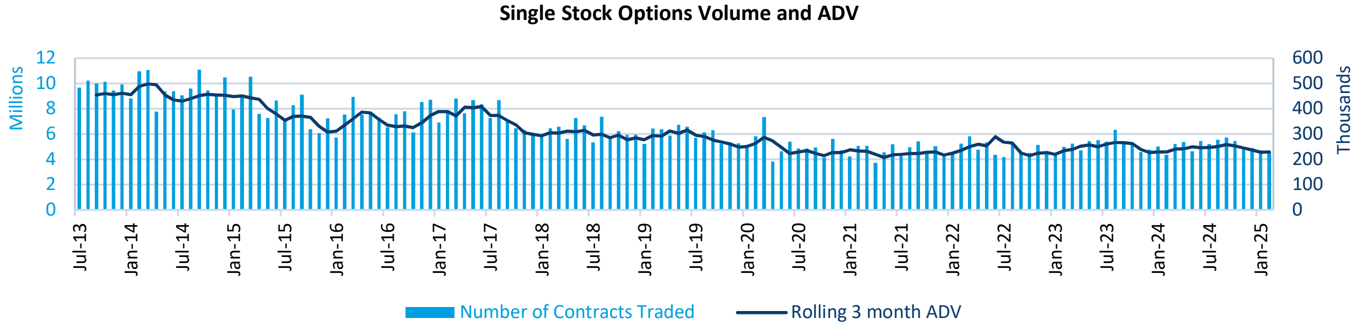
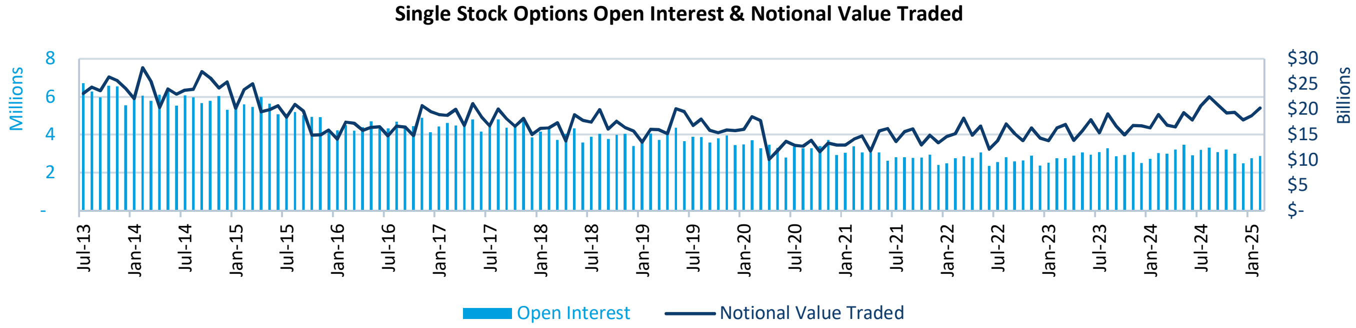
ASX EQUITY DERIVATIVES

