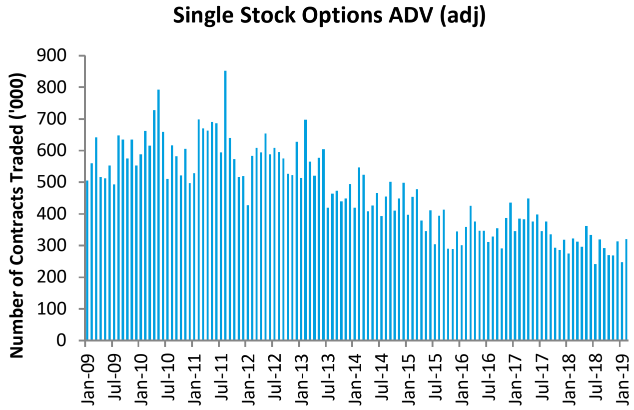
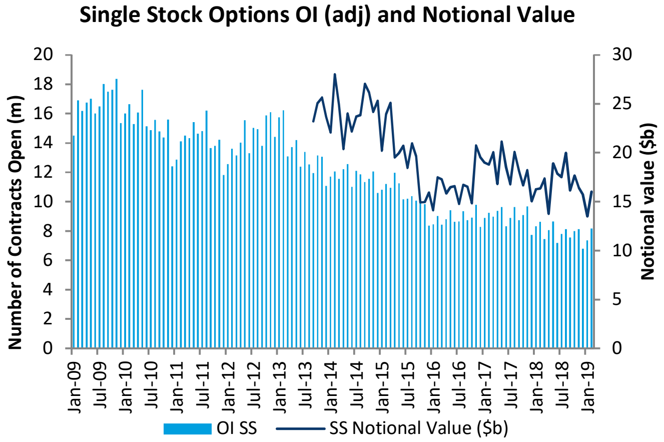
ASX EQUITY DERIVATIVES

