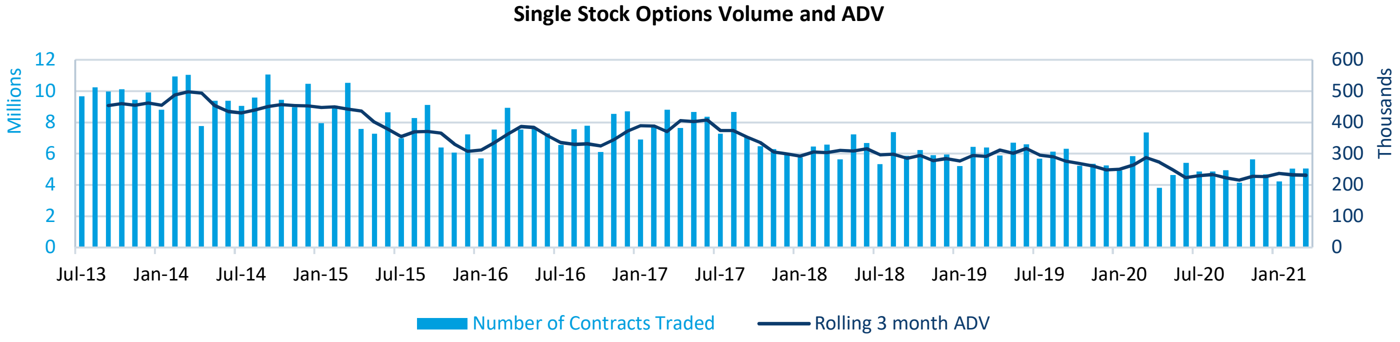
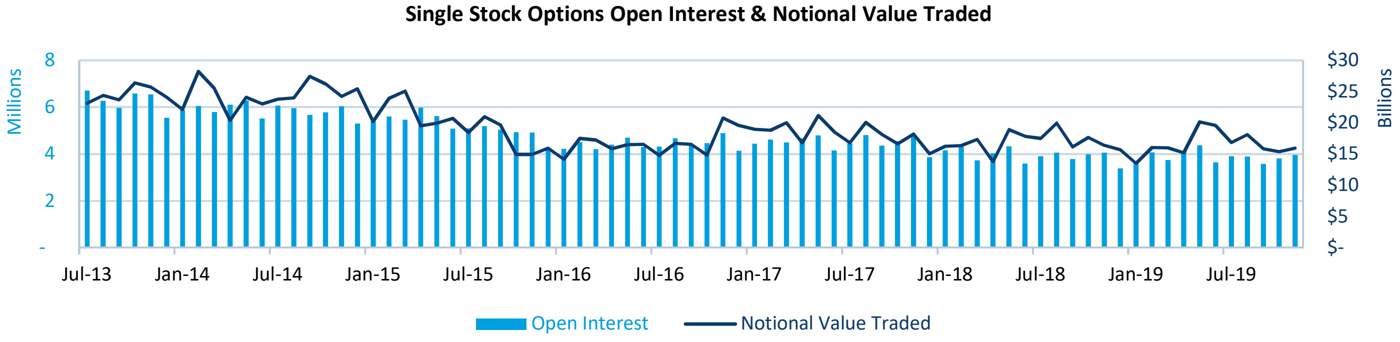
ASX EQUITY DERIVATIVES

