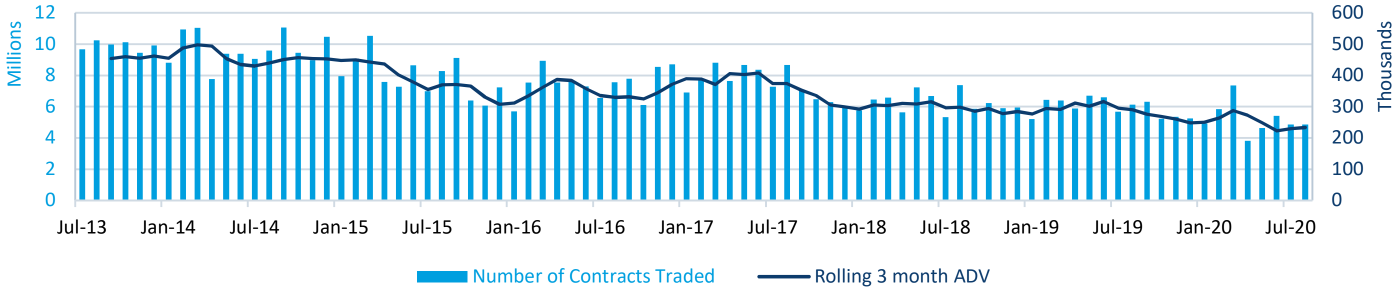
ASX EQUITY DERIVATIVES

Options and Futures Statistics

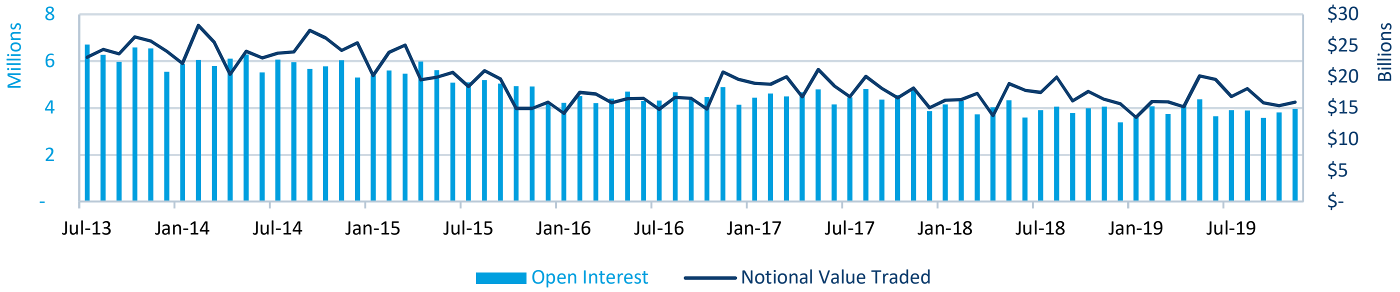
August 20

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

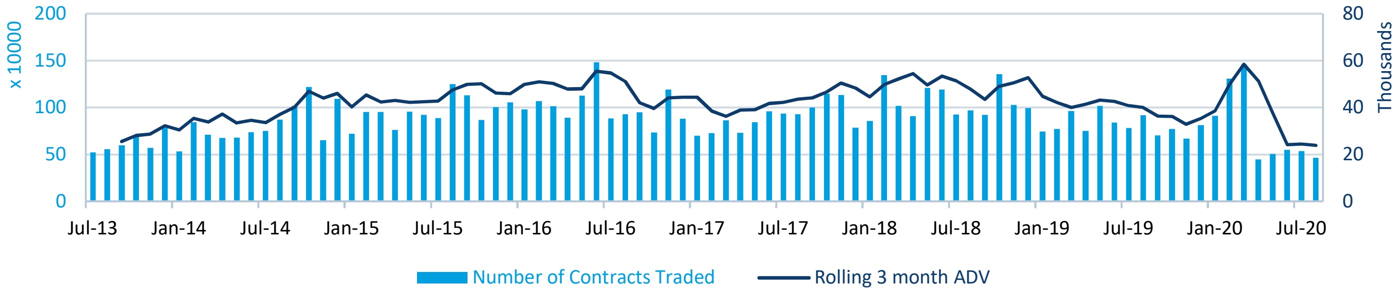
Single Stock Options Volume and ADV



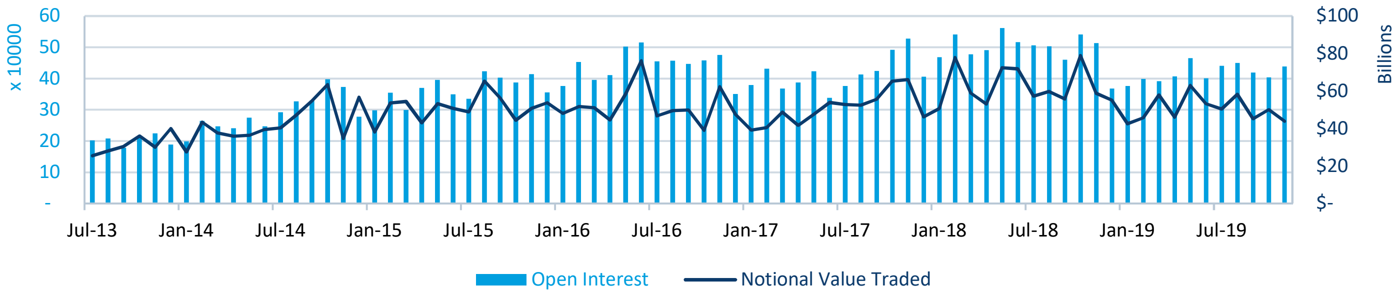
Single Stock Options Open Interest & Notional Value Traded



XJO Options Volume and ADV



