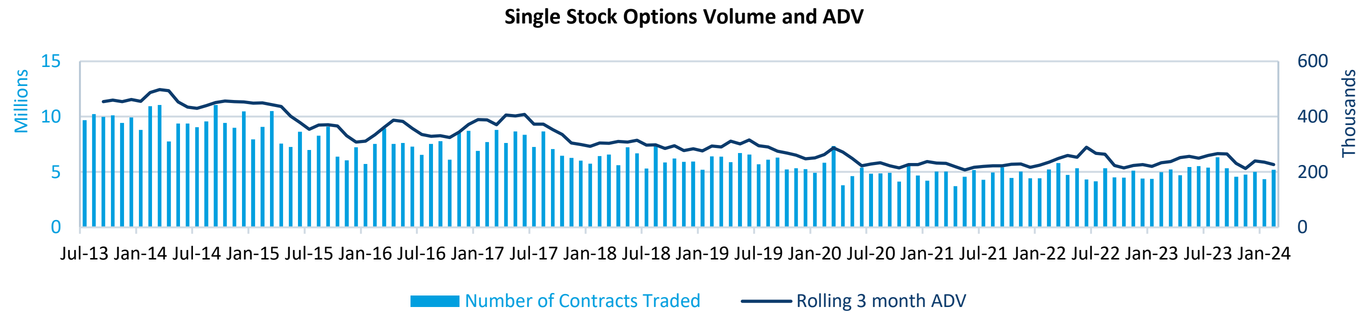
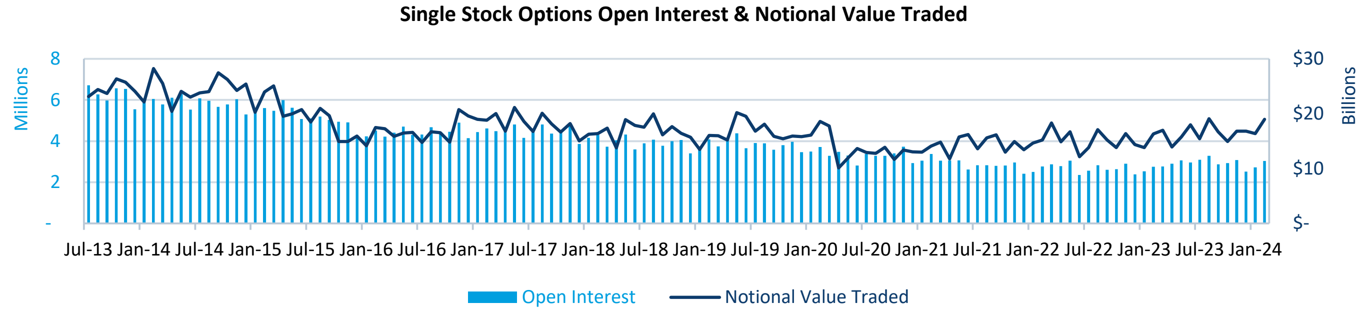
ASX EQUITY DERIVATIVES

