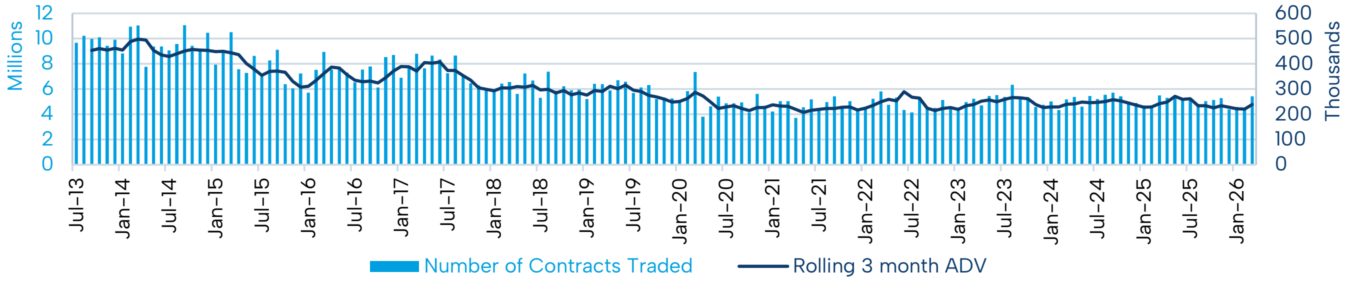
ASX EQUITY DERIVATIVES

Options and Futures Statistics

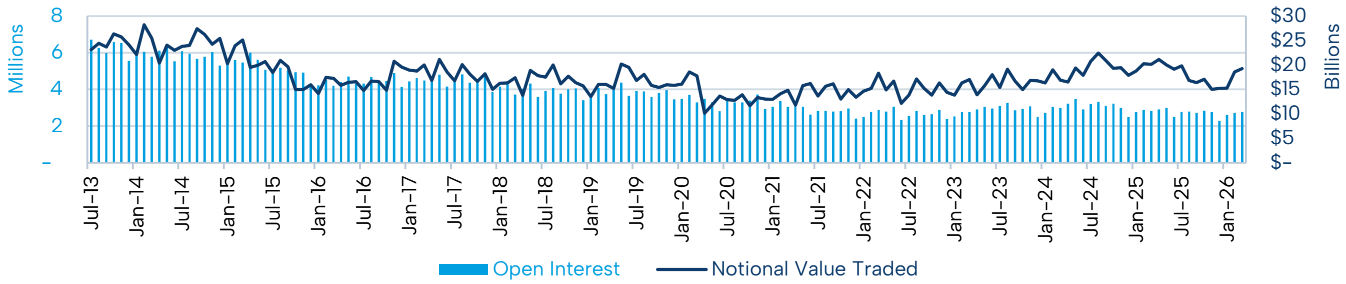
March 26

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

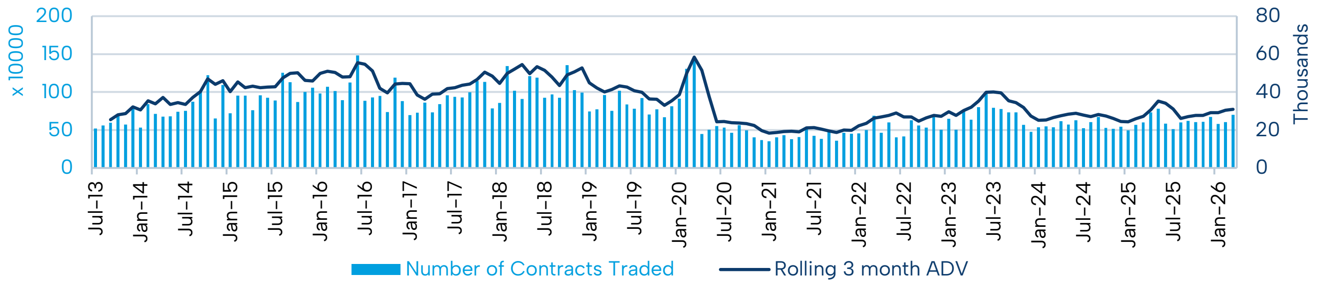
Single Stock Options Volume and ADV



