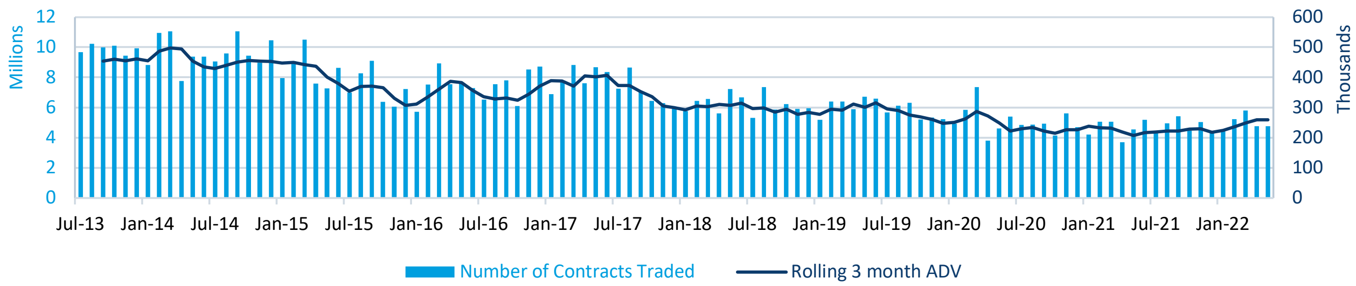
ASX EQUITY DERIVATIVES

Options and Futures Statistics

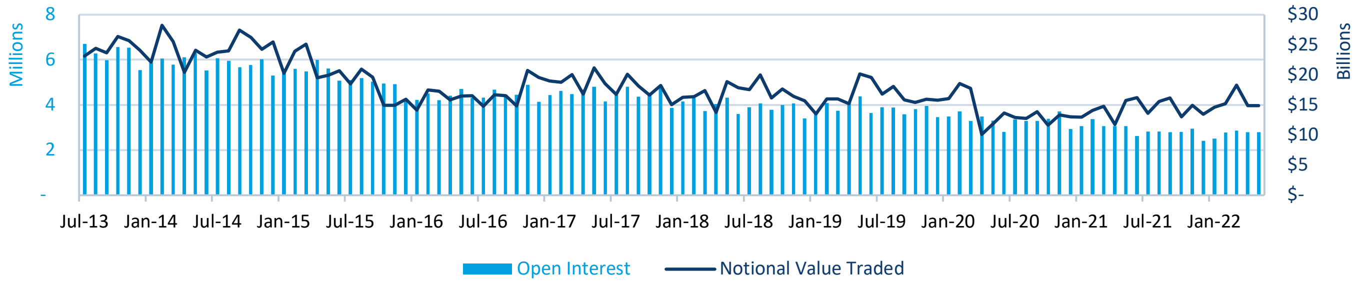
May 22

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

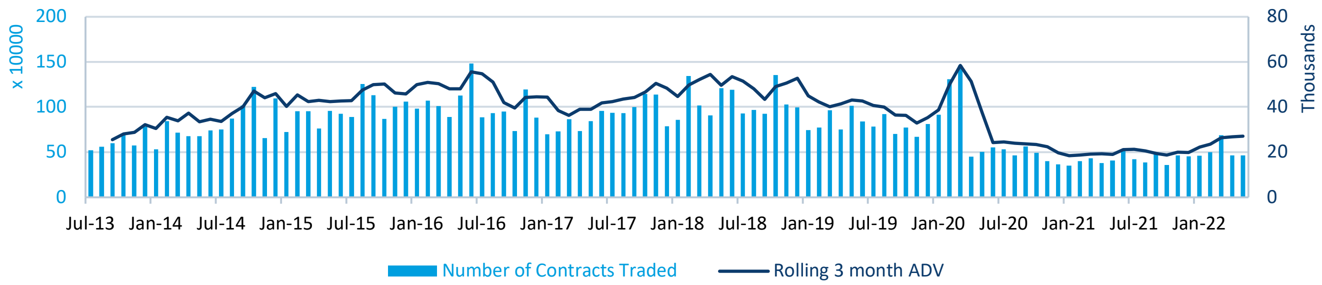
Single Stock Options Volume and ADV



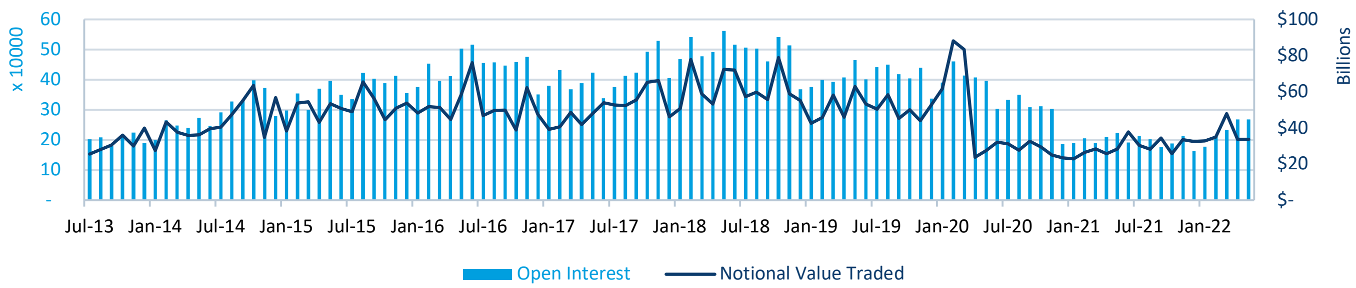
