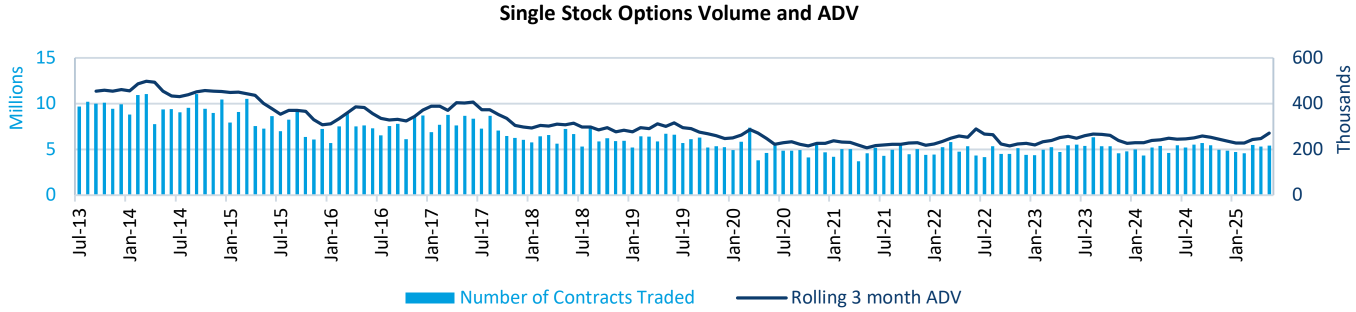
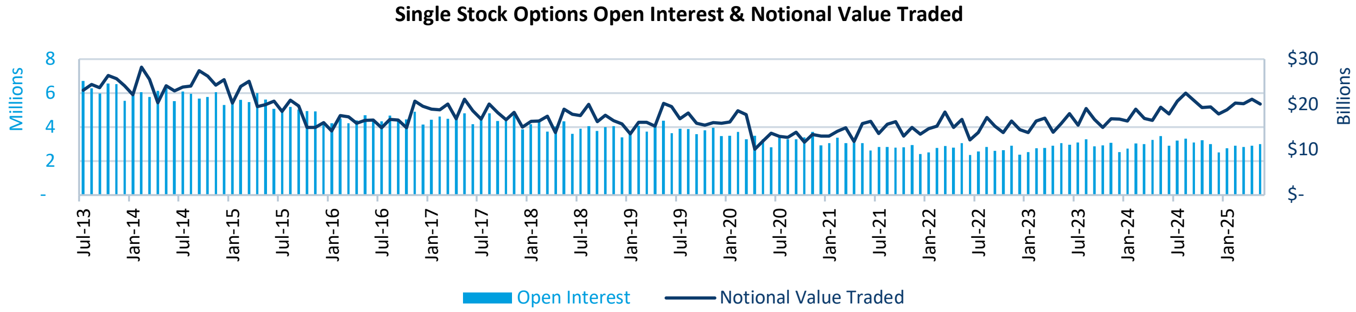
ASX EQUITY DERIVATIVES

