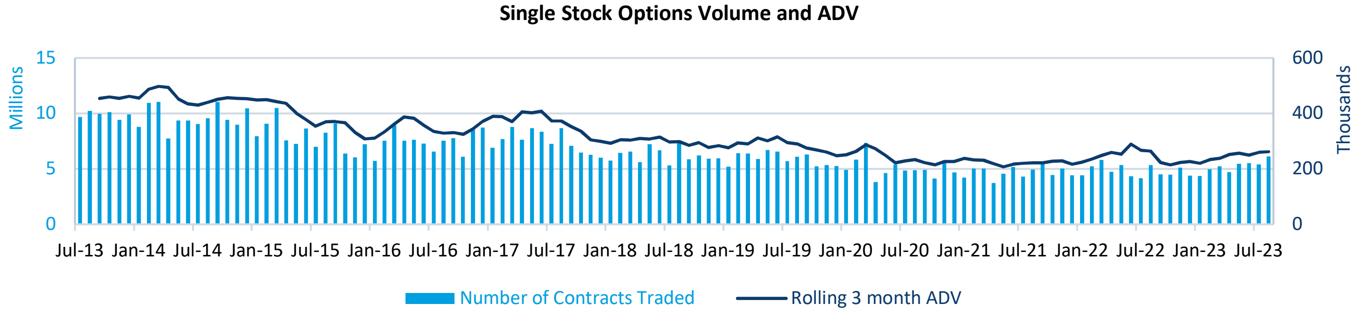
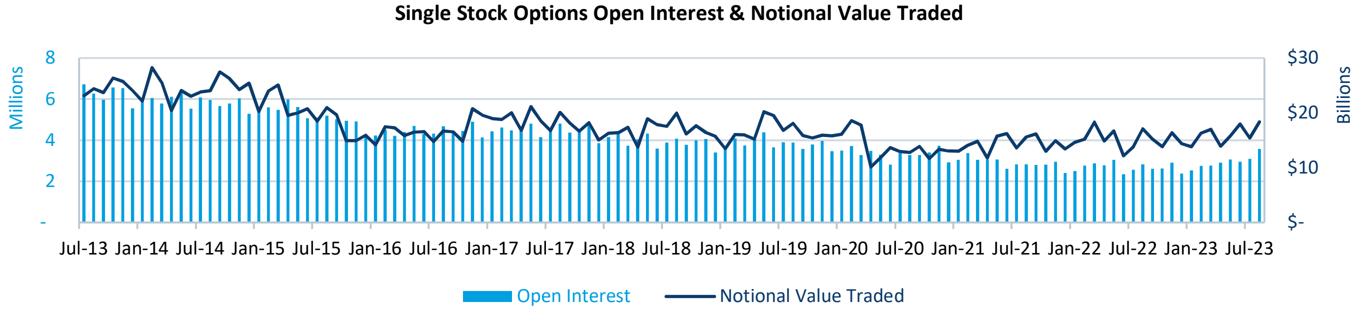
ASX EQUITY DERIVATIVES

