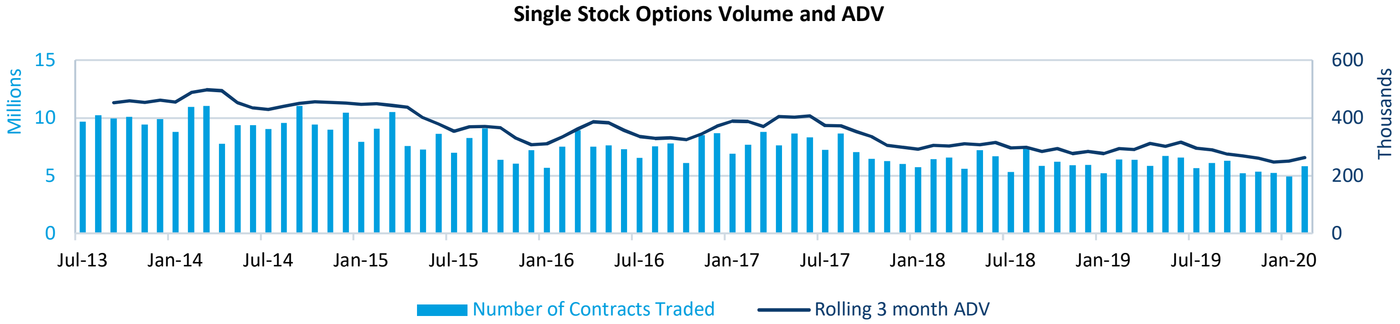
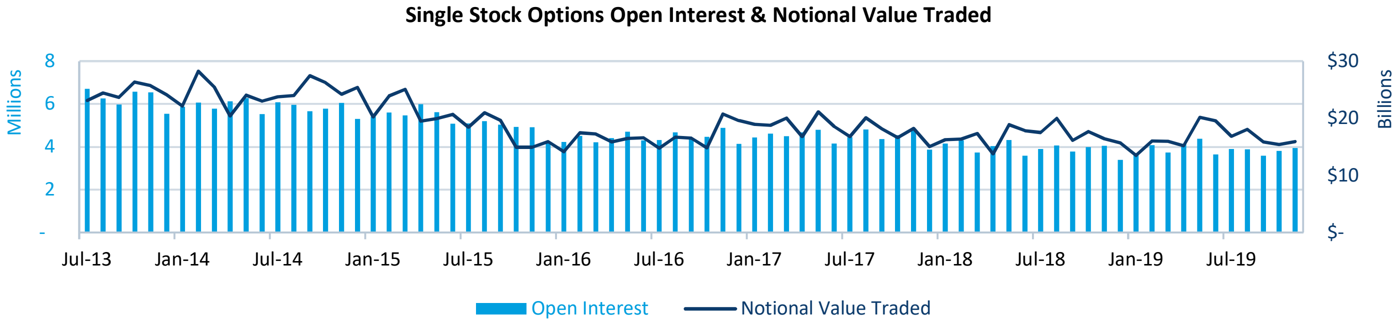
ASX EQUITY DERIVATIVES