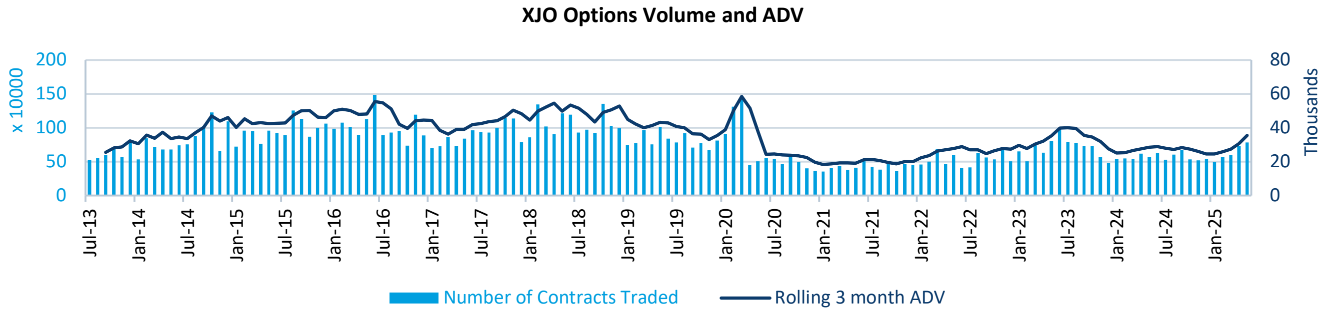
Options and Futures Statistics

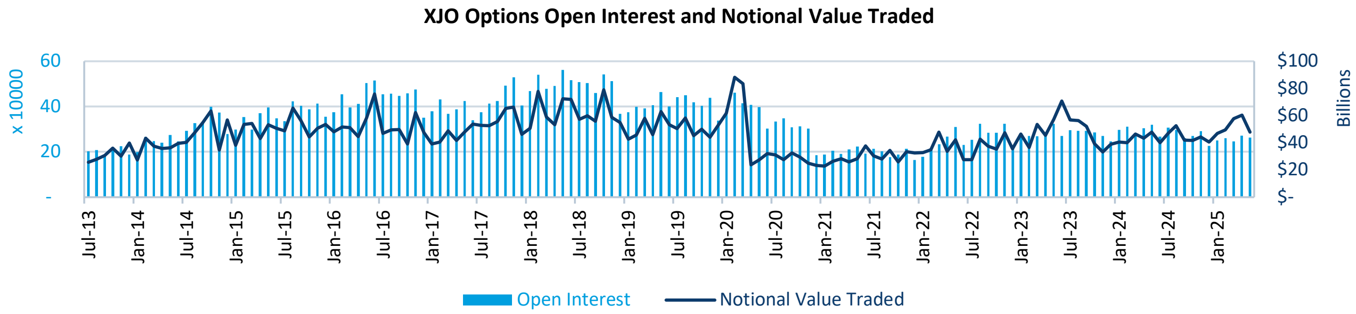
May 25

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

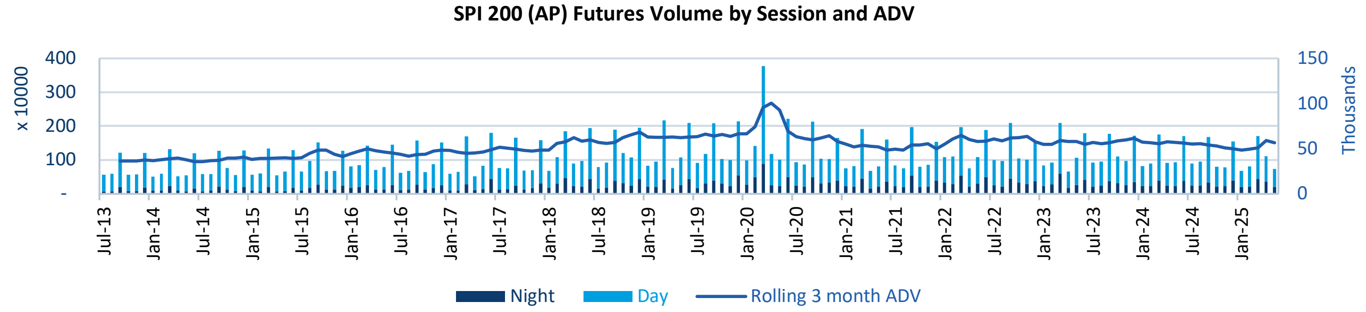
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

