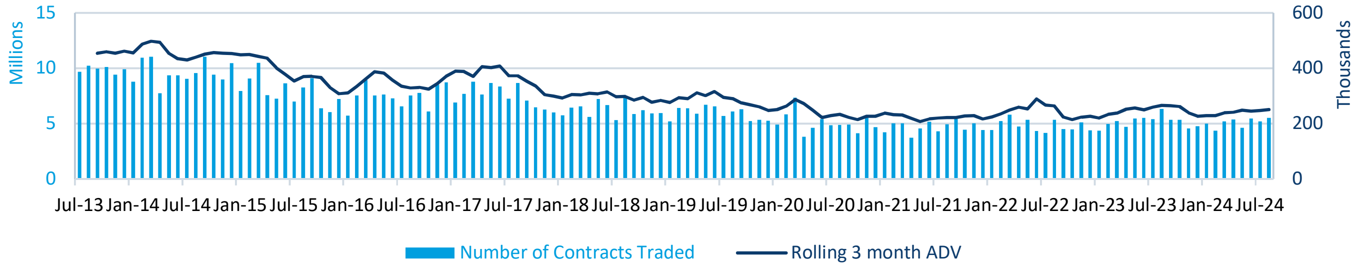
ASX EQUITY DERIVATIVES

Options and Futures Statistics

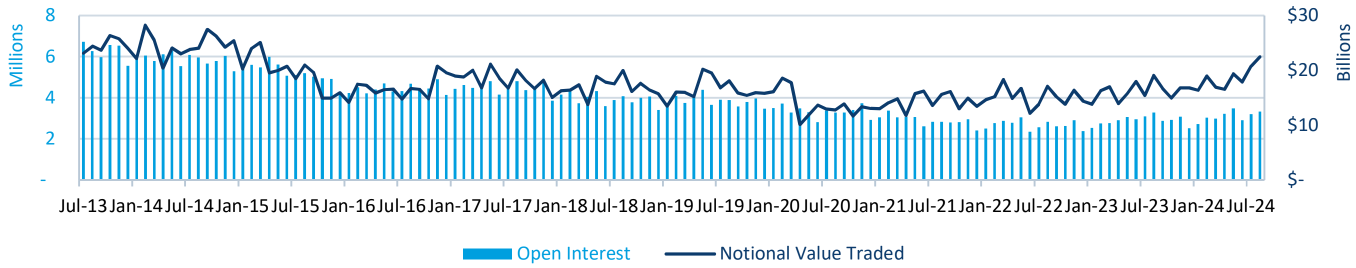
August 24

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

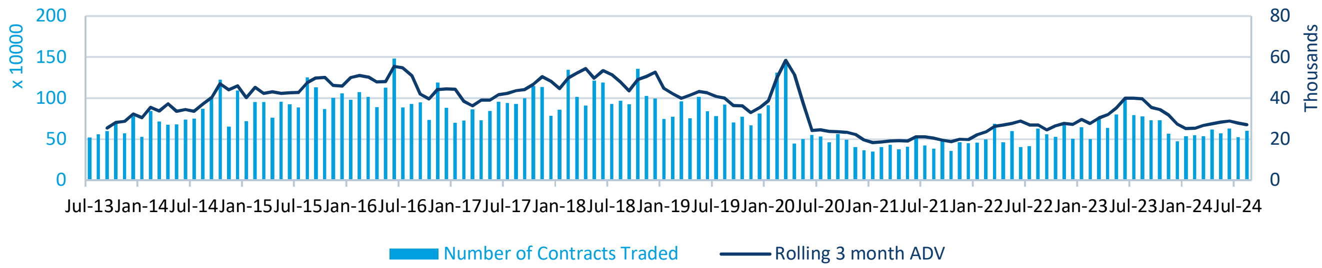
Single Stock Options Volume and ADV



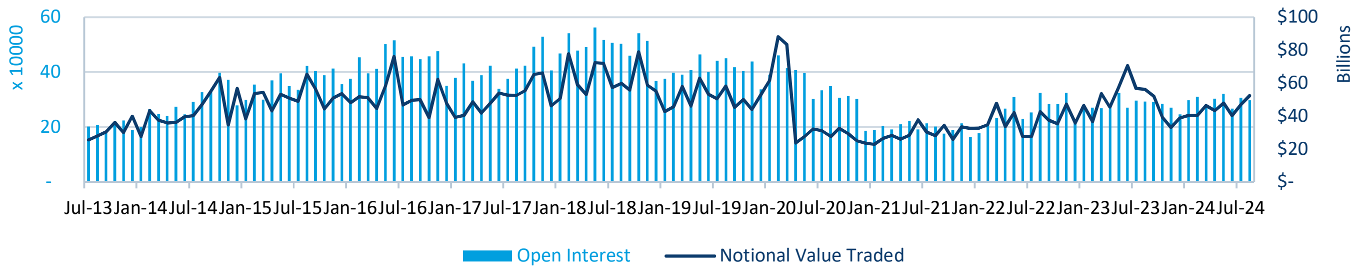
