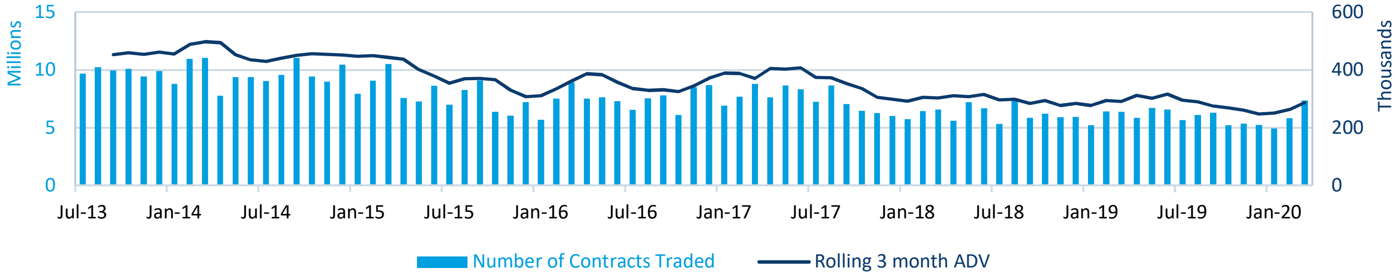
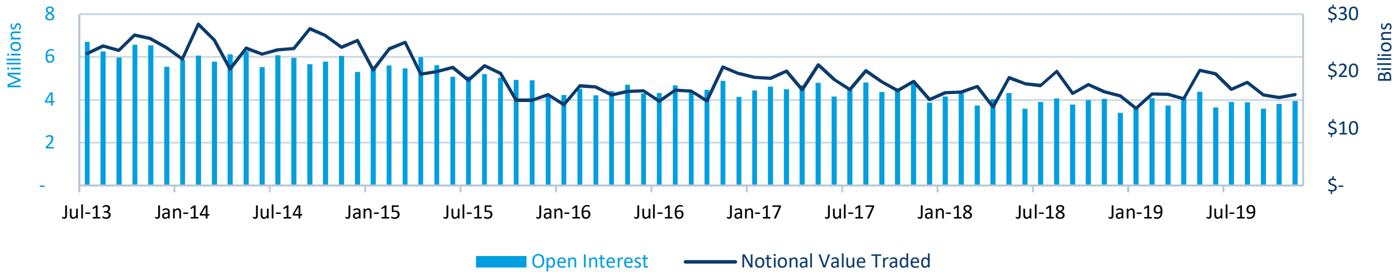
ASX EQUITY DERIVATIVES