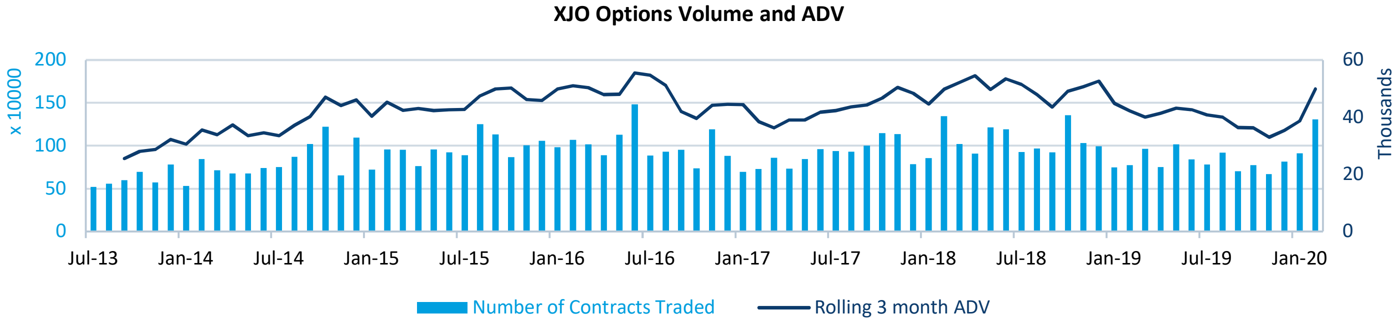
Options and Futures Statistics

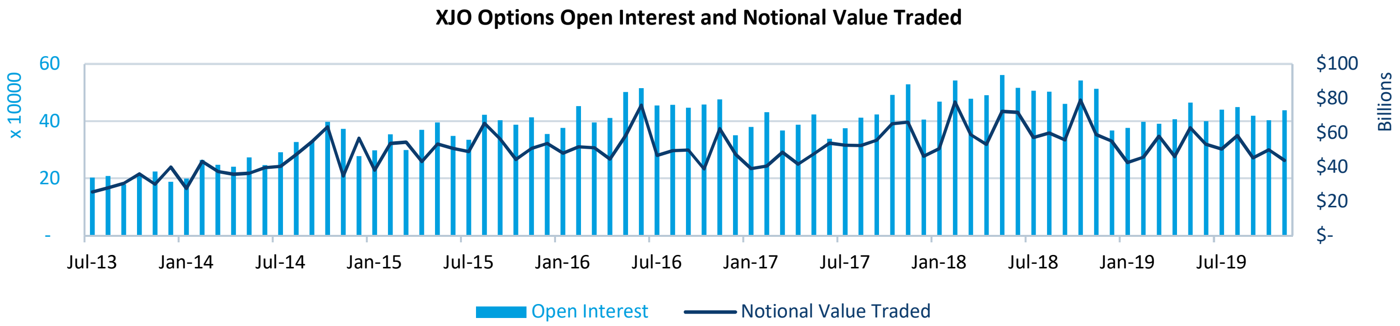
February 20

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

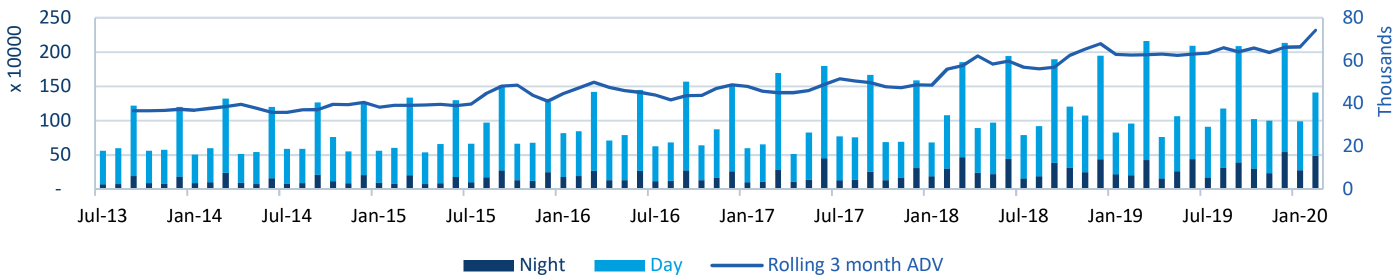
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