Single Stock Options Open Interest & Notional Value Traded



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

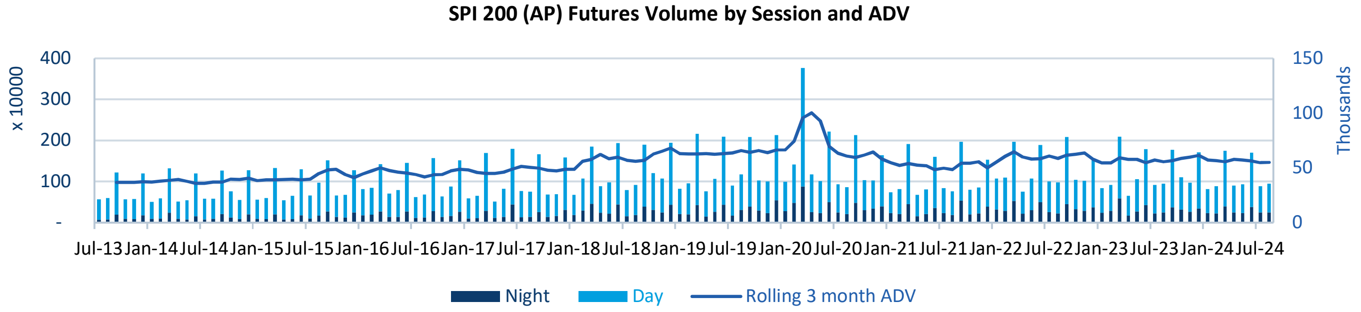
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

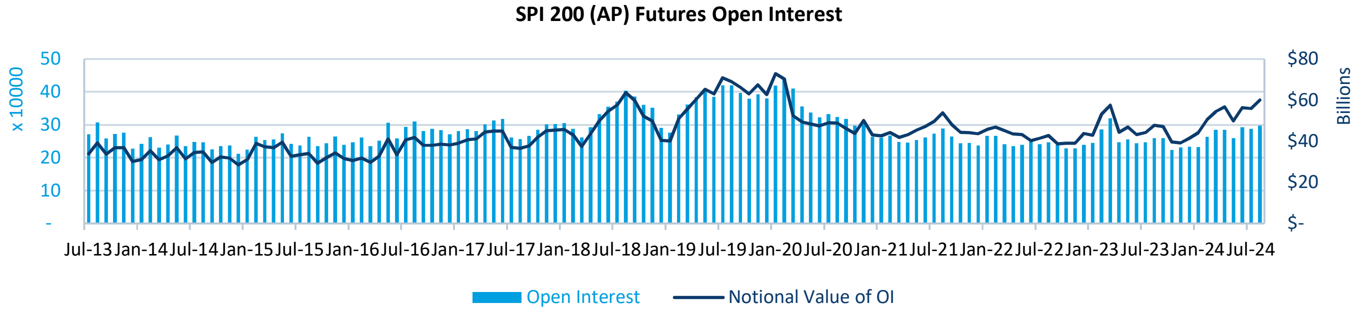
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

