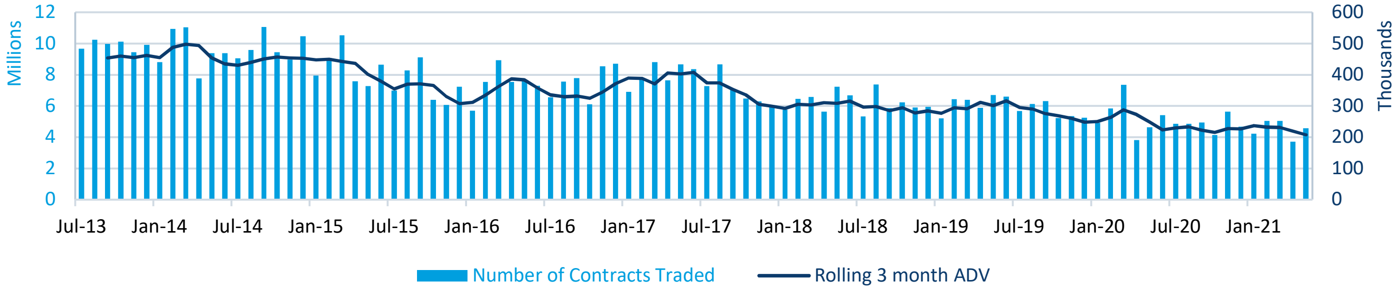
ASX EQUITY DERIVATIVES

Options and Futures Statistics

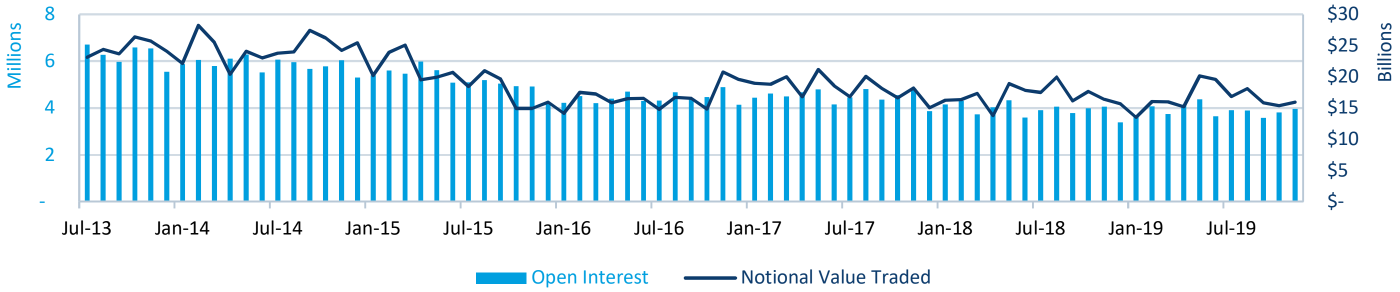
May 21

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

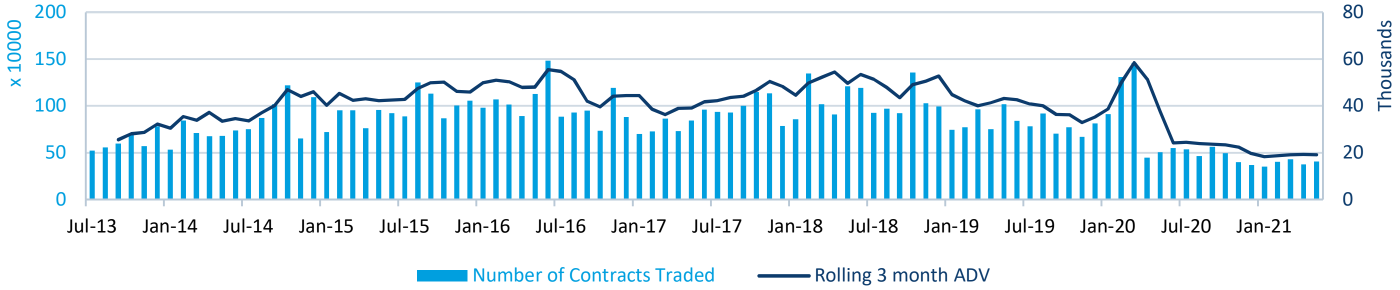
Single Stock Options Volume and ADV



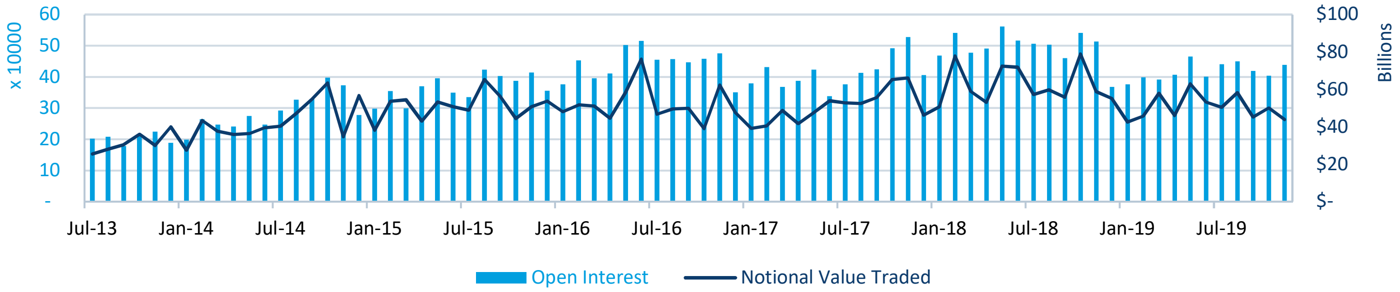