XJO Options Open Interest and Notional Value Traded



NOTE: Volume, Value, Open Interest figures contained within this report are reported in # Contracts (i.e. single side only), unless stated otherwise

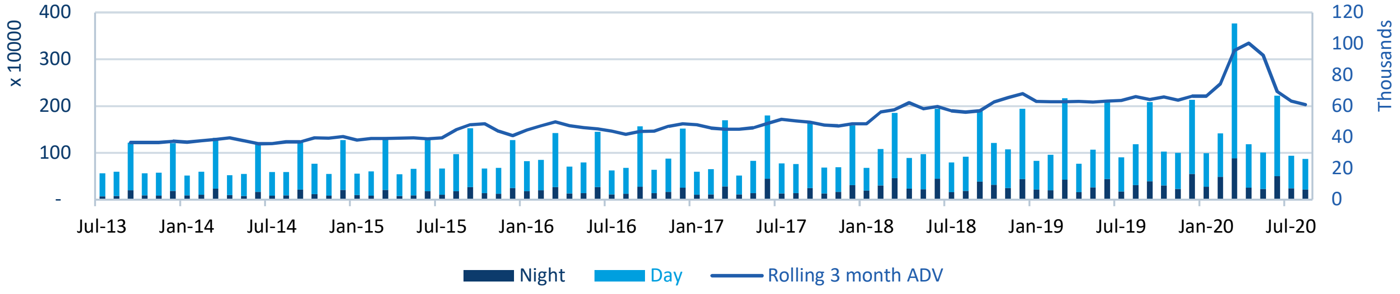
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

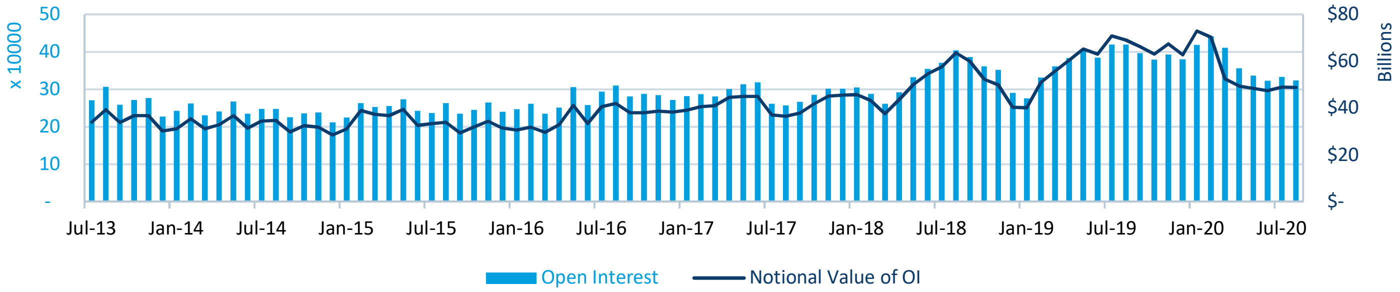
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

