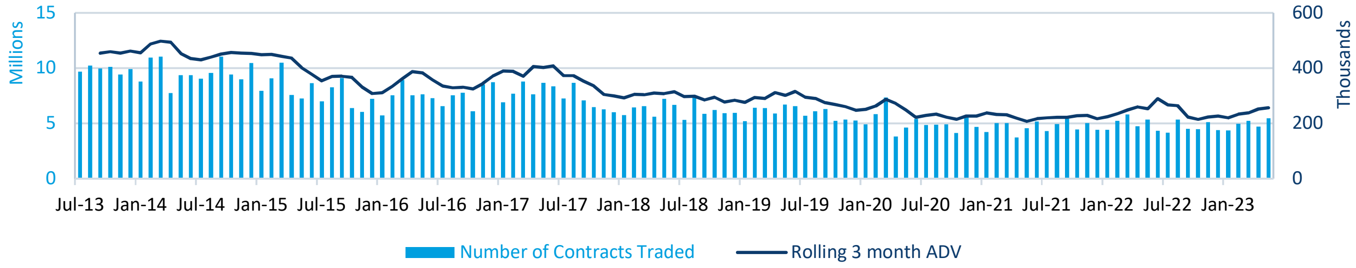
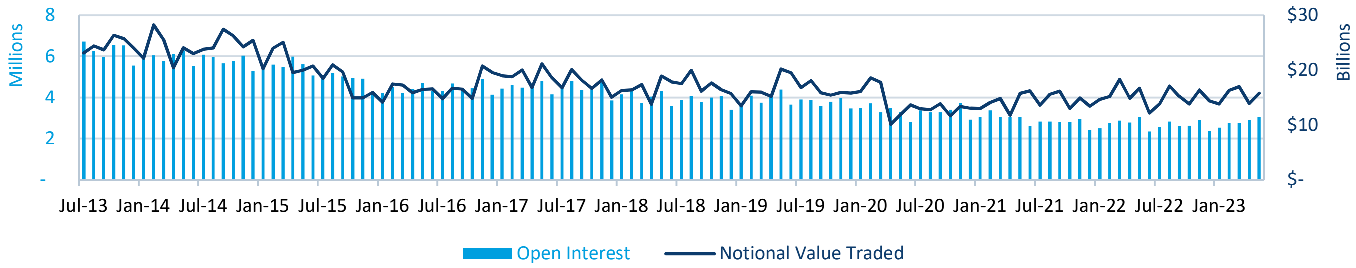
ASX EQUITY DERIVATIVES

