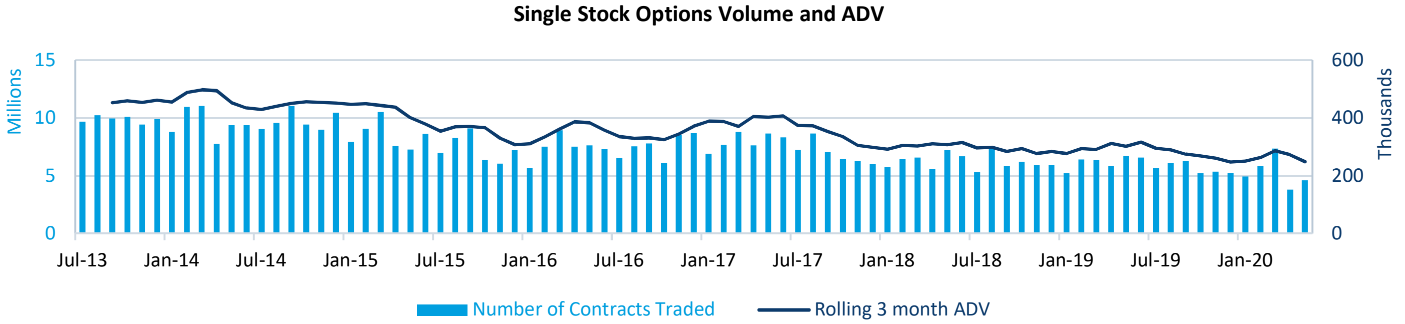
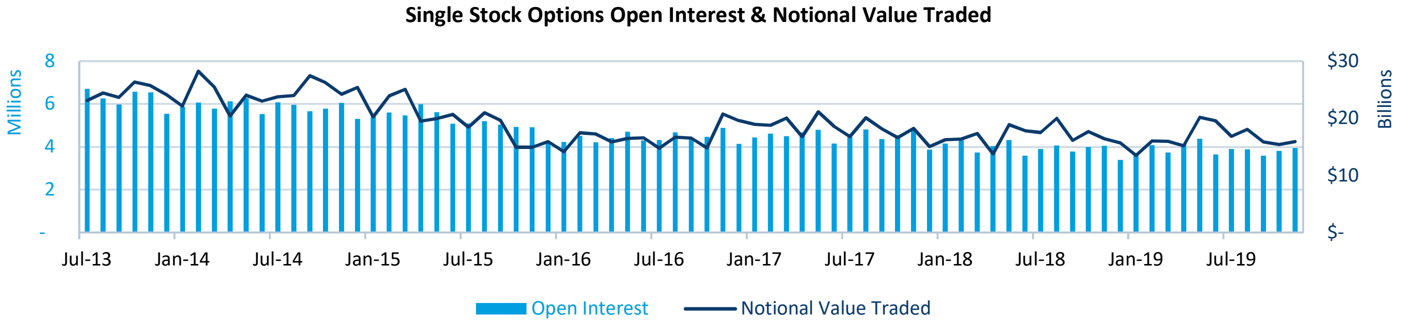
ASX EQUITY DERIVATIVES