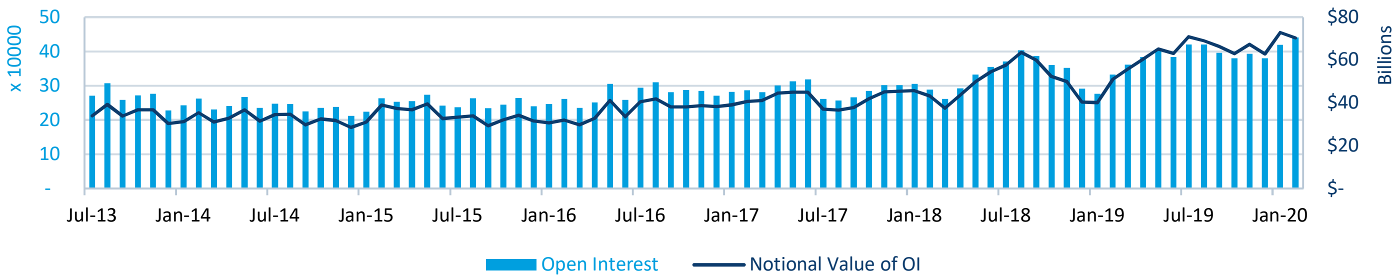
February 20

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

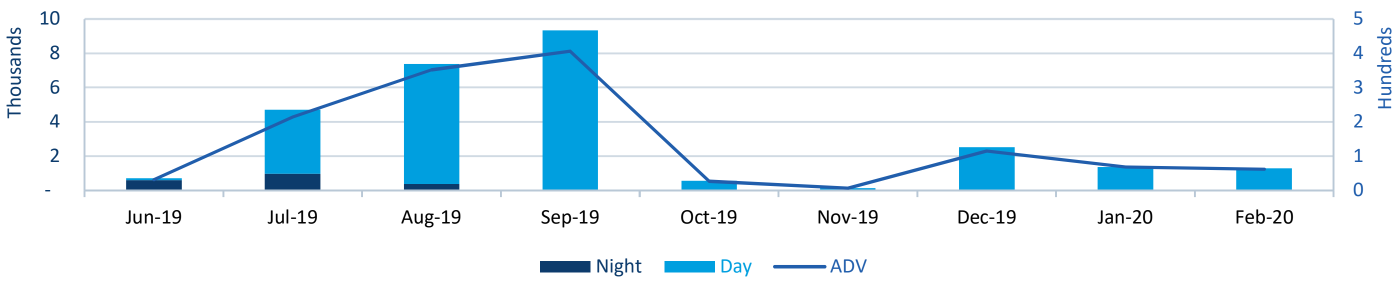
SPI 200 (AP) Futures Volume by Session and ADV