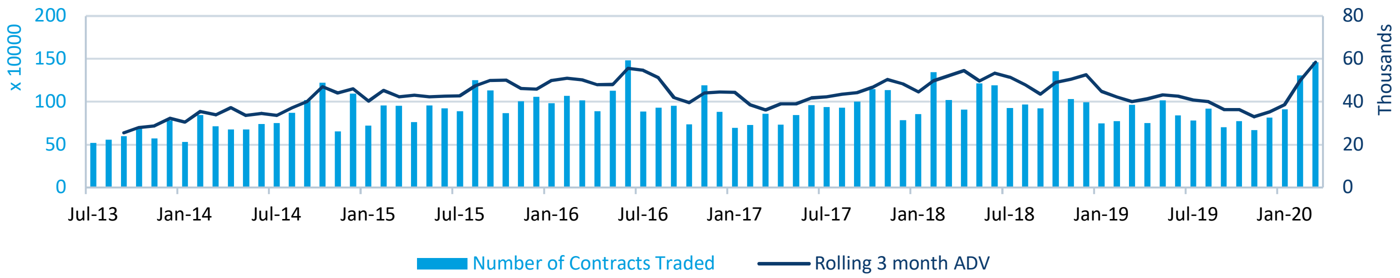
Options and Futures Statistics

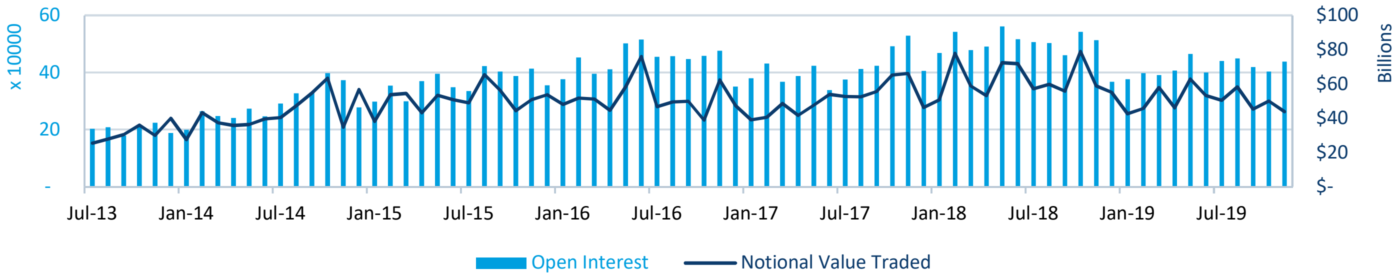
March 2020

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

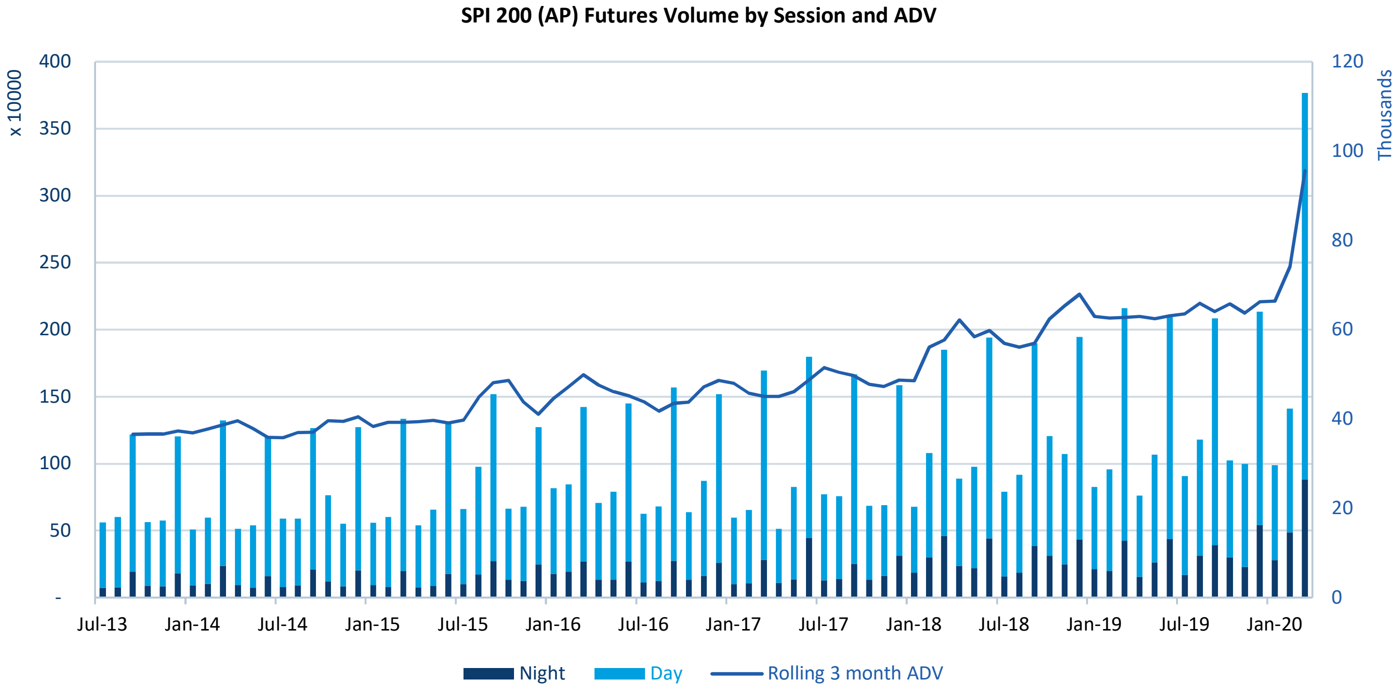
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

