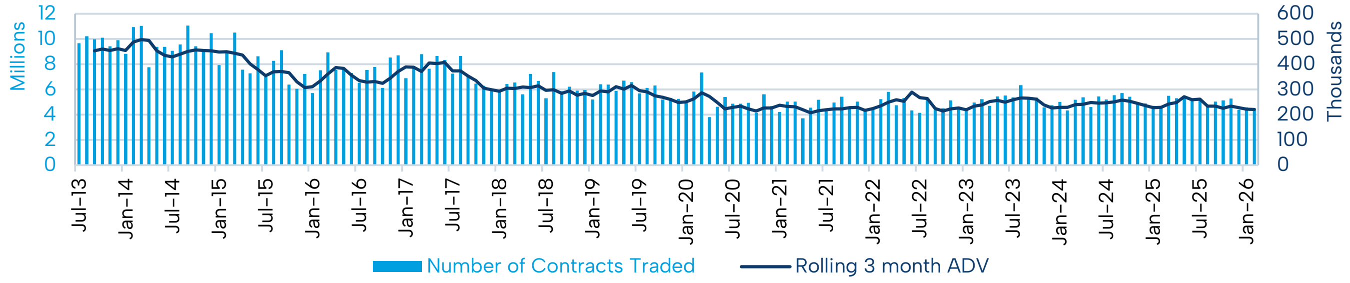
ASX EQUITY DERIVATIVES

Options and Futures Statistics

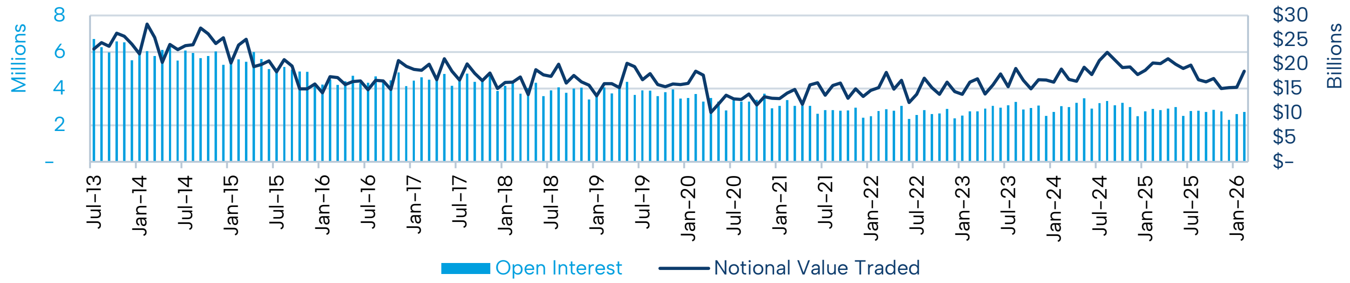
February 26

Average Daily Volume (ADV) and Open Interest (OI) – Single Stock and XJO traded on ASX