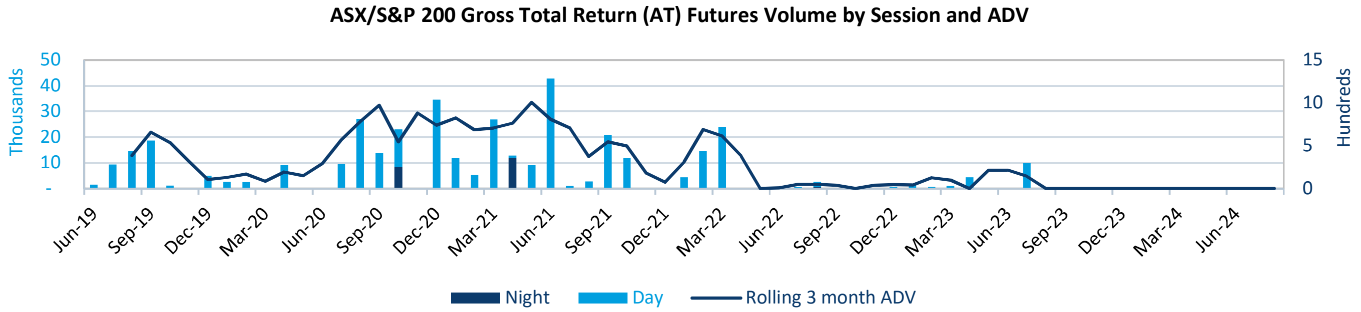
ASX EQUITY DERIVATIVES

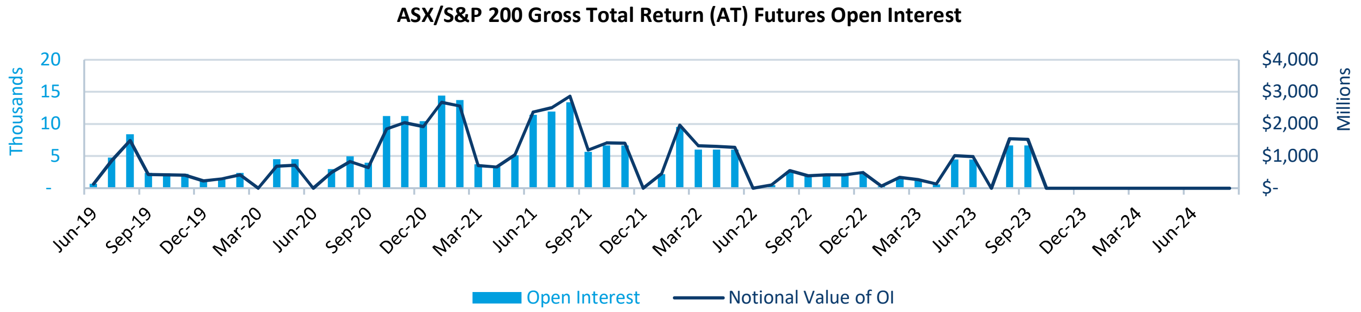
August 24

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 24

Options - Top Classes by Volume

RANK	AUG 24	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	673,401	13.0%	297,683	226.2%	N/A	N/A	137.7%	1,000	9,463
2	BHP	468,280	9.0%	168,337	278.2%	186,302,799	25.1%	68.3%	-2,404	-5,541
3	FMG	416,243	8.0%	129,723	320.9%	226,245,975	18.4%	140.5%	-15,749	23,913
4	CBA	360,744	7.0%	90,474	398.7%	51,792,541	69.7%	50.6%	-755	5,536
5	PLS	295,822	5.7%	219,157	135.0%	548,264,096	5.4%	270.5%	-21,737	14,375
6	WBC	221,411	4.3%	135,880	162.9%	124,667,240	17.8%	45.6%	2,968	3,968
7	WDS	207,917	4.0%	109,538	189.8%	120,415,301	17.3%	110.9%	-2,488	-3,458
8	TLS	193,930	3.7%	154,881	125.2%	540,011,377	3.6%	18.4%	-20,742	-2,287
9	RIO	181,945	3.5%	50,240	362.2%	33,971,414	53.6%	99.6%	-2,003	72
10	NST	173,702	3.3%	55,428	313.4%	94,135,631	18.5%	75.7%	-3,041	-855
11	STO	165,370	3.2%	94,159	175.6%	184,543,553	9.0%	75.4%	-11,996	-10,683
12	WHC	164,044	3.2%	144,746	113.3%	173,569,468	9.5%	31.0%	2,124	-18,573
13	NAB	160,562	3.1%	97,334	165.0%	99,313,400	16.2%	39.2%	-1,454	1,158
14	CSL	158,820	3.1%	33,732	470.8%	15,189,597	104.6%	78.7%	5,305	5,597
15	RRL	130,656	2.5%	56,709	230.4%	104,783,703	12.5%	42.8%	-5,504	-3,628