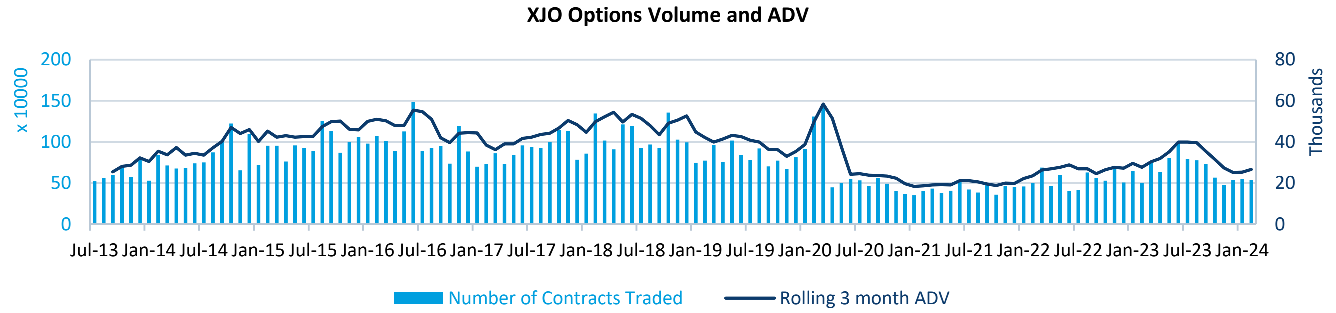
Options and Futures Statistics

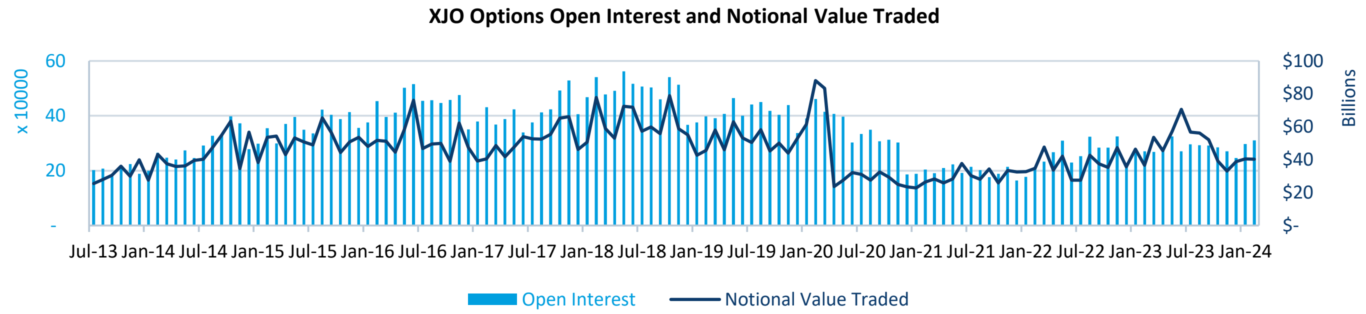
February 24

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

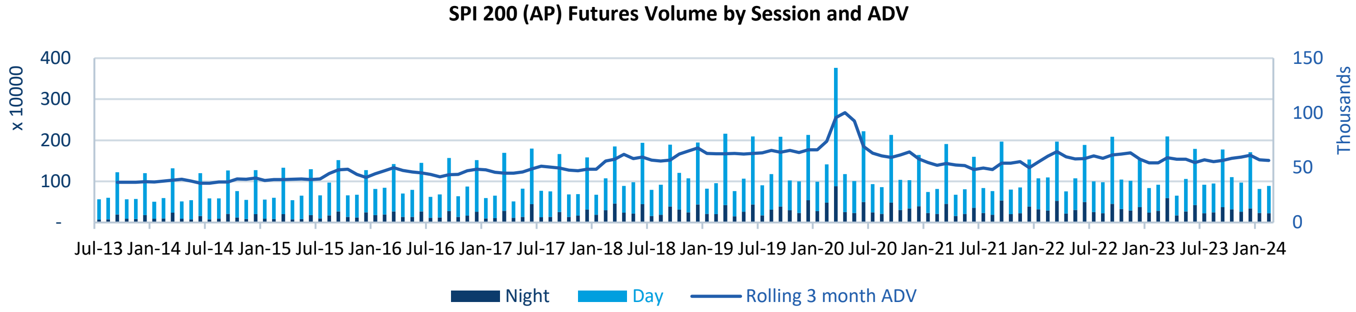
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

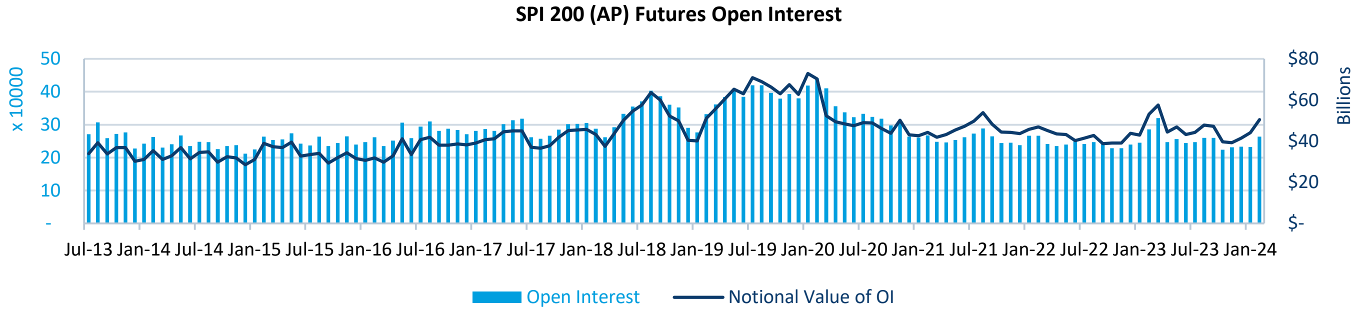
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