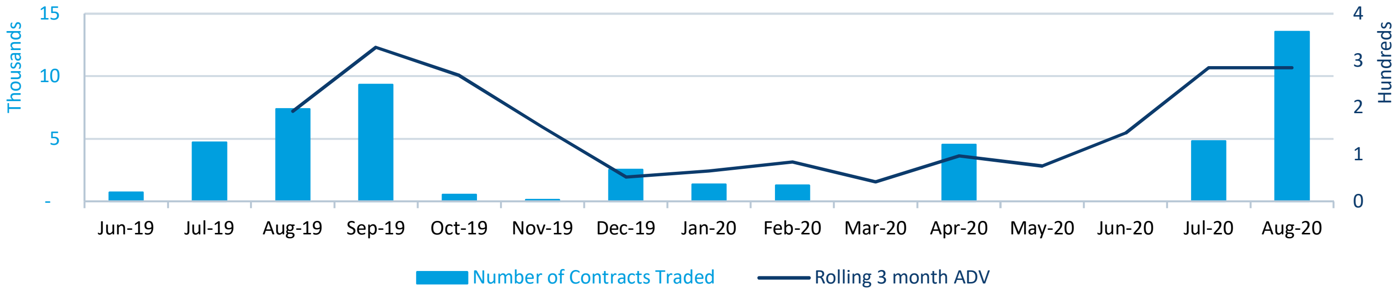
ASX EQUITY DERIVATIVES

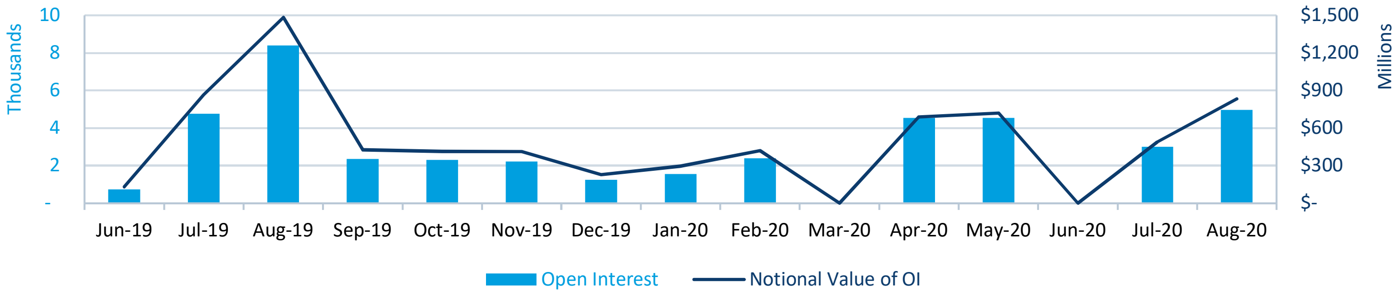
August 20

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

August 20

Options - Top Classes by Volume

RANK	AUG 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	TLS	570,967	12.9%	322,820	176.9%	749,282,416	7.6%	72.6%	32,655	-45,219
2	XJO	464,325	10.5%	349,047	133.0%	N/A	N/A	139.4%	-998	-3,112
3	FMG	270,384	6.1%	133,195	203.0%	205,181,237	13.2%	70.0%	-11,128	19,228
4	BHP	254,563	5.8%	171,734	148.2%	138,971,942	18.3%	54.6%	-10,463	10,001
5	CBA	252,701	5.7%	99,906	252.9%	75,379,912	33.5%	70.1%	-50	5,927
6	WBC	215,399	4.9%	245,919	87.6%	186,910,131	11.5%	57.4%	1,228	15,438
7	NCM	209,363	4.7%	76,579	273.4%	82,908,619	25.3%	106.1%	-7,897	-6,563
8	RIO	199,410	4.5%	51,032	390.8%	32,808,511	60.8%	108.7%	4,505	-4,995
9	ANZ	182,618	4.1%	179,325	101.8%	156,771,692	11.6%	54.3%	-2,843	1,584
10	NAB	155,876	3.5%	165,501	94.2%	172,693,302	9.0%	58.2%	-728	936
11	AWC	133,713	3.0%	100,304	133.3%	413,365,734	3.2%	96.9%	-12,151	-11,621
12	AMP	128,897	2.9%	131,747	97.8%	475,287,442	2.7%	24.3%	3,277	-208
13	WPL	123,012	2.8%	86,685	141.9%	80,047,773	15.4%	157.0%	7,830	-4,357
14	STO	121,609	2.8%	70,235	173.1%	147,312,713	8.3%	21.7%	-902	-5,670