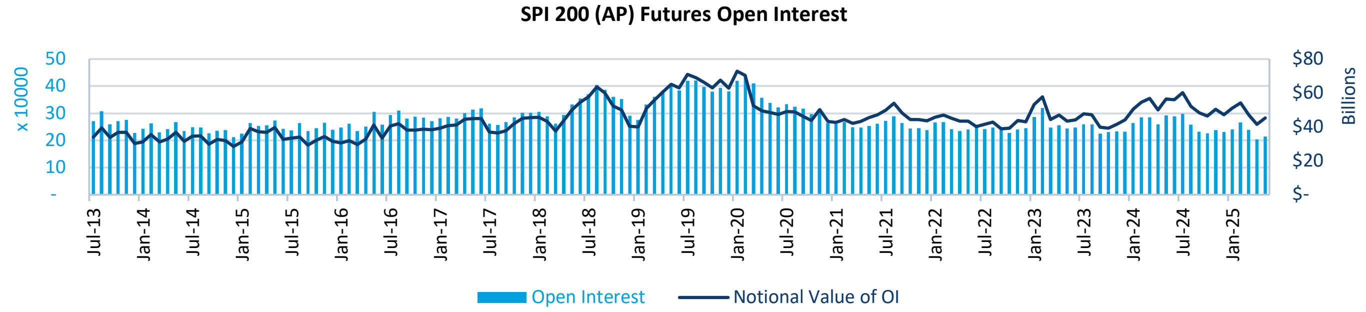
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

