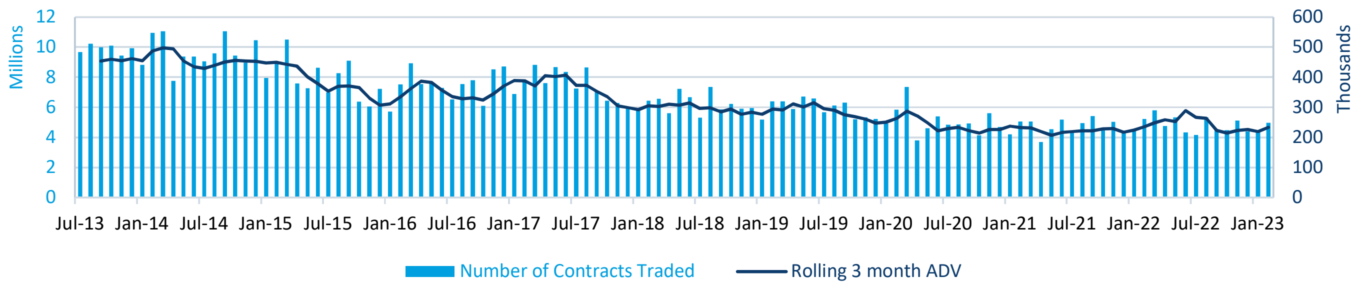
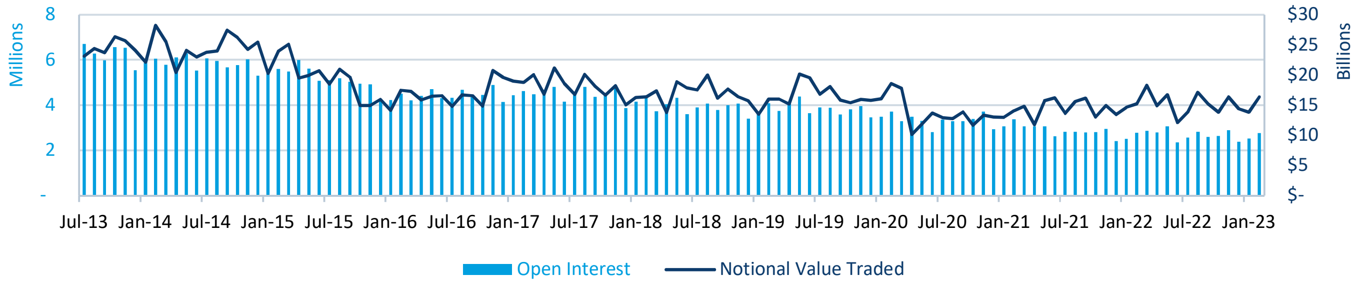
ASX EQUITY DERIVATIVES

