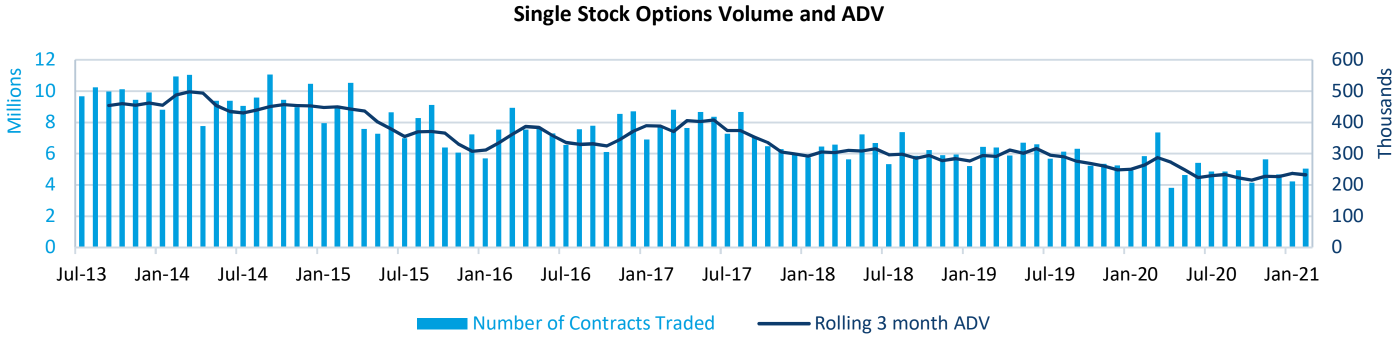
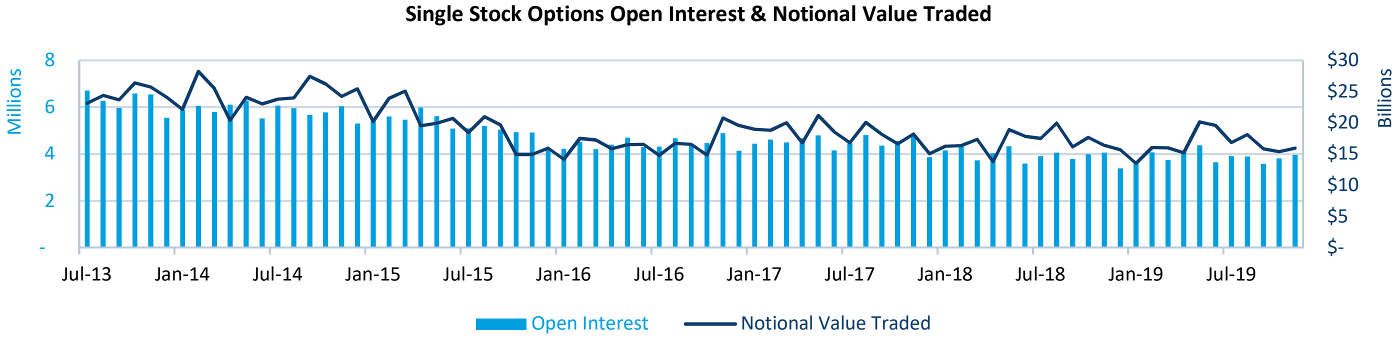
ASX EQUITY DERIVATIVES