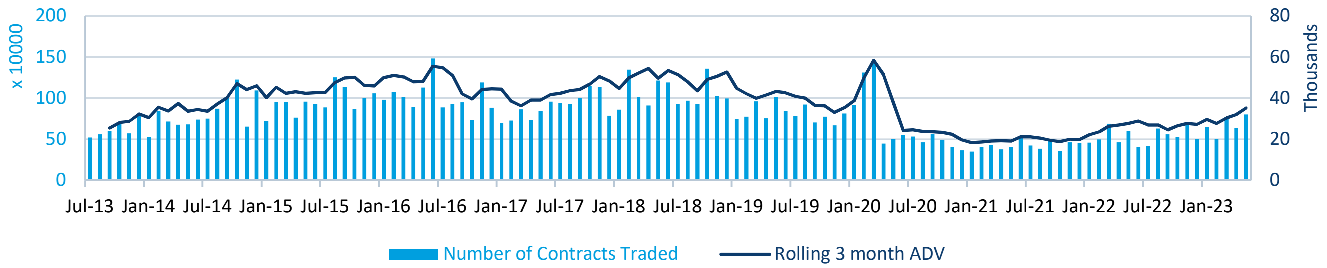
Options and Futures Statistics

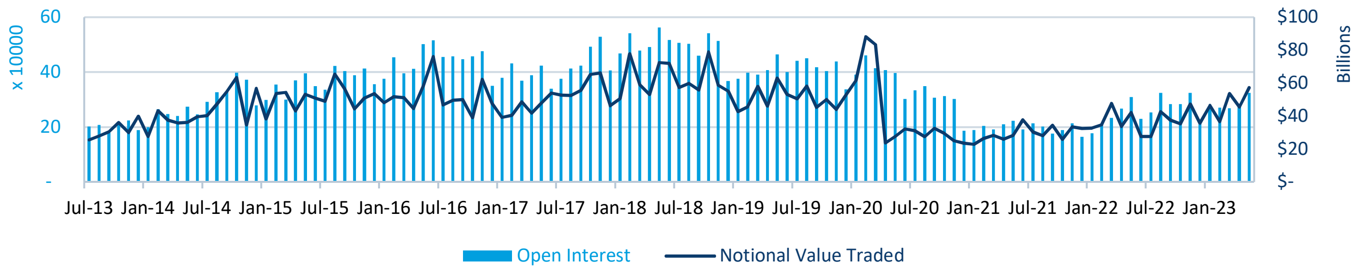
May 23

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

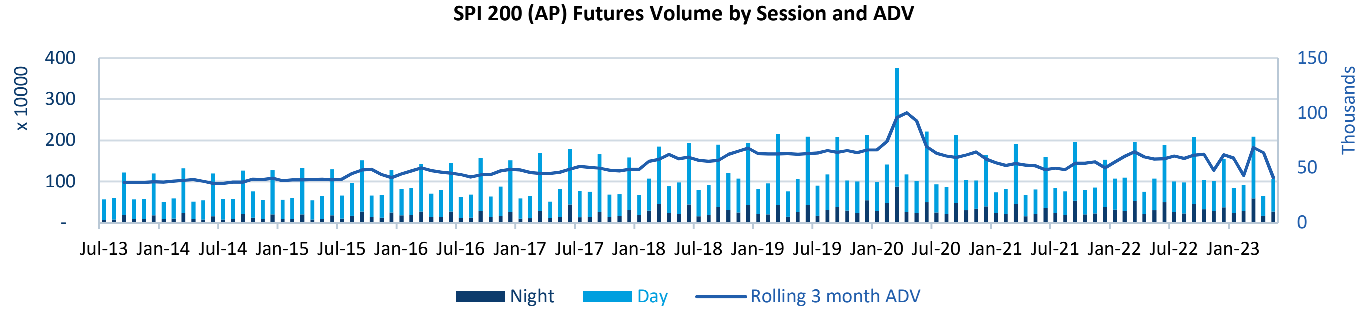
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

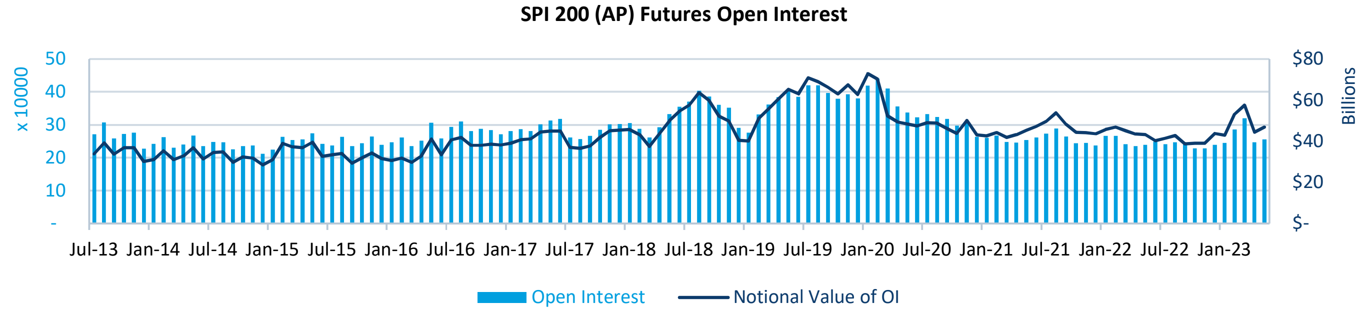
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

