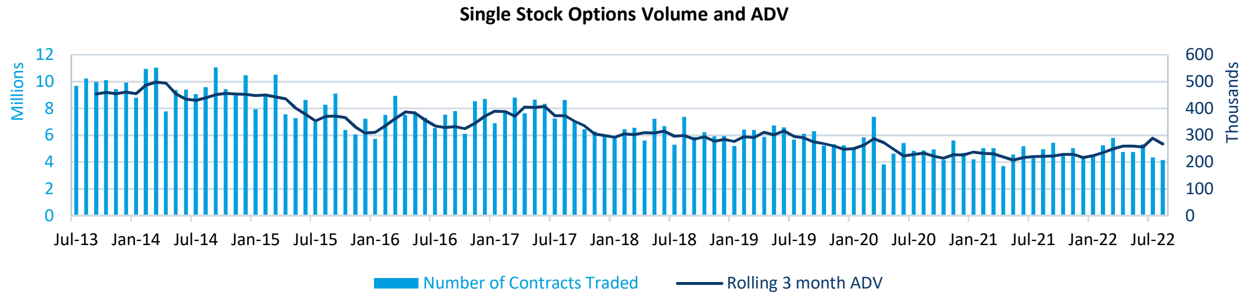
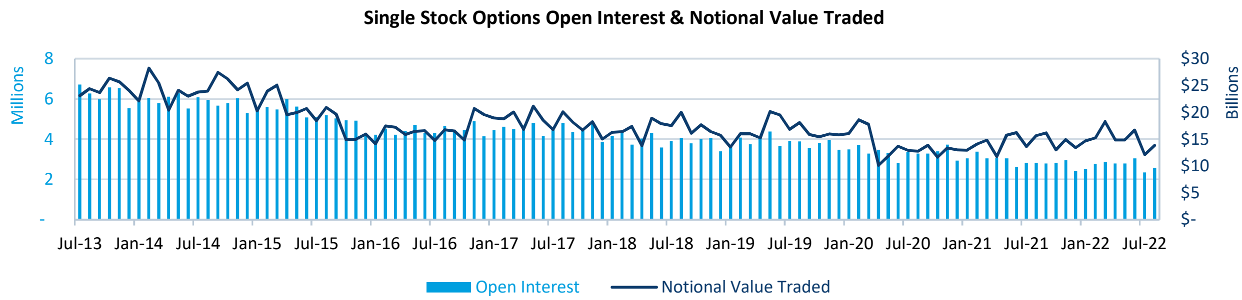
ASX EQUITY DERIVATIVES