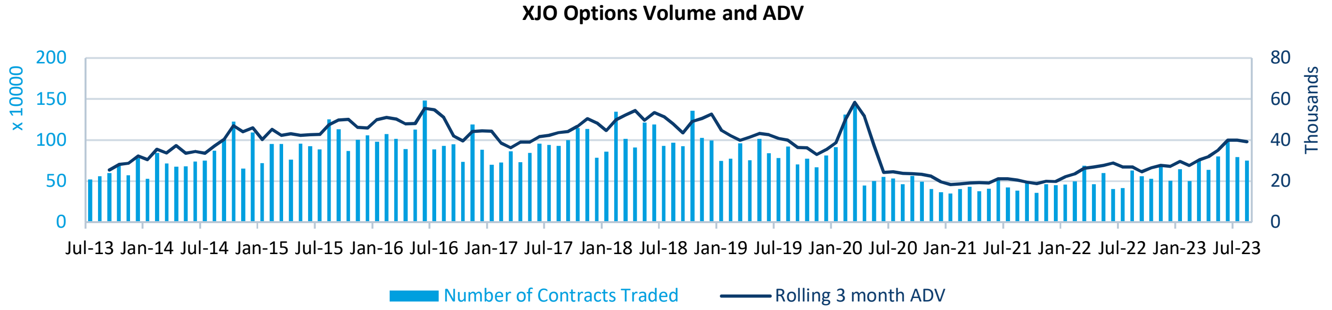
Options and Futures Statistics

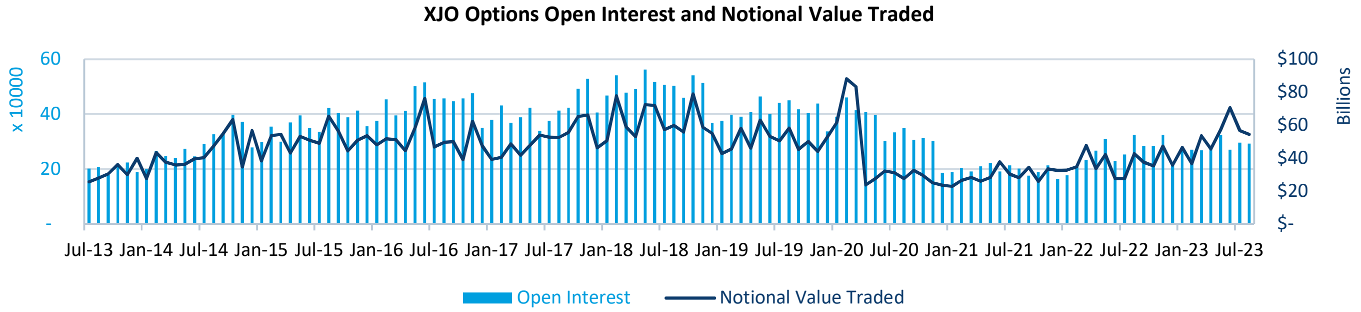
August 23

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

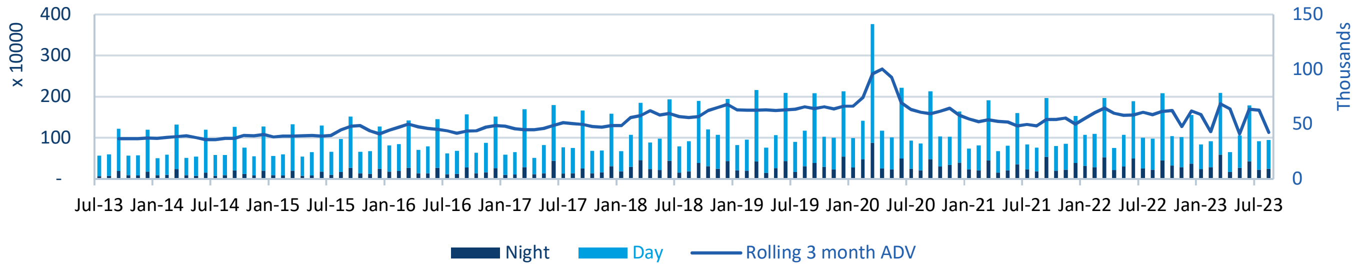
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