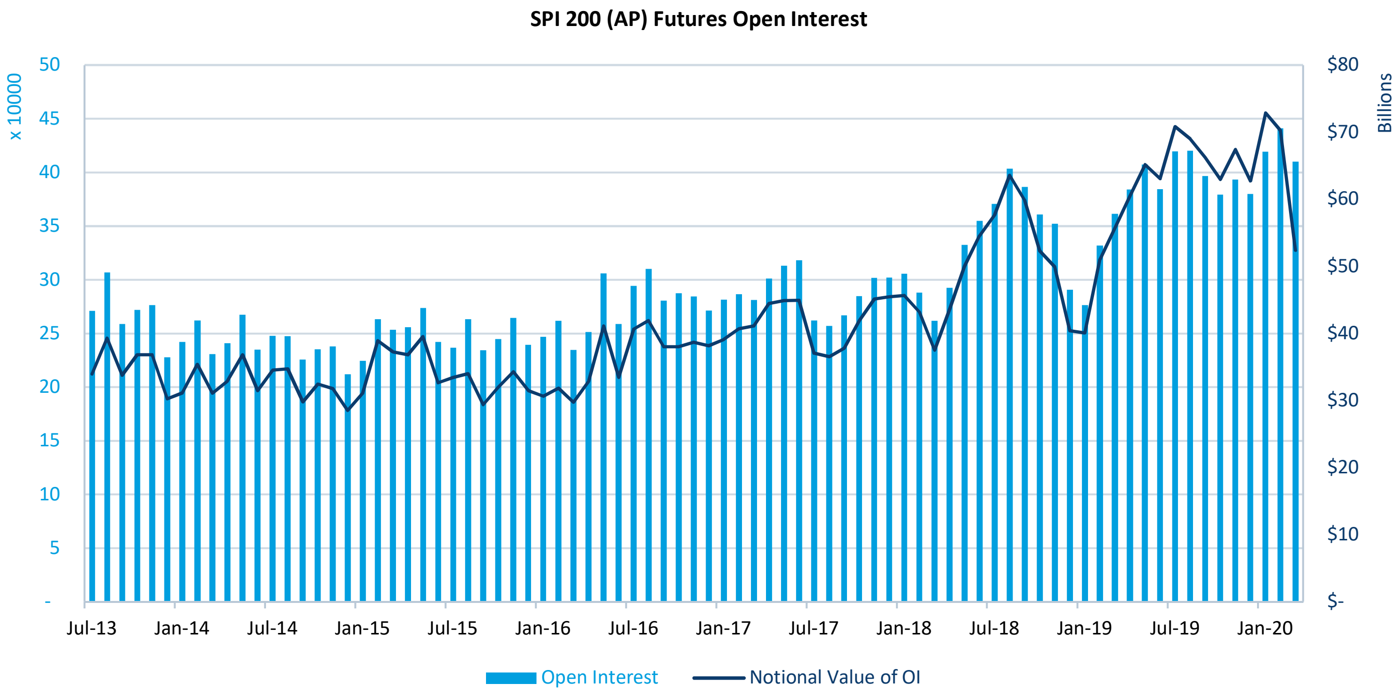
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

