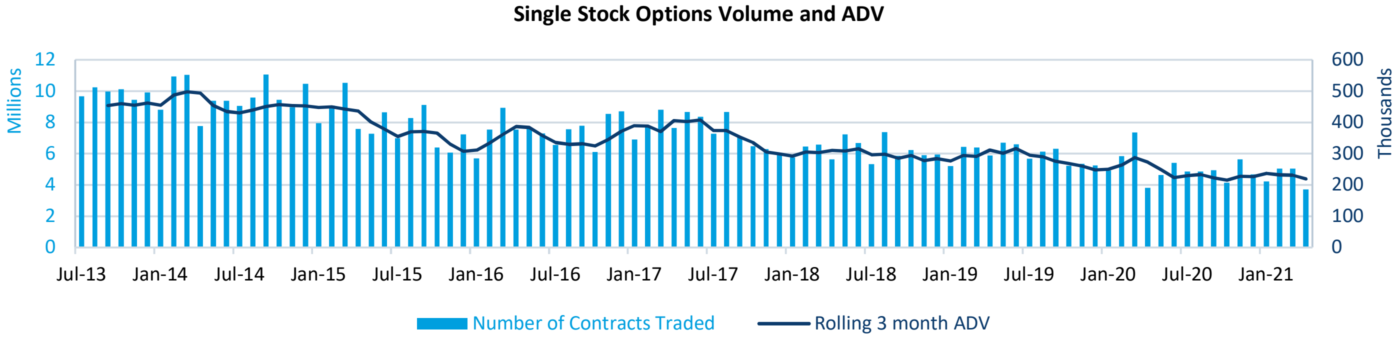
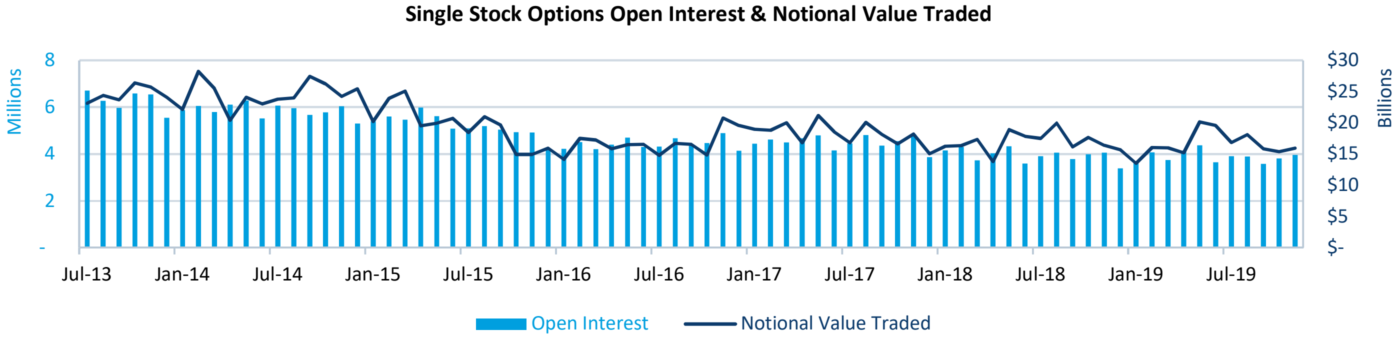
ASX EQUITY DERIVATIVES