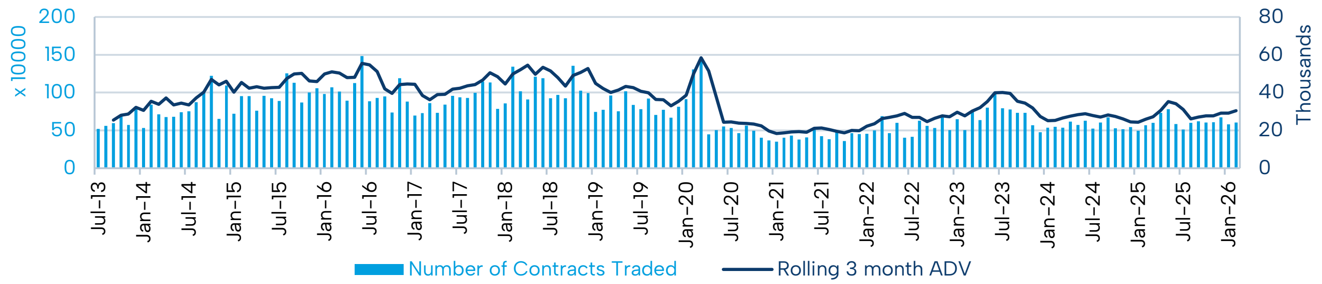
Single Stock Options Volume and ADV



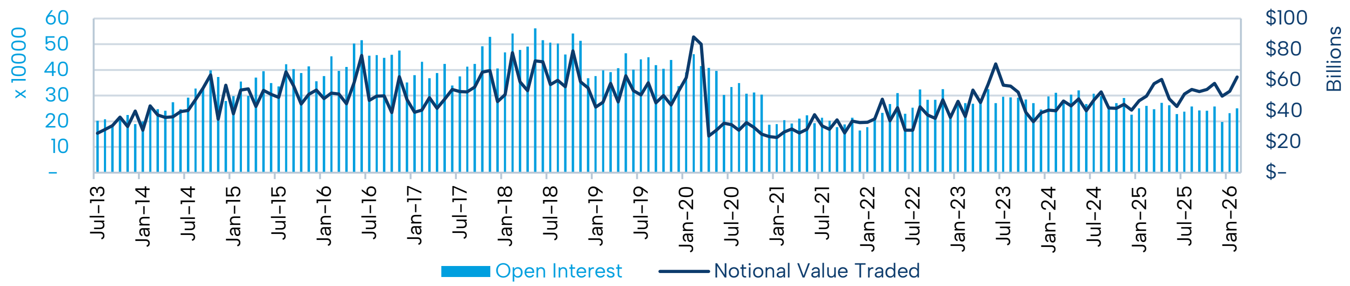
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



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

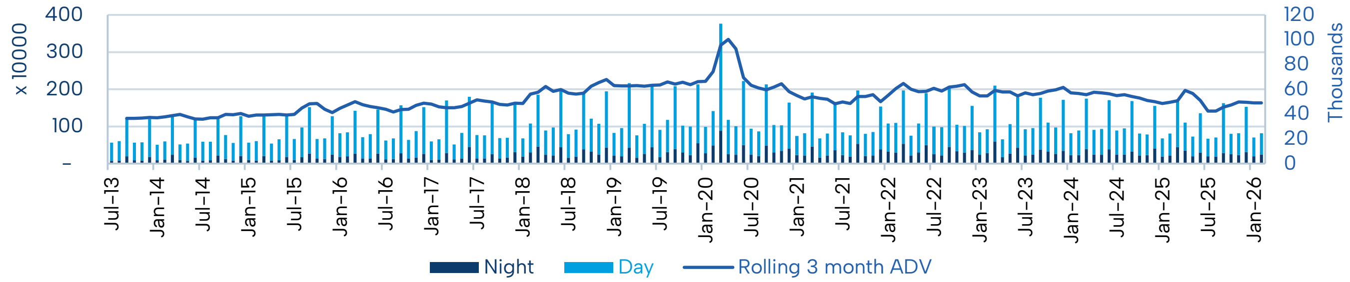
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