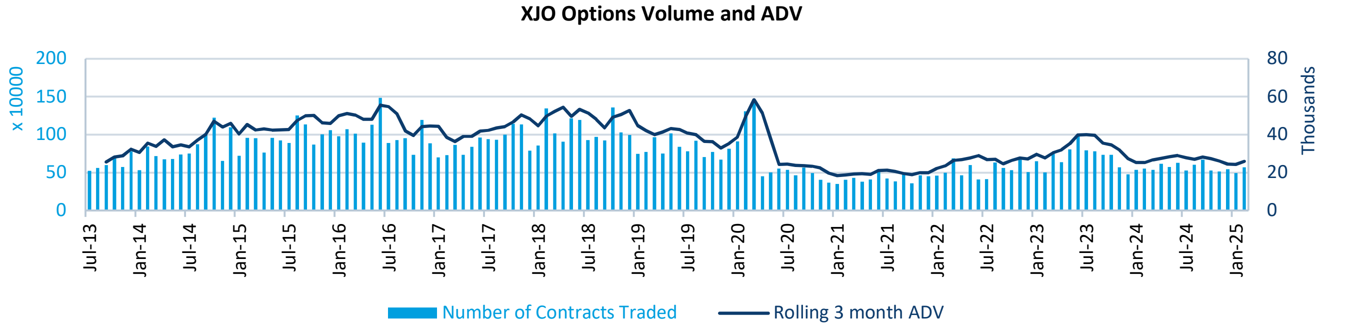
Options and Futures Statistics

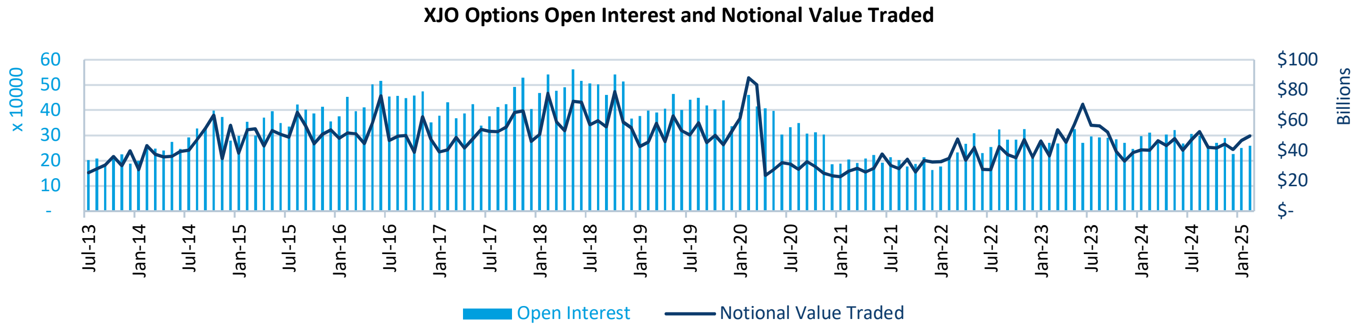
February 25

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

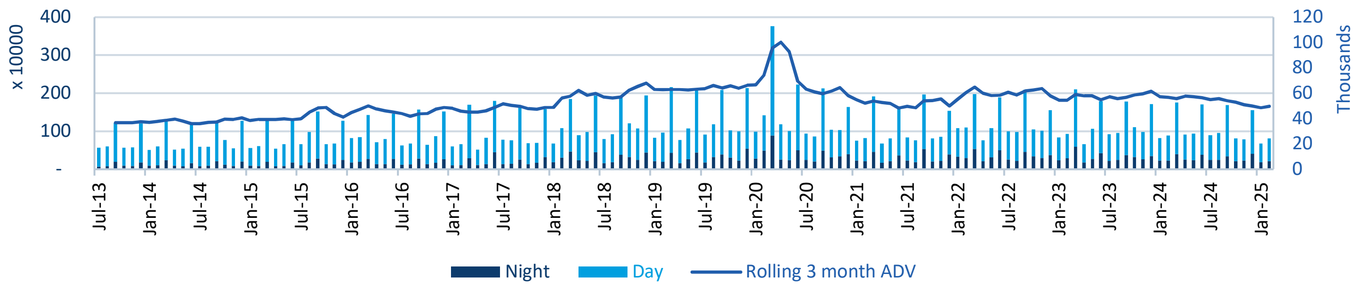
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

