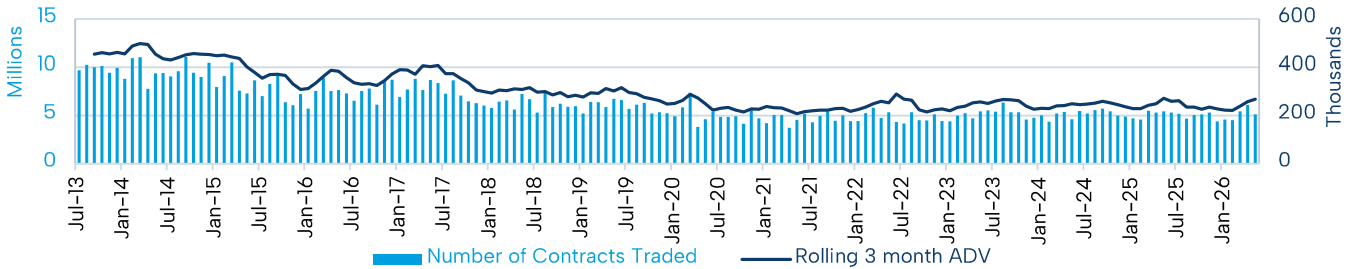
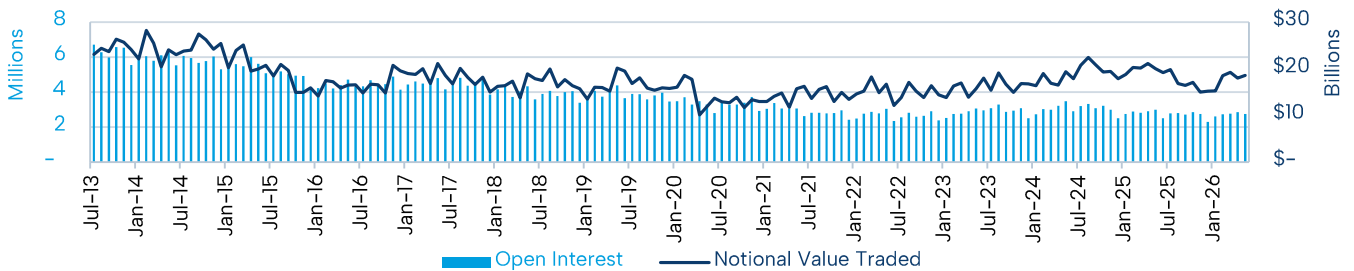


Average Daily Volume (ADV) and Open Interest (OI) – Single Stock and XJO traded on ASX