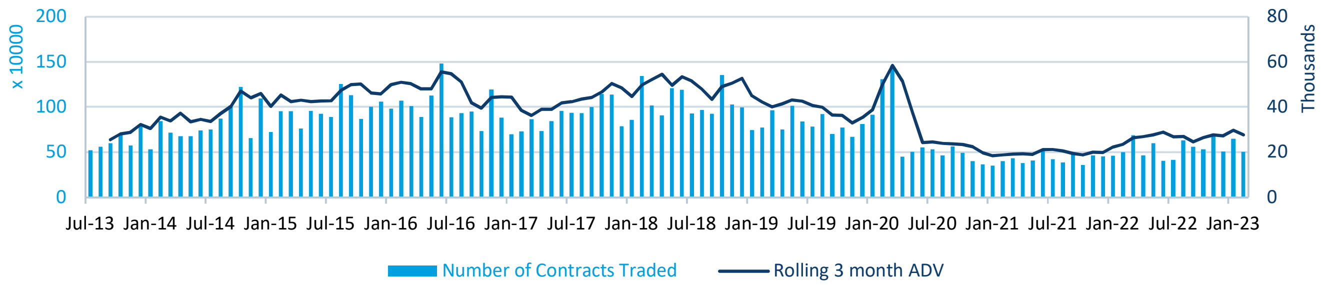
Options and Futures Statistics

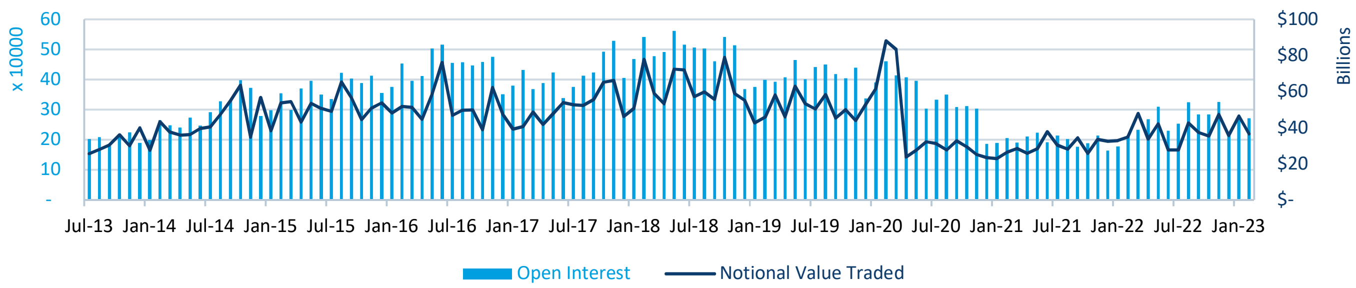
February 23

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

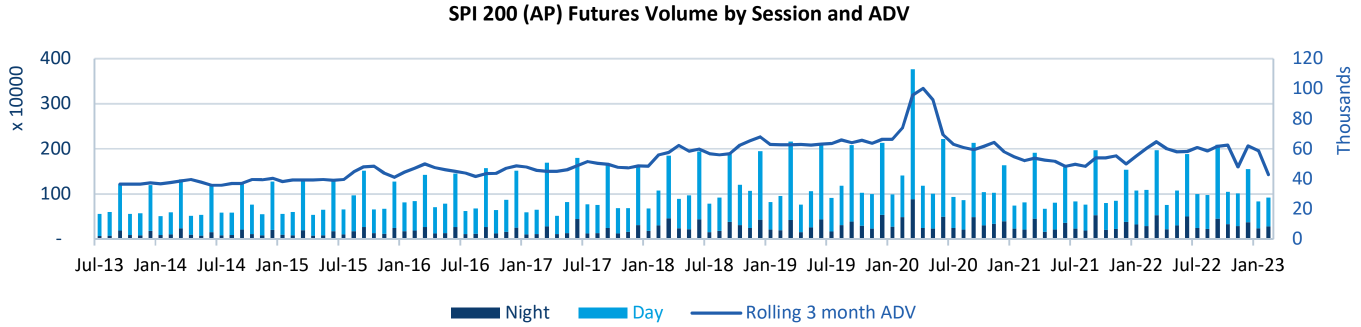
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

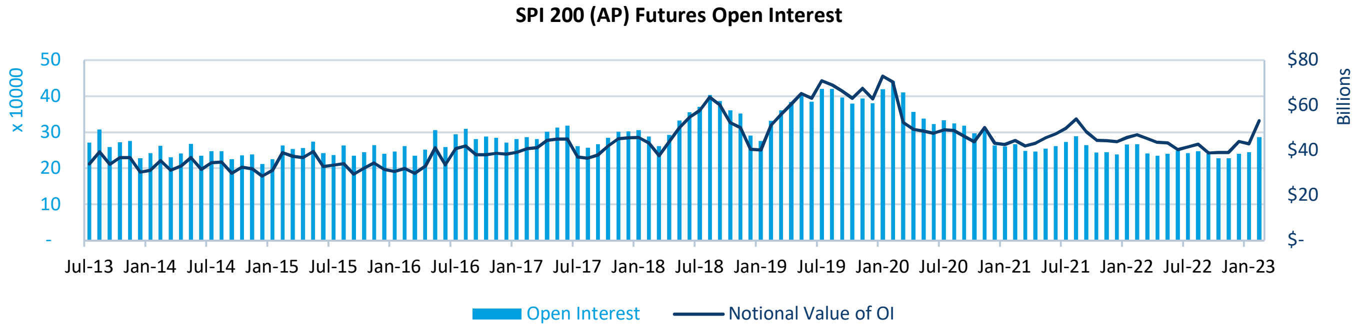
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