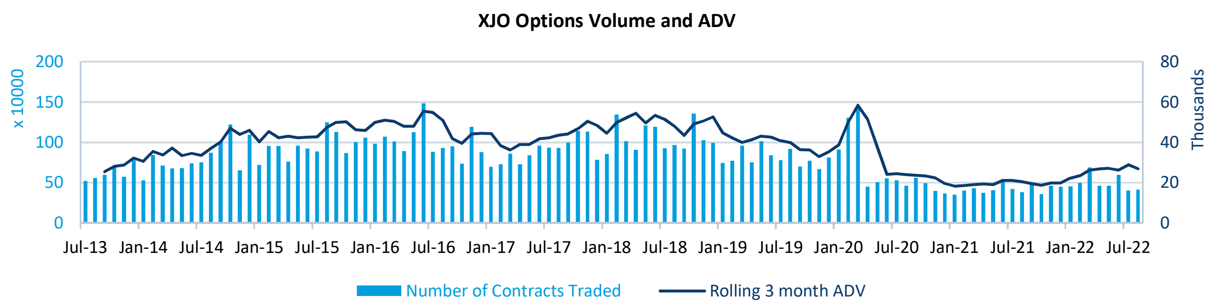
Options and Futures Statistics

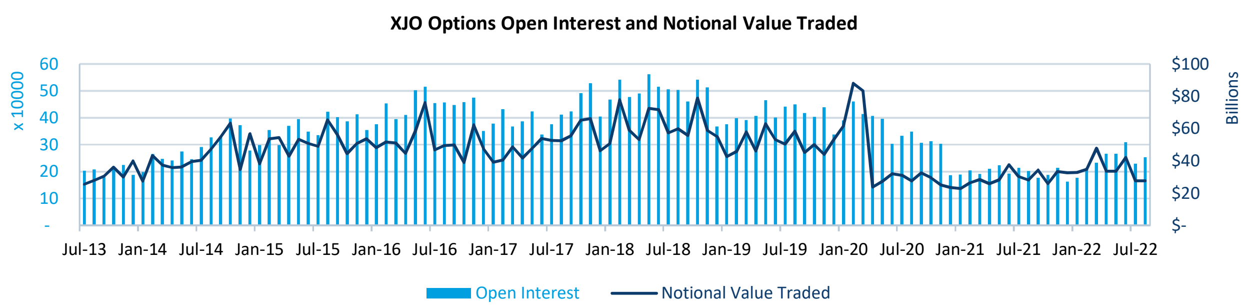
August 22

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

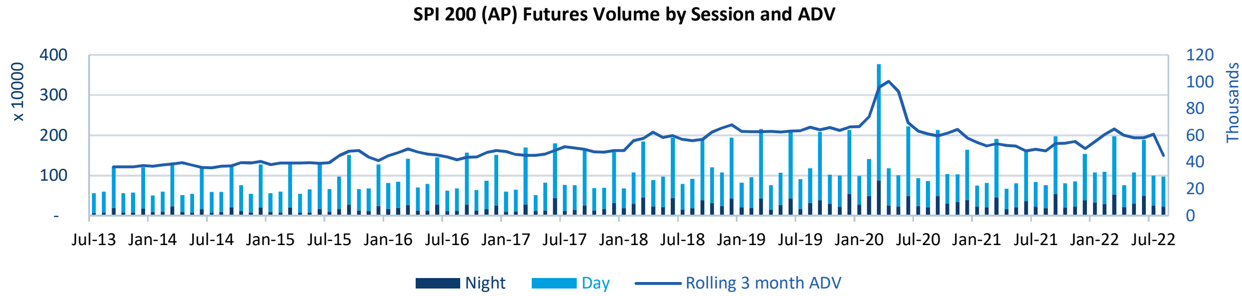
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

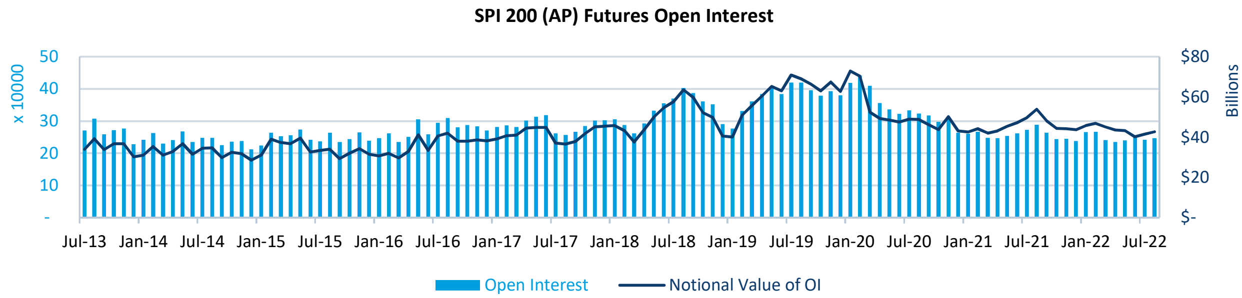
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