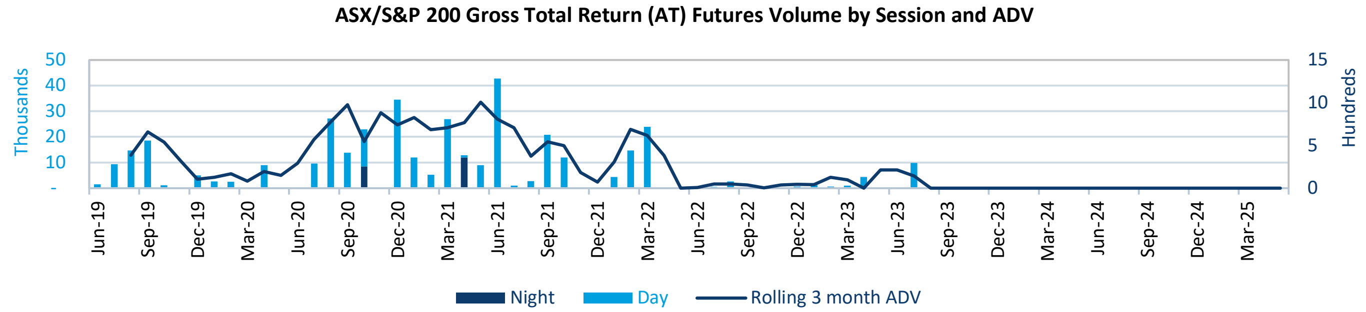
ASX EQUITY DERIVATIVES

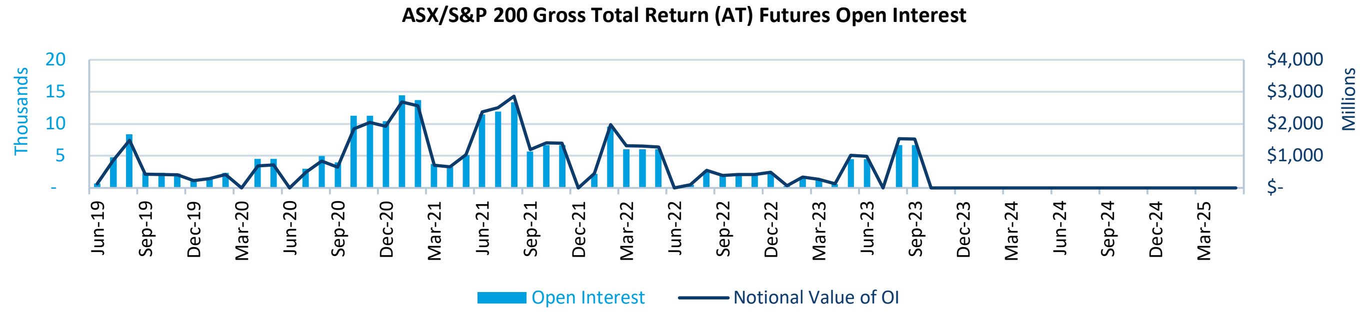
May 25

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 25

Options - Top Classes by Volume

RANK	MAY 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	585,788	12.7%	261,831	223.7%	N/A	N/A	108.7%	-4,932	9,665
2	CBA	308,310	6.7%	95,888	321.5%	38,950,852	79.2%	73.0%	-649	4,863
3	NST	281,931	6.1%	46,678	604.0%	151,221,391	18.6%	147.3%	4,368	3,276
4	BHP	272,045	5.9%	143,501	189.6%	155,252,786	17.5%	59.7%	-2,295	7,206
5	TAH	271,459	5.9%	151,262	179.5%	124,036,886	21.9%	10456.7%	-878	-24,593
6	STO	254,071	5.5%	145,106	175.1%	191,135,941	13.3%	75.3%	-42,018	-94
7	FMG	218,446	4.8%	90,019	242.7%	123,799,326	17.6%	137.9%	-3,868	2,748
8	ANZ	217,499	4.7%	83,807	259.5%	127,246,839	17.1%	55.3%	-18,605	-2,450
9	WDS	185,820	4.0%	91,060	204.1%	100,921,228	18.4%	73.9%	-8,152	482
10	NAB	167,569	3.6%	98,173	170.7%	101,153,334	16.6%	63.5%	-5,073	13,366
11	WBC	164,351	3.6%	90,815	181.0%	113,459,317	14.5%	51.5%	-7,011	-2,610
12	TLS	149,829	3.3%	213,285	70.2%	566,036,385	2.6%	38.2%	-1,085	7,150
13	WES	141,161	3.1%	39,674	355.8%	28,038,674	50.3%	38.2%	2,453	2,551
14	RIO	138,112	3.0%	39,617	348.6%	22,391,631	61.7%	81.3%	1,188	2,426
15	S32	125,250	2.7%	58,183	215.3%	356,423,552	3.5%	36.2%	-15,639	-10,369
16	WOW	125,148	2.7%	62,153	201.4%	50,968,246	24.6%	133.1%	2,282	7,181
17	CSL	124,446	2.7%	31,532	394.7%	15,406,528	80.8%	109.4%	4,546	1,652
18	SIG	121,885	2.7%	50,911	239.4%	732,272,434	1.7%	45.7%	-31,240	-1,200
19	PLS	102,215	2.2%	67,047	152.5%	568,171,959	1.8%	166.1%	-6,738	1,597
20	WHC	84,243	1.8%	94,245	89.4%	107,660,733	7.8%	52.4%	-26,818	-2,122
21	EVN	75,257	1.6%	30,229	249.0%	260,501,351	2.9%	132.3%	-2,681	2,823
22	MGR	65,223	1.4%	36,467	178.9%	237,349,828	2.7%	0.1%	-817	94
23	GMG	59,622	1.3%	33,094	180.2%	69,542,012	8.6%	71.8%	-2,537	707
24	RRL	57,032	1.2%	30,886	184.7%	76,929,281	7.4%	38.6%	10,441	-1,428
25	BXB	53,758	1.2%	28,982	185.5%	59,619,761	9.0%	22.7%	-346	454
26	MQG	52,749	1.1%	19,315	273.1%	17,331,329	30.4%	61.9%	-697	-874
27	TCL	52,171	1.1%	59,026	88.4%	138,673,918	3.8%	28.1%	-2,164	643
28	MTS	49,597	1.1%	25,428	195.0%	51,717,833	9.6%	1.5%	-5,744	-705
29	PDN	48,515	1.1%	22,191	218.6%	94,578,187	5.1%	62.2%	-9,056	-2,384
30	SCG	45,234	1.0%	52,356	86.4%	164,452,380	2.8%	0.6%	1,021	-291
	Market*	**4,598,736**	**100.0%**	**2,292,761**	**200.6%**	**4,845,243,922**	**9.5%**	**-11.4%**	**-172,744**	**19,764**