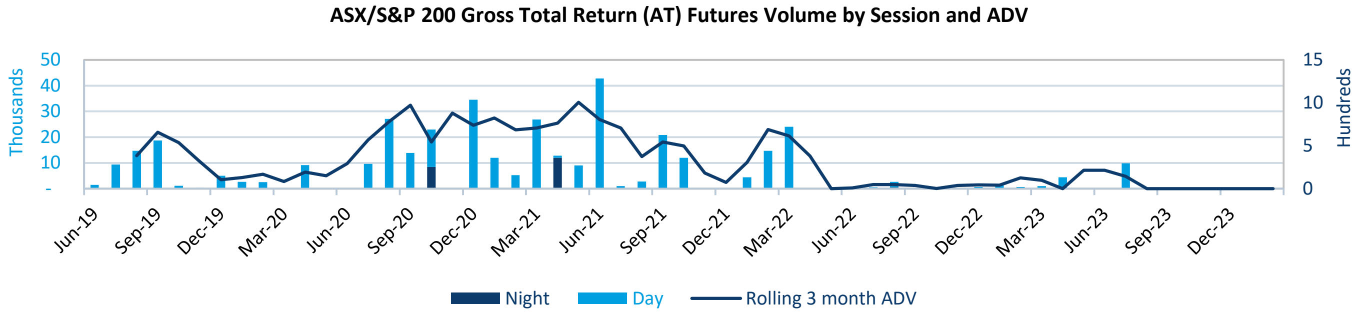
ASX EQUITY DERIVATIVES

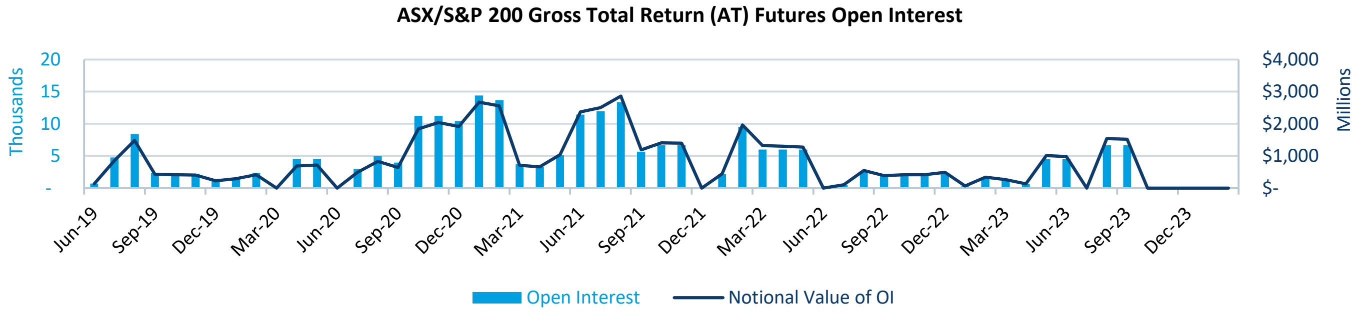
February 24

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 24

Options - Top Classes by Volume

RANK	FEB 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	535,518	12.0%	310,885	172.3%	N/A	N/A	105.8%	1,559	5,251
2	FMG	341,599	7.6%	88,632	385.4%	86,310,693	39.6%	125.5%	-1,830	-1,883
3	BHP	292,298	6.5%	126,501	231.1%	123,829,269	23.6%	72.1%	-5,998	-8,391
4	CBA	277,099	6.2%	90,431	306.4%	34,918,007	79.4%	48.8%	26	7,608
5	WBC	232,757	5.2%	183,297	127.0%	115,566,025	20.1%	68.3%	-3,217	8,783
6	NAB	214,169	4.8%	143,688	149.1%	72,317,336	29.6%	28.8%	-1,770	-76
7	STO	197,995	4.4%	99,004	200.0%	151,692,573	13.1%	73.8%	-29,827	-11,849
8	PLS	194,826	4.4%	110,019	177.1%	370,880,714	5.3%	78.8%	-55,846	-8,376
9	ANZ	170,682	3.8%	125,557	135.9%	88,407,318	19.3%	63.9%	-2,371	220
10	CSL	154,960	3.5%	36,620	423.2%	13,608,186	113.9%	107.2%	3,410	2,204
11	WDS	143,202	3.2%	75,903	188.7%	90,061,343	15.9%	85.3%	-4,575	-1,583
12	TLS	139,876	3.1%	126,482	110.6%	420,011,557	3.3%	26.0%	-3,683	-8,540
13	RIO	138,617	3.1%	43,610	317.9%	20,514,423	67.6%	137.1%	-819	2,669
14	WHC	137,872	3.1%	69,258	199.1%	133,014,618	10.4%	77.8%	36,477	-49,505
15	S32	123,624	2.8%	70,655	175.0%	315,068,932	3.9%	128.8%	-5,369	-14,684
