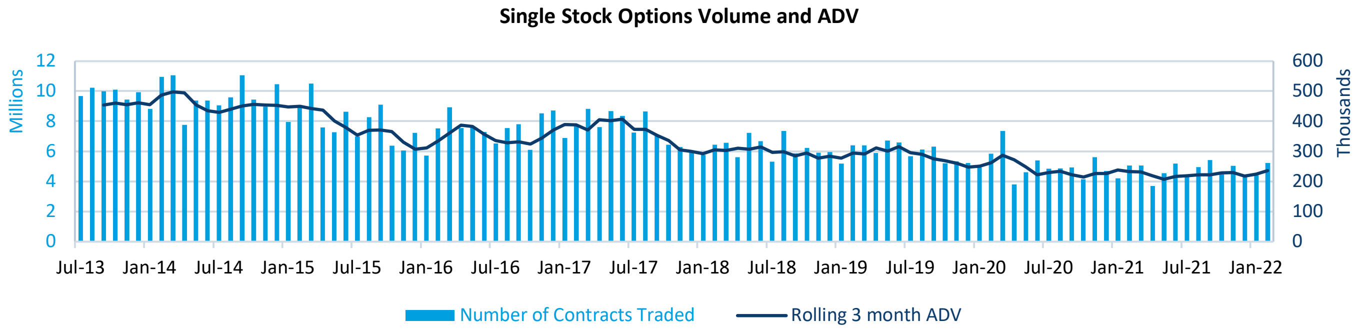
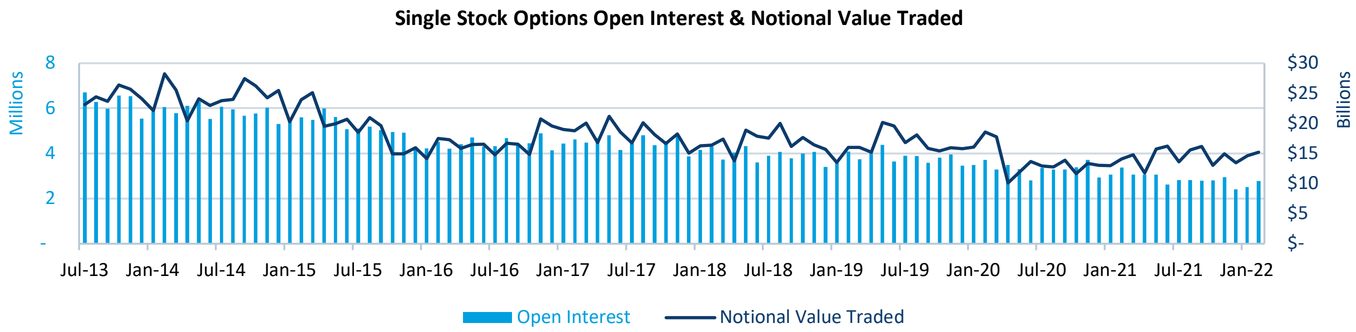
ASX EQUITY DERIVATIVES