16	EVN	119,944	2.3%	49,277	243.4%	190,603,449	6.3%	43.7%	-4,144	-6,217
17	S32	116,040	2.2%	89,365	129.8%	372,669,853	3.1%	93.3%	-21,459	-8,321
18	ANZ	108,587	2.1%	89,480	121.4%	117,192,542	9.3%	74.1%	-4,245	3,619
19	MQG	99,850	1.9%	24,236	412.0%	12,741,054	78.4%	74.8%	1,687	287
20	WES	90,283	1.7%	32,100	281.3%	30,938,888	29.2%	39.2%	170	-3,680
21	MGR	90,223	1.7%	39,322	229.4%	401,167,443	2.2%	7.8%	-611	-1,170
22	EDV	87,251	1.7%	78,321	111.4%	110,348,696	7.9%	28.1%	1,459	1,923
23	WOW	74,750	1.4%	59,213	126.2%	49,424,674	15.1%	70.3%	-2,593	21
24	AZJ	72,625	1.4%	30,420	238.7%	424,118,993	1.7%	603.2%	3,163	-4,702
25	QBE	70,088	1.4%	34,013	206.1%	111,304,953	6.3%	162.4%	221	-3,354
26	SUN	66,284	1.3%	32,031	206.9%	68,562,668	9.7%	21.2%	-3,529	-1,240
27	TCL	60,318	1.2%	53,502	112.7%	88,293,998	6.8%	29.5%	-1,568	2,624
28	COL	58,840	1.1%	43,327	135.8%	54,953,069	10.7%	102.5%	1,003	473
29	TAH	51,206	1.0%	95,296	53.7%	185,094,405	2.8%	272.5%	1,985	-8,549
30	MPL	50,327	1.0%	23,850	211.0%	162,285,087	3.1%	2.0%	-3,121	-742
	Market*	5,189,463	100.0%	2,611,774	198.7%	4,882,905,867	10.6%	9.2%	-108,058	-9,971

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

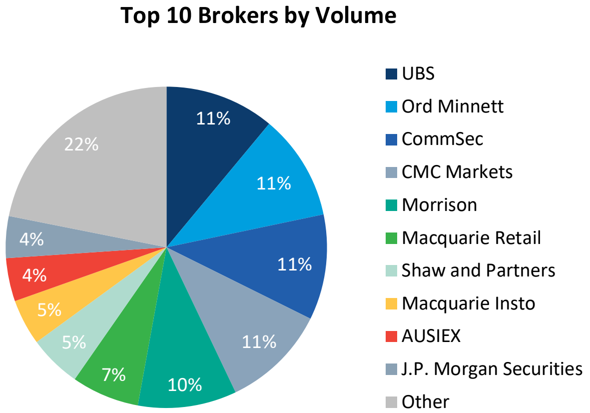
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