Single Stock Options Open Interest & Notional Value Traded



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

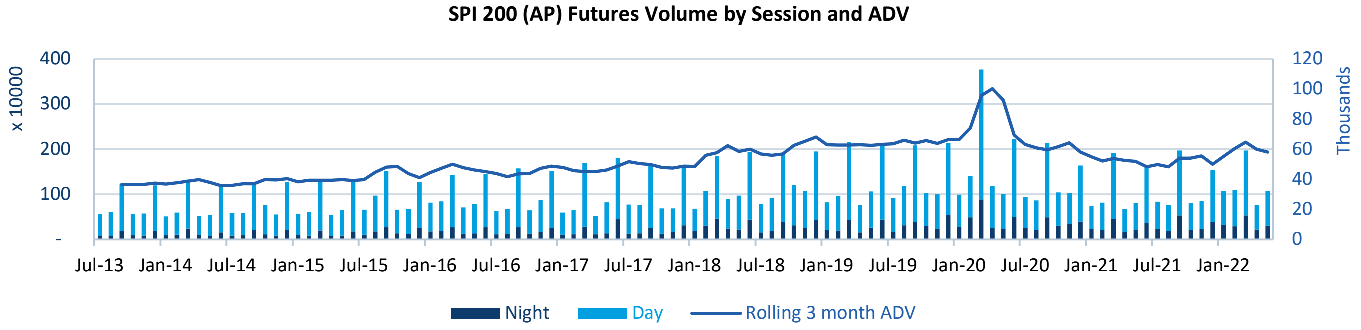
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

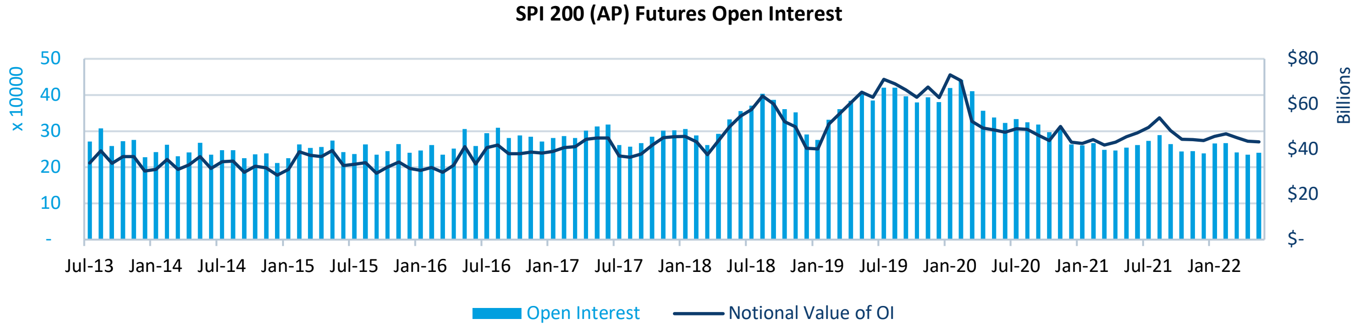
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