16	WES	110,127	2.5%	41,155	267.6%	30,804,184	35.8%	22.8%	-766	3,140
17	TCL	97,835	2.2%	56,998	171.6%	96,968,568	10.1%	3.3%	-2,833	-335
18	NST	93,610	2.1%	28,223	331.7%	53,013,896	17.7%	41.6%	-5,001	-3,525
19	HVN	88,930	2.0%	32,562	273.1%	52,144,997	17.1%	1.9%	-659	593
20	WOW	83,496	1.9%	50,130	166.6%	44,926,723	18.6%	137.0%	5,250	-4,871
21	AGL	81,725	1.8%	30,440	268.5%	81,192,501	10.1%	549.0%	-1,813	-3,498
22	COL	76,425	1.7%	45,703	167.2%	45,197,792	16.9%	46.4%	-5,906	6,772
23	QBE	73,809	1.6%	39,339	187.6%	63,520,839	11.6%	21.0%	-1,402	-904
24	MQG	73,107	1.6%	27,639	264.5%	11,290,635	64.8%	66.4%	-645	-2,074
25	LYC	72,801	1.6%	34,965	208.2%	63,396,802	11.5%	456.6%	-6,255	-2,184
26	BXB	69,064	1.5%	44,011	156.9%	55,010,116	12.6%	11.9%	202	768
27	AMC	66,870	1.5%	41,773	160.1%	47,574,943	14.1%	97.1%	-2,731	-4,611
28	AZJ	66,366	1.5%	43,610	152.2%	99,574,246	6.7%	9.7%	-13,478	-4,542
29	IPL	64,266	1.4%	47,241	136.0%	68,135,046	9.4%	14.8%	-1,182	-7,040
30	SUN	64,067	1.4%	34,053	188.1%	52,125,716	12.3%	46.1%	-4,738	1,213
	Market*	**4,477,592**	**100.0%**	**2,298,384**	**194.8%**	**2,901,077,998**	**15.4%**	**85.7%**	**-115,790**	**-99,250**

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

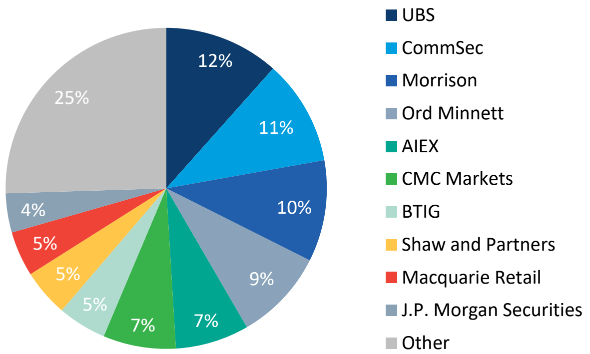
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

