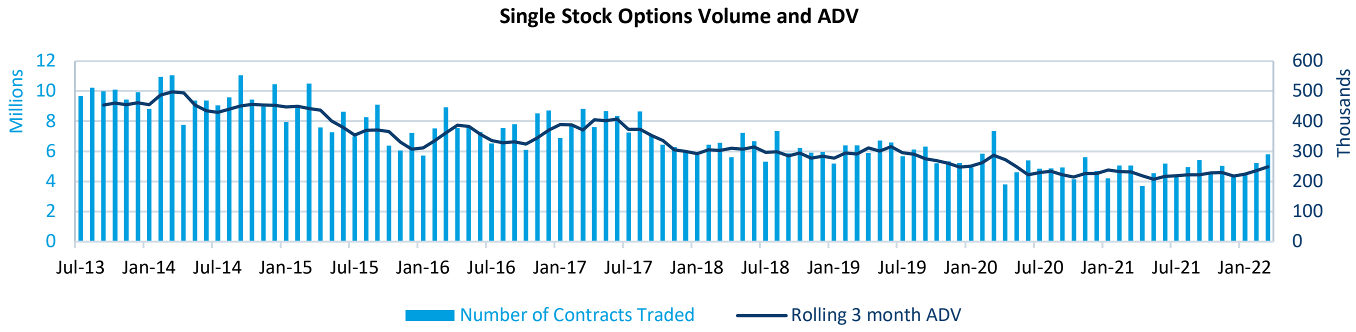
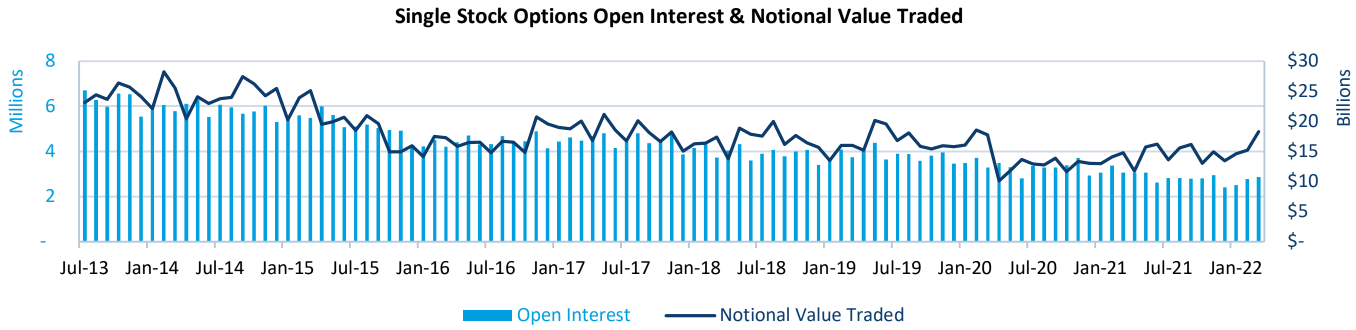
ASX EQUITY DERIVATIVES