March 2020

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





NOTE: ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

March 2020

Options - Top Classes by Volume

RANK	MAR 2020	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	1,460,034	19.7%	414,496	352.2%	N/A	N/A	220.7%	-3,354	11,137
2	FMG	444,766	6.0%	204,913	217.1%	550,013,126	8.1%	123.7%	6,118	12,060
3	BHP	430,513	5.8%	178,938	240.6%	380,226,629	11.3%	92.3%	-1,626	6,112
4	TLS	418,987	5.7%	300,317	139.5%	1,238,077,081	3.4%	51.1%	23,040	37,054
5	WBC	362,407	4.9%	202,932	178.6%	473,744,756	7.6%	104.3%	20,778	13,483
6	CBA	336,238	4.5%	104,785	320.9%	185,112,148	18.2%	98.9%	9,018	7,596
7	NAB	334,230	4.5%	160,892	207.7%	431,508,800	7.7%	83.1%	57,692	6,758
8	TCL	280,133	3.8%	95,642	292.9%	291,533,308	9.6%	5.3%	899	4,604
9	AMP	267,046	3.6%	118,422	225.5%	690,822,053	3.9%	147.3%	38,646	36,925
10	RIO	246,586	3.3%	62,480	394.7%	70,444,853	35.0%	165.4%	1,209	4,907
11	ANZ	232,030	3.1%	132,403	175.2%	366,006,782	6.3%	113.6%	24,775	13,735
12	S32	209,068	2.8%	92,629	225.7%	793,428,309	2.6%	223.0%	-10,275	46,660
13	WPL	184,495	2.5%	75,833	243.3%	175,881,541	10.5%	123.4%	11,502	6,973
14	AWC	181,706	2.5%	58,549	310.3%	515,964,409	3.5%	163.9%	52,918	40,043
15	NCM	178,154	2.4%	58,895	302.5%	144,452,904	12.3%	137.0%	-10,958	10,225
16	STO	158,071	2.1%	51,355	307.8%	385,406,391	4.1%	114.6%	6,015	15,712
17	SYD	150,600	2.0%	54,320	277.2%	375,618,675	4.0%	97.1%	257	10,192
18	QAN	149,181	2.0%	45,679	326.6%	595,452,777	2.5%	572.8%	-2,927	14,971
19	WOW	138,344	1.9%	55,709	248.3%	145,664,406	9.5%	71.0%	2,204	10,660
20	MGR	134,213	1.8%	30,597	438.6%	622,280,952	2.2%	3.0%	1,030	3,737
21	SCG	131,348	1.8%	53,510	245.5%	860,024,832	1.5%	39.4%	53,121	-1,414
22	OSH	127,050	1.7%	59,831	212.3%	419,290,160	3.0%	478.9%	9,901	6,425
23	IAG	121,826	1.6%	40,241	302.7%	269,685,524	4.5%	628.8%	-7,958	22,118
24	IPL	120,547	1.6%	61,676	195.5%	248,513,207	4.9%	3827.3%	-487	15,604
25	MQG	107,550	1.5%	29,344	366.5%	59,254,080	18.2%	158.9%	5,138	2,062
26	ORG	105,714	1.4%	62,181	170.0%	250,554,763	4.2%	111.5%	-4,235	13,358
27	CSL	102,070	1.4%	32,610	313.0%	42,320,797	24.1%	108.2%	1,666	2,374
28	WES	101,976	1.4%	45,666	223.3%	108,009,135	9.4%	81.1%	1,251	6,836
29	AMC	101,417	1.4%	73,784	137.5%	170,922,267	5.9%	65.3%	3,017	10,466
30	BLD	91,745	1.2%	27,088	338.7%	323,601,960	2.8%	107.3%	1,830	11,258
	Market*	**7,408,045**	**100.0%**	**2,985,717**	**248.1%**	**11,183,816,625**	**6.6%**	**138.7%**	**290,205**	**402,631**

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

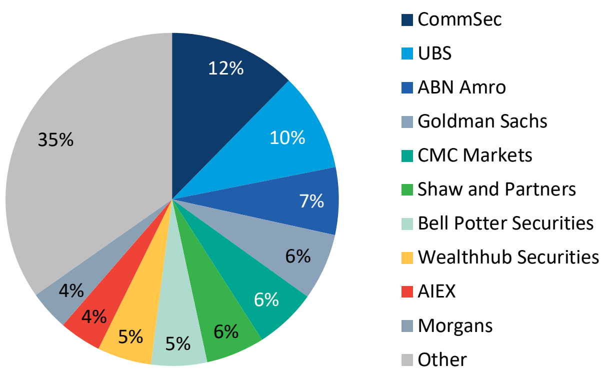
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