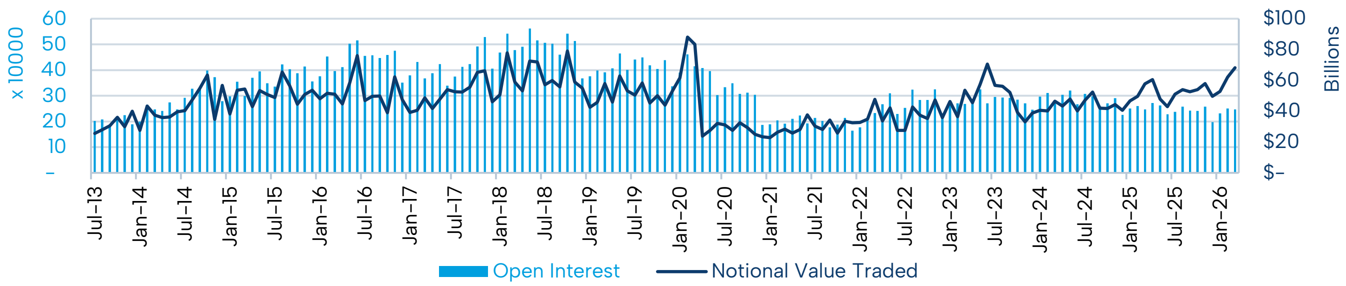
Single Stock Options Open Interest & Notional Value Traded



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

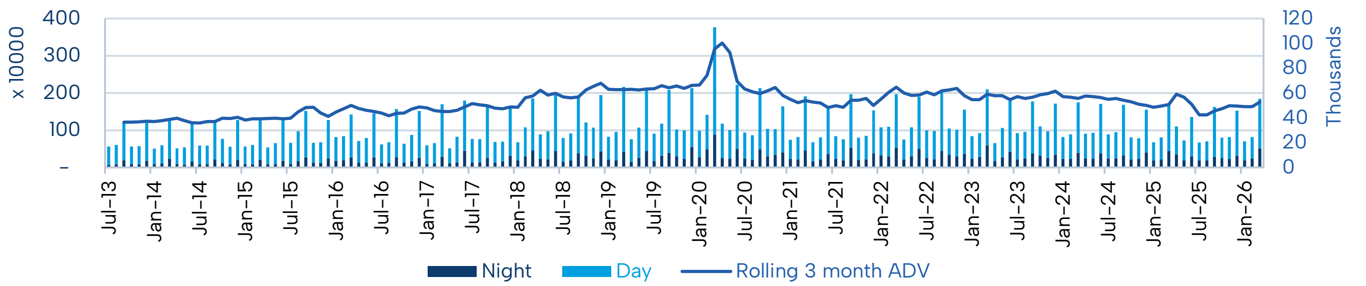
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