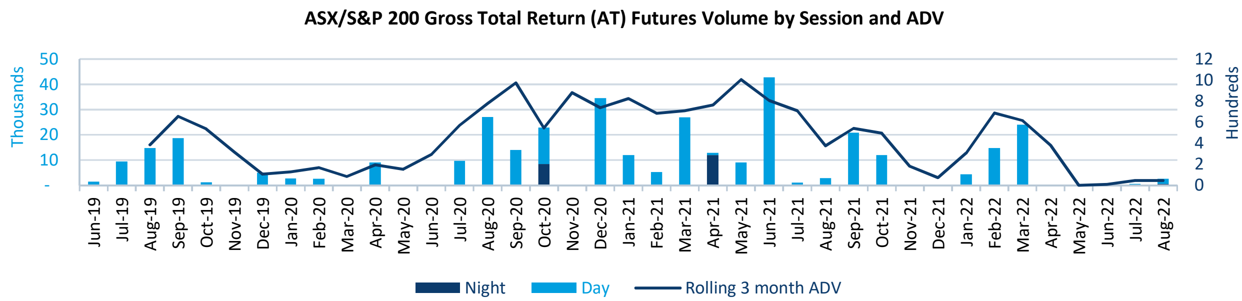
ASX EQUITY DERIVATIVES

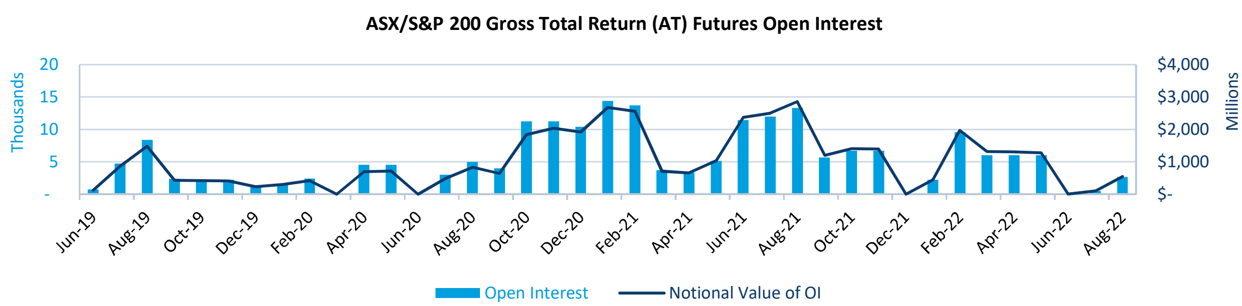
August 22

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 22

Options - Top Classes by Volume

RANK	AUG 22	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	630,184	13.2%	323,866	194.6%	N/A	N/A	203.2%	-6,003	5,689
2	BHP	436,817	9.2%	168,075	259.9%	222,071,331	19.7%	65.6%	-20,046	20,556
3	FMG	394,367	8.3%	125,360	314.6%	157,205,127	25.1%	236.2%	-16,191	26,292
4	TLS	259,307	5.4%	183,167	141.6%	579,310,986	4.5%	29.3%	-24,906	601
5	CBA	236,064	5.0%	72,758	324.5%	52,292,140	45.1%	73.3%	1,086	1,683
6	NAB	208,194	4.4%	125,043	166.5%	105,849,378	19.7%	53.5%	-10,339	12,849
7	WBC	203,083	4.3%	161,061	126.1%	128,051,494	15.9%	87.5%	-12,505	6,842
8	ANZ	180,033	3.8%	114,566	157.1%	154,479,452	11.7%	108.2%	-9,326	534
9	STO	171,117	3.6%	93,394	183.2%	282,291,916	6.1%	113.4%	-21,691	-4,334
10	NCM	160,720	3.4%	75,145	213.9%	106,645,749	15.1%	277.1%	-6,145	10,335
11	S32	149,280	3.1%	84,827	176.0%	416,445,086	3.6%	56.0%	5,771	-4,027
12	WDS	139,975	2.9%	70,171	199.5%	127,752,891	11.0%	72.8%	-13,856	-892
13	EDV	132,443	2.8%	46,918	282.3%	104,530,359	12.7%	37.1%	166	-8,588
14	WOW	125,923	2.6%	65,668	191.8%	50,041,421	25.2%	101.1%	-97	2,481