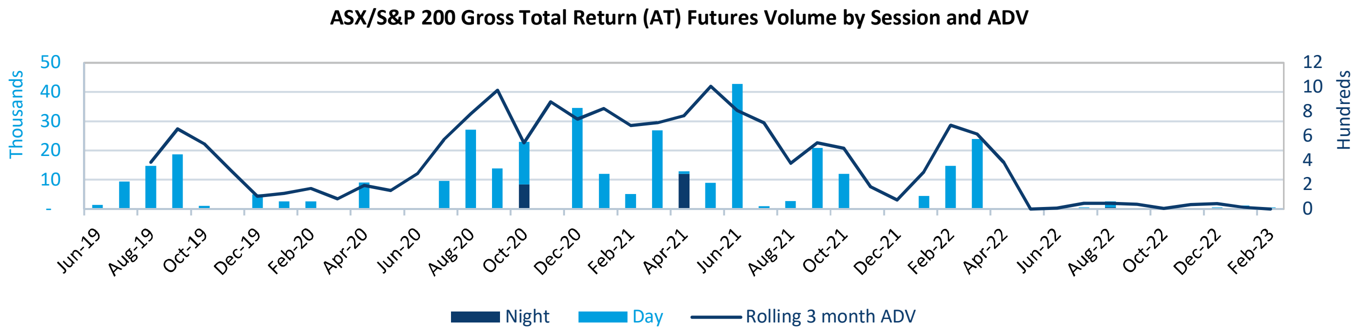
ASX EQUITY DERIVATIVES

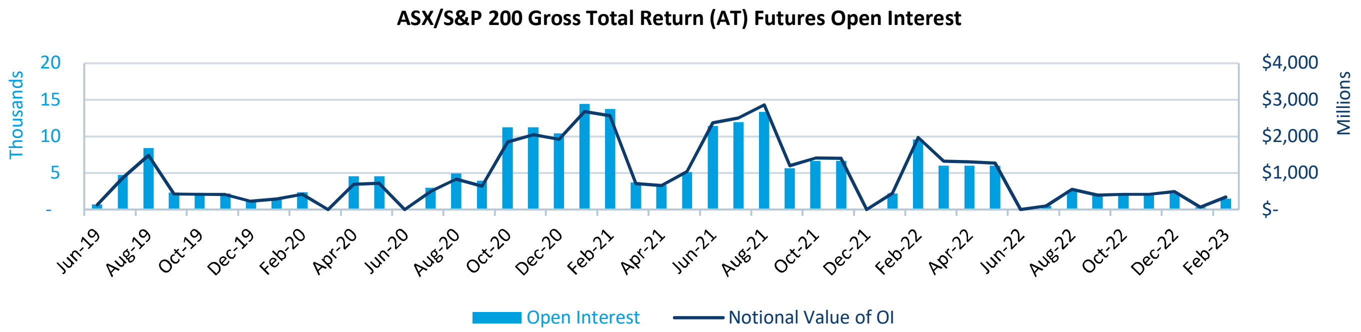
February 23

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 23

Options - Top Classes by Volume

RANK	FEB 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	504,236	11.9%	271,082	186.0%	N/A	N/A	180.7%	-543	-8,417
2	BHP	424,445	10.0%	167,631	253.2%	174,439,304	24.3%	62.0%	11,357	-13,085
3	FMG	260,372	6.2%	94,077	276.8%	133,416,651	19.5%	49.9%	-12,299	-4,974
4	TLS	223,392	5.3%	152,937	146.1%	424,812,053	5.3%	24.6%	-22,769	-16,335
5	STO	213,636	5.1%	117,181	182.3%	211,697,133	10.1%	96.4%	-12,805	-18,201
6	CBA	209,892	5.0%	71,372	294.1%	51,374,004	40.9%	69.5%	6,284	183
7	WDS	174,942	4.1%	83,803	208.8%	86,231,342	20.3%	85.9%	-1,860	-7,617
8	WBC	144,430	3.4%	123,919	116.6%	110,151,436	13.1%	146.4%	-8,103	-7,229
9	NCM	137,675	3.3%	67,488	204.0%	98,083,923	14.0%	58.8%	871	-3,619
10	NAB	131,265	3.1%	89,332	146.9%	94,436,326	13.9%	42.8%	4,850	-8,744
11	PLS	129,629	3.1%	60,016	216.0%	499,018,243	2.6%	433.0%	-4,601	2,494
12	ANZ	120,469	2.9%	89,224	135.0%	119,267,446	10.1%	79.0%	-5,793	-9,158
13	RIO	114,093	2.7%	43,519	262.2%	24,862,509	45.9%	112.2%	957	-7,900
14	TCL	108,365	2.6%	55,998	193.5%	85,009,306	12.7%	3.4%	2,868	-2,186
15	S32	105,591	2.5%	69,305	152.4%	321,620,887	3.3%	219.1%	-6,290	-20,464