15	S32	115,570	2.6%	77,900	148.4%	305,370,841	3.8%	55.8%	-11,711	-4,649
16	BLD	104,465	2.4%	54,361	192.2%	133,101,286	7.8%	11.5%	-5,568	4,295
17	AMC	99,679	2.3%	53,683	185.7%	63,518,407	15.7%	11.7%	1,303	1,371
18	NEC	82,375	1.9%	29,713	277.2%	121,061,181	6.8%	3.5%	-12,039	814
19	WOW	81,481	1.8%	35,973	226.5%	47,145,452	17.3%	39.8%	-928	-260
20	BXB	76,841	1.7%	33,446	229.7%	95,106,152	8.1%	20.7%	148	-2,712
21	MTS	70,426	1.6%	23,312	302.1%	113,698,724	6.2%	11.5%	-844	462
22	CSL	66,261	1.5%	28,461	232.8%	22,176,072	29.9%	78.7%	276	-247
23	MQG	63,464	1.4%	25,430	249.6%	16,399,296	38.7%	78.8%	613	189
24	WES	59,267	1.3%	45,022	131.6%	48,130,941	12.3%	51.7%	-490	-340
25	IPL	58,520	1.3%	36,304	161.2%	169,620,145	3.5%	106.3%	-12,492	2,932
26	IAG	53,327	1.2%	38,676	137.9%	143,444,261	3.7%	258.6%	-1,331	-7,026
27	SYD	52,319	1.2%	59,807	87.5%	190,966,469	2.7%	10.3%	-1,856	-3,831
28	HVN	49,744	1.1%	17,281	287.9%	120,969,988	4.1%	1.7%	-2,587	-462
29	AGL	49,690	1.1%	31,907	155.7%	57,951,387	8.6%	15.7%	3,385	-2,299
30	TAH	49,066	1.1%	41,184	119.1%	144,251,111	3.4%	2.8%	-3,649	-592
	Market*	4,415,332	100.0%	2,816,489	156.8%	4,709,833,137	9.4%	90.2%	-45,435	-40,986

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

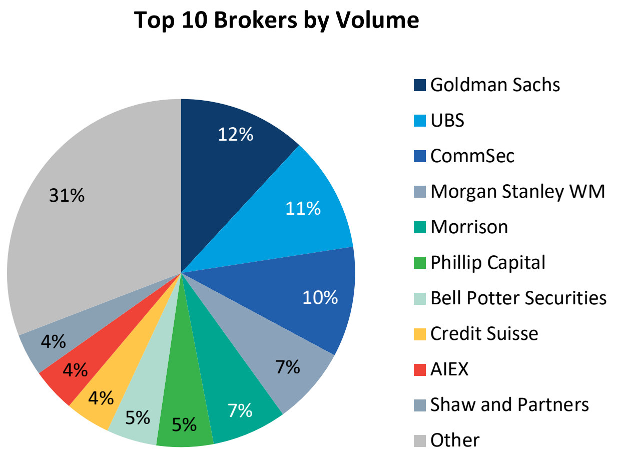
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