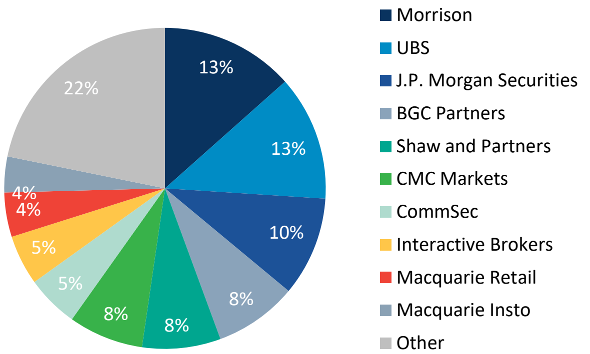
February 24

Options Market Share by Volume and Value Traded

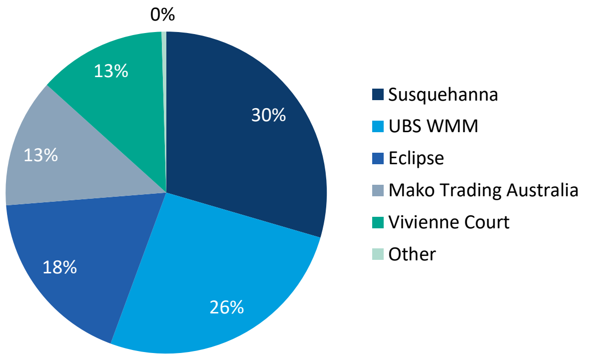
Top 10 Brokers by Volume



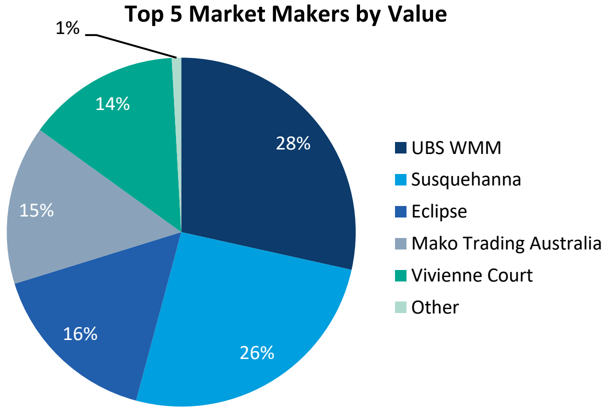
Top 10 Brokers by Value



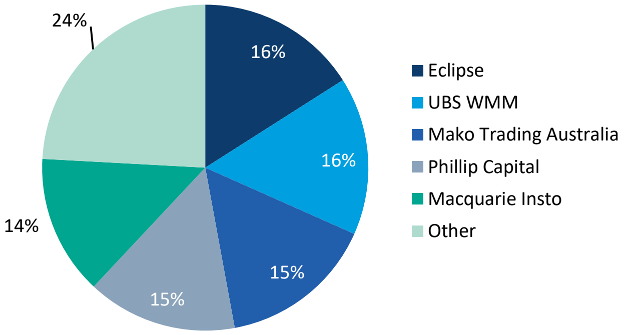
Top 5 Market Makers by Volume



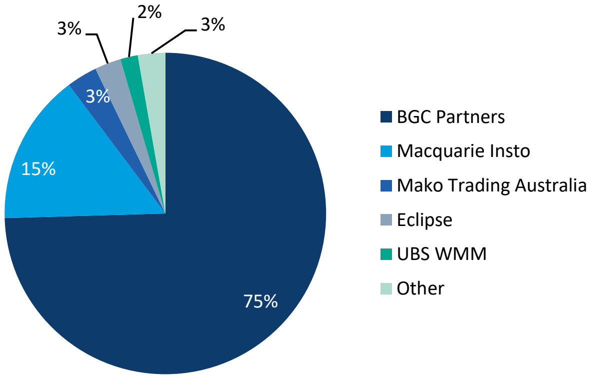
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