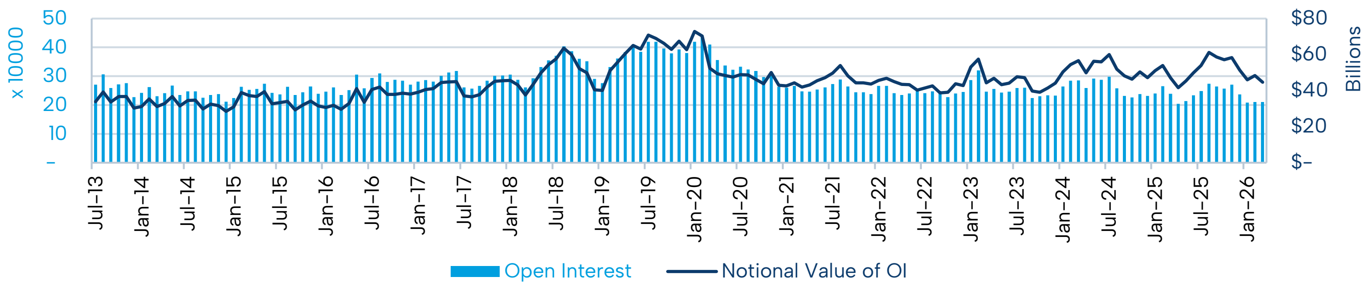
March 26

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

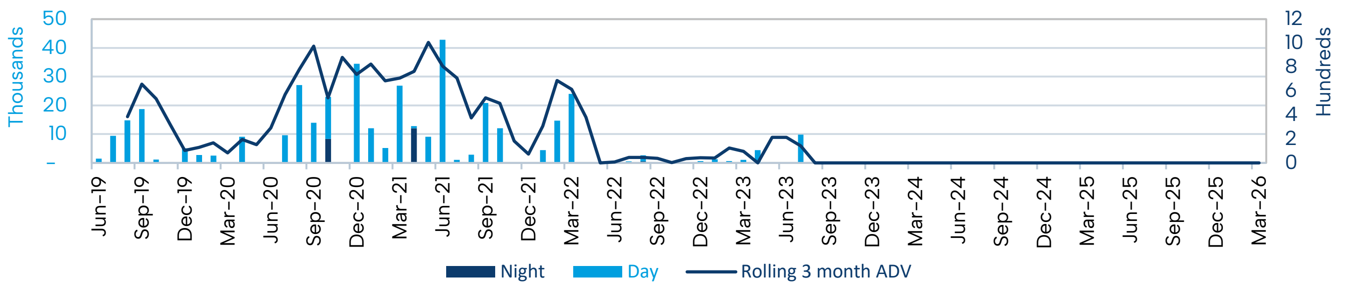
SPI 200 (AP) Futures Volume by Session and ADV



