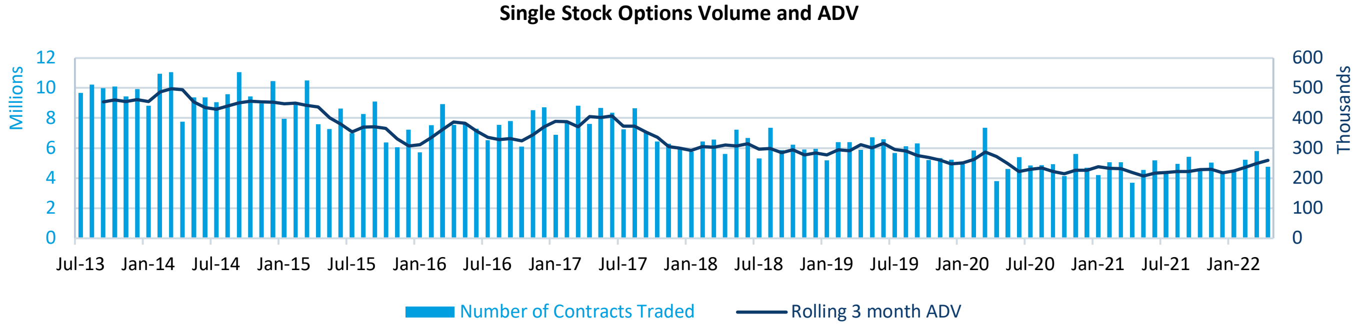
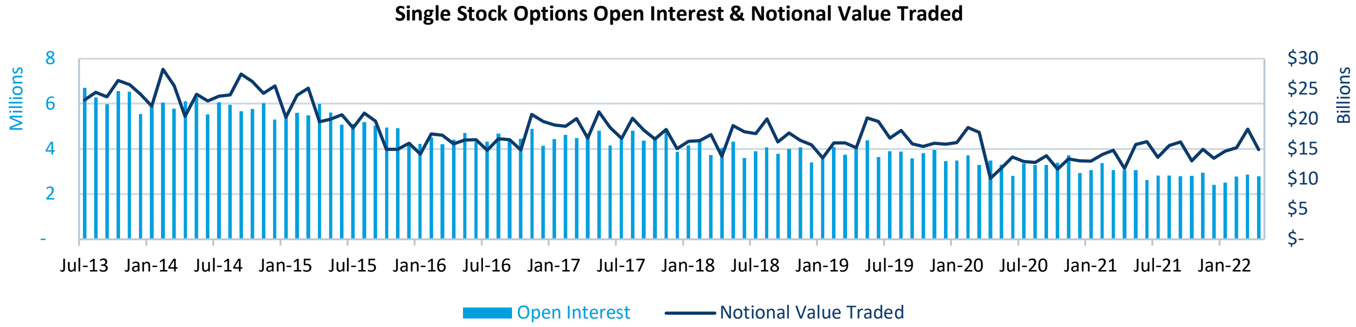
ASX EQUITY DERIVATIVES