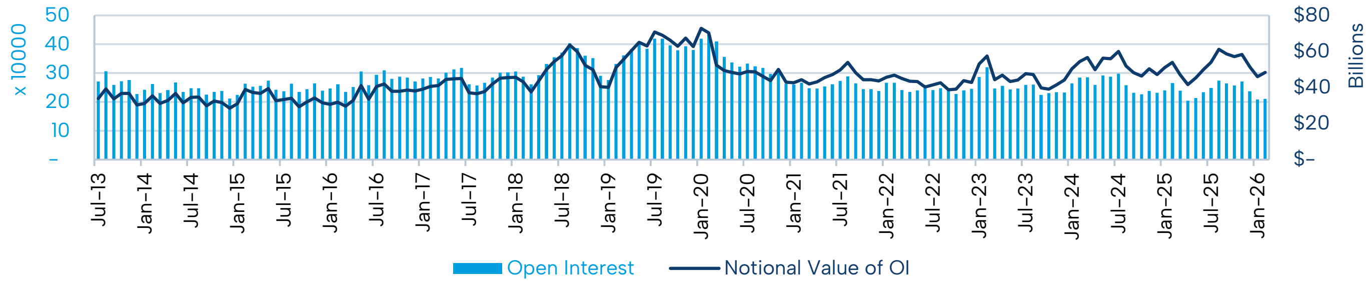
February 26

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

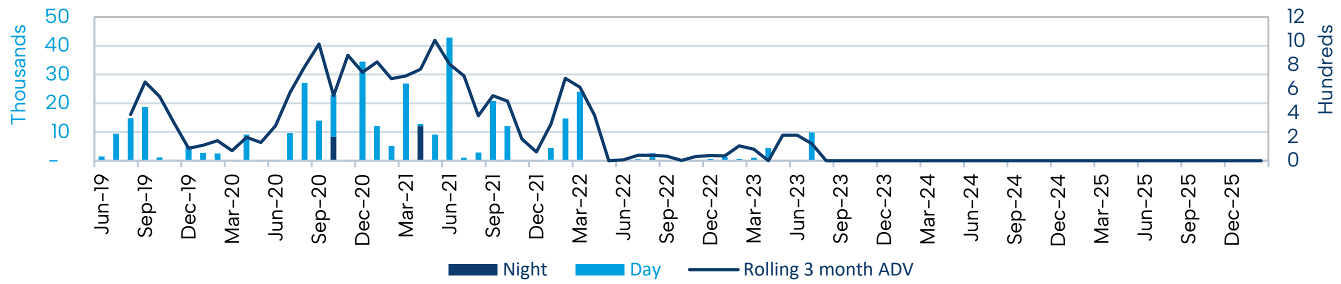
SPI 200 (AP) Futures Volume by Session and ADV