16	MQG	103,940	2.5%	26,511	392.1%	14,263,167	72.9%	106.1%	-922	-1,793
17	AWC	103,644	2.5%	108,735	95.3%	176,056,106	5.9%	24.0%	-7,969	-5,061
18	BXB	97,610	2.3%	37,930	257.3%	76,545,391	12.8%	5.3%	-5,010	-1,646
19	LYC	90,054	2.1%	65,271	138.0%	86,213,920	10.4%	18.3%	-4,445	-2,750
20	CSL	89,859	2.1%	21,629	415.5%	14,900,110	60.3%	79.9%	-1,113	620
21	MPL	84,472	2.0%	38,671	218.4%	211,577,880	4.0%	142.4%	-12,480	-446
22	AGL	83,957	2.0%	17,931	468.2%	68,091,694	12.3%	1313.4%	486	-2,350
23	IAG	80,073	1.9%	50,971	157.1%	202,276,004	4.0%	23.6%	-3,667	-6,206
24	EDV	77,913	1.8%	43,636	178.6%	127,846,575	6.1%	10.7%	-8,762	305
25	AZJ	75,581	1.8%	41,970	180.1%	240,212,900	3.1%	546.0%	2,011	-9,600
26	WOW	72,545	1.7%	43,388	167.2%	37,511,511	19.3%	116.5%	-758	1,444
27	COL	71,696	1.7%	57,301	125.1%	62,469,196	11.5%	42.2%	-12,876	-17,077
28	WES	68,042	1.6%	28,593	238.0%	38,209,518	17.8%	29.8%	1,344	-1,243
29	IPL	65,076	1.5%	31,196	208.6%	139,950,998	4.6%	11.9%	433	-2,424
30	QBE	57,317	1.4%	35,405	161.9%	92,139,411	6.2%	36.2%	-3,583	92
	Market*	**4,224,211**	**100.0%**	**2,206,022**	**191.5%**	**4,022,684,944**	**10.5%**	**164.8%**	**-105,187**	**-173,387**

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

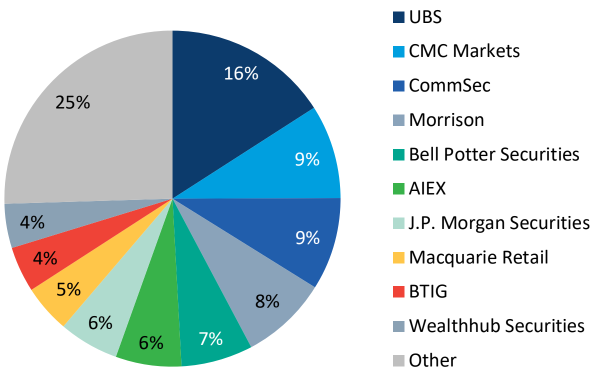
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