15	CSL	125,890	2.6%	31,059	405.3%	16,021,306	78.6%	87.1%	4,858	4,326
16	BXB	116,786	2.5%	51,171	228.2%	113,508,502	10.3%	4.2%	-17	-970
17	RIO	115,240	2.4%	42,393	271.8%	34,799,010	33.1%	168.8%	-6,250	-3,758
18	AGL	113,974	2.4%	43,149	264.1%	50,435,239	22.6%	1072.9%	-1,681	1,940
19	ZIP	112,876	2.4%	35,862	314.8%	316,870,926	3.6%	47.2%	-3,310	-1,498
20	COL	88,957	1.9%	55,941	159.0%	88,277,880	10.1%	37.5%	-1,360	-7,382
21	IAG	79,482	1.7%	53,615	148.2%	139,770,017	5.7%	17.0%	-6,696	179
22	MQG	75,674	1.6%	23,958	315.9%	14,987,145	50.5%	86.0%	-3,533	-1,985
23	MGR	73,709	1.5%	39,752	185.4%	235,452,761	3.1%	227.9%	801	-936
24	LYC	72,205	1.5%	15,918	453.6%	114,898,815	6.3%	30.1%	-485	-5,183
25	AMC	68,716	1.4%	32,252	213.1%	51,712,589	13.3%	14.8%	-3,018	-32
26	WES	62,806	1.3%	29,033	216.3%	37,228,345	16.9%	45.6%	-2,633	2,745
27	QAN	61,239	1.3%	36,047	169.9%	164,785,098	3.7%	38.4%	-14,034	1,805
28	IPL	61,031	1.3%	31,901	191.3%	157,985,953	3.9%	5.5%	-2,312	-2,604
29	ORG	56,759	1.2%	58,993	96.2%	100,947,602	5.6%	17.1%	-14,939	5,372
30	AWC	52,419	1.1%	46,174	113.5%	217,257,701	2.4%	163.3%	-7,724	-8,544
	Market*	**4,765,270**	**100.0%**	**2,337,237**	**203.9%**	**4,341,906,219**	**11.0%**	**-27.2%**	**-196,415**	**53,496**