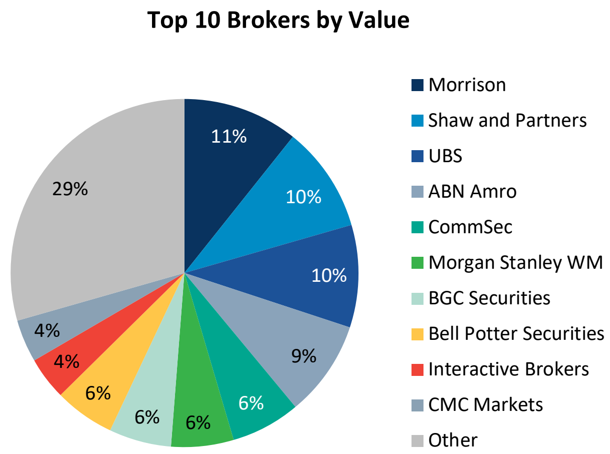
* Only TOP 30 ETO classes included

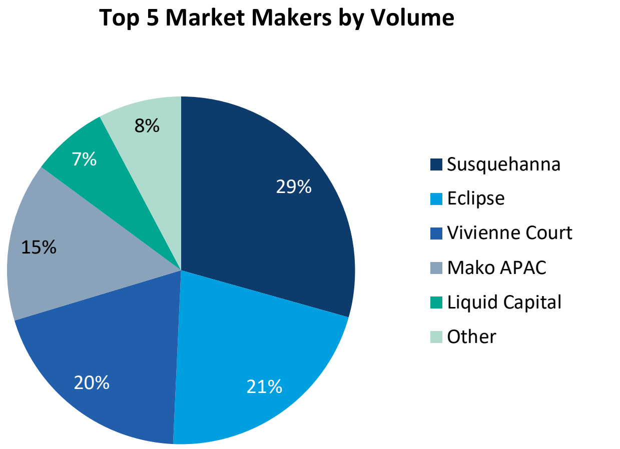
ASX EQUITY DERIVATIVES

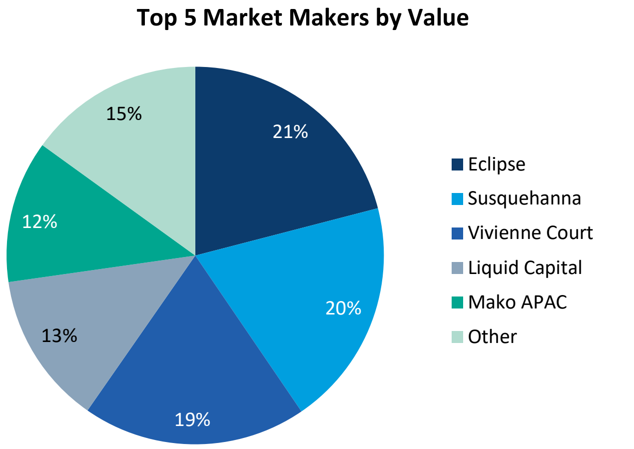
August 20

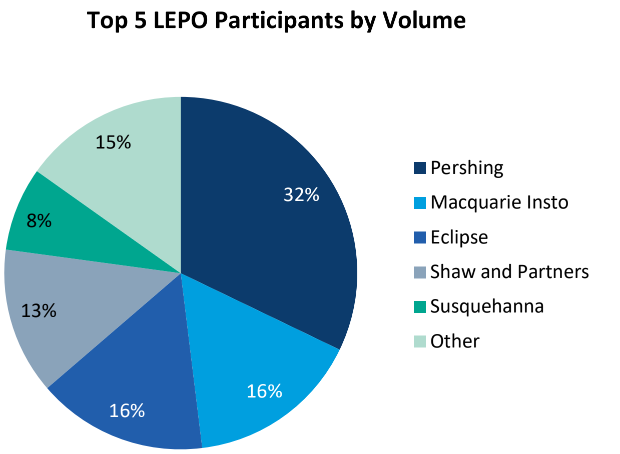
Options Market Share by Volume and Value Traded