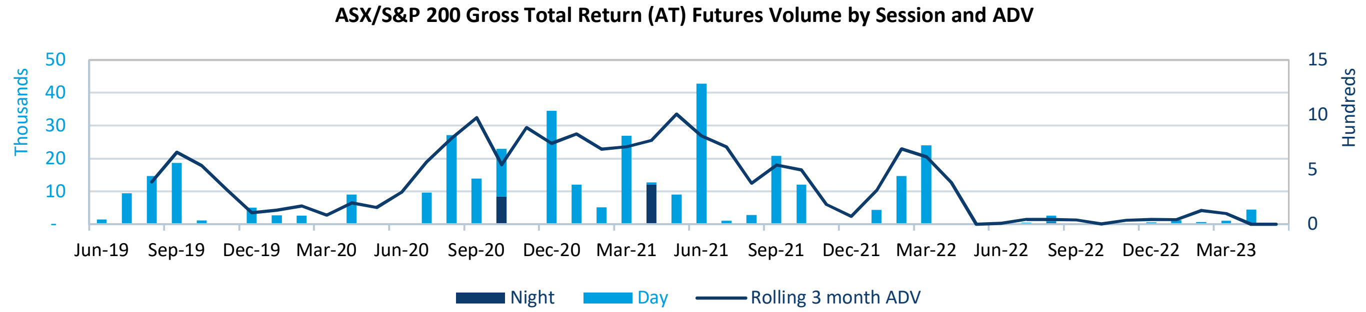
ASX EQUITY DERIVATIVES

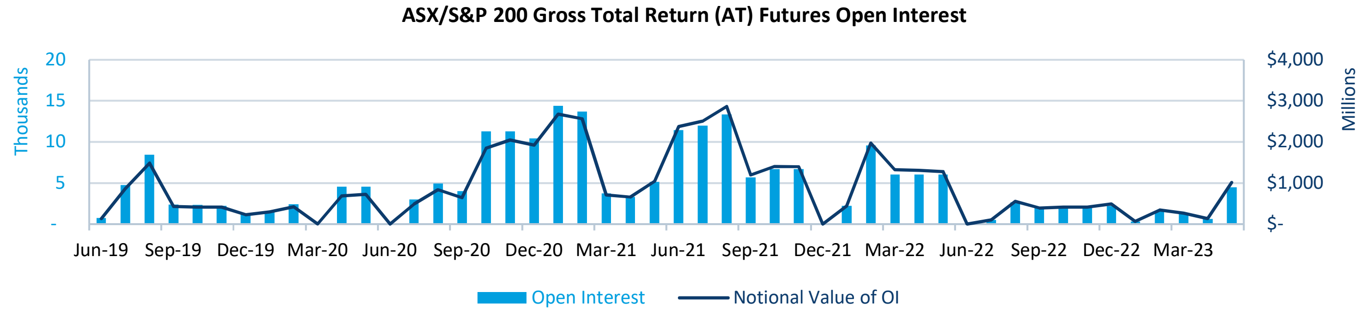
May 23

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 23

Options - Top Classes by Volume

RANK	MAY 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	803,018	15.8%	324,558	247.4%	N/A	N/A	174.6%	12,679	-1,753
2	FMG	486,454	9.6%	137,667	353.4%	129,879,736	37.5%	105.7%	10,978	33,599
3	BHP	423,095	8.3%	163,502	258.8%	157,140,565	26.9%	88.1%	3,924	10,342
4	WBC	296,321	5.8%	138,224	214.4%	179,273,054	16.5%	86.6%	-21,642	-12,932
5	TLS	200,453	3.9%	159,866	125.4%	452,260,998	4.4%	6.5%	-4,642	-28
6	NAB	196,084	3.9%	103,509	189.4%	185,565,067	10.6%	59.9%	2,822	-7,540
7	RIO	195,230	3.8%	53,816	362.8%	25,901,080	75.4%	100.0%	3,566	6,032
8	CBA	192,219	3.8%	69,026	278.5%	59,745,234	32.2%	65.9%	791	-3,118
9	STO	189,547	3.7%	104,103	182.1%	222,086,366	8.5%	42.6%	-62,214	-5,382
10	RRL	170,009	3.3%	72,505	234.5%	71,242,844	23.9%	45.4%	16,885	-2,375
11	NCM	159,475	3.1%	47,559	335.3%	93,185,060	17.1%	349.4%	-4,516	6,162
12	WDS	154,338	3.0%	93,276	165.5%	87,168,902	17.7%	51.5%	-15,644	-2,410
13	PLS	141,986	2.8%	65,679	216.2%	687,619,416	2.1%	27.5%	-11,233	-3,953
14	ANZ	132,053	2.6%	101,331	130.3%	190,708,531	6.9%	69.1%	-10,735	-5,005
15	SGR	130,605	2.6%	69,843	187.0%	164,421,353	7.9%	16.2%	1,058	-4,505