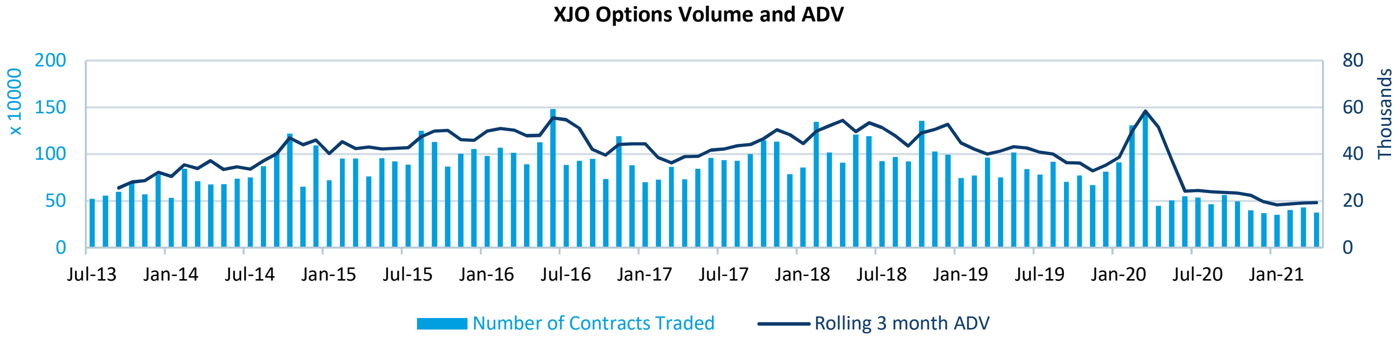
Options and Futures Statistics

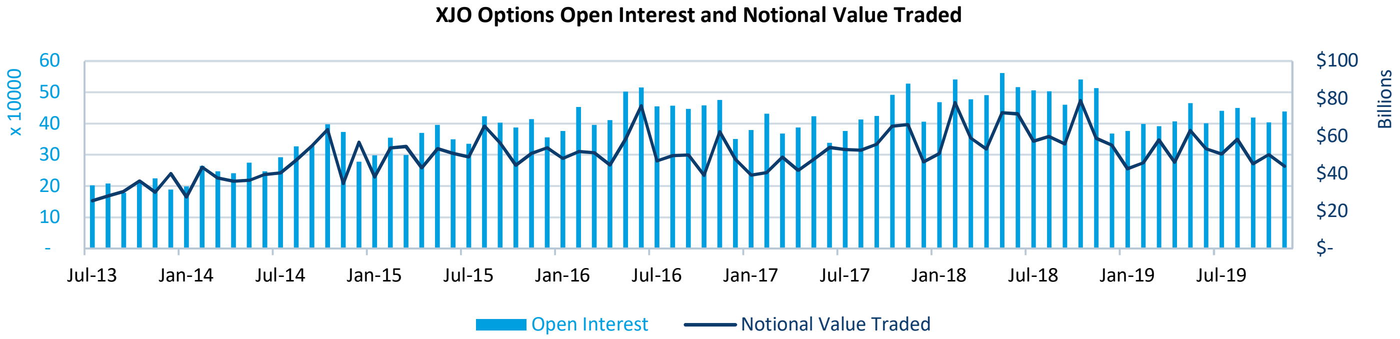
April 21

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

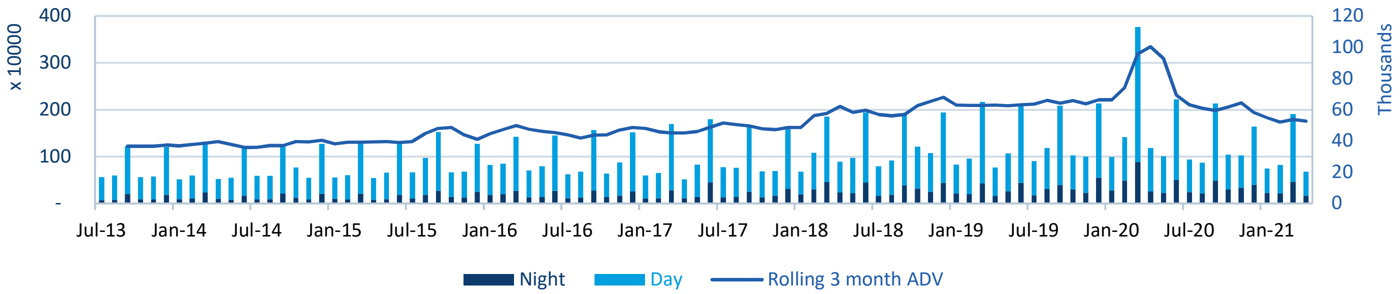
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