Single Stock Options Open Interest & Notional Value Traded



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

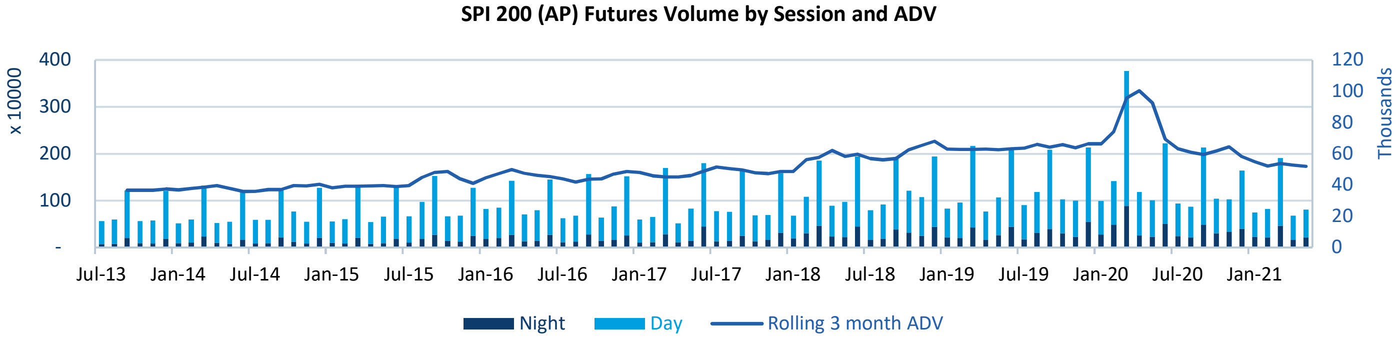
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

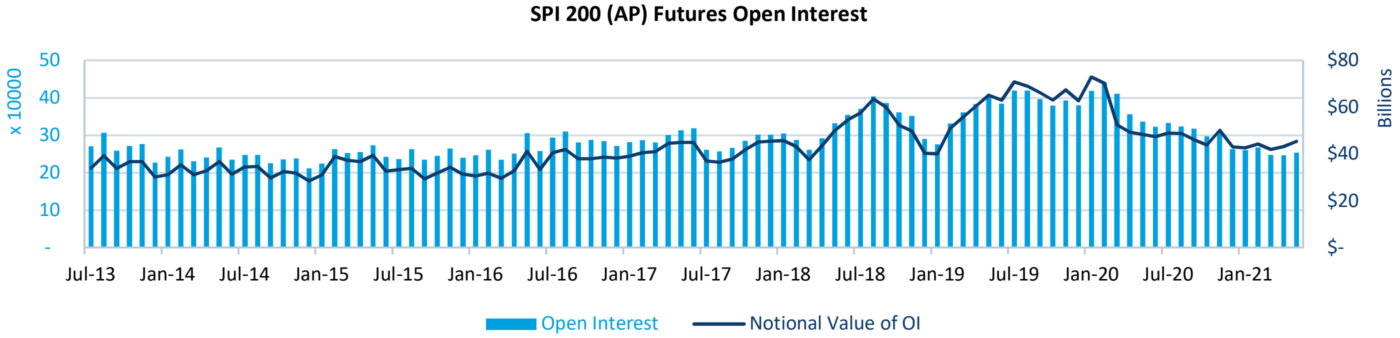
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