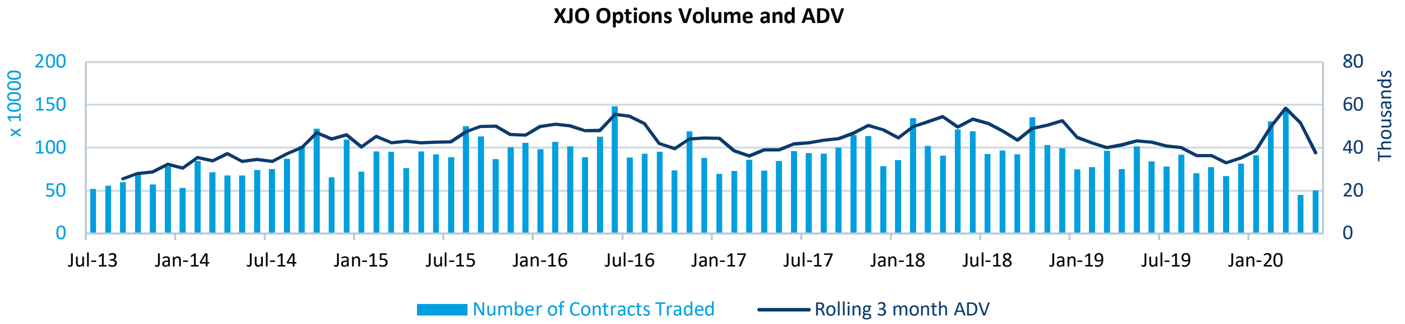
Options and Futures Statistics

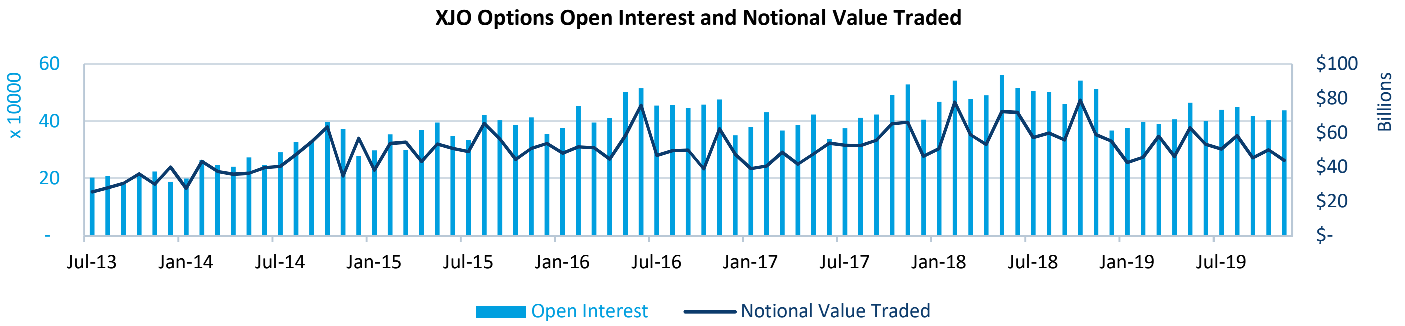
May 20

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

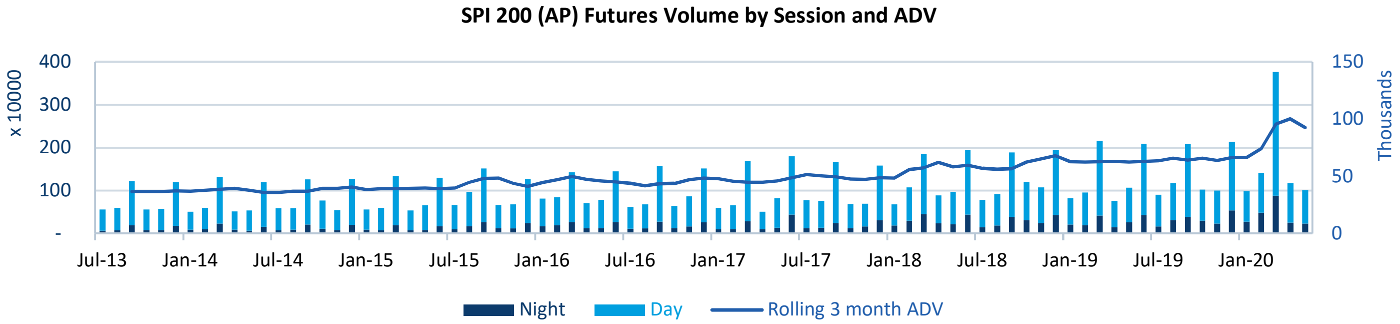
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

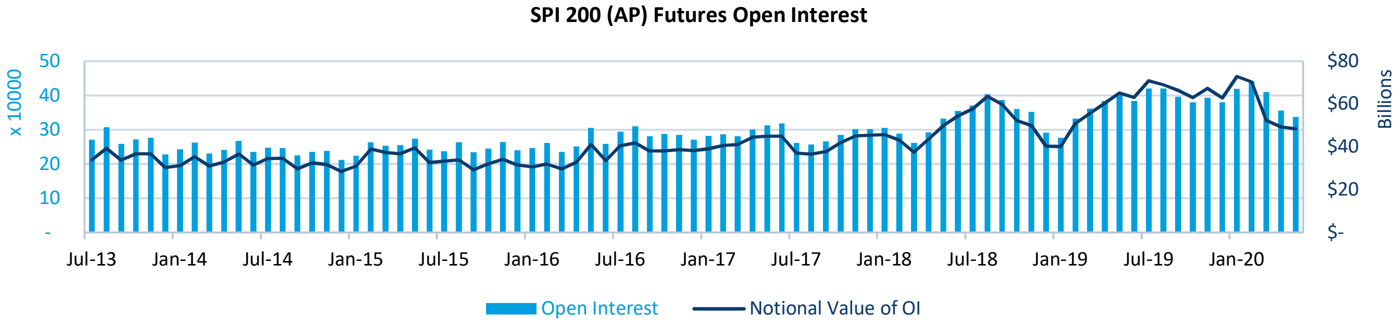
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