16	S32	130,407	2.6%	69,440	187.8%	363,461,382	3.6%	148.2%	-16,269	-33,171
17	IPL	113,059	2.2%	59,251	190.8%	217,810,429	5.2%	20.2%	7,600	-3,071
18	BXB	106,425	2.1%	41,038	259.3%	82,371,996	12.9%	0.9%	-350	-983
19	BOQ	102,834	2.0%	46,444	221.4%	90,604,544	11.3%	41.0%	12,632	1,450
20	IAG	91,576	1.8%	62,798	145.8%	159,741,487	5.7%	9.4%	1,474	-1,221
21	AWC	89,900	1.8%	102,712	87.5%	171,212,497	5.3%	24.2%	-5,340	-4,986
22	MQG	75,078	1.5%	25,249	297.4%	22,970,610	32.7%	115.6%	-605	-1,269
23	LYC	74,240	1.5%	35,979	206.3%	96,082,409	7.7%	151.9%	-6,500	-1,077
24	ZIP	66,097	1.3%	21,134	312.8%	146,801,402	4.5%	80.3%	-3,082	-253
25	COL	63,327	1.2%	56,356	112.4%	55,690,281	11.4%	23.2%	-14,217	-11,004
26	SUN	61,898	1.2%	50,607	122.3%	75,854,428	8.2%	22.5%	-5,824	16
27	CSL	58,676	1.2%	19,864	295.4%	12,480,473	47.0%	73.7%	-688	-888
28	WES	57,625	1.1%	32,333	178.2%	33,843,468	17.0%	25.4%	516	-2,650
29	AZJ	56,849	1.1%	41,915	135.6%	184,156,970	3.1%	336.9%	-700	1,589
30	WOW	56,167	1.1%	43,467	129.2%	37,997,445	14.8%	87.6%	-106	2,081
	Market*	5,075,045	100.0%	2,413,051	210.3%	4,457,278,027	11.4%	44.2%	-109,382	-48,303

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

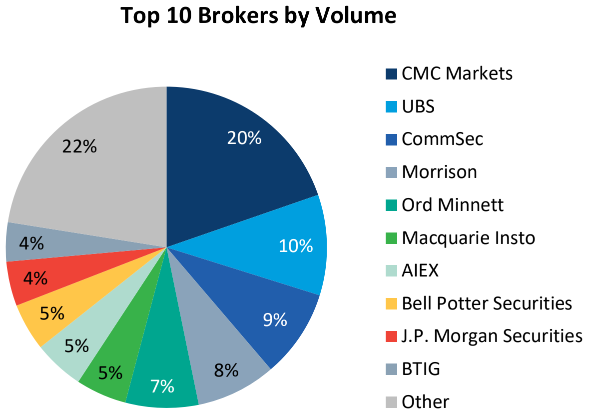
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