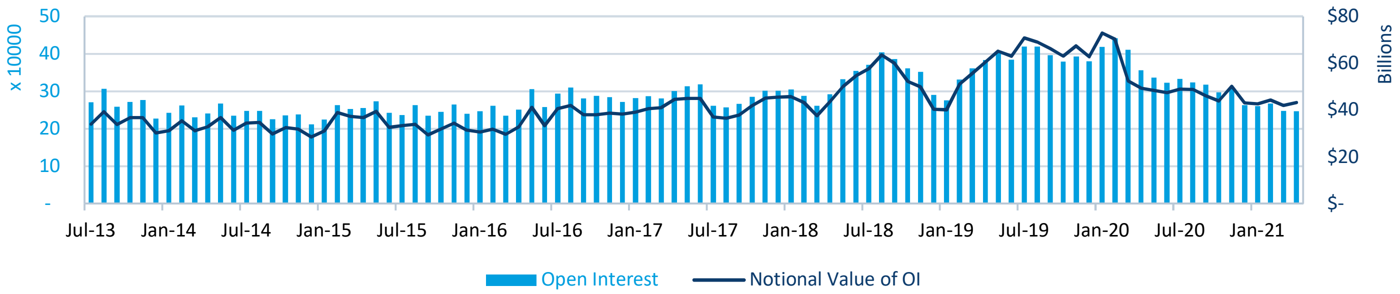
April 21

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

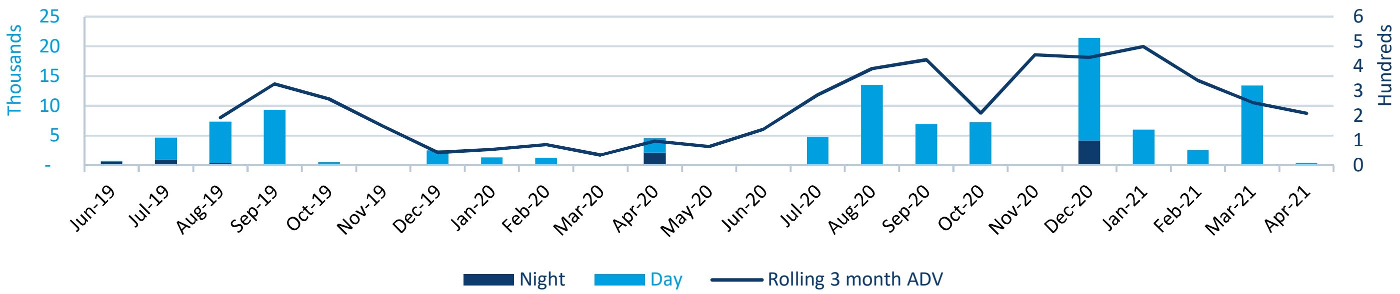
SPI 200 (AP) Futures Volume by Session and ADV