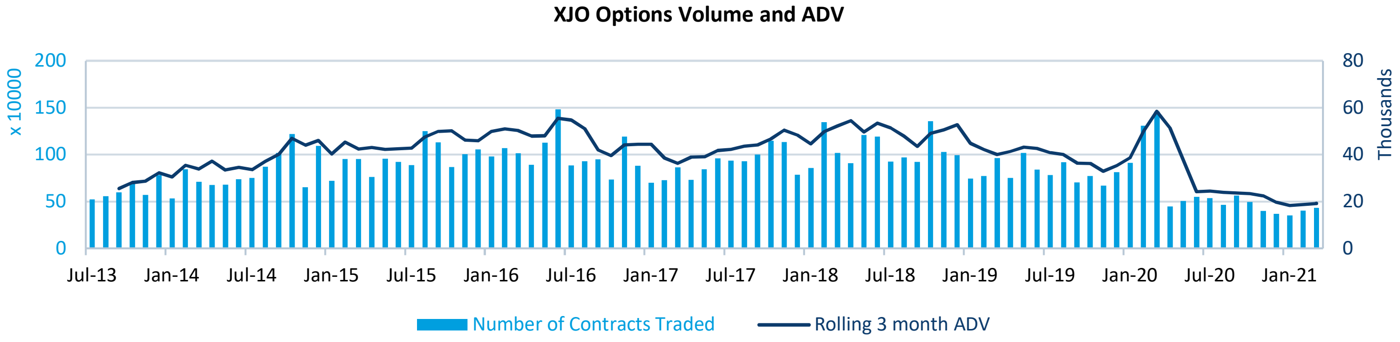
Options and Futures Statistics

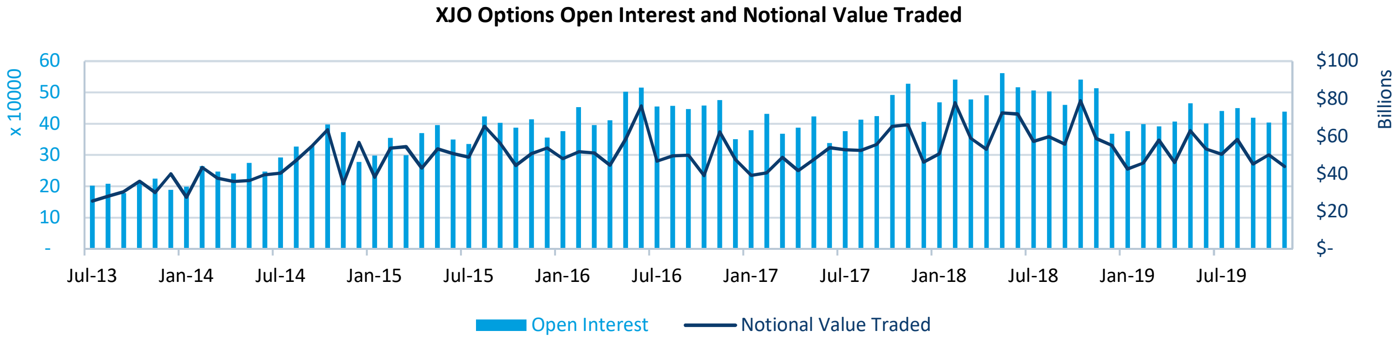
March 21

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

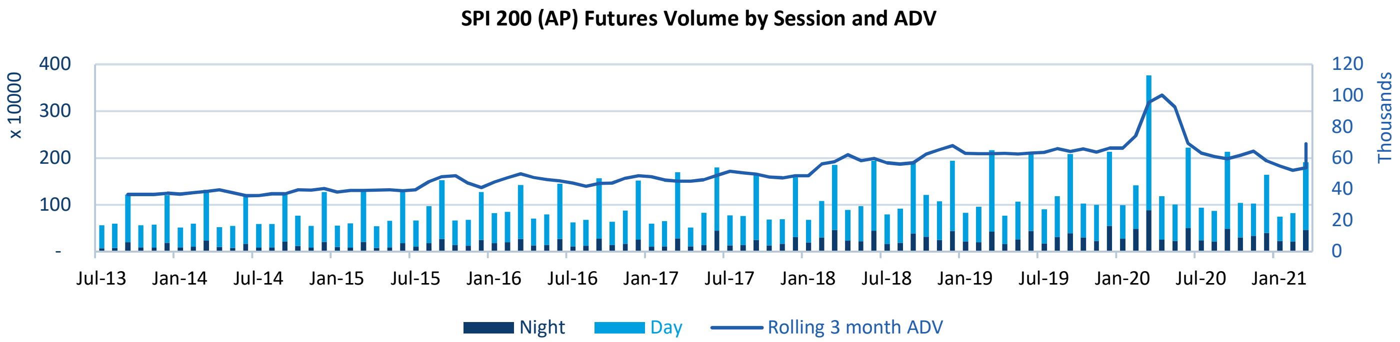
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