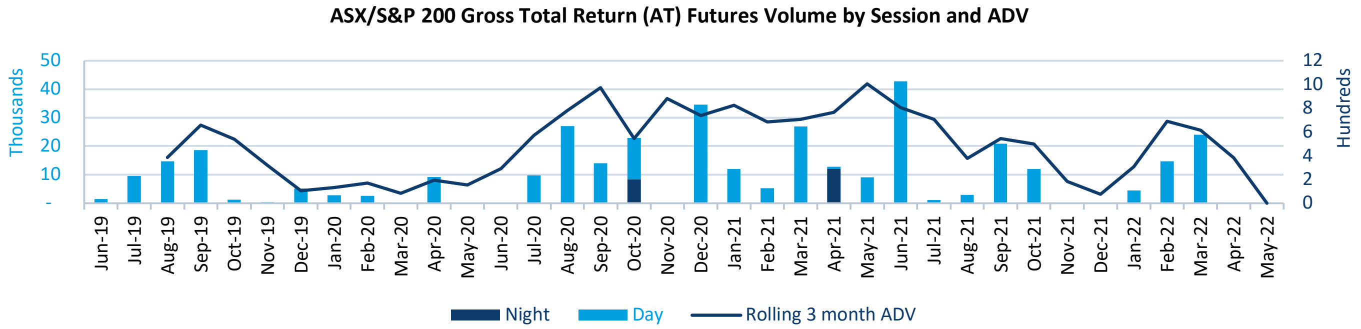
ASX EQUITY DERIVATIVES

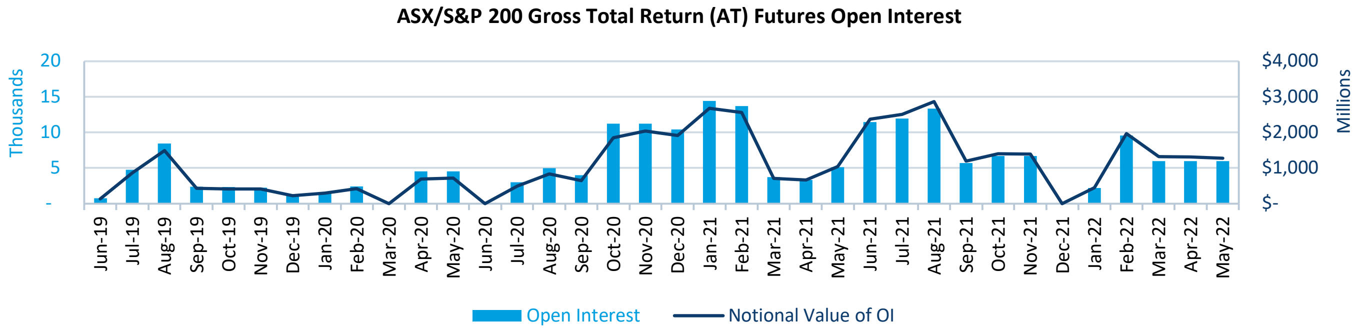
May 22

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 22

Options - Top Classes by Volume

RANK	MAY 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	598,849	12.8%	309,260	193.6%	N/A	N/A	202.5%	-9,470	-10,536
2	BHP	443,188	9.4%	175,139	253.0%	233,464,087	19.0%	128.0%	-12,350	14,083
3	FMG	339,955	7.2%	132,295	257.0%	170,974,739	19.9%	148.1%	-22,348	-4,338
4	WBC	280,857	6.0%	173,345	162.0%	177,356,109	15.8%	55.2%	-29,677	-2,269
5	TLS	218,023	4.6%	201,661	108.1%	508,464,921	4.3%	41.6%	199	6,205
6	STO	200,426	4.3%	117,165	171.1%	292,633,115	6.8%	88.0%	-9,616	5,176
7	NAB	194,163	4.1%	113,879	170.5%	138,337,445	14.0%	42.3%	-4,982	4,504
8	CBA	179,187	3.8%	71,093	252.0%	47,021,796	38.1%	68.8%	-2,903	5,952
9	NCM	179,030	3.8%	80,080	223.6%	62,831,410	28.5%	355.5%	-5,598	2,229
10	SCG	167,322	3.6%	107,943	155.0%	273,412,815	6.1%	2876.2%	-7,067	3,203
11	ANZ	158,486	3.4%	95,883	165.3%	129,431,707	12.2%	96.5%	-6,147	-2,484
12	RIO	145,494	3.1%	51,904	280.3%	31,748,655	45.8%	181.0%	-4,098	1,355
13	LLC	140,725	3.0%	49,848	282.3%	44,872,912	31.4%	445.1%	-2,046	-4,436
14	WPL	130,458	2.8%	0	#DIV/0!	81,963,678	15.9%	228.4%	-3,358	7,866
15	AWC	118,501	2.5%	61,427	192.9%	256,136,600	4.6%	457.2%	-6,007	1,446