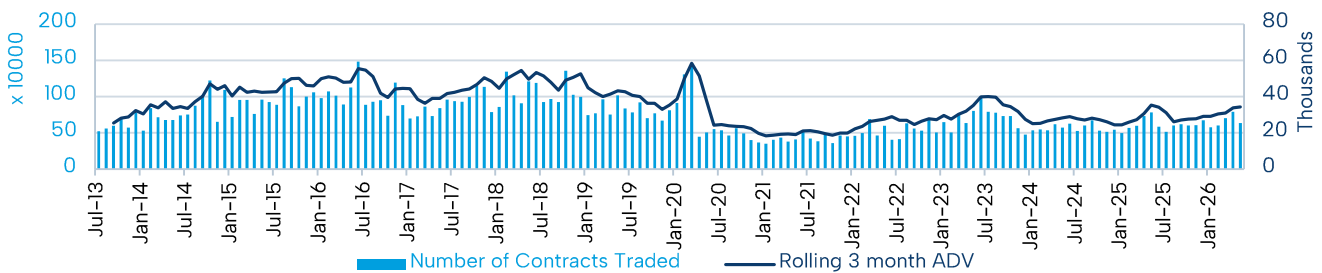
**Single Stock Options Volume and ADV**



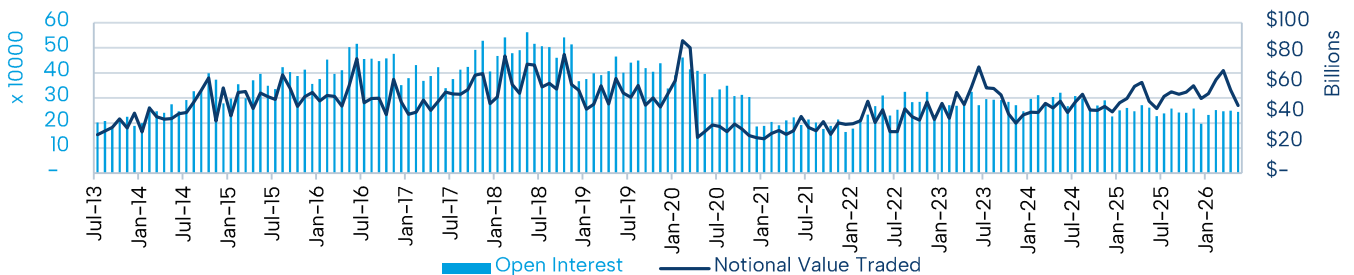
**Single Stock Options Open Interest & Notional Value Traded**



**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

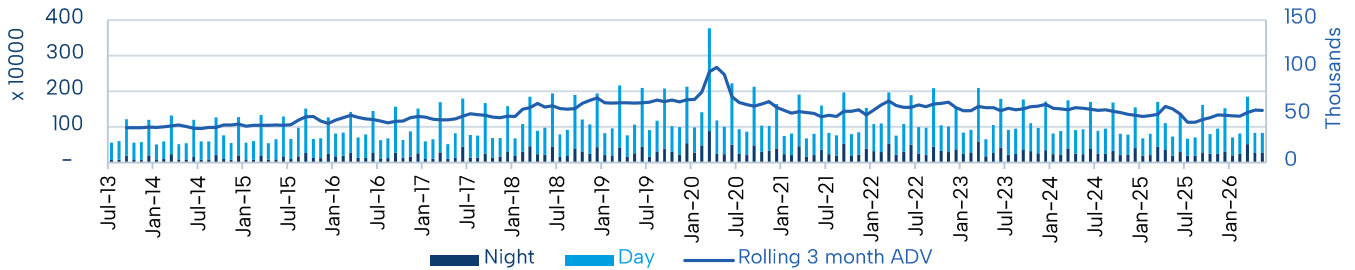
Notional Value Traded: LEPOs = Premium \* Qty \* Contract Size || Non-LEPOs = Strike \* Qty \* Contract Size

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

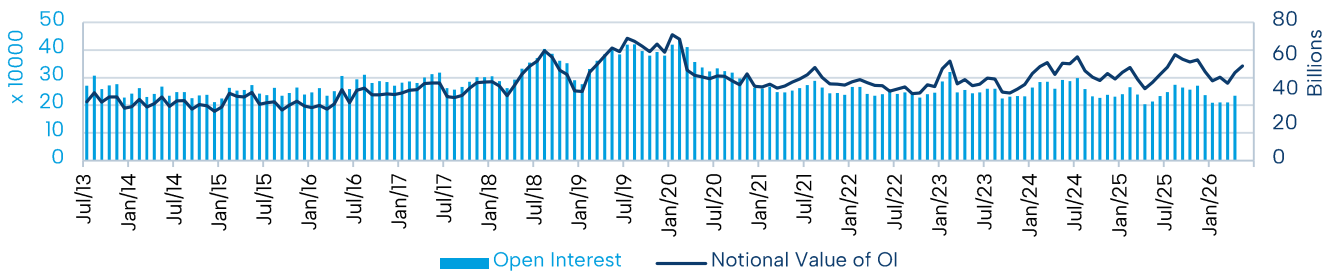
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Average Daily Volume (ADV), Open Interest (OI) and Notional Value of OI - Equity Index Futures traded on ASX 24