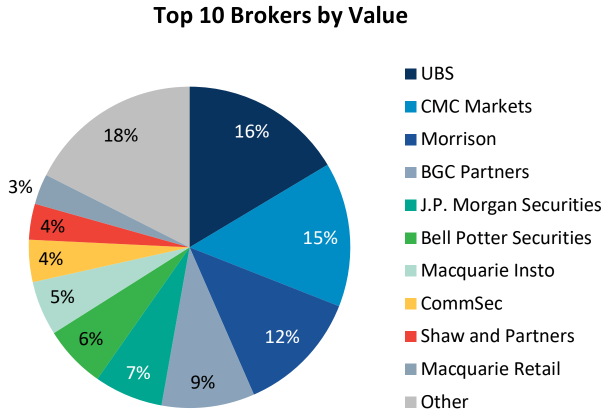
* Only TOP 30 ETO classes included

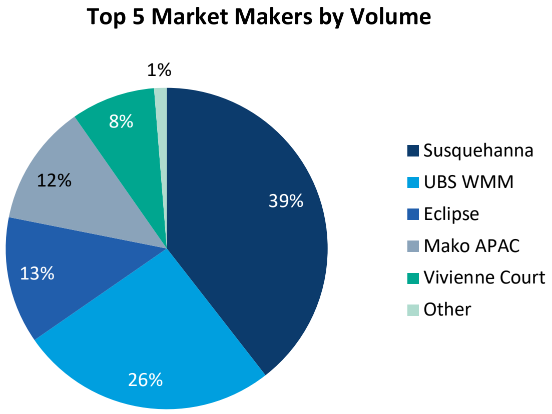
ASX EQUITY DERIVATIVES

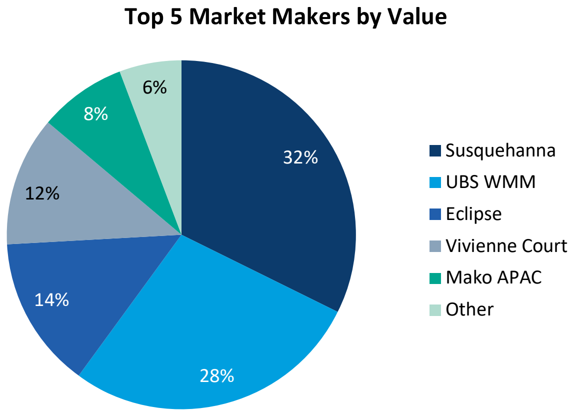
May 23

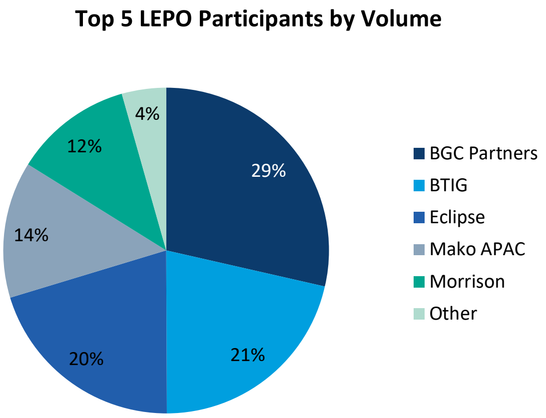
Options Market Share by Volume and Value Traded