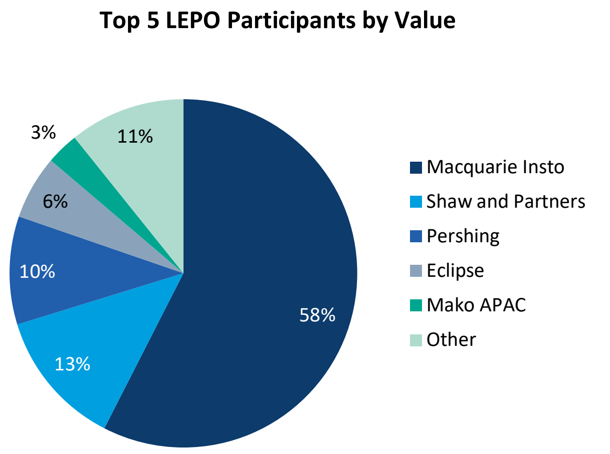












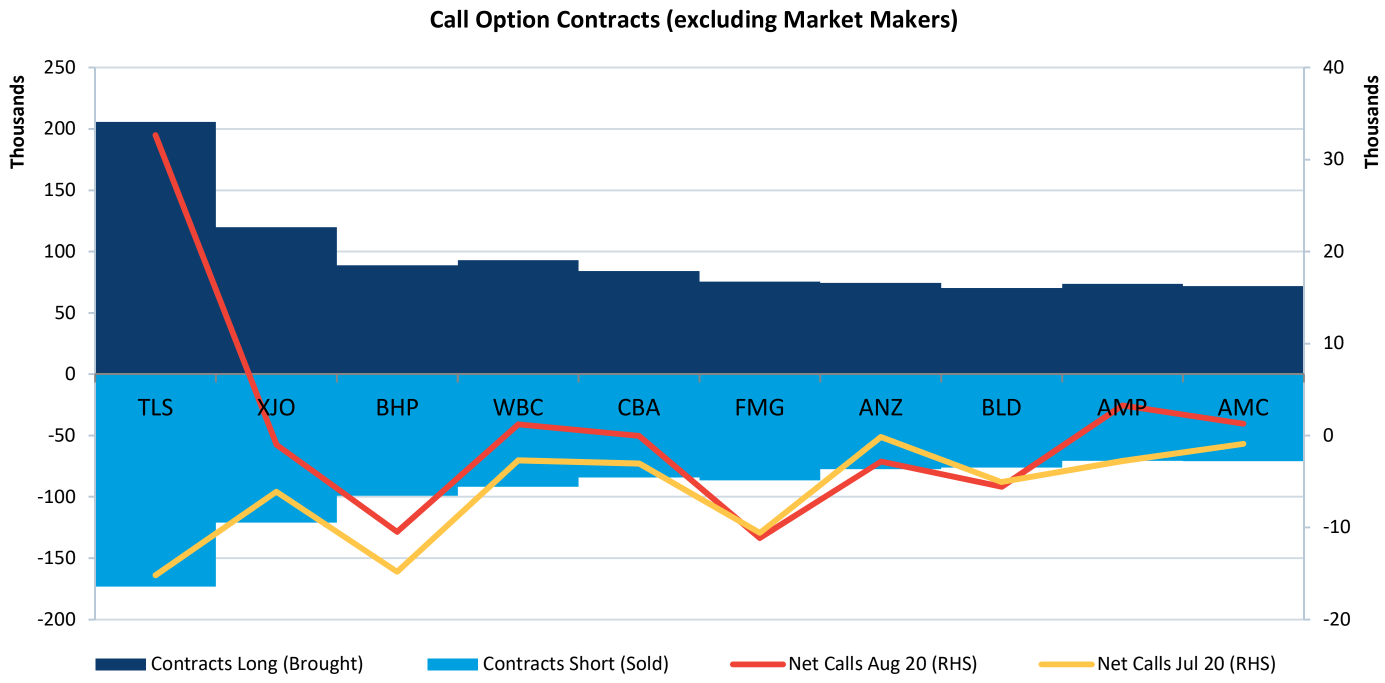
NOTE: The above charts include contracts traded in both Single Stock and Index options