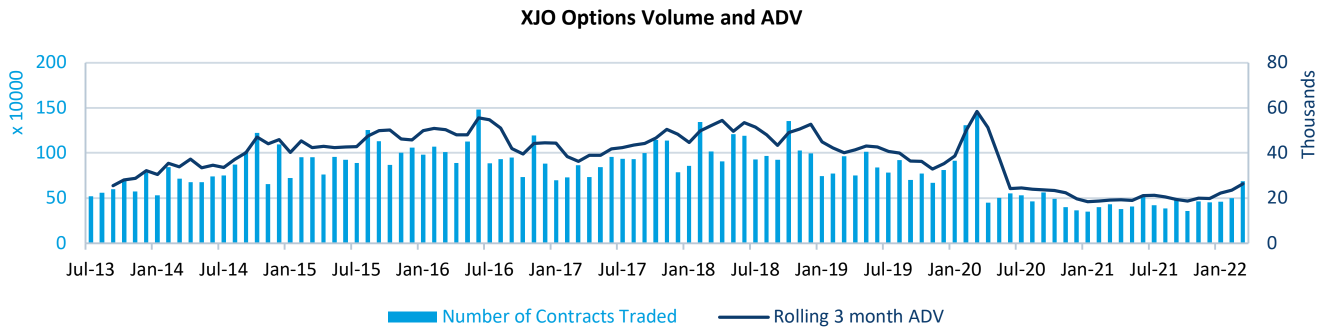
Options and Futures Statistics

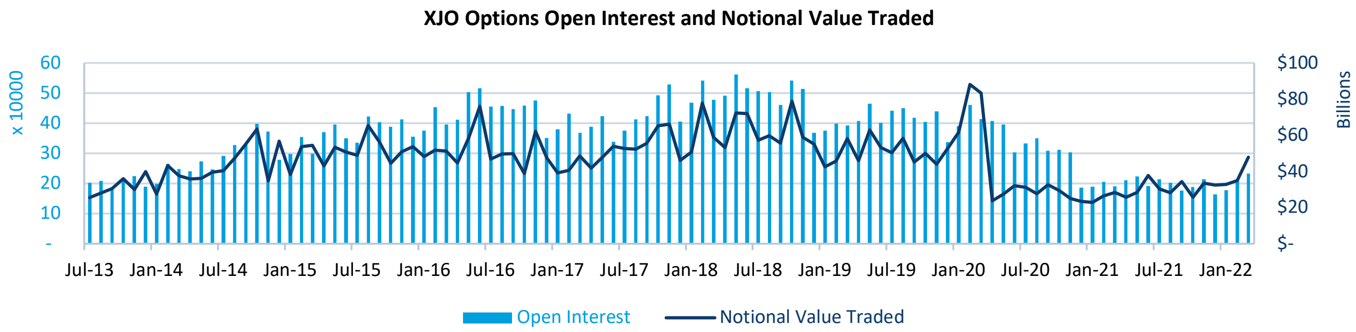
March 22

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

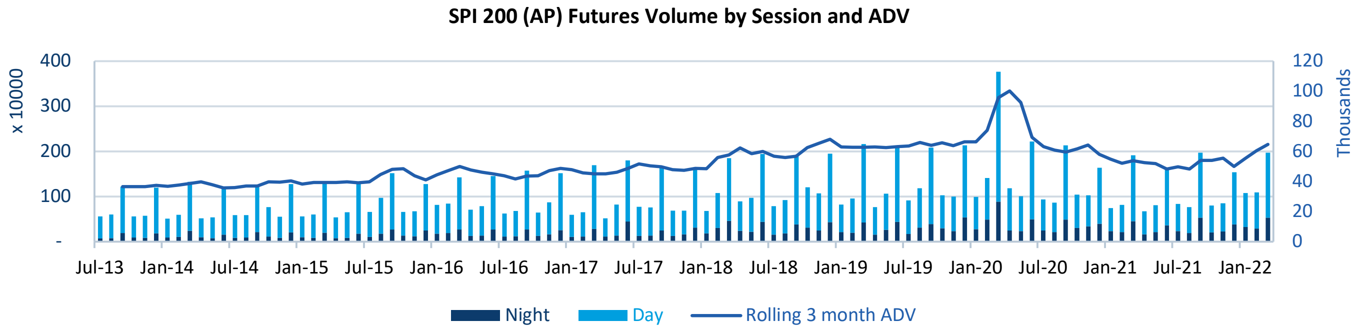
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