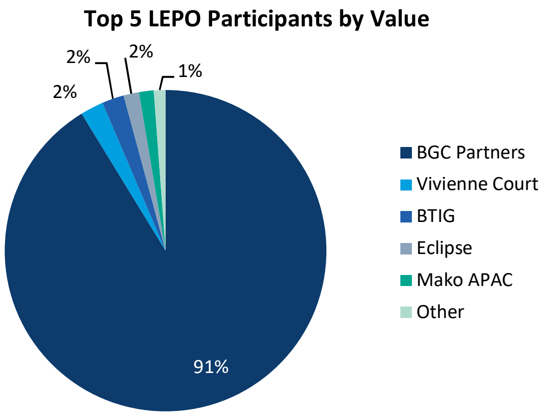












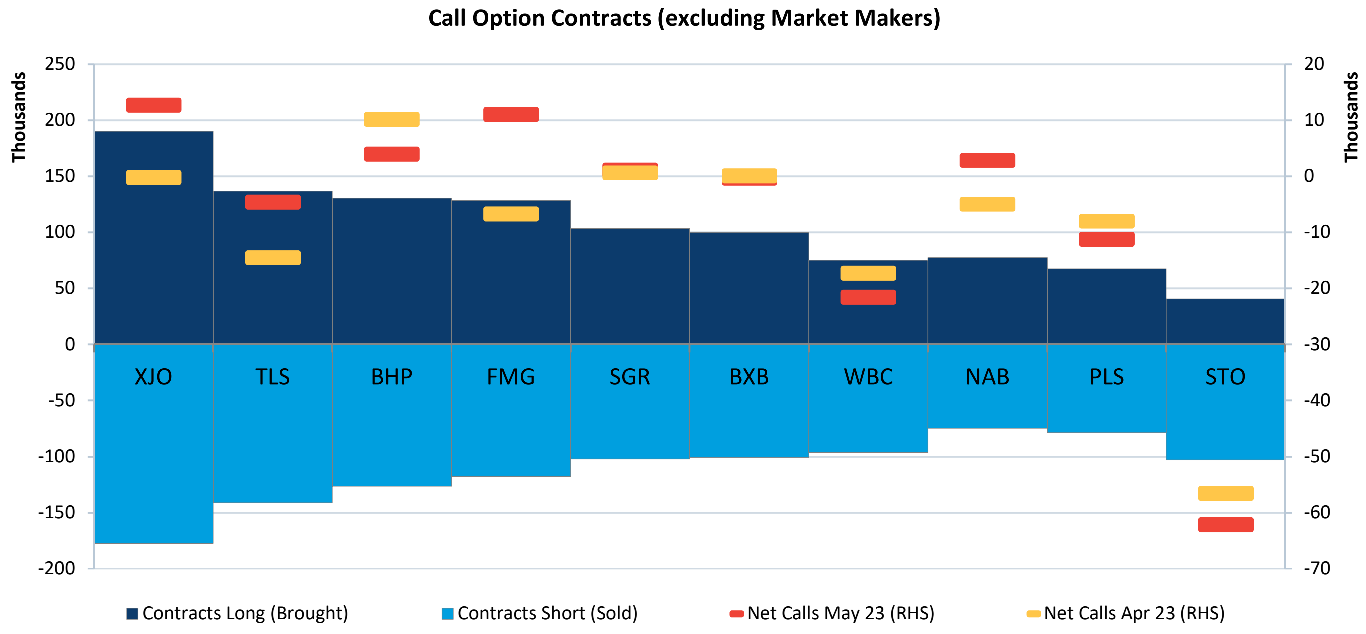
NOTE: The above charts include contracts traded in both Single Stock and Index options