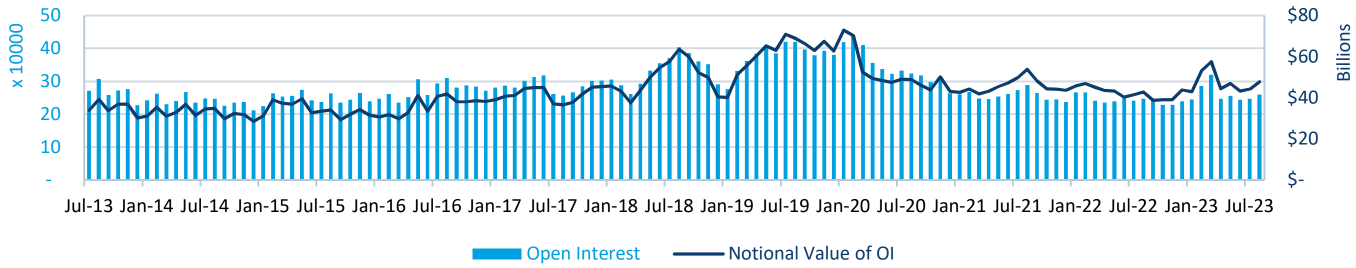
August 23

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

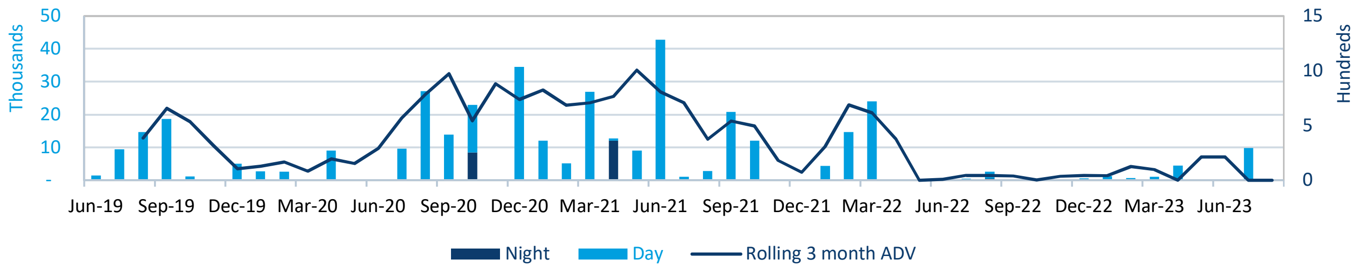
SPI 200 (AP) Futures Volume by Session and ADV