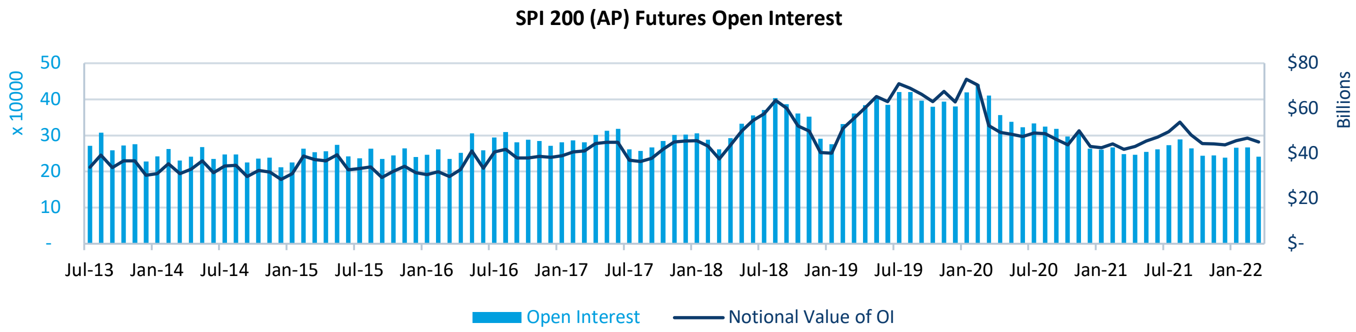
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