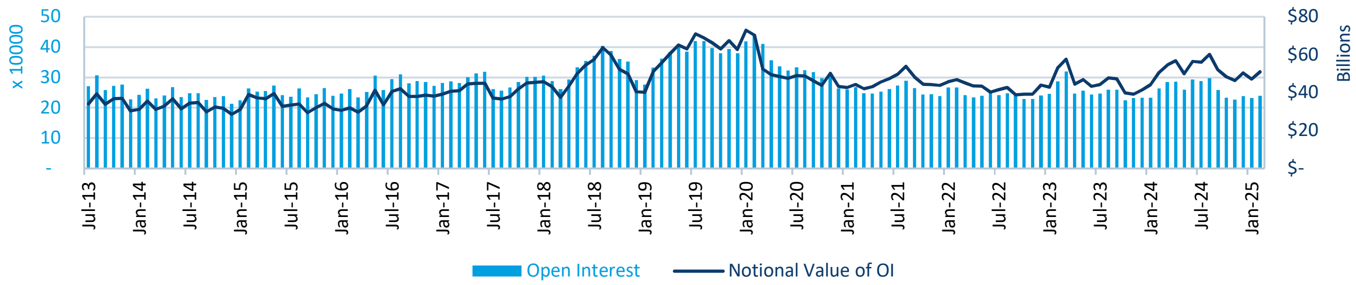
February 25

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

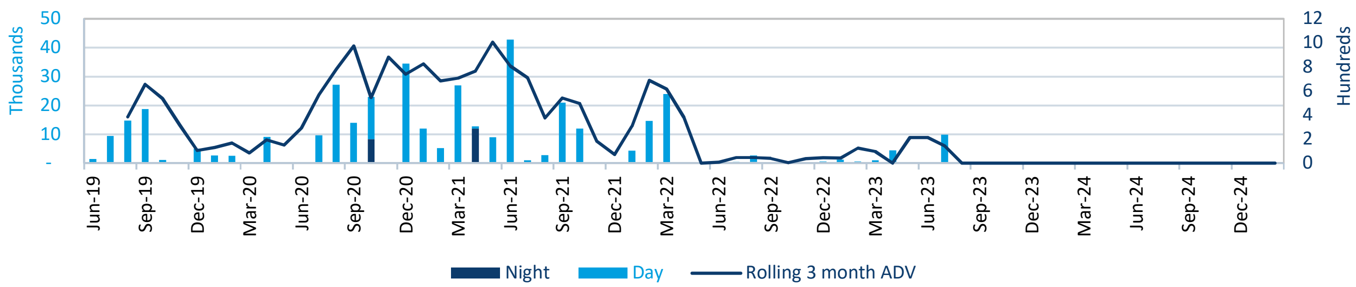
SPI 200 (AP) Futures Volume by Session and ADV