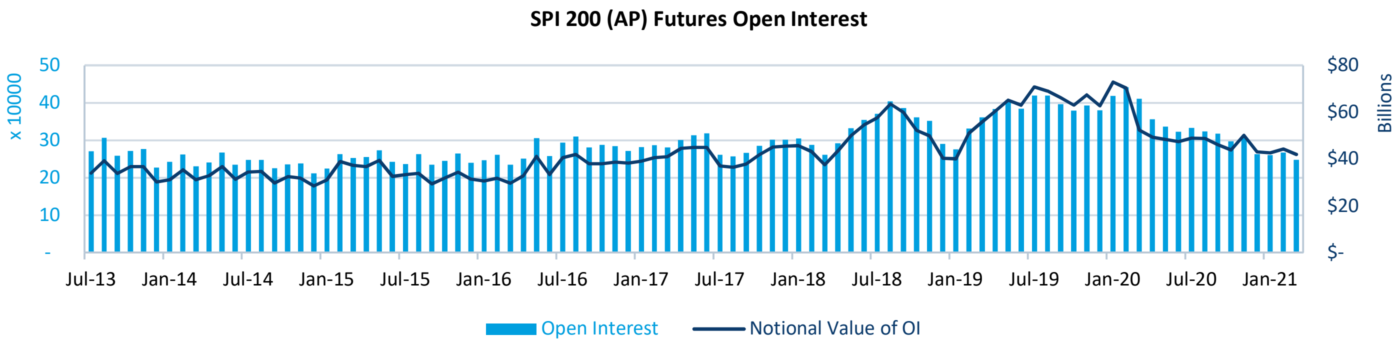
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