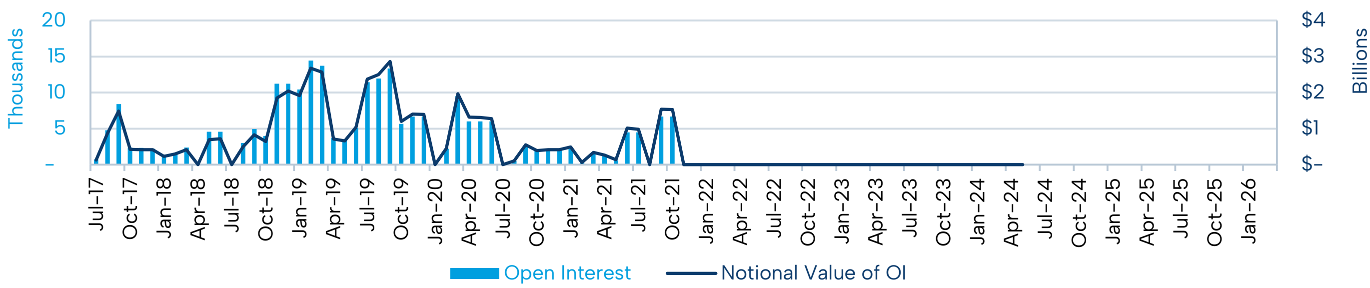
SPI 200 (AP) Futures Open Interest



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

March 26

Options – Top Classes by Volume

RANK	MAR 26	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	789,866	14.4%	247,208	319.5%	N/A	N/A	125.1%	7,756	7,631
2	BHP	615,042	11.2%	161,521	380.8%	271,436,105	22.7%	109.3%	-2,465	-7,861
3	STO	506,796	9.3%	147,546	343.5%	540,591,717	9.4%	40.1%	-23,142	14,214
4	WDS	369,703	6.8%	117,584	314.4%	252,481,941	14.6%	35.8%	-14,393	1,908
5	ANZ	302,258	5.5%	87,304	346.2%	109,398,603	27.6%	129.5%	-7,606	10,055
6	NAB	270,717	4.9%	71,931	376.4%	117,420,110	23.1%	65.9%	3,748	-1,930
7	WHC	214,827	3.9%	91,637	234.4%	174,614,857	12.3%	166.6%	-32,202	-3,295
8	FMG	211,400	3.9%	67,236	314.4%	170,059,341	12.4%	89.5%	-17,537	-1,278
9	WBC	198,380	3.6%	85,963	230.8%	118,708,640	16.7%	57.5%	-4,881	-65
10	S32	177,782	3.2%	74,504	238.6%	438,553,032	4.1%	195.1%	-7,625	-25,169
11	SIG	165,042	3.0%	131,778	125.2%	471,399,550	3.5%	249.7%	-6,217	-4,008
12	NST	149,803	2.7%	52,383	286.0%	215,041,721	7.0%	117.1%	-3,501	-3,343
13	CBA	141,985	2.6%	53,858	263.6%	47,432,782	29.9%	95.9%	-1,467	-427
14	PLS	136,098	2.5%	83,233	163.5%	619,594,082	2.2%	63.5%	-12,219	6,590
15	MGR	128,854	2.4%	47,090	273.6%	276,555,818	4.7%	2001.0%	-1,115	3,477
16	RIO	112,641	2.1%	39,370	286.1%	36,605,417	30.8%	83.6%	-2,187	-2,084
17	APA	94,425	1.7%	35,280	267.6%	78,075,120	12.1%	1.4%	422	-920
18	RRL	85,127	1.6%	34,848	244.3%	125,926,282	6.8%	24.5%	13,072	-1,750
19	BPT	83,410	1.5%	38,219	218.2%	426,834,701	2.0%	49.3%	-6,470	-5,086
20	MQG	81,168	1.5%	20,947	387.5%	20,998,577	38.7%	130.9%	-1,258	-2,105
21	CSL	80,909	1.5%	23,759	340.5%	29,178,396	27.7%	183.0%	-835	-1,535
22	TLS	70,981	1.3%	139,547	50.9%	502,778,812	1.4%	19.2%	-12,374	-2,515
23	ZIP	70,066	1.3%	45,437	154.2%	606,260,466	1.2%	327.3%	-6,739	-4,529
24	IGO	69,869	1.3%	24,516	285.0%	77,876,368	9.0%	181.1%	-5,450	8,588
25	EVN	65,583	1.2%	26,214	250.2%	272,435,796	2.4%	58.4%	225	-6,523
26	TWE	62,509	1.1%	43,338	144.2%	206,618,531	3.0%	34.8%	-5,145	-5,631
27	LYC	57,800	1.1%	20,692	279.3%	129,596,501	4.5%	45.0%	-1,070	1,109
28	NHC	56,973	1.0%	24,985	228.0%	144,549,267	3.9%	17.8%	-13,161	-2,095
29	GMG	53,122	1.0%	25,337	209.7%	86,566,856	6.1%	47.8%	-117	-739
30	TCL	52,085	1.0%	50,701	102.7%	125,134,417	4.2%	8.9%	-1,250	-54
	Market*	5,475,221	100.0%	2,113,966	259.0%	6,692,723,806	8.2%	88.4%	-165,203	-29,370

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

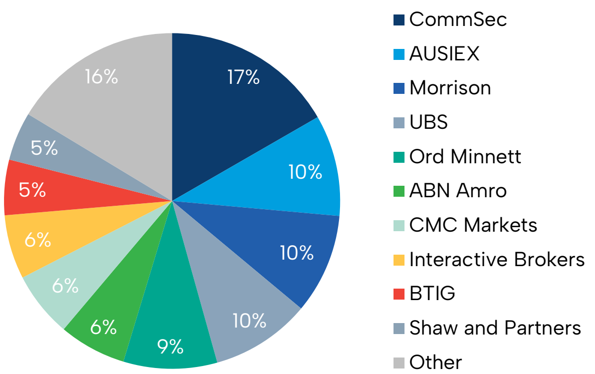
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