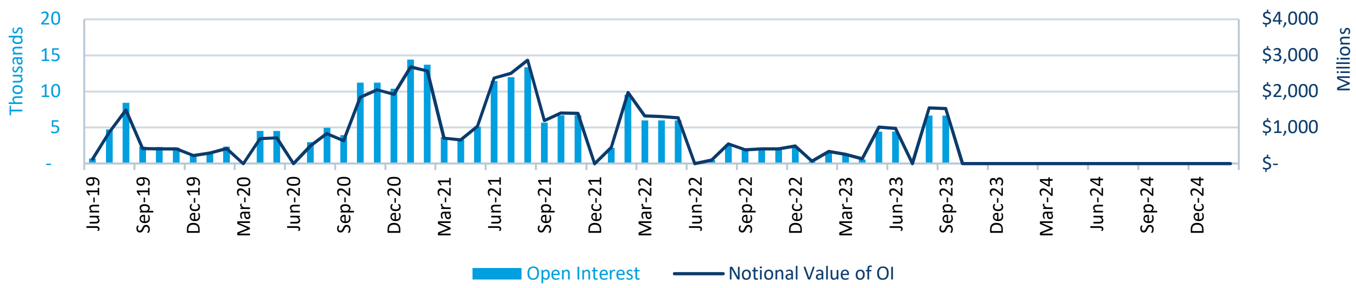
SPI 200 (AP) Futures Open Interest



ASX/S&P 200 Gross Total Return (AT) Futures Volume by Session and ADV



ASX/S&P 200 Gross Total Return (AT) Futures Open Interest



NOTE: ASX/S&P 200 Gross Total Return (AT) Futures launched June 2019

ADV: Average Daily Volume

ASX EQUITY DERIVATIVES

February 25

Options - Top Classes by Volume

RANK	FEB 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	599,010	12.5%	259,776	230.6%	N/A	N/A	120.2%	-206	4,442
2	TLS	348,175	7.3%	163,038	213.6%	557,482,472	6.2%	8.6%	-44,246	3,565
3	BHP	308,307	6.4%	157,496	195.8%	156,538,131	19.7%	74.1%	-13,500	2,483
4	FMG	299,249	6.2%	106,979	279.7%	164,758,797	18.2%	152.6%	-15,952	4,353
5	TAH	280,576	5.9%	128,018	219.2%	156,820,887	17.9%	23998.8%	-1,000	-24,212
6	CBA	273,881	5.7%	88,677	308.9%	44,728,010	61.2%	80.4%	2,789	-1,365
7	NAB	205,064	4.3%	91,406	224.3%	109,354,034	18.8%	84.3%	9,229	-5,519
8	STO	198,040	4.1%	146,014	135.6%	176,485,130	11.2%	81.9%	3,937	-4,185
9	WDS	196,064	4.1%	96,267	203.7%	105,583,430	18.6%	138.0%	-9,732	-117
10	WBC	180,015	3.8%	94,745	190.0%	110,002,365	16.4%	88.1%	16,362	-7,044
11	CSL	151,234	3.2%	32,819	460.8%	21,092,650	71.7%	195.1%	2,931	455
12	ANZ	151,131	3.2%	68,166	221.7%	104,637,877	14.4%	81.5%	3,656	-4,667
13	RIO	138,721	2.9%	43,641	317.9%	29,406,032	47.2%	90.3%	952	2,494
14	NST	137,979	2.9%	40,282	342.5%	83,337,788	16.6%	26.4%	6,689	-449
15	S32	120,964	2.5%	60,625	199.5%	331,639,000	3.6%	67.0%	-17,458	-11,835
16	PLS	116,867	2.4%	76,447	152.9%	540,850,285	2.2%	261.8%	-12,889	844
17	EVN	114,098	2.4%	31,601	361.1%	145,291,245	7.9%	7.5%	-9,080	-119
18	WES	106,695	2.2%	31,341	340.4%	31,739,852	33.6%	55.9%	469	-3,335
19	WHC	94,273	2.0%	110,999	84.9%	176,339,936	5.3%	210.5%	-7,770	-9,181
20	SCG	88,321	1.8%	55,156	160.1%	225,290,500	3.9%	8.8%	4,869	-534
21	ZIP	87,761	1.8%	39,156	224.1%	400,111,437	2.2%	73.9%	-9,092	-13,237
22	MGR	87,254	1.8%	36,180	241.2%	780,750,929	1.1%	7.6%	-1,013	3,753
23	TCL	72,241	1.5%	52,098	138.7%	93,643,032	7.7%	12.8%	-5,045	-2,602
24	ORG	68,198	1.4%	35,365	192.8%	92,610,262	7.4%	49.3%	-4,413	-3,851
25	MQG	66,531	1.4%	25,581	260.1%	10,910,964	61.0%	91.2%	1,181	-871
26	BXB	63,533	1.3%	31,190	203.7%	66,595,465	9.5%	19.2%	1,145	-936
27	COL	61,558	1.3%	25,197	244.3%	52,625,523	11.7%	14.5%	-365	2,230
28	RRL	60,940	1.3%	39,633	153.8%	84,797,601	7.2%	13.1%	6,309	-1,546
29	MPL	57,375	1.2%	27,109	211.6%	156,253,745	3.7%	1.1%	-1,489	540
30	GPT	54,187	1.1%	14,355	377.5%	138,702,667	3.9%	3.8%	-5,701	296
	Market*	**4,788,242**	**100.0%**	**2,209,357**	**216.7%**	**5,148,380,046**	**9.3%**	**71.3%**	**-98,433**	**-70,150**

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

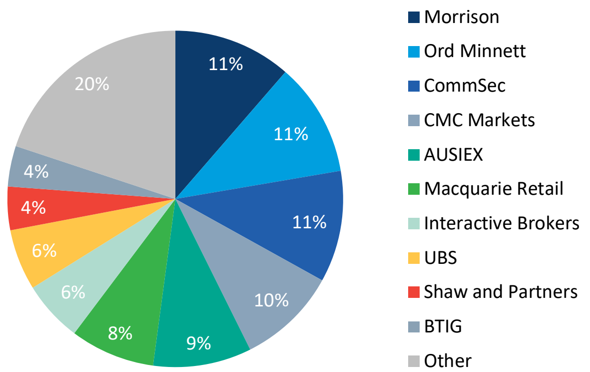
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