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

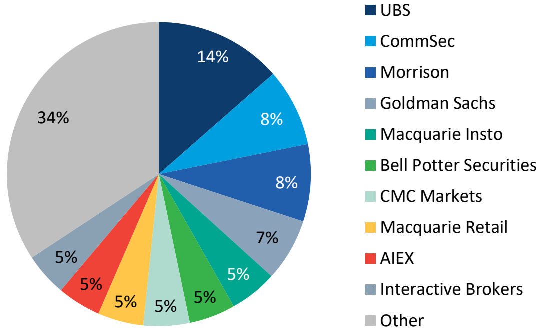
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

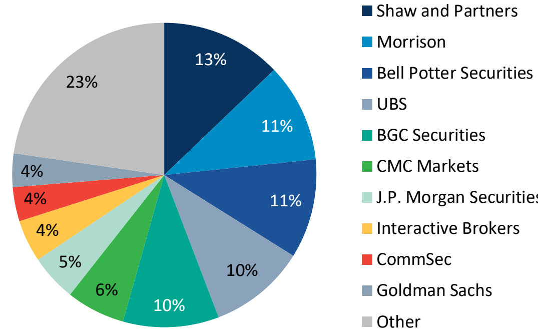
August 22

Options Market Share by Volume and Value Traded

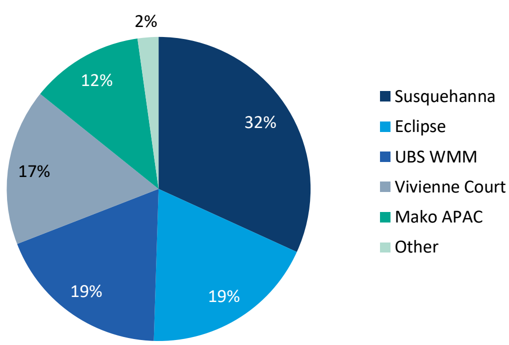
Top 10 Brokers by Volume



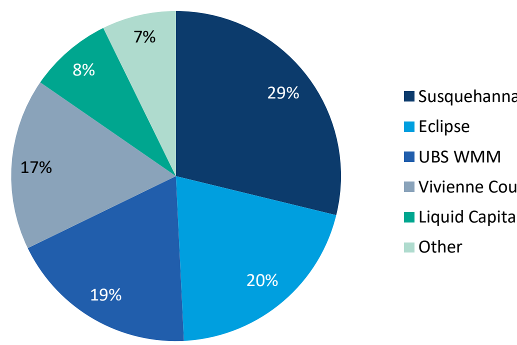
Top 10 Brokers by Value



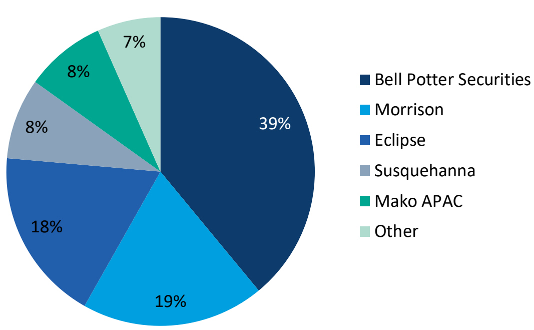
Top 5 Market Makers by Volume



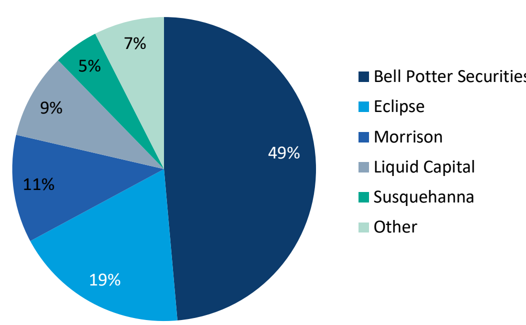
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



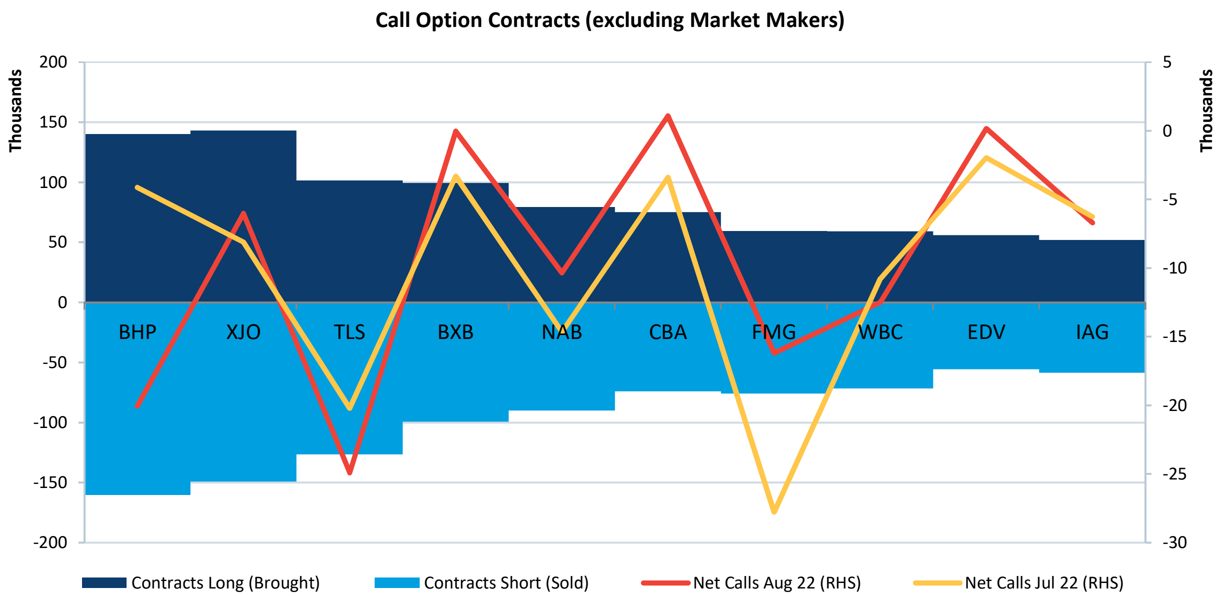
NOTE: The above charts include contracts traded in both Single Stock and Index options