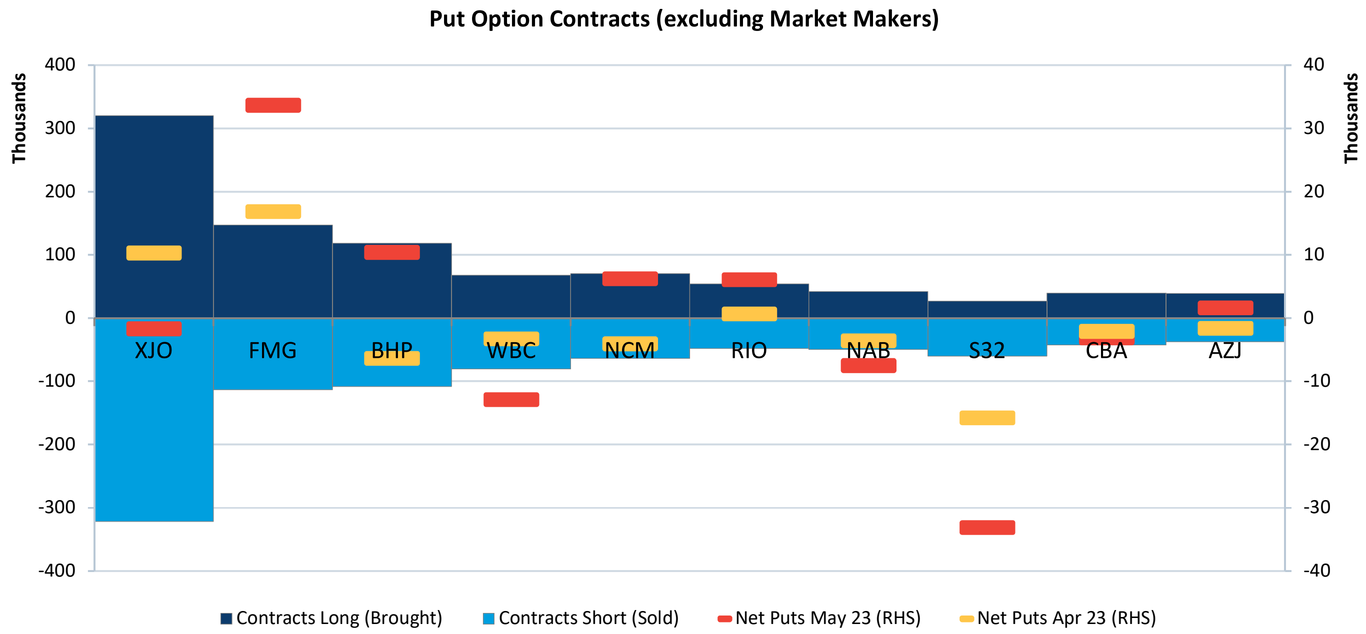
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