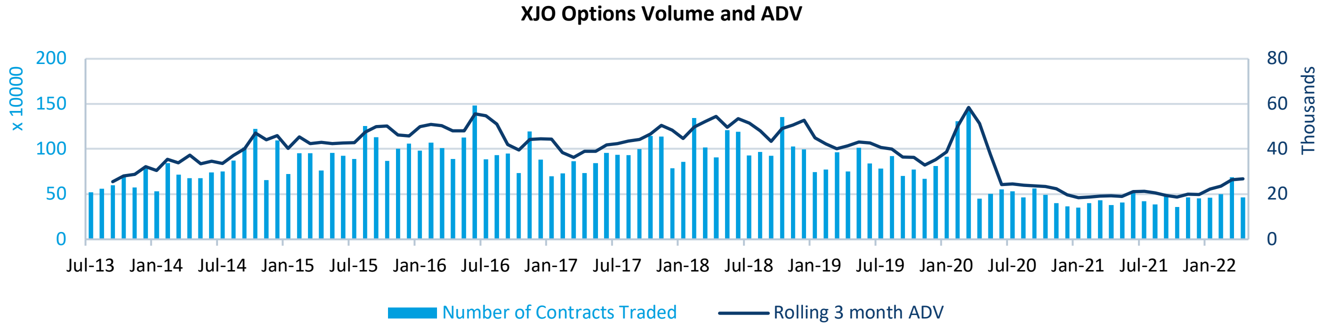
Options and Futures Statistics

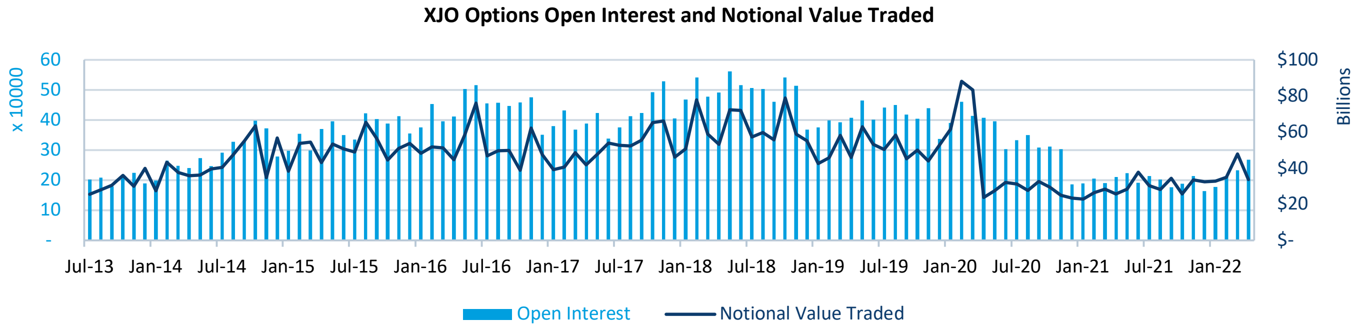
April 22

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

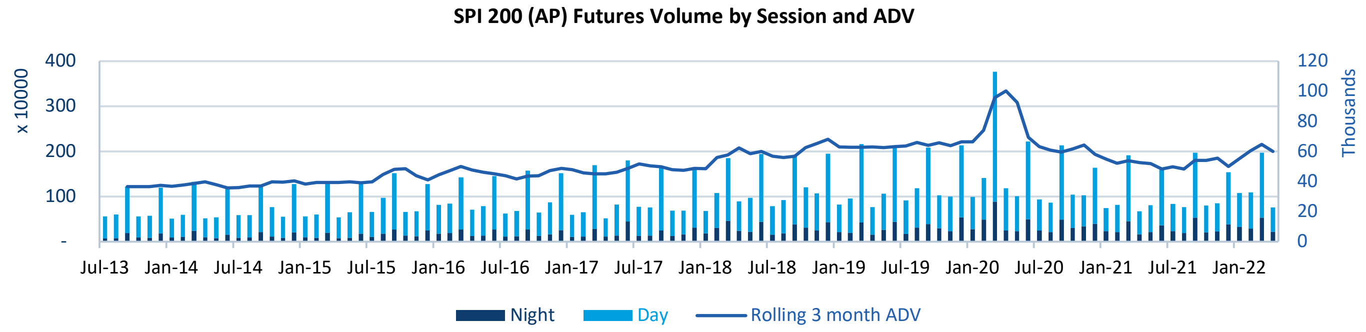
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

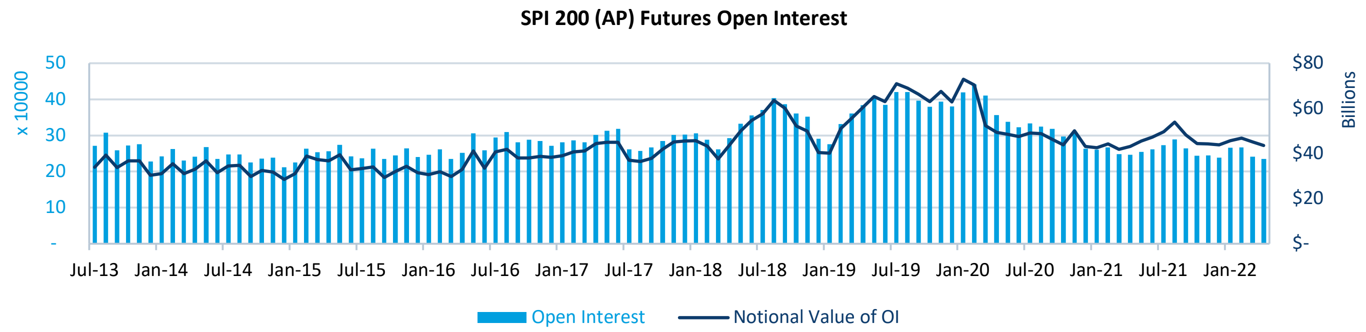
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