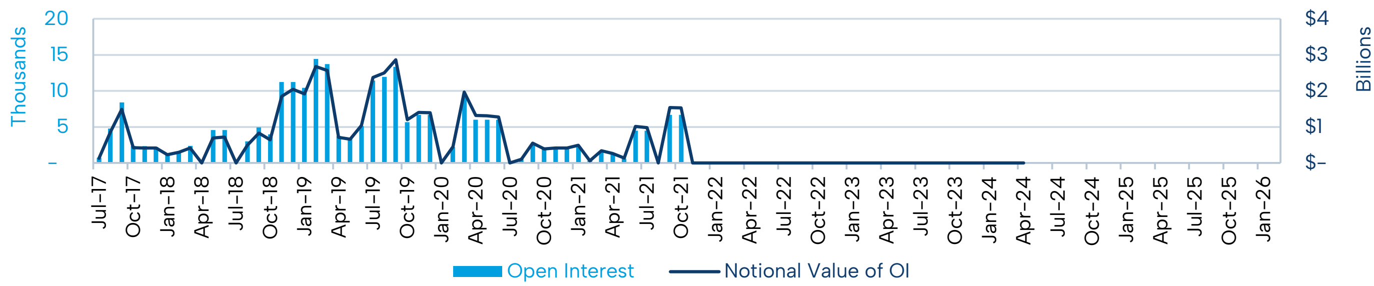
SPI 200 (AP) Futures Open Interest



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

February 26

Options – Top Classes by Volume

RANK	FEB 26	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	702,385	14.4%	251,122	279.7%	N/A	N/A	118.6%	11,803	17,680
2	BHP	554,588	11.4%	178,411	310.8%	221,608,748	25.0%	37.0%	-4,437	2,226
3	TLS	298,027	6.1%	148,361	200.9%	437,655,085	6.8%	14.4%	4,582	-9,997
4	STO	296,922	6.1%	126,233	235.2%	218,116,766	13.6%	43.3%	1,566	10,243
5	ANZ	207,140	4.2%	75,716	273.6%	112,818,641	18.4%	69.5%	4,390	-6,943
6	NAB	200,460	4.1%	72,168	277.8%	94,564,690	21.2%	49.9%	-7,582	5,867
7	WBC	194,303	4.0%	84,326	230.4%	99,055,440	19.6%	50.8%	-2,434	10,897
8	WDS	186,296	3.8%	93,257	199.8%	96,878,028	19.2%	27.6%	-10,205	-1,558
9	SIG	178,780	3.7%	141,559	126.3%	428,089,192	4.2%	22.5%	-3,491	1,091
10	FMG	178,642	3.7%	61,695	289.6%	137,602,956	13.0%	92.9%	-9,666	9,389
11	CBA	173,831	3.6%	51,983	334.4%	50,909,649	34.1%	71.5%	-5,603	5,127
12	S32	158,157	3.2%	86,122	183.6%	337,454,388	4.7%	137.0%	-10,063	-35,917
13	RIO	157,685	3.2%	42,907	367.5%	31,697,774	49.7%	68.2%	1,348	303
14	ZIP	155,123	3.2%	68,866	225.3%	796,685,644	1.9%	239.8%	9,385	-14,098
15	PLS	152,266	3.1%	98,121	155.2%	553,707,018	2.7%	35.0%	-21,257	250
16	NST	122,437	2.5%	42,002	291.5%	120,163,430	10.2%	61.2%	-2,941	-5,139
17	WOW	92,081	1.9%	45,699	201.5%	64,950,473	14.2%	57.3%	-5,292	11,438
18	IGO	88,740	1.8%	25,086	353.7%	78,032,627	11.4%	45.7%	-3,478	4,701
19	TCL	82,664	1.7%	48,849	169.2%	80,454,777	10.3%	28.8%	-2,080	-1,213
20	BPT	78,034	1.6%	39,654	196.8%	184,137,475	4.2%	37.8%	628	-2,650
21	CSL	73,612	1.5%	25,148	292.7%	31,169,216	23.6%	128.8%	2,108	-331
22	AZJ	68,395	1.4%	36,487	187.5%	190,911,335	3.6%	2.9%	-1,438	2,063
23	MQG	65,635	1.3%	17,540	374.2%	16,642,291	39.4%	72.5%	893	-2,663
24	AMP	65,304	1.3%	40,919	159.6%	355,928,707	1.8%	77.6%	9,440	-14,590
25	EVN	63,738	1.3%	22,363	285.0%	144,430,722	4.4%	32.8%	-1,726	-2,945
26	WHC	63,585	1.3%	72,382	87.8%	96,575,317	6.6%	64.1%	4,194	-8,000
27	LLC	62,243	1.3%	32,684	190.4%	45,875,888	13.6%	53.0%	7,623	-2,840
28	WES	57,829	1.2%	24,511	235.9%	29,038,999	19.9%	50.6%	-296	-1,456
29	SCG	56,966	1.2%	59,156	96.3%	245,901,364	2.3%	51.6%	-5,228	-2,050
30	TWE	46,786	1.0%	28,698	163.0%	127,492,596	3.7%	28.2%	7,485	-5,199
	Market*	4,882,654	100.0%	2,142,025	227.9%	5,428,549,236	9.0%	53.7%	-31,772	-36,314

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

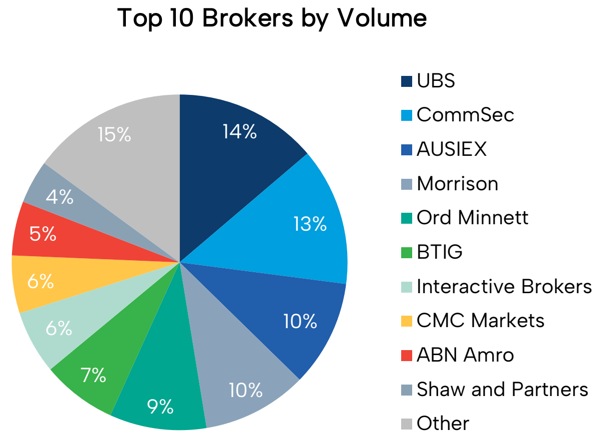
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