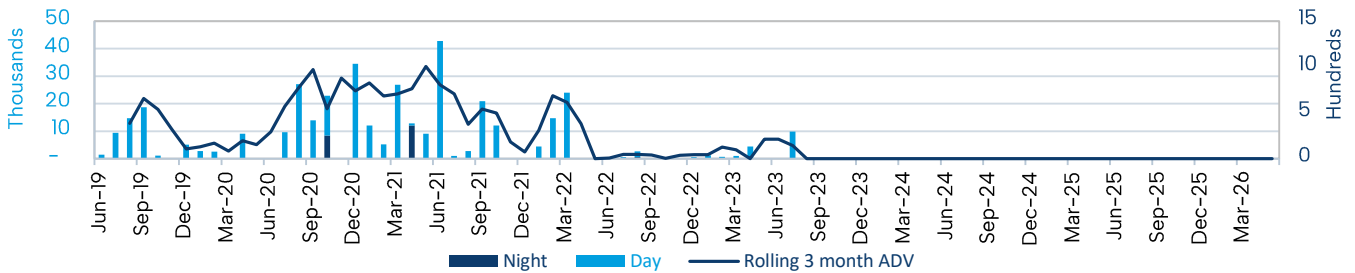
**SPI 200 (AP) Futures Volume by Session and ADV**



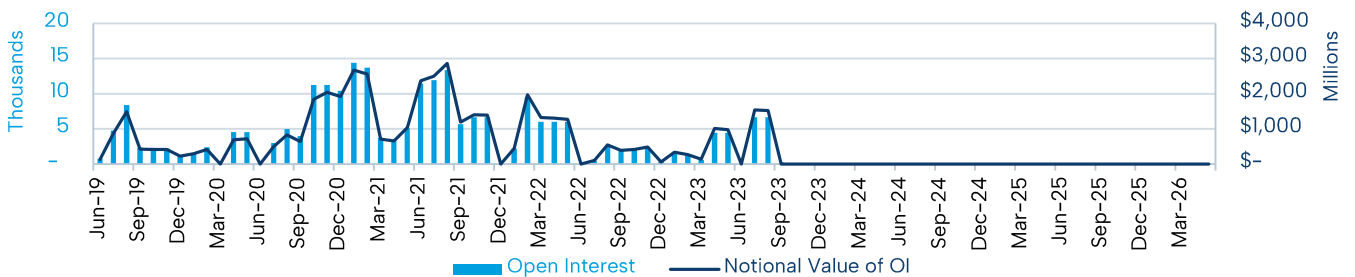
**SPI 200 (AP) Futures Open Interest**



**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

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## Options - Top Classes by Volume