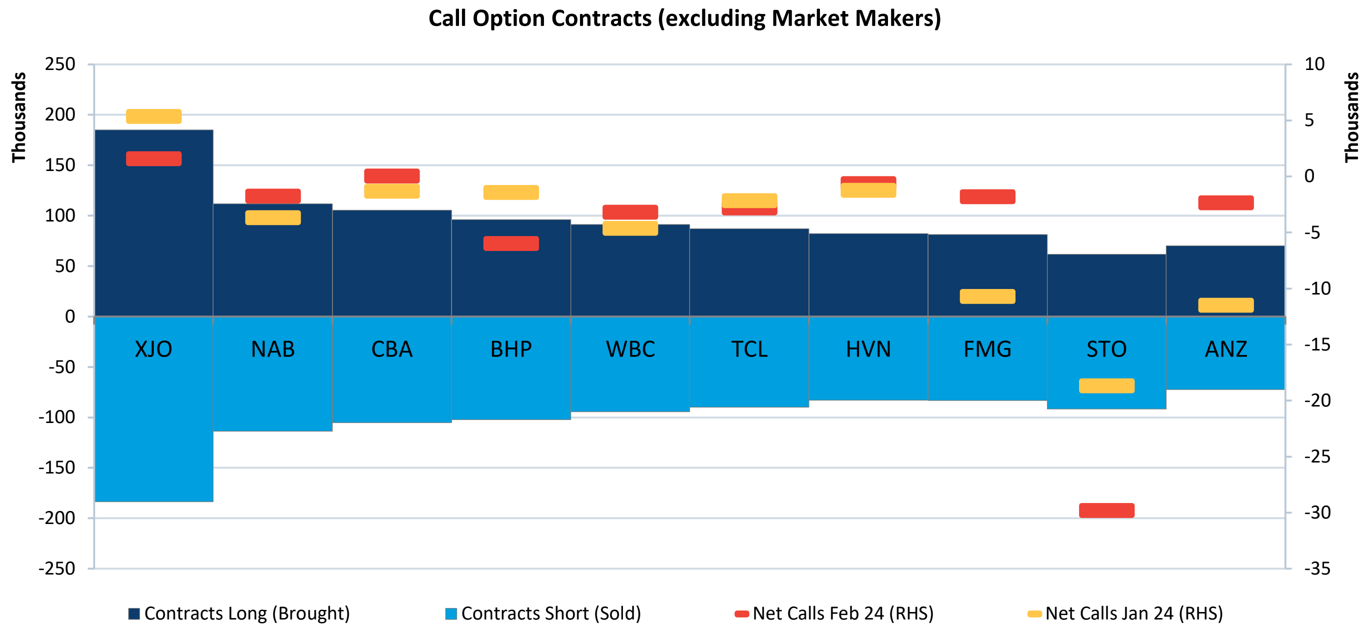
NOTE: The above charts include contracts traded in both Single Stock and Index options

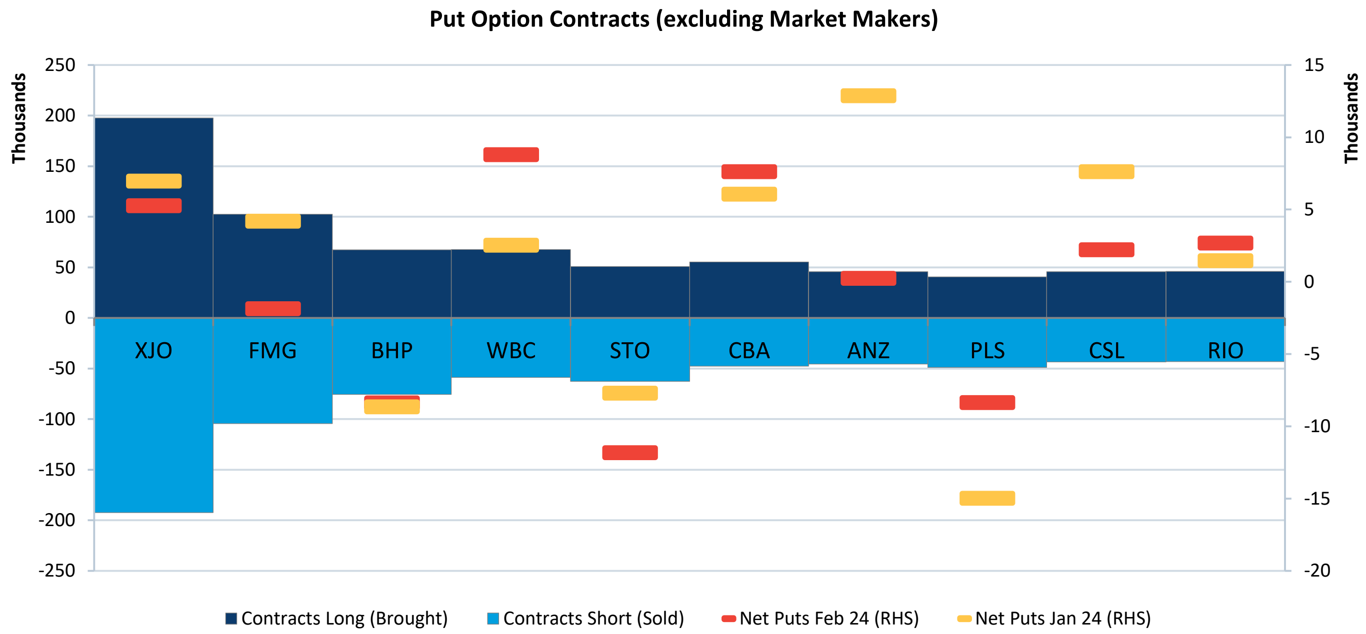
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