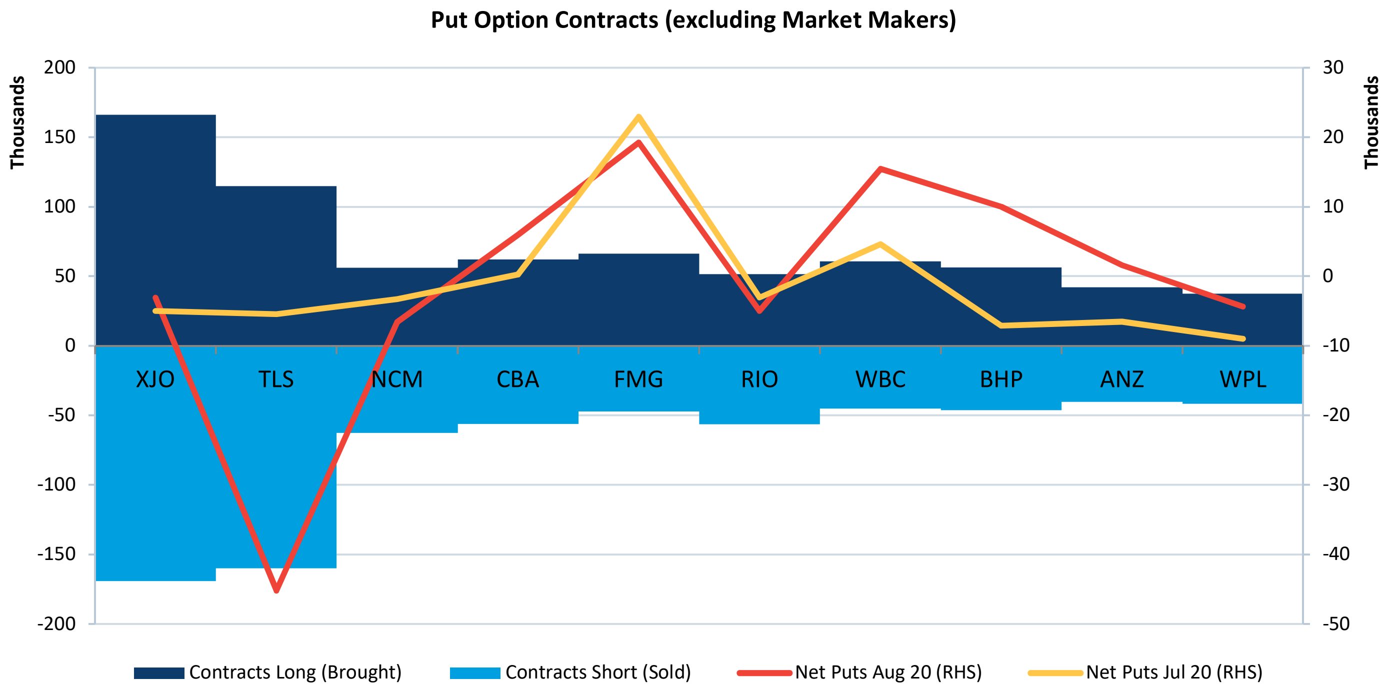
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 20