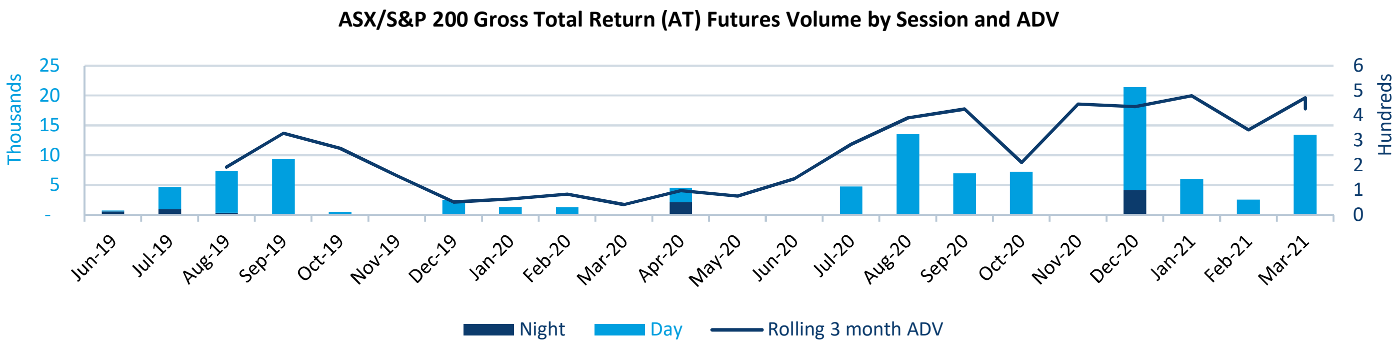
ASX EQUITY DERIVATIVES

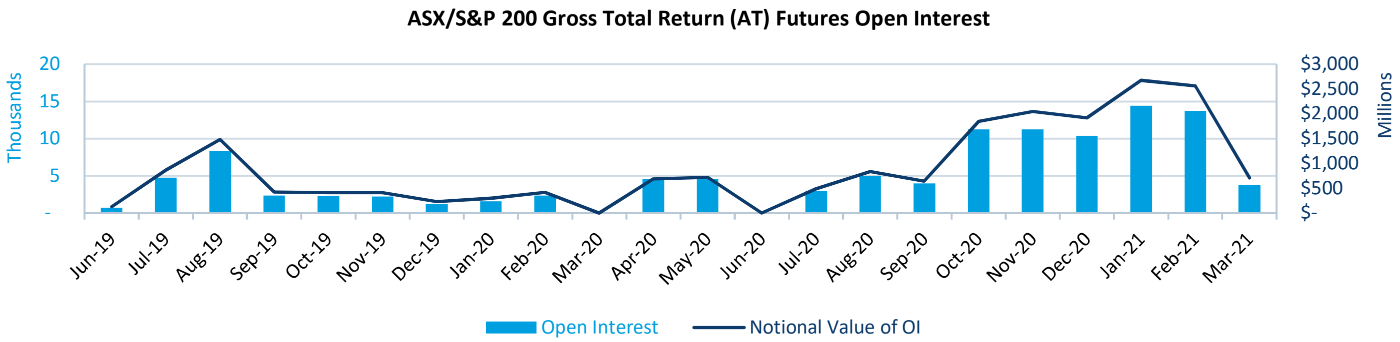
March 21

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

March 21

Options - Top Classes by Volume

RANK	MAR 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	432,821	9.6%	190,971	226.6%	N/A	N/A	192.7%	-6,681	-4,379
2	TLS	422,990	9.3%	268,313	157.6%	269,245,224	15.7%	59.5%	-29,696	-4,756
3	BHP	296,715	6.6%	151,578	195.8%	79,456,484	37.3%	83.1%	-8,915	-11,167
4	FMG	278,276	6.1%	98,389	282.8%	119,925,835	23.2%	81.1%	3,303	-13,534
5	CBA	265,360	5.9%	84,102	315.5%	29,904,172	88.7%	66.3%	-5,762	-1,022
6	ANZ	226,299	5.0%	159,221	142.1%	72,854,161	31.1%	37.7%	-3,270	14,395
7	WBC	201,313	4.4%	184,959	108.8%	74,432,444	27.0%	21.7%	1,853	-3,894
8	RIO	196,249	4.3%	49,029	400.3%	17,521,455	112.0%	118.7%	2,440	-5,297
9	NCM	187,417	4.1%	67,759	276.6%	34,108,825	54.9%	107.5%	-8,683	1,547
10	NAB	172,287	3.8%	148,480	116.0%	65,728,312	26.2%	38.8%	-15,140	215
11	STO	166,770	3.7%	67,190	248.2%	207,229,553	8.0%	72.3%	-7,307	-366
12	AMP	150,205	3.3%	114,222	131.5%	111,533,742	13.5%	116.1%	-5,901	-18,800
13	AWC	145,363	3.2%	80,101	181.5%	185,471,240	7.8%	295.9%	-30,506	3,533
14	WPL	136,725	3.0%	74,030	184.7%	29,032,960	47.1%	83.6%	-2,016	-1,284
15	SCG	125,244	2.8%	125,517	99.8%	154,985,681	8.1%	30.7%	-10,654	3,528
16	ORG	97,659	2.2%	128,168	76.2%	65,381,634	14.9%	43.2%	-16,266	-3,214
17	QAN	92,767	2.0%	66,080	140.4%	133,179,241	7.0%	383.8%	-7,685	4,511
18	S32	92,534	2.0%	60,241	153.6%	199,736,980	4.6%	136.4%	-15,444	-2,037
19	TCL	84,758	1.9%	52,602	161.1%	59,079,068	14.3%	17.4%	-13,768	2,679
20	GMG	82,865	1.8%	31,864	260.1%	58,511,058	14.2%	8.7%	-3,562	72
21	CSL	77,982	1.7%	31,584	246.9%	10,494,213	74.3%	137.5%	1,044	-2,533
22	TAH	77,298	1.7%	30,438	254.0%	57,701,883	13.4%	9.3%	-7,863	283
23	IPL	75,320	1.7%	36,462	206.6%	78,879,188	9.5%	7.7%	-15,249	-803
24	OSH	73,864	1.6%	50,615	145.9%	86,211,129	8.6%	24.5%	-21,005	-22
25	SYD	72,940	1.6%	48,797	149.5%	69,077,723	10.6%	14.0%	-6,783	1,413
26	AMC	65,036	1.4%	36,815	176.7%	29,178,287	22.3%	25.0%	-11,388	4,113
27	TWE	63,642	1.4%	23,348	272.6%	49,733,386	12.8%	9.0%	-7,981	1,216
28	WOW	58,078	1.3%	28,155	206.3%	22,673,563	25.6%	79.6%	-2,934	-1,219
29	WES	55,128	1.2%	34,368	160.4%	19,044,882	28.9%	44.3%	-687	395
30	IAG	54,504	1.2%	38,149	142.9%	127,375,201	4.3%	97.5%	-458	-2,454
	Market*	4,528,409	100.0%	2,561,547	176.8%	2,517,687,524	18.0%	15.1%	-256,964	-38,881

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

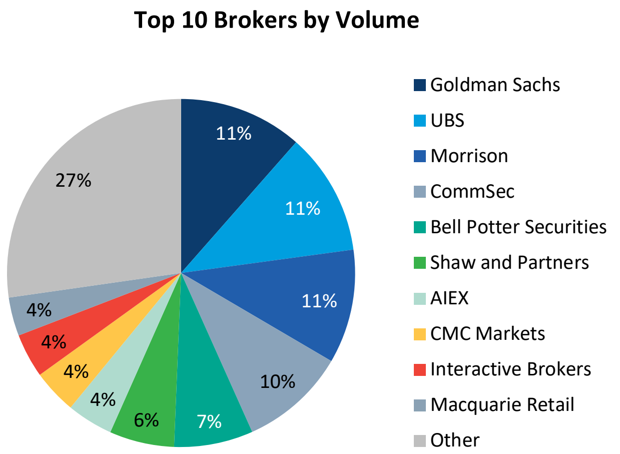
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