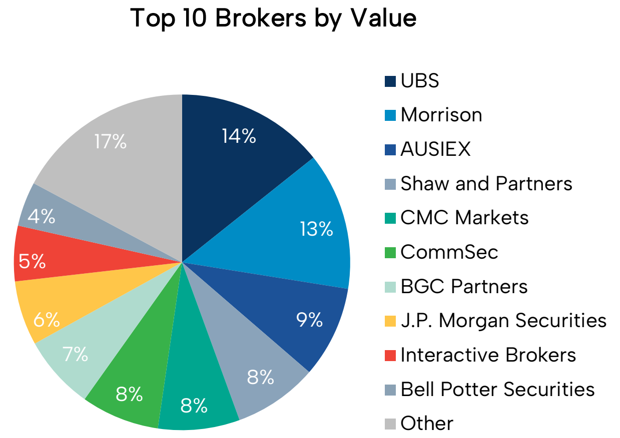
* Only TOP 30 ETO classes included

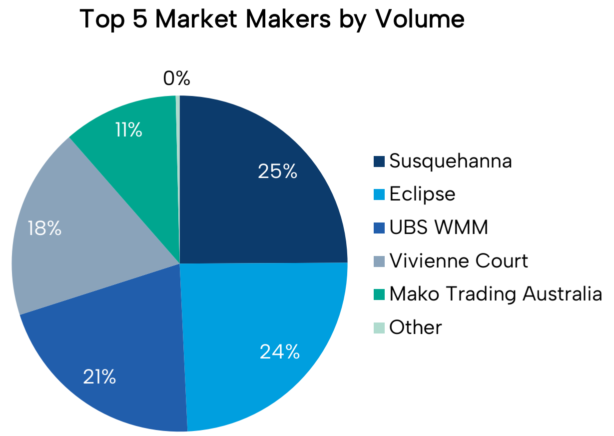
ASX EQUITY DERIVATIVES

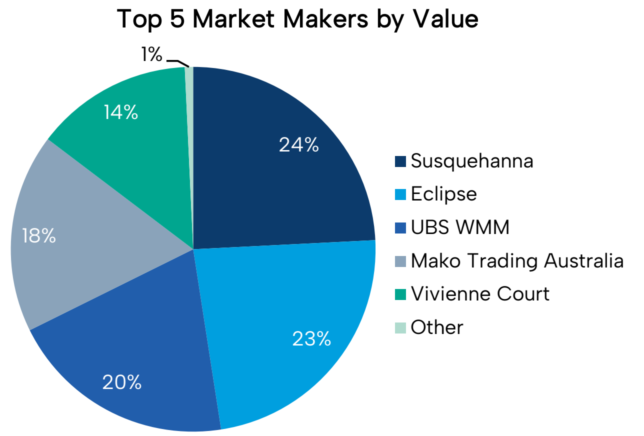
February 26

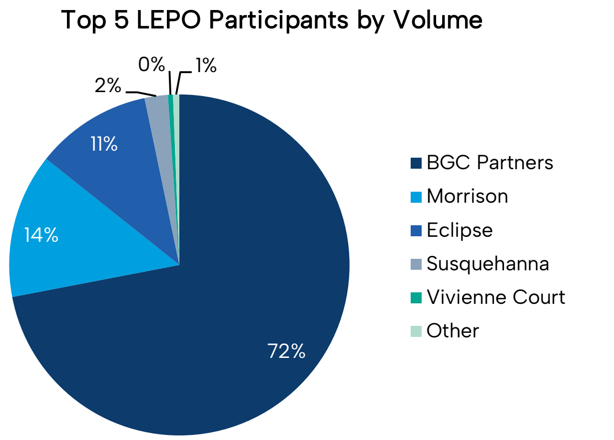
Options Market Share by Volume and Value Traded

