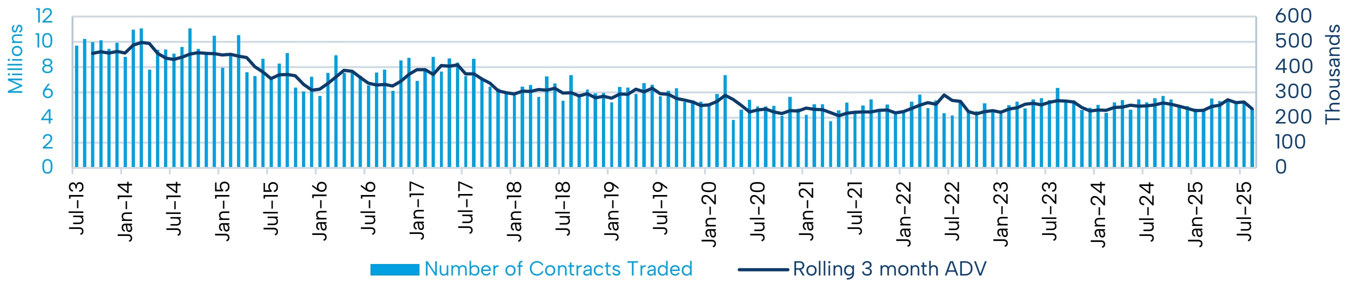
ASX EQUITY DERIVATIVES

Options and Futures Statistics

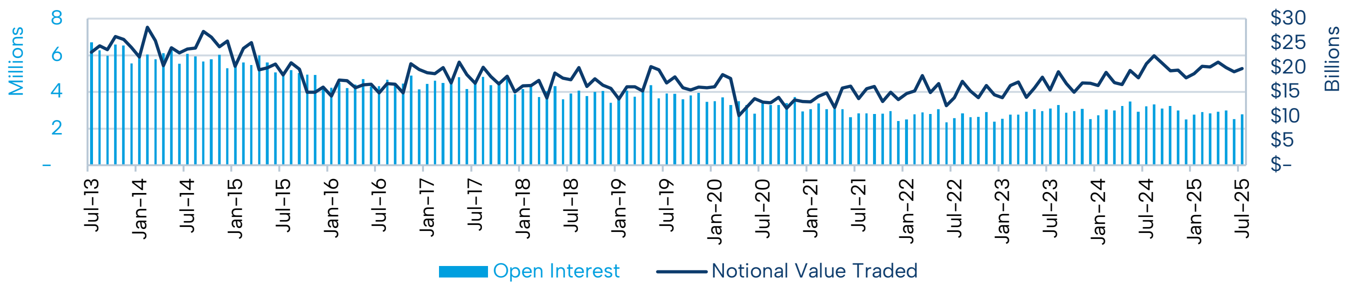
August 25

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

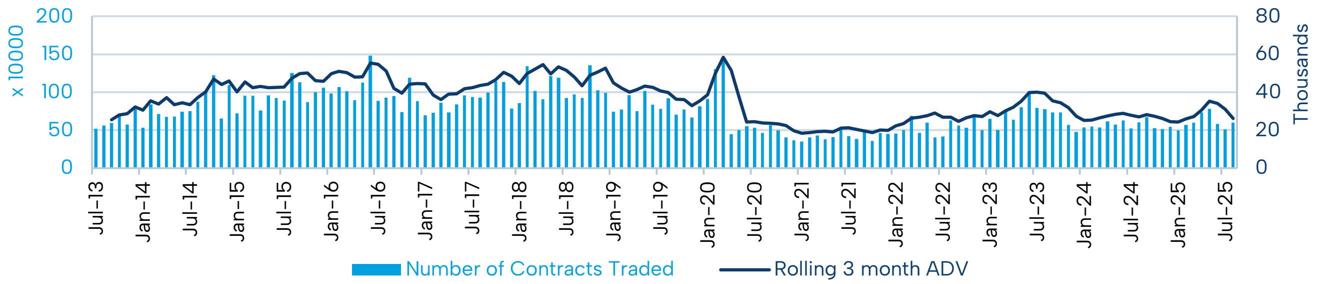
Single Stock Options Volume and ADV