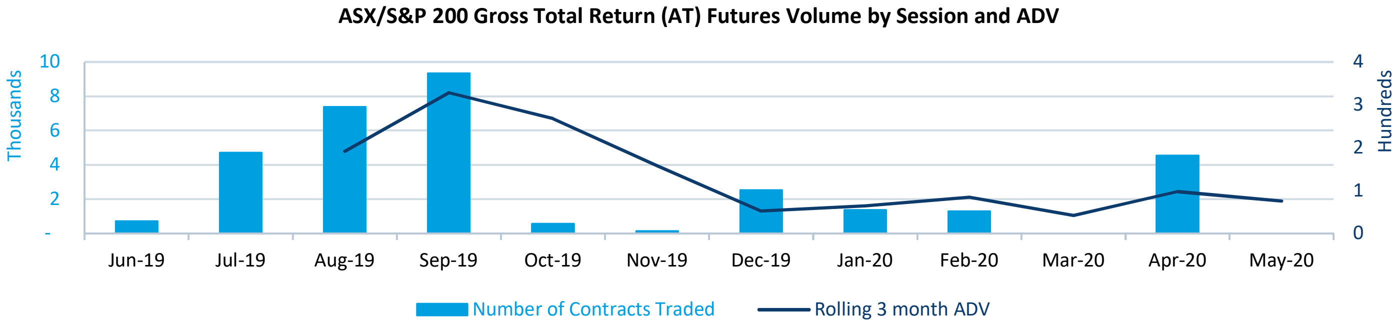
ASX EQUITY DERIVATIVES

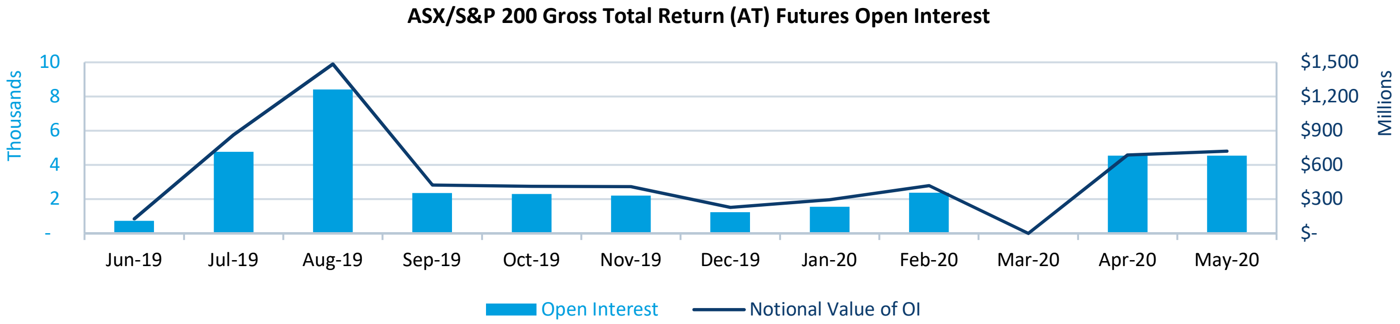
May 20

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 20

Options - Top Classes by Volume

RANK	MAY 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	504,383	11.9%	396,429	127.2%	N/A	N/A	139.6%	2,469	5,424
2	BHP	315,433	7.4%	179,811	175.4%	161,709,138	19.5%	44.3%	-11,248	3,826
3	CBA	270,438	6.4%	105,577	256.2%	89,508,436	30.2%	79.9%	-4,263	-961
4	TLS	269,689	6.3%	376,251	71.7%	562,030,859	4.8%	71.6%	-15,841	2,357
5	FMG	263,424	6.2%	193,763	136.0%	291,329,955	9.0%	73.5%	-14,235	15,419
6	NAB	215,941	5.1%	167,596	128.8%	313,711,180	6.9%	41.1%	-11,786	-1,121
7	WBC	212,500	5.0%	212,283	100.1%	269,276,888	7.9%	35.8%	-3,827	903
8	ANZ	202,463	4.8%	161,292	125.5%	230,763,380	8.8%	75.9%	8,924	-4,717
9	NCM	181,511	4.3%	66,621	272.5%	108,592,753	16.7%	40.7%	-7,717	-853
10	RIO	178,124	4.2%	60,065	296.6%	40,012,881	44.5%	73.6%	-3,328	-1,418
11	TAH	135,596	3.2%	35,987	376.8%	155,647,387	8.7%	1.9%	-462	818
12	TCL	133,292	3.1%	46,648	285.7%	147,781,205	9.0%	5.7%	-1,988	-291
13	IPL	122,445	2.9%	27,409	446.7%	418,868,118	2.9%	20.0%	-589	-2,042
14	AWC	109,276	2.6%	72,451	150.8%	640,908,534	1.7%	87.6%	-6,651	-5,424
15	STO	108,524	2.6%	72,589	149.5%	221,830,656	4.9%	104.3%	457	-7,001