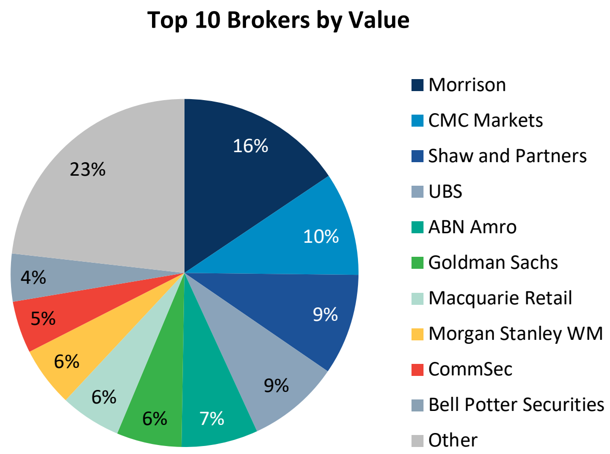
* Only TOP 30 ETO classes included

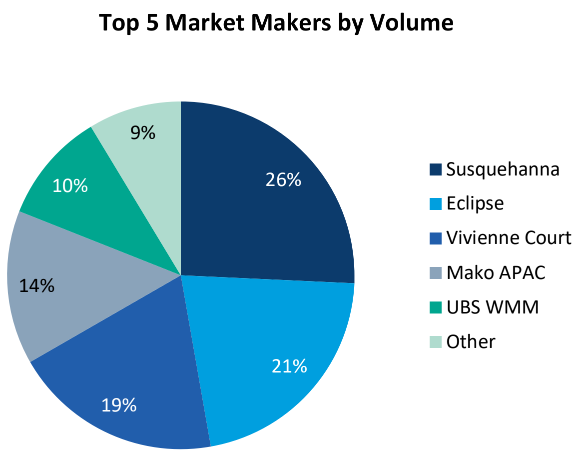
ASX EQUITY DERIVATIVES

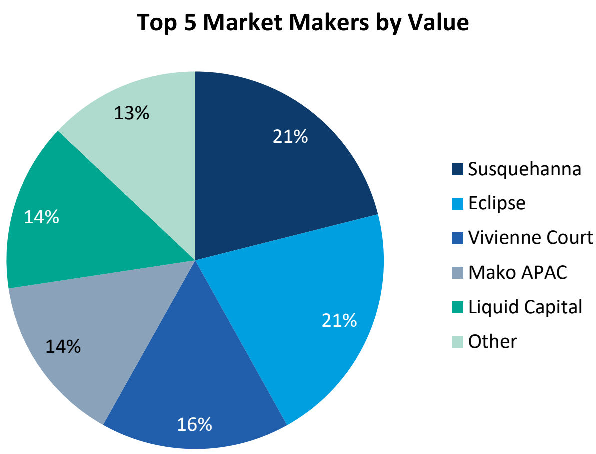
March 21

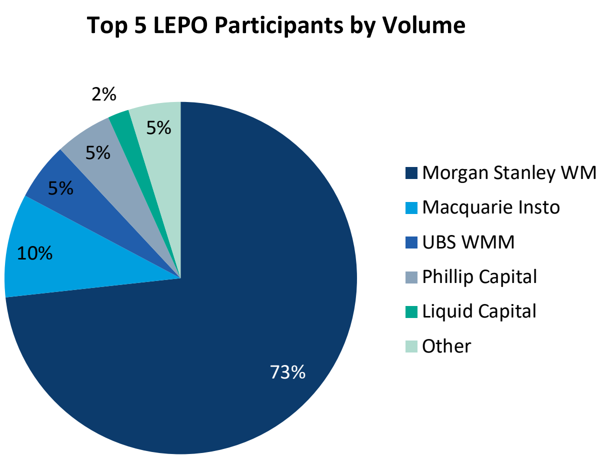
Options Market Share by Volume and Value Traded

