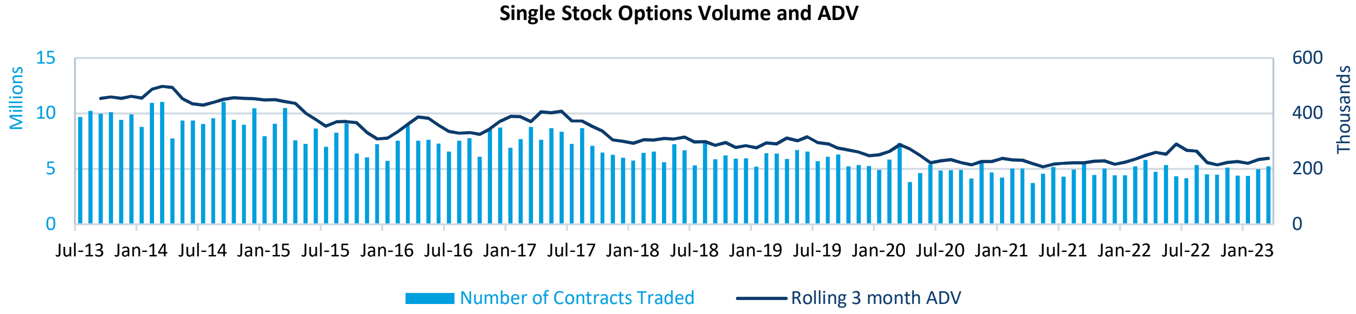
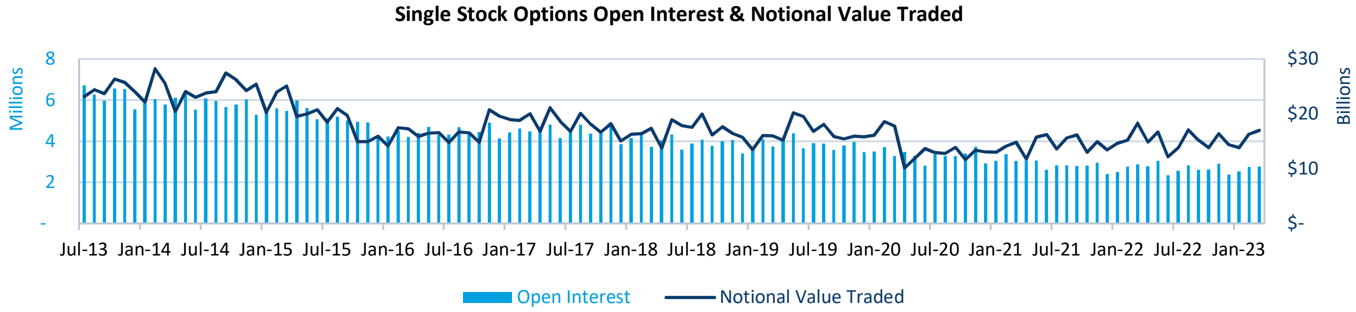
ASX EQUITY DERIVATIVES