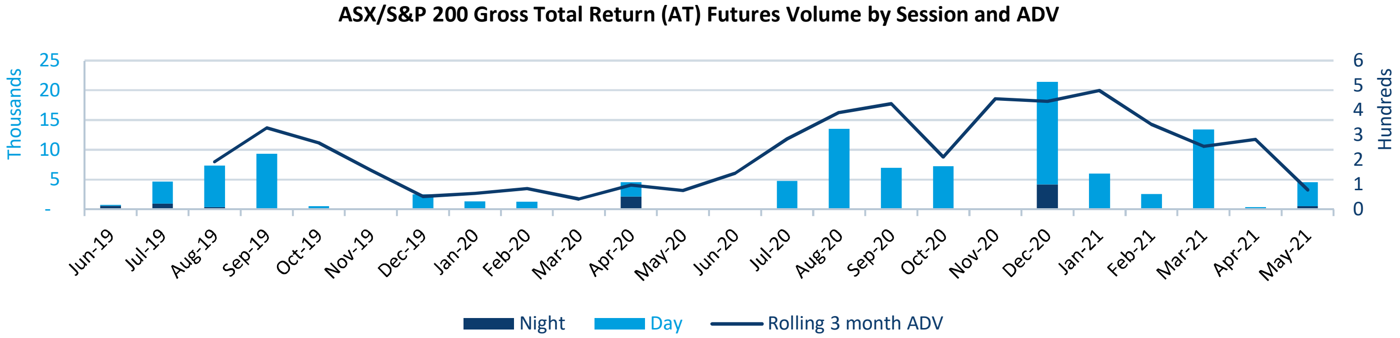
ASX EQUITY DERIVATIVES

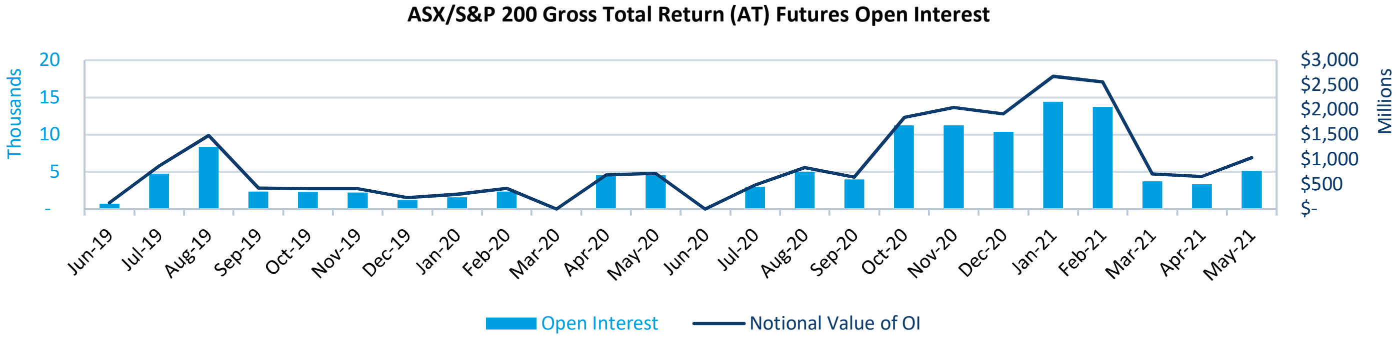
May 21

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 21

Options - Top Classes by Volume

RANK	MAY 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	408,645	10.1%	222,985	183.3%	N/A	N/A	154.0%	22,626	-3,511
2	CBA	339,573	8.4%	89,943	377.5%	54,122,754	62.7%	41.7%	1,774	6,102
3	BHP	324,308	8.0%	168,787	192.1%	115,974,828	28.0%	61.3%	-7,024	1,385
4	FMG	296,253	7.3%	94,113	314.8%	161,324,097	18.4%	120.0%	-15,953	26,839
5	WBC	237,194	5.9%	154,072	154.0%	160,333,974	14.8%	38.1%	-23,818	8,225
6	TLS	231,622	5.7%	256,525	90.3%	397,822,212	5.8%	77.8%	-12,875	983
7	ANZ	226,185	5.6%	148,186	152.6%	139,808,454	16.2%	58.3%	-6,907	4,096
8	NCM	199,323	4.9%	76,158	261.7%	59,379,735	33.6%	72.5%	-3,214	13,896
9	NAB	189,694	4.7%	144,860	130.9%	138,841,953	13.7%	32.2%	434	2,817
10	RIO	177,765	4.4%	51,855	342.8%	27,096,817	65.6%	92.9%	-4,445	638
11	AWC	137,677	3.4%	97,623	141.0%	240,196,118	5.7%	43.2%	-24,231	448
12	WPL	109,871	2.7%	82,652	132.9%	48,006,537	22.9%	196.8%	2,756	-4,867
13	S32	108,175	2.7%	64,966	166.5%	277,482,689	3.9%	80.1%	-10,285	1,530
14	IPL	89,932	2.2%	44,697	201.2%	195,972,853	4.6%	26.2%	20,126	-9,059
15	STO	84,741	2.1%	52,101	162.6%	108,021,758	7.8%	94.5%	-4,266	-1,246