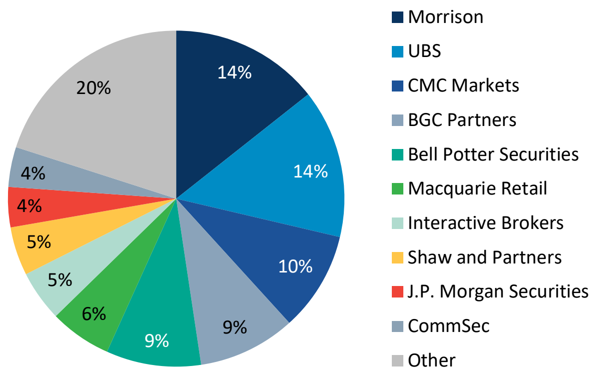
February 23

Options Market Share by Volume and Value Traded

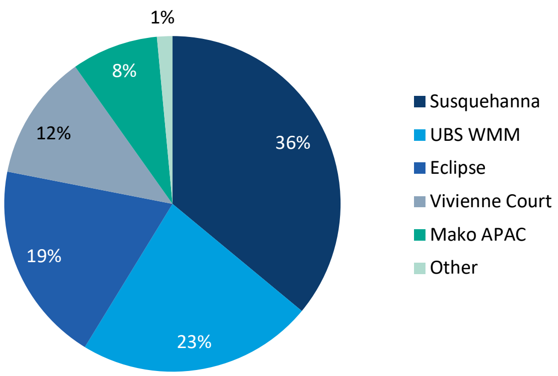
Top 10 Brokers by Volume



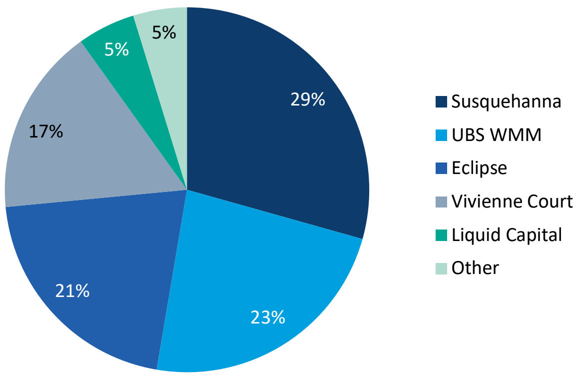
Top 10 Brokers by Value



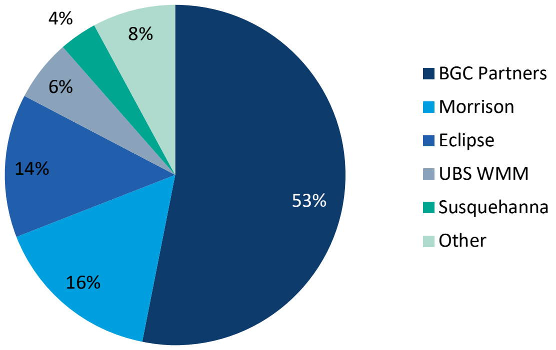
Top 5 Market Makers by Volume



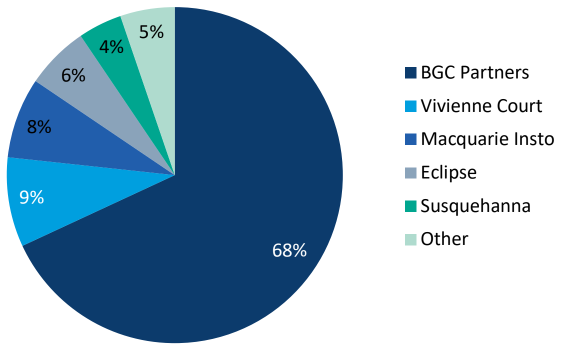
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