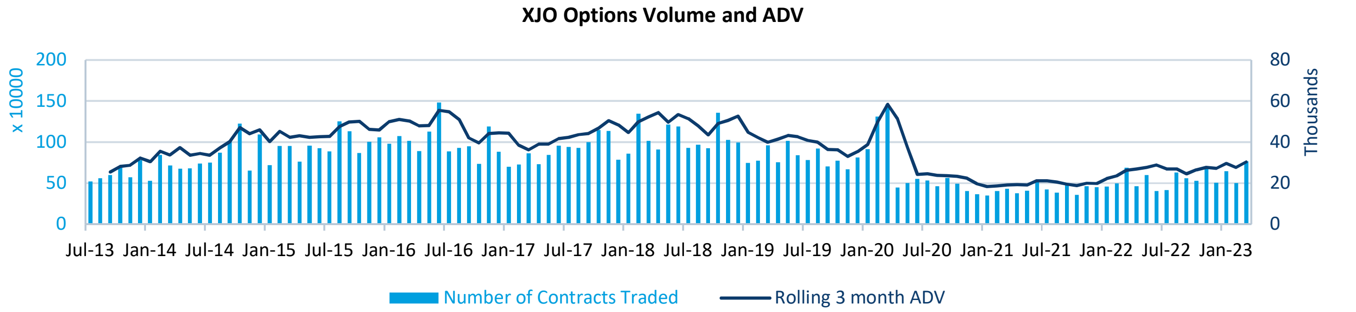
Options and Futures Statistics

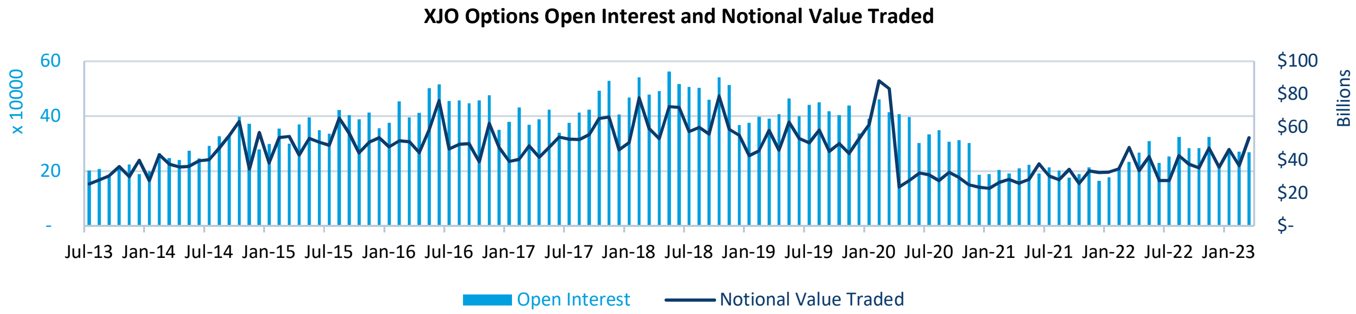
March 23

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

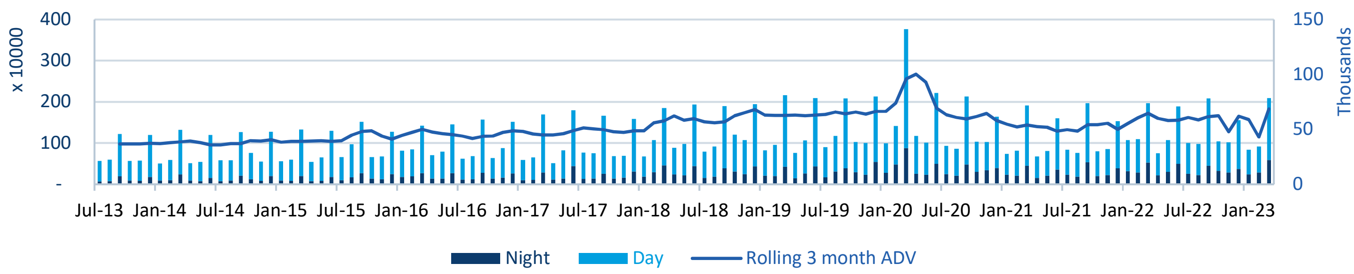
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

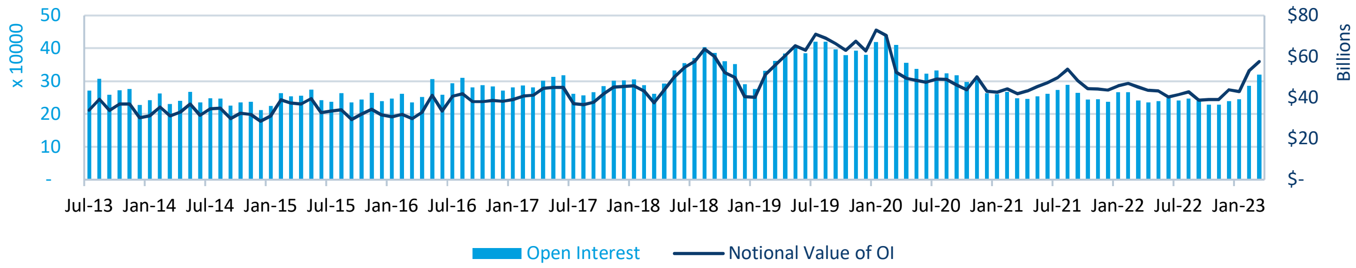
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