16	WOW	71,632	1.8%	30,785	232.7%	39,269,441	18.2%	88.8%	1,812	587
17	MQG	70,917	1.8%	22,961	308.9%	16,864,641	42.1%	84.6%	1,174	-1,011
18	TAH	66,965	1.7%	35,541	188.4%	78,074,768	8.6%	8.7%	-1,684	-247
19	AGL	64,602	1.6%	48,602	132.9%	70,080,346	9.2%	22.3%	741	-1,033
20	AMP	62,544	1.6%	119,404	52.4%	763,723,775	0.8%	69.5%	-1,083	-8,619
21	SYD	59,191	1.5%	44,847	132.0%	94,612,987	6.3%	24.1%	3,194	-816
22	QAN	59,073	1.5%	54,204	109.0%	180,006,021	3.3%	365.3%	-1,661	-25,944
23	CSL	58,675	1.5%	27,407	214.1%	13,527,990	43.4%	83.2%	1,468	2,194
24	BXB	56,201	1.4%	34,131	164.7%	77,058,852	7.3%	13.6%	-7,810	-993
25	WES	55,559	1.4%	34,958	158.9%	26,892,662	20.7%	33.0%	1,055	548
26	ORG	53,976	1.3%	107,430	50.2%	144,655,324	3.7%	103.2%	-3,577	-2,498
27	RRL	51,981	1.3%	38,742	134.2%	129,223,358	4.0%	156.1%	-1,197	10,424
28	AMC	51,653	1.3%	40,236	128.4%	46,403,742	11.1%	17.3%	-5,012	-656
29	MTS	44,383	1.1%	17,539	253.1%	71,225,311	6.2%	20.1%	-5,929	-2,076
30	A2M	42,785	1.1%	19,366	220.9%	174,388,789	2.5%	56.8%	339	-1,278
	Market*	4,031,095	100.0%	2,425,676	166.2%	4,050,392,786	10.0%	-20.2%	-83,472	16,858

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

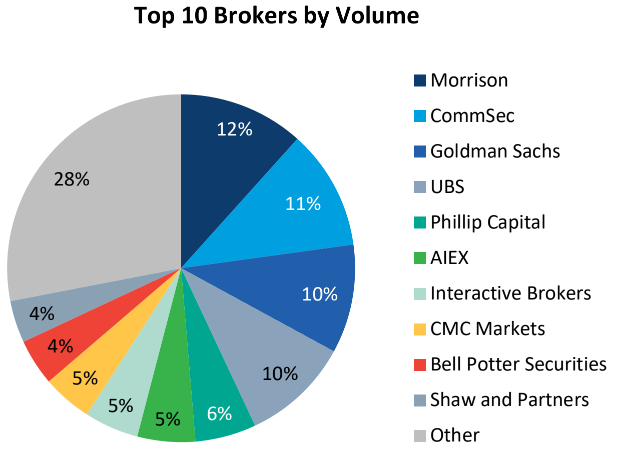
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