16	S32	101,455	2.4%	87,202	116.3%	378,842,428	2.7%	31.8%	396	-5,769
17	WPL	98,179	2.3%	77,060	127.4%	66,772,038	14.7%	124.5%	-2,467	-2,640
18	AMC	88,670	2.1%	56,243	157.7%	67,938,465	13.1%	4.1%	-4,854	-2,382
19	CSL	77,997	1.8%	27,789	280.7%	24,331,822	32.1%	100.4%	1,783	-625
20	BXB	71,692	1.7%	34,584	207.3%	99,780,268	7.2%	13.5%	-2,139	-17
21	WOW	70,476	1.7%	46,974	150.0%	67,113,418	10.5%	59.0%	5,719	-1,368
22	OZL	66,876	1.6%	37,717	177.3%	31,375,982	21.3%	5.4%	-3,568	811
23	SCG	62,807	1.5%	59,084	106.3%	592,325,549	1.1%	4.1%	-3,225	-263
24	QAN	61,125	1.4%	27,889	219.2%	311,308,930	2.0%	139.8%	5,721	-4,262
25	MQG	60,134	1.4%	27,053	222.3%	34,869,415	17.2%	57.9%	-950	-68
26	NEC	57,824	1.4%	24,712	234.0%	123,277,795	4.7%	1.3%	-5,616	-246
27	WES	57,728	1.4%	31,742	181.9%	41,483,102	13.9%	34.1%	4,777	1,465
28	MTS	51,130	1.2%	16,280	314.1%	144,947,008	3.5%	16.4%	-2,038	2
29	SYD	49,974	1.2%	56,701	88.1%	195,531,681	2.6%	41.7%	5,131	-2,587
30	COL	49,176	1.2%	35,299	139.3%	86,960,254	5.7%	78.0%	1,798	-1,912
	Market*	**4,248,282**	**100.0%**	**2,821,101**	**150.6%**	**5,918,829,525**	**7.2%**	**21.5%**	**-69,617**	**-14,942**

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

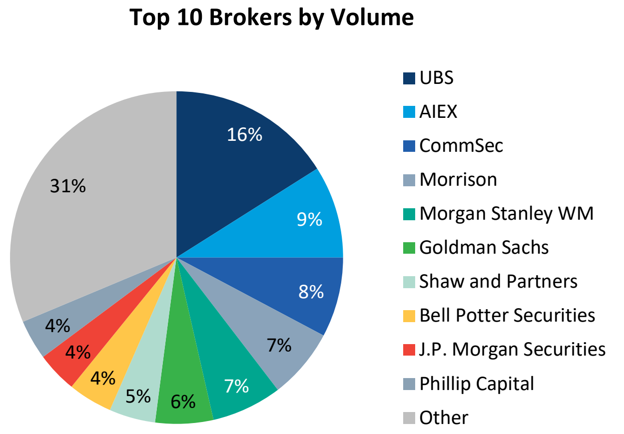
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