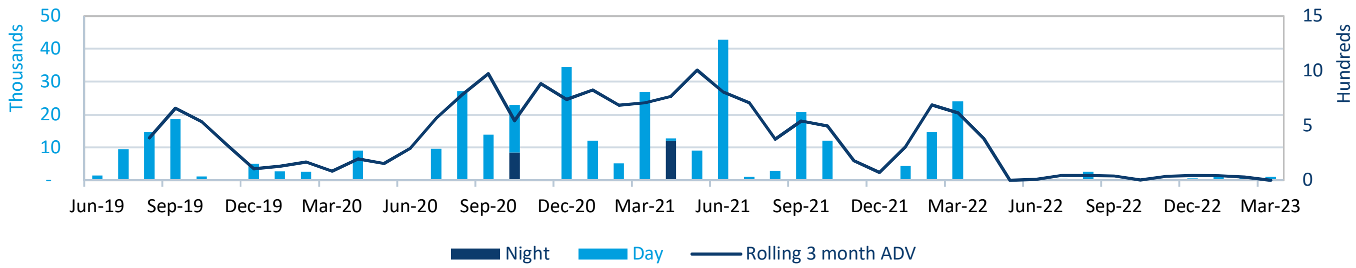
ASX EQUITY DERIVATIVES

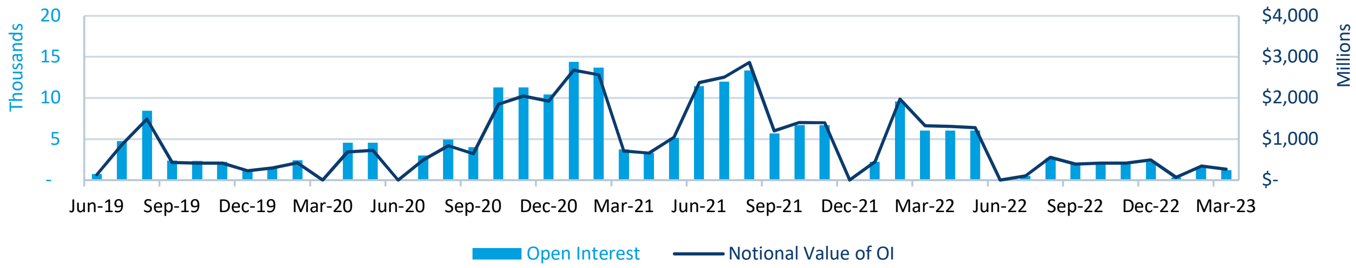
March 23

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 23

Options - Top Classes by Volume

RANK	MAR 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	766,013	15.9%	268,582	285.2%	N/A	N/A	198.2%	3,924	-3,769
2	BHP	414,490	8.6%	168,654	245.8%	234,795,302	17.7%	88.3%	-22,925	-3,559
3	FMG	348,918	7.2%	107,902	323.4%	182,040,180	19.2%	98.7%	-7,863	-5,229
4	WDS	264,876	5.5%	98,530	268.8%	137,963,067	19.2%	62.3%	-10,397	-8,551
5	WBC	253,478	5.3%	135,548	187.0%	158,021,545	16.0%	133.8%	-3,384	-15,703
6	CBA	219,122	4.6%	64,610	339.1%	67,393,612	32.5%	107.3%	2,565	-1,712
7	STO	209,244	4.3%	97,486	214.6%	281,559,550	7.4%	69.1%	-53,808	-12,482
8	PLS	193,591	4.0%	79,551	243.4%	968,550,465	2.0%	124.9%	-14,197	36,406
9	NAB	192,839	4.0%	100,527	191.8%	144,065,895	13.4%	82.5%	9,380	-13,045
10	NCM	183,130	3.8%	53,789	340.5%	92,187,960	19.9%	75.1%	-11,428	-2,757
11	ANZ	159,920	3.3%	109,544	146.0%	183,383,731	8.7%	94.3%	-5,969	-17,390
12	RRL	155,675	3.2%	65,752	236.8%	112,761,123	13.8%	28.6%	-10,047	-5,863
13	S32	146,001	3.0%	54,532	267.7%	462,873,898	3.2%	62.6%	-25,467	-19,876
14	TLS	139,874	2.9%	156,986	89.1%	598,728,782	2.3%	31.2%	-30,527	-15,887
15	RIO	136,886	2.8%	44,552	307.2%	36,500,486	37.5%	120.8%	757	-5,042