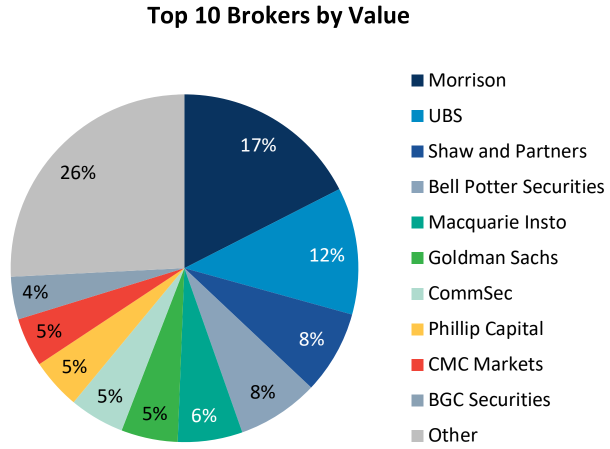
* Only TOP 30 ETO classes included

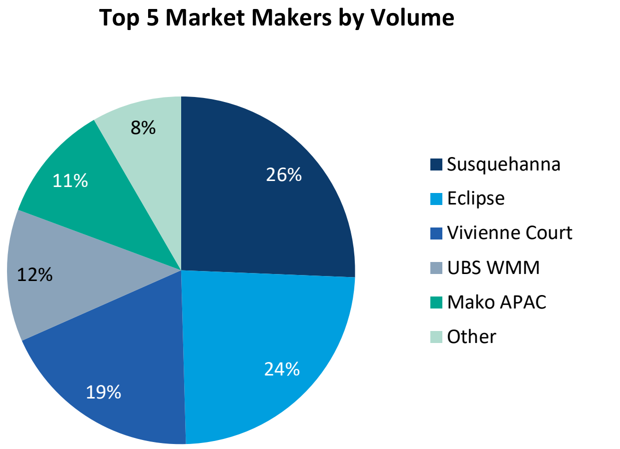
ASX EQUITY DERIVATIVES

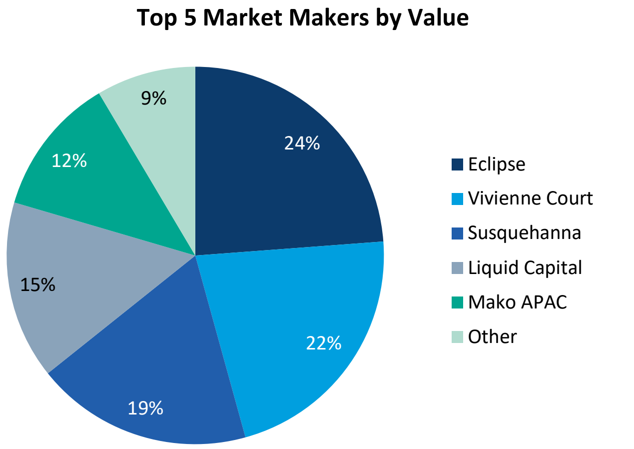
May 21

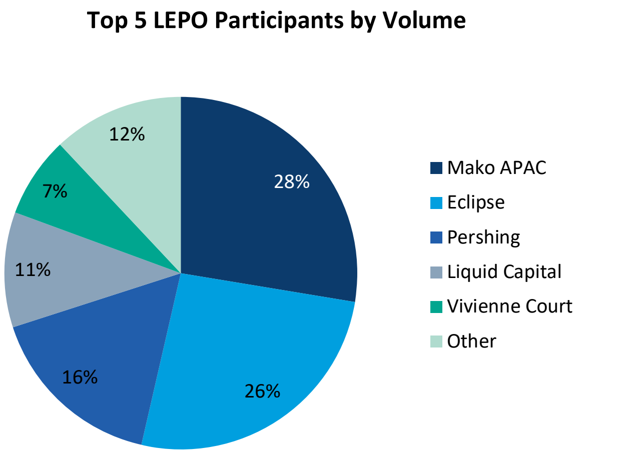
Options Market Share by Volume and Value Traded

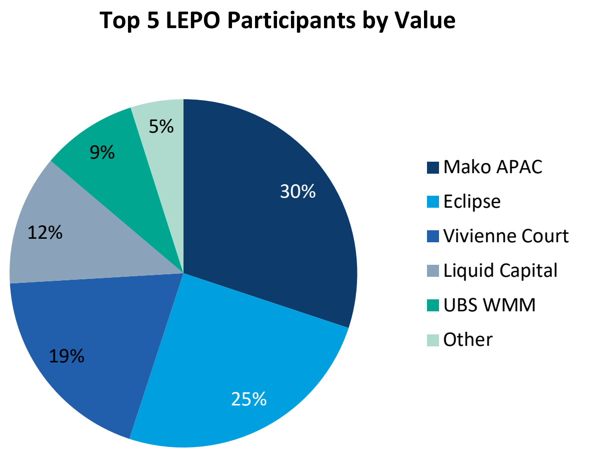












NOTE: The above charts include contracts traded in both Single Stock and Index options