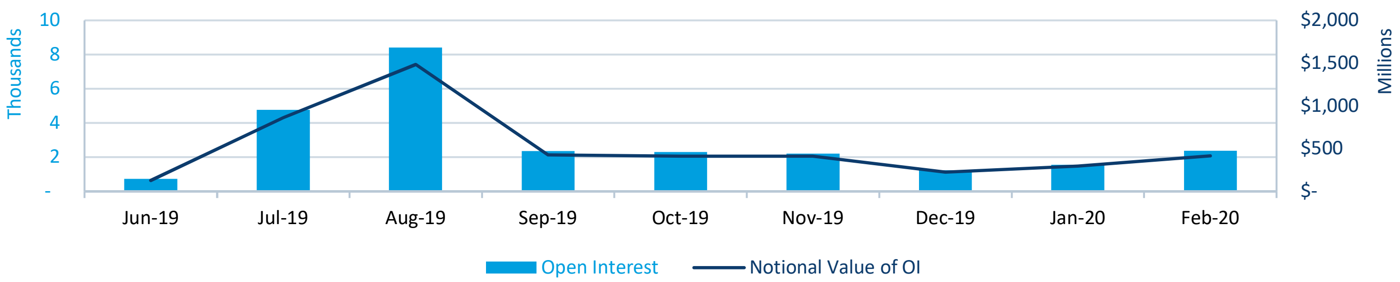
SPI 200 (AP) Futures Open Interest



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 20

Options - Top Classes by Volume

RANK	FEB 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	1,308,347	21.9%	460,860	283.9%	N/A	N/A	204.9%	-25,526	2,212
2	TLS	389,813	6.5%	334,503	116.5%	634,167,181	6.1%	29.4%	30,228	-18,418
3	CBA	367,029	6.2%	112,263	326.9%	79,065,563	46.4%	55.9%	5,456	3,835
4	BHP	340,419	5.7%	158,600	214.6%	127,367,837	26.7%	93.8%	18,276	-2,211
5	FMG	323,159	5.4%	207,778	155.5%	302,556,297	10.7%	100.7%	-2,396	640
6	NCM	221,352	3.7%	82,347	268.8%	76,082,179	29.1%	103.8%	8,890	4,457
7	WBC	192,970	3.2%	198,676	97.1%	174,304,277	11.1%	158.3%	3,524	-7,872
8	RIO	186,559	3.1%	70,150	265.9%	31,583,028	59.1%	171.1%	3,805	-4,989
9	NAB	182,546	3.1%	161,116	113.3%	146,617,673	12.5%	54.1%	-1,145	-4,346
10	ANZ	178,317	3.0%	139,775	127.6%	134,847,732	13.2%	55.6%	-11,107	-6,214
11	S32	177,716	3.0%	109,154	162.8%	452,000,760	3.9%	151.5%	21,521	-5,043
12	WPL	175,478	2.9%	80,357	218.4%	64,534,894	27.2%	149.7%	18,795	-13,750
13	OSH	162,410	2.7%	96,156	168.9%	200,098,005	8.1%	222.0%	35,467	-23,617
14	AMP	148,591	2.5%	156,565	94.9%	430,009,890	3.5%	72.6%	-14,757	-14,809
15	AWC	137,154	2.3%	107,629	127.4%	257,405,567	5.3%	97.6%	33,272	-6,824
16	CSL	127,530	2.1%	38,185	334.0%	19,793,746	64.4%	110.8%	1,927	2,975
17	QAN	122,557	2.1%	39,081	313.6%	230,152,906	5.3%	598.7%	-1,309	5,647
18	MQG	119,158	2.0%	34,666	343.7%	18,901,432	63.0%	122.1%	4,994	-2,140
19	WOW	114,419	1.9%	55,160	207.4%	49,541,280	23.1%	75.8%	2,584	-5,629
20	SUN	112,951	1.9%	62,276	181.4%	83,557,503	13.5%	343.2%	18,705	-3,722
21	STO	102,424	1.7%	53,751	190.6%	111,306,521	9.2%	294.5%	7,169	-12,467
22	IAG	98,011	1.6%	55,870	175.4%	136,710,868	7.2%	193.2%	3,335	-8,327
23	AMC	96,424	1.6%	73,285	131.6%	84,471,894	11.4%	125.0%	1,743	-2,513
24	OZL	96,236	1.6%	41,130	234.0%	47,904,144	20.1%	70.2%	4,042	-11,303
25	SCG	95,557	1.6%	73,640	129.8%	330,663,993	2.9%	28.3%	19,402	-14,913
26	WES	92,899	1.6%	40,542	229.1%	45,155,844	20.6%	94.7%	1,067	4,548
27	BLD	85,011	1.4%	35,984	236.2%	151,519,691	5.6%	195.6%	993	-10,121
28	ORG	79,974	1.3%	65,459	122.2%	147,924,685	5.4%	124.3%	3,165	-11,726
29	TWE	67,735	1.1%	30,765	220.2%	157,914,620	4.3%	126.4%	-362	-4,871
30	NEC	64,655	1.1%	26,486	244.1%	173,643,095	3.7%	120.6%	2,714	-13,553
	Market*	**5,967,401**	**100.0%**	**3,202,209**	**186.4%**	**4,899,803,105**	**12.2%**	**-95.2%**	**194,472**	**-185,064**

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

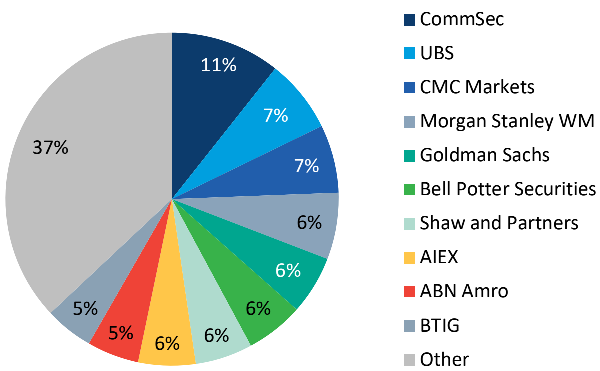
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