16	MQG	114,680	2.4%	25,548	448.9%	22,570,646	50.8%	162.9%	-75	-4,301
17	CSL	85,350	1.8%	21,737	392.6%	20,626,933	41.4%	168.4%	-479	-1,642
18	BXB	79,951	1.7%	48,660	164.3%	107,953,448	7.4%	21.1%	-3,089	1,233
19	LYC	75,791	1.6%	36,947	205.1%	206,783,878	3.7%	134.7%	431	-2,589
20	AWC	72,421	1.5%	66,784	108.4%	166,096,579	4.4%	412.6%	-752	-3,397
21	SUN	70,678	1.5%	44,810	157.7%	91,067,012	7.8%	84.4%	-3,640	-3,413
22	ZIP	70,169	1.5%	33,665	208.4%	134,432,485	5.2%	66.6%	-6,126	-12,583
23	MPL	65,442	1.4%	23,589	277.4%	244,642,219	2.7%	125.3%	-588	39,613
24	AMP	65,142	1.4%	63,033	103.3%	412,003,875	1.6%	85.2%	7,486	-5,585
25	WES	60,791	1.3%	32,179	188.9%	40,692,166	14.9%	72.5%	-2,134	-1,160
26	WOW	59,521	1.2%	36,963	161.0%	53,488,806	11.1%	86.8%	-947	1,004
27	COL	56,994	1.2%	58,817	96.9%	65,228,693	8.7%	19.0%	-14,622	-3,342
28	AKE	54,810	1.1%	31,480	174.1%	108,400,030	5.1%	238.4%	-6,044	-6,673
29	IAG	49,637	1.0%	44,846	110.7%	170,820,724	2.9%	28.8%	-4,946	-1,720
30	IPL	48,709	1.0%	37,775	128.9%	178,837,778	2.7%	33.1%	-249	-1,961
	Market*	**4,814,143**	**100.0%**	**2,213,378**	**217.5%**	**5,684,470,868**	**8.5%**	**46.9%**	**-215,160**	**-100,975**

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

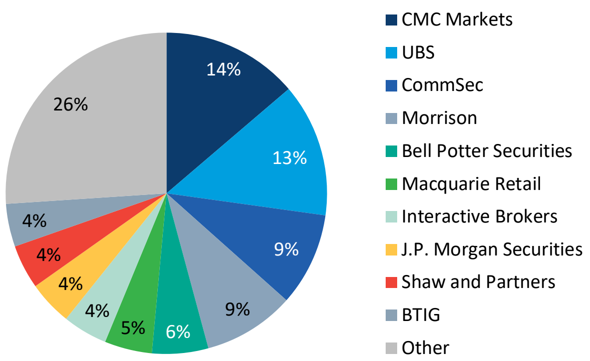
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