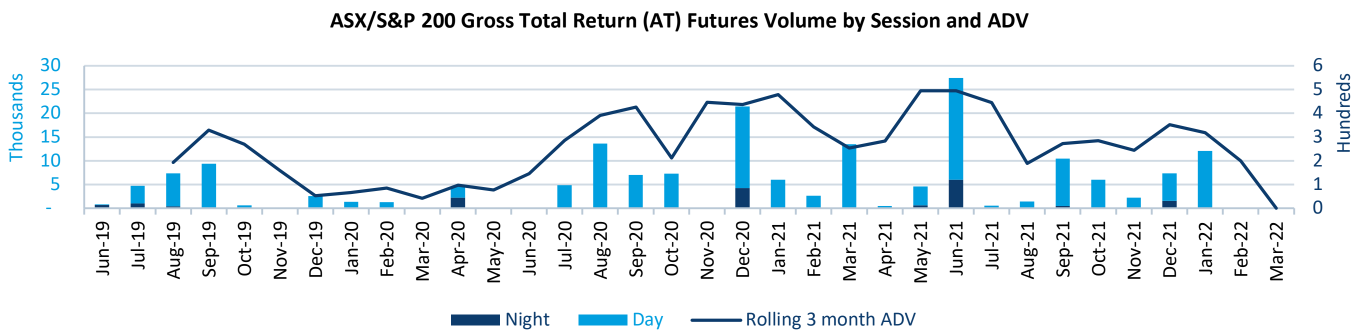
ASX EQUITY DERIVATIVES

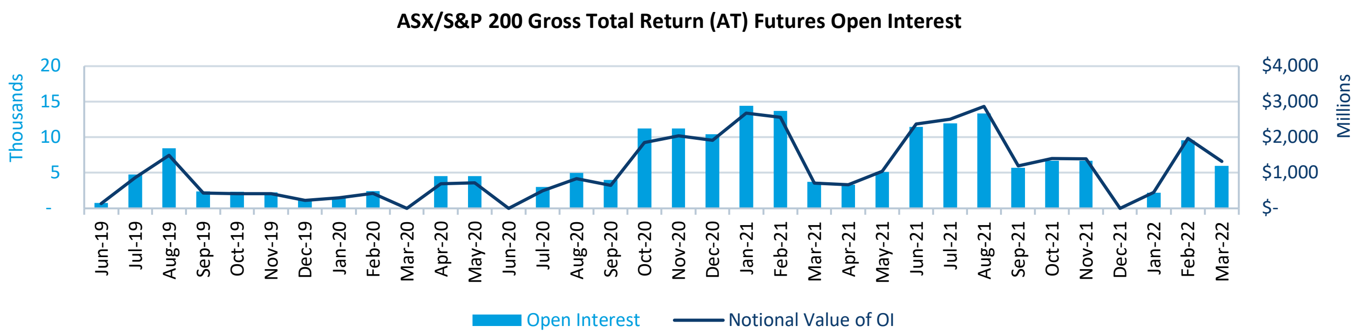
March 22

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

March 22

Options - Top Classes by Volume

RANK	MAR 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	688,874	13.1%	232,839	295.9%	N/A	N/A	242.4%	-8,390	-2,302
2	BHP	450,769	8.6%	156,460	288.1%	248,729,310	18.1%	145.8%	-18,663	-13,613
3	FMG	403,827	7.7%	121,564	332.2%	195,571,980	20.6%	191.2%	-16,194	7,623
4	WBC	282,281	5.4%	156,078	180.9%	166,050,428	17.0%	87.8%	-19,858	-3,363
5	NCM	268,384	5.1%	86,475	310.4%	144,035,815	18.6%	75.5%	-18,141	8,850
6	STO	268,048	5.1%	122,899	218.1%	362,063,288	7.4%	137.4%	-36,336	-12,426
7	TLS	235,927	4.5%	212,605	111.0%	559,389,334	4.2%	45.3%	26,958	-2,345
8	WPL	227,940	4.3%	78,683	289.7%	125,434,265	18.2%	48.7%	-13,141	770
9	CBA	223,759	4.3%	61,606	363.2%	61,152,259	36.6%	56.8%	-9,288	-2,335
10	NAB	205,734	3.9%	109,087	188.6%	136,314,622	15.1%	39.6%	-8,829	-1,797
11	AGL	166,524	3.2%	91,857	181.3%	73,272,586	22.7%	298.6%	2,746	-1,092
12	AWC	147,998	2.8%	73,324	201.8%	277,382,947	5.3%	163.0%	-9,343	-9,735
13	RIO	145,832	2.8%	41,748	349.3%	35,573,821	41.0%	132.9%	1,546	-5,923
14	AMP	139,430	2.7%	89,168	156.4%	222,853,136	6.3%	327.2%	-15,222	-10,415
15	CSL	120,256	2.3%	27,649	434.9%	17,404,264	69.1%	124.4%	2,839	-2,773
16	Z1P	118,936	2.3%	40,139	296.3%	329,225,935	3.6%	98.6%	-4,535	-1,032
17	ANZ	115,714	2.2%	78,558	147.3%	141,733,771	8.2%	52.3%	-4,984	-2,710
18	ORG	110,577	2.1%	90,215	122.6%	156,015,410	7.1%	27.5%	-22,146	3,194
19	WOW	90,931	1.7%	50,921	178.6%	55,582,702	16.4%	94.0%	-2,892	2,452
20	IAG	90,079	1.7%	76,003	118.5%	156,120,940	5.8%	883.7%	-3,062	-8,662
21	LYC	87,954	1.7%	20,789	423.1%	120,640,186	7.3%	95.2%	-5,158	4,208
22	S32	86,146	1.6%	46,191	186.5%	453,462,732	1.9%	79.1%	-14,075	-274
23	A2M	83,852	1.6%	26,185	320.2%	63,572,346	13.2%	48.3%	-8,102	-662
24	MQG	80,563	1.5%	21,568	373.5%	17,529,463	46.0%	84.6%	755	-407
25	IPL	75,803	1.4%	36,733	206.4%	328,458,454	2.3%	28.6%	7,028	-2,840
26	WES	74,080	1.4%	33,484	221.2%	41,465,643	17.9%	121.7%	-1,493	-1,606
27	COL	70,211	1.3%	41,380	169.7%	65,247,480	10.8%	68.7%	-5,264	4,263
28	BXB	68,303	1.3%	54,051	126.4%	97,618,324	7.0%	63.1%	-8,149	204
29	OZL	65,489	1.2%	24,843	263.6%	38,850,137	16.9%	479.0%	-2,548	363
30	QAN	59,780	1.1%	33,245	179.8%	196,766,191	3.0%	103.2%	-1,945	-1,531
	Market*	5,254,001	100.0%	2,336,347	224.9%	4,887,517,769	10.7%	25.9%	-215,886	-55,916

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

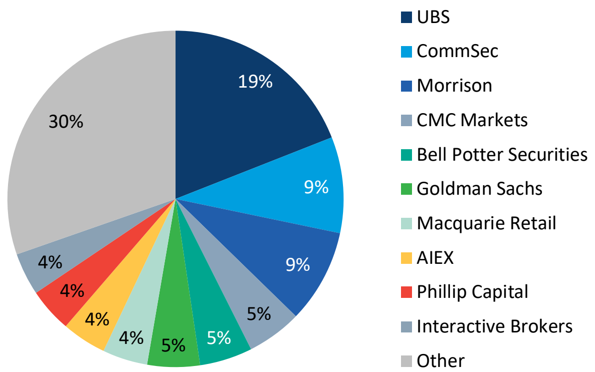
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