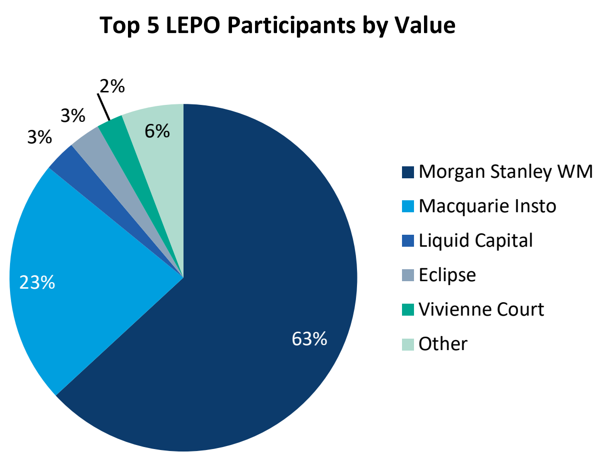












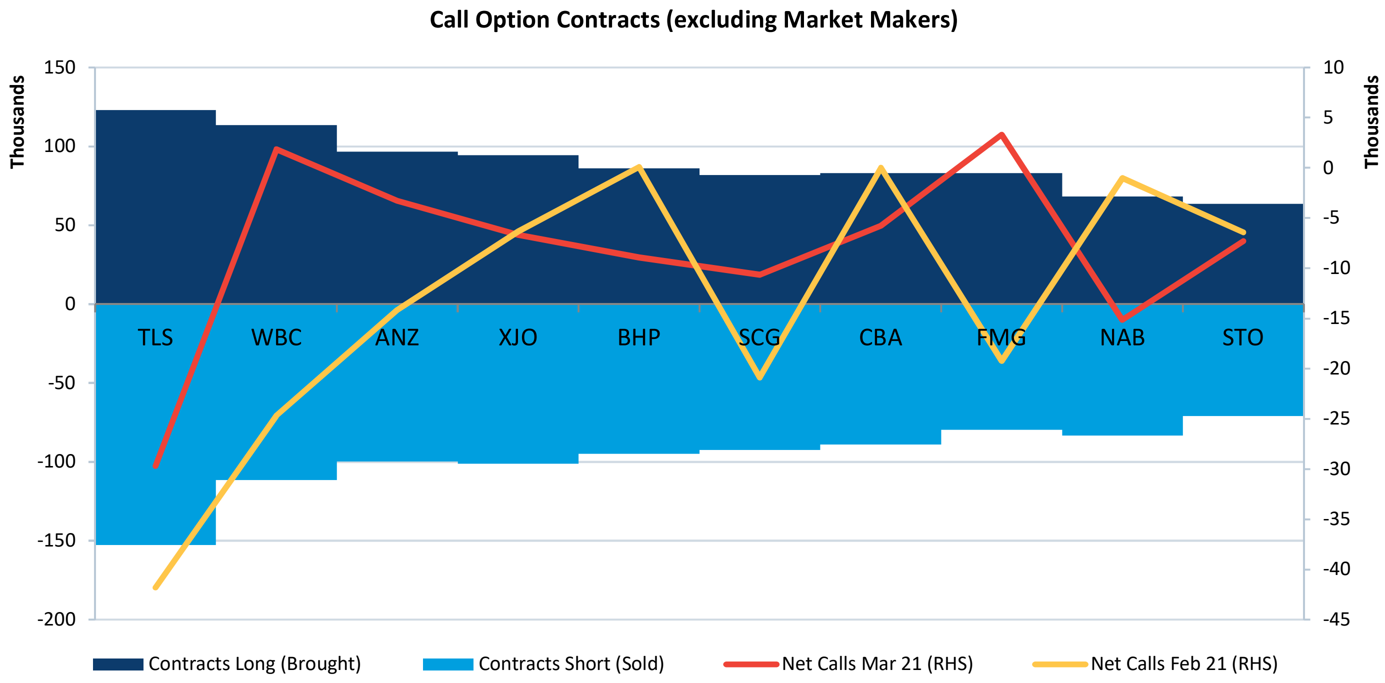
NOTE: The above charts include contracts traded in both Single Stock and Index options