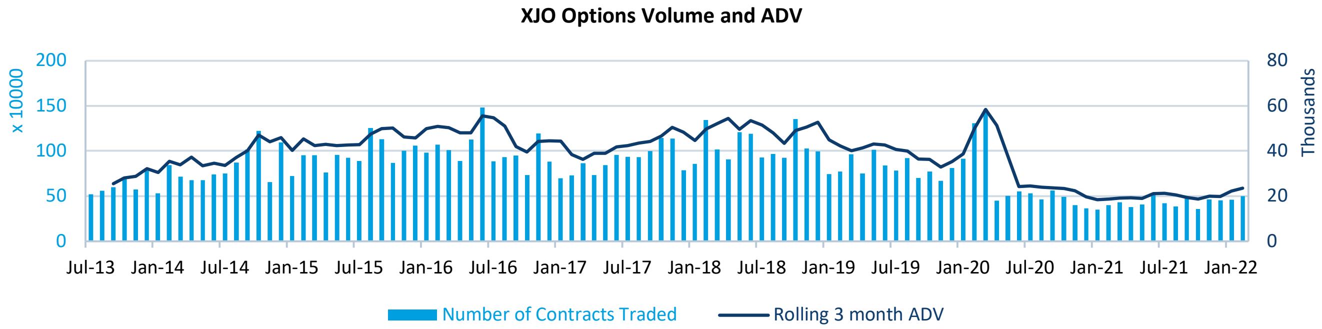
Options and Futures Statistics

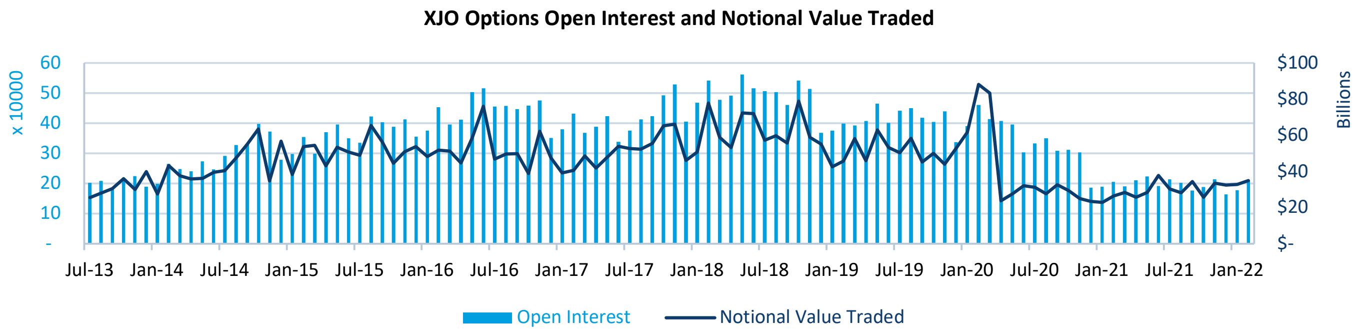
February 22

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

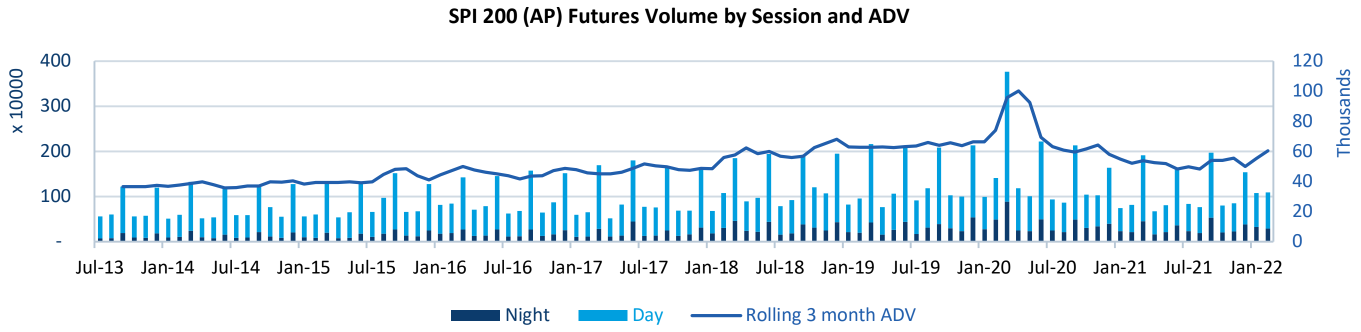
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

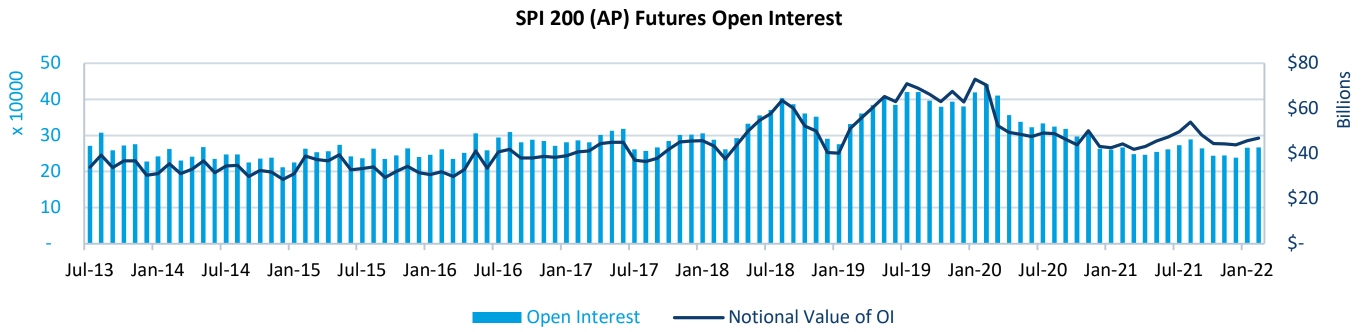
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