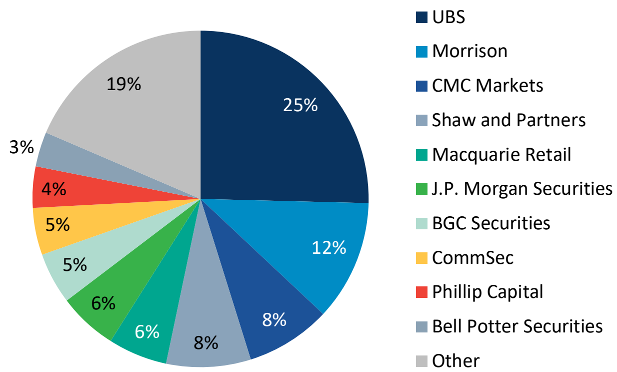
March 22

Options Market Share by Volume and Value Traded

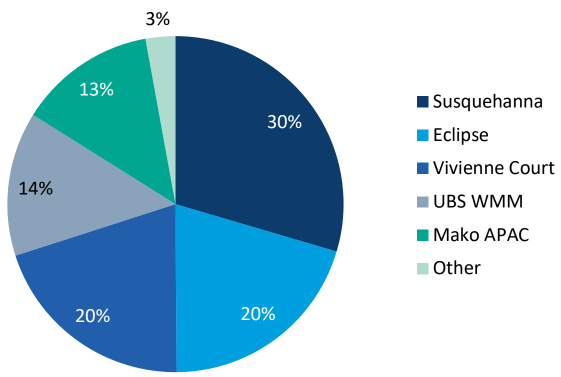
Top 10 Brokers by Volume



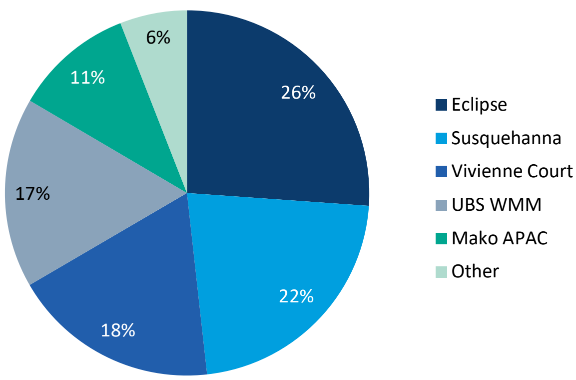
Top 10 Brokers by Value



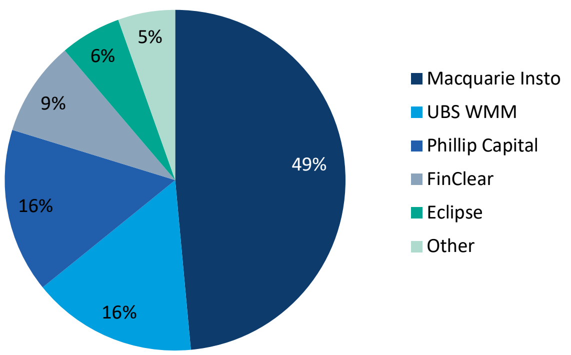
Top 5 Market Makers by Volume



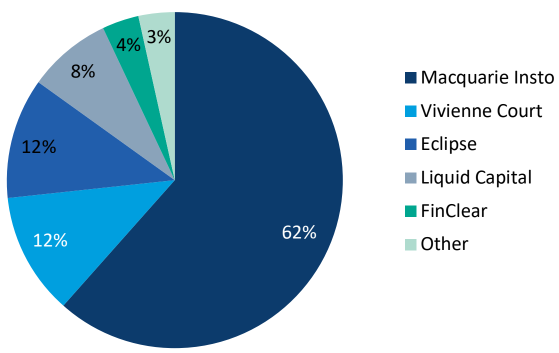
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