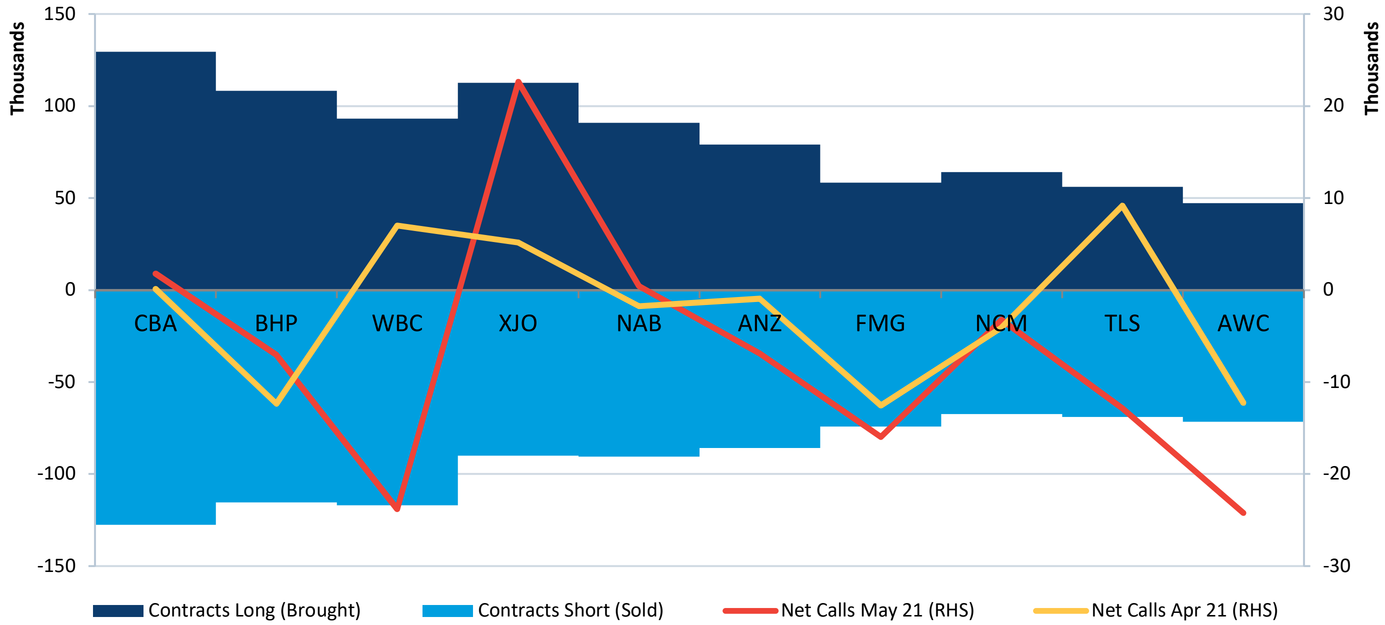
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

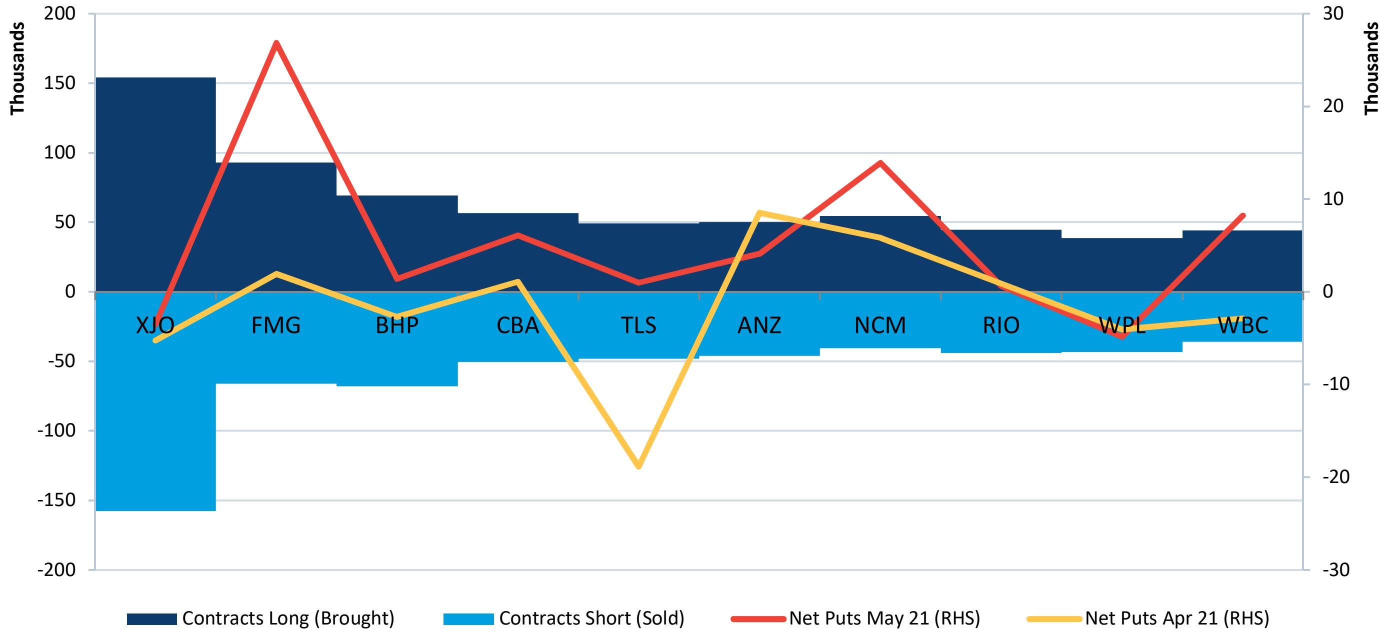
May 21

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)