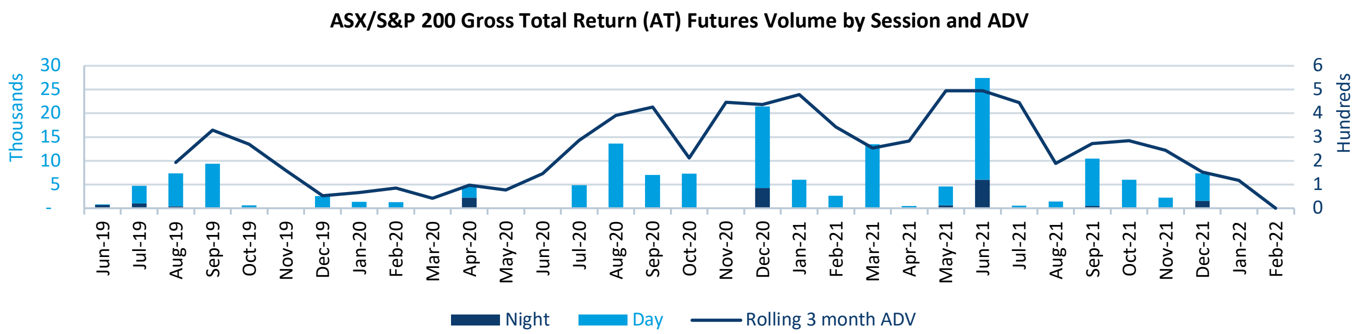
ASX EQUITY DERIVATIVES

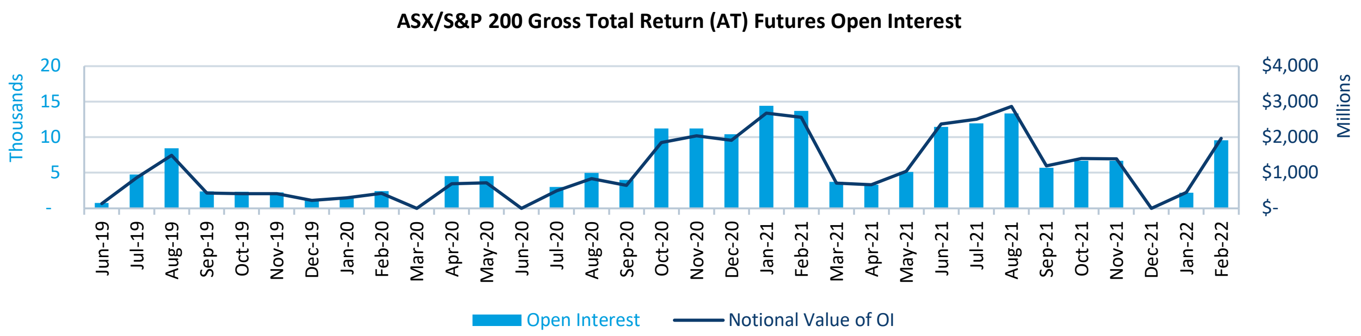
February 22

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

February 22

Options - Top Classes by Volume

RANK	FEB 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	498,221	11.0%	211,322	235.8%	N/A	N/A	177.8%	-6,941	1,759
2	BHP	400,931	8.9%	151,229	265.1%	394,071,953	10.2%	58.9%	-8,025	-1,716
3	FMG	370,255	8.2%	108,370	341.7%	195,833,292	18.9%	127.6%	-22,674	3,654
4	WBC	281,609	6.2%	157,359	179.0%	291,014,004	9.7%	63.1%	-21,190	2,189
5	STO	233,958	5.2%	112,713	207.6%	286,964,714	8.2%	131.1%	-8,264	160
6	TLS	229,844	5.1%	232,249	99.0%	543,864,878	4.2%	45.3%	24,879	-646
7	NAB	192,963	4.3%	103,729	186.0%	139,747,796	13.8%	33.9%	-13,559	5,593
8	NCM	185,580	4.1%	74,275	249.9%	79,841,350	23.2%	51.5%	-5,486	2,567
9	WPL	184,705	4.1%	80,324	229.9%	99,891,882	18.5%	45.5%	-588	1,098
10	CBA	184,642	4.1%	66,743	276.6%	69,590,393	26.5%	96.2%	-2,575	5,889
11	IAG	138,200	3.1%	76,392	180.9%	167,764,153	8.2%	47.5%	-8,039	-1,885
12	ANZ	137,396	3.0%	87,239	157.5%	138,286,873	9.9%	72.9%	-6,691	-3,138
13	AGL	113,272	2.5%	45,541	248.7%	105,899,204	10.7%	246.1%	-2,503	-5,425
14	RIO	105,849	2.3%	37,236	284.3%	35,221,718	30.1%	91.3%	-1,500	-2,786
15	Z1P	104,297	2.3%	37,539	277.8%	151,173,133	6.9%	191.1%	-2,161	-3,807