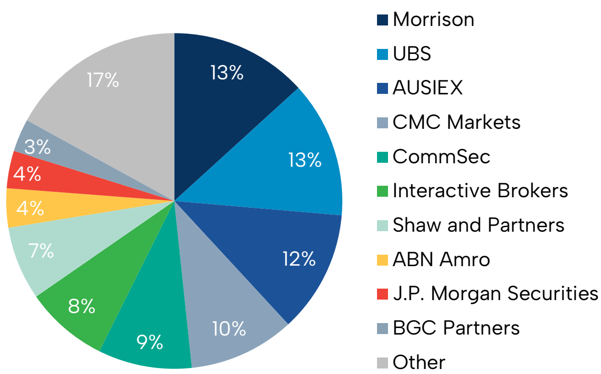
March 26

Options Market Share by Volume and Value Traded

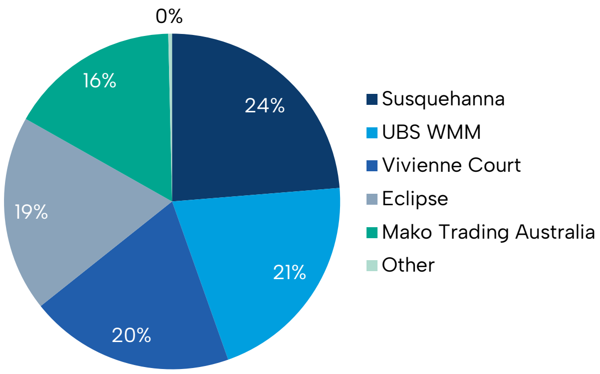
Top 10 Brokers by Volume



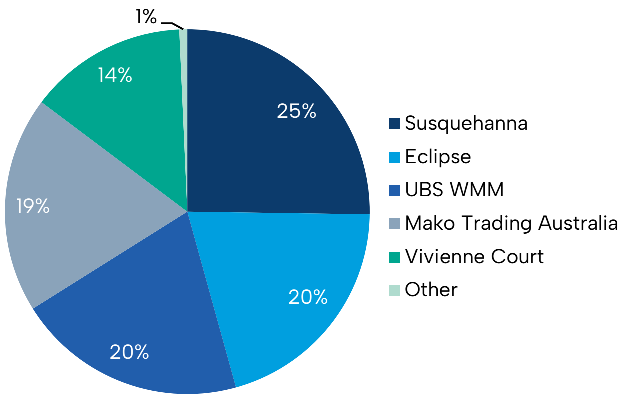
Top 10 Brokers by Value



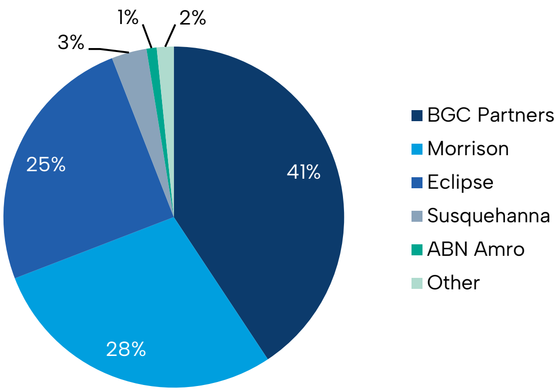
Top 5 Market Makers by Volume



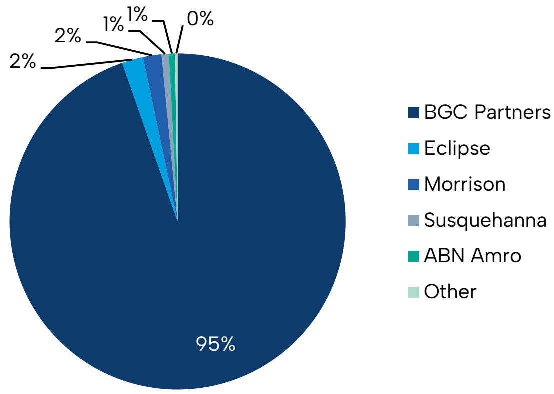
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