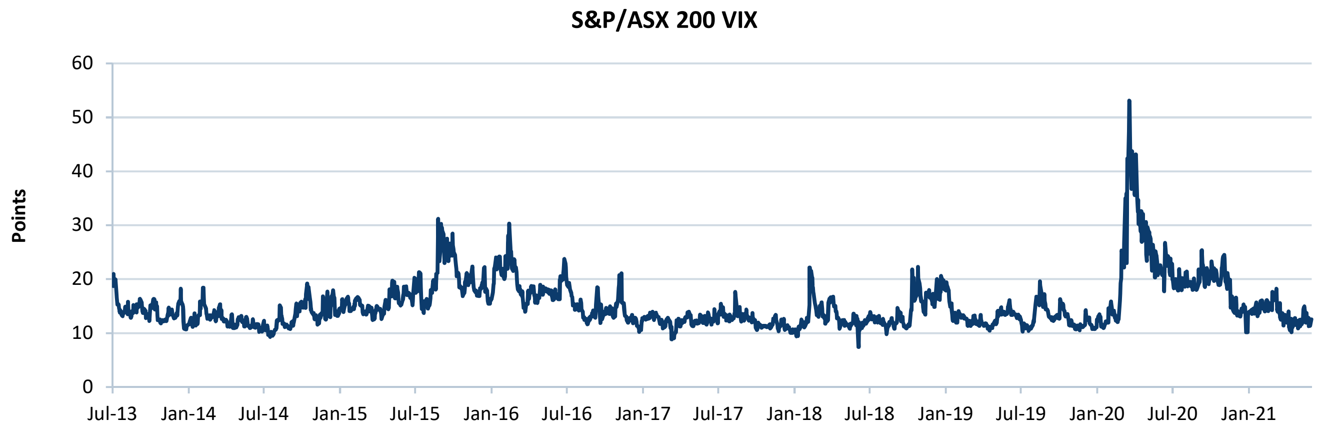


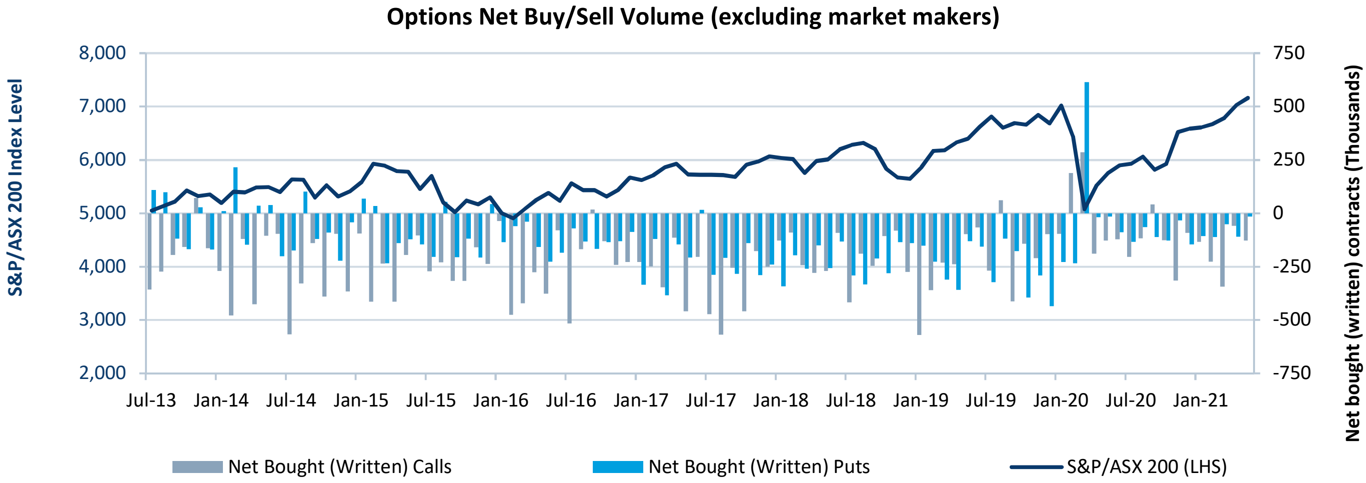
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