16	AWC	97,935	2.2%	64,738	151.3%	247,261,090	4.0%	33.3%	-32,324	-4,819
17	WES	91,367	2.0%	33,110	275.9%	47,568,543	19.2%	101.8%	1,989	-1,290
18	BXB	88,376	2.0%	46,314	190.8%	117,709,265	7.5%	30.9%	327	2,448
19	TCL	83,661	1.9%	55,385	151.1%	109,536,981	7.6%	30.3%	-2,879	-71
20	S32	83,279	1.8%	55,000	151.4%	412,945,363	2.0%	125.6%	-5,898	676
21	OZL	81,383	1.8%	27,551	295.4%	38,697,495	21.0%	394.5%	-532	1,058
22	MQG	80,059	1.8%	19,234	416.2%	20,901,688	38.3%	118.0%	-2,693	-1,060
23	ORG	77,684	1.7%	81,142	95.7%	168,593,264	4.6%	16.2%	-7,866	1,546
24	LYC	76,473	1.7%	23,824	321.0%	113,690,249	6.7%	44.4%	5,997	4,092
25	A2M	73,202	1.6%	31,737	230.7%	81,248,759	9.0%	58.8%	-3,800	-974
26	CSL	71,610	1.6%	25,874	276.8%	22,520,927	31.8%	125.5%	-245	-1,638
27	WOW	69,192	1.5%	46,967	147.3%	60,533,406	11.4%	209.7%	-1,422	3,905
28	AMP	59,571	1.3%	87,709	67.9%	394,766,431	1.5%	111.7%	-10,697	-5,218
29	EDV	58,399	1.3%	30,563	191.1%	83,926,269	7.0%	10.5%	-13,816	306
30	AZJ	57,710	1.3%	41,776	138.1%	175,554,891	3.3%	57.4%	-20,061	8,914
	Market*	4,511,623	100.0%	2,253,184	200.2%	4,794,619,964	9.4%	-6.3%	-179,237	11,381

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

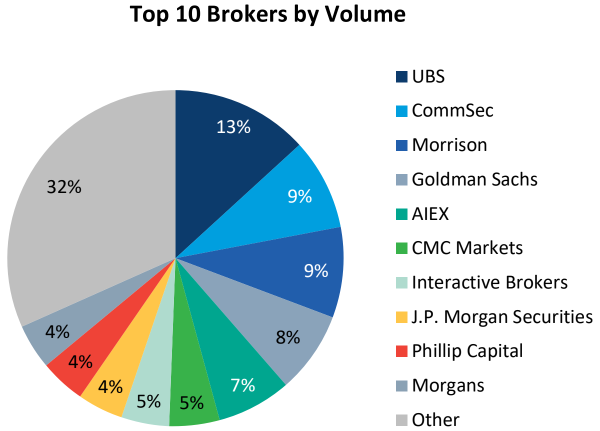
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