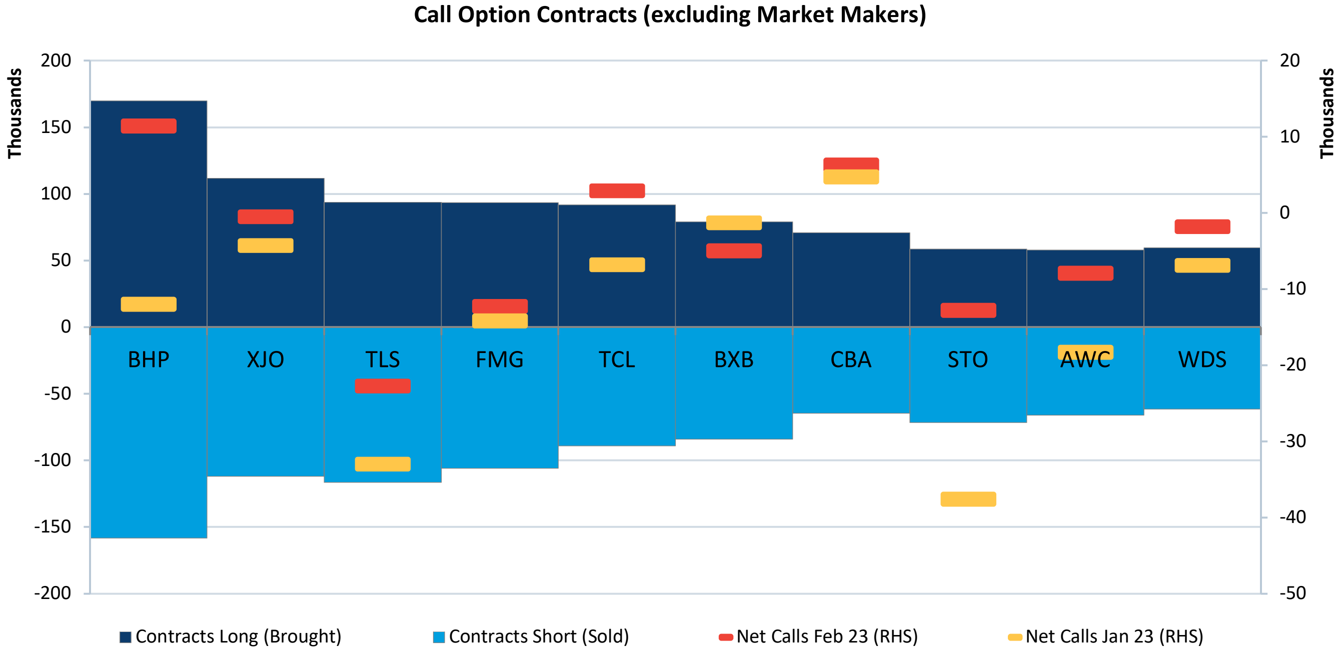
NOTE: The above charts include contracts traded in both Single Stock and Index options

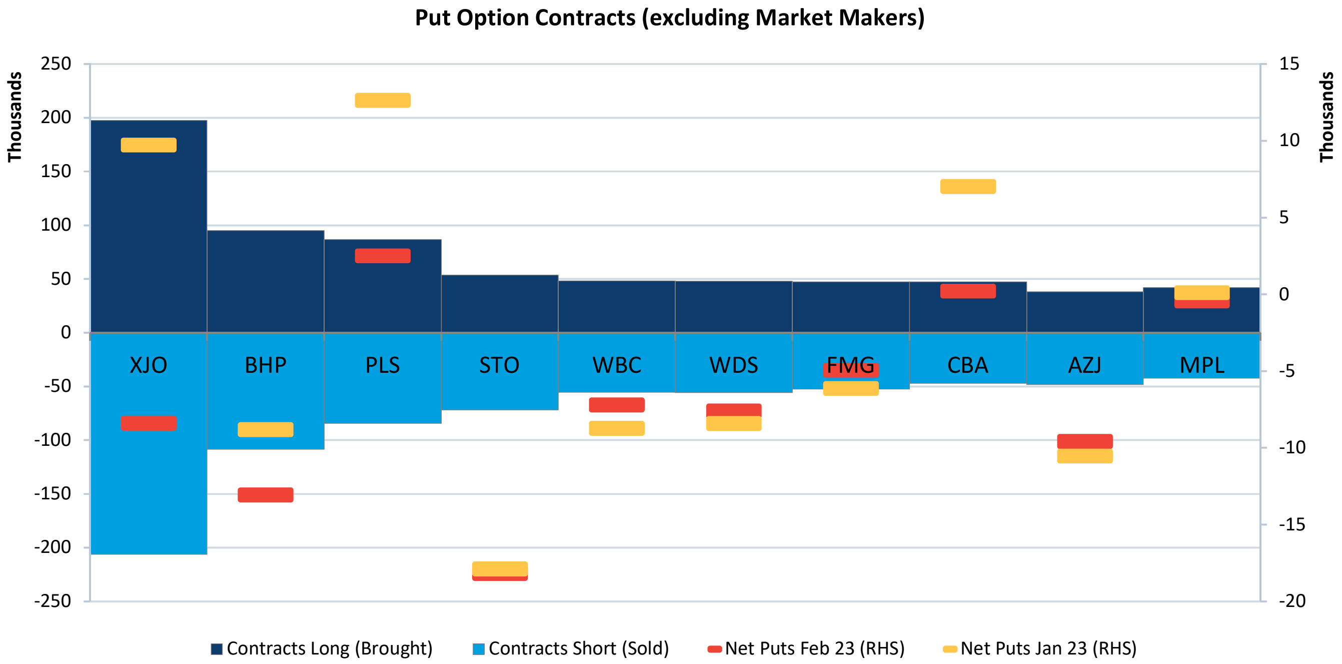
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