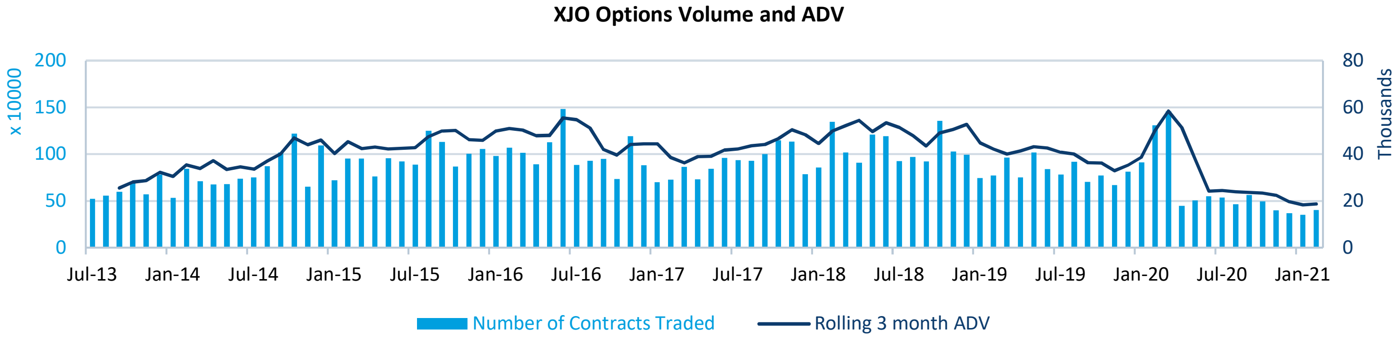
Options and Futures Statistics

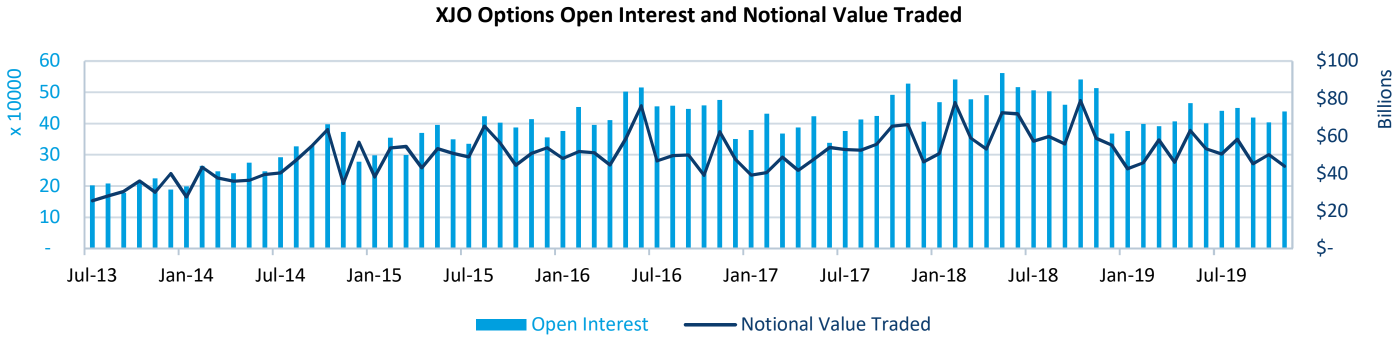
February 21

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

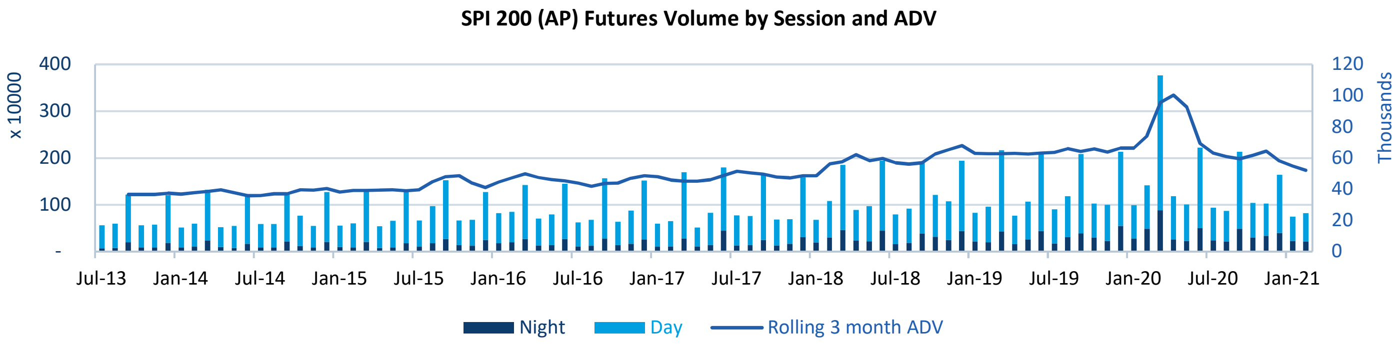
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