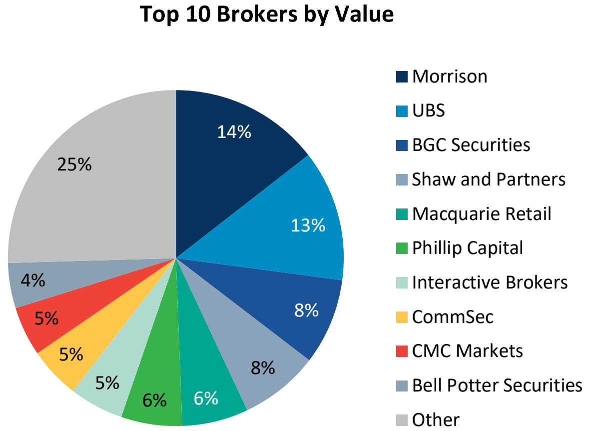
* Only TOP 30 ETO classes included

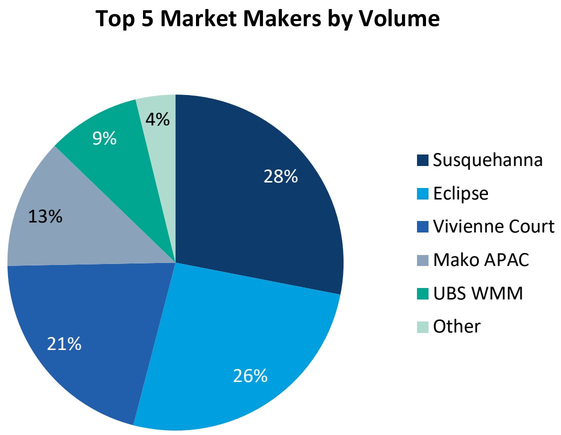
ASX EQUITY DERIVATIVES

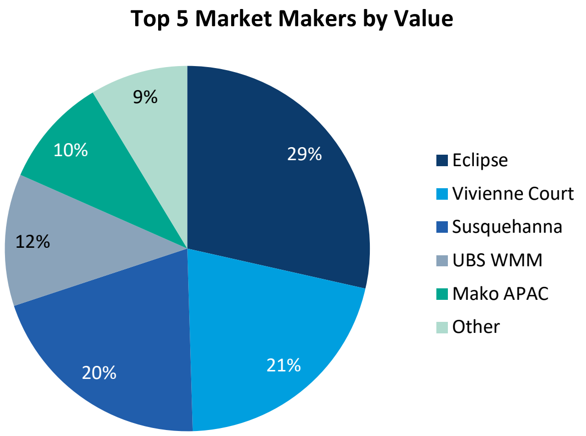
February 22

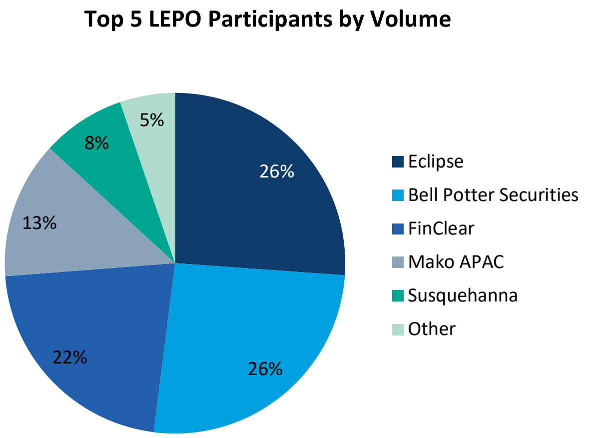
Options Market Share by Volume and Value Traded