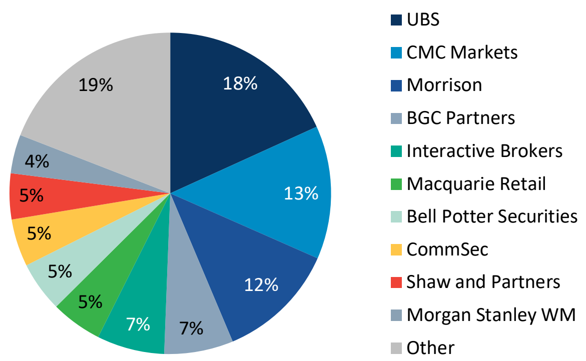
March 23

Options Market Share by Volume and Value Traded

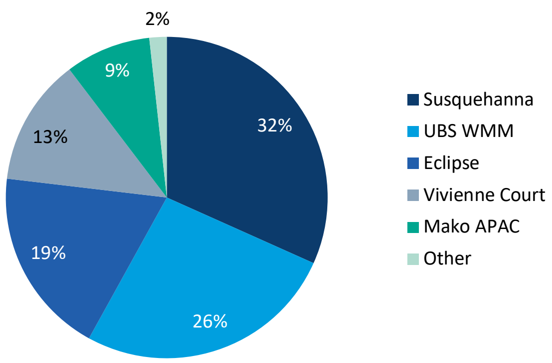
Top 10 Brokers by Volume



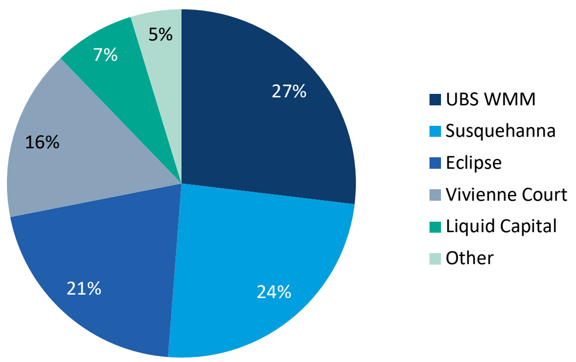
Top 10 Brokers by Value



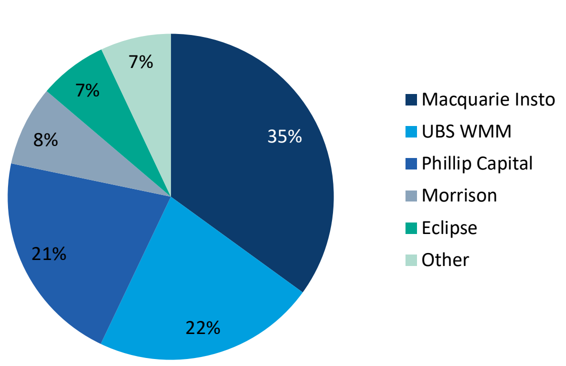
Top 5 Market Makers by Volume



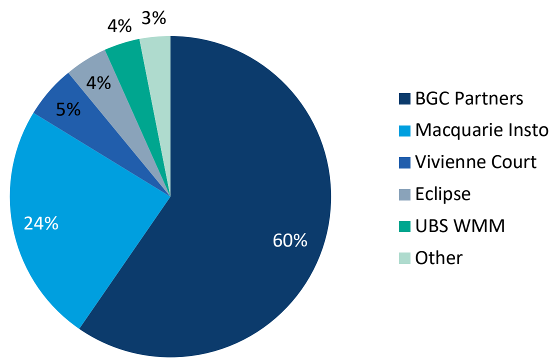
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