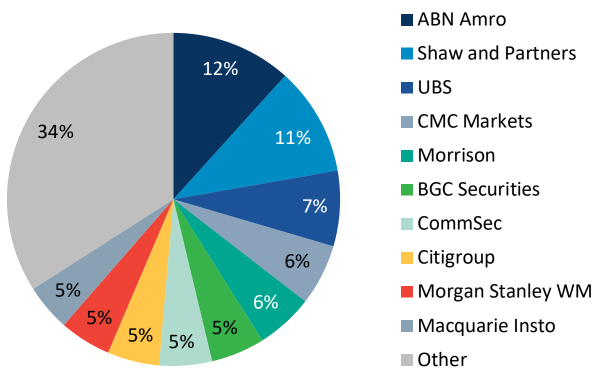
February 20

Options Market Share by Volume and Value Traded

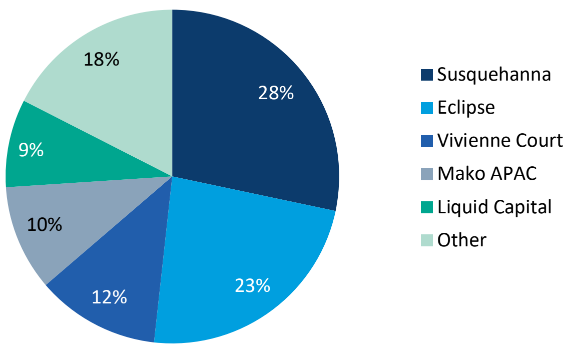
Top 10 Brokers by Volume



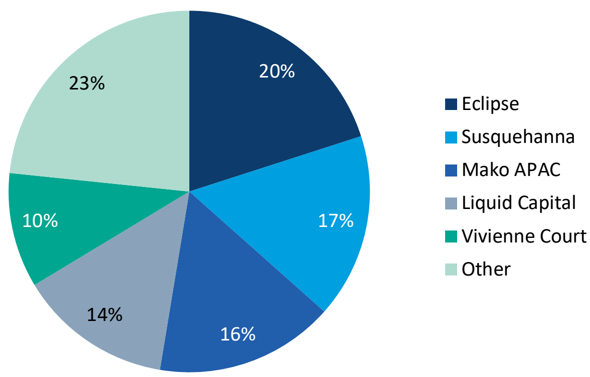
Top 10 Brokers by Value



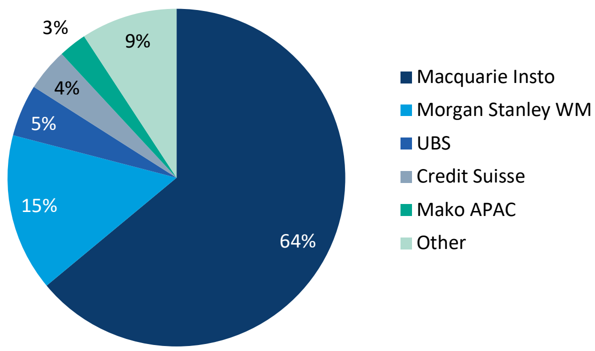
Top 5 Market Makers by Volume



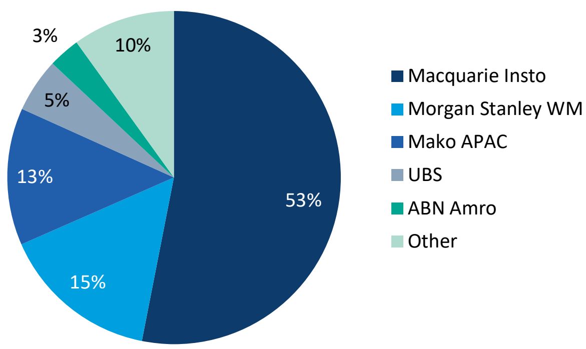
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