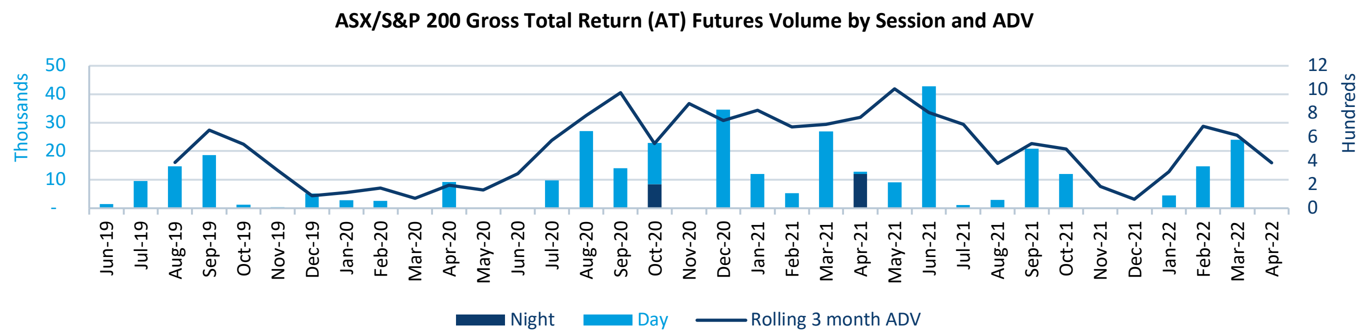
ASX EQUITY DERIVATIVES

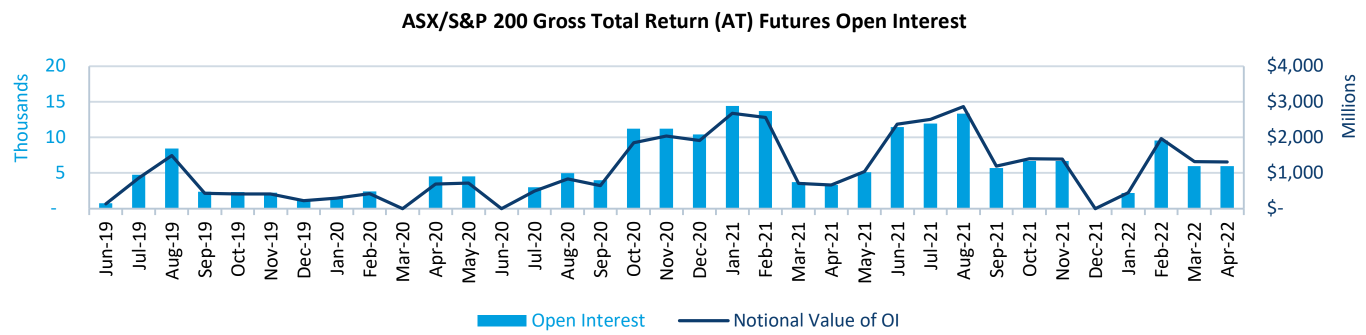
April 22

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

April 22

Options - Top Classes by Volume

RANK	APR 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	BHP	468,598	11.5%	183,688	255.1%	161,568,988	29.0%	115.4%	0	-7,387
2	XJO	463,671	11.4%	267,389	173.4%	N/A	N/A	184.0%	-2,290	-1,829
3	FMG	366,384	9.0%	120,863	303.1%	170,319,028	21.5%	197.8%	-10,046	20,375
4	WBC	198,602	4.9%	159,209	124.7%	80,421,019	24.7%	111.0%	-6,491	-4,109
5	TLS	197,672	4.8%	201,306	98.2%	367,441,477	5.4%	54.6%	-1,871	14,598
6	NCM	189,812	4.7%	79,619	238.4%	53,274,057	35.6%	117.4%	-10,913	-7,356
7	NAB	169,606	4.2%	120,589	140.6%	74,056,175	22.9%	21.9%	2,344	2,960
8	CBA	159,219	3.9%	64,281	247.7%	28,488,472	55.9%	60.5%	4,689	-2,090
9	STO	140,082	3.4%	111,917	125.2%	184,987,819	7.6%	35.8%	-4,531	-18,385
10	AWC	129,111	3.2%	76,233	169.4%	207,201,291	6.2%	192.4%	-5,127	-16,978
11	AGL	129,067	3.2%	50,794	254.1%	79,110,506	16.3%	394.8%	-2,268	15
12	WPL	124,658	3.1%	70,631	176.5%	58,084,867	21.5%	90.3%	-5,020	-5,477
13	RIO	111,868	2.7%	42,432	263.6%	23,658,335	47.3%	150.7%	-3,146	629
14	ANZ	103,137	2.5%	79,442	129.8%	75,634,157	13.6%	61.2%	-1,972	-10,647