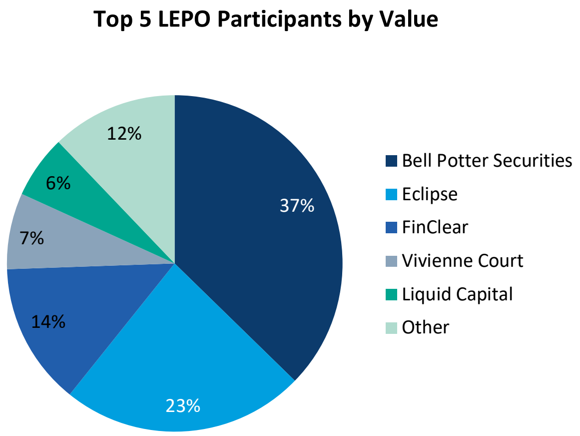












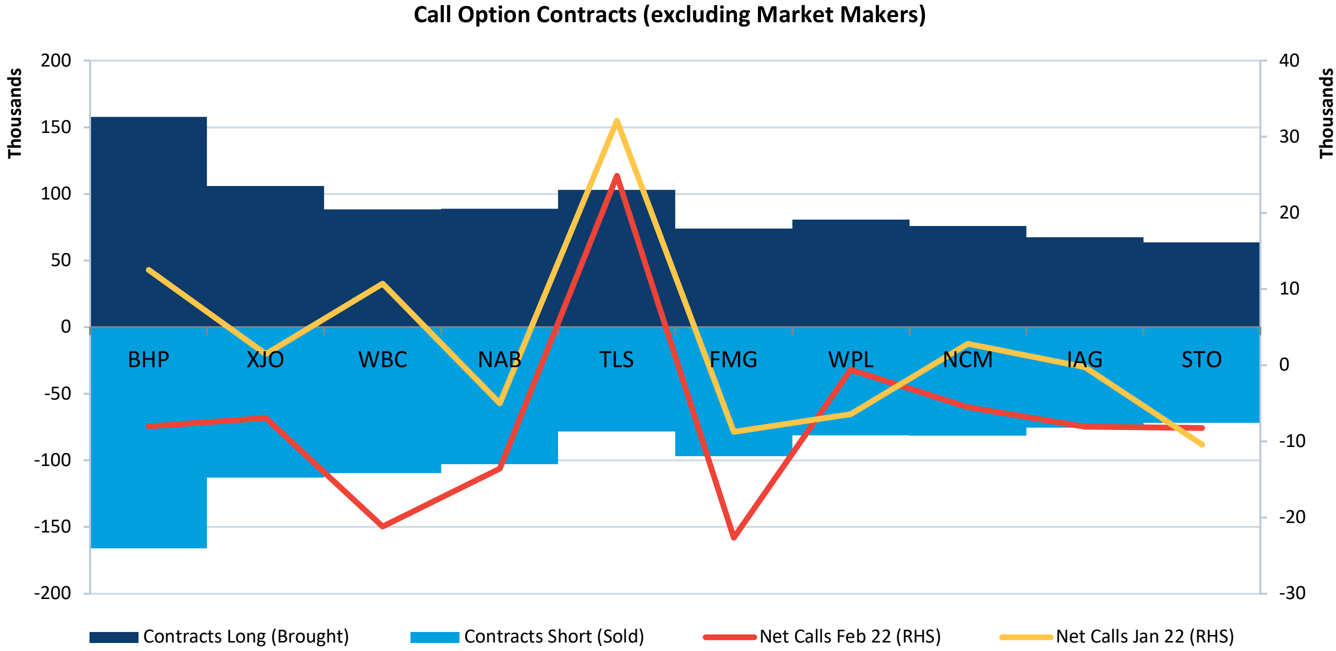
NOTE: The above charts include contracts traded in both Single Stock and Index options