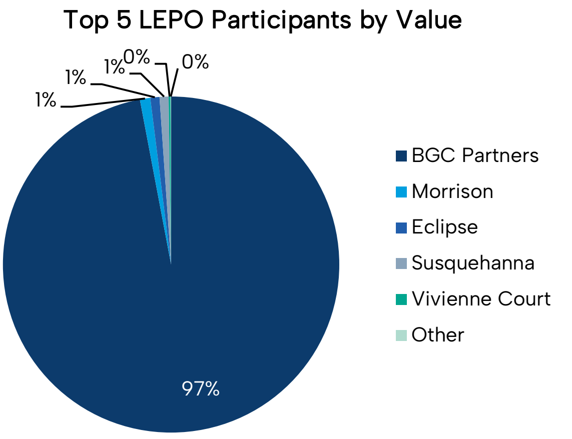








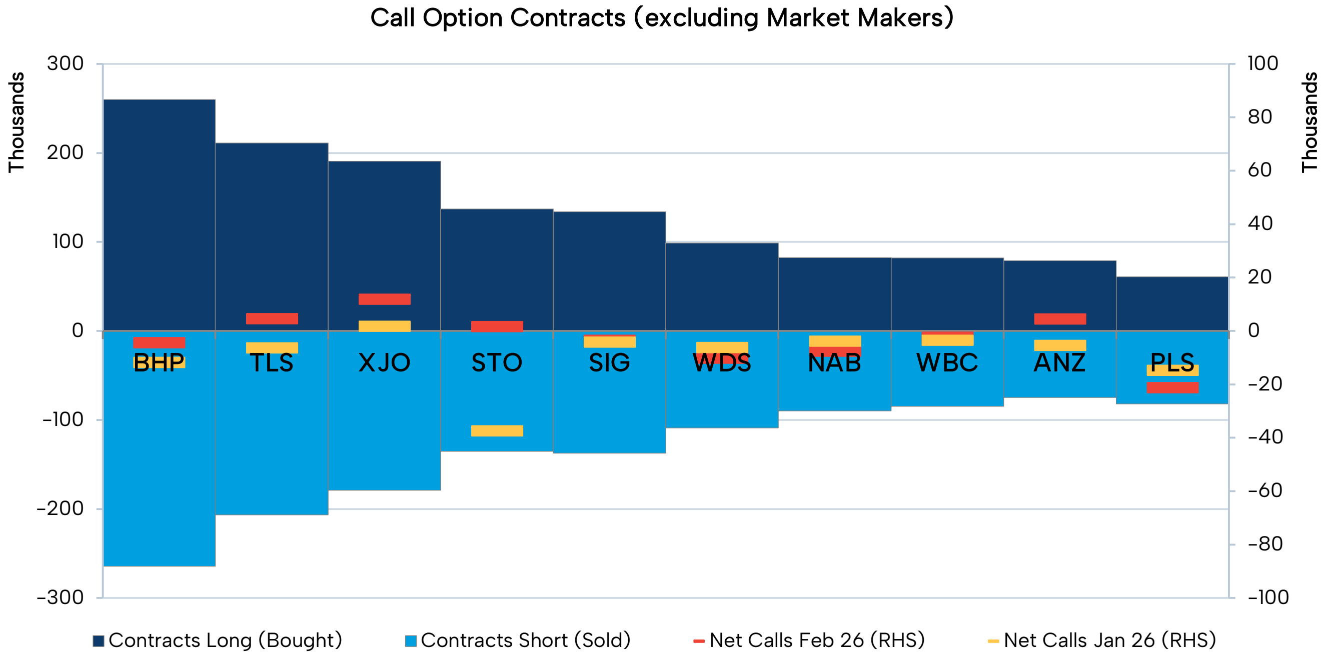


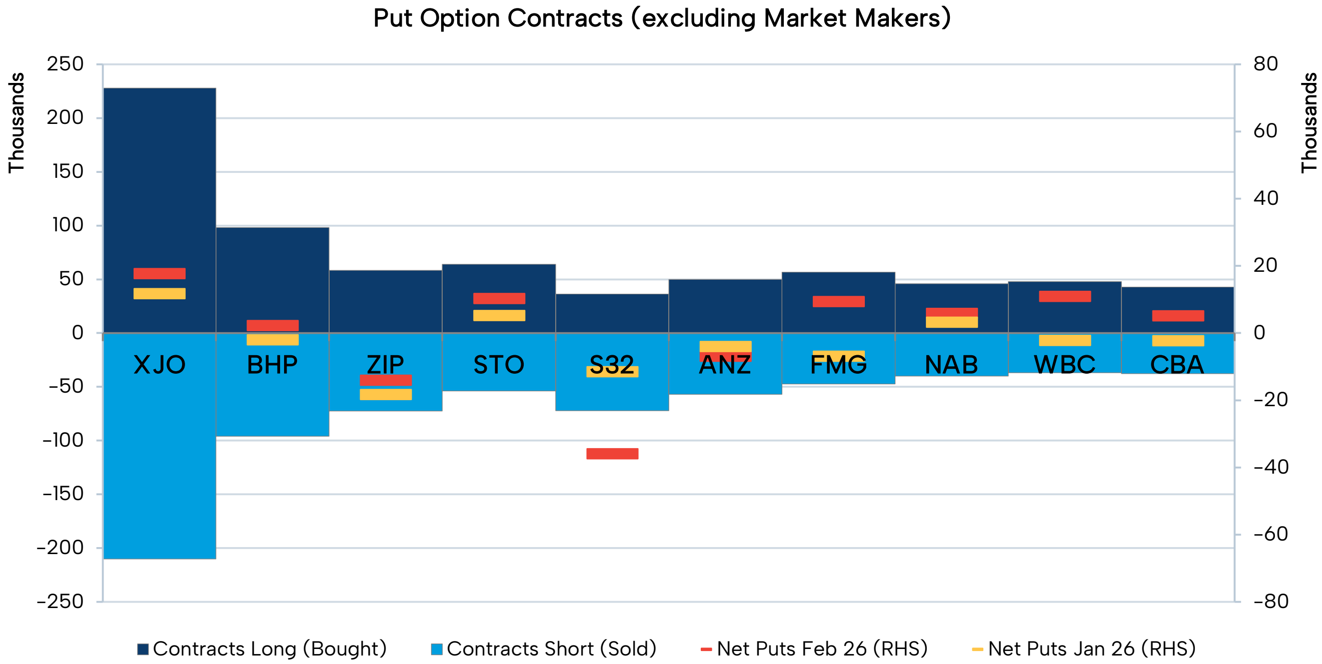


NOTE: The above charts include contracts traded in both Single Stock and Index options