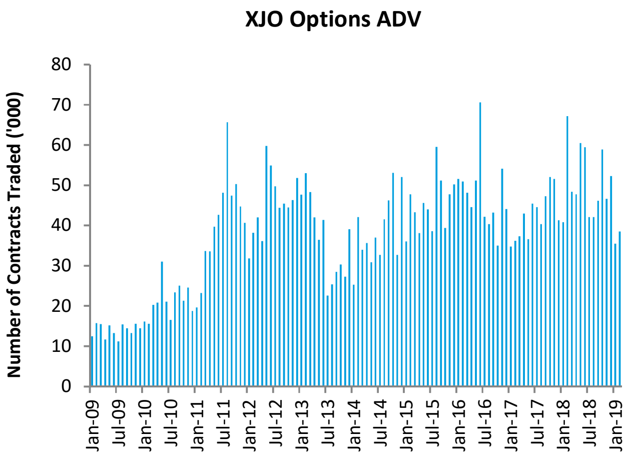
Options and Futures Statistics

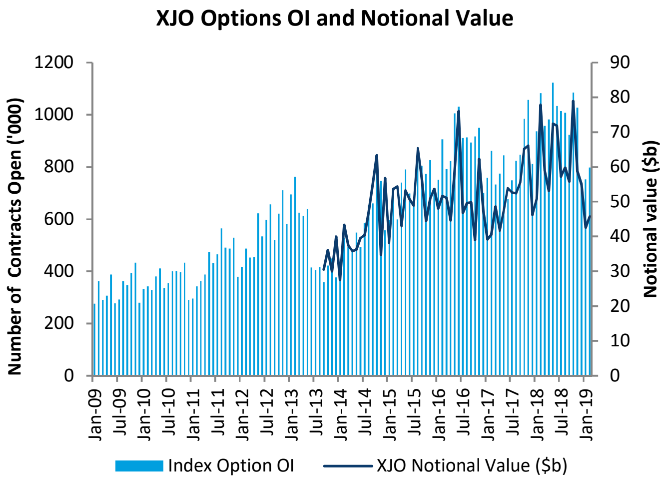
February 2019

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







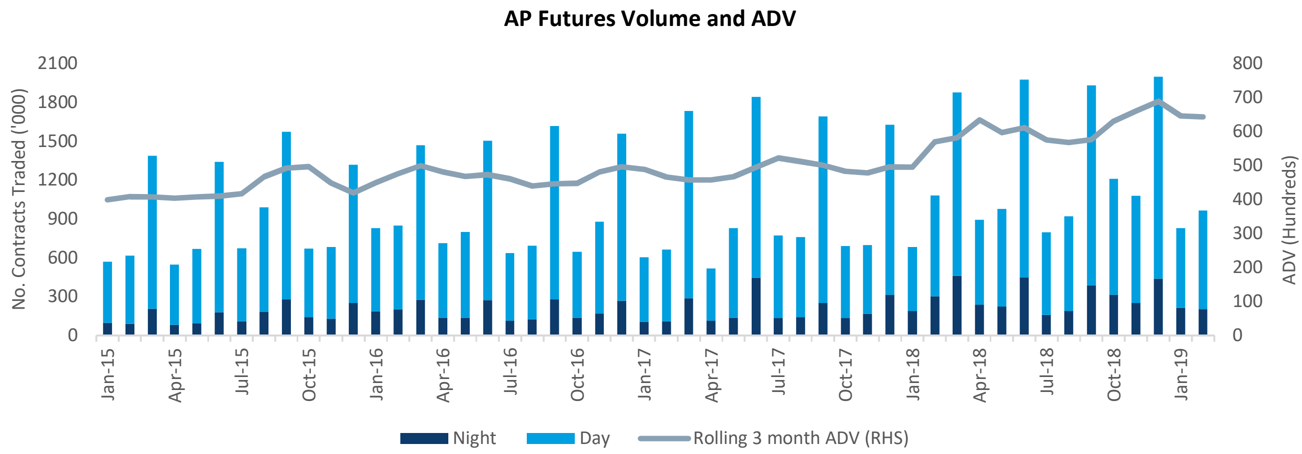


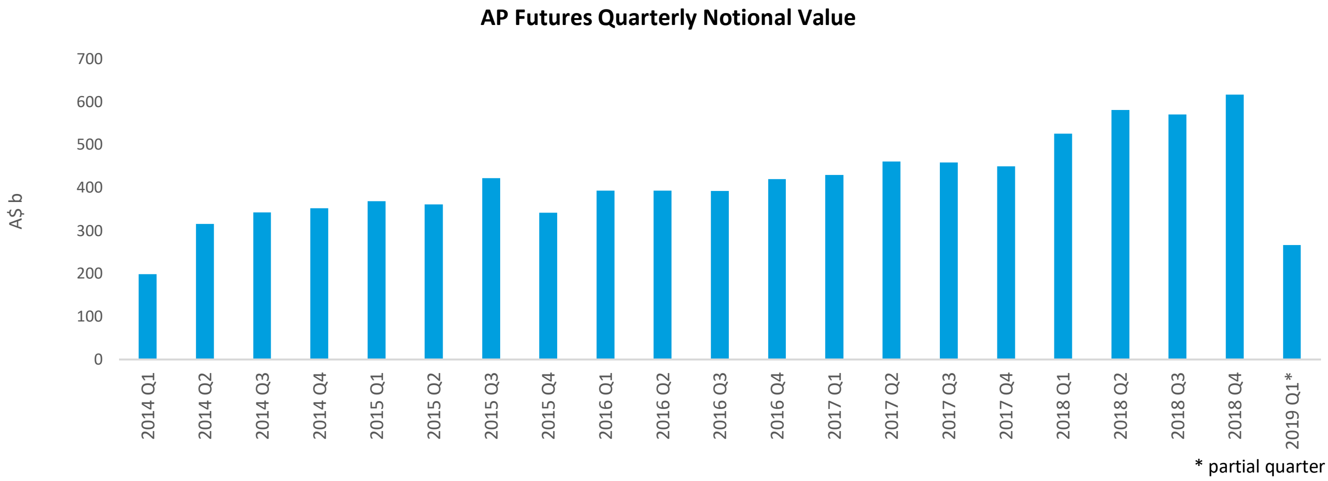
NOTE: For comparison purposes, Single Stock ETO volumes and Open Interest (OI) were retrospectively adjusted due to the 1,000 to 100 contract size conversion. Single Stock ETO volumes and Open Interest pre-May 2011 were adjusted by a factor of 10.