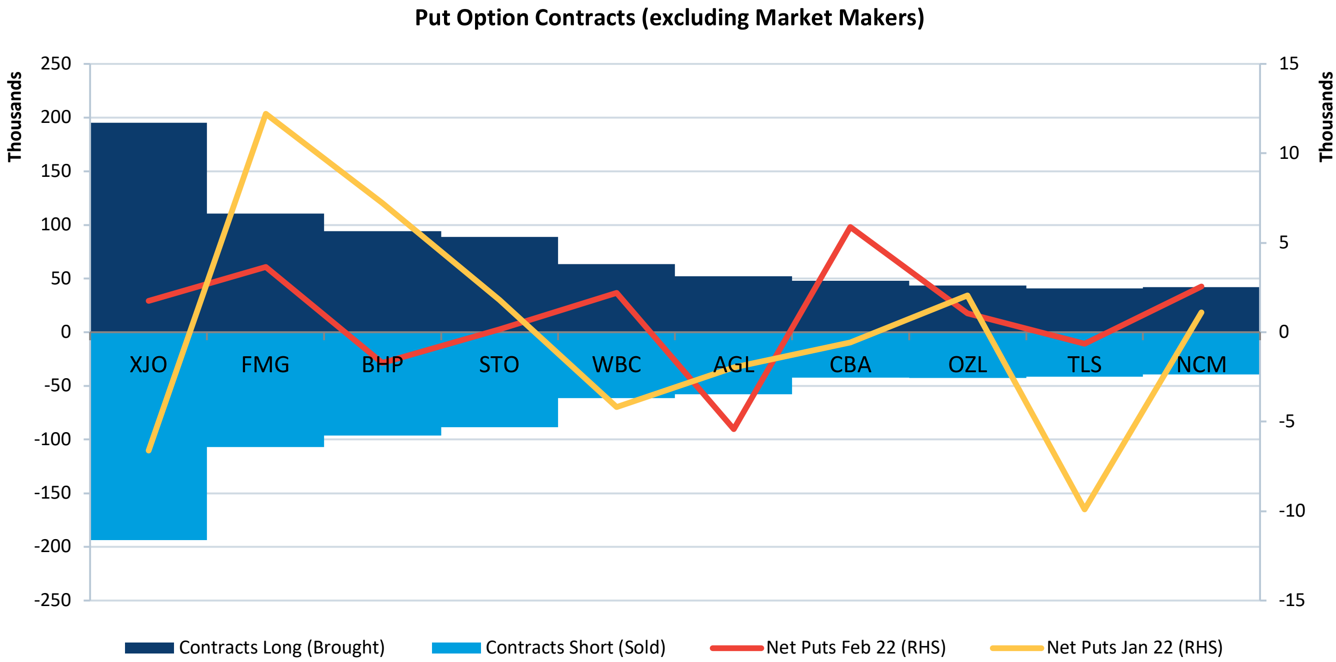
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