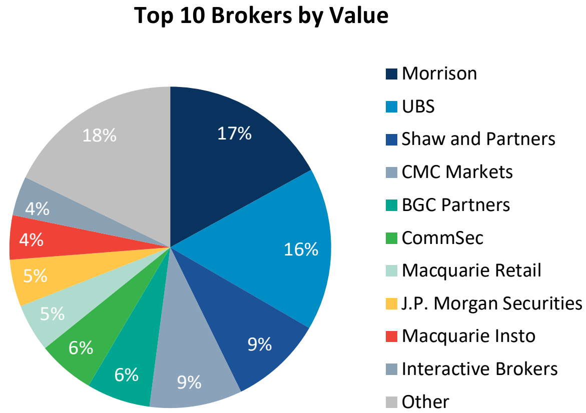
* Only TOP 30 ETO classes included

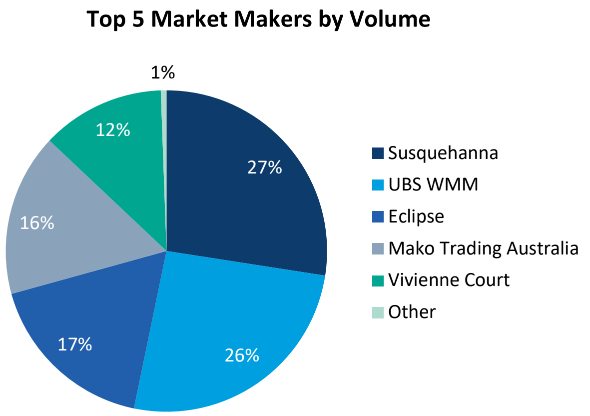
ASX EQUITY DERIVATIVES

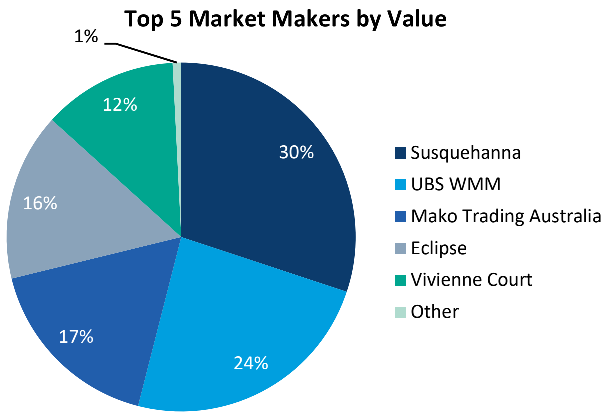
August 24

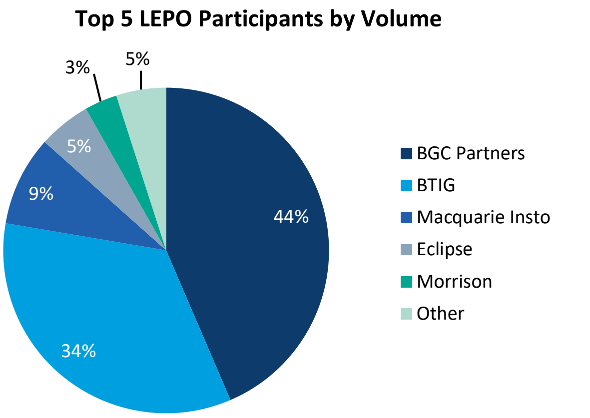
Options Market Share by Volume and Value Traded