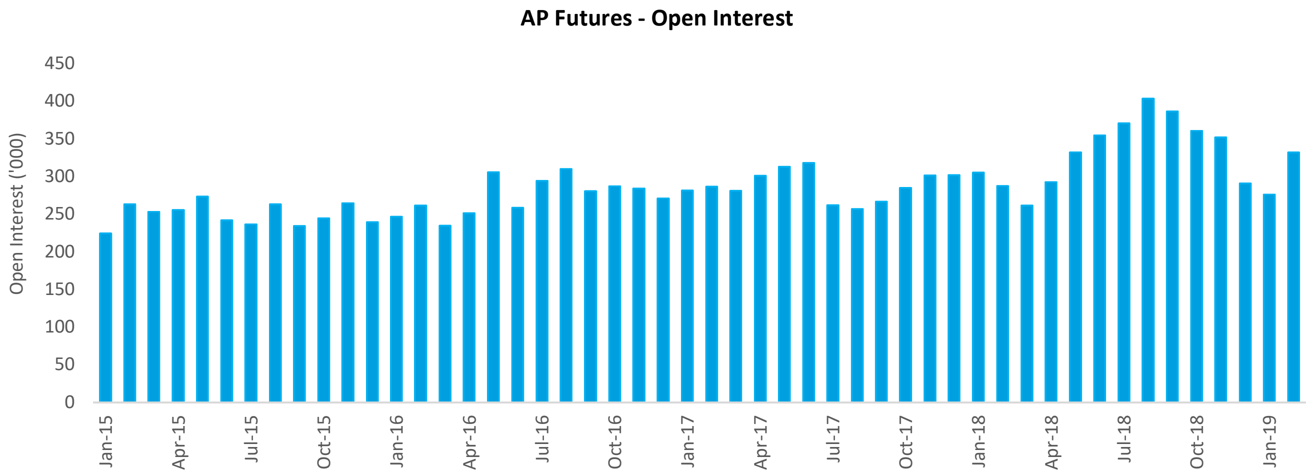
ASX EQUITY DERIVATIVES – SPI 200 INDEX FUTURES (AP)

February 2019

Average Daily Volume (ADV), Notional Value and Open Interest (OI) - SPI 200 Futures (AP) traded on ASX 24







ASX EQUITY DERIVATIVES

February 2019

Options - Top Classes by Volume

RANK	Feb-19	VOLUME	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR*	PUT/ CALL	Net Calls**	Net Puts**
1	XJO	771,841	10.7%	798,421	96.7%	N/A	N/A	107.9%	-11,905	-18,494
2	FMG	751,806	10.5%	482,721	155.7%	474,240,000	15.9%	64.0%	-16,422	4,308
3	TLS	664,708	9.2%	969,062	68.6%	622,175,000	10.7%	43.0%	-93,910	-11,680
4	BHP	424,777	5.9%	416,661	101.9%	138,234,000	30.7%	49.5%	-7,190	-10,968
5	CBA	373,262	5.2%	276,197	135.1%	73,634,000	50.7%	55.3%	-14,015	-13,060
6	AWC	321,696	4.5%	262,709	122.5%	272,380,000	11.8%	21.0%	-16,659	17,431
7	RIO	261,214	3.6%	171,144	152.6%	41,219,000	63.4%	65.4%	1,031	-11,087
8	WBC	222,141	3.1%	375,756	59.1%	137,632,000	16.1%	45.7%	-13,376	1,420
9	NAB	214,896	3.0%	333,468	64.4%	140,049,000	15.3%	48.3%	4,197	-7,805
10	ANZ	210,835	2.9%	349,331	60.4%	119,377,000	17.7%	46.7%	-17,603	8,733
11	AMP	200,438	2.8%	304,779	65.8%	343,151,000	5.8%	80.4%	-11,055	-9,630
12	WPL	148,724	2.1%	147,560	100.8%	53,998,000	27.5%	41.2%	-3,693	-4,048
13	ORG	132,221	1.8%	138,849	95.2%	134,386,000	9.8%	30.6%	953	-6,498
14	NCM	128,182	1.8%	106,816	120.0%	63,882,000	20.1%	42.5%	-3,828	-5,770
15	S32	125,889	1.8%	151,030	83.4%	465,383,000	2.7%	41.1%	-10,880	-4,597
16	QAN	118,674	1.7%	106,017	111.9%	151,148,000	7.9%	33.2%	86	-6,296
17	WES	118,258	1.6%	97,132	121.7%	60,457,000	19.6%	76.3%	-2,283	1,669
18	AMC	114,479	1.6%	146,665	78.1%	75,920,000	15.1%	36.2%	-7,317	2,819
19	CSL	113,067	1.6%	87,795	128.8%	20,125,000	56.2%	136.7%	4,800	-3,050
20	STO	100,227	1.4%	116,392	86.1%	106,101,000	9.4%	32.2%	-11,123	-6,995
21	MQG	98,236	1.4%	72,010	136.4%	16,062,000	61.2%	80.3%	-936	198
22	LLC	80,353	1.1%	160,152	50.2%	53,307,000	15.1%	53.8%	-1,705	499
23	BXB	75,049	1.0%	95,296	78.8%	92,921,000	8.1%	15.0%	-1,639	862
24	QBE	74,874	1.0%	114,903	65.2%	85,325,000	8.8%	20.1%	-20,947	311
25	TCL	74,409	1.0%	287,034	25.9%	106,927,000	7.0%	8.7%	-8,871	-1,158
26	IPL	68,533	1.0%	106,288	64.5%	174,570,000	3.9%	119.5%	-4,091	-6,826
27	BOQ	63,197	0.9%	58,692	107.7%	50,305,000	12.6%	169.0%	-2,138	-13,461
28	WOW	61,906	0.9%	96,392	64.2%	67,201,000	9.2%	71.7%	2,801	-6,061
29	IAG	60,961	0.8%	81,695	74.6%	136,104,000	4.5%	12.4%	-7,964	-636
30	SYD	56,521	0.8%	100,208	56.4%	132,072,000	4.3%	76.9%	-6,062	-6,914
	Market^	7,191,051	100.0%	8,955,686	80.3%	7,861,839,000	9.1%	57.1%	-46,704	-39,286