Top 10 Call and Put Option Contracts



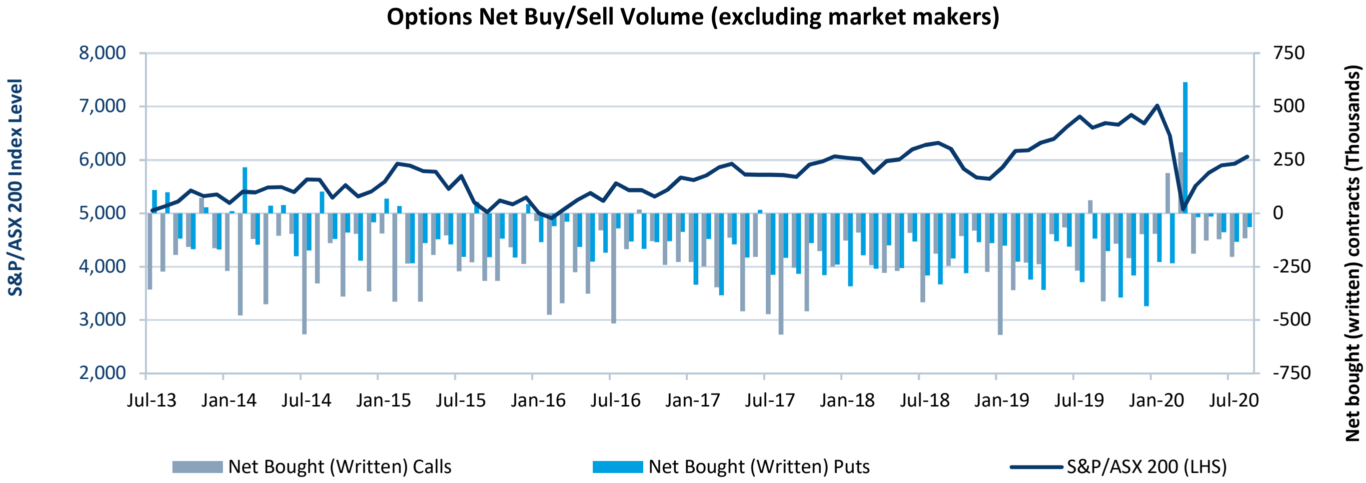


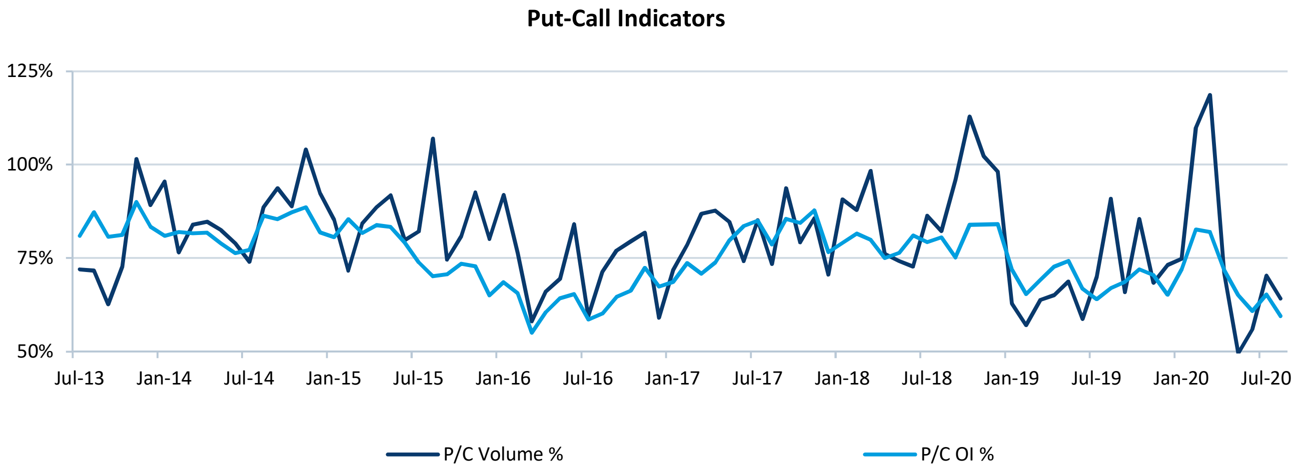
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

August 20

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





ASX EQUITY DERIVATIVES

August 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-20	3,247,353	2,085,577	5,332,930	4,845,691	22,914	464,300	25
Jul-20	3,167,194	2,227,014	5,394,208	4,642,167	217,892	534,139	10
Variance	2.5%	-6.4%	-1.1%	4.4%	-89.5%	-13.1%	150.0%
Aug-19	3,686,597	3,351,475	7,038,072	6,085,749	32,594	919,729	0
Variance	-11.9%	-37.8%	-24.2%	-20.4%	-29.7%	-49.5%	N/A
Cal Yr to date	26,934,518	20,946,383	47,880,901	39,747,763	1,946,735	6,185,043	1,360
Fin Yr to date	6,414,547	4,312,591	10,727,138	9,487,858	240,806	998,439	35

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-20	497.5	391.7	889.1	442.9	44.3	400.5	1.5
Jul-20	786.5	594.3	1,380.8	499.0	239.7	641.6	0.6
Variance	-36.7%	-34.1%	-35.6%	-11.2%	-81.5%	-37.6%	151.7%
Aug-19	692.9	729.7	1,422.6	649.9	111.1	661.6	0.0
Variance	-28.2%	-46.3%	-37.5%	-31.9%	-60.1%	-39.5%	N/A
Cal Yr to date	8,169.9	9,310.5	17,480.4	5,324.5	2,639.3	9,441.3	75.3
Fin Yr to date	1,284.0	986.0	2,270.0	941.9	283.9	1,042.0	2.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-20	2,277,103	1,355,499	3,632,603	3,049,155	234,400	349,044	2
Jul-20	2,241,157	1,464,118	3,705,275	3,131,444	240,304	333,525	2
Variance	1.6%	-7.4%	-2.0%	-2.6%	-2.5%	4.7%	0.0%
Aug-19	2,595,345	1,739,166	4,334,512	3,547,639	337,092	449,605	175
Variance	-12.3%	-22.1%	-16.2%	-14.1%	-30.5%	-22.4%	-98.9%
Cal Yr to date	17,517,285	12,258,436	29,775,724	24,796,450	1,924,323	3,054,691	255
Fin Yr to date	4,518,260	2,819,617	7,337,878	6,180,599	474,704	682,569	4

MORE INFORMATION

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