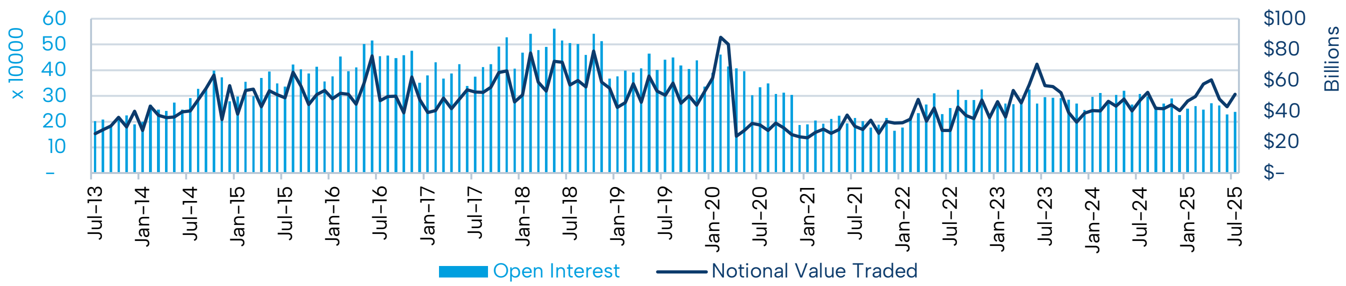
Single Stock Options Open Interest & Notional Value Traded



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

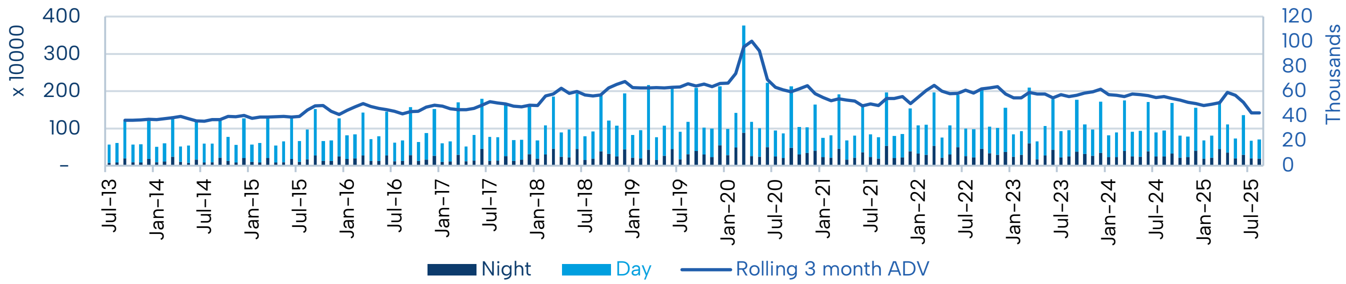
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

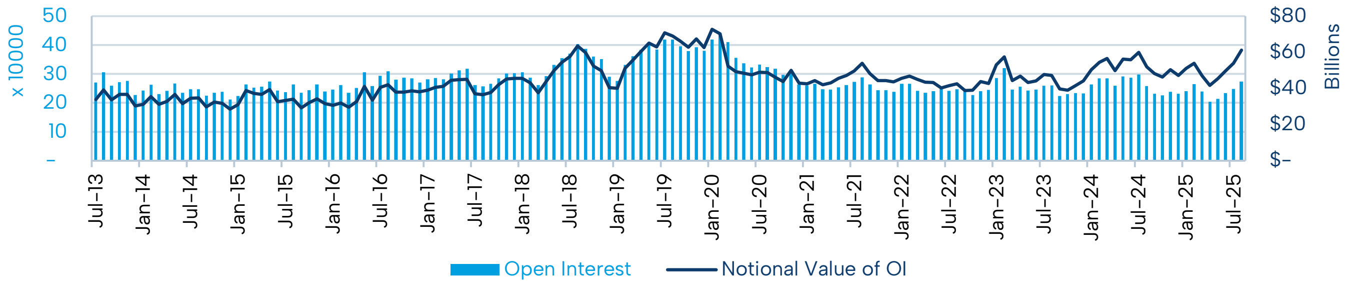
August 25

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

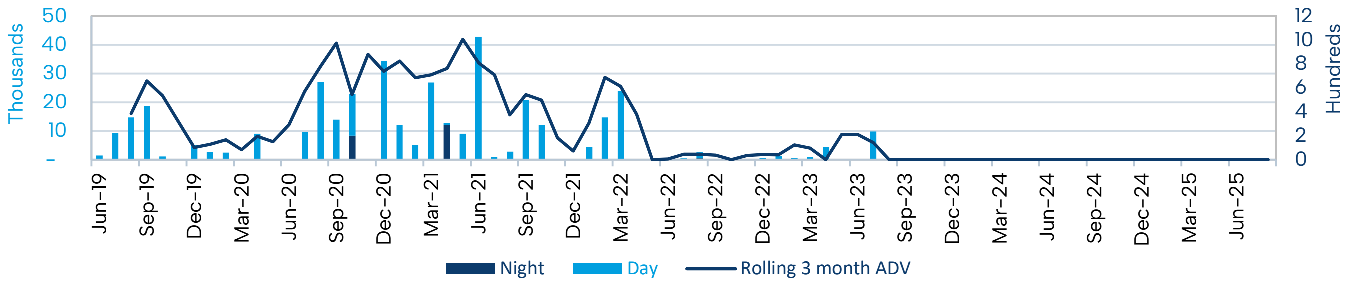
SPI 200 (AP) Futures Volume by Session and ADV



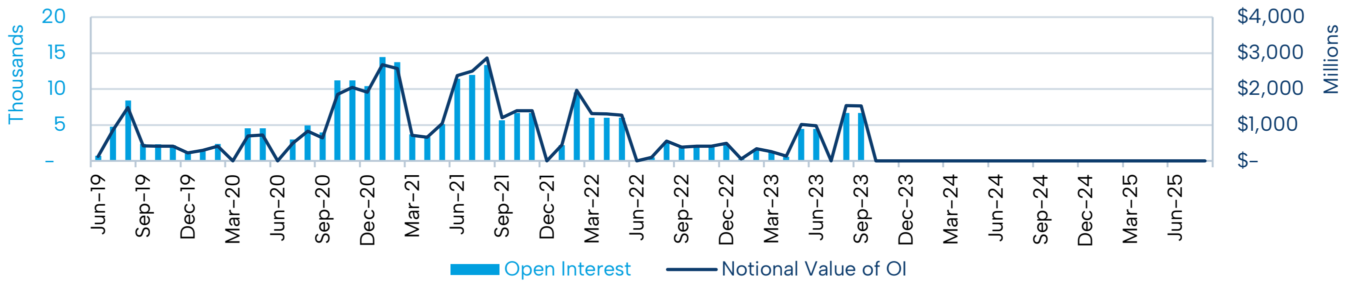
SPI 200 (AP) Futures Open Interest



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 25

Options – Top Classes by Volume

RANK	AUG 25	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	618,492	14.1%	258,007	239.7%	N/A	N/A	110.6%	-465	5,581
2	BHP	371,812	8.5%	141,888	262.0%	161,566,080	23.0%	34.5%	-13,640	6,222
3	FMG	231,563	5.3%	86,355	268.2%	147,182,409	15.7%	80.9%	-9,653	15,552
4	WBC	222,843	5.1%	104,694	212.9%	110,788,746	20.1%	47.0%	-1,639	232
5	PLS	213,573	4.9%	112,418	190.0%	1,054,961,810	2.0%	30.7%	-31,693	12
6	TLS	212,305	4.8%	156,386	135.8%	520,714,651	4.1%	24.4%	8,184	-18,723
7	SIG	200,805	4.6%	151,755	132.3%	652,425,883	3.1%	33.8%	-23,666	1,819
8	CBA	191,288	4.4%	70,413	271.7%	43,375,123	44.1%	71.6%	594	-308
9	NST	180,656	4.1%	52,550	343.8%	141,290,510	12.8%	45.3%	-3,384	7,597
10	NAB	176,305	4.0%	82,307	214.2%	97,546,201	18.1%	55.7%	-332	9,813
11	ANZ	152,745	3.5%	81,315	187.8%	119,198,129	12.8%	59.3%	-6,538	-2,773
12	ZIP	145,625	3.3%	66,321	219.6%	419,033,481	3.5%	64.1%	-28,009	-2,231
13	S32	135,499	3.1%	63,334	213.9%	424,895,982	3.2%	197.9%	-7,322	-13,925
14	RIO	133,868	3.1%	41,422	323.2%	29,896,450	44.8%	80.7%	-646	2,204
15	WDS	127,795	2.9%	75,796	168.6%	85,298,092	15.0%	47.6%	-7,895	4,142
16	MGR	106,685	2.4%	36,720	290.5%	241,009,446	4.4%	1.5%	-14,680	1,266
17	STO	104,994	2.4%	74,562	140.8%	314,204,104	3.3%	48.7%	8,188	5,476
18	WOW	96,656	2.2%	50,105	192.9%	72,563,374	13.3%	119.7%	3,785	-1,329
19	CSL	93,770	2.1%	29,889	313.7%	29,284,256	32.0%	126.8%	3,141	-1,349
20	TCL	82,549	1.9%	52,779	156.4%	89,165,510	9.3%	31.3%	1,285	-1,137
21	WES	79,859	1.8%	27,412	291.3%	39,080,238	20.4%	33.3%	-4,311	8,406
22	WHC	76,652	1.7%	66,581	115.1%	90,470,390	8.5%	51.0%	-2,650	-3,867
23	AGL	58,002	1.3%	26,529	218.6%	130,170,999	4.5%	254.6%	1,491	-5,129
24	BXB	55,914	1.3%	22,742	245.9%	93,807,360	6.0%	9.9%	1,184	3,205
25	TLC	55,272	1.3%	17,991	307.2%	82,621,022	6.7%	3.7%	360	2,020
26	EVN	54,791	1.2%	29,727	184.3%	181,492,695	3.0%	19.6%	-4,099	-332
27	LYC	54,744	1.2%	22,091	247.8%	149,321,443	3.7%	25.1%	183	-820
28	MQG	52,810	1.2%	17,613	299.8%	12,455,033	42.4%	62.9%	-1,476	-1,452
29	AMC	52,621	1.2%	26,805	196.3%	116,891,979	4.5%	246.0%	3,388	-5,779
30	RRL	47,335	1.1%	43,030	110.0%	90,061,494	5.3%	45.2%	3,855	-1,607
	Market*	4,387,828	100.0%	2,089,537	210.0%	5,740,772,890	7.6%	54.5%	-126,460	12,786

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

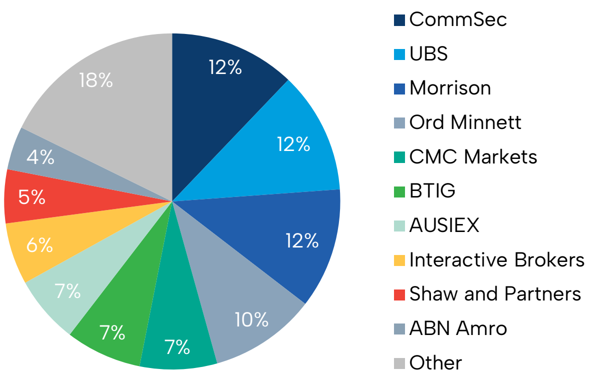
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

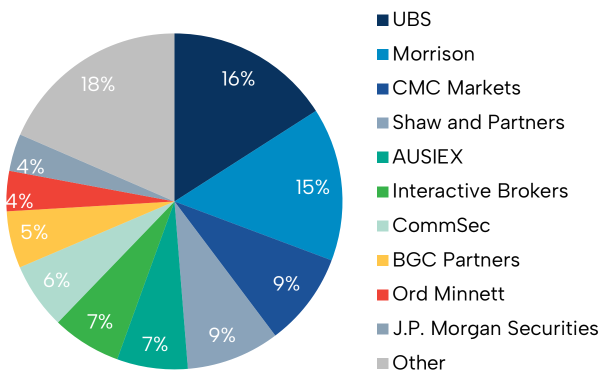
August 25

Options Market Share by Volume and Value Traded

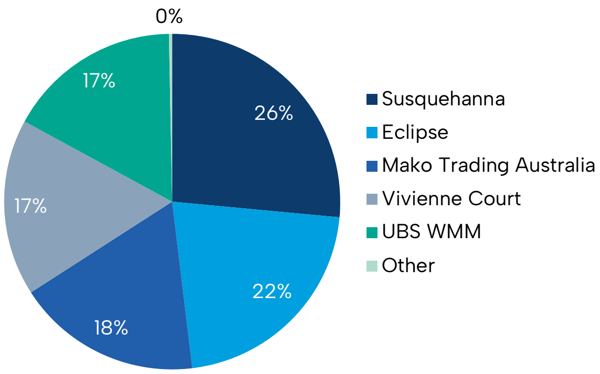
Top 10 Brokers by Volume



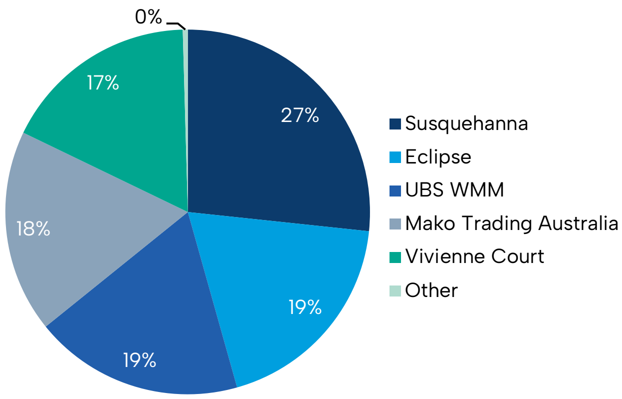
Top 10 Brokers by Value



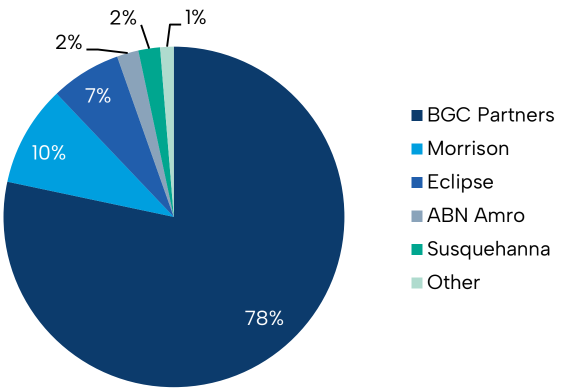
Top 5 Market Makers by Volume



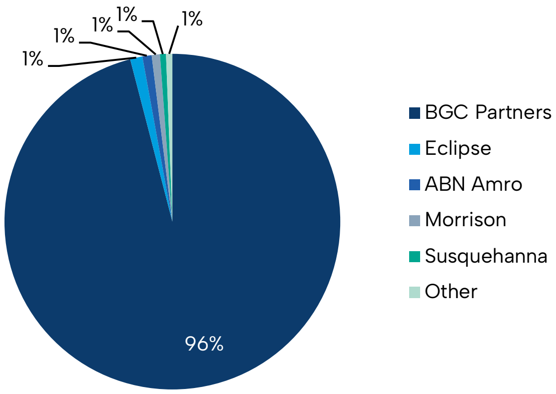
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



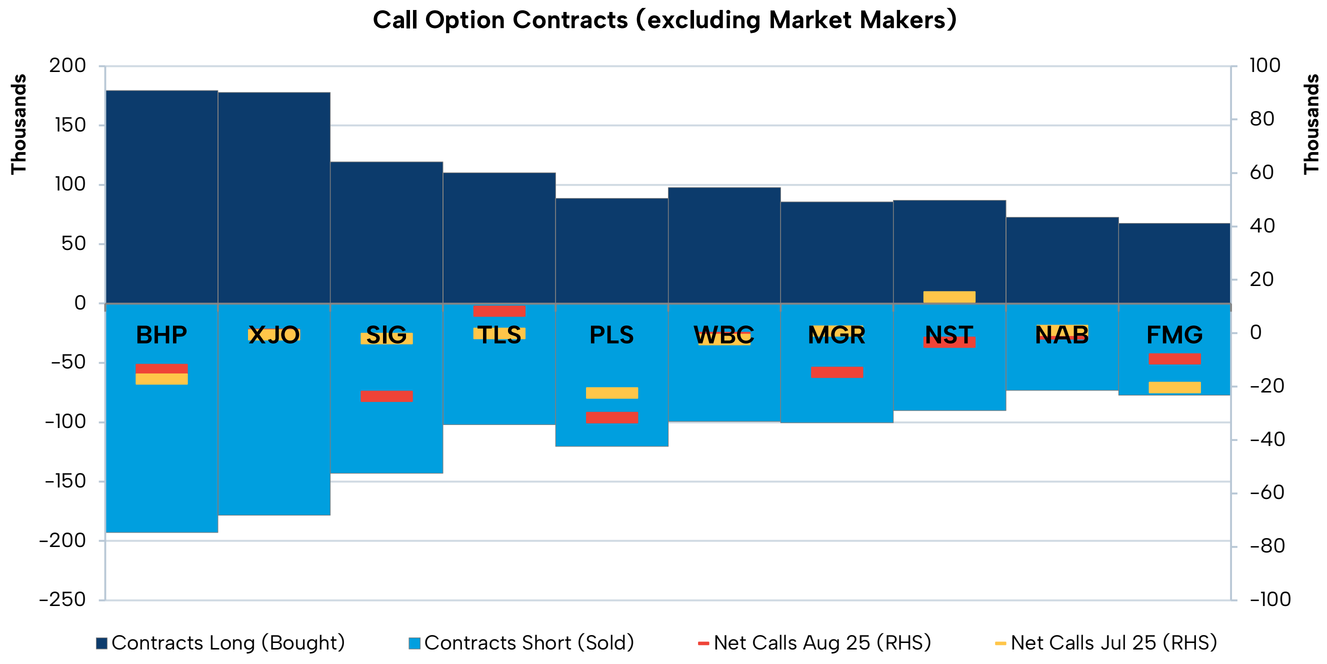
NOTE: The above charts include contracts traded in both Single Stock and Index options

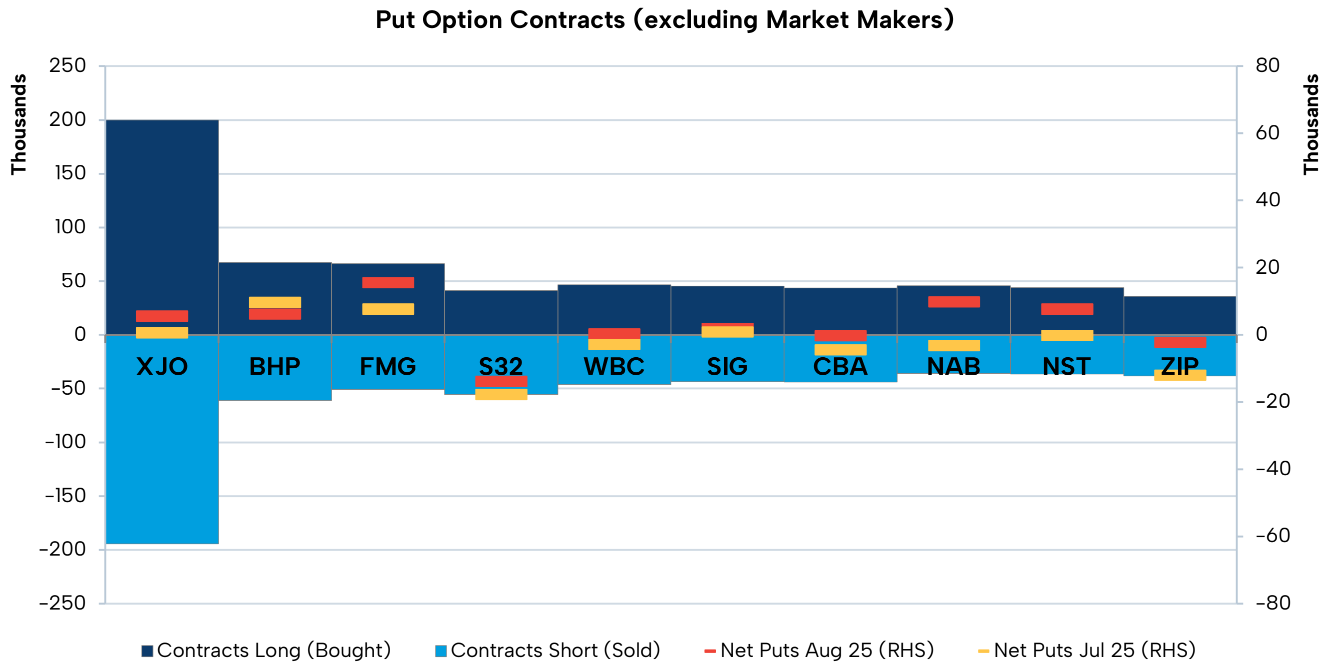
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 25

Top 10 Call and Put Option Contracts



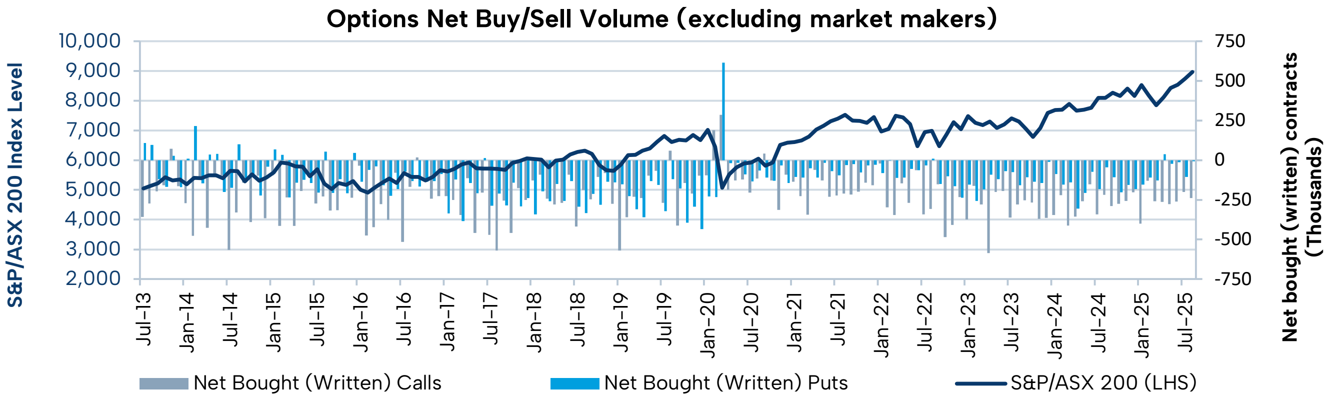


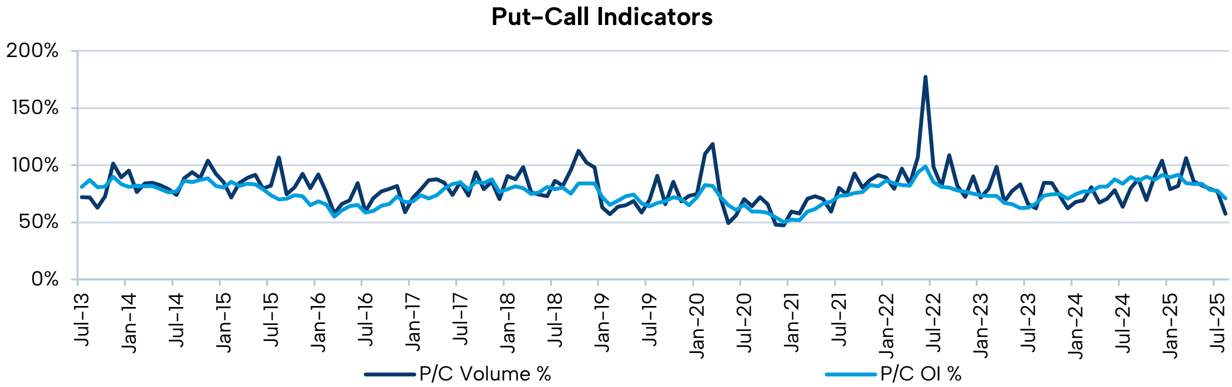
NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