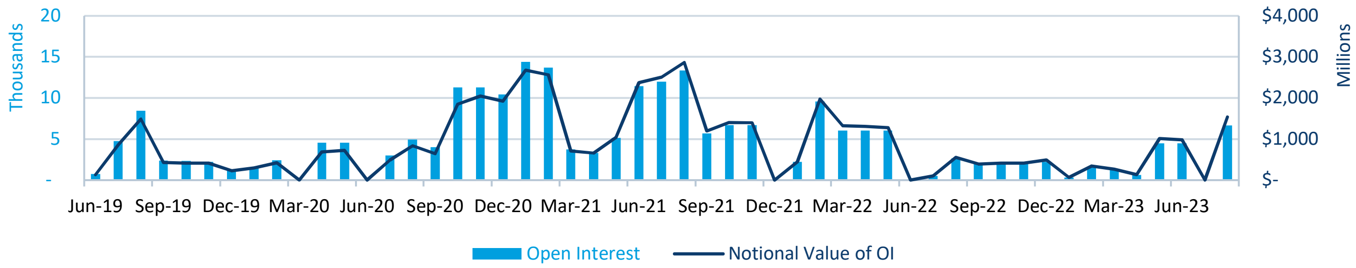
SPI 200 (AP) Futures Open Interest



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

August 23

Options - Top Classes by Volume

RANK	AUG 23	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	RRL	834,106	14.6%	235,355	354.4%	116,461,332	71.6%	51.0%	-20,894	-5,470
2	XJO	777,674	13.6%	292,742	265.7%	N/A	N/A	57.1%	-5,093	820
3	FMG	486,117	8.5%	139,400	348.7%	156,166,997	31.1%	55.3%	-4,687	10,763
4	BHP	462,662	8.1%	155,345	297.8%	180,717,721	25.6%	55.4%	-12,655	-5,688
5	RIO	246,512	4.3%	53,075	464.5%	35,480,586	69.5%	45.4%	270	1,609
6	WDS	238,729	4.2%	94,505	252.6%	86,734,369	27.5%	27.5%	-2,592	-1,849
7	CBA	227,127	4.0%	66,365	342.2%	58,714,565	38.7%	58.1%	3,220	-488
8	NAB	180,534	3.2%	128,341	140.7%	102,104,935	17.7%	71.1%	-17,206	-8,243
9	TLS	179,214	3.1%	163,853	109.4%	577,935,086	3.1%	38.0%	-6,079	-10,656
10	WBC	174,166	3.0%	136,747	127.4%	130,873,269	13.3%	57.4%	-5,030	-8,349
11	STO	169,679	3.0%	90,293	187.9%	153,892,417	11.0%	14.9%	-11,136	-9,754
12	S32	167,200	2.9%	72,838	229.6%	427,551,414	3.9%	160.6%	-15,723	-15,723
13	PLS	161,666	2.8%	67,246	240.4%	629,363,206	2.6%	72.0%	-15,780	-16,186
14	ANZ	123,761	2.2%	108,260	114.3%	132,619,134	9.3%	71.2%	-1,002	1,377
15	CSL	110,816	1.9%	25,362	436.9%	17,078,338	64.9%	129.7%	49	4,509
16	IPL	104,074	1.8%	53,614	194.1%	109,304,079	9.5%	10.7%	-10,352	-3,660
17	AWC	100,603	1.8%	97,045	103.7%	227,864,917	4.4%	12.1%	-2,948	-4,741
18	MQG	94,298	1.6%	26,936	350.1%	17,394,975	54.2%	81.5%	-1,482	1,172
19	COL	89,048	1.6%	53,949	165.1%	87,113,535	10.2%	38.1%	2,734	-13,043
20	NST	86,952	1.5%	33,874	256.7%	102,755,233	8.5%	120.8%	1,333	-352
21	WES	85,858	1.5%	37,088	231.5%	38,550,101	22.3%	42.4%	-7,257	3,380
22	SCG	79,653	1.4%	42,639	186.8%	243,659,974	3.3%	130.8%	-5,166	-7,593
23	SUN	78,647	1.4%	52,346	150.2%	111,101,358	7.1%	117.3%	-4,545	399
24	WOW	75,139	1.3%	39,369	190.9%	43,712,080	17.2%	94.8%	-4,190	609
25	HVN	69,406	1.2%	34,159	203.2%	63,499,855	10.9%	2.3%	-4,116	-170
26	TCL	66,240	1.2%	64,757	102.3%	97,798,752	6.8%	45.6%	843	401
27	EDV	65,324	1.1%	36,381	179.6%	119,463,718	5.5%	77.7%	5,159	-197
28	ZIP	63,961	1.1%	41,269	155.0%	120,444,823	5.3%	216.6%	-15,486	-19,245
29	BXB	63,705	1.1%	47,063	135.4%	68,846,945	9.3%	13.3%	1,214	552
30	WHC	61,669	1.1%	28,579	215.8%	160,332,646	3.8%	61.1%	-16,468	-13,350
	Market*	**5,724,540**	**100.0%**	**2,518,795**	**227.3%**	**4,417,536,360**	**13.0%**	**68.1%**	**-175,065**	**-119,166**

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

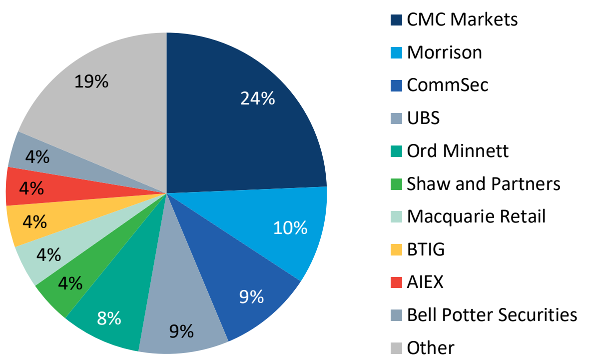
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