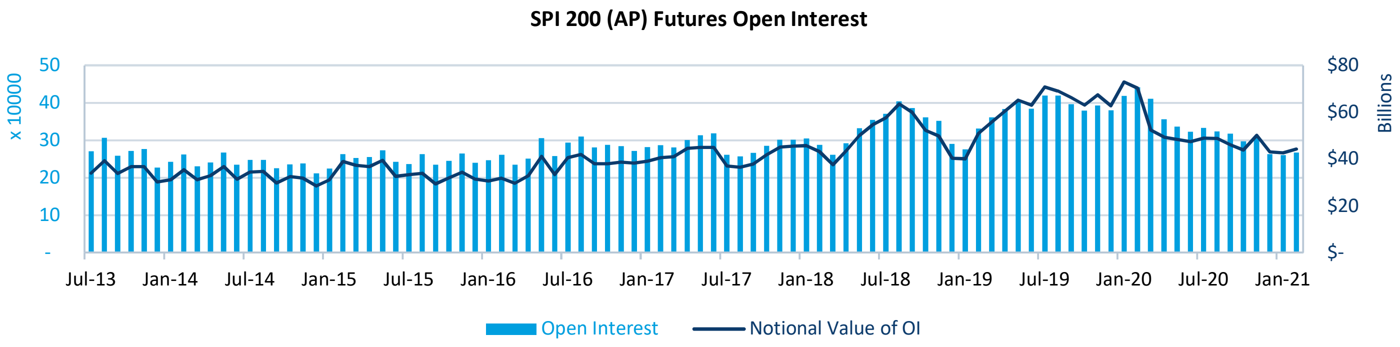
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

