,724	5,436,875	15,187	626,487	1,175
Apr-24	3,104,981	2,083,533	5,188,514	4,609,979	7,201	570,964	370
Variance	14.7%	20.8%	17.2%	17.9%	110.9%	9.7%	217.6%
May-23	3,515,616	2,726,944	6,242,560	5,424,846	14,696	796,688	6,330
Variance	1.3%	-7.7%	-2.6%	0.2%	3.3%	-21.4%	-81.4%
Cal Yr to date	16,285,198	11,604,467	27,889,665	24,915,133	73,302	2,894,960	6,270
Fin Yr to date	36,915,367	26,281,182	63,196,549	56,258,134	158,555	6,755,452	24,408

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-24	666.9	439.4	1,106.3	495.2	80.9	438.1	92.0
Apr-24	519.3	422.4	941.7	425.9	9.5	477.7	28.6
Variance	28.4%	4.0%	17.5%	16.3%	747.9%	-8.3%	222.0%
May-23	801.1	485.5	1,286.6	360.7	17.9	449.8	458.2
Variance	-16.8%	-9.5%	-14.0%	37.3%	351.1%	-2.6%	-79.9%
Cal Yr to date	3,574.6	2,075.7	5,650.3	2,593.0	246.3	2,329.4	481.6
Fin Yr to date	7,954.7	5,087.8	13,042.5	5,531.8	603.9	5,117.6	1,789.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-24	2,093,542	1,703,363	3,796,905	3,471,098	5,100	320,622	85
Apr-24	1,948,064	1,583,315	3,531,379	3,226,072	1,657	303,564	85
Variance	7.5%	7.6%	7.5%	7.6%	207.8%	5.6%	0.0%
May-23	2,039,164	1,346,174	3,385,338	3,054,599	6,181	323,265	1,293
Variance	2.7%	26.5%	12.2%	13.6%	-17.5%	-0.8%	-93.4%
Cal Yr to date	9,512,533	7,462,661	16,975,194	15,431,126	33,008	1,510,813	245
Fin Yr to date	20,932,988	15,485,352	36,418,342	33,141,094	83,931	3,192,950	359

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