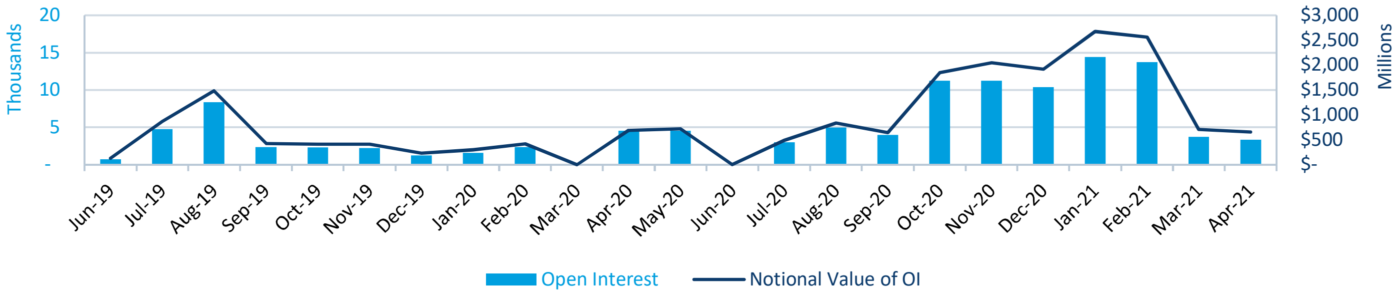
SPI 200 (AP) Futures Open Interest



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

ASX EQUITY DERIVATIVES

April 21

Options - Top Classes by Volume

RANK	APR 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	378,744	10.9%	209,822	180.5%	N/A	N/A	126.9%	5,169	-5,241
2	TLS	242,647	7.0%	253,325	95.8%	46,595,198	52.1%	45.9%	9,172	-18,867
3	CBA	237,649	6.8%	81,150	292.9%	6,413,993	370.5%	57.8%	110	1,091
4	BHP	229,893	6.6%	158,420	145.1%	18,568,155	123.8%	99.9%	-12,366	-2,699
5	NCM	219,904	6.3%	77,977	282.0%	7,635,635	288.0%	87.2%	-4,057	5,828
6	FMG	213,284	6.1%	91,520	233.0%	20,740,758	102.8%	75.9%	-12,536	1,937
7	WBC	163,353	4.7%	195,584	83.5%	12,717,149	128.5%	40.1%	7,003	-2,885
8	ORG	149,948	4.3%	110,070	136.2%	11,856,277	126.5%	34.5%	17,810	-9,893
9	RIO	145,057	4.2%	48,883	296.7%	3,362,002	431.5%	109.0%	-2,316	868
10	ANZ	136,609	3.9%	152,674	89.5%	9,647,256	141.6%	63.0%	-952	8,531
11	NAB	122,348	3.5%	141,781	86.3%	11,377,461	107.5%	14.9%	-1,770	-1,615
12	S32	103,649	3.0%	61,946	167.3%	30,933,731	33.5%	57.6%	-10,949	-2,752
13	OSH	103,093	3.0%	61,469	167.7%	16,816,470	61.3%	115.7%	13,996	-5,967
14	WPL	89,777	2.6%	73,540	122.1%	5,162,858	173.9%	113.0%	1,330	-4,071
15	AMP	88,569	2.5%	118,349	74.8%	60,345,592	14.7%	74.8%	28,662	-17,156
16	IPL	86,505	2.5%	53,453	161.8%	16,757,590	51.6%	9.5%	-6,424	-4,691
17	QAN	83,557	2.4%	65,510	127.5%	21,852,375	38.2%	717.5%	-2,894	-6,658
18	STO	75,858	2.2%	56,995	133.1%	13,949,569	54.4%	198.0%	-10,533	-6,262
19	AWC	73,983	2.1%	75,720	97.7%	30,848,224	24.0%	52.0%	-12,238	-2,323
20	WES	64,407	1.9%	36,503	176.4%	3,451,760	186.6%	37.9%	-1,673	2,224
21	WOW	59,853	1.7%	33,963	176.2%	6,458,424	92.7%	63.1%	2,694	-1,498
22	MQG	56,767	1.6%	27,455	206.8%	1,699,011	334.1%	44.0%	379	343
23	AGL	55,615	1.6%	44,308	125.5%	9,108,147	61.1%	57.5%	1,433	-1,823
24	CSL	49,705	1.4%	30,473	163.1%	1,993,010	249.4%	141.3%	800	-735
25	LLC	46,919	1.4%	69,562	67.4%	4,730,020	99.2%	112.0%	927	-1,380
26	SYD	41,616	1.2%	54,513	76.3%	14,383,197	28.9%	76.6%	-1,063	-6,459
27	RRL	40,191	1.2%	28,463	141.2%	7,191,007	55.9%	83.3%	4,417	-928
28	TAH	38,678	1.1%	40,748	94.9%	13,855,097	27.9%	36.2%	-10,041	-360
29	TCL	38,305	1.1%	50,148	76.4%	10,415,992	36.8%	26.9%	-6,531	1,251
30	SUN	37,097	1.1%	23,046	161.0%	10,669,084	34.8%	21.7%	-4,942	425
	Market*	3,473,580	100.0%	2,527,370	137.4%	429,535,042	80.9%	1107.5%	-7,383	-81,765

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

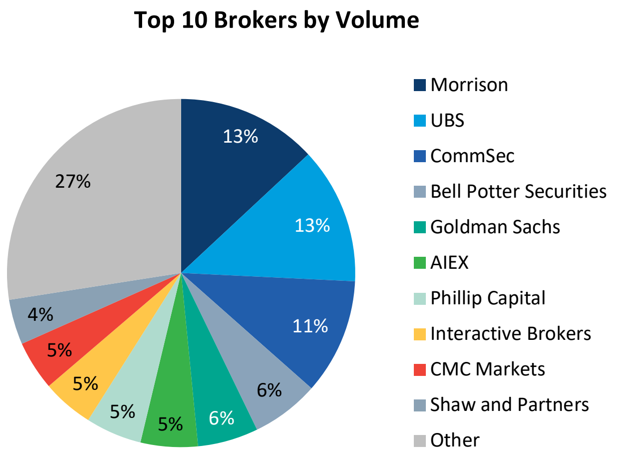
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