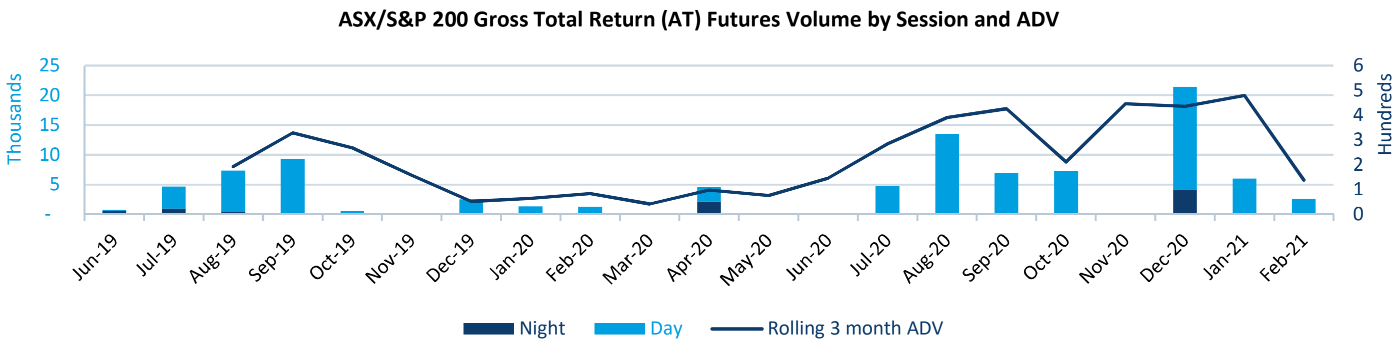
ASX EQUITY DERIVATIVES

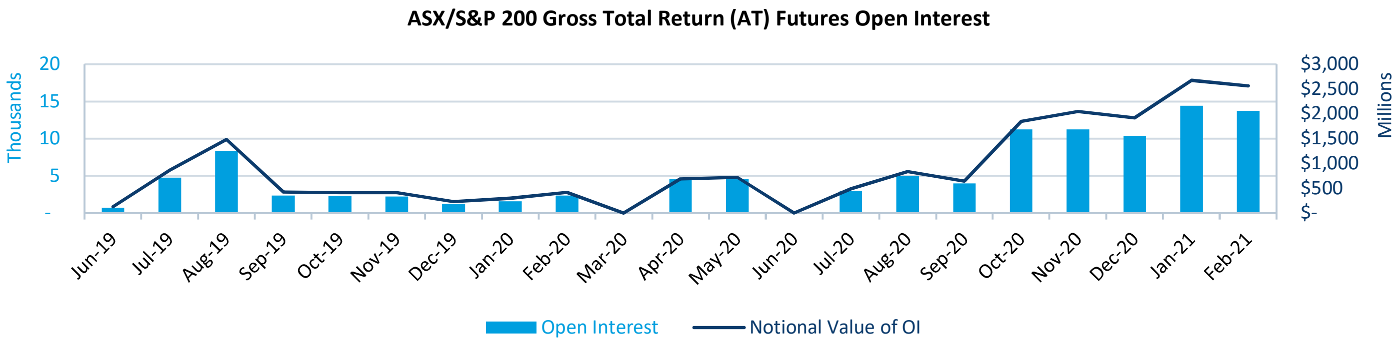
February 21

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 21

Options - Top Classes by Volume

RANK	FEB 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	TLS	489,398	11.1%	251,978	194.2%	454,623,126	10.8%	32.4%	-41,810	-22,262
2	XJO	403,551	9.1%	204,496	197.3%	N/A	N/A	182.7%	-6,324	-3,671
3	BHP	298,712	6.7%	168,016	177.8%	111,255,544	26.8%	41.5%	96	7,385
4	CBA	278,251	6.3%	87,732	317.2%	48,465,179	57.4%	75.4%	30	5,769
5	FMG	274,053	6.2%	95,356	287.4%	133,045,433	20.6%	45.2%	-19,235	2,829
6	ANZ	211,300	4.8%	162,382	130.1%	95,758,388	22.1%	42.5%	-14,173	1,353
7	WBC	209,253	4.7%	213,023	98.2%	136,157,095	15.4%	37.6%	-24,658	-305
8	NAB	178,020	4.0%	163,443	108.9%	112,825,454	15.8%	60.9%	-1,001	-11,757
9	RIO	159,787	3.6%	50,741	314.9%	25,729,049	62.1%	66.9%	-1,076	1,829
10	NCM	157,633	3.6%	72,795	216.5%	69,873,635	22.6%	127.9%	3,849	2,465
11	AWC	154,479	3.5%	151,015	102.3%	252,207,456	6.1%	41.3%	-1,864	-6,517
12	S32	154,453	3.5%	75,679	204.1%	316,689,357	4.9%	41.0%	-9,503	-3,728
13	ORG	151,812	3.4%	122,961	123.5%	165,266,341	9.2%	64.6%	-4,197	-8,871
14	AMP	114,941	2.6%	121,890	94.3%	221,965,290	5.2%	36.8%	16,673	-17,129
15	WPL	100,365	2.3%	83,786	119.8%	50,841,123	19.7%	54.7%	2,605	-6,037
16	AZJ	99,442	2.2%	57,458	173.1%	143,766,452	6.9%	132.0%	-5,887	-2,406
17	QAN	98,858	2.2%	134,784	73.3%	221,629,546	4.5%	52.3%	1,519	-571
18	OSH	92,329	2.1%	51,673	178.7%	132,637,969	7.0%	6.7%	2,782	-2,363
19	BLD	85,588	1.9%	43,498	196.8%	67,478,375	12.7%	4.0%	-2,361	215
20	WES	74,435	1.7%	35,553	209.4%	34,097,644	21.8%	20.3%	1,322	-2,483
21	STO	74,422	1.7%	73,092	101.8%	85,835,957	8.7%	51.3%	-6,427	-478
22	AGL	71,411	1.6%	47,265	151.1%	69,719,178	10.2%	38.7%	4,196	-1,654
23	BXB	66,256	1.5%	33,705	196.6%	91,147,914	7.3%	9.6%	-4,708	-1,907
24	CSL	62,602	1.4%	29,440	212.6%	16,197,252	38.6%	88.5%	-126	-1,664
25	SYD	62,579	1.4%	56,433	110.9%	117,209,785	5.3%	10.1%	9,074	-1,522
26	QBE	62,519	1.4%	64,702	96.6%	88,172,190	7.1%	159.0%	-10,697	-1,647
27	LLC	60,912	1.4%	71,395	85.3%	40,072,153	15.2%	19.8%	-7,672	-2,182
28	MQG	60,047	1.4%	23,460	256.0%	15,323,238	39.2%	93.1%	-1,294	1,214
29	WOW	59,776	1.4%	29,761	200.9%	35,077,729	17.0%	69.0%	-143	-2,675
30	SCG	58,670	1.3%	107,410	54.6%	331,576,330	1.8%	6.5%	-20,894	-627
	Market*	**4,425,854**	**100.0%**	**2,884,922**	**153.4%**	**3,684,644,182**	**12.0%**	**56.0%**	**-141,904**	**-79,397**