February 23

Top 10 Call and Put Option Contracts



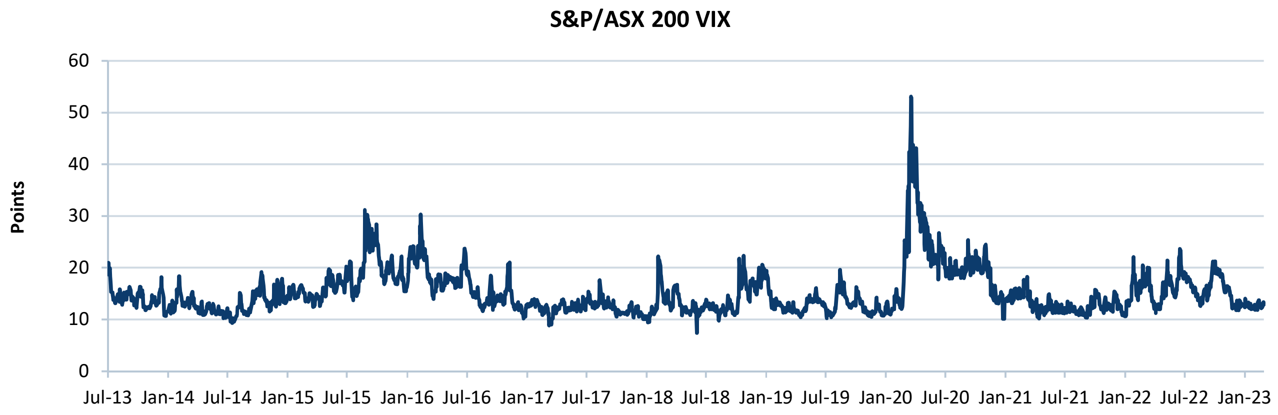


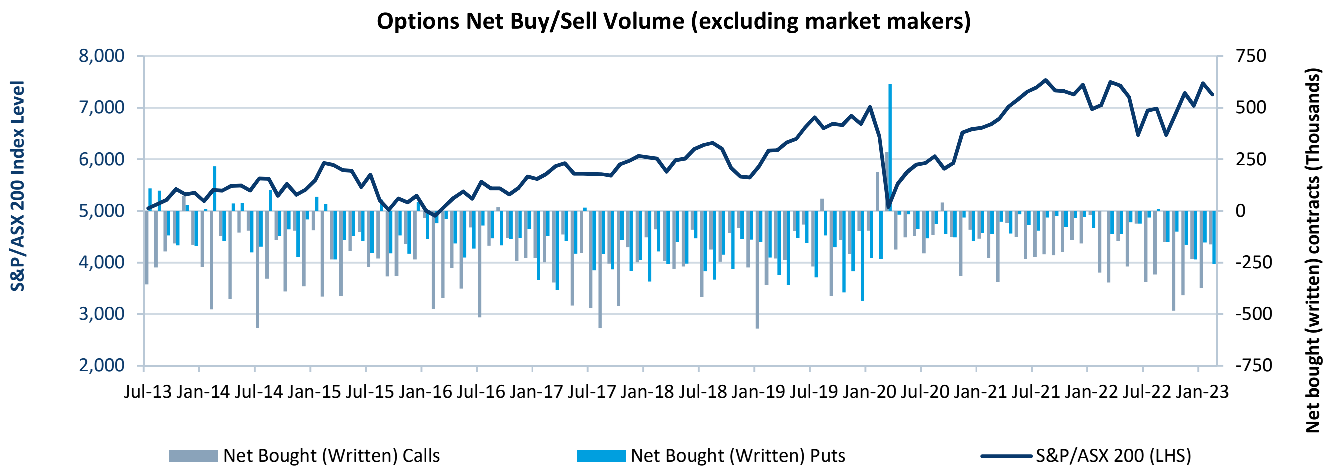
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