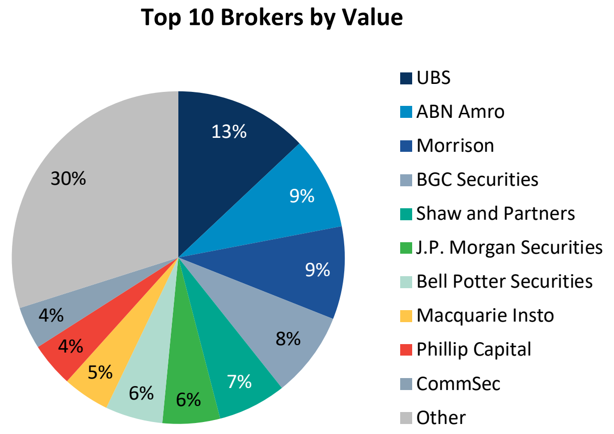
* Only TOP 30 ETO classes included

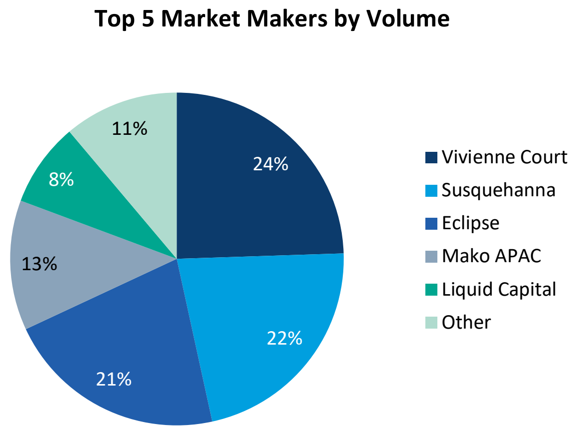
ASX EQUITY DERIVATIVES

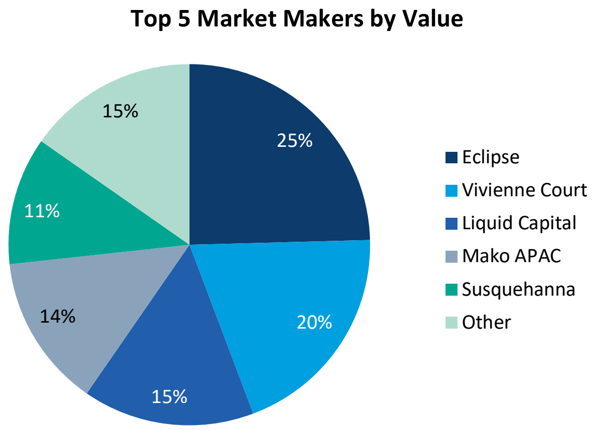
May 20

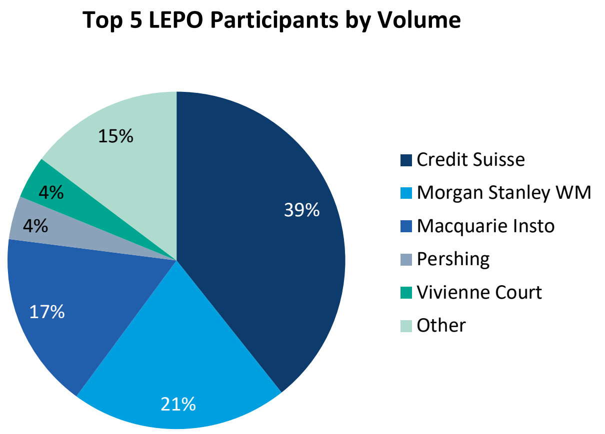
Options Market Share by Volume and Value Traded