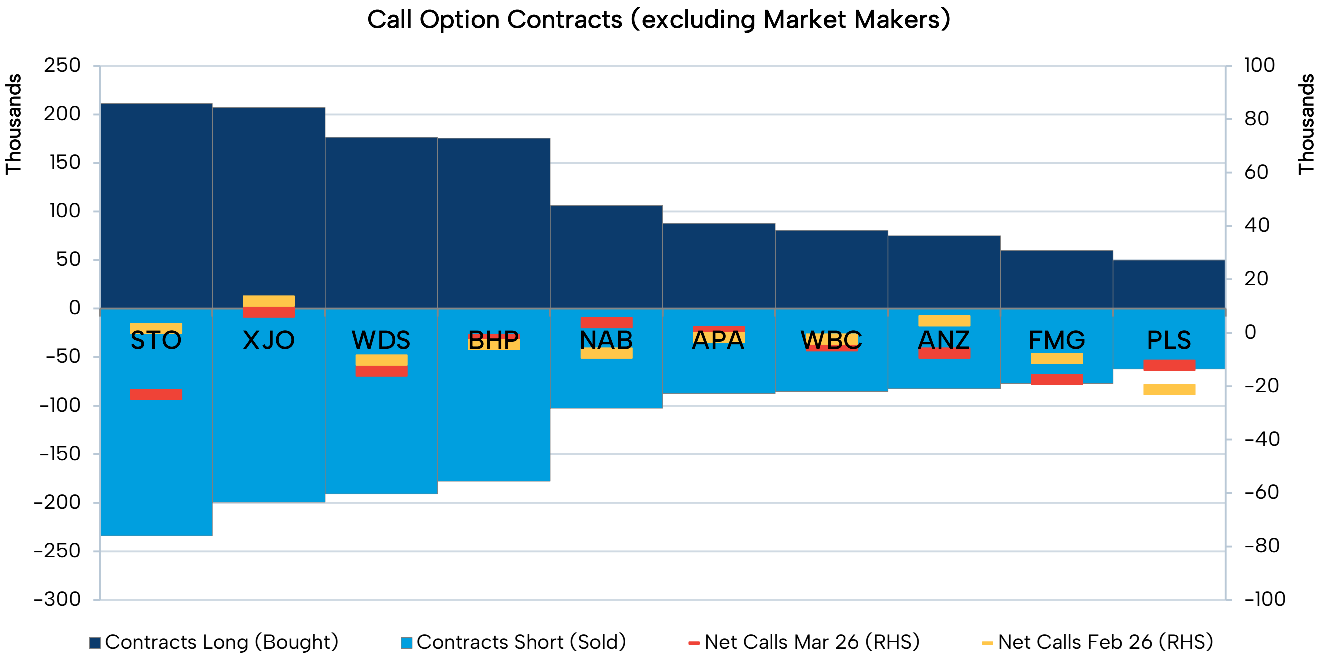
Top 5 LEPO Participants by Value

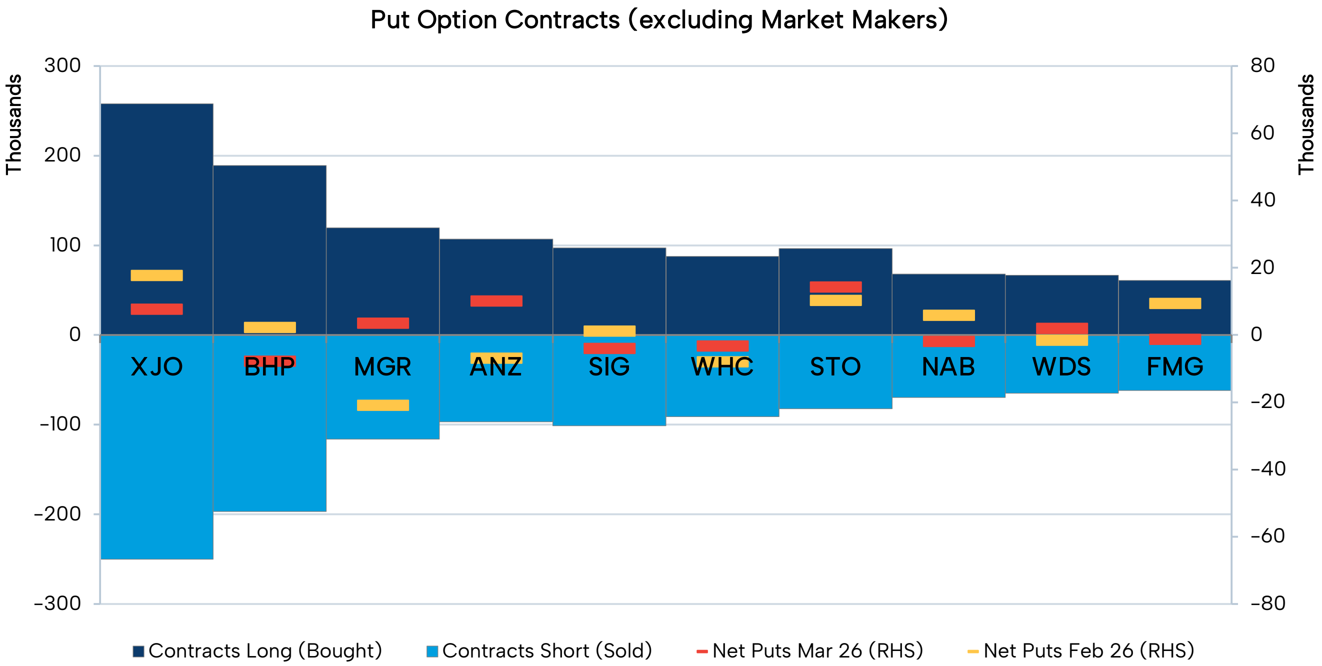


NOTE: The above charts include contracts traded in both Single Stock and Index options