May 23

Top 10 Call and Put Option Contracts



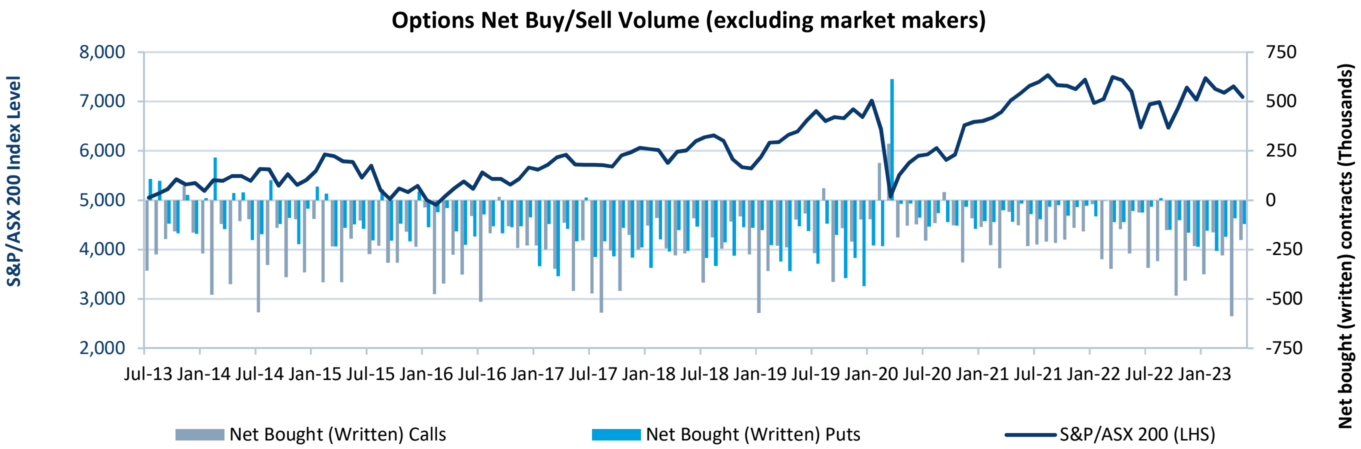


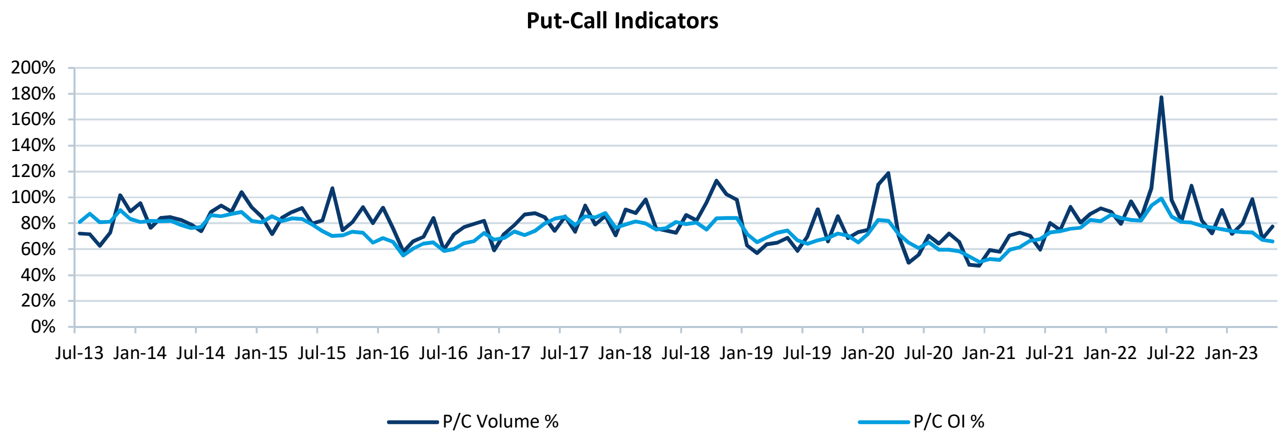
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

May 23

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





ASX EQUITY DERIVATIVES

May 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-23	3,515,616	2,726,944	6,242,560	5,424,846	14,696	796,688	6,330
Apr-23	3,182,830	2,162,676	5,345,506	4,706,119	4,028	633,617	1,742
Variance	10.5%	26.1%	16.8%	15.3%	264.8%	25.7%	263.4%
May-22	2,864,345	3,068,946	5,933,291	5,333,866	576	598,589	260
Variance	22.7%	-11.1%	5.2%	1.7%	2451.4%	33.1%	2334.6%
Cal Yr to date	15,702,058	12,400,521	28,102,579	24,667,956	76,847	3,344,668	13,108
Fin Yr to date	32,444,261	27,046,254	59,490,515	52,647,665	158,145	6,667,179	17,526

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-23	801.1	485.5	1,286.6	360.7	17.9	449.8	458.2
Apr-23	568.3	318.0	886.3	331.6	4.6	423.5	126.6
Variance	41.0%	52.7%	45.2%	8.8%	293.9%	6.2%	261.9%
May-22	375.6	856.0	1,231.6	571.3	2.4	639.0	18.9
Variance	113.3%	-43.3%	4.5%	-36.9%	635.0%	-29.6%	2322.9%
Cal Yr to date	3,363.9	2,423.0	5,786.9	2,135.1	155.4	2,549.7	946.7
Fin Yr to date	6,751.5	5,718.3	12,469.8	5,215.9	395.1	5,604.6	1,254.3

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-23	2,039,164	1,346,174	3,385,338	3,054,599	6,181	323,265	1,293
Apr-23	1,907,817	1,279,584	3,187,401	2,899,763	4,035	283,266	336
Variance	6.9%	5.2%	6.2%	5.3%	53.2%	14.1%	284.8%
May-22	1,736,385	1,627,077	3,363,462	3,050,604	3,597	308,707	552
Variance	17.4%	-17.3%	0.7%	0.1%	71.8%	4.7%	134.2%
Cal Yr to date	9,055,197	6,373,912	15,429,110	13,969,271	42,688	1,414,362	2,786
Fin Yr to date	18,862,157	14,163,274	33,025,432	29,837,876	86,731	3,096,490	4,329

MORE INFORMATION

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