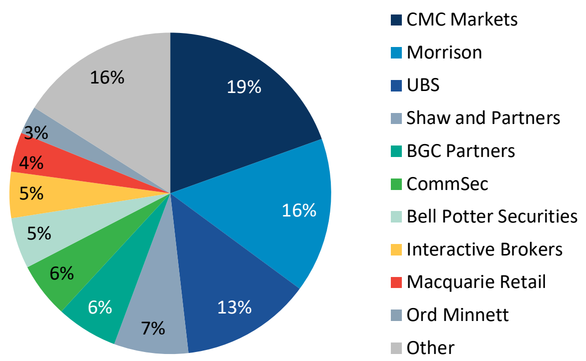
August 23

Options Market Share by Volume and Value Traded

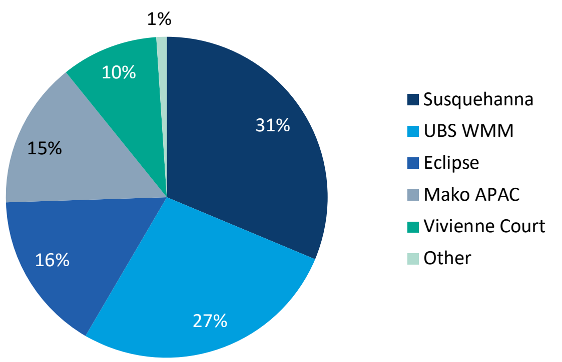
Top 10 Brokers by Volume



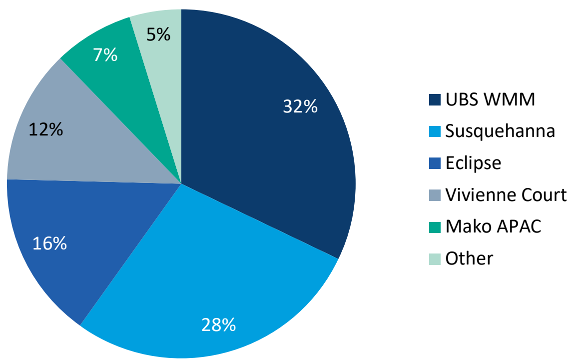
Top 10 Brokers by Value



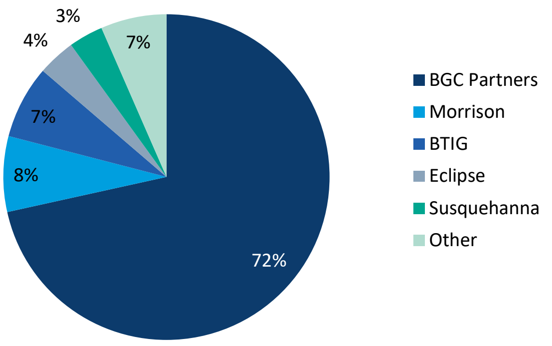
Top 5 Market Makers by Volume



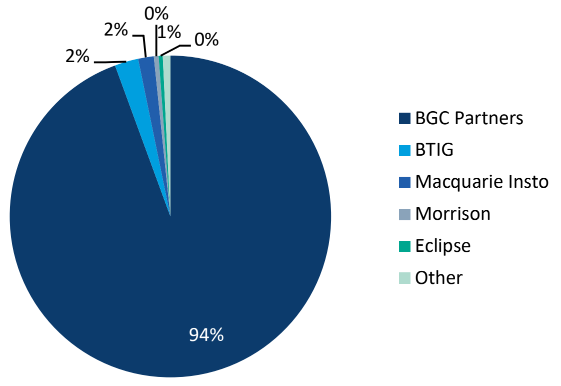
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