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

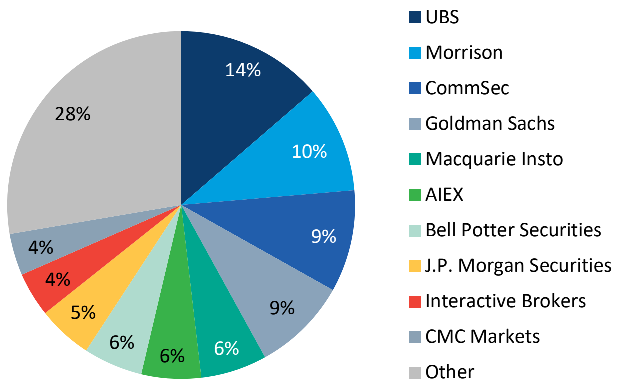
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

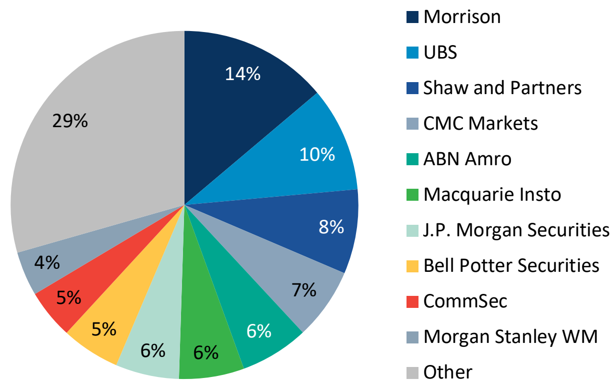
February 21

Options Market Share by Volume and Value Traded

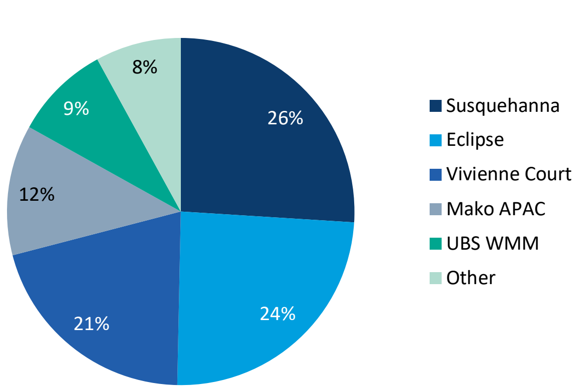
Top 10 Brokers by Volume



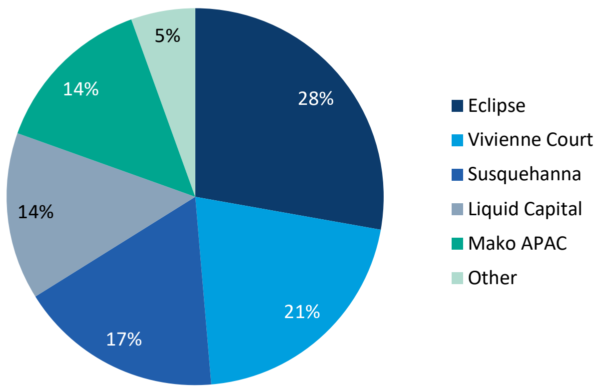
Top 10 Brokers by Value



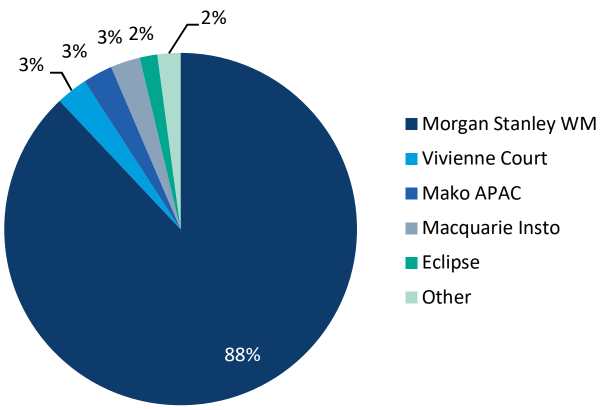
Top 5 Market Makers by Volume



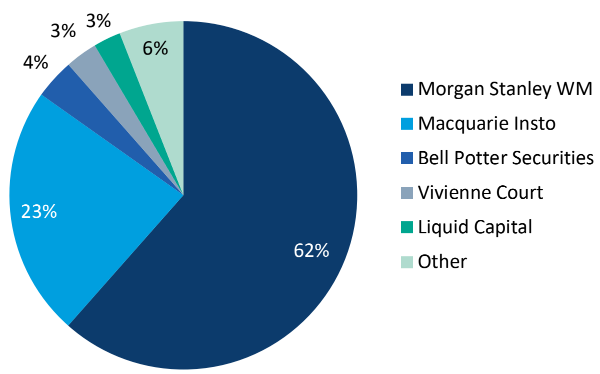
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