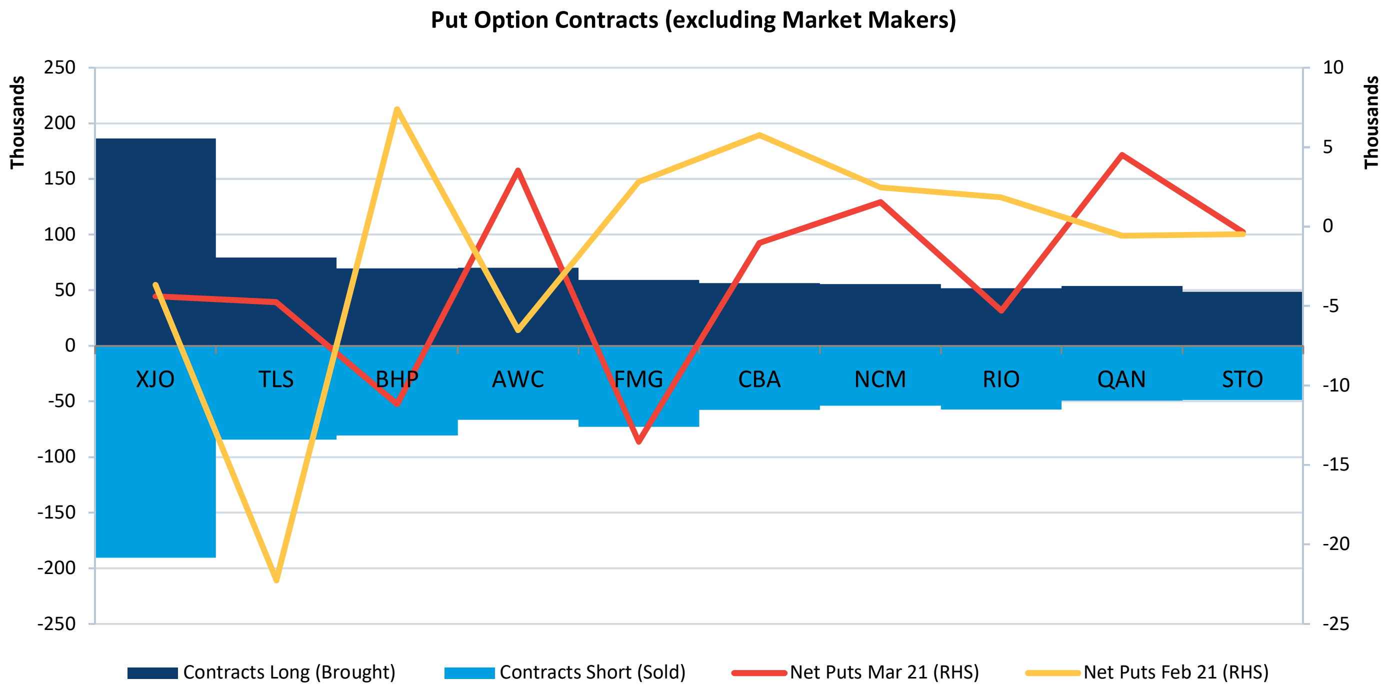
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