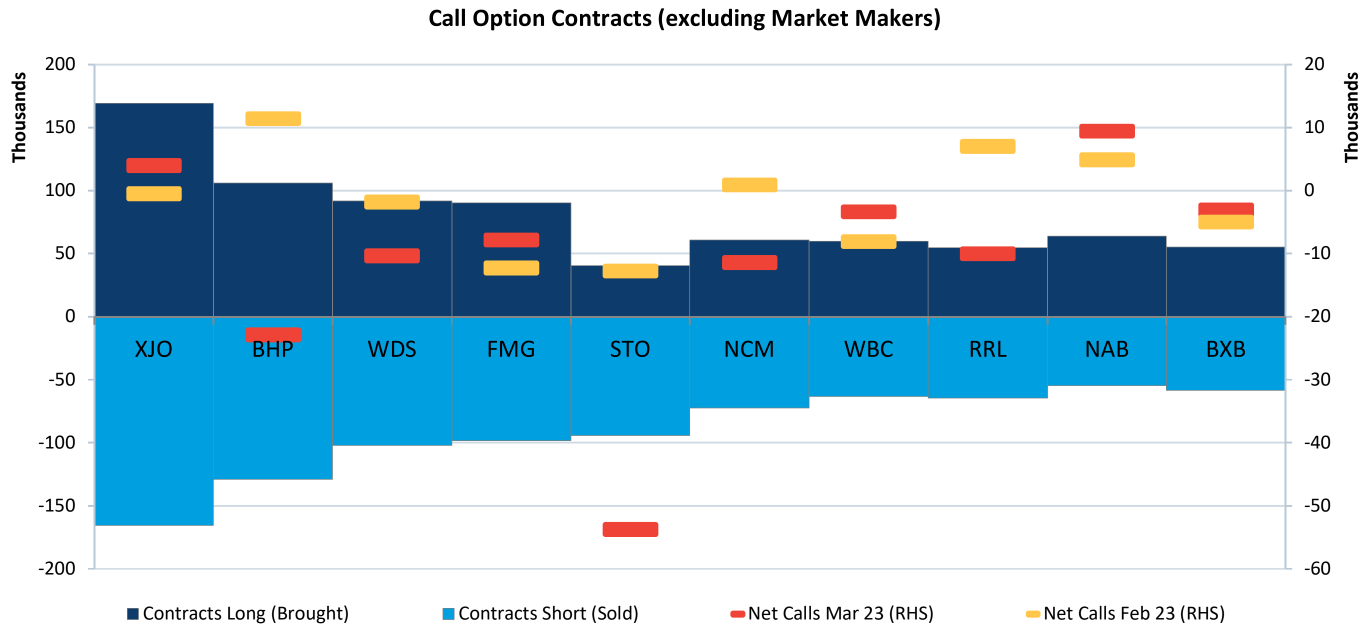
NOTE: The above charts include contracts traded in both Single Stock and Index options

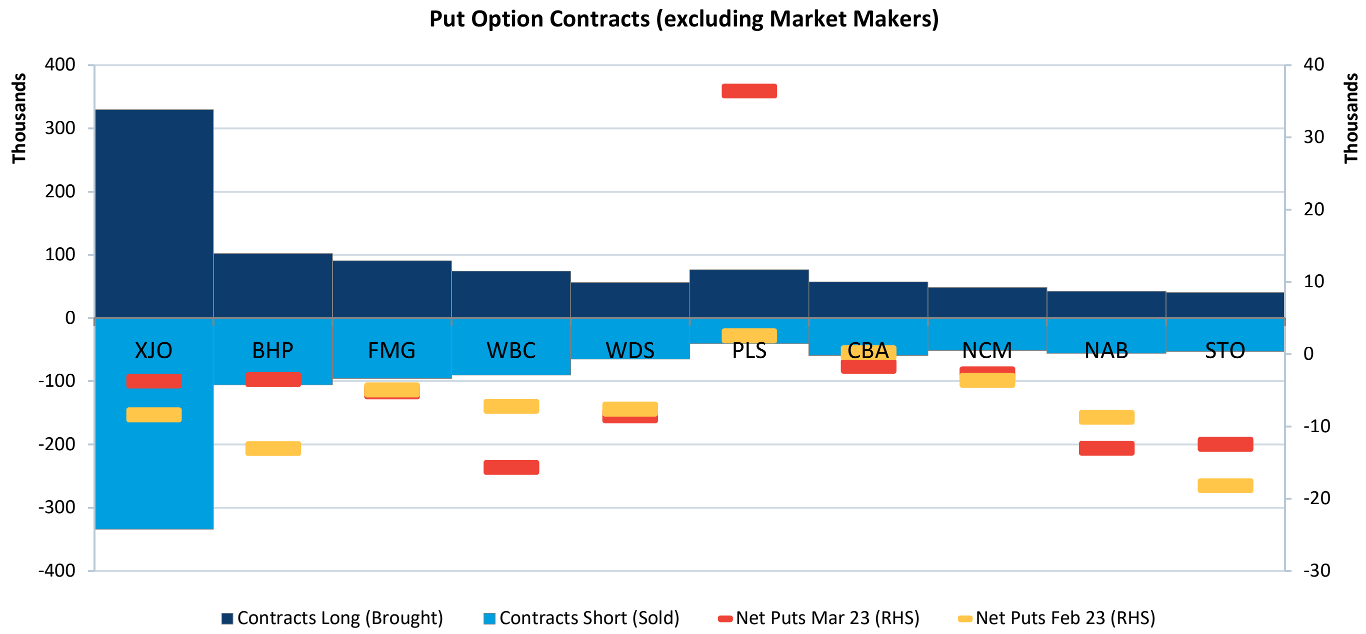
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