LEPOs are excluded from the top four charts

Top 10 Call and Put Option Contracts



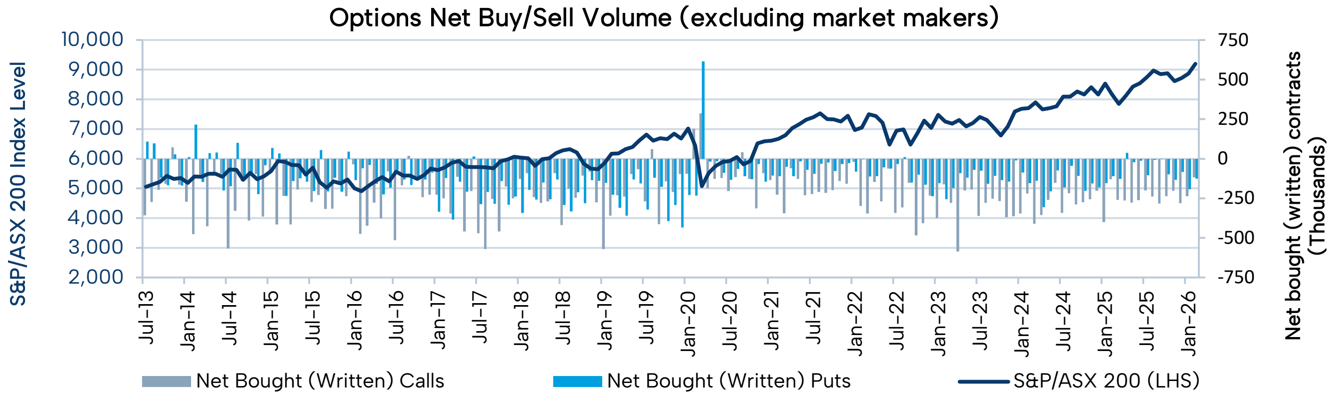


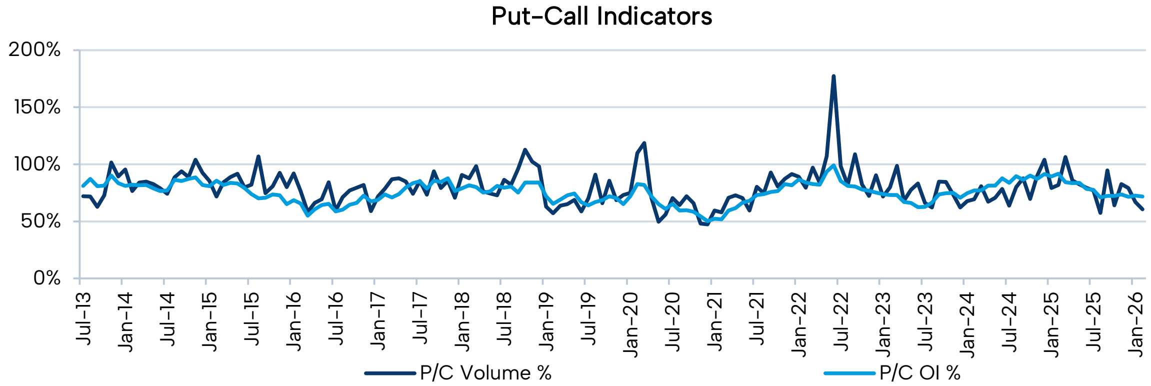
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