LEPOs are excluded from the top four charts

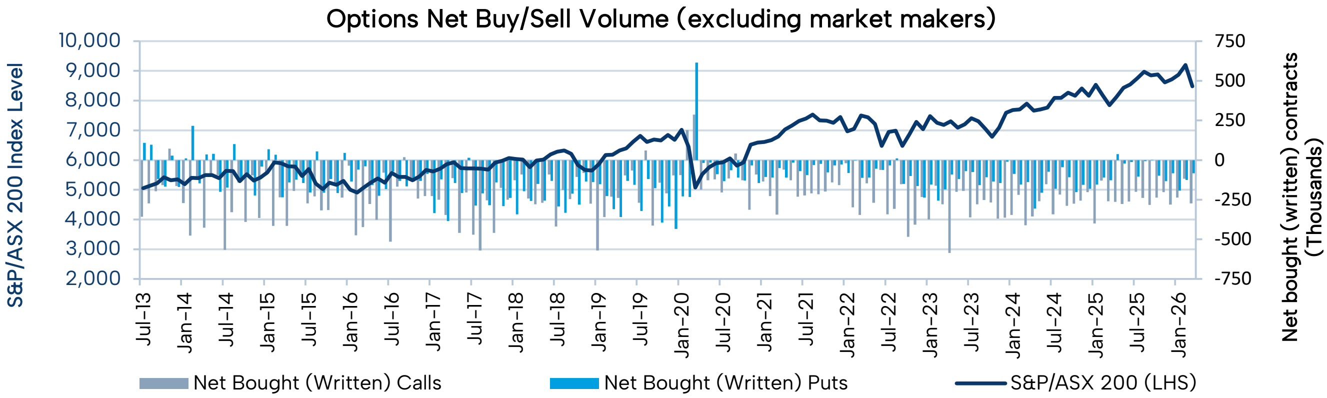
Top 10 Call and Put Option Contracts

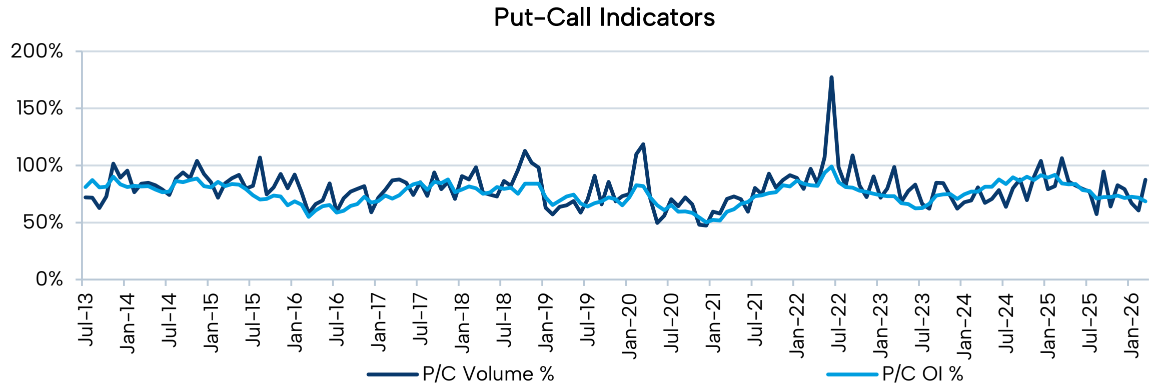


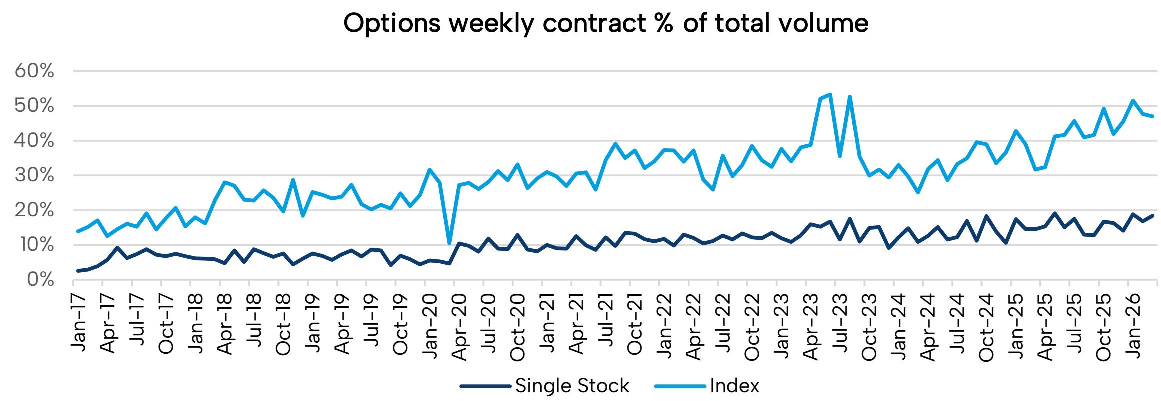


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

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







ASX EQUITY DERIVATIVES

March 26

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-26	3,667,572	3,203,557	6,871,129	6,064,660	16,603	788,591	1,275
Feb-26	3,816,250	2,309,397	6,125,647	5,399,695	23,567	701,260	1,125
Variance	-3.9%	38.7%	12.2%	12.3%	-29.5%	12.5%	13.3%
Mar-25	2,920,405	3,108,562	6,028,967	5,290,321	7,801	728,245	2,600
Variance	25.6%	3.1%	14.0%	14.6%	112.8%	8.3%	-51.0%
Cal Yr to date	10,549,033	7,567,705	18,116,738	15,969,240	51,029	2,089,854	6,615
Fin Yr to date	29,320,771	21,591,060	50,911,831	44,952,755	181,985	5,763,276	13,815

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-26	972.9	1,353.2	2,326.1	1,114.7	23.9	1,078.4	109.1