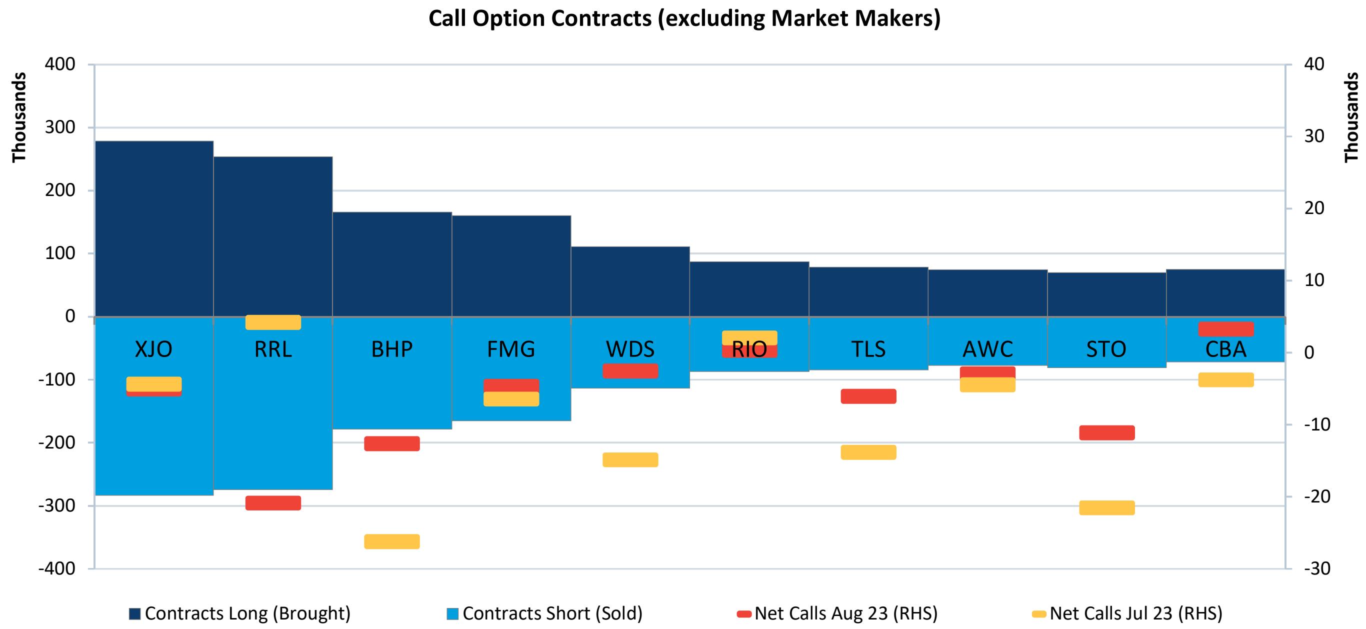
NOTE: The above charts include contracts traded in both Single Stock and Index options

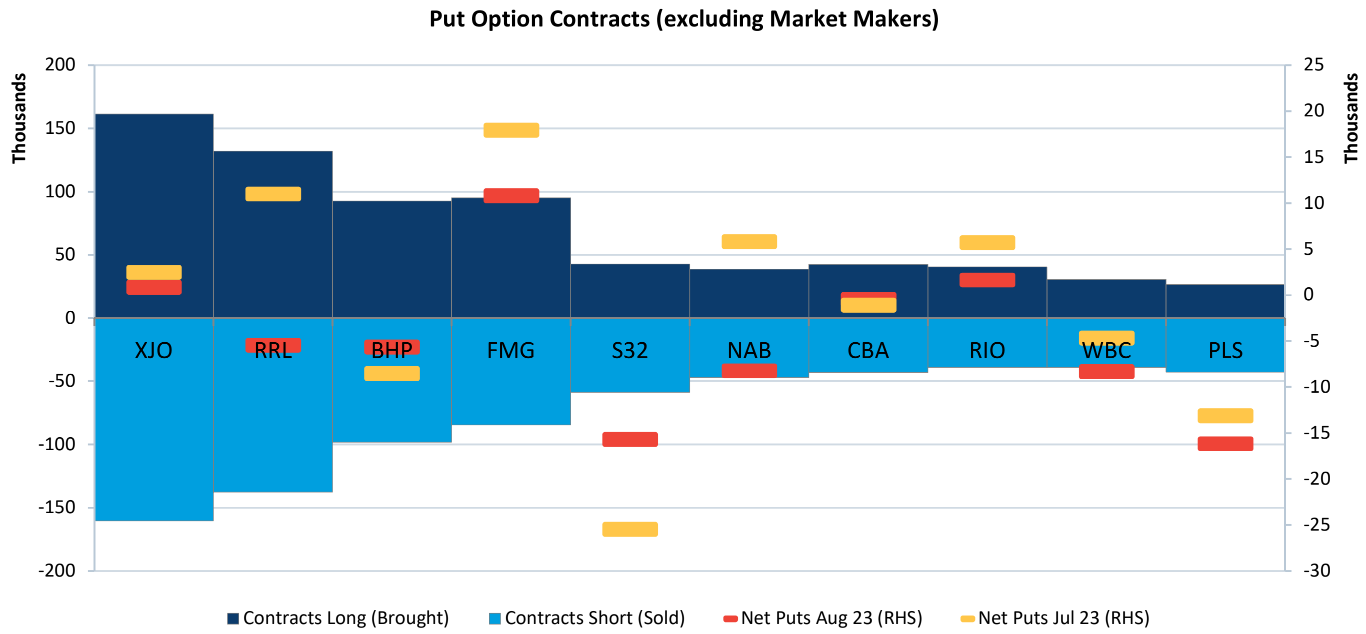
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 23