15	ORG	102,367	2.5%	91,018	112.5%	91,674,454	11.2%	5.3%	-8,282	789
16	SGR	86,550	2.1%	46,886	184.6%	70,404,970	12.3%	4488.2%	2,911	71
17	WOW	84,907	2.1%	47,741	177.8%	35,753,149	23.7%	49.7%	-3,299	4,529
18	S32	80,678	2.0%	57,401	140.6%	326,148,350	2.5%	139.7%	-8,719	-11,429
19	IAG	78,926	1.9%	52,720	149.7%	74,004,082	10.7%	25.6%	1,875	8
20	MQG	76,671	1.9%	21,290	360.1%	10,927,458	70.2%	70.7%	209	-785
21	CSL	74,739	1.8%	25,641	291.5%	10,755,209	69.5%	131.1%	4,235	-761
22	AMP	73,426	1.8%	96,468	76.1%	185,124,062	4.0%	62.0%	-9,115	-2,025
23	WES	69,696	1.7%	33,951	205.3%	36,147,995	19.3%	165.4%	-405	-2,466
24	EDV	67,528	1.7%	30,461	221.7%	55,560,560	12.2%	7.9%	-1,489	-1,804
25	COL	62,445	1.5%	37,860	164.9%	73,141,329	8.5%	28.7%	-4,750	547
26	LLC	61,072	1.5%	30,275	201.7%	29,973,188	20.4%	4.8%	-2,699	1,021
27	BOQ	54,260	1.3%	24,596	220.6%	76,357,146	7.1%	127.5%	5,468	-3,704
28	AZJ	52,572	1.3%	36,071	145.7%	135,284,229	3.9%	11.7%	-11,228	-1,451
29	MPL	51,648	1.3%	22,024	234.5%	93,080,670	5.5%	30.5%	407	55
30	A2M	51,278	1.3%	23,218	220.9%	66,111,470	7.8%	126.5%	25	-709
	Market*	4,080,250	100.0%	2,306,014	176.9%	2,934,694,512	13.9%	66.0%	-81,498	-53,795

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

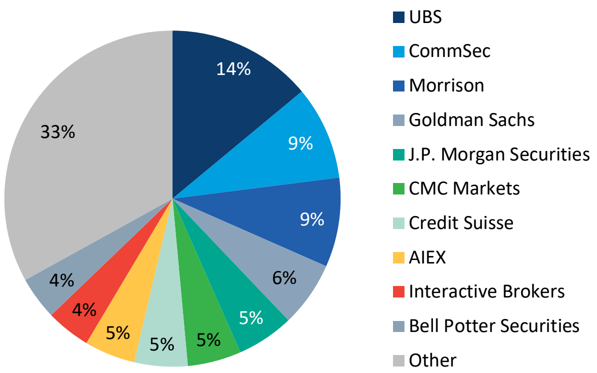
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