RANK	MAY 26	VOLUME <sup>1</sup>	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR <sup>2</sup>	PUT/CALL <sup>3</sup>	NET CALLS <sup>4</sup>	NET PUTS <sup>4</sup>
1	BHP	772,658	18.0%	167,972	460.0%	194,044,130	39.8%	50.1%	-6,241	5,246
2	XJO	520,316	12.1%	243,849	213.4%	N/A	N/A	124.8%	7,357	10,389
3	NAB	223,383	5.2%	89,604	249.3%	149,883,697	14.9%	119.9%	-7,135	1,175
4	WBC	219,587	5.1%	98,852	222.1%	124,622,223	17.6%	79.7%	-5,159	2,471
5	FMG	199,037	4.6%	57,094	348.6%	123,526,419	16.1%	51.5%	-9,830	955
6	SIG	191,759	4.5%	178,528	107.4%	299,561,856	6.4%	13.8%	-9,955	-2,988
7	S32	180,343	4.2%	89,156	202.3%	324,529,579	5.6%	188.8%	-16,018	-8,442
8	ANZ	175,102	4.1%	84,322	207.7%	120,171,737	14.6%	62.6%	-6,770	-1,891
9	CBA	169,383	3.9%	57,716	293.5%	54,710,819	31.0%	100.2%	3,276	336
10	NST	159,924	3.7%	44,829	356.7%	146,141,219	10.9%	122.6%	-7,952	4,142
11	STO	155,427	3.6%	111,441	139.5%	242,573,948	6.4%	16.3%	-5,800	-687
12	WDS	132,884	3.1%	67,014	198.3%	108,188,704	12.3%	57.4%	-2,270	-7,381
13	RIO	115,016	2.7%	41,948	274.2%	27,344,332	42.1%	90.9%	-1,491	-52
14	MTS	98,783	2.3%	21,967	449.7%	98,456,900	10.0%	43.4%	-4,977	-2,066
15	TLS	87,033	2.0%	137,162	63.5%	509,979,076	1.7%	7.7%	470	-6,110
16	ZIP	83,432	1.9%	49,093	169.9%	294,773,290	2.8%	82.6%	-20,625	-14,111
17	CSL	77,920	1.8%	24,643	316.2%	45,636,955	17.1%	127.5%	93	-894
18	A2M	64,719	1.5%	9,424	686.7%	77,505,925	8.4%	783.7%	-1,724	-6,771
19	PLS	61,033	1.4%	78,175	78.1%	810,671,451	0.8%	53.1%	-5,647	-5,252
20	GMG	60,398	1.4%	35,922	168.1%	96,077,507	6.3%	62.5%	-1,166	1,729
21	LLC	60,211	1.4%	31,009	194.2%	75,109,940	8.0%	42.2%	-573	32
22	IGO	59,938	1.4%	23,650	253.4%	79,873,735	7.5%	94.3%	1,237	6,648
23	MQG	59,076	1.4%	19,289	306.3%	19,139,115	30.9%	78.0%	-2,182	-1,326
24	WHC	58,220	1.4%	95,422	61.0%	86,849,437	6.7%	50.6%	-6,644	-4,952
25	WOW	57,508	1.3%	23,424	245.5%	51,272,977	11.2%	40.0%	1,189	-4,566
26	TWE	51,241	1.2%	31,226	164.1%	81,708,939	6.3%	13.0%	-2,995	-4,336
27	EVN	50,741	1.2%	23,979	211.6%	165,004,441	3.1%	85.1%	-10,462	-2,427
28	MGR	50,200	1.2%	46,660	107.6%	287,615,813	1.7%	1730.8%	-1,800	0
29	LYC	49,746	1.2%	23,858	208.5%	79,245,516	6.3%	119.8%	-4,629	-530
30	DXS	47,695	1.1%	19,733	241.7%	59,395,312	8.0%	7.5%	149	-682
	<b>Market*</b>	<b>4,292,713</b>	<b>100.0%</b>	<b>2,026,961</b>	<b>211.8%</b>	<b>4,833,614,992</b>	<b>8.9%</b>	<b>67.5%</b>	<b>-128,274</b>	<b>-42,341</b>

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

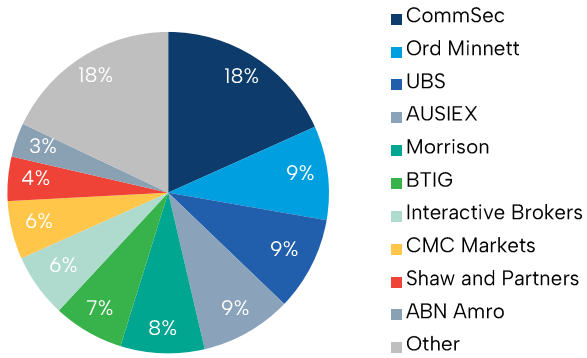
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

\* Only TOP 30 ETO classes included

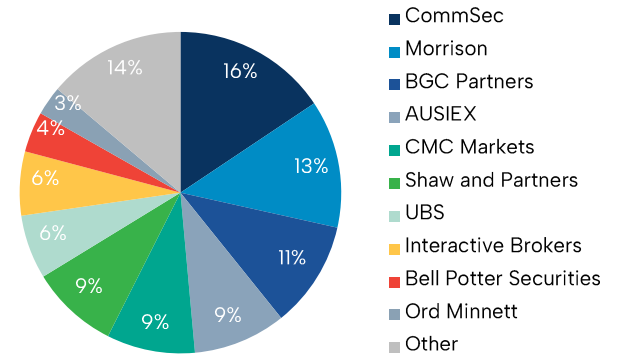
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## Options Market Share by Volume and Value Traded