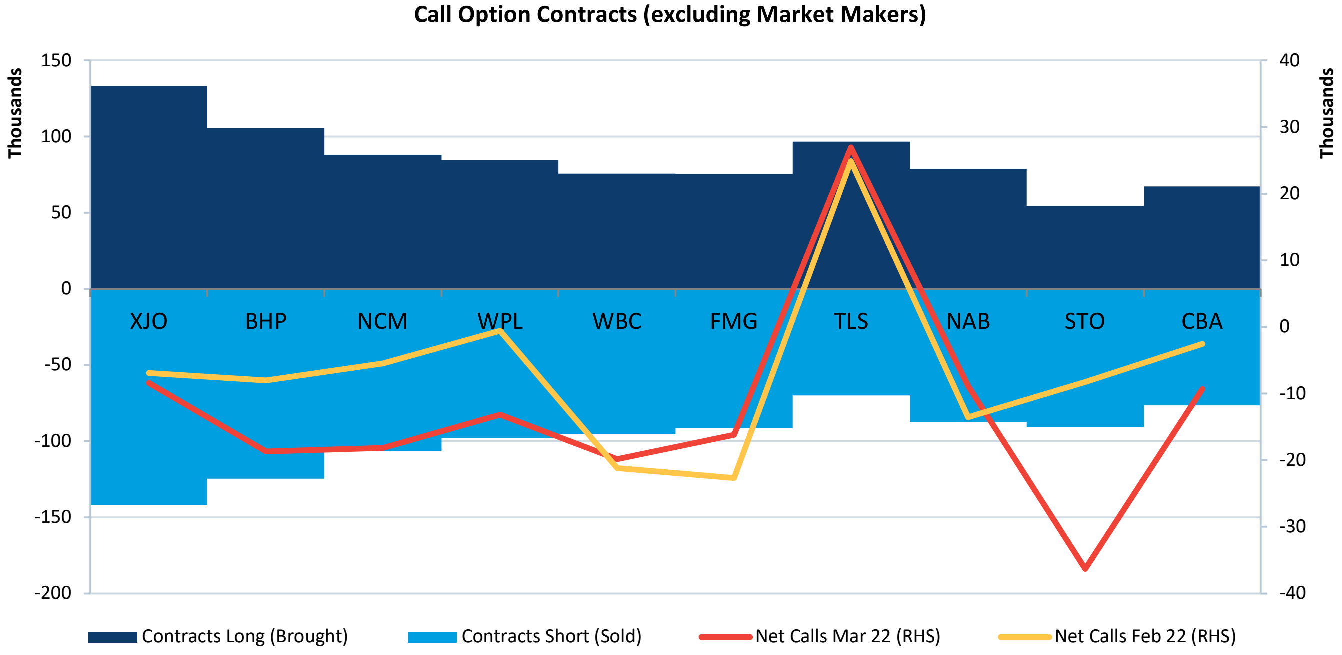
NOTE: The above charts include contracts traded in both Single Stock and Index options