16	S32	111,798	2.4%	75,382	148.3%	396,215,352	2.8%	104.6%	-18,927	-548
17	BXB	109,258	2.3%	52,159	209.5%	107,026,488	10.2%	26.2%	-2,139	-3,135
18	WOW	105,799	2.3%	60,811	174.0%	59,300,819	17.8%	111.9%	4,161	2,544
19	CSL	101,010	2.2%	28,819	350.5%	18,958,984	53.3%	86.8%	2,163	449
20	MQG	84,660	1.8%	24,009	352.6%	29,041,613	29.2%	120.4%	181	-1,542
21	ZIP	83,407	1.8%	39,711	210.0%	190,831,117	4.4%	118.6%	-10,566	-4,779
22	WES	82,331	1.8%	33,097	248.8%	45,138,081	18.2%	109.9%	-4,357	-1,425
23	MPL	75,561	1.6%	49,977	151.2%	190,058,031	4.0%	82.2%	-4,345	2,542
24	IPL	73,393	1.6%	44,066	166.6%	223,127,876	3.3%	23.0%	-15,393	-4,284
25	AMP	68,103	1.5%	88,989	76.5%	280,715,690	2.4%	145.2%	-13,030	4,877
26	COL	68,044	1.4%	48,674	139.8%	69,830,685	9.7%	30.0%	-1,824	-7,612
27	ORG	61,503	1.3%	73,701	83.4%	141,907,639	4.3%	11.2%	-4,445	-1,043
28	OZL	58,938	1.3%	26,837	219.6%	36,563,160	16.1%	106.6%	-2,460	214
29	IAG	58,927	1.3%	68,926	85.5%	164,380,653	3.6%	13.4%	-7,083	-1,011
30	AMC	57,580	1.2%	35,121	163.9%	94,012,658	6.1%	35.1%	-4,402	1,076
	Market*	4,694,976	100.0%	2,491,201	188.5%	4,495,758,835	10.4%	-6.9%	-207,934	14,279

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

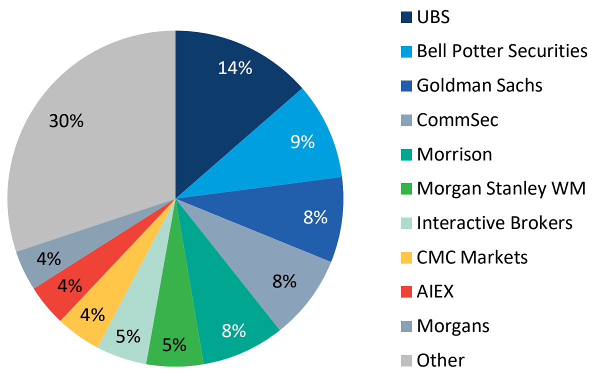
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