* Derivatives Liquidity Ratio (DLR) is options volume (in shares) / volume of underlying security

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

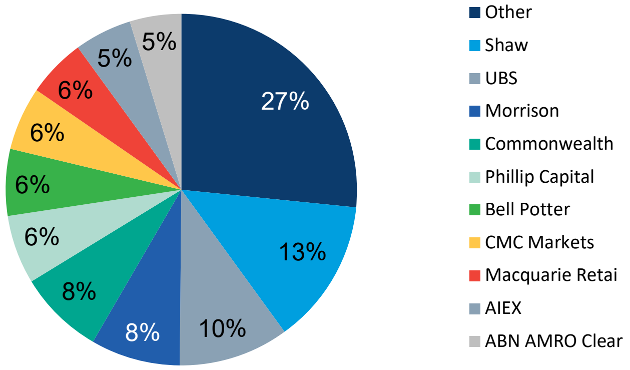
^ ETO classes only included

NOTE: Figures for the above charts are double-sided

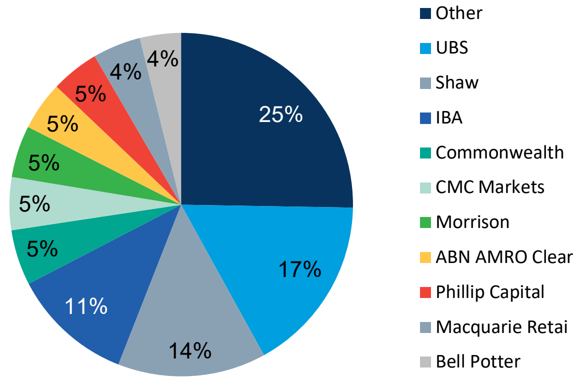