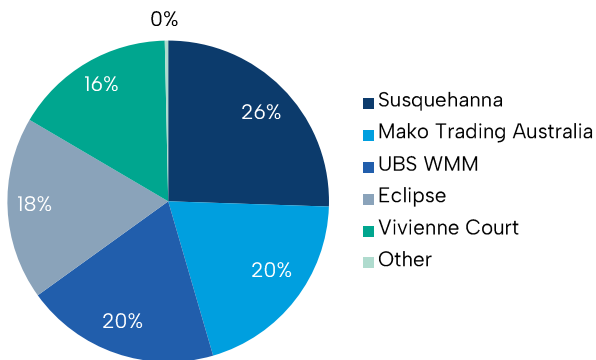
**Top 10 Brokers by Volume**



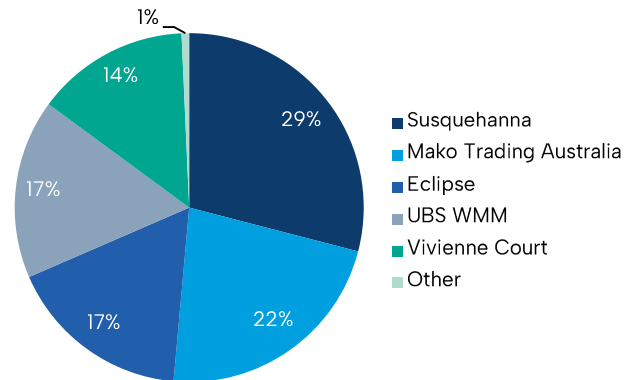
**Top 10 Brokers by Value**



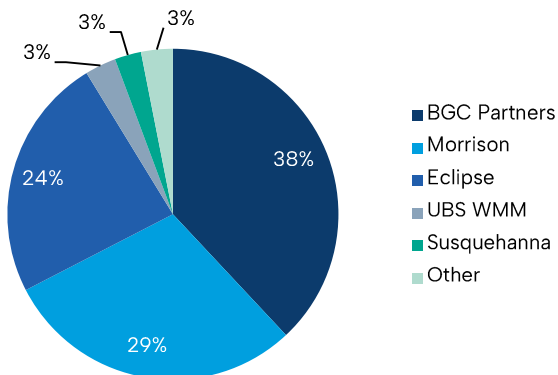
**Top 5 Market Makers by Volume**



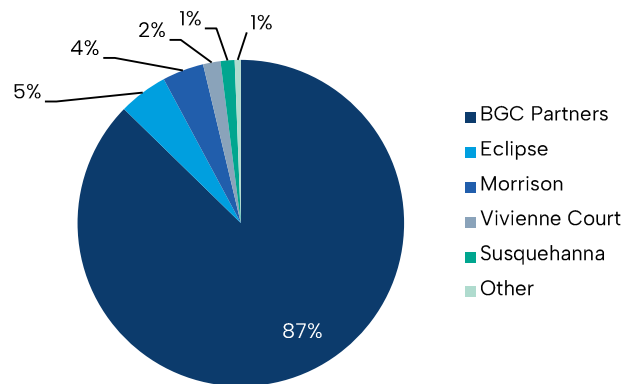