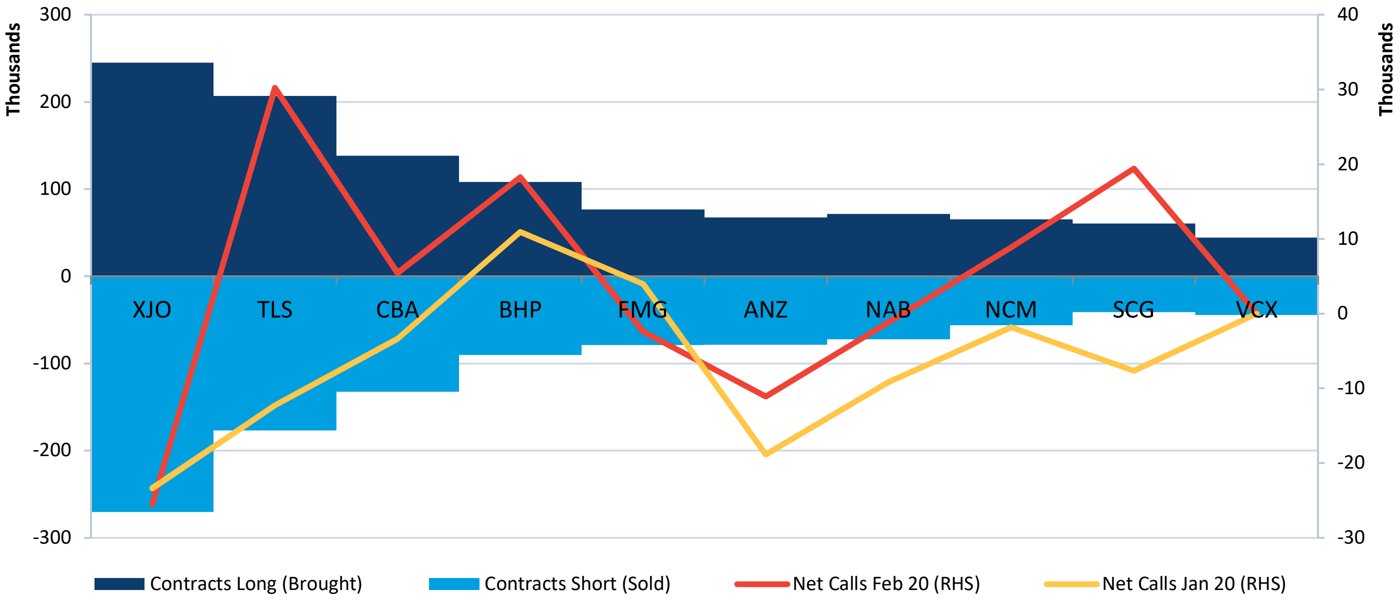
NOTE: The above charts include contracts traded in both Single Stock and Index options