ASX EQUITY DERIVATIVES
February 2019

Options - Market Share by Value and Volume Traded

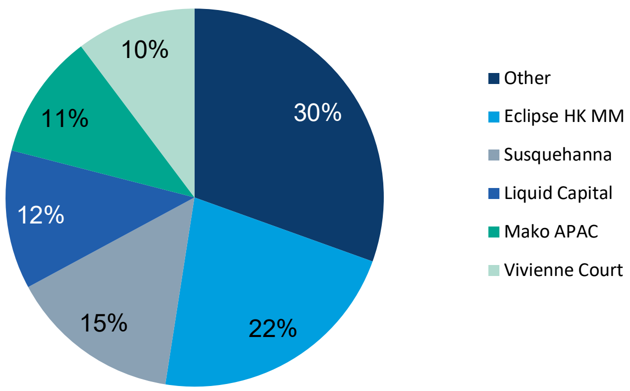
Top 10 Brokers by Value



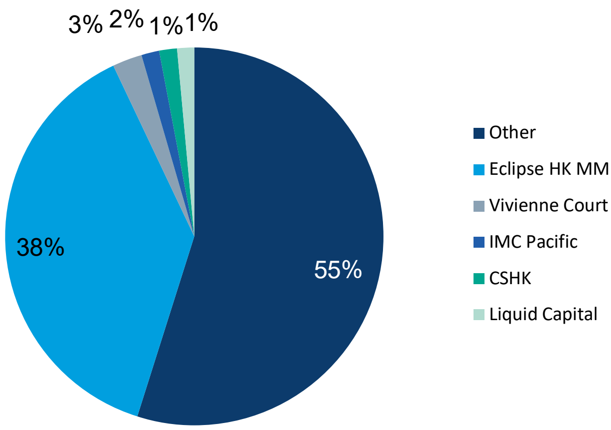
Top 10 Brokers by Volume



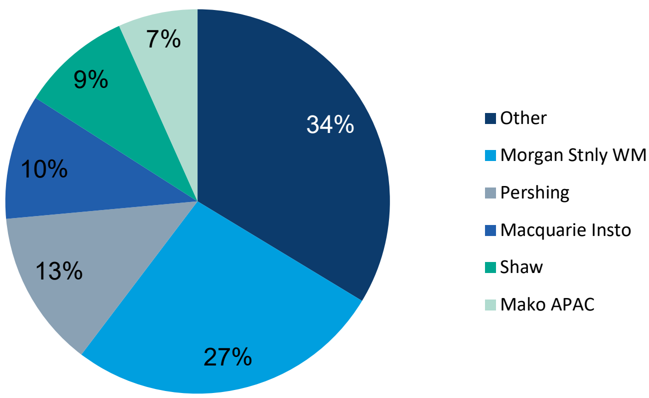
Top 5 Market Makers by Value



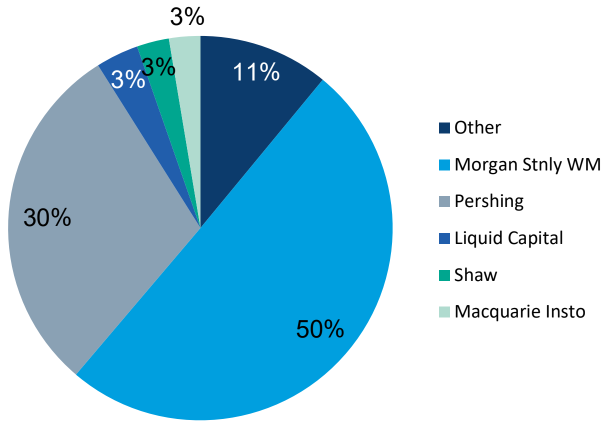