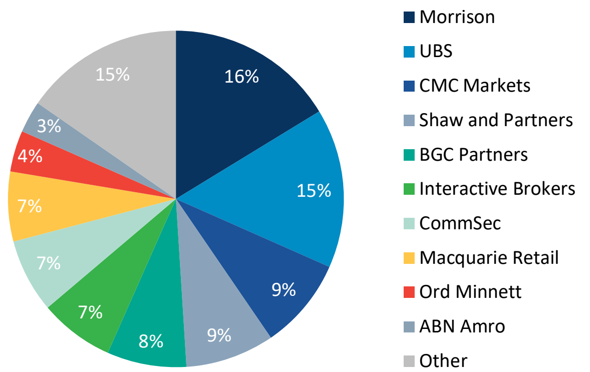
February 25

Options Market Share by Volume and Value Traded

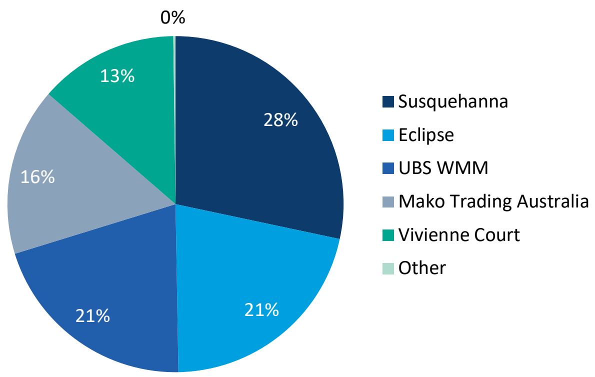
Top 10 Brokers by Volume



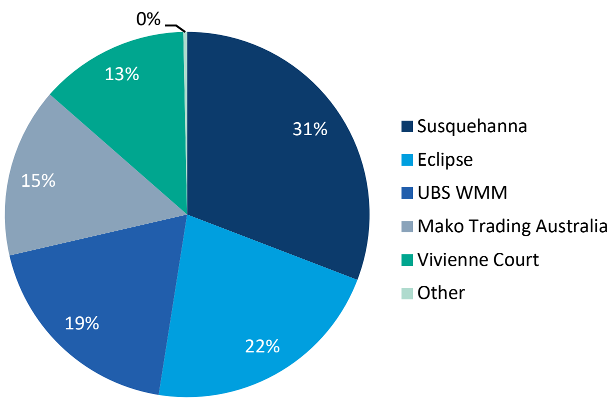
Top 10 Brokers by Value



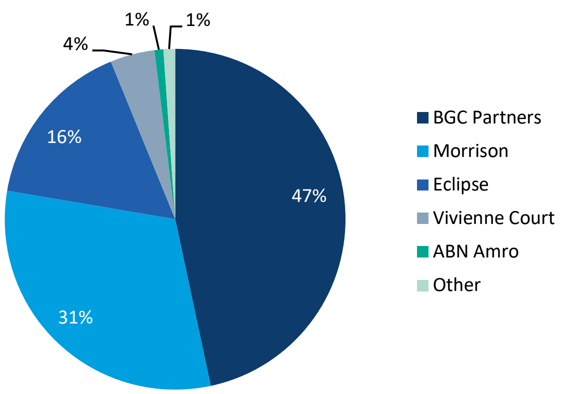