Top 10 Call and Put Option Contracts



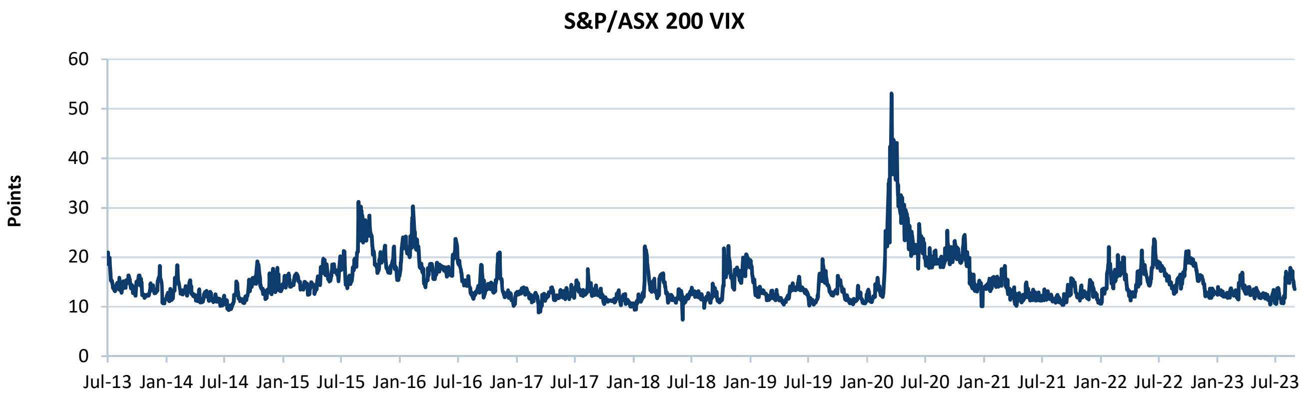


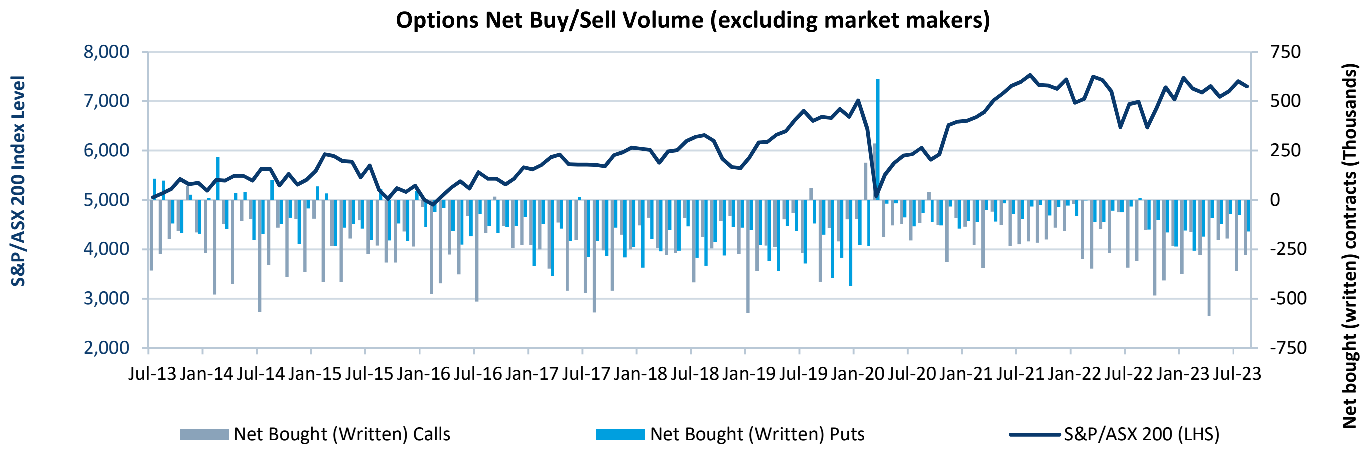
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