February 24

Top 10 Call and Put Option Contracts



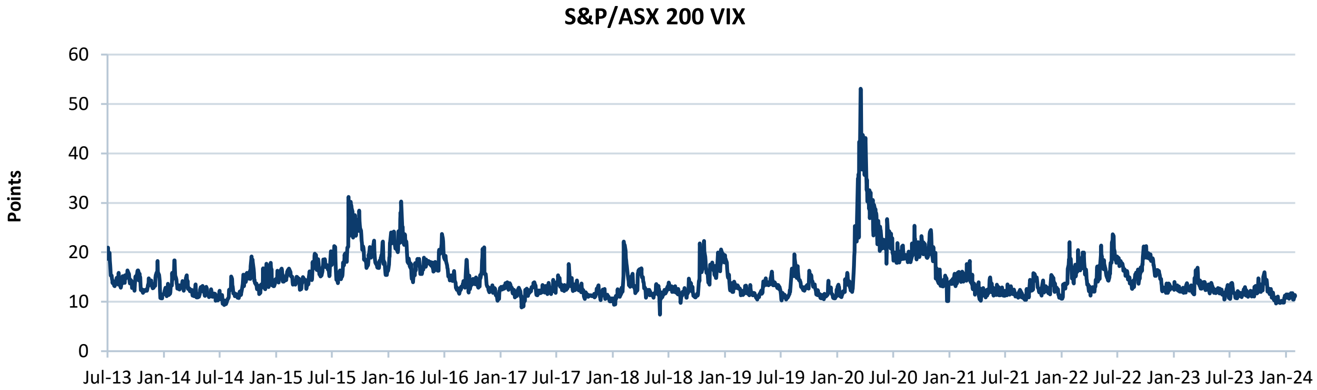


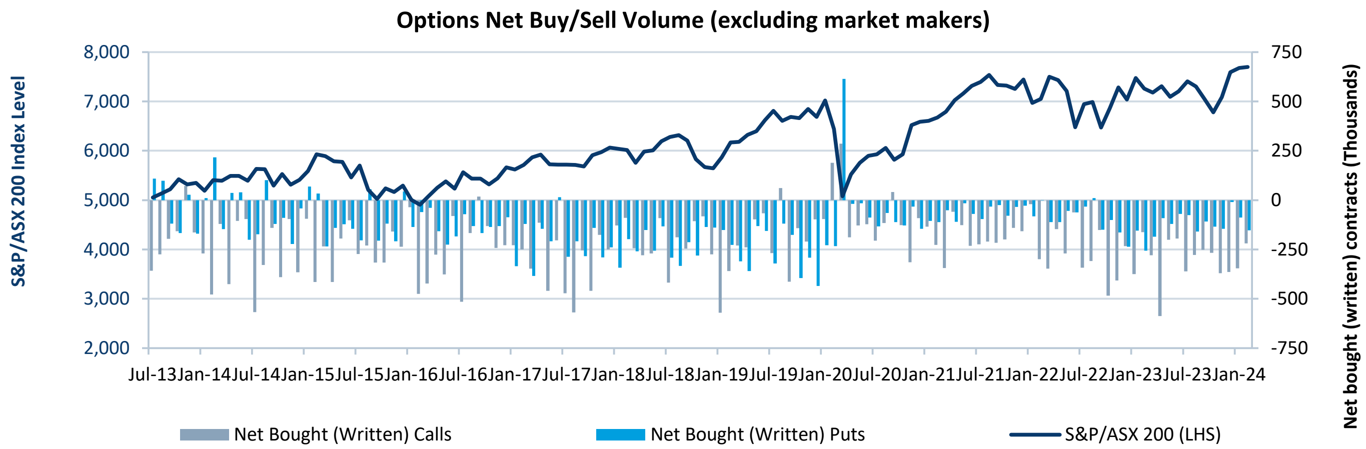
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