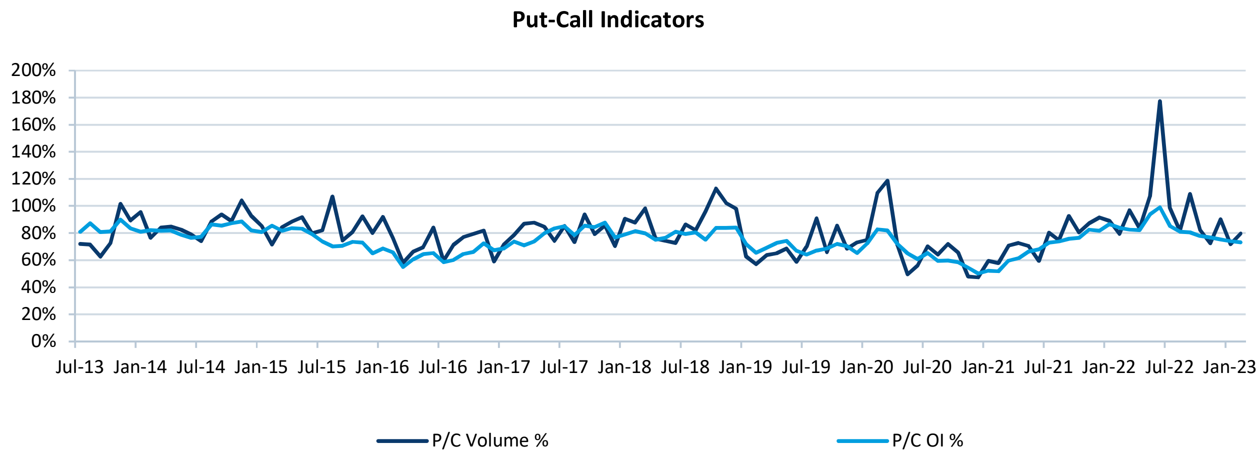
ASX EQUITY DERIVATIVES

February 23

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







ASX EQUITY DERIVATIVES

February 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-23	3,051,770	2,429,480	5,481,250	4,965,938	11,076	501,906	2,330
Jan-23	2,927,487	2,101,454	5,028,941	4,361,656	18,135	647,840	1,310
Variance	4.2%	15.6%	9.0%	13.9%	-38.9%	-22.5%	77.9%
Feb-22	3,196,639	2,541,465	5,738,104	5,223,540	16,343	498,140	81
Variance	-4.5%	-4.4%	-4.5%	-4.9%	-32.2%	0.8%	2776.5%
Cal Yr to date	5,979,257	4,530,934	10,510,191	9,327,594	29,211	1,149,746	3,640
Fin Yr to date	22,721,460	19,176,667	41,898,127	37,307,303	110,509	4,472,257	8,058

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-23	669.8	426.3	1,096.1	481.2	18.6	426.5	169.8
Jan-23	727.5	380.9	1,108.4	385.9	70.7	558.5	93.2
Variance	-7.9%	11.9%	-1.1%	24.7%	-73.7%	-23.6%	82.1%
Feb-22	453.3	621.2	1,074.5	623.4	33.3	412.1	5.8
Variance	47.8%	-31.4%	2.0%	-22.8%	-44.2%	3.5%	2847.5%
Cal Yr to date	1,397.3	807.2	2,204.5	867.1	89.3	985.1	263.0
Fin Yr to date	4,785.0	4,102.4	8,887.4	3,947.9	329.0	4,040.0	570.5

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-23	1,747,816	1,278,500	3,026,316	2,744,488	10,745	270,275	807
Jan-23	1,606,559	1,188,699	2,795,259	2,513,583	12,352	269,049	275
Variance	8.8%	7.6%	8.3%	9.2%	-13.0%	0.5%	193.5%
Feb-22	1,621,972	1,361,464	2,983,436	2,762,594	9,520	211,298	23
Variance	7.8%	-6.1%	1.4%	-0.7%	12.9%	27.9%	3408.7%
Cal Yr to date	3,354,375	2,467,199	5,821,575	5,258,071	23,097	539,324	1,082
Fin Yr to date	13,161,335	10,256,561	23,417,897	21,126,676	67,140	2,221,452	2,625

MORE INFORMATION

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