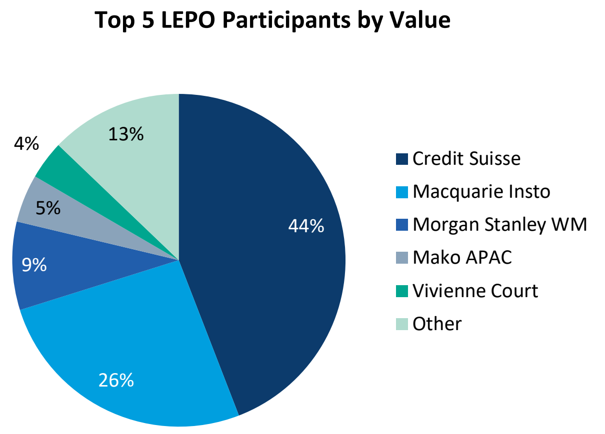












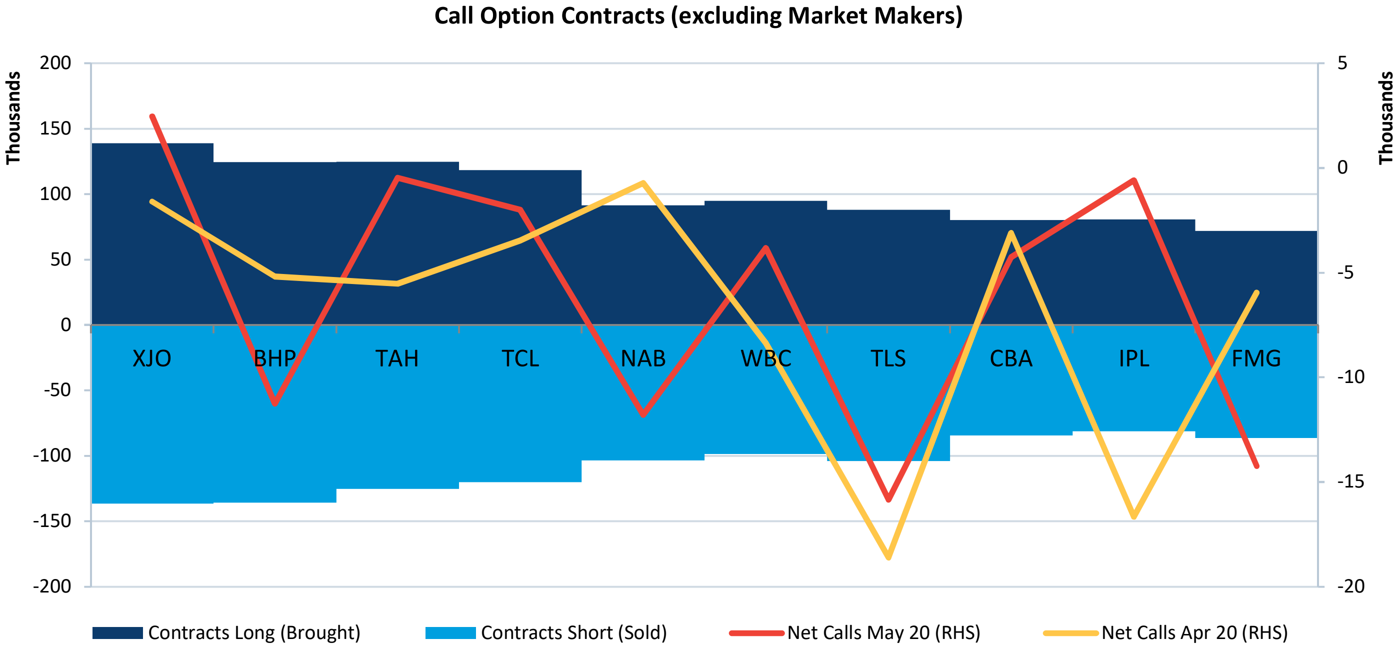
NOTE: The above charts include contracts traded in both Single Stock and Index options