**Top 5 Market Makers by Value**



**Top 5 LEPO Participants by Volume**



**Top 5 LEPO Participants by Value**

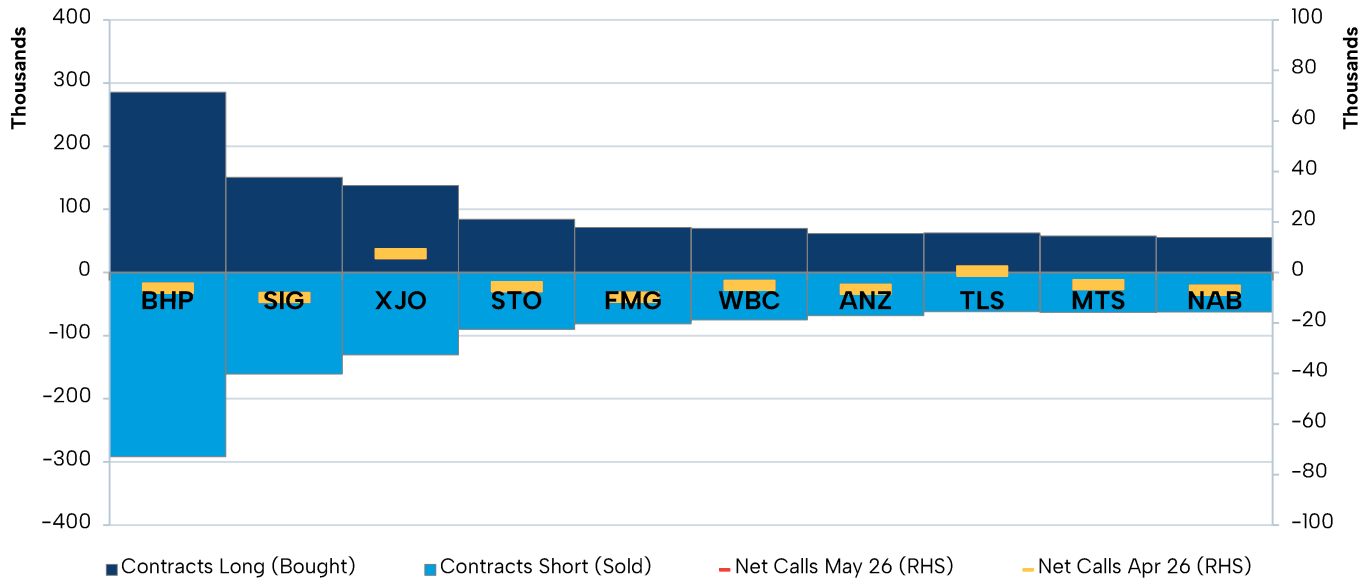


NOTE: The above charts include contracts traded in both Single Stock and Index options  
LEPOs are excluded from the top four charts