March 21

Top 10 Call and Put Option Contracts



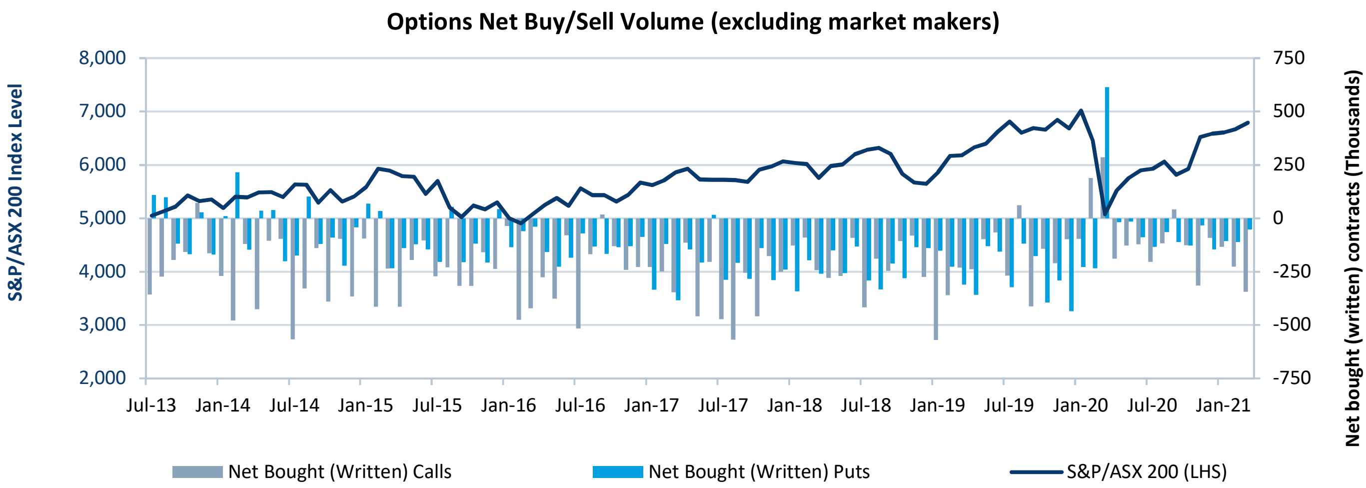


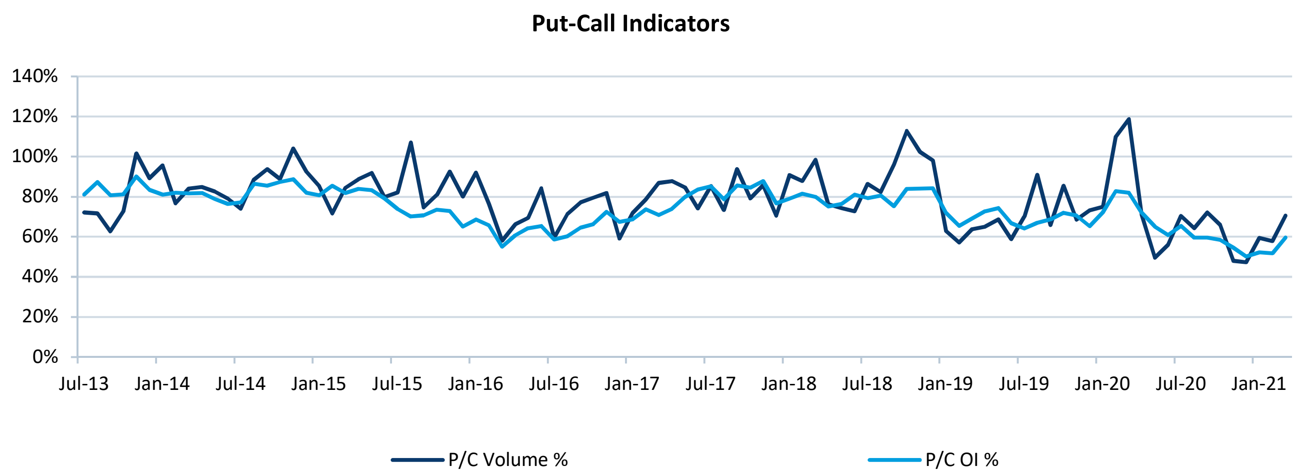
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

March 21

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





ASX EQUITY DERIVATIVES

March 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-21	3,213,695	2,267,972	5,481,667	4,912,175	136,671	432,691	130
Feb-21	3,453,483	1,999,184	5,452,667	5,004,000	45,116	403,551	0
Variance	-6.9%	13.4%	0.5%	-1.8%	202.9%	7.2%	N/A
Mar-20	4,031,409	4,784,816	8,816,225	6,633,562	722,629	1,459,080	954
Variance	-20.3%	-52.6%	-37.8%	-25.9%	-81.1%	-70.3%	-86.4%
Cal Yr to date	9,530,315	5,967,711	15,498,026	14,090,193	220,056	1,187,618	159
Fin Yr to date	29,443,470	18,002,234	47,445,704	42,024,895	1,407,311	4,013,295	203

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-21	889.1	582.6	1,471.7	642.7	303.3	516.9	8.7
Feb-21	680.9	396.0	1,076.8	565.7	96.8	414.3	0.0
Variance	30.6%	47.1%	36.7%	13.6%	213.2%	24.8%	N/A
Mar-20	1,692.6	4,853.8	6,546.4	1,413.7	642.2	4,438.5	52.1
Variance	-47.5%	-88.0%	-77.5%	-54.5%	-52.8%	-88.4%	-83.2%
Cal Yr to date	2,146.7	1,332.1	3,478.8	1,739.4	511.1	1,217.6	10.7
Fin Yr to date	7,190.9	4,071.7	11,262.6	4,671.5	2,523.2	4,054.6	13.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-21	2,034,569	1,212,152	3,246,721	2,885,630	170,119	190,906	65
Feb-21	2,362,676	1,222,735	3,585,411	3,192,076	188,839	204,496	0
Variance	-13.9%	-0.9%	-9.4%	-9.6%	-9.9%	-6.6%	N/A
Mar-20	2,031,870	1,665,950	3,697,821	3,018,459	264,866	414,481	15
Variance	0.1%	-27.2%	-12.2%	-4.4%	-35.8%	-53.9%	333.3%
Cal Yr to date	6,526,650	3,548,009	10,074,660	8,958,270	531,907	584,417	65
Fin Yr to date	20,317,178	11,542,226	31,859,407	27,708,547	1,774,557	2,376,223	74

MORE INFORMATION

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