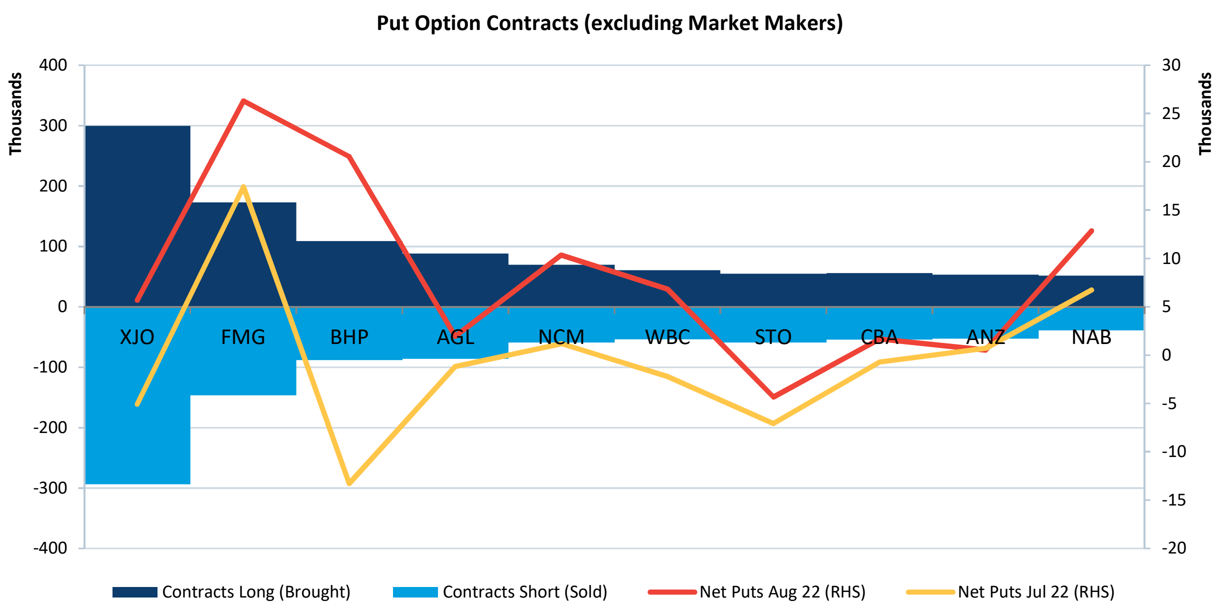
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 22