Top 5 Market Makers by Volume



Top 5 LEPO Participants by Value



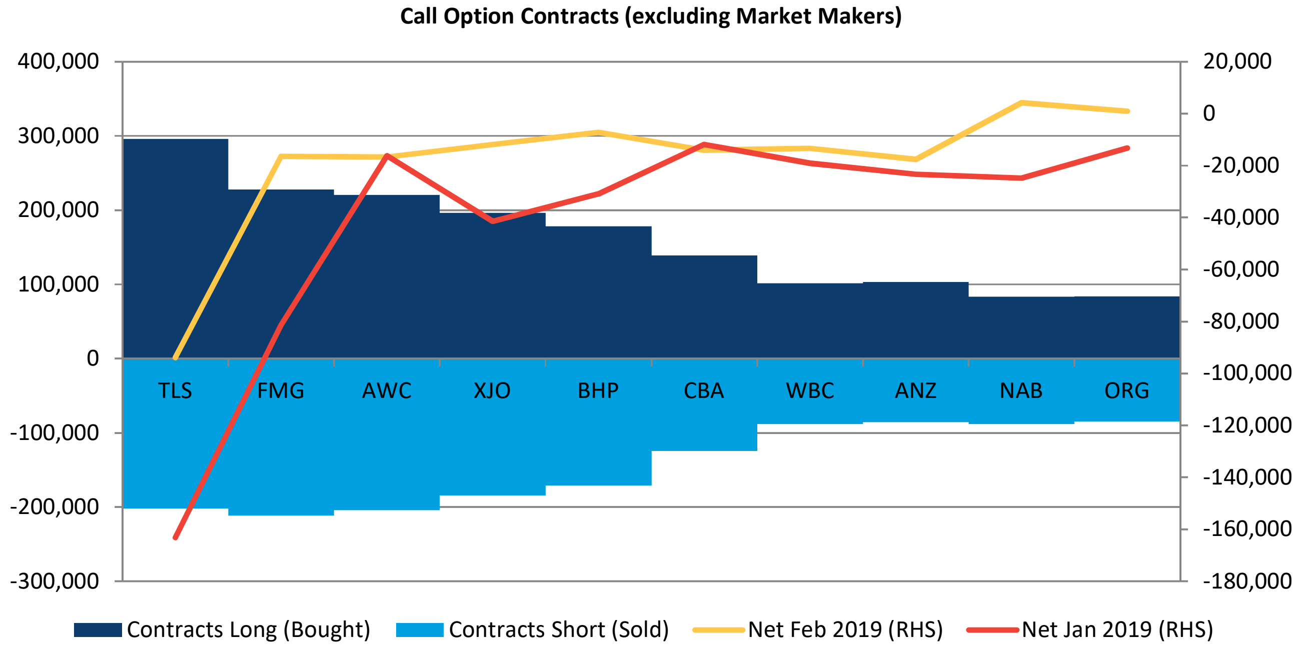
Top 5 LEPO Particpants by Volume

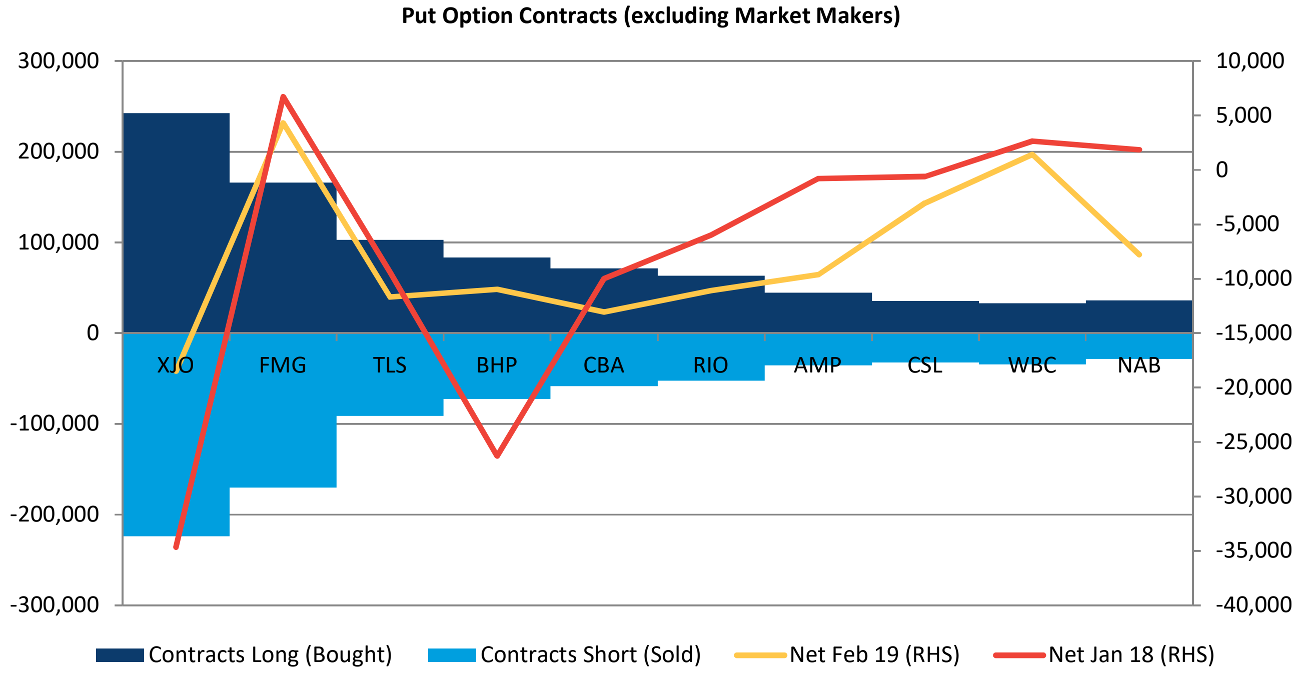


NOTE: The above charts include contracts traded in both Single Stock and Index options
LEPOs are excluded from these charts