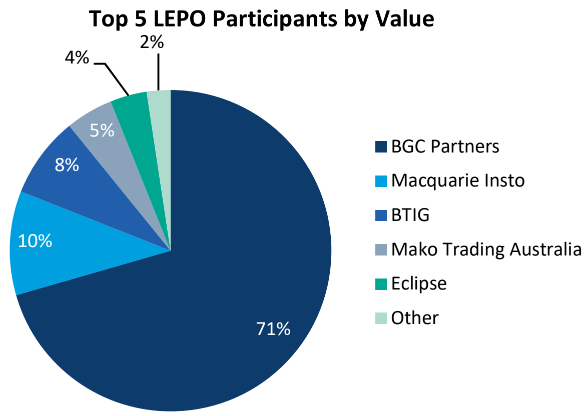












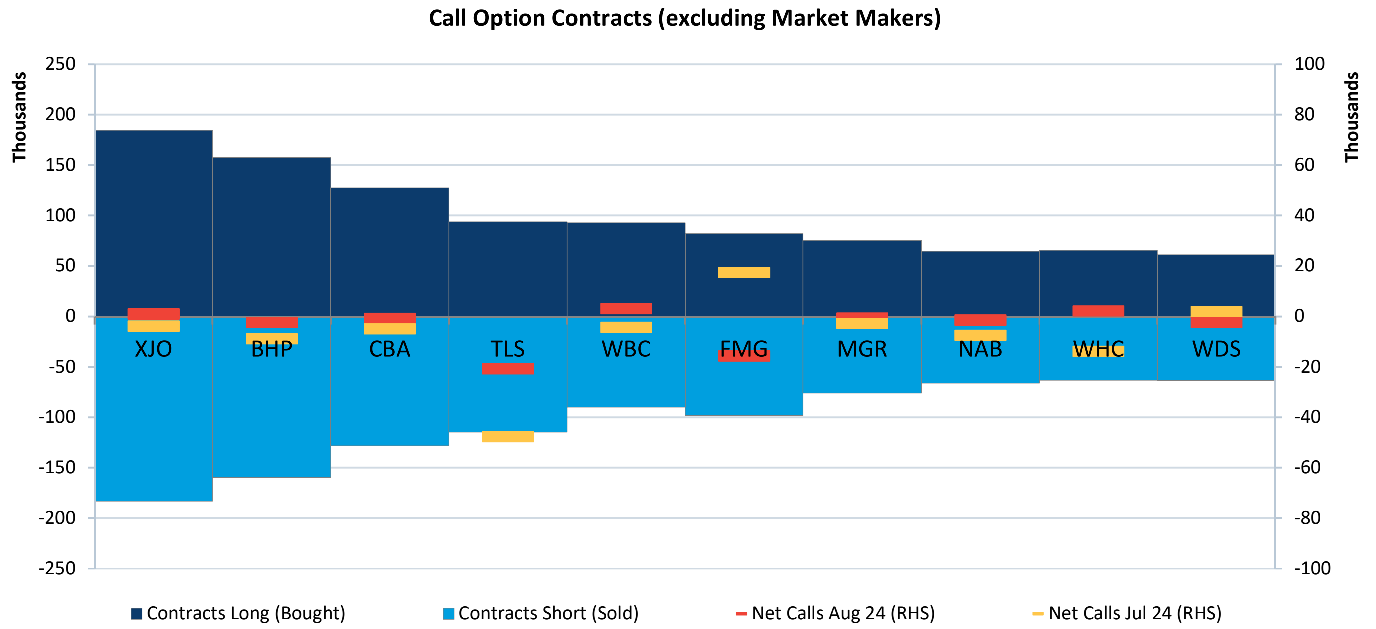
NOTE: The above charts include contracts traded in both Single Stock and Index options

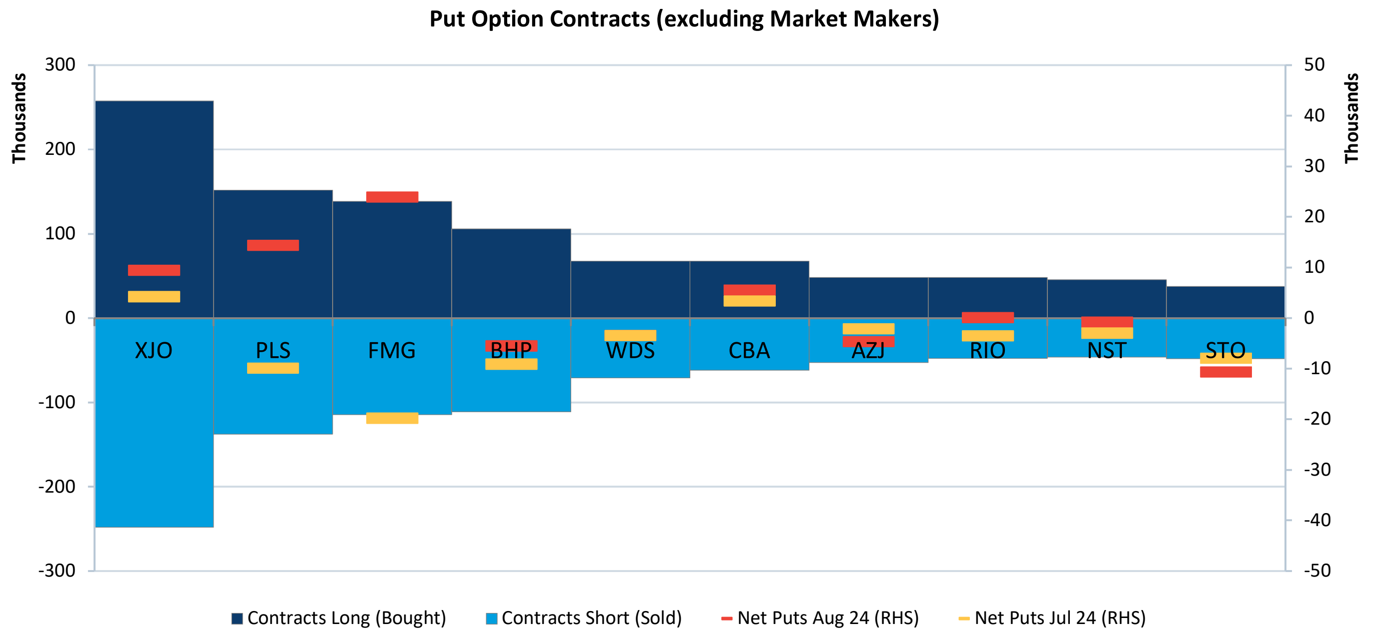
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 24