March 23

Top 10 Call and Put Option Contracts



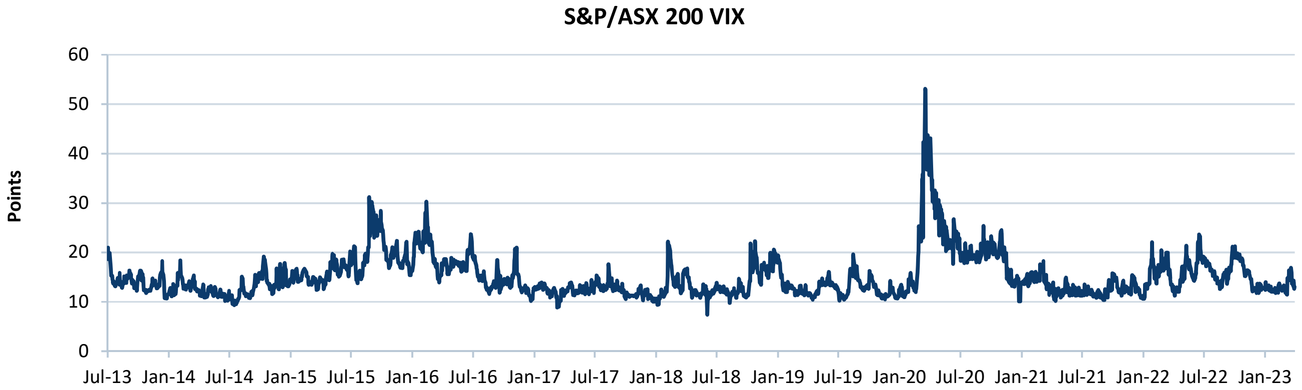


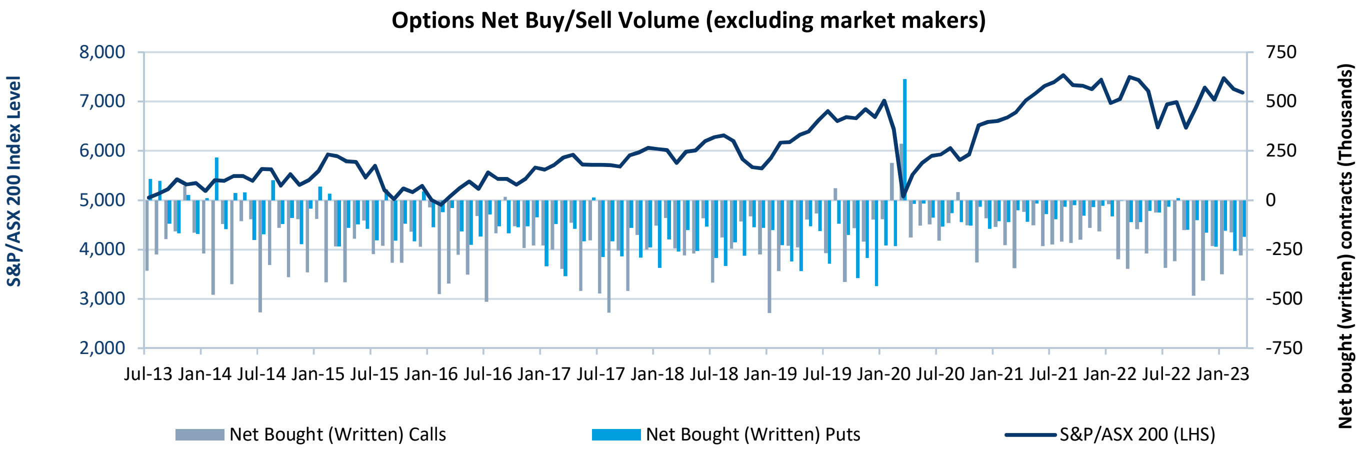
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