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

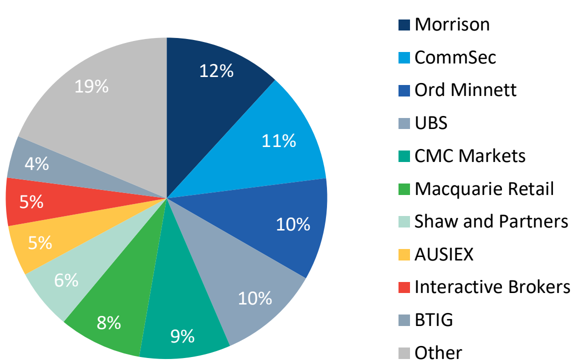
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

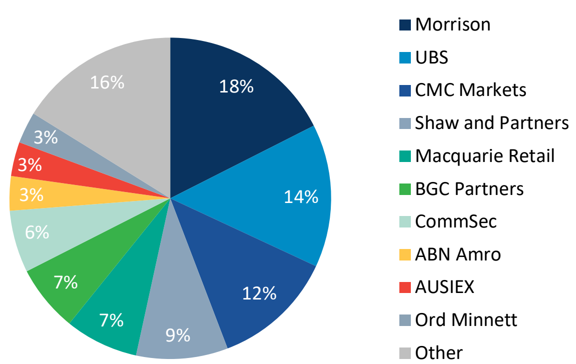
May 25

Options Market Share by Volume and Value Traded

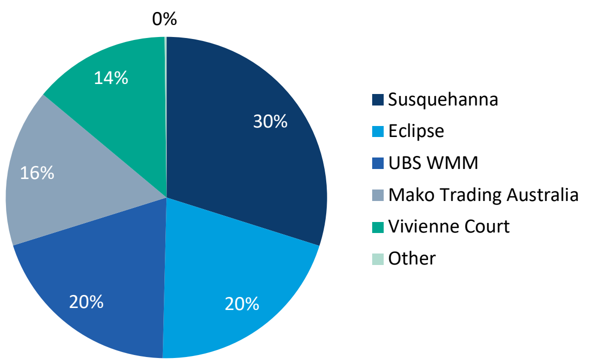
Top 10 Brokers by Volume



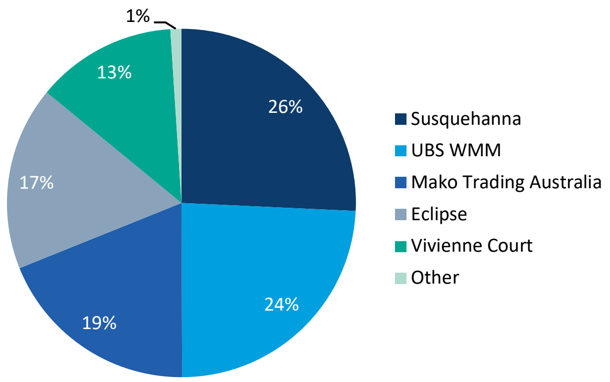
Top 10 Brokers by Value



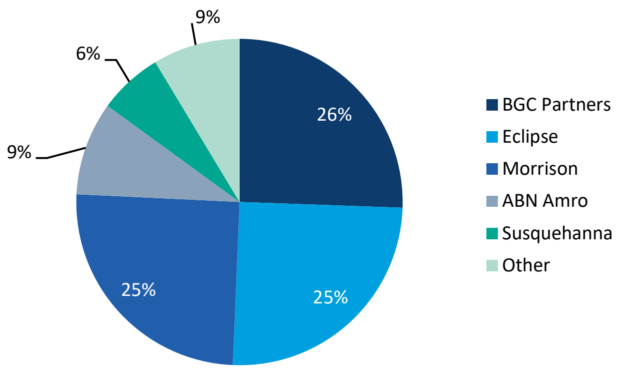
Top 5 Market Makers by Volume



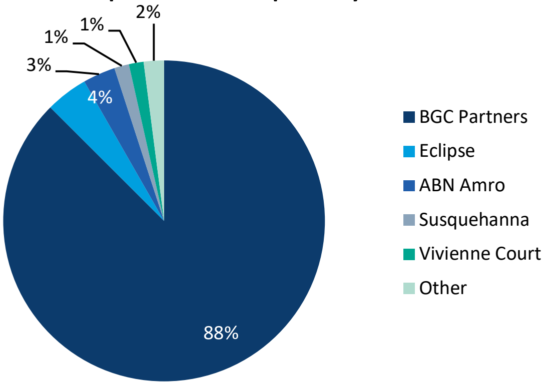
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