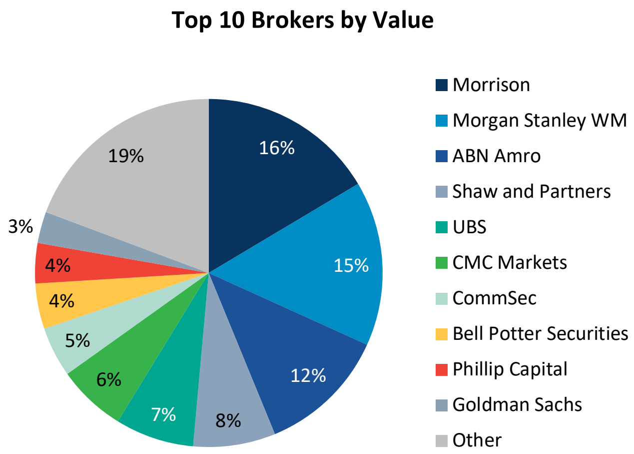
* Only TOP 30 ETO classes included

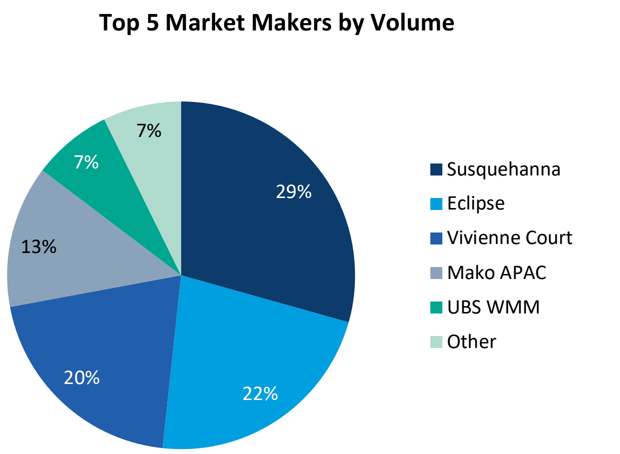
ASX EQUITY DERIVATIVES

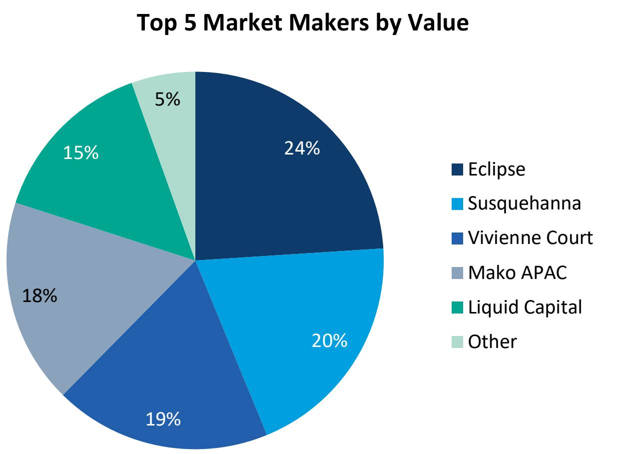
April 21

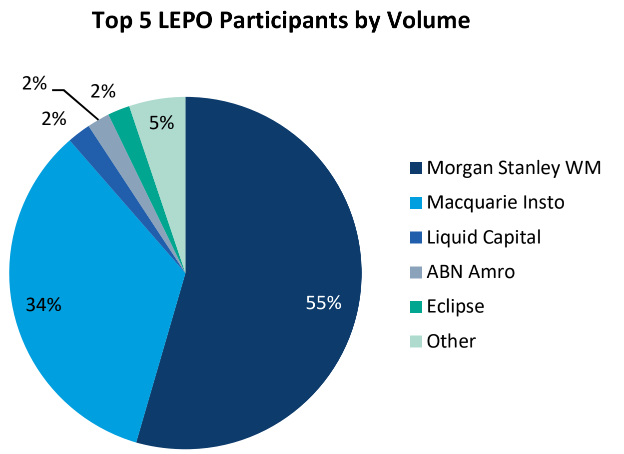
Options Market Share by Volume and Value Traded