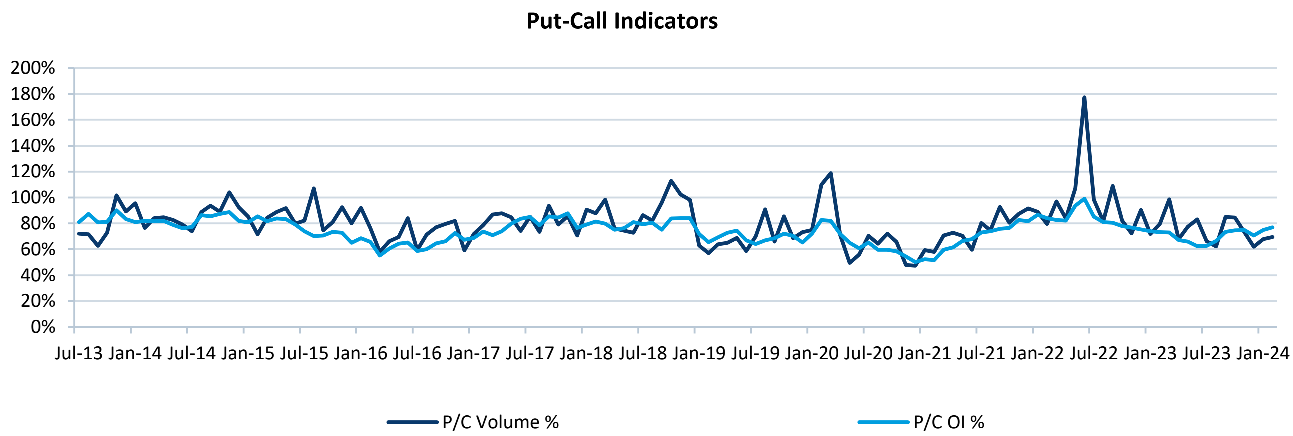
ASX EQUITY DERIVATIVES

February 24

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







ASX EQUITY DERIVATIVES

February 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-24	3,383,291	2,348,733	5,732,024	5,177,114	19,392	533,293	2,225
Jan-24	2,920,641	1,979,854	4,900,495	4,328,517	22,533	548,395	1,050
Variance	15.8%	18.6%	17.0%	19.6%	-13.9%	-2.8%	111.9%
Feb-23	3,051,770	2,429,480	5,481,250	4,965,938	11,076	501,906	2,330
Variance	10.9%	-3.3%	4.6%	4.3%	75.1%	6.3%	-4.5%
Cal Yr to date	6,303,932	4,328,587	10,632,519	9,505,631	41,925	1,081,688	3,275
Fin Yr to date	26,934,101	19,005,302	45,939,403	40,848,632	127,178	4,942,180	21,413

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-24	845.1	400.2	1,245.3	603.4	57.9	414.3	169.6
Jan-24	745.1	349.4	1,094.5	485.7	86.5	443.5	78.8
Variance	13.4%	14.6%	13.8%	24.2%	-33.0%	-6.6%	115.3%
Feb-23	669.8	426.3	1,096.1	481.2	18.6	426.5	169.8
Variance	26.2%	-6.1%	13.6%	25.4%	212.0%	-2.9%	-0.1%
Cal Yr to date	1,590.3	749.6	2,339.8	1,089.1	144.4	857.9	248.5
Fin Yr to date	5,970.3	3,761.7	9,732.0	4,027.9	501.9	3,646.1	1,556.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-24	1,888,441	1,455,670	3,344,111	3,021,696	11,530	310,885	0
Jan-24	1,731,881	1,295,311	3,027,192	2,717,259	13,059	296,873	0
Variance	9.0%	12.4%	10.5%	11.2%	-11.7%	4.7%	N/A
Feb-23	1,747,816	1,278,500	3,026,316	2,744,488	10,745	270,275	807
Variance	8.0%	13.9%	10.5%	10.1%	7.3%	15.0%	-100.0%
Cal Yr to date	3,620,322	2,750,981	6,371,303	5,738,955	24,589	607,758	0
Fin Yr to date	15,040,777	10,773,672	25,814,451	23,448,923	75,512	2,289,895	114

MORE INFORMATION

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