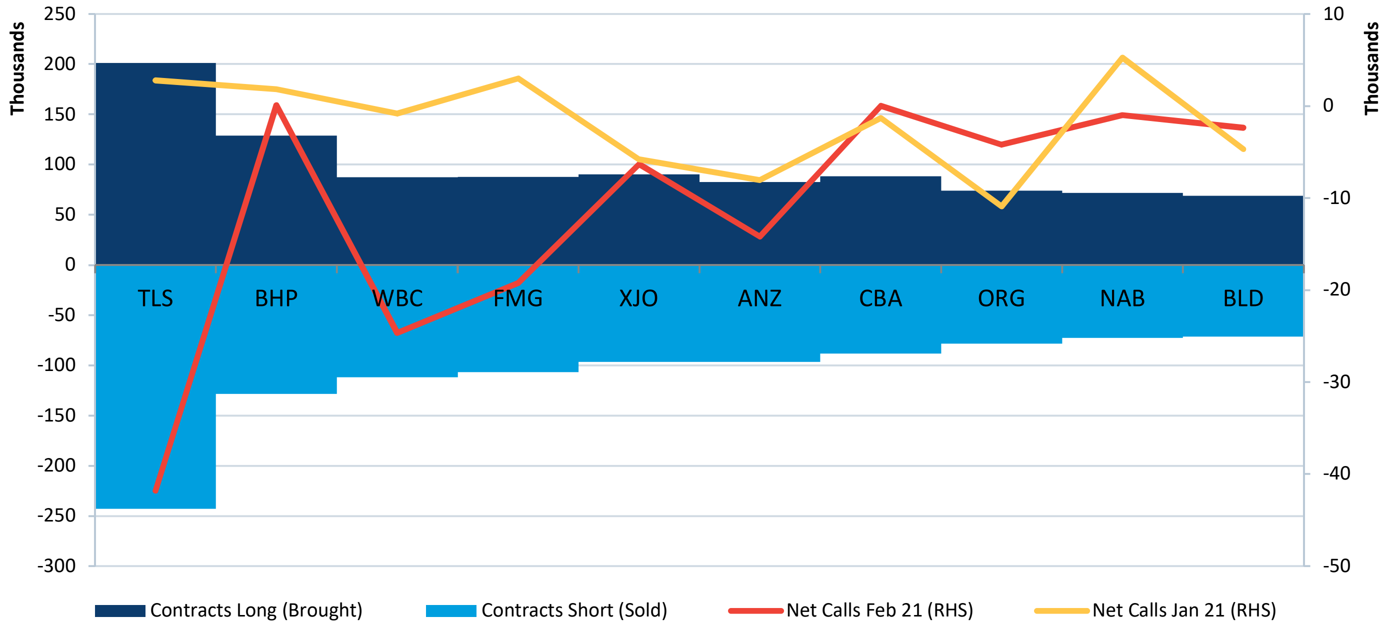
NOTE: The above charts include contracts traded in both Single Stock and Index options