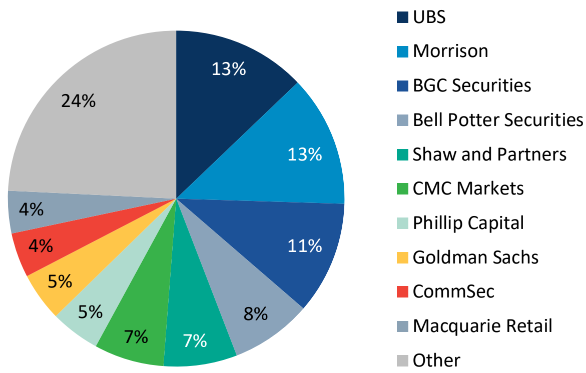
April 22

Options Market Share by Volume and Value Traded

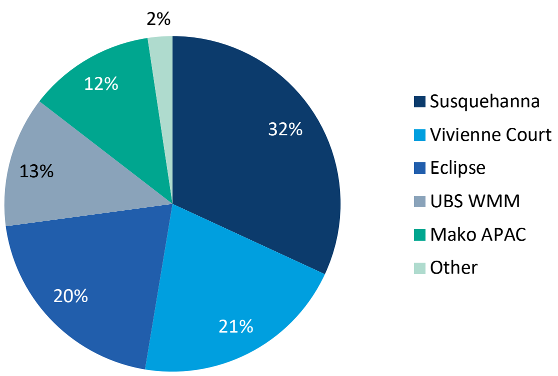
Top 10 Brokers by Volume



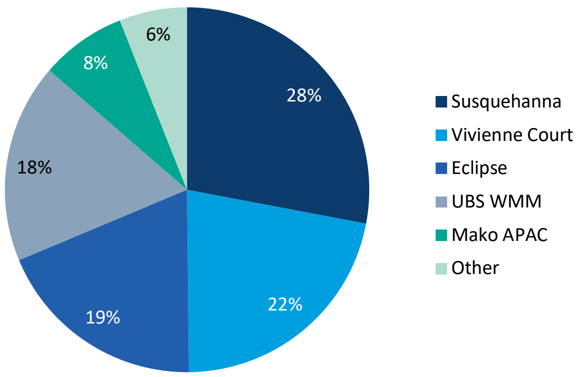
Top 10 Brokers by Value



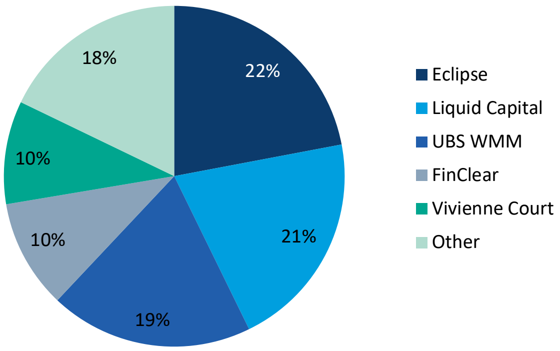
Top 5 Market Makers by Volume



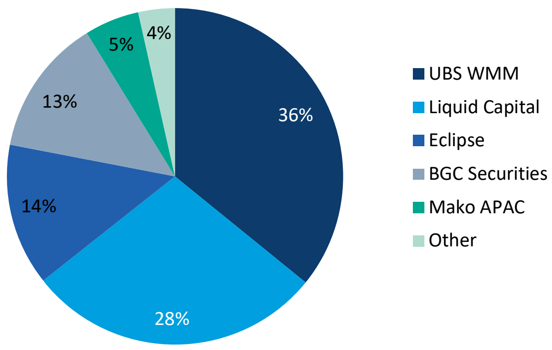
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