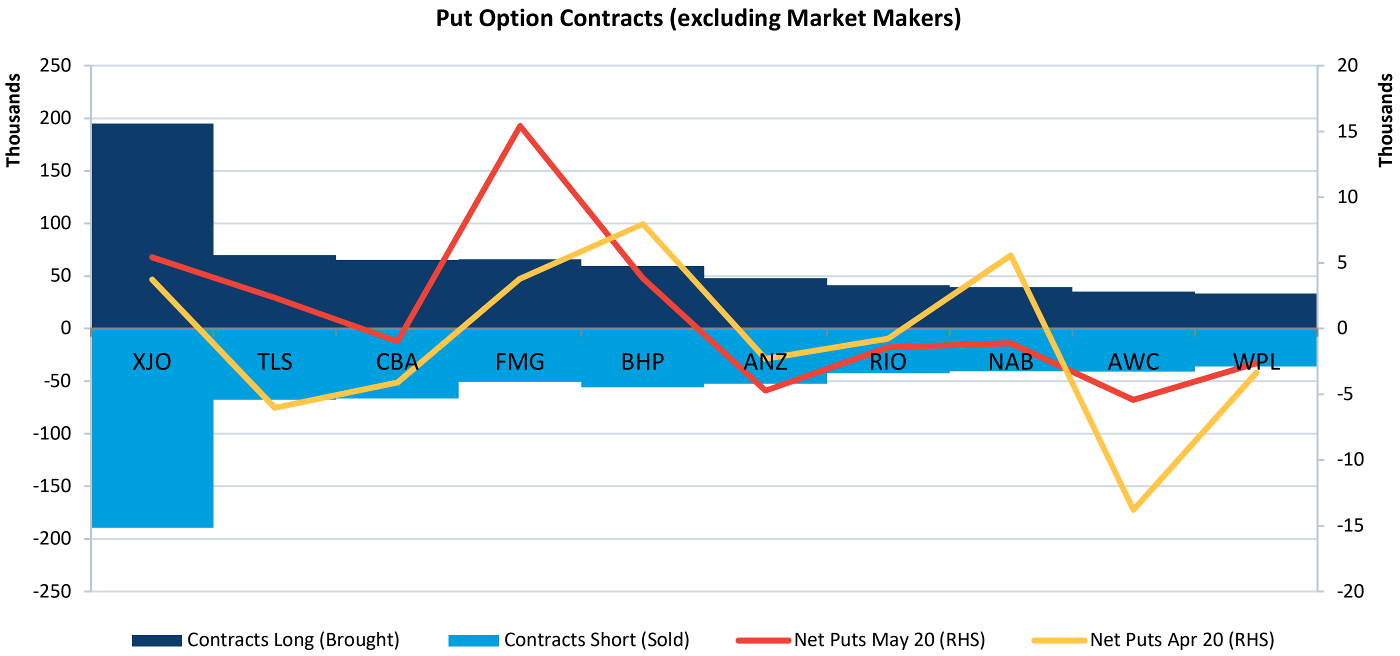
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