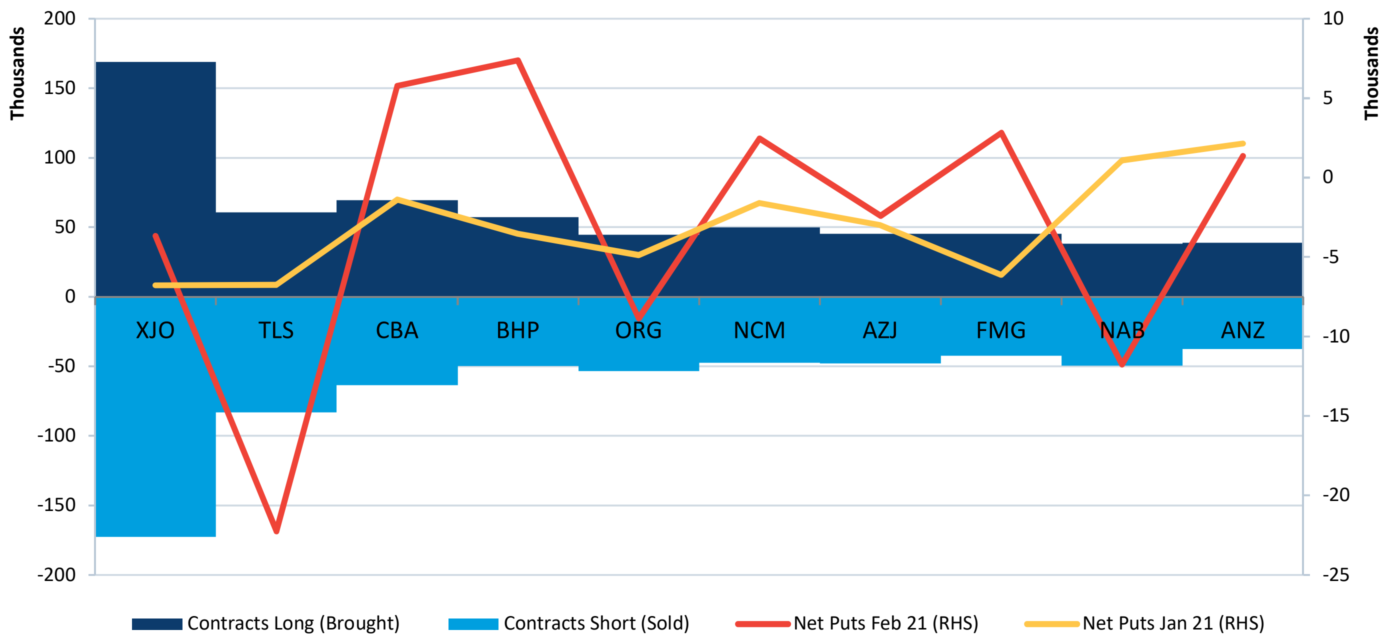
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