Top 5 Market Makers by Volume



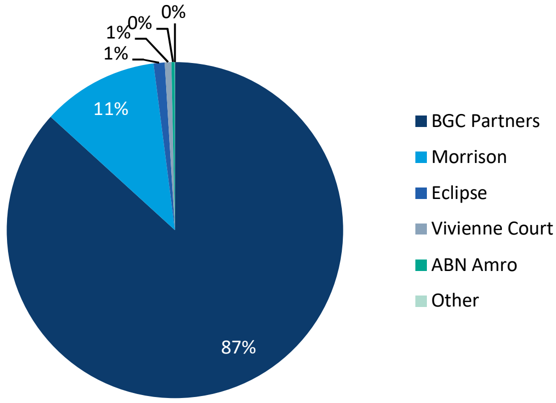
Top 5 Market Makers by Value



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

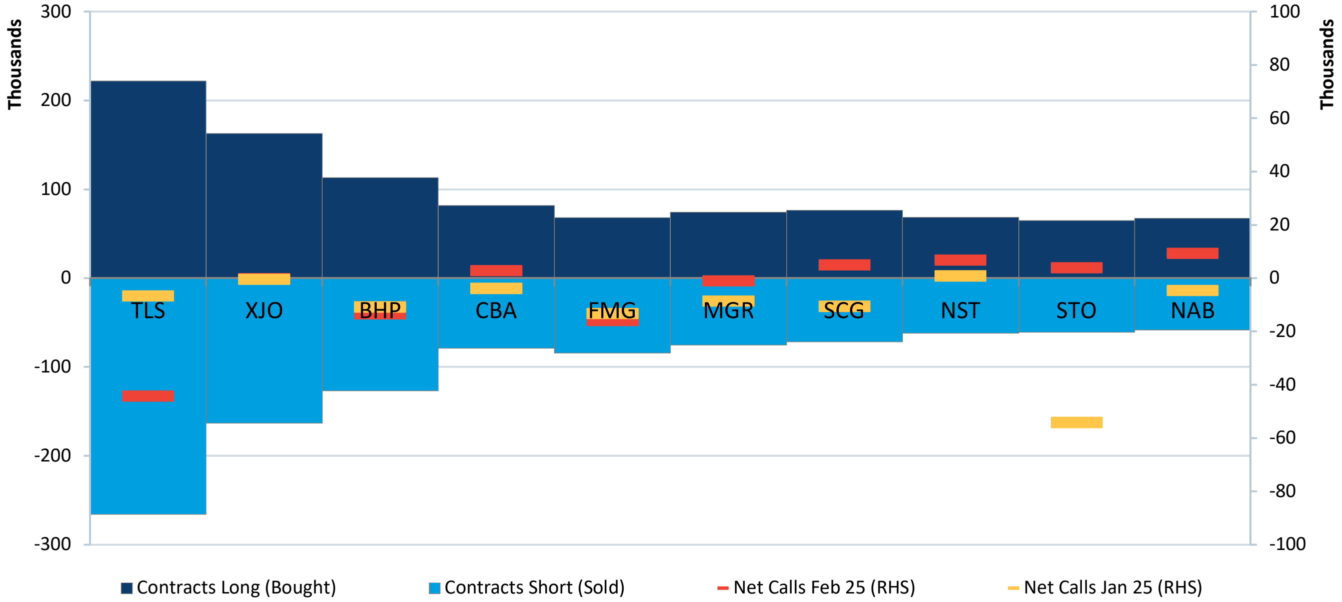
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