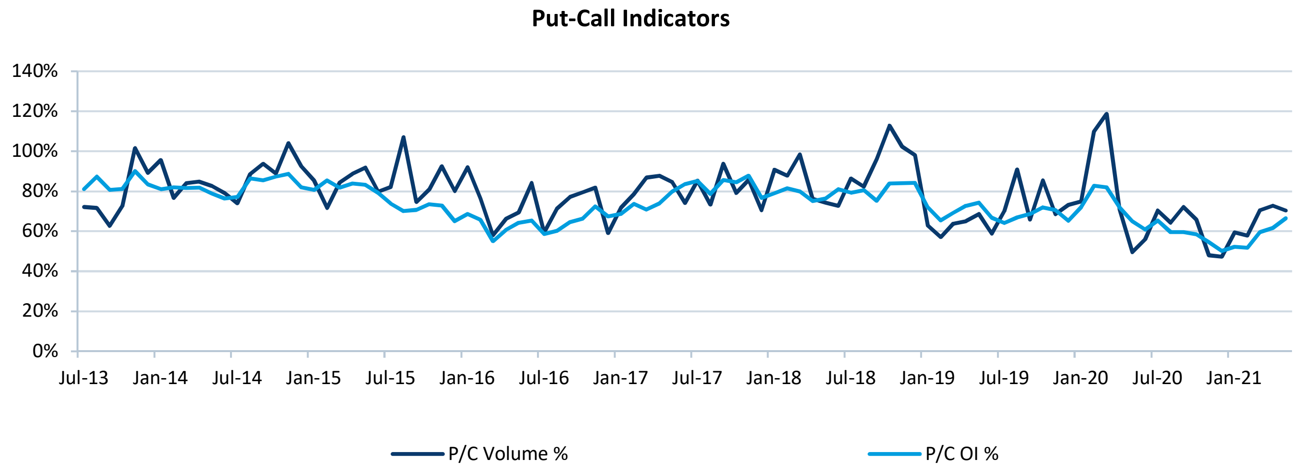
ASX EQUITY DERIVATIVES

May 21

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







ASX EQUITY DERIVATIVES

May 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-21	2,916,662	2,053,671	4,970,333	4,550,945	10,743	408,388	257
Apr-21	2,368,260	1,723,306	4,091,566	3,677,111	35,711	378,729	15
Variance	23.2%	19.2%	21.5%	23.8%	-69.9%	7.8%	1613.3%
May-20	3,426,798	1,697,522	5,124,320	4,363,998	255,939	504,383	0
Variance	-14.9%	21.0%	-3.0%	4.3%	-95.8%	-19.0%	N/A
Cal Yr to date	14,815,237	9,744,688	24,559,925	22,318,249	266,510	1,974,735	431
Fin Yr to date	34,728,392	21,779,211	56,507,603	50,252,951	1,453,765	4,800,412	475

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-21	598.6	355.6	954.2	568.8	57.2	310.1	18.1
Apr-21	526.2	331.4	857.6	366.1	84.0	406.3	1.1
Variance	13.8%	7.3%	11.3%	55.4%	-32.0%	-23.7%	1613.0%
May-20	884.2	650.9	1,535.1	556.3	327.6	651.1	0.0
Variance	-32.3%	-45.4%	-37.8%	2.2%	-82.6%	-52.4%	N/A
Cal Yr to date	3,271.4	2,019.1	5,290.6	2,674.4	652.3	1,934.1	29.8
Fin Yr to date	8,315.7	4,758.8	13,074.4	5,606.4	2,664.4	4,771.1	32.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
May-21	1,971,434	1,309,513	3,280,947	2,903,562	154,399	222,899	86
Apr-21	2,029,428	1,249,080	3,278,508	2,916,126	152,560	209,789	32
Variance	-2.9%	4.8%	0.1%	-0.4%	1.2%	6.2%	168.8%
May-20	2,235,914	1,455,940	3,691,854	3,125,817	169,608	396,414	15
Variance	-11.8%	-10.1%	-11.1%	-7.1%	-9.0%	-43.8%	473.3%
Cal Yr to date	10,527,512	6,106,602	16,634,115	14,777,958	838,866	1,017,105	183
Fin Yr to date	24,318,040	14,100,819	38,418,862	33,528,235	2,081,516	2,808,911	192

MORE INFORMATION

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