ASX EQUITY DERIVATIVES
February 2019

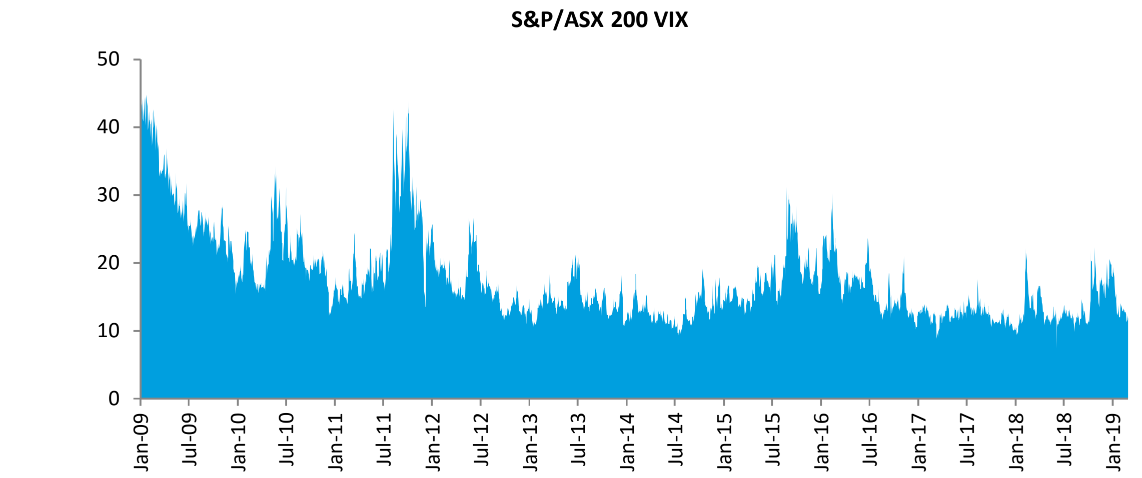
Top 10 Call and Put Options Contracts

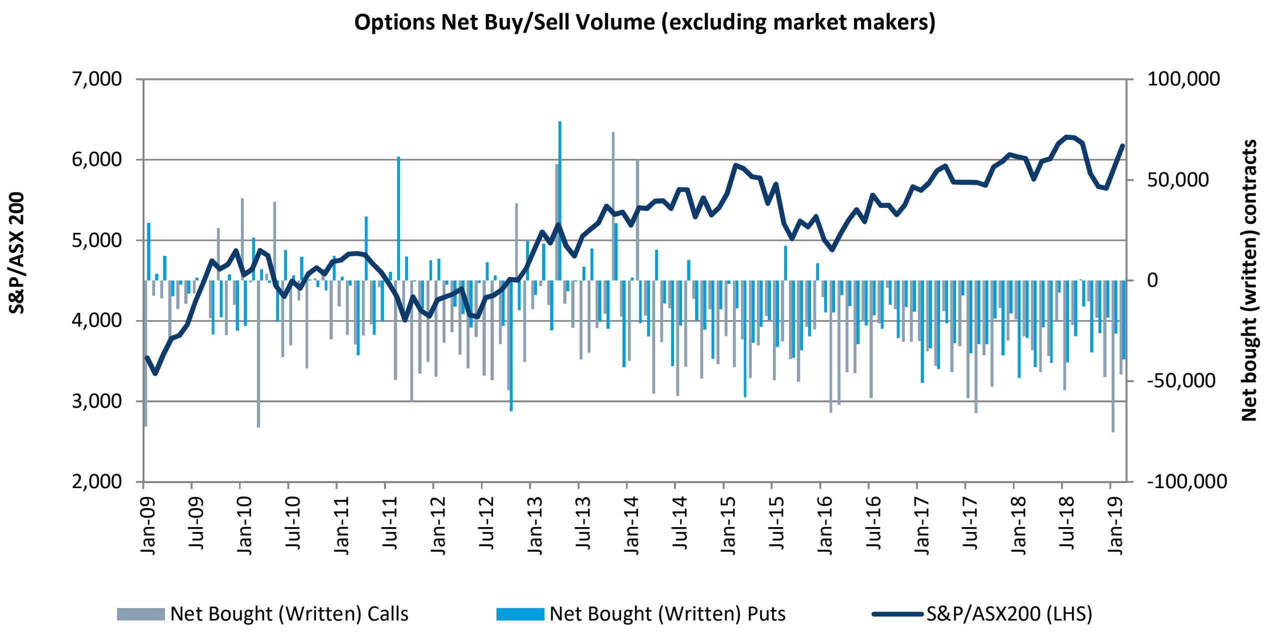




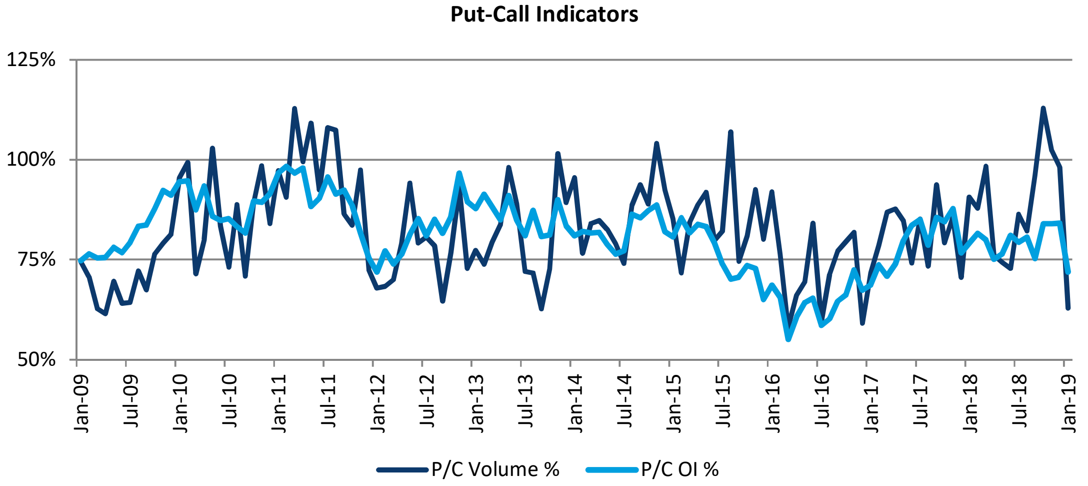
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securities

ASX EQUITY DERIVATIVES
February 2019





NOTE: Single Stock options expressed in terms of 1,000 per contract in above chart.



ASX EQUITY DERIVATIVES

February 2019

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	ASX INDEX OPTION	INDEX LEPO
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Jan-19	3,655,718	2,297,942	5,953,660	5,156,054	51,180	746,164	262
Variance	25.2%	13.7%	20.8%	21.5%	197.6%	3.4%	16.0%
Feb-18	4,148,957	3,644,366	7,793,323	6,297,198	152,067	1,343,468	590
Variance	10.3%	-28.3%	-7.7%	-0.5%	0.2%	-42.6%	-48.5%
Cal Yr to date	8,234,048	4,910,663	13,144,711	11,422,948	203,496	1,517,701	566
Fin Yr to date	30,120,779	25,857,257	55,978,036	46,494,998	1,767,271	7,713,404	2,363

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-19	994	351	1,345	577	311	439	18
Jan-19	583	414	997	366	140	476	15
Variance	70.6%	-15.2%	35.0%	57.9%	122.5%	-7.8%	20.6%
Feb-18	663	684	1,348	442	156	714	35
Variance	49.9%	-48.7%	-0.2%	30.5%	98.6%	-38.6%	-47.0%
Cal Yr to date	1,577	765	2,342	943	450	915	34
Fin Yr to date	6,966	4,861	11,827	3,953	3,149	4,581	144

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-19	5,413,032	3,542,654	8,955,686	7,527,626	629,639	798,336	85
Jan-19	4,721,942	3,396,911	8,118,853	6,696,174	669,361	753,214	104
Variance	14.6%	4.3%	10.3%	12.4%	-5.9%	6.0%	-18.3%
Feb-18	5,344,328	4,359,820	9,704,148	8,123,818	496,002	1,083,205	1,123
Variance	1.3%	-18.7%	-7.7%	-7.3%	26.9%	-26.3%	-92.4%
Cal Yr to date	5,413,032	3,542,654	8,955,686	7,527,626	629,639	798,336	85
Fin Yr to date	5,413,032	3,542,654	8,955,686	7,527,626	629,639	798,336	85

More information

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