Top 10 Call and Put Option Contracts



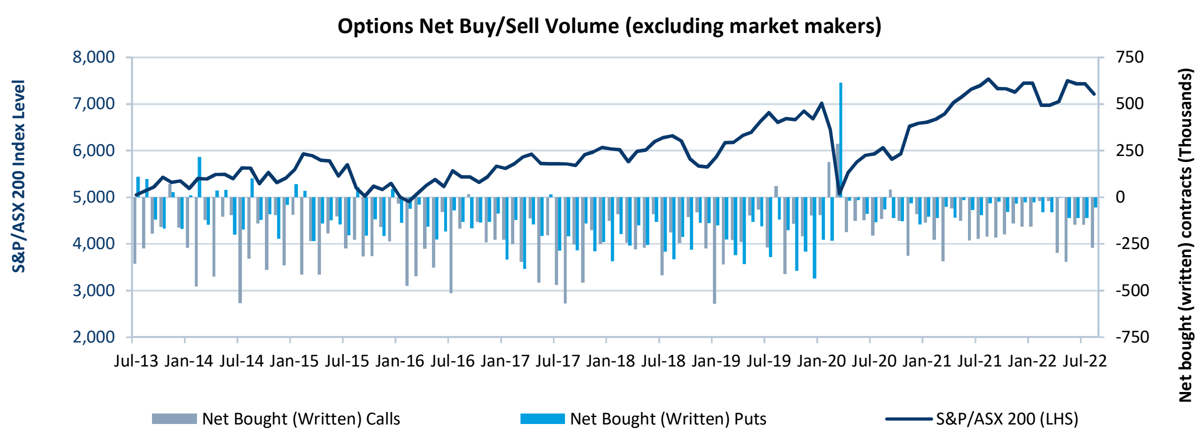


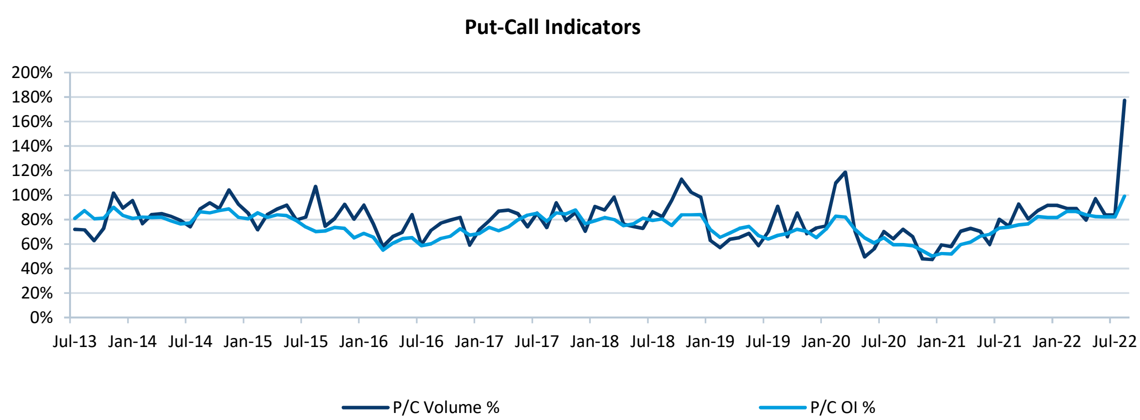
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

August 22

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





ASX EQUITY DERIVATIVES

August 22

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-22	3,290,051	2,689,089	5,979,140	5,344,382	4,574	630,144	40
Jul-22	2,307,252	2,267,689	4,574,941	4,157,967	2,287	414,487	200
Variance	42.6%	18.6%	30.7%	28.5%	100.0%	52.0%	-80.0%
Aug-21	3,058,885	2,283,491	5,342,376	4,843,668	114,603	383,011	1,094
Variance	7.6%	17.8%	11.9%	10.3%	-96.0%	64.5%	-96.3%
Cal Yr to date	32,549,242	32,314,322	64,863,564	58,626,295	115,802	6,114,411	7,056
Fin Yr to date	7,904,555	7,224,467	15,129,022	13,660,316	9,148	1,459,118	440

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-22	552.5	570.9	1,123.4	523.6	12.5	584.6	2.8
Jul-22	361.2	558.6	919.7	500.4	6.2	399.9	13.2
Variance	53.0%	2.2%	22.2%	4.6%	102.8%	46.2%	-79.1%
Aug-21	897.0	381.0	1,278.1	550.6	334.2	311.1	82.1
Variance	-38.4%	49.8%	-12.1%	-4.9%	-96.3%	87.9%	-96.6%
Cal Yr to date	5,792.7	8,152.5	13,945.2	6,829.1	289.7	6,322.3	504.2
Fin Yr to date	1,274.8	1,688.0	2,962.9	1,524.4	24.8	1,384.4	29.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-22	1,738,421	1,409,816	3,148,237	2,819,886	4,484	323,691	175
Jul-22	1,522,441	1,297,709	2,820,150	2,563,280	3,572	253,123	175
Variance	14.2%	8.6%	11.6%	10.0%	25.5%	27.9%	0.0%
Aug-21	1,739,480	1,284,652	3,024,132	2,799,779	22,160	201,960	233
Variance	-0.1%	9.7%	4.1%	0.7%	-79.8%	60.3%	-24.9%
Cal Yr to date	18,923,878	16,364,037	35,287,918	32,247,077	66,414	2,971,565	2,850
Fin Yr to date	4,783,303	4,005,234	8,788,537	7,946,446	11,628	829,937	525

MORE INFORMATION

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