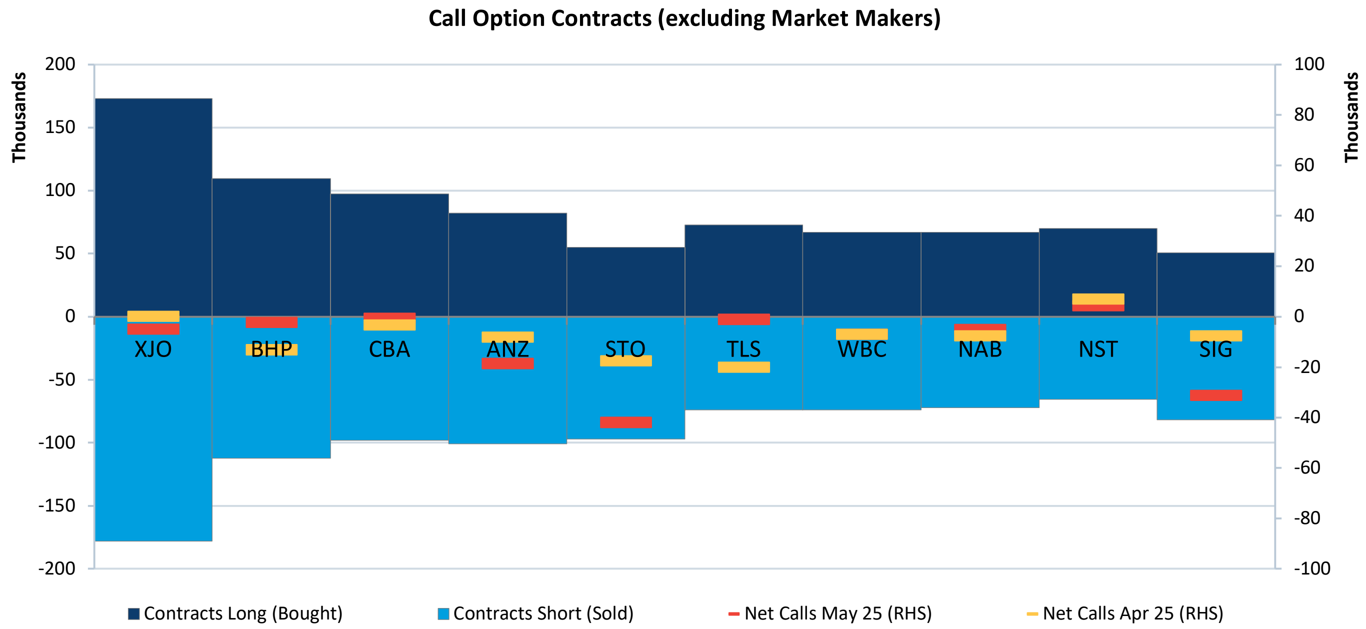
NOTE: The above charts include contracts traded in both Single Stock and Index options