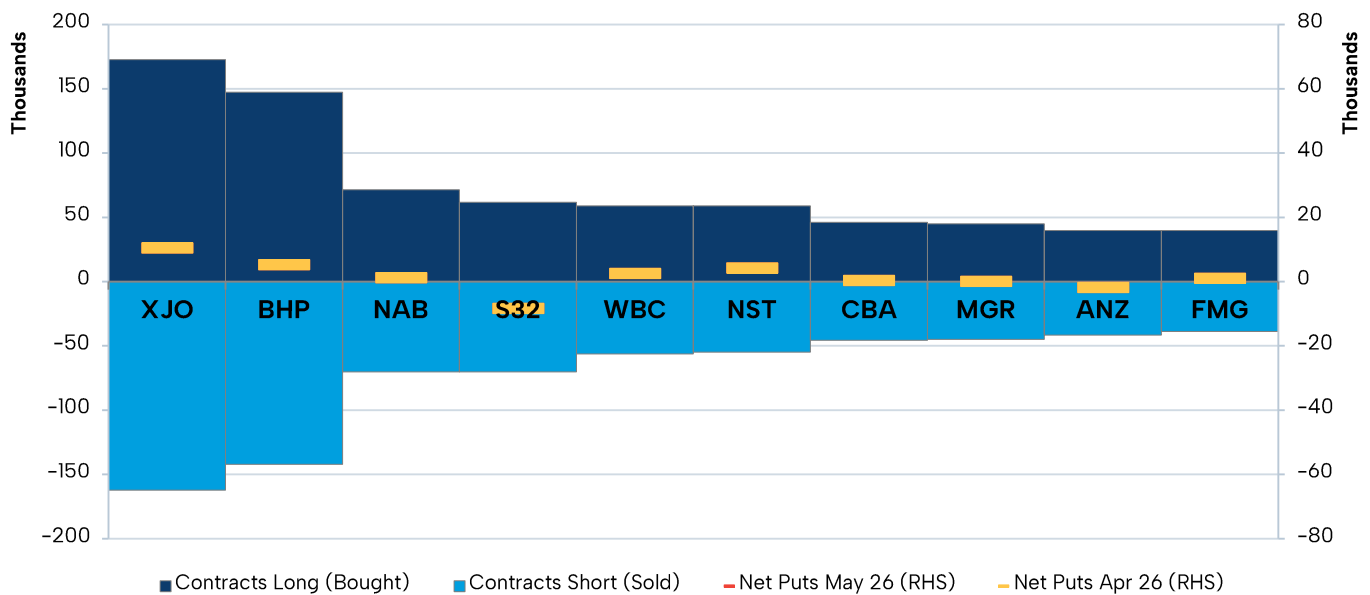
May 26

## Top 10 Call and Put Option Contracts

### Call Option Contracts (excluding Market Makers)



### Put Option Contracts (excluding Market Makers)



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

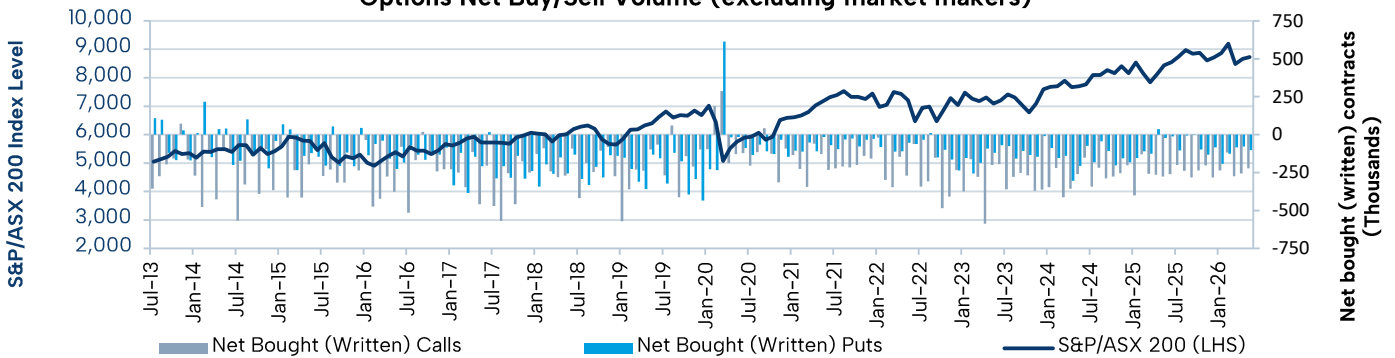
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S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share