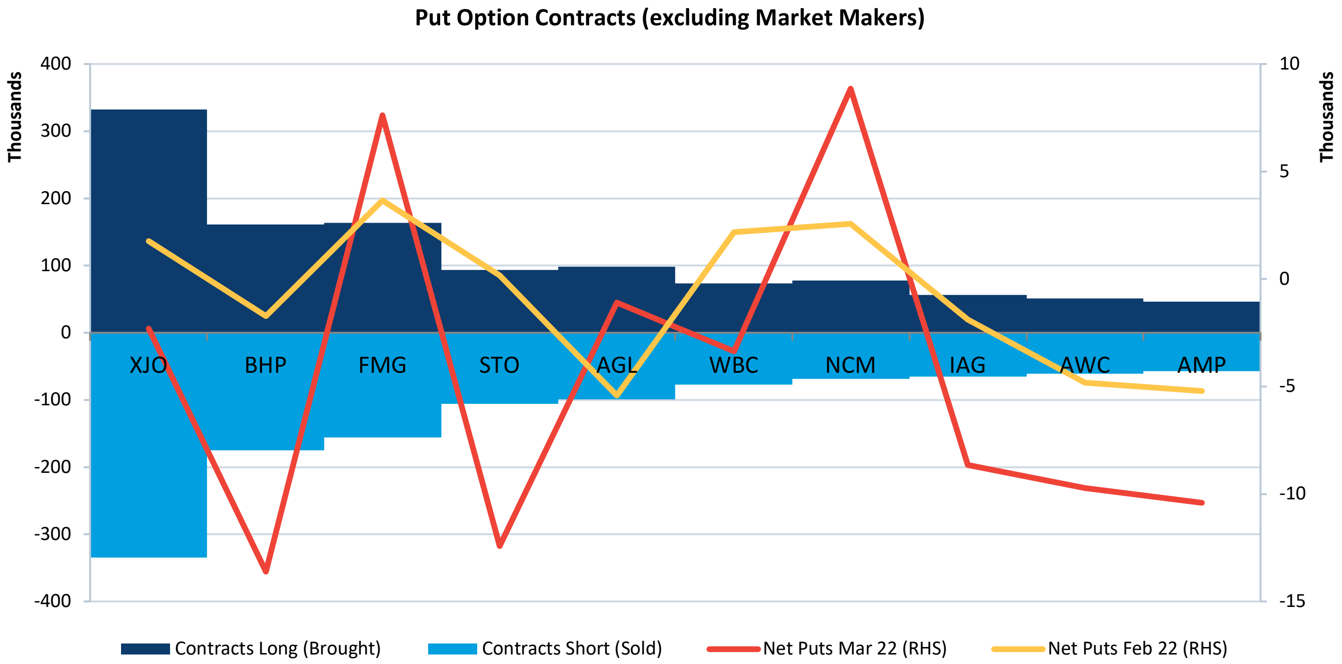
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