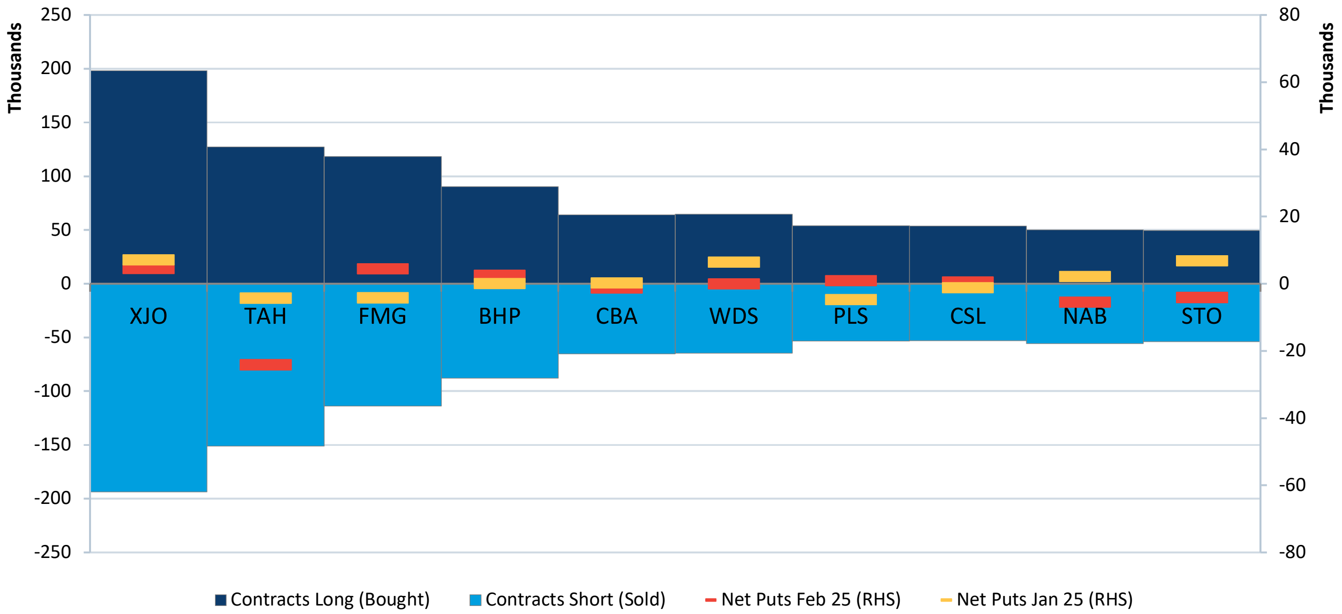
February 25

Top 10 Call and Put Option Contracts

Call Option Contracts (excluding Market Makers)



Put Option Contracts (excluding Market Makers)