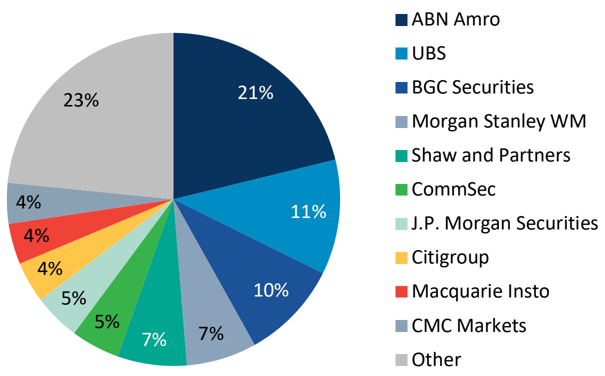
March 2020

Options Market Share by Volume and Value Traded

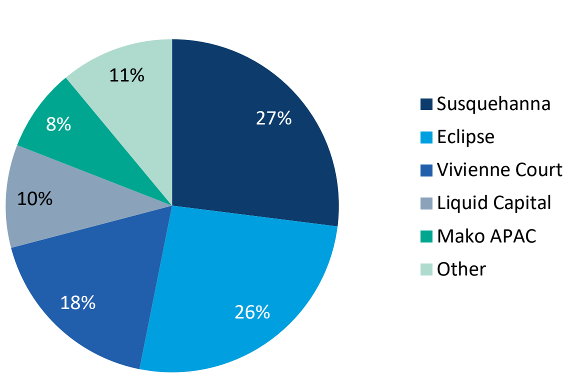
Top 10 Brokers by Volume



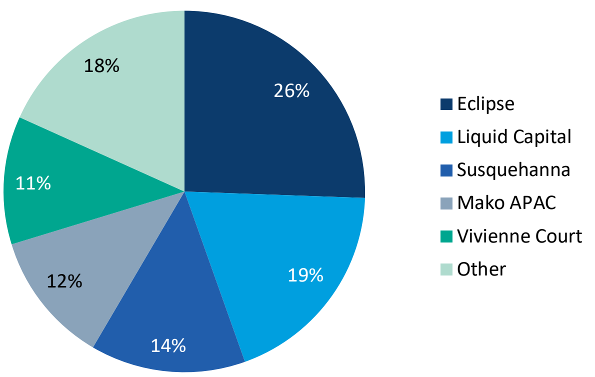
Top 10 Brokers by Value



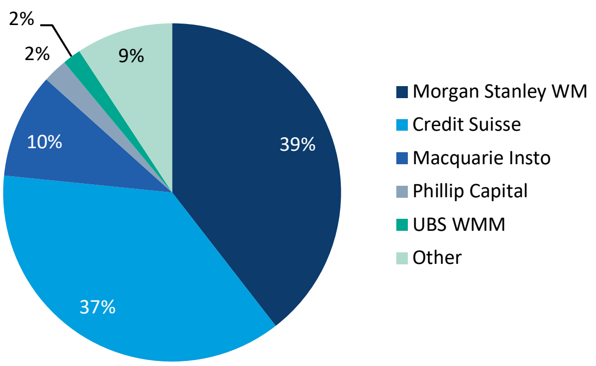
Top 5 Market Makers by Volume



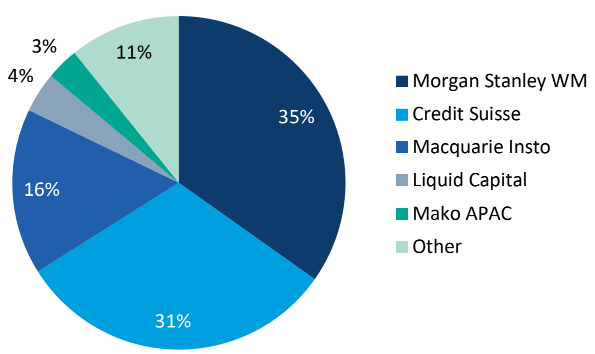
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