Top 10 Call and Put Option Contracts



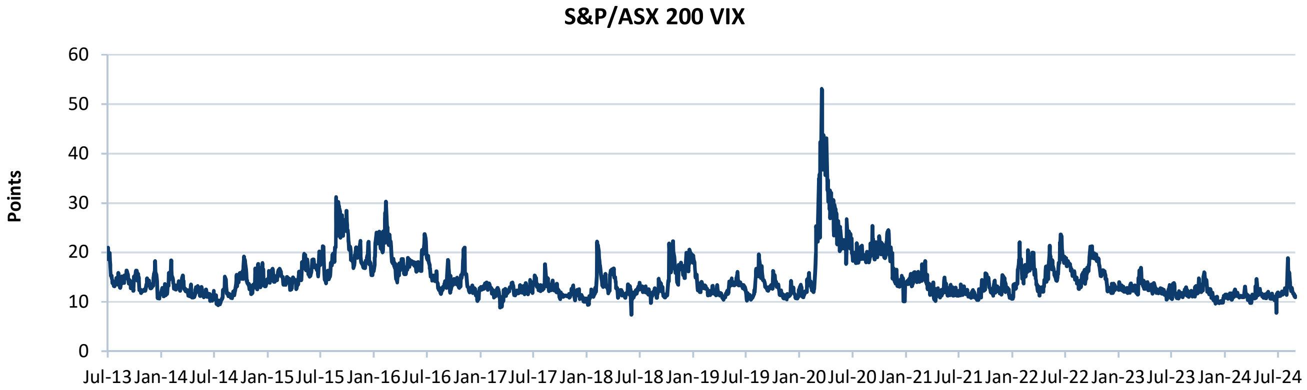


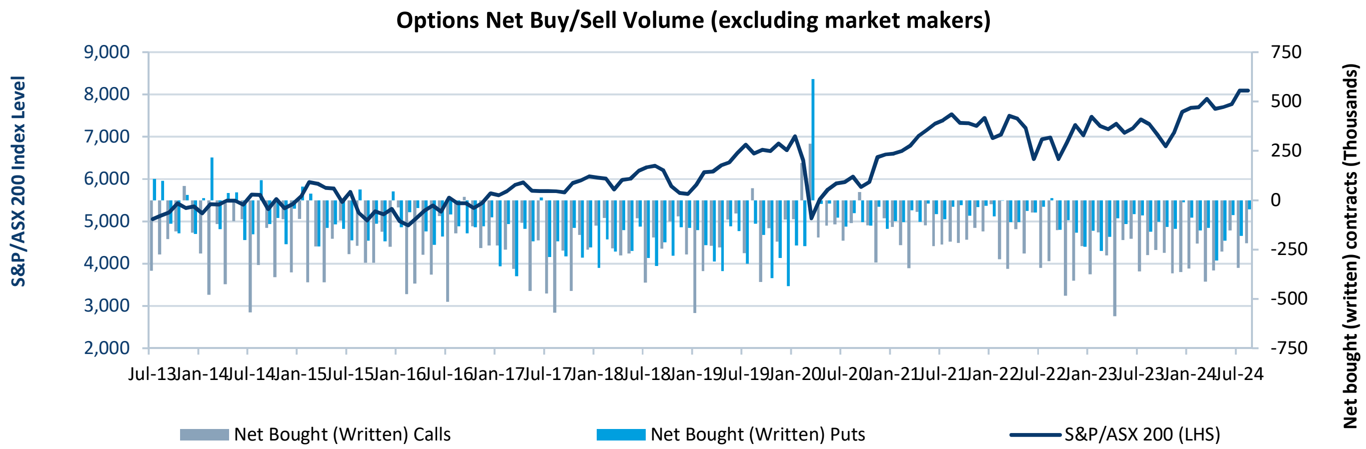
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