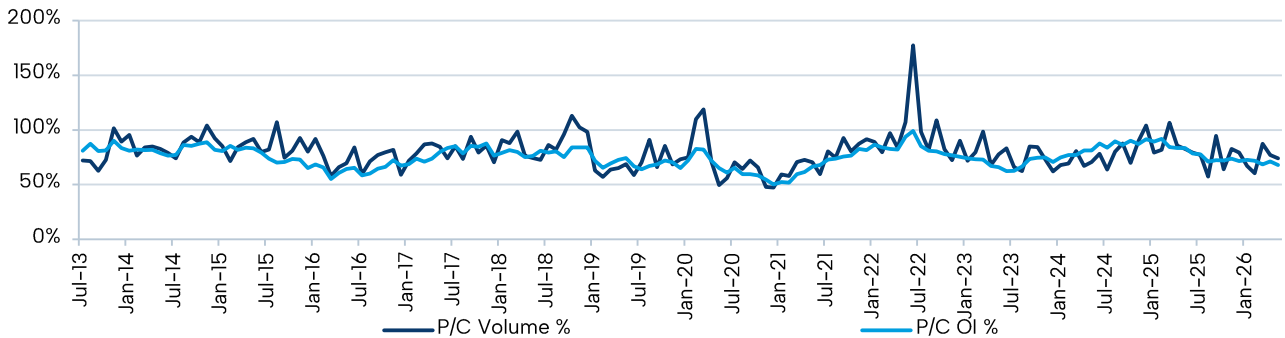
**S&P/ASX 200 VIX**



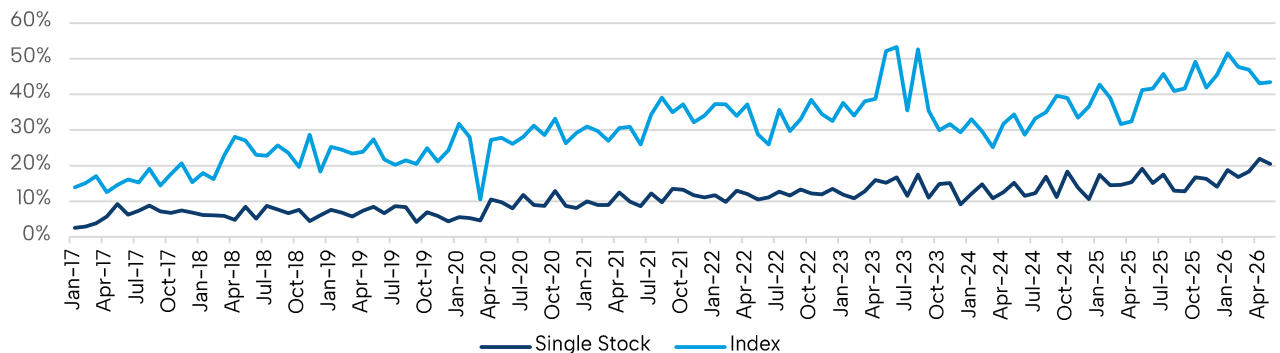
**Options Net Buy/Sell Volume (excluding market makers)**



**Put-Call Indicators**



**Options weekly contract % of total volume**



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## Options - Volume, Value and Open Interest

### Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-26	3,181,492	2,352,217	5,533,709	4,999,919	13,474	520,116	200
Apr-26	3,238,453	2,500,819	5,739,272	5,091,367	10,353	634,542	3,010
Variance	-1.8%	-5.9%	-3.6%	-1.8%	30.1%	-18.0%	-93.4%
May-25	3,221,041	2,658,151	5,879,192	5,286,218	7,186	585,338	450
Variance	-1.2%	-11.5%	-5.9%	-5.4%	87.5%	-11.1%	-55.6%
Cal Yr to date	16,968,978	12,420,741	29,389,719	26,060,526	74,856	3,244,512	9,825
Fin Yr to date	35,740,716	26,444,096	62,184,812	55,044,041	205,812	6,917,934	17,025

### Value (\$m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-26	656.5	718.0	1,374.5	821.6	39.1	496.2	17.5
Apr-26	1,055.9	798.0	1,853.8	871.7	4.7	709.8	267.7
Variance	-37.8%	-10.0%	-25.9%	-5.7%	729.7%	-30.1%	-93.4%
May-25	757.4	488.2	1,245.6	595.1	26.2	586.6	37.7
Variance	-13.3%	47.1%	10.4%	38.1%	49.5%	-15.4%	-53.5%
Cal Yr to date	4,603.7	3,924.9	8,528.6	4,211.3	160.3	3,288.9	868.2
Fin Yr to date	9,433.0	7,434.6	16,867.6	8,112.9	690.9	6,562.8	1,501.0

### Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-26	1,784,335	1,214,104	2,998,439	2,750,680	3,910	243,211	637
Apr-26	1,813,507	1,289,994	3,103,501	2,851,789	2,522	248,552	637
Variance	-1.6%	-5.9%	-3.4%	-3.5%	55.0%	-2.1%	0.0%
May-25	1,775,038	1,484,040	3,259,078	2,995,484	1,762	261,684	147
Variance	0.5%	-18.2%	-8.0%	-8.2%	121.9%	-7.1%	333.3%
Cal Yr to date	8,769,807	6,169,467	14,939,274	13,683,018	33,198	1,220,994	2,061
Fin Yr to date	18,959,181	13,611,628	32,570,810	29,820,523	94,209	2,651,237	4,836

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