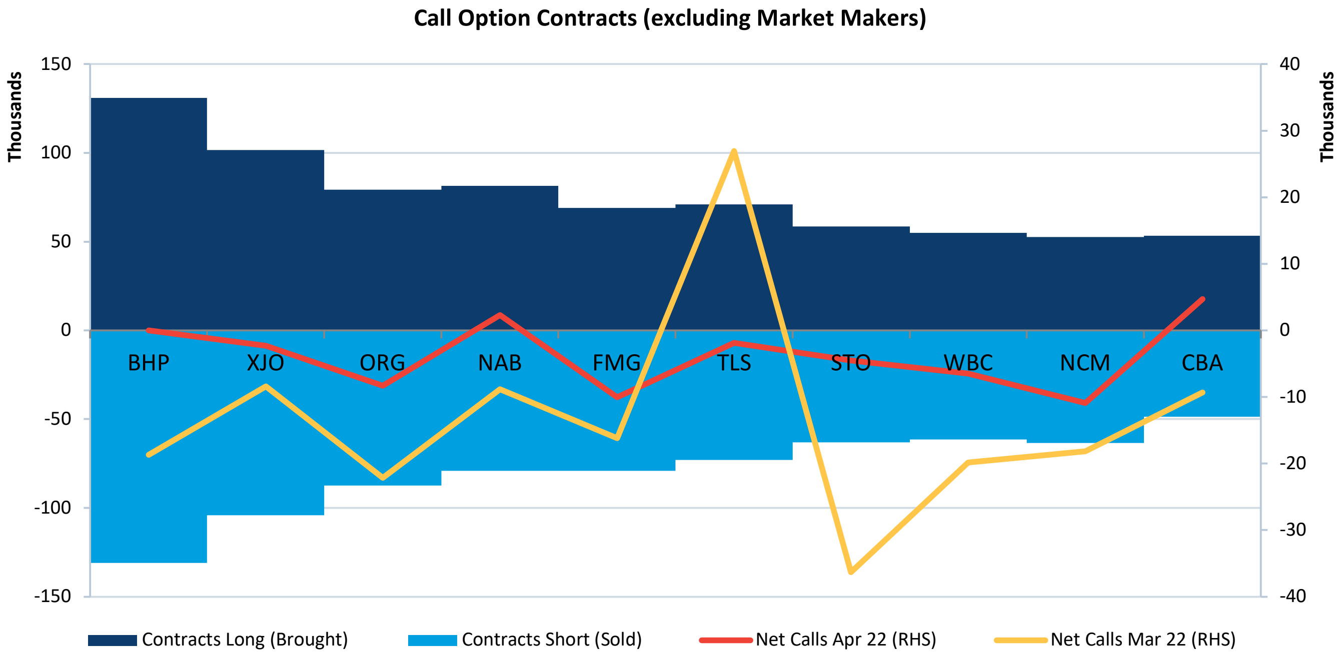
NOTE: The above charts include contracts traded in both Single Stock and Index options

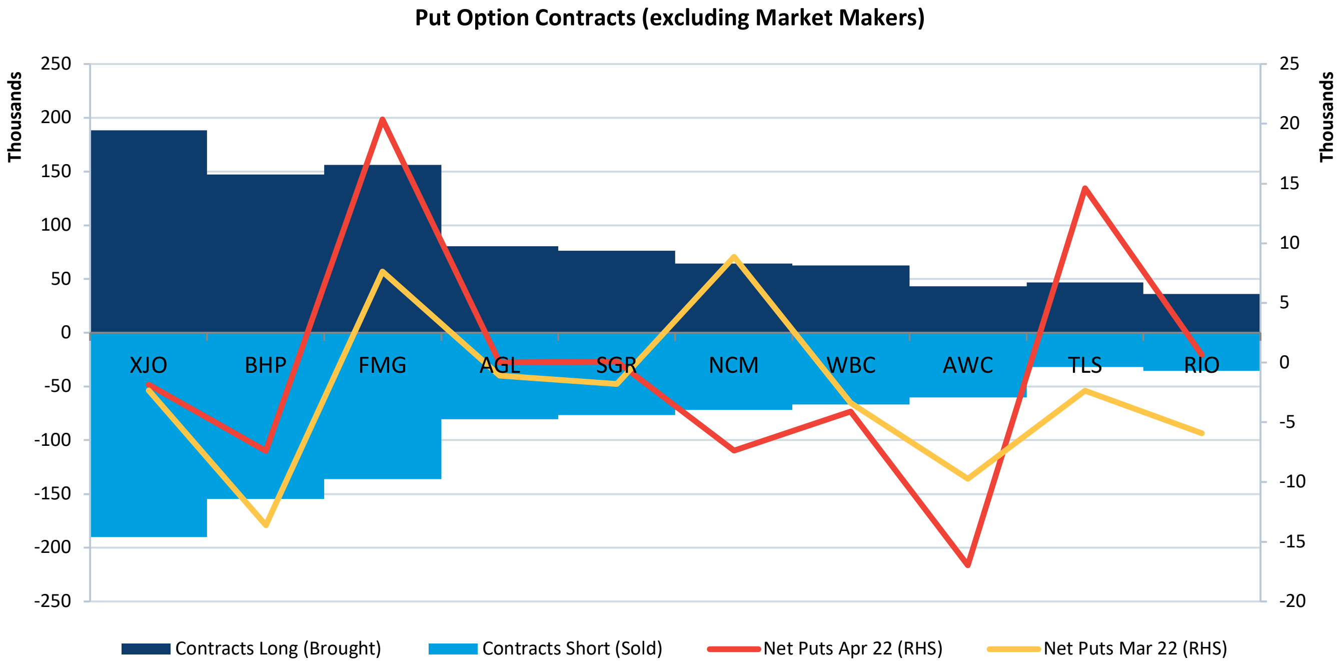
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