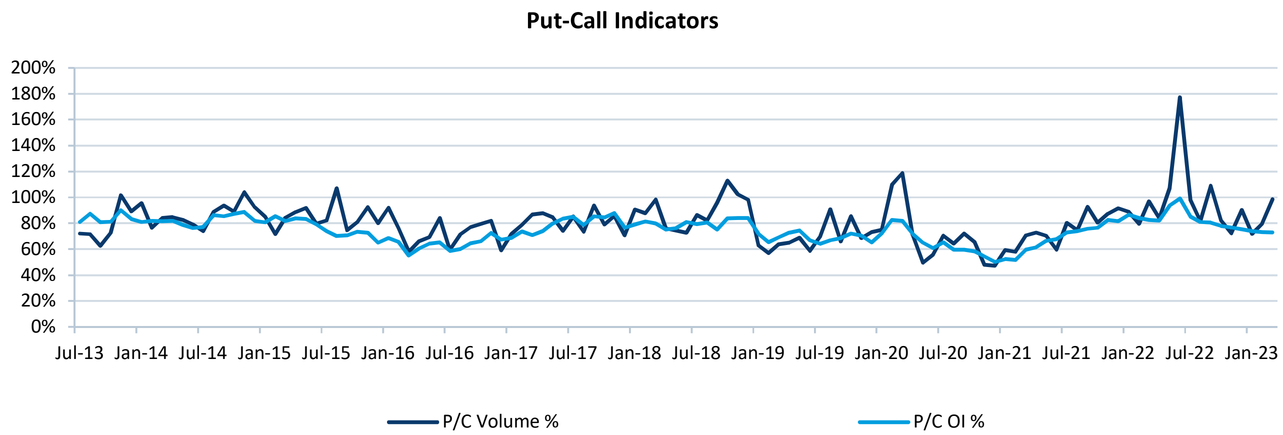
ASX EQUITY DERIVATIVES

March 23

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







ASX EQUITY DERIVATIVES

March 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-23	3,024,355	2,979,967	6,004,322	5,209,397	28,912	764,617	1,396
Feb-23	3,051,770	2,429,480	5,481,250	4,965,938	11,076	501,906	2,330
Variance	-0.9%	22.7%	9.5%	4.9%	161.0%	52.3%	-40.1%
Mar-22	3,295,637	3,196,883	6,492,520	5,762,686	40,960	688,623	251
Variance	-8.2%	-6.8%	-7.5%	-9.6%	-29.4%	11.0%	456.2%
Cal Yr to date	9,003,612	7,510,901	16,514,513	14,536,991	58,123	1,914,363	5,036
Fin Yr to date	25,745,815	22,156,634	47,902,449	42,516,700	139,421	5,236,874	9,454

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-23	597.1	812.4	1,409.5	575.7	43.6	691.2	99.0
Feb-23	669.8	426.3	1,096.1	481.2	18.6	426.5	169.8
Variance	-10.9%	90.6%	28.6%	19.6%	135.0%	62.1%	-41.7%
Mar-22	734.4	824.0	1,558.5	716.5	99.4	724.2	18.4
Variance	-18.7%	-1.4%	-9.6%	-19.7%	-56.1%	-4.6%	438.1%
Cal Yr to date	1,994.4	1,619.6	3,614.0	1,442.8	132.9	1,676.3	362.0
Fin Yr to date	5,382.1	4,914.8	10,296.9	4,523.6	372.6	4,731.2	669.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-23	1,753,841	1,280,955	3,034,796	2,756,838	9,375	268,507	75
Feb-23	1,747,816	1,278,500	3,026,316	2,744,488	10,745	270,275	807
Variance	0.3%	0.2%	0.3%	0.4%	-12.8%	-0.7%	-90.7%
Mar-22	1,701,399	1,404,645	3,106,045	2,859,156	14,049	232,776	62
Variance	3.1%	-8.8%	-2.3%	-3.6%	-33.3%	15.3%	21.0%
Cal Yr to date	5,108,216	3,748,154	8,856,371	8,014,909	32,472	807,831	1,157
Fin Yr to date	14,915,176	11,537,516	26,452,693	23,883,514	76,515	2,489,959	2,700

MORE INFORMATION

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