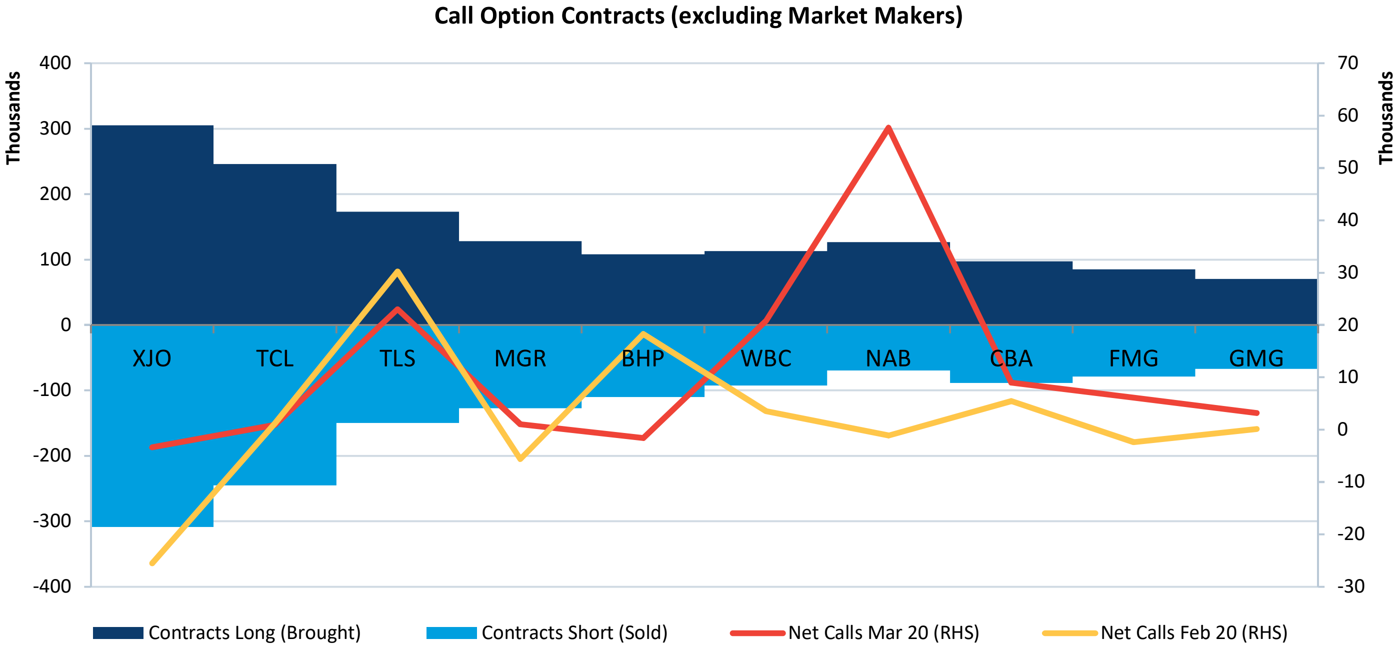
NOTE: The above charts include contracts traded in both Single Stock and Index options

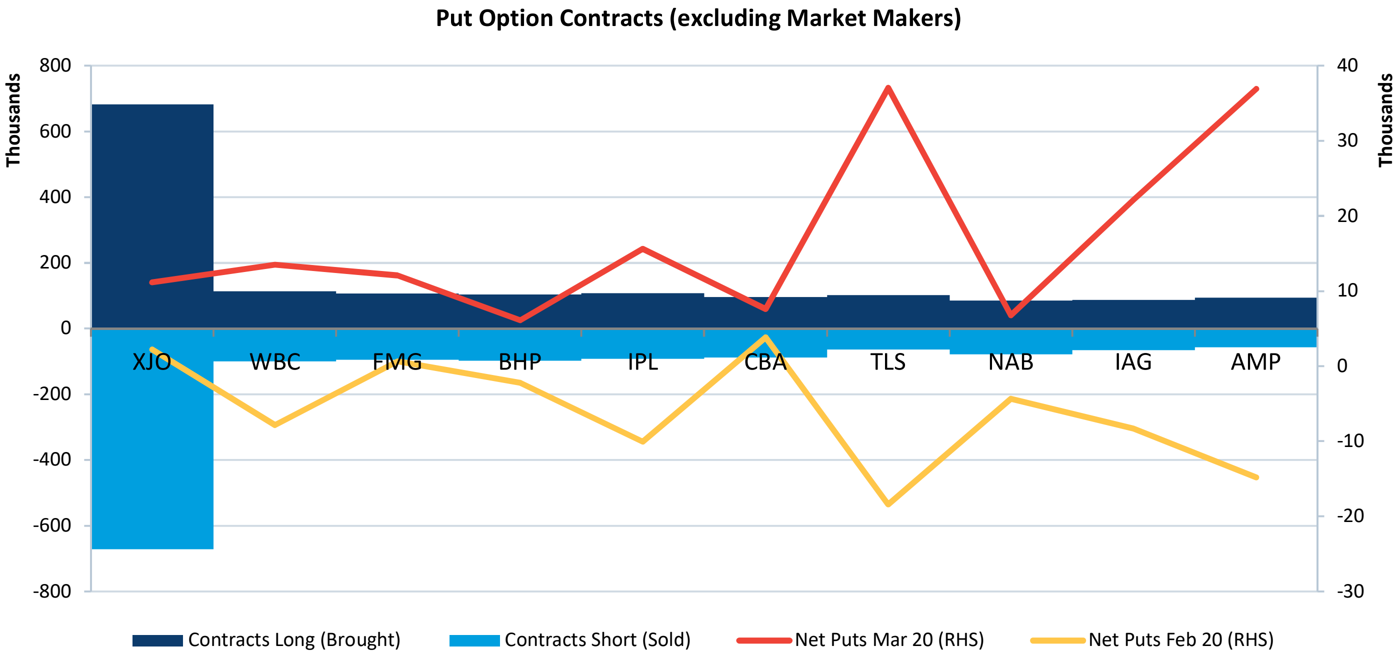
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