Feb-26	1,026.8	566.5	1,593.3	805.9	78.0	607.7	101.6
Variance	-5.2%	138.9%	46.0%	38.3%	-69.4%	77.5%	7.4%
Mar-25	650.2	1,150.5	1,800.7	805.9	21.4	768.0	205.3
Variance	49.6%	17.6%	29.2%	38.3%	11.8%	40.4%	-46.8%
Cal Yr to date	2,891.3	2,408.9	5,300.3	2,518.0	116.5	2,082.9	583.0
Fin Yr to date	7,720.6	5,918.6	13,639.2	6,419.6	647.1	5,356.8	1,215.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-26	1,789,449	1,225,647	3,015,096	2,758,119	9,769	246,920	287
Feb-26	1,736,304	1,245,140	2,981,444	2,717,919	12,403	250,872	250
Variance	3.1%	-1.6%	1.1%	1.5%	-21.2%	-1.6%	14.8%
Mar-25	1,664,453	1,404,605	3,069,058	2,819,129	3,453	246,476	0
Variance	7.5%	-12.7%	-1.8%	-2.2%	182.9%	0.2%	N/A
Cal Yr to date	5,171,965	3,665,369	8,837,334	8,080,549	26,766	729,231	787
Fin Yr to date	15,361,339	11,107,530	26,468,870	24,218,054	87,777	2,159,474	3,562

MORE INFORMATION

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