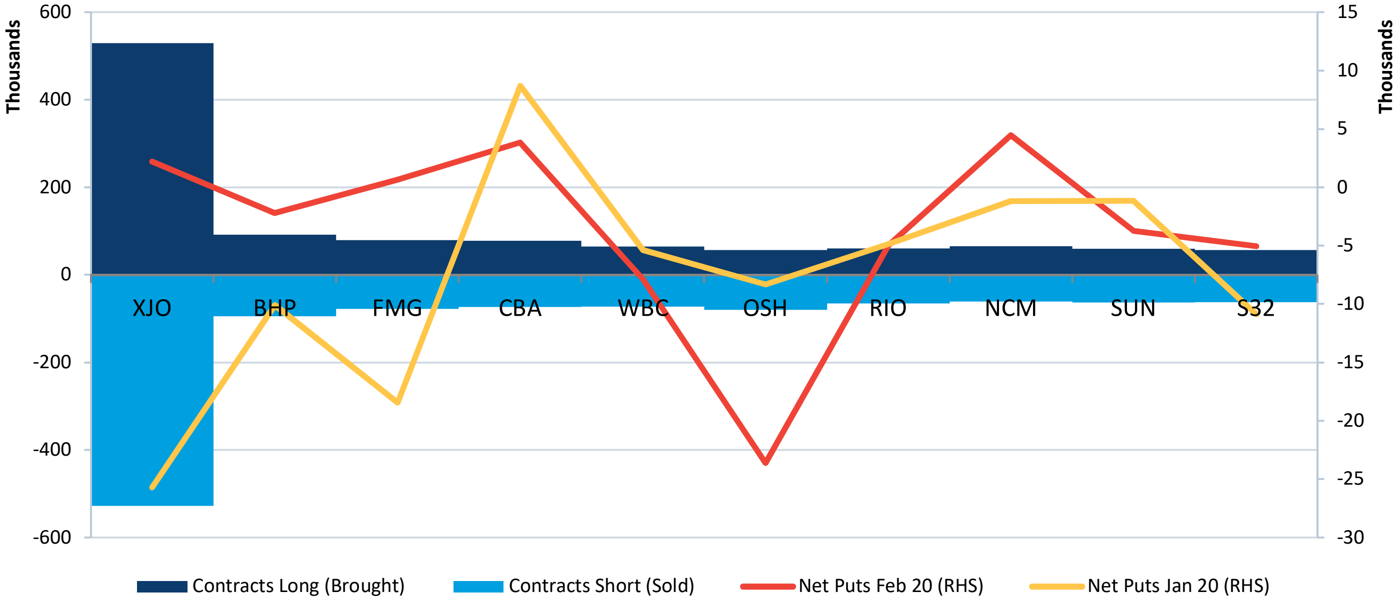
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