March 2020

Top 10 Call and Put Option Contracts



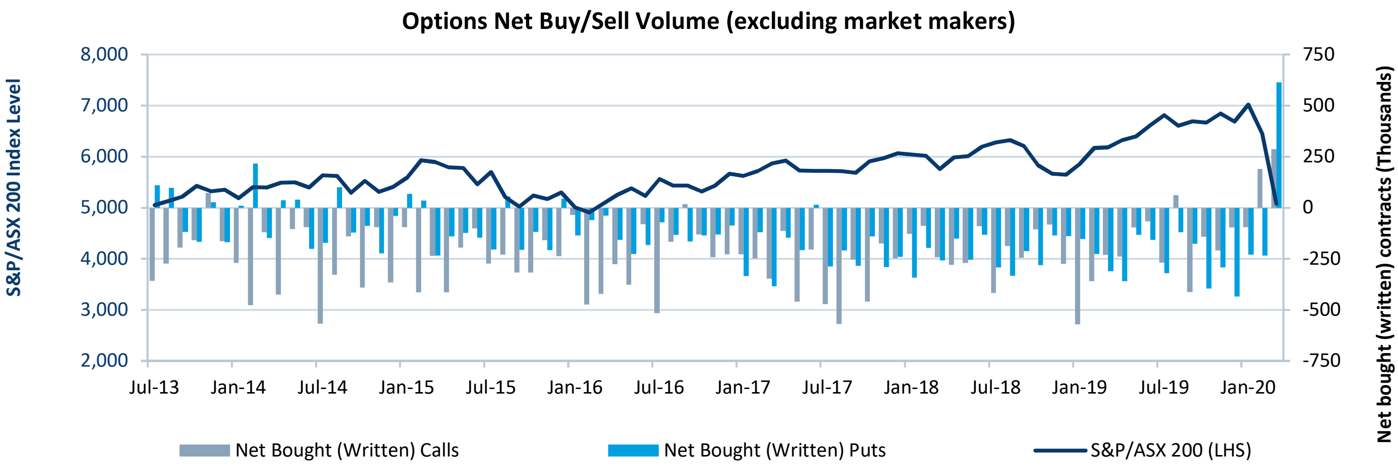


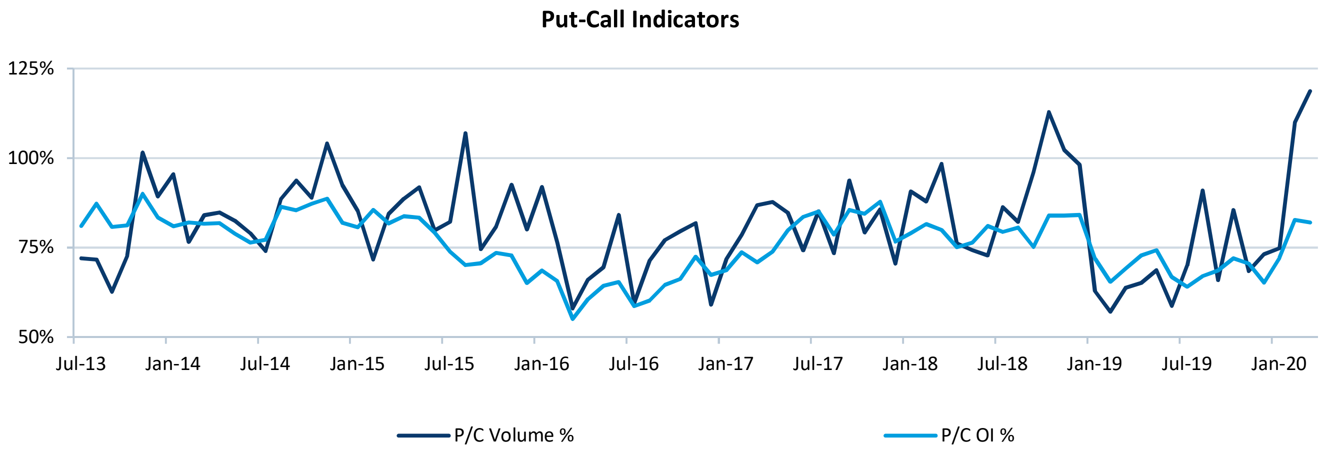
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

March 2020

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





ASX EQUITY DERIVATIVES

March 2020

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-20	4,031,409	4,784,816	8,816,225	6,633,562	722,629	1,459,080	954
Feb-20	3,406,832	3,742,169	7,149,001	5,715,284	125,370	1,308,336	11
Variance	18.3%	27.9%	23.3%	16.1%	476.4%	11.5%	8572.7%
Mar-19	4,488,397	2,863,088	7,351,485	5,633,770	754,976	962,739	0
Variance	-10.2%	67.1%	19.9%	17.7%	-4.3%	51.6%	N/A
Cal Yr to date	10,780,836	11,029,094	21,809,930	17,188,836	939,537	3,680,592	965
Fin Yr to date	32,801,682	27,596,231	60,397,913	49,644,948	2,411,088	8,338,958	2,919

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-20	1,692.6	4,853.8	6,546.4	1,413.7	642.2	4,438.5	52.1
Feb-20	963.2	961.0	1,924.2	648.7	188.8	1,086.7	0.1
Variance	75.7%	405.1%	240.2%	117.9%	240.2%	308.5%	63557.2%