March 22

Top 10 Call and Put Option Contracts



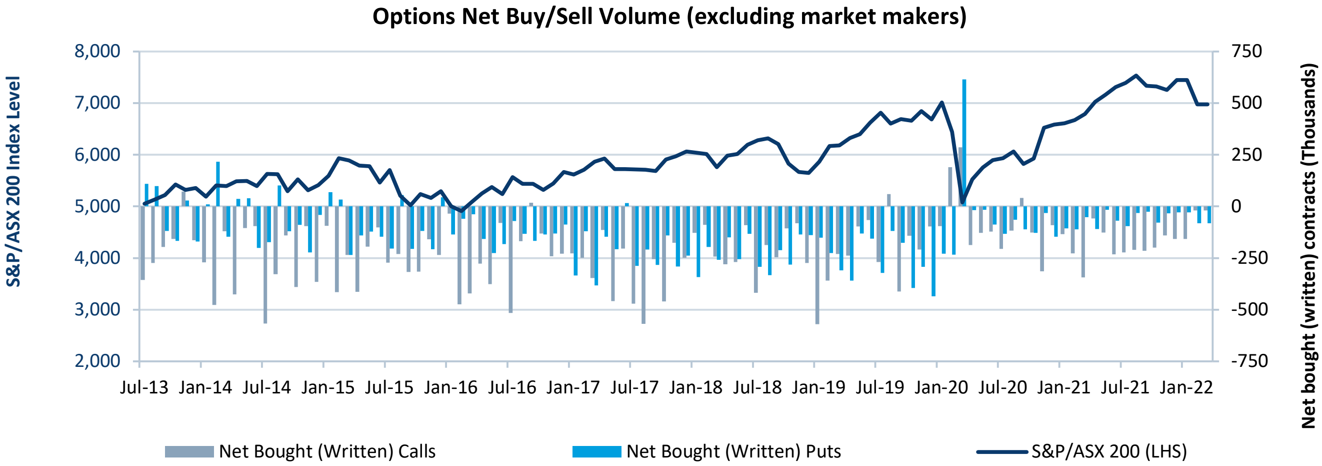


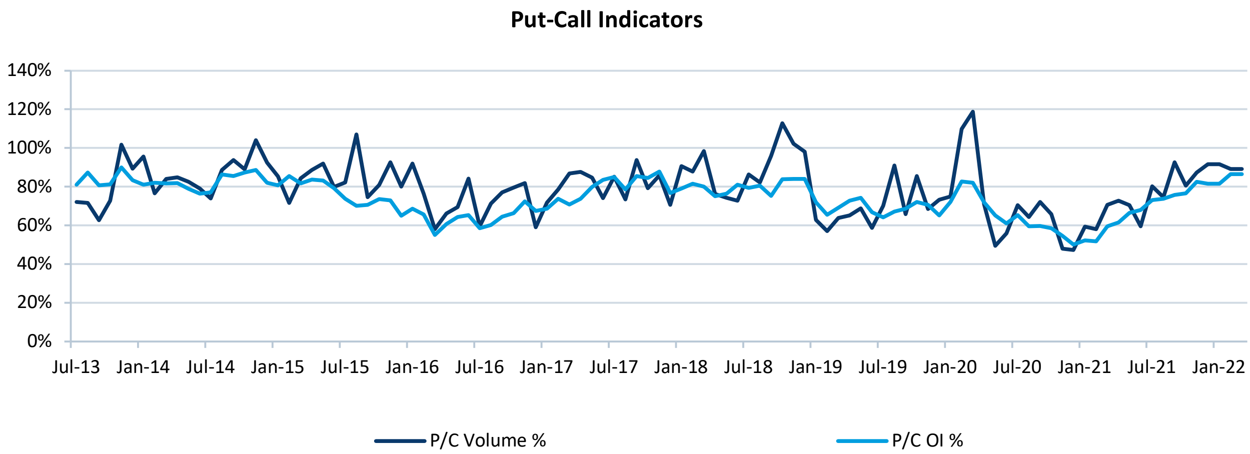
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

March 22

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





ASX EQUITY DERIVATIVES

March 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-22	3,295,637	3,196,883	6,492,520	5,762,686	40,960	688,623	251
Feb-22	3,196,639	2,541,465	5,738,104	5,223,540	16,343	498,140	81
Variance	3.1%	25.8%	13.1%	10.3%	150.6%	38.2%	209.9%
Mar-21	3,213,695	2,267,972	5,481,667	4,912,175	136,671	432,691	130
Variance	2.5%	41.0%	18.4%	17.3%	-70.0%	59.1%	93.1%
Cal Yr to date	11,668,324	10,345,470	22,013,794	19,842,444	68,733	2,102,231	386
Fin Yr to date	31,109,236	26,951,227	58,060,463	52,583,455	362,380	5,112,266	2,362

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-22	734.4	824.0	1,558.5	716.5	99.4	724.2	18.4
Feb-22	453.3	621.2	1,074.5	623.4	33.3	412.1	5.8
Variance	62.0%	32.6%	45.0%	14.9%	198.7%	75.8%	219.3%
Mar-21	889.1	582.6	1,471.7	642.7	303.3	516.9	8.7
Variance	-17.4%	41.4%	5.9%	11.5%	-67.2%	40.1%	110.5%
Cal Yr to date	1,938.6	2,570.4	4,509.0	2,342.7	184.2	1,954.2	27.9
Fin Yr to date	5,866.1	5,932.6	11,798.7	6,267.6	905.5	4,450.7	174.9

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-22	1,701,399	1,404,645	3,106,045	2,859,156	14,049	232,776	62
Feb-22	1,621,972	1,361,464	2,983,436	2,762,594	9,520	211,298	23
Variance	4.9%	3.2%	4.1%	3.5%	47.6%	10.2%	169.6%
Mar-21	2,034,569	1,212,152	3,246,721	2,885,630	170,119	190,906	65
Variance	-16.4%	15.9%	-4.3%	-0.9%	-91.7%	21.9%	-4.6%
Cal Yr to date	6,189,509	5,248,885	11,438,395	10,605,002	34,675	798,590	121
Fin Yr to date	17,645,601	14,141,656	31,787,258	29,468,262	197,164	2,121,350	474

MORE INFORMATION

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