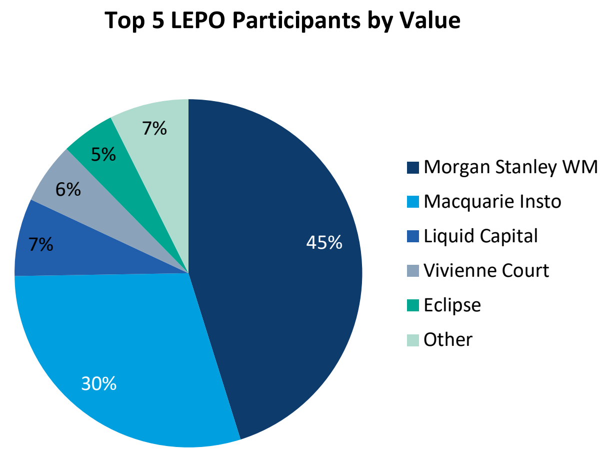












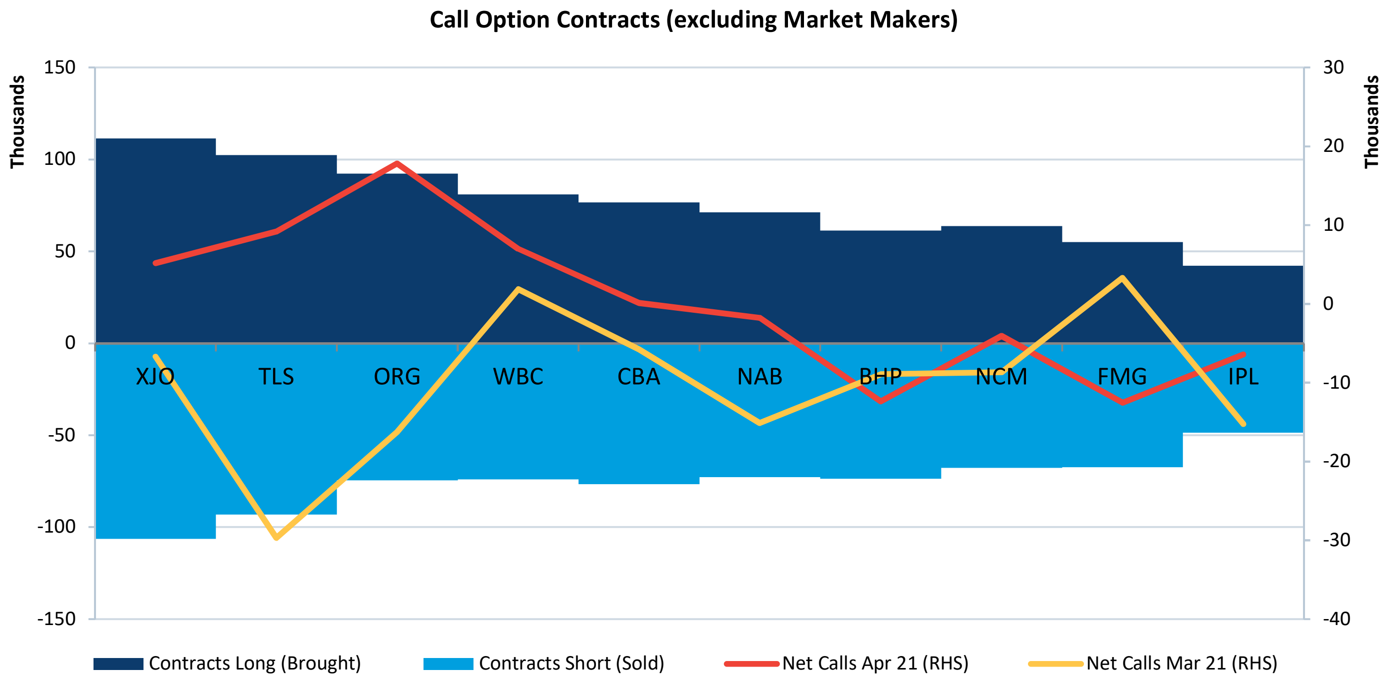
NOTE: The above charts include contracts traded in both Single Stock and Index options

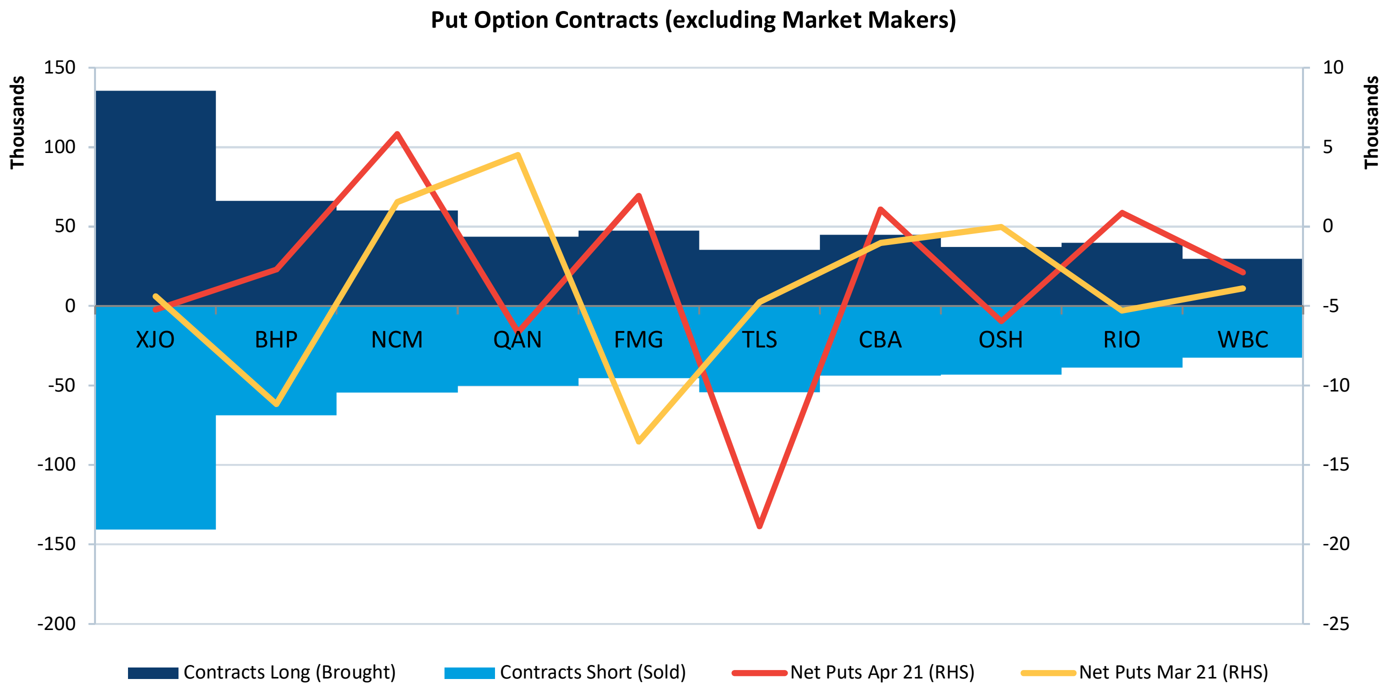
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