February 21

Top 10 Call and Put Option Contracts



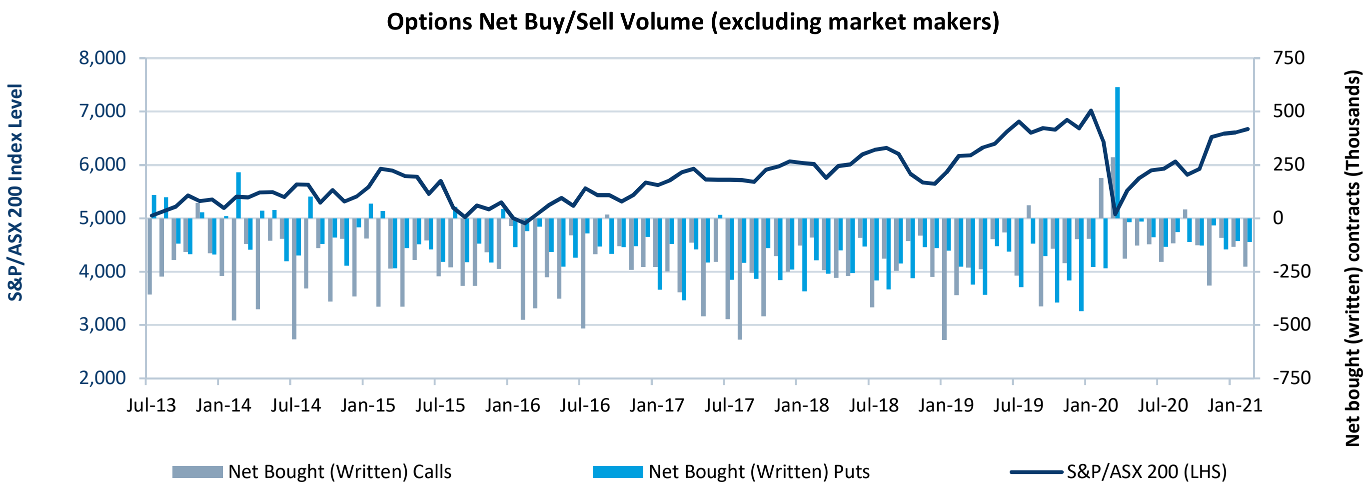


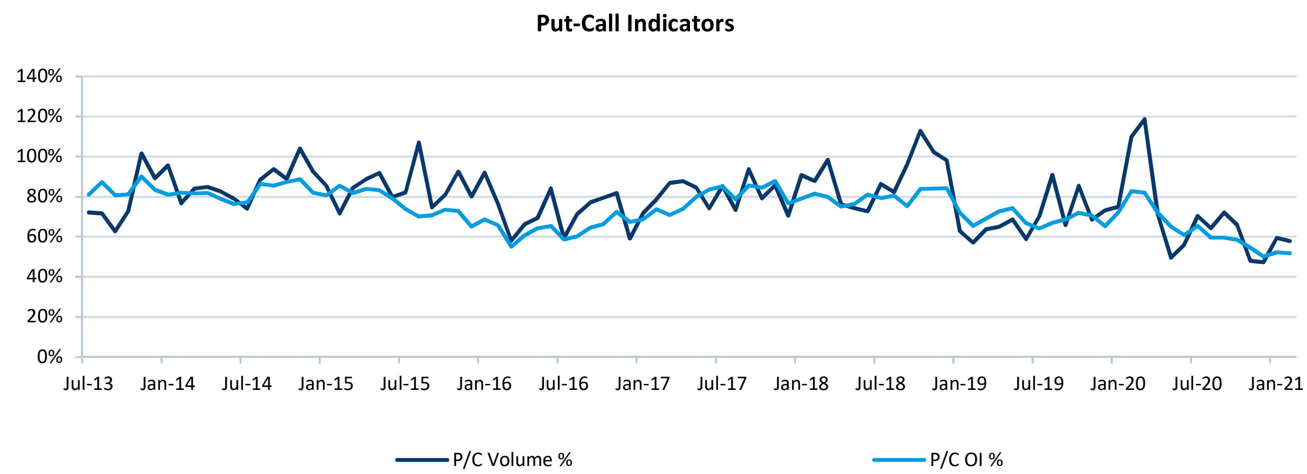
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

February 21

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





ASX EQUITY DERIVATIVES

February 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-21	3,453,483	1,999,184	5,452,667	5,004,000	45,116	403,551	0
Jan-21	2,863,137	1,700,555	4,563,692	4,174,018	38,269	351,376	29
Variance	20.6%	17.6%	19.5%	19.9%	17.9%	14.8%	-100.0%
Feb-20	3,406,832	3,742,169	7,149,001	5,715,284	125,370	1,308,336	11
Variance	1.4%	-46.6%	-23.7%	-12.4%	-64.0%	-69.2%	-100.0%
Cal Yr to date	6,316,620	3,699,739	10,016,359	9,178,018	83,385	754,927	29
Fin Yr to date	26,229,775	15,734,262	41,964,037	37,112,720	1,270,640	3,580,604	73

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-21	680.9	396.0	1,076.8	565.7	96.8	414.3	0.0
Jan-21	576.8	353.5	930.3	531.0	111.0	286.4	1.9
Variance	18.0%	12.0%	15.8%	6.5%	-12.8%	44.7%	-100.0%
Feb-20	963.2	961.0	1,924.2	648.7	188.8	1,086.7	0.1
Variance	-29.3%	-58.8%	-44.0%	-12.8%	-48.7%	-61.9%	-100.0%
Cal Yr to date	1,257.6	749.5	2,007.1	1,096.7	207.8	700.7	1.9
Fin Yr to date	6,301.9	3,489.1	9,791.0	4,028.7	2,219.9	3,537.7	4.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Feb-21	2,362,676	1,222,735	3,585,411	3,192,076	188,839	204,496	0
Jan-21	2,129,405	1,113,122	3,242,528	2,880,564	172,949	189,015	0
Variance	11.0%	9.8%	10.6%	10.8%	9.2%	8.2%	N/A
Feb-20	2,282,958	1,887,772	4,170,731	3,419,143	290,727	460,838	21
Variance	3.5%	-35.2%	-14.0%	-6.6%	-35.0%	-55.6%	-100.0%
Cal Yr to date	4,492,081	2,335,857	6,827,939	6,072,640	361,788	393,511	0
Fin Yr to date	18,282,609	10,330,074	28,612,686	24,822,917	1,604,438	2,185,317	9

MORE INFORMATION

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