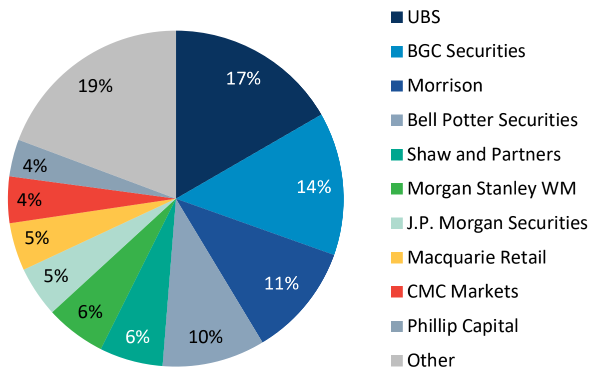
May 22

Options Market Share by Volume and Value Traded

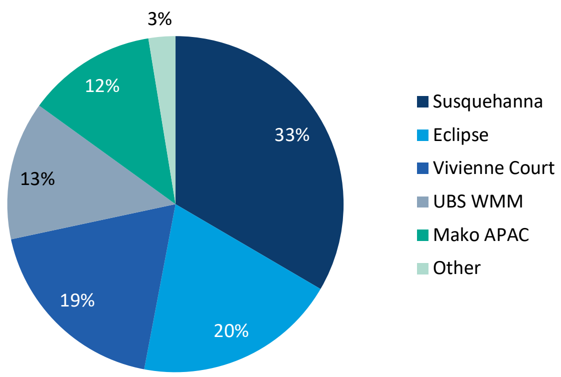
Top 10 Brokers by Volume



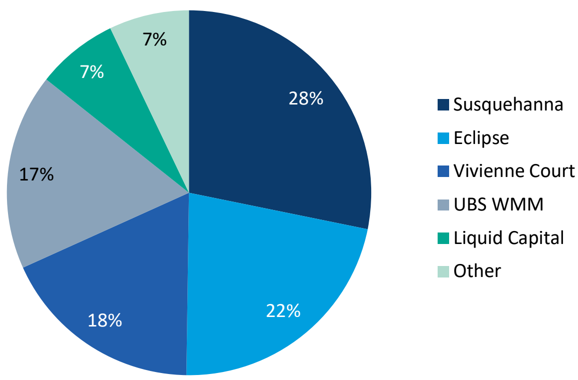
Top 10 Brokers by Value



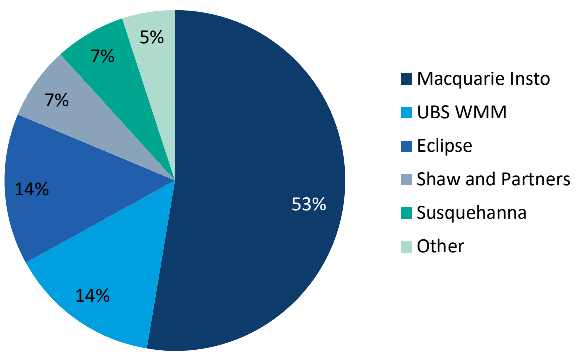
Top 5 Market Makers by Volume



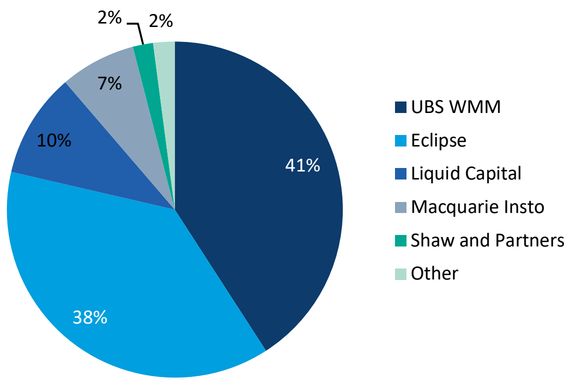
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