February 20

Top 10 Call and Put Option Contracts



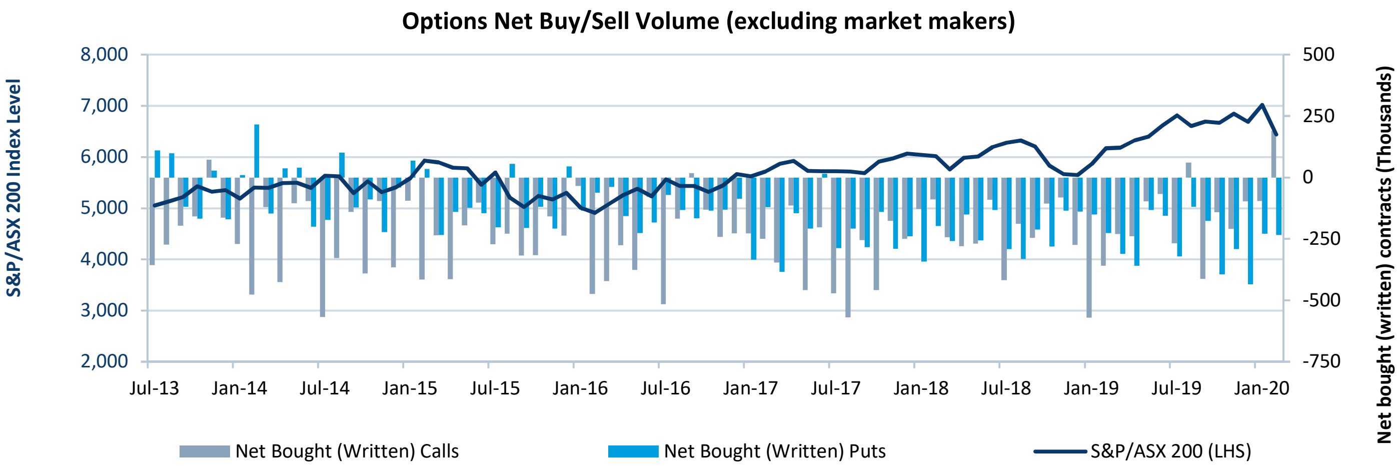


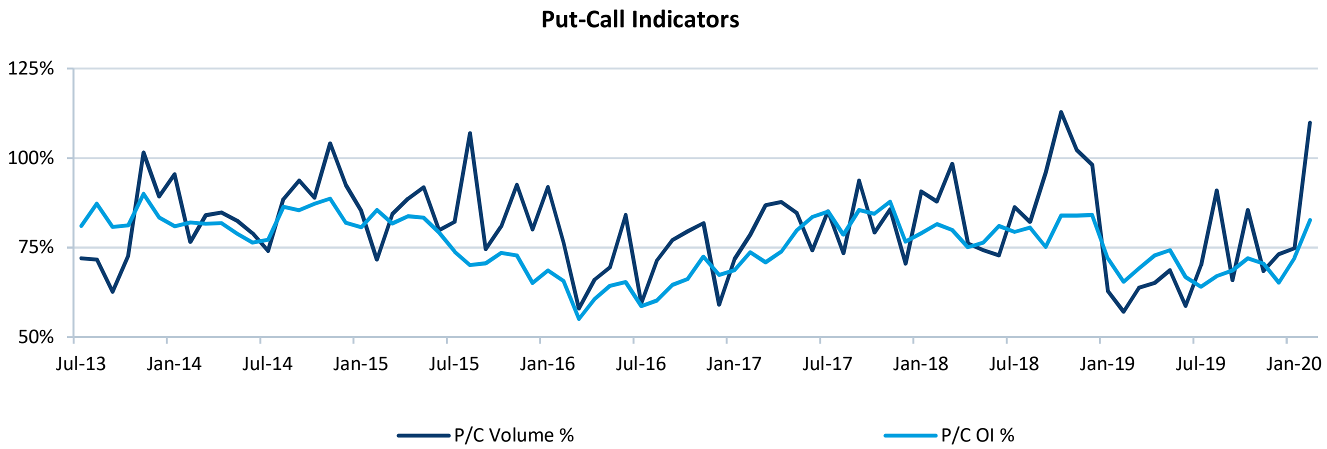
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

February 20

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





ASX EQUITY DERIVATIVES

February 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-20	3,406,832	3,742,169	7,149,001	5,715,284	125,370	1,308,336	11
Jan-20	3,342,595	2,502,109	5,844,704	4,839,990	91,538	913,176	0
Variance	1.9%	49.6%	22.3%	18.1%	37.0%	43.3%	#DIV/0!
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-25.6%	43.2%	-0.6%	-8.8%	-17.7%	69.6%	-96.4%
Cal Yr to date	6,749,427	6,244,278	12,993,705	10,555,274	216,908	2,221,512	11
Fin Yr to date	28,770,273	22,811,415	51,581,688	43,011,386	1,688,459	6,879,878	1,965

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-20	963.2	961.0	1,924.2	648.7	188.8	1,086.7	0.1
Jan-20	990.2	358.7	1,348.9	590.1	153.7	605.1	0.0
Variance	-2.7%	167.9%	42.7%	9.9%	22.8%	79.6%	#DIV/0!
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	-3.1%	173.8%	43.1%	12.4%	-39.2%	147.6%	-99.6%
Cal Yr to date	1,953.4	1,319.7	3,273.0	1,238.7	342.5	1,691.7	0.1
Fin Yr to date	8,970.2	3,914.4	12,884.6	4,589.8	3,146.9	5,018.1	129.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-20	2,282,958	1,887,772	4,170,731	3,419,143	290,727	460,838	21
Jan-20	2,252,741	1,624,890	3,877,631	3,180,388	306,976	390,245	21
Variance	1.3%	16.2%	7.6%	7.5%	-5.3%	18.1%	0.0%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-15.6%	6.6%	-6.8%	-9.2%	-7.7%	15.7%	-50.0%
Cal Yr to date	4,535,699	3,512,662	8,048,362	6,599,531	597,703	851,083	42
Fin Yr to date	19,481,033	13,658,087	33,139,124	27,222,012	2,576,370	3,339,546	1,188

MORE INFORMATION

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