May 20

Top 10 Call and Put Option Contracts



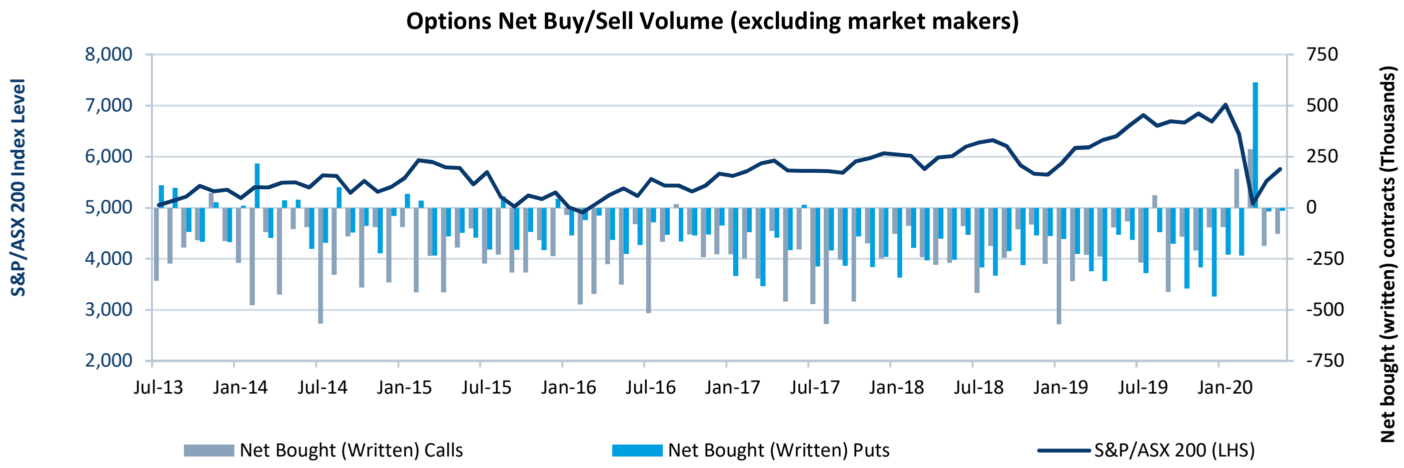


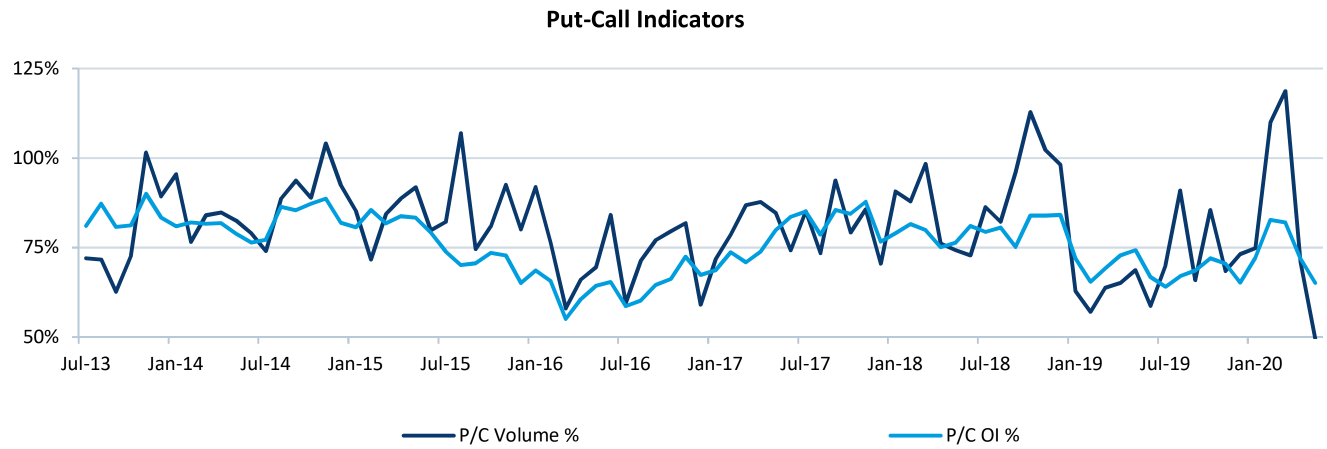
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

May 20

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





ASX EQUITY DERIVATIVES

May 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-20	3,426,798	1,697,522	5,124,320	4,363,998	255,939	504,383	0
Apr-20	2,492,804	1,768,990	4,261,794	3,756,116	56,615	449,063	0
Variance	37.5%	-4.0%	20.2%	16.2%	352.1%	12.3%	#DIV/0!
May-19	4,579,719	3,147,460	7,727,179	6,601,097	110,137	1,014,944	1,001
Variance	-25.2%	-46.1%	-33.7%	-33.9%	132.4%	-50.3%	-100.0%
Cal Yr to date	16,700,438	14,495,606	31,196,044	25,308,950	1,252,091	4,634,038	965
Fin Yr to date	38,721,284	31,062,743	69,784,027	57,765,062	2,723,642	9,292,404	2,919

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-20	884.2	650.9	1,535.1	556.3	327.6	651.1	0.0
Apr-20	641.9	841.3	1,483.2	557.5	82.8	842.9	0.0
Variance	37.7%	-22.6%	3.5%	-0.2%	295.9%	-22.8%	#DIV/0!
May-19	1,139.5	440.5	1,580.0	576.7	344.1	596.7	62.5
Variance	-22.4%	47.8%	-2.8%	-3.5%	-4.8%	9.1%	-100.0%
Cal Yr to date	5,172.1	7,665.7	12,837.8	3,766.3	1,395.1	7,624.3	52.2
Fin Yr to date	12,188.9	10,260.4	22,449.4	7,117.3	4,199.5	10,950.7	181.9

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-20	2,235,914	1,455,940	3,691,854	3,125,817	169,608	396,414	15
Apr-20	2,262,402	1,627,572	3,889,974	3,220,040	262,447	407,472	15
Variance	-1.2%	-10.5%	-5.1%	-2.9%	-35.4%	-2.7%	0.0%
May-19	2,777,575	2,063,696	4,841,271	4,040,344	336,303	464,123	500
Variance	-19.5%	-29.4%	-23.7%	-22.6%	-49.6%	-14.6%	-97.0%
Cal Yr to date	11,065,885	8,262,124	19,328,011	15,963,847	1,294,624	2,069,450	87
Fin Yr to date	26,011,219	18,407,549	44,418,773	36,586,328	3,273,291	4,557,913	1,233

MORE INFORMATION

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