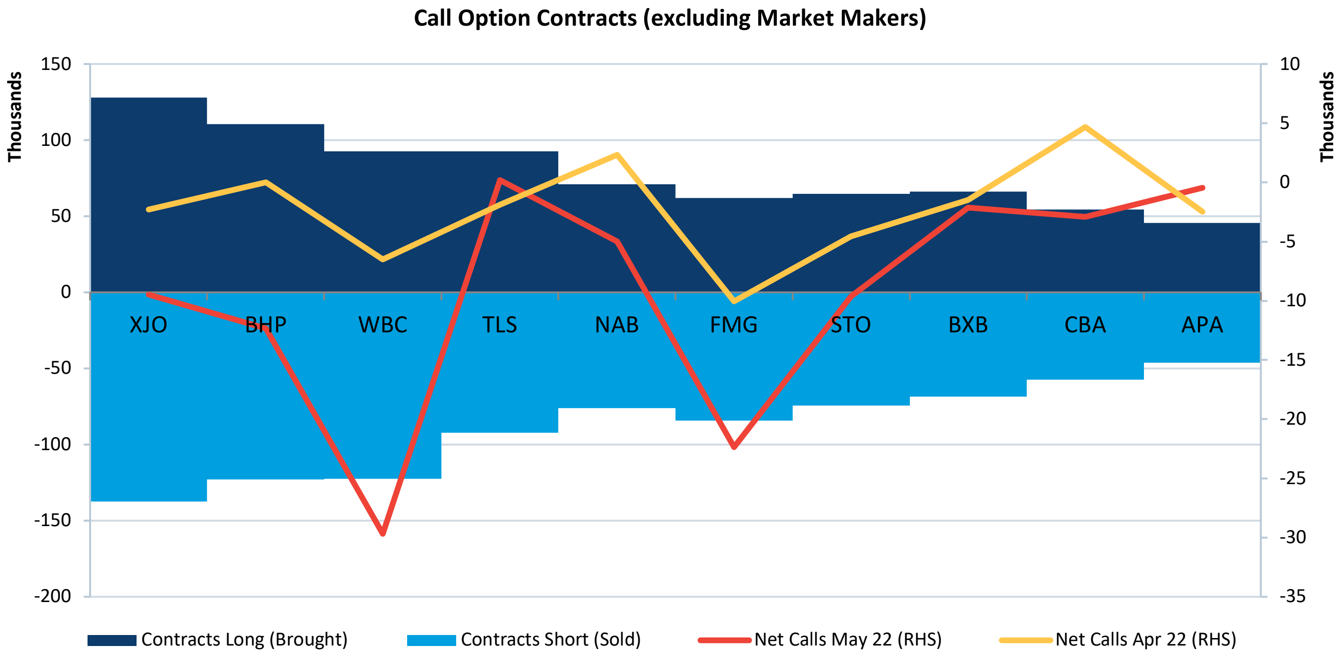
NOTE: The above charts include contracts traded in both Single Stock and Index options

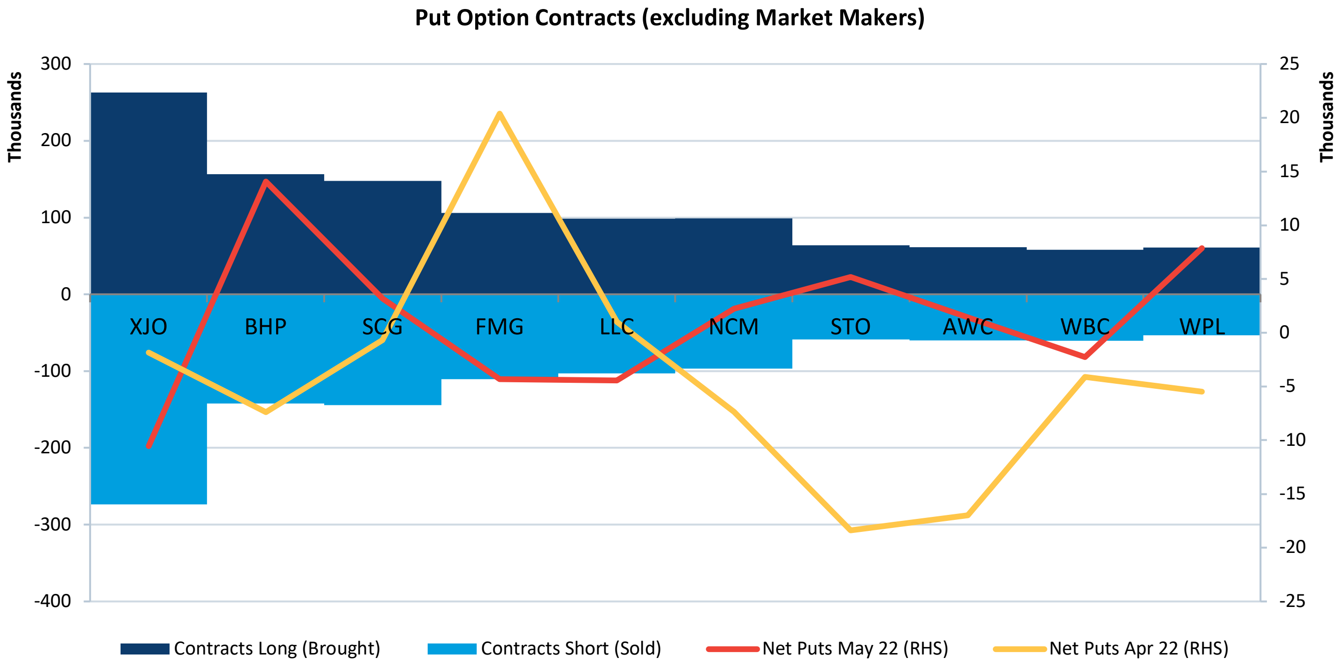
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