April 21

Top 10 Call and Put Option Contracts



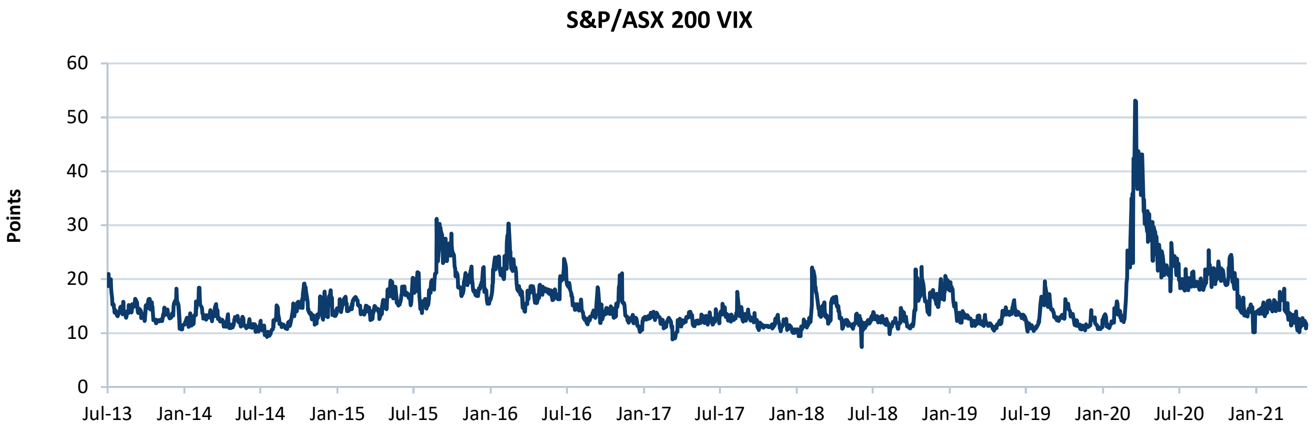


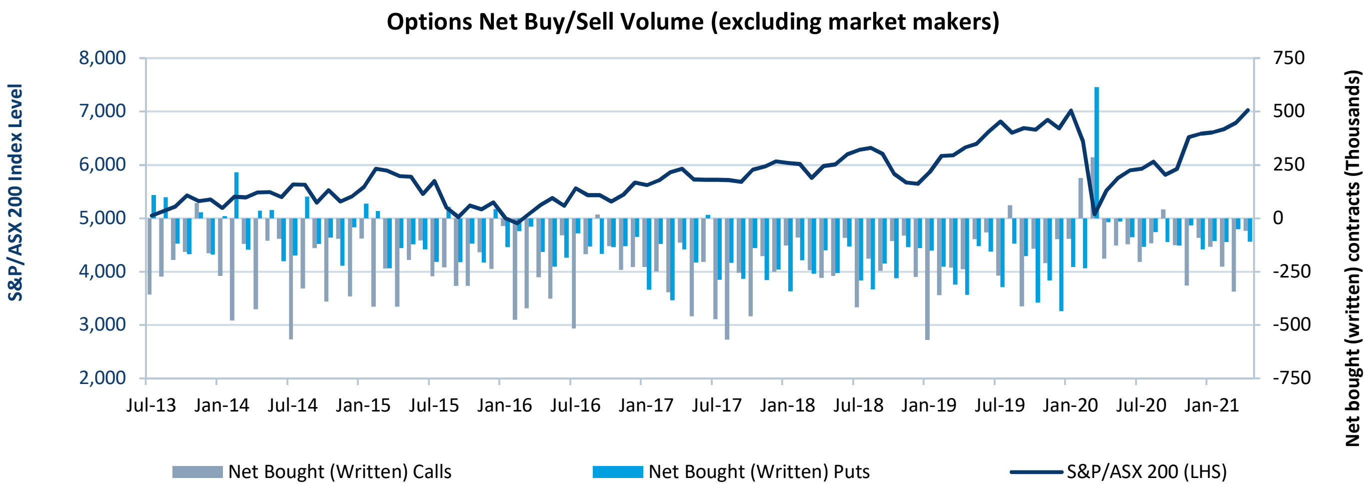
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