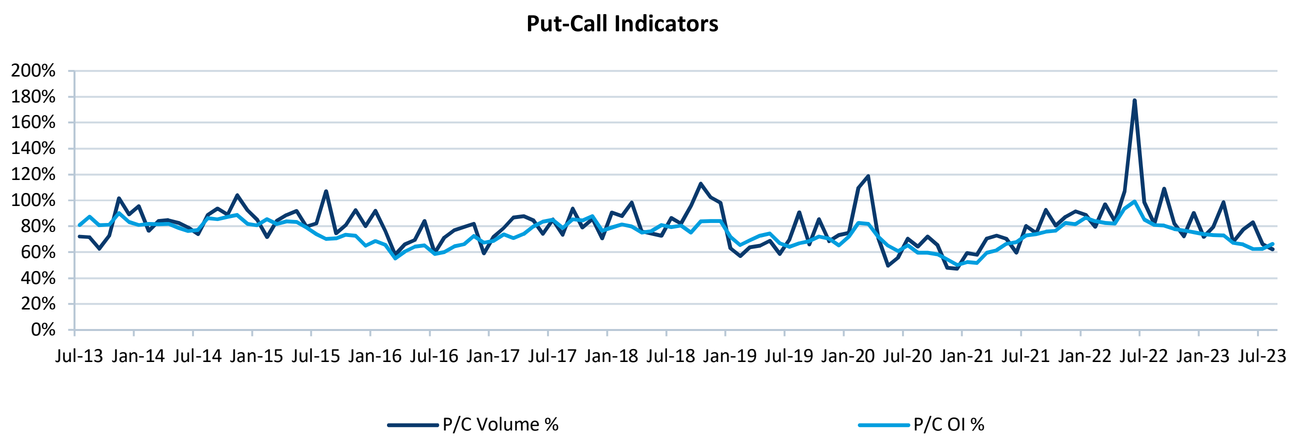
ASX EQUITY DERIVATIVES

August 23

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







ASX EQUITY DERIVATIVES

August 23

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-23	4,389,257	2,731,602	7,120,859	6,123,961	14,938	743,067	8,325
Jul-23	3,719,992	2,459,356	6,179,348	5,383,290	4,431	785,875	5,752
Variance	18.0%	11.1%	15.2%	13.8%	237.1%	-5.4%	44.7%
Aug-22	3,290,051	2,689,089	5,979,140	5,344,382	4,574	630,144	40
Variance	33.4%	1.6%	19.1%	14.6%	226.6%	17.9%	20712.5%
Cal Yr to date	27,371,667	20,550,364	47,922,031	41,675,174	120,898	5,866,773	28,618
Fin Yr to date	8,109,249	5,190,958	13,300,207	11,507,251	19,369	1,528,942	14,077

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-23	1,131.6	430.7	1,562.4	486.5	74.4	351.1	606.8
Jul-23	888.2	451.5	1,339.7	404.4	12.2	512.7	410.4
Variance	27.4%	-4.6%	16.6%	20.3%	508.5%	-31.5%	47.9%
Aug-22	552.5	570.9	1,123.4	523.6	12.5	584.6	2.8
Variance	104.8%	-24.6%	39.1%	-7.1%	496.1%	-40.0%	21822.2%
Cal Yr to date	5,979.7	3,932.9	9,912.6	3,515.5	281.1	4,004.7	2,067.6
Fin Yr to date	2,019.9	882.2	2,902.1	890.9	86.6	863.8	1,017.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-23	2,589,137	1,488,605	4,077,742	3,575,097	9,817	293,042	1
Jul-23	2,078,299	1,304,741	3,383,041	3,082,410	4,793	295,836	1
Variance	24.6%	14.1%	20.5%	16.0%	104.8%	-0.9%	0.0%
Aug-22	1,738,421	1,409,816	3,148,237	2,819,886	4,484	323,691	175
Variance	48.9%	5.6%	29.5%	26.8%	118.9%	-9.5%	-99.4%
Cal Yr to date	15,710,843	10,407,196	26,118,041	23,576,475	64,648	2,273,952	3,176
Fin Yr to date	4,667,436	2,793,346	7,460,783	6,657,507	14,610	588,878	2

MORE INFORMATION

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