February 22

Top 10 Call and Put Option Contracts



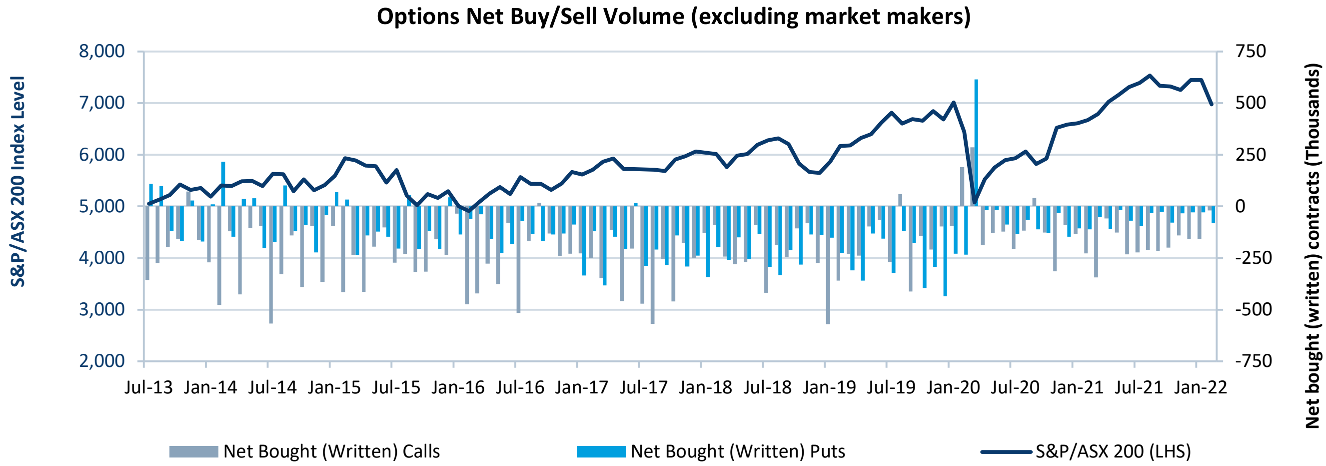


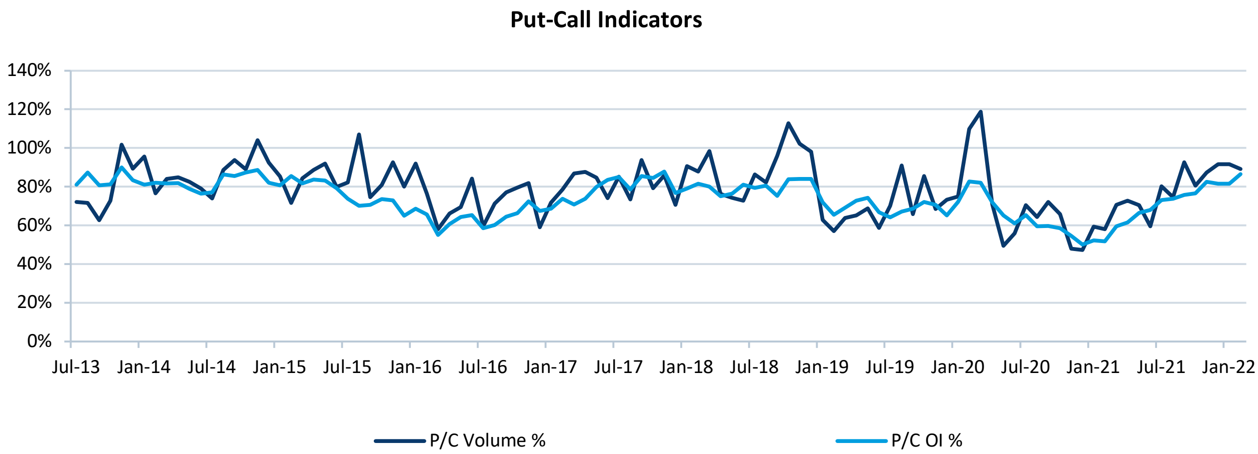
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

February 22

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





ASX EQUITY DERIVATIVES

February 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-22	3,196,639	2,541,465	5,738,104	5,223,540	16,343	498,140	81
Jan-22	2,588,024	2,303,561	4,891,585	4,428,109	5,715	457,734	27
Variance	23.5%	10.3%	17.3%	18.0%	186.0%	8.8%	200.0%
Feb-21	3,453,483	1,999,184	5,452,667	5,004,000	45,116	403,551	0
Variance	-7.4%	27.1%	5.2%	4.4%	-63.8%	23.4%	N/A
Cal Yr to date	8,372,687	7,148,587	15,521,274	14,079,758	27,773	1,413,608	135
Fin Yr to date	27,813,599	23,754,344	51,567,943	46,820,769	321,420	4,423,643	2,111

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-22	453.3	621.2	1,074.5	623.4	33.3	412.1	5.8
Jan-22	375.4	562.6	938.0	501.4	25.8	409.0	1.9
Variance	20.7%	10.4%	14.6%	24.3%	29.1%	0.8%	210.1%
Feb-21	680.9	396.0	1,076.8	565.7	96.8	414.3	0.0
Variance	-33.4%	56.9%	-0.2%	10.2%	-65.6%	-0.5%	N/A
Cal Yr to date	1,204.1	1,746.4	2,950.5	1,626.2	84.8	1,230.0	9.5
Fin Yr to date	5,131.6	5,108.6	10,240.2	5,551.1	806.1	3,726.5	156.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-22	1,621,972	1,361,464	2,983,436	2,762,594	9,520	211,298	23
Jan-22	1,433,069	1,241,388	2,674,457	2,491,626	5,553	177,258	18
Variance	13.2%	9.7%	11.6%	10.9%	71.4%	19.2%	27.8%
Feb-21	2,362,676	1,222,735	3,585,411	3,192,076	188,839	204,496	0
Variance	-31.4%	11.3%	-16.8%	-13.5%	-95.0%	3.3%	#DIV/0!
Cal Yr to date	4,488,110	3,844,240	8,332,350	7,745,846	20,626	565,814	59
Fin Yr to date	15,944,202	12,737,011	28,681,213	26,609,106	183,115	1,888,574	412

MORE INFORMATION

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