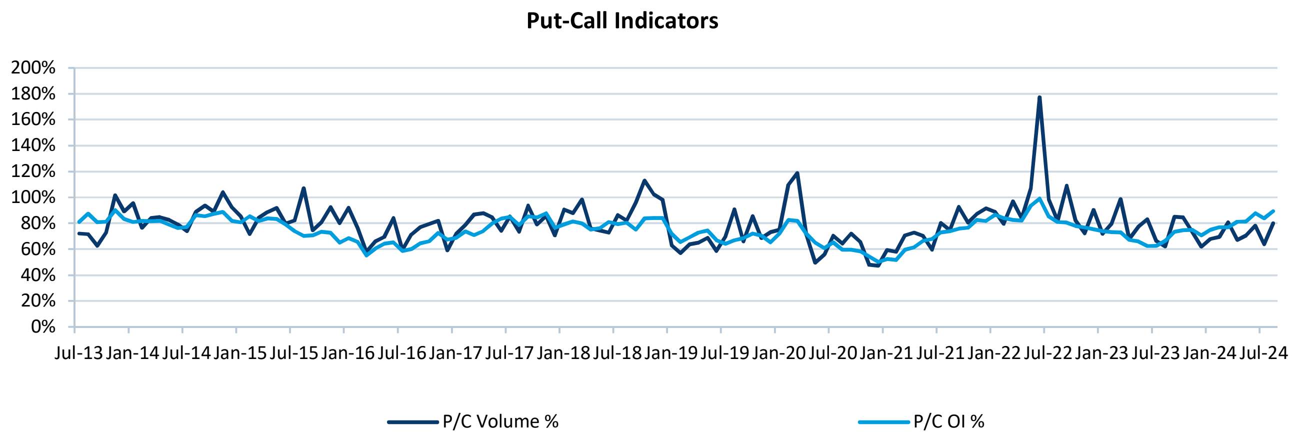
ASX EQUITY DERIVATIVES

August 24

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







ASX EQUITY DERIVATIVES

August 24

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-24	3,545,359	2,837,246	6,382,605	5,692,207	16,997	671,366	2,035
Jul-24	3,749,719	2,393,849	6,143,568	5,532,785	7,219	603,189	375
Variance	-5.5%	18.5%	3.9%	2.9%	135.4%	11.3%	442.7%
Aug-23	4,389,257	2,731,602	7,120,859	6,327,992	15,193	769,349	8,325
Variance	-19.2%	3.9%	-10.4%	-10.0%	11.9%	-12.7%	-75.6%
Cal Yr to date	26,795,690	19,352,403	46,148,093	41,340,552	103,253	4,694,571	9,717
Fin Yr to date	7,295,078	5,231,095	12,526,173	11,224,992	24,216	1,274,555	2,410

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-24	804.7	576.1	1,380.8	634.5	62.7	524.3	159.4
Jul-24	716.6	412.5	1,129.1	602.8	35.0	462.3	29.0
Variance	12.3%	39.7%	22.3%	5.3%	78.9%	13.4%	449.1%
Aug-23	1,131.6	430.7	1,562.4	502.7	74.7	378.2	606.8
Variance	-28.9%	33.8%	-11.6%	26.2%	-16.1%	38.6%	-73.7%
Cal Yr to date	5,747.4	3,518.4	9,265.9	4,386.2	397.5	3,731.6	750.5
Fin Yr to date	1,521.3	988.6	2,509.9	1,237.2	97.7	986.5	188.4

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-24	1,912,488	1,711,374	3,623,862	3,316,567	9,612	297,683	0
Jul-24	1,910,787	1,602,322	3,513,110	3,203,974	2,184	306,951	0
Variance	0.1%	6.8%	3.2%	3.5%	340.1%	-3.0%	N/A
Aug-23	2,147,429	1,426,305	3,573,734	3,270,998	9,994	292,741	1
Variance	-10.9%	20.0%	1.4%	1.4%	-3.8%	1.7%	-100.0%
Cal Yr to date	15,028,478	12,262,045	27,290,524	24,859,986	47,144	2,382,792	598
Fin Yr to date	3,823,275	3,313,696	7,136,972	6,520,541	11,796	604,634	0

MORE INFORMATION

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