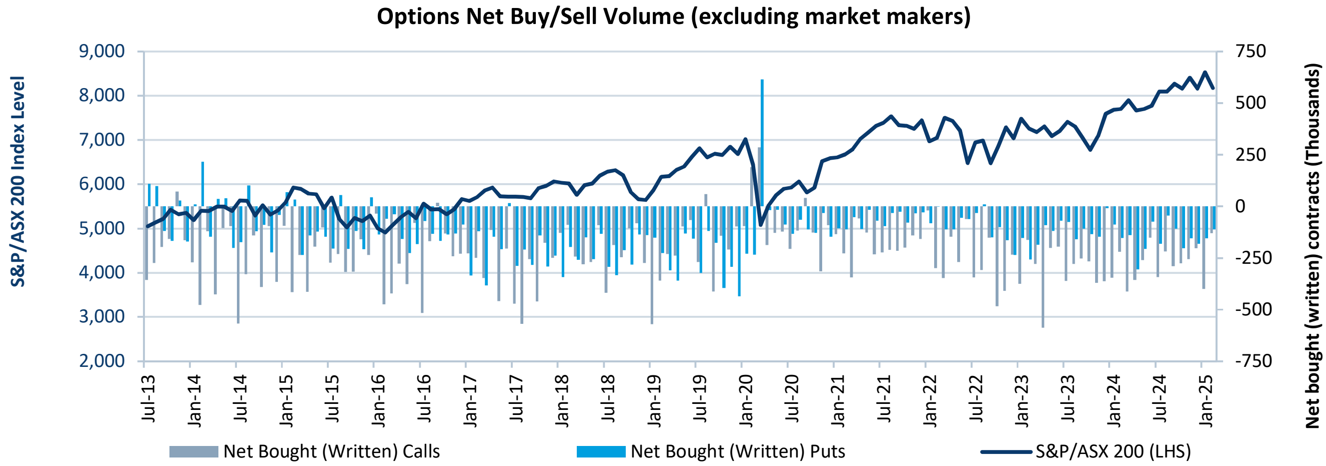


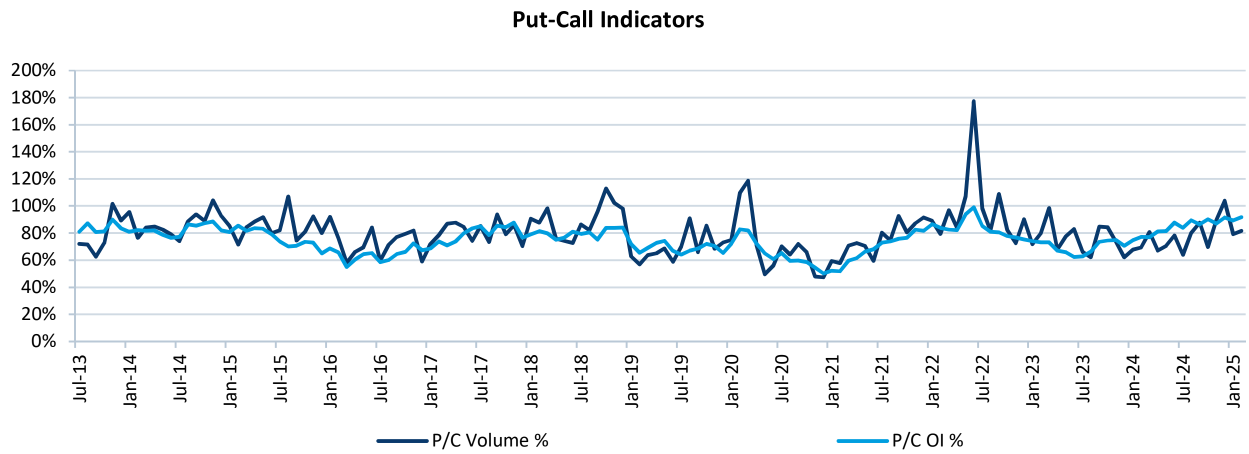
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

February 25

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





ASX EQUITY DERIVATIVES

February 25

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-25	3,358,853	2,746,146	6,104,999	5,497,839	8,150	595,159	3,851
Jan-25	2,875,123	2,277,904	5,153,027	4,558,750	27,015	565,589	1,673
Variance	16.8%	20.6%	18.5%	20.6%	-69.8%	5.2%	130.2%
Feb-24	3,383,291	2,348,733	5,732,024	5,177,114	19,392	533,293	2,225
Variance	-0.7%	16.9%	6.5%	6.2%	-58.0%	11.6%	73.1%
Cal Yr to date	6,233,976	5,024,050	11,258,026	10,056,589	35,165	1,160,748	5,524
Fin Yr to date	25,348,084	20,510,834	45,858,918	41,204,711	127,806	4,517,367	9,034

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-25	901.6	557.2	1,458.7	621.5	54.5	462.3	320.5
Jan-25	679.2	429.4	1,108.5	498.4	81.0	388.5	140.6
Variance	32.7%	29.8%	31.6%	24.7%	-32.7%	19.0%	128.0%
Feb-24	845.1	400.2	1,245.3	603.4	57.9	414.3	169.6
Variance	6.7%	39.2%	17.1%	3.0%	-5.9%	11.6%	88.9%
Cal Yr to date	1,580.7	986.6	2,567.3	1,119.9	135.5	850.8	461.0
Fin Yr to date	6,123.9	3,856.1	9,980.0	5,117.1	573.9	3,548.8	740.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-25	1,640,239	1,506,008	3,146,247	2,881,443	5,028	258,475	1,300
Jan-25	1,586,732	1,418,441	3,005,173	2,742,341	12,338	250,494	0
Variance	3.4%	6.2%	4.7%	5.1%	-59.2%	3.2%	N/A
Feb-24	1,888,441	1,455,670	3,344,111	3,021,696	11,530	310,885	0
Variance	-13.1%	3.5%	-5.9%	-4.6%	-56.4%	-16.9%	N/A
Cal Yr to date	3,226,971	2,924,449	6,151,420	5,623,784	17,366	508,969	1,300
Fin Yr to date	13,857,237	12,274,814	26,132,054	23,909,773	62,064	2,158,786	1,425

MORE INFORMATION

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