May 22

Top 10 Call and Put Option Contracts



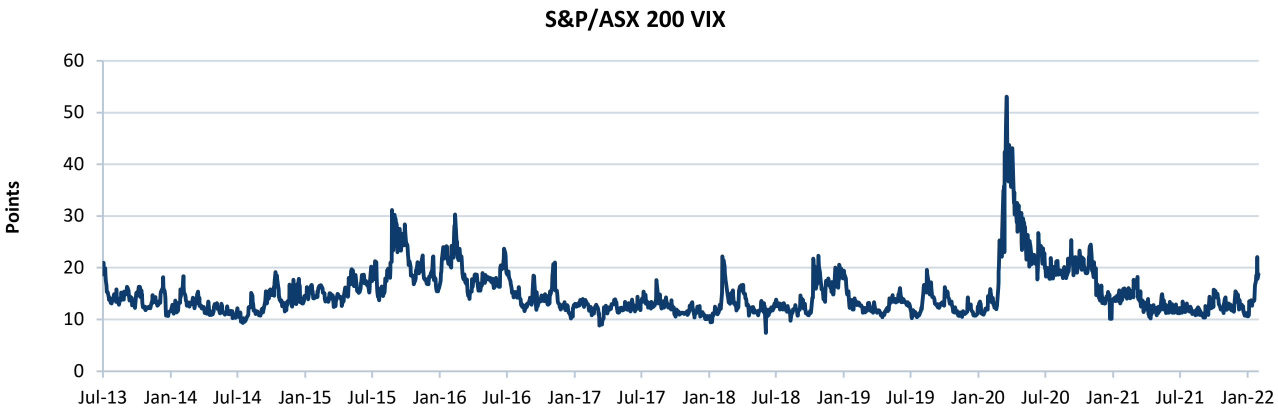


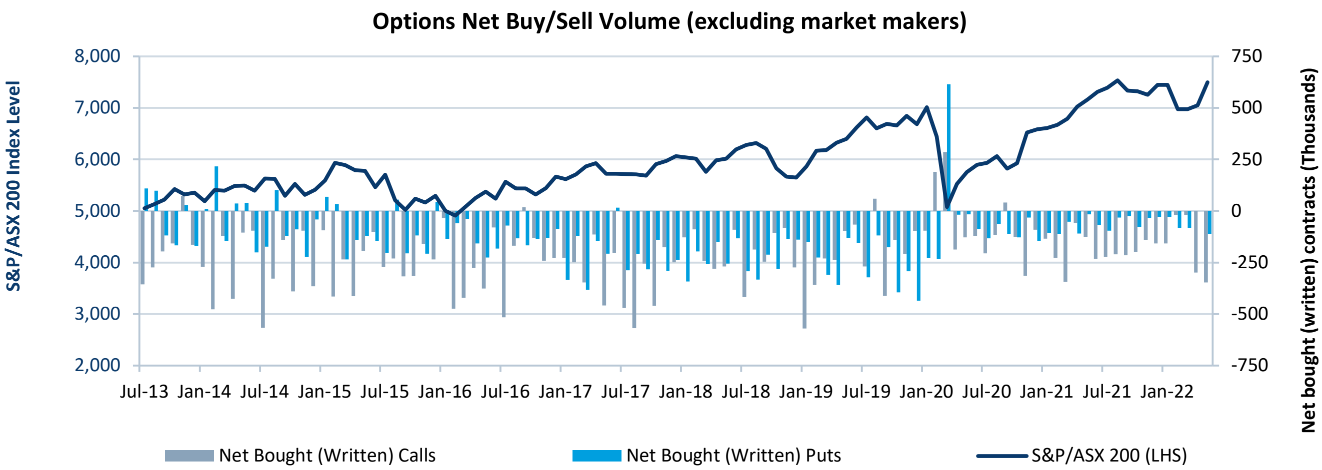
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