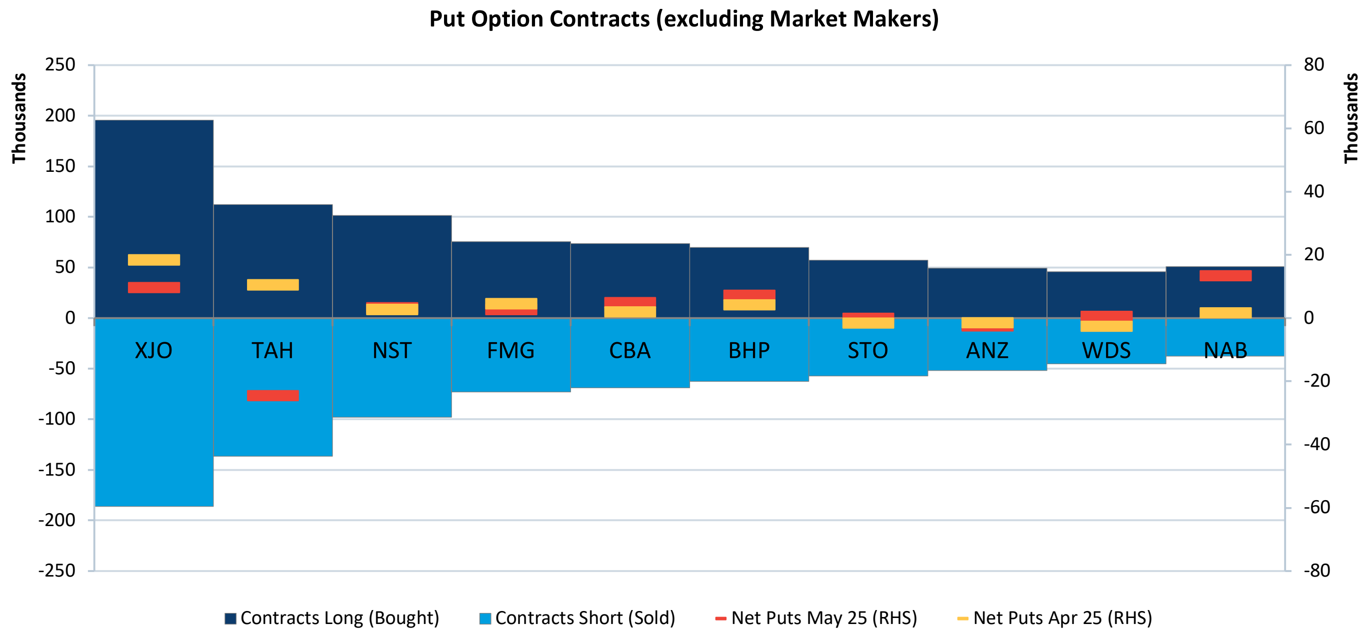
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