April 22

Top 10 Call and Put Option Contracts



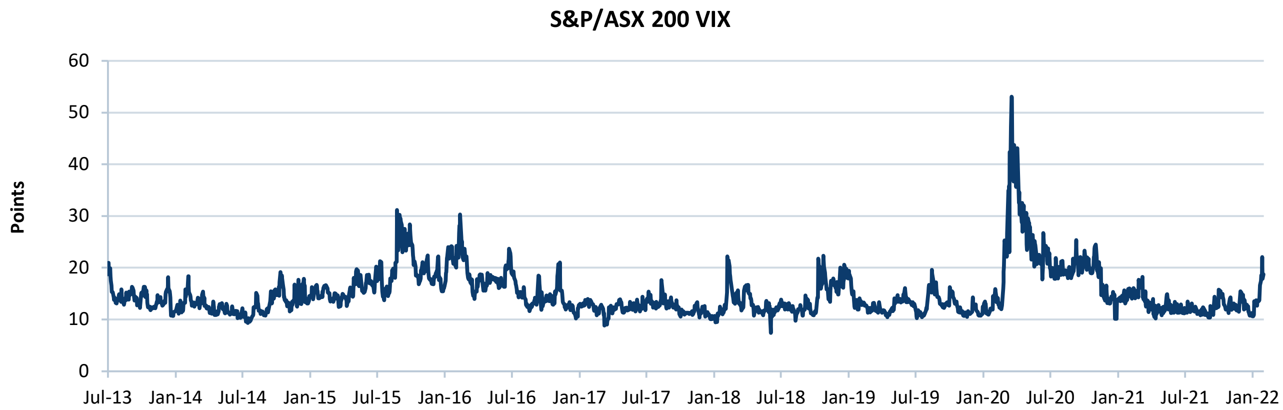


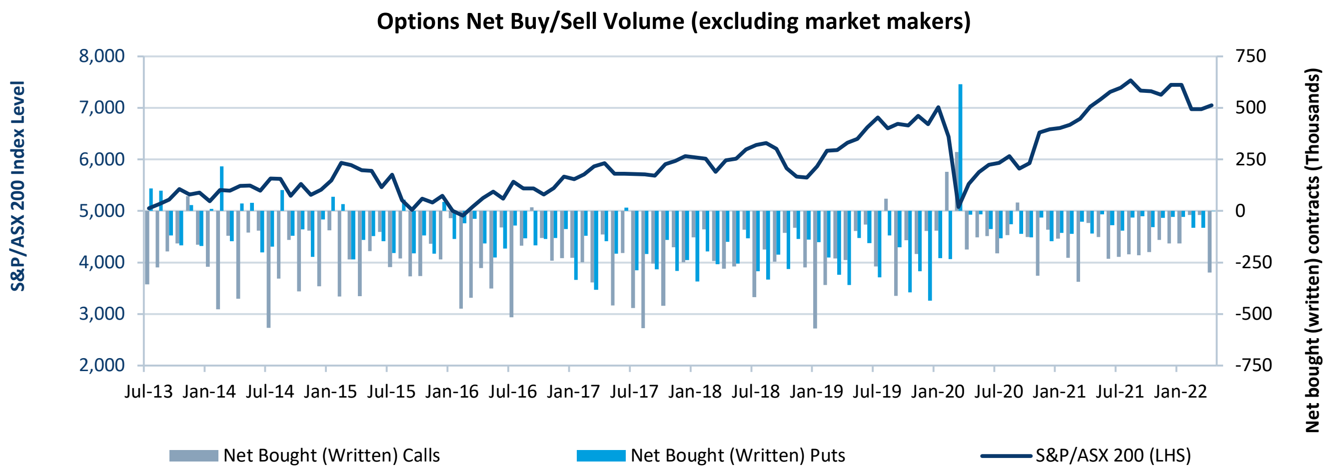
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