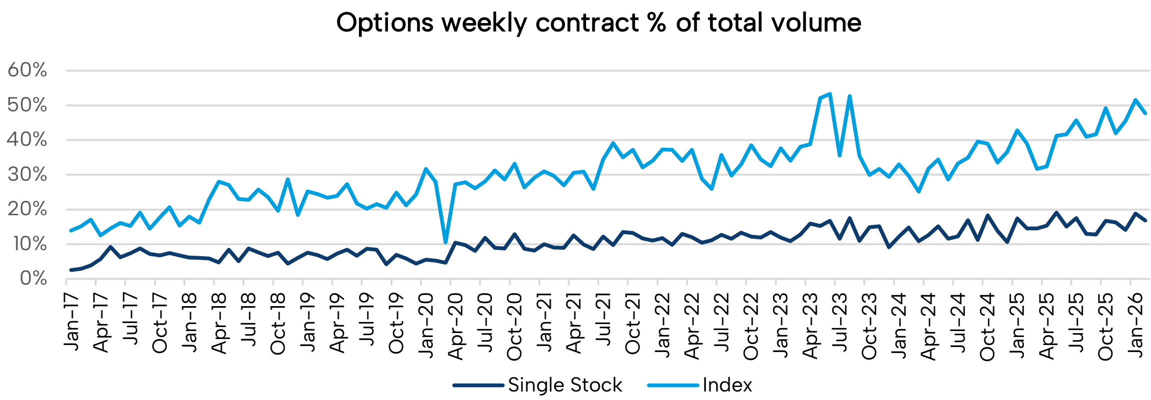
ASX EQUITY DERIVATIVES

February 26

S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share







ASX EQUITY DERIVATIVES

February 26

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-26	3,816,250	2,309,397	6,125,647	5,399,695	23,567	701,260	1,125
Jan-26	3,065,211	2,054,751	5,119,962	4,504,885	10,859	600,003	4,215
Variance	24.5%	12.4%	19.6%	19.9%	117.0%	16.9%	-73.3%
Feb-25	3,358,853	2,746,146	6,104,999	5,497,839	8,150	595,159	3,851
Variance	13.6%	-15.9%	0.3%	-1.8%	189.2%	17.8%	-70.8%
Cal Yr to date	6,881,461	4,364,148	11,245,609	9,904,580	34,426	1,301,263	5,340
Fin Yr to date	25,653,199	18,387,503	44,040,702	38,888,095	165,382	4,974,685	12,540

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-26	1,026.8	566.5	1,593.3	805.9	78.0	607.7	101.6
Jan-26	891.7	489.2	1,380.9	597.4	14.5	396.8	372.2
Variance	15.2%	15.8%	15.4%	34.9%	437.9%	53.2%	-72.7%
Feb-25	901.6	557.2	1,458.7	621.5	54.5	462.3	320.5
Variance	13.9%	1.7%	9.2%	29.7%	43.2%	31.5%	-68.3%
Cal Yr to date	1,918.4	1,055.7	2,974.2	1,403.3	92.5	1,004.5	473.9
Fin Yr to date	6,747.7	4,565.4	11,313.1	5,304.9	623.2	4,278.4	1,106.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-26	1,736,304	1,245,140	2,981,444	2,717,919	12,403	250,872	250
Jan-26	1,646,212	1,194,582	2,840,794	2,604,511	4,594	231,439	250
Variance	5.5%	4.2%	5.0%	4.4%	170.0%	8.4%	0.0%
Feb-25	1,640,239	1,506,008	3,146,247	2,881,443	5,028	258,475	1,300
Variance	5.9%	-17.3%	-5.2%	-5.7%	146.7%	-2.9%	-80.8%
Cal Yr to date	3,382,516	2,439,722	5,822,238	5,322,430	16,997	482,311	500
Fin Yr to date	13,571,890	9,881,883	23,453,774	21,459,935	78,008	1,912,554	3,275

MORE INFORMATION

Gregory Pill – Head of Equity Derivative Products
Phone: +61 2 9227 0696
Email: Greg.Pill@asx.com.au

Benjamin Hatava – Product Manager Equity Derivatives
Phone: +61 2 9227 0061
Email: Benjamin.Hatava@asx.com.au

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