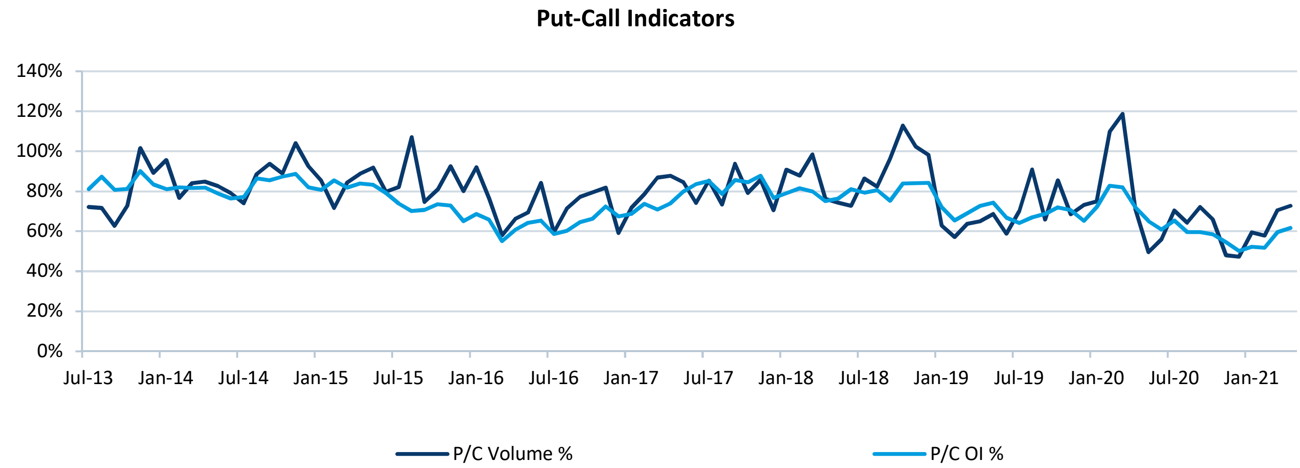
ASX EQUITY DERIVATIVES

April 21

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







ASX EQUITY DERIVATIVES

April 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-21	2,368,260	1,723,306	4,091,566	3,677,111	35,711	378,729	15
Mar-21	3,213,695	2,267,972	5,481,667	4,912,175	136,671	432,691	130
Variance	-26.3%	-24.0%	-25.4%	-25.1%	-73.9%	-12.5%	-88.5%
Apr-20	2,492,804	1,768,990	4,261,794	3,756,116	56,615	449,063	0
Variance	-5.0%	-2.6%	-4.0%	-2.1%	-36.9%	-15.7%	N/A
Cal Yr to date	11,898,575	7,691,017	19,589,592	17,767,304	255,767	1,566,347	174
Fin Yr to date	31,811,730	19,725,540	51,537,270	45,702,006	1,443,022	4,392,024	218

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-21	526.2	331.4	857.6	366.1	84.0	406.3	1.1
Mar-21	889.1	582.6	1,471.7	642.7	303.3	516.9	8.7
Variance	-40.8%	-43.1%	-41.7%	-43.0%	-72.3%	-21.4%	-87.9%
Apr-20	641.9	841.3	1,483.2	557.5	82.8	842.9	0.0
Variance	-18.0%	-60.6%	-42.2%	-34.3%	1.5%	-51.8%	N/A
Cal Yr to date	2,672.9	1,663.5	4,336.4	2,105.5	595.1	1,624.0	11.7
Fin Yr to date	7,717.1	4,403.1	12,120.2	5,037.6	2,607.2	4,461.0	14.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-21	2,029,428	1,249,080	3,278,508	2,916,126	152,560	209,789	32
Mar-21	2,034,569	1,212,152	3,246,721	2,885,630	170,119	190,906	65
Variance	-0.3%	3.0%	1.0%	1.1%	-10.3%	9.9%	-50.8%
Apr-20	2,262,402	1,627,572	3,889,974	3,220,040	262,447	407,472	15
Variance	-10.3%	-23.3%	-15.7%	-9.4%	-41.9%	-48.5%	113.3%
Cal Yr to date	8,556,078	4,797,089	13,353,168	11,874,396	684,467	794,206	97
Fin Yr to date	22,346,606	12,791,306	35,137,915	30,624,673	1,927,117	2,586,012	106

MORE INFORMATION

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