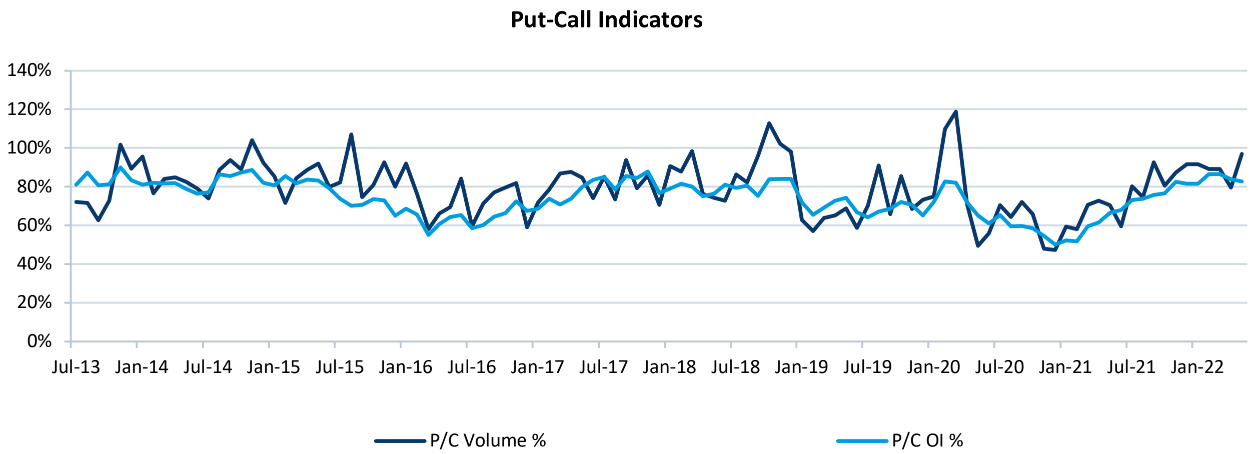
ASX EQUITY DERIVATIVES

May 22

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







ASX EQUITY DERIVATIVES

May 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-22	2,864,345	3,068,946	5,933,291	5,333,866	576	598,589	260
Apr-22	2,834,582	2,373,526	5,208,108	4,742,337	2,100	461,541	2,130
Variance	1.0%	29.3%	13.9%	12.5%	-72.6%	29.7%	-87.8%
May-21	2,916,662	2,053,671	4,970,333	4,550,945	10,743	408,388	257
Variance	-1.8%	49.4%	19.4%	17.2%	-94.6%	46.6%	1.2%
Cal Yr to date	20,201,833	18,161,468	38,363,301	34,660,984	73,509	3,623,902	4,906
Fin Yr to date	39,642,745	34,767,225	74,409,970	67,401,995	367,156	6,633,937	6,882

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-22	375.6	856.0	1,231.6	571.3	2.4	639.0	18.9
Apr-22	629.4	480.7	1,110.0	513.8	10.6	427.6	157.9
Variance	-40.3%	78.1%	11.0%	11.2%	-77.1%	49.4%	-88.0%
May-21	598.6	355.6	954.2	568.8	57.2	310.1	18.1
Variance	-37.2%	140.7%	29.1%	0.4%	-95.7%	106.0%	4.4%
Cal Yr to date	3,572.9	4,387.7	7,960.7	3,941.6	208.0	3,448.4	362.7
Fin Yr to date	7,500.4	7,749.9	15,250.4	7,866.5	929.2	5,944.9	509.7

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-22	1,736,385	1,627,077	3,363,462	3,050,604	3,597	308,707	552
Apr-22	1,676,392	1,377,817	3,054,210	2,783,443	3,377	266,897	492
Variance	3.6%	18.1%	10.1%	9.6%	6.5%	15.7%	12.2%
May-21	1,971,434	1,309,513	3,280,947	2,903,562	154,399	222,899	86
Variance	-11.9%	24.3%	2.5%	5.1%	-97.7%	38.5%	541.9%
Cal Yr to date	11,278,678	9,631,596	20,910,277	19,222,492	45,026	1,641,091	1,657
Fin Yr to date	22,734,770	18,524,367	41,259,140	38,085,752	207,515	2,963,851	2,010

MORE INFORMATION

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