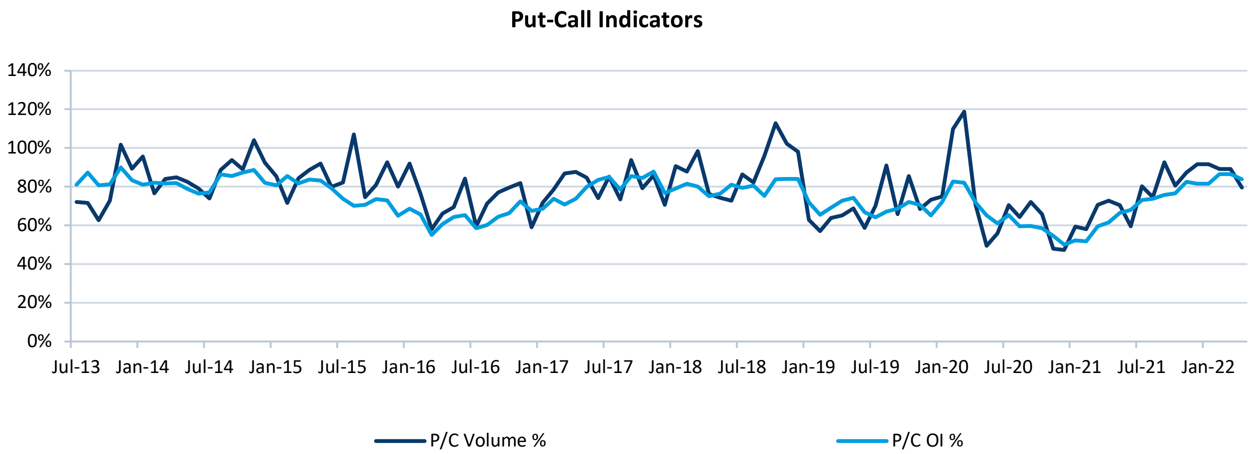
ASX EQUITY DERIVATIVES

April 22

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







ASX EQUITY DERIVATIVES

April 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-22	2,834,582	2,373,526	5,208,108	4,742,337	2,100	461,541	2,130
Mar-22	3,295,637	3,196,883	6,492,520	5,762,686	40,960	688,623	251
Variance	-14.0%	-25.8%	-19.8%	-17.7%	-94.9%	-33.0%	748.6%
Apr-21	2,368,260	1,723,306	4,091,566	3,677,111	35,711	378,729	15
Variance	19.7%	37.7%	27.3%	29.0%	-94.1%	21.9%	14100.0%
Cal Yr to date	14,502,906	12,718,996	27,221,902	24,584,781	70,833	2,563,772	2,516
Fin Yr to date	33,943,818	29,324,753	63,268,571	57,325,792	364,480	5,573,807	4,492

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-22	629.4	480.7	1,110.0	513.8	10.6	427.6	157.9
Mar-22	734.4	824.0	1,558.5	716.5	99.4	724.2	18.4
Variance	-14.3%	-41.7%	-28.8%	-28.3%	-89.3%	-41.0%	758.7%
Apr-21	526.2	331.4	857.6	366.1	84.0	406.3	1.1
Variance	19.6%	45.0%	29.4%	40.3%	-87.3%	5.2%	14835.3%
Cal Yr to date	2,568.0	3,051.1	5,619.0	2,856.5	194.9	2,381.8	185.8
Fin Yr to date	6,495.4	6,413.3	12,908.7	6,781.4	916.1	4,878.3	332.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Apr-22	1,676,392	1,377,817	3,054,210	2,783,443	3,377	266,897	492
Mar-22	1,701,399	1,404,645	3,106,045	2,859,156	14,049	232,776	62
Variance	-1.5%	-1.9%	-1.7%	-2.6%	-76.0%	14.7%	693.5%
Apr-21	2,029,428	1,249,080	3,278,508	2,916,126	152,560	209,789	32
Variance	-17.4%	10.3%	-6.8%	-4.5%	-97.8%	27.2%	1437.5%
Cal Yr to date	7,865,901	6,626,702	14,492,605	13,388,445	38,052	1,065,487	613
Fin Yr to date	19,321,993	15,519,473	34,841,468	32,251,705	200,541	2,388,247	966

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products

Phone: +61 2 9227 0696

Email: Greg.Pill@asx.com.au

Rohan Arora - Business Development Manager

Phone: +61 2 9227 0498

Email: Rohan.Arora@asx.com.au

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