May 25

Top 10 Call and Put Option Contracts



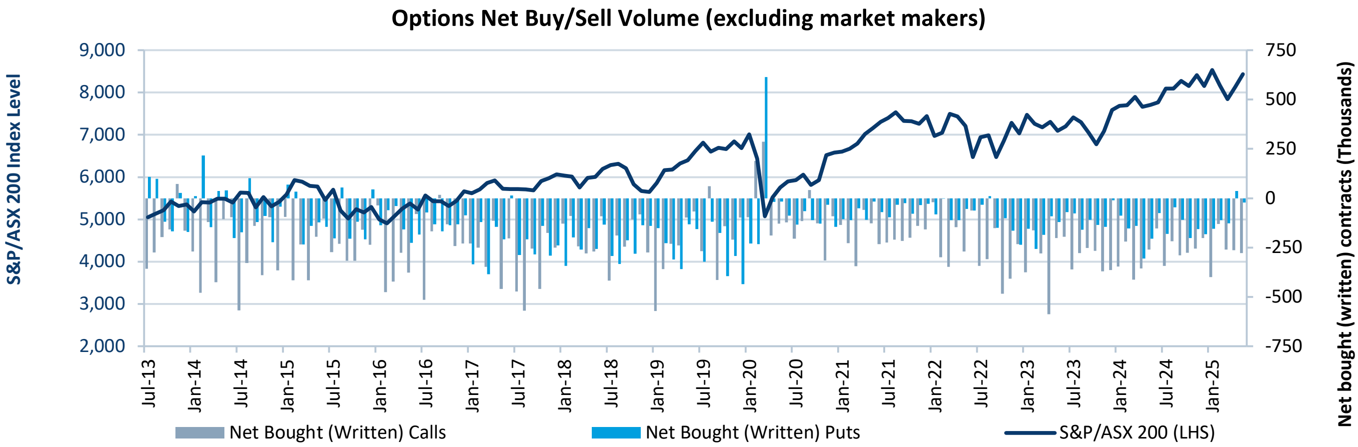


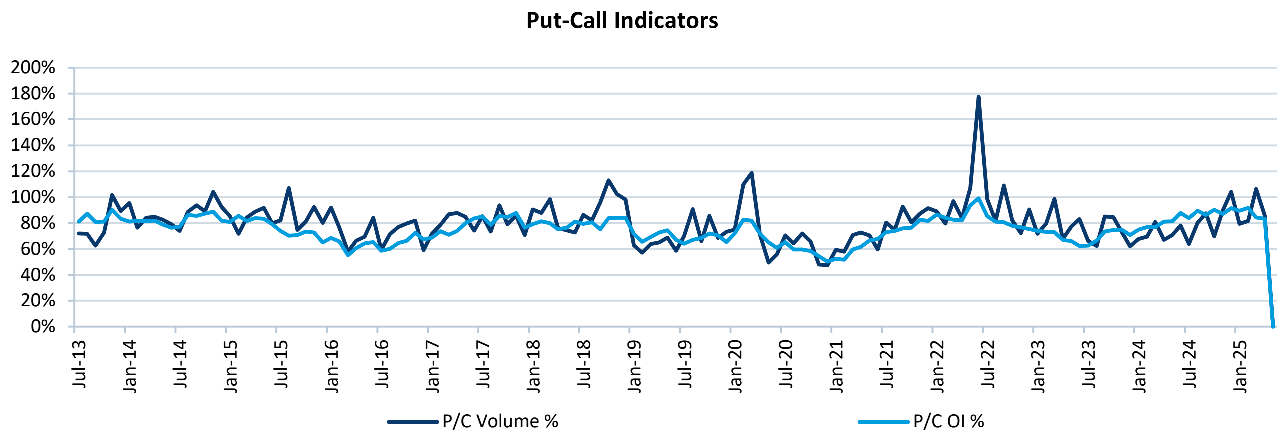
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

May 25

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





ASX EQUITY DERIVATIVES

May 25

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-25	3,221,041	2,658,151	5,879,192	5,286,218	7,186	585,338	450
Apr-25	3,337,051	2,860,853	6,197,904	5,411,390	3,904	782,020	590
Variance	-3.5%	-7.1%	-5.1%	-2.3%	84.1%	-25.2%	-23.7%
May-24	3,562,146	2,517,578	6,079,724	5,436,875	15,187	626,487	1,175
Variance	-9.6%	5.6%	-3.3%	-2.8%	-52.7%	-6.6%	-61.7%
Cal Yr to date	15,712,473	13,651,616	29,364,089	26,044,518	54,056	3,256,351	9,164
Fin Yr to date	34,826,581	29,138,400	63,964,981	57,192,640	146,697	6,612,970	12,674

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-25	757.4	488.2	1,245.6	595.1	26.2	586.6	37.7
Apr-25	597.7	1,240.2	1,837.9	818.5	6.6	966.5	46.3
Variance	26.7%	-60.6%	-32.2%	-27.3%	294.1%	-39.3%	-18.5%
May-24	666.9	439.4	1,106.3	495.2	80.9	438.1	92.0
Variance	13.6%	11.1%	12.6%	20.2%	-67.7%	33.9%	-59.0%
Cal Yr to date	3,585.9	3,865.5	7,451.4	3,339.5	189.7	3,171.9	750.4
Fin Yr to date	8,129.1	6,735.0	14,864.1	7,336.7	628.1	5,869.9	1,029.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-25	1,775,038	1,484,040	3,259,078	2,995,484	1,762	261,684	147
Apr-25	1,732,554	1,445,079	3,177,633	2,905,453	796	271,186	197
Variance	2.5%	2.7%	2.6%	3.1%	121.4%	-3.5%	-25.4%
May-24	2,093,542	1,703,363	3,796,905	3,471,098	5,100	320,622	85
Variance	-15.2%	-12.9%	-14.2%	-13.7%	-65.5%	-18.4%	72.9%
Cal Yr to date	8,399,016	7,258,173	15,657,189	14,343,850	23,377	1,288,315	1,644
Fin Yr to date	19,029,282	16,608,538	35,637,823	32,629,839	68,075	2,938,132	1,769

MORE INFORMATION

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