Mar-19	1,543.8	460.8	2,004.5	518.6	868.3	617.6	0.0
Variance	9.6%	953.4%	226.6%	172.6%	-26.0%	618.6%	N/A
Cal Yr to date	3,646.0	6,173.5	9,819.5	2,652.4	984.7	6,130.2	52.2
Fin Yr to date	10,662.9	8,768.2	19,431.1	6,003.5	3,789.1	9,456.6	181.9

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Mar-20	2,031,870	1,665,950	3,697,821	3,018,459	264,866	414,481	15
Feb-20	2,282,958	1,887,772	4,170,731	3,419,143	290,727	460,838	21
Variance	-11.0%	-11.8%	-11.3%	-11.7%	-8.9%	-10.1%	-28.6%
Mar-19	2,442,130	1,689,372	4,131,503	3,439,888	300,225	391,384	5
Variance	-16.8%	-1.4%	-10.5%	-12.3%	-11.8%	5.9%	200.0%
Cal Yr to date	6,567,569	5,178,612	11,746,183	9,617,990	862,569	1,265,564	57
Fin Yr to date	21,512,903	15,324,037	36,836,945	30,240,471	2,841,236	3,754,027	1,203

MORE INFORMATION

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

Paul Kelly - Associate, Equity Derivatives
Phone: +61 2 9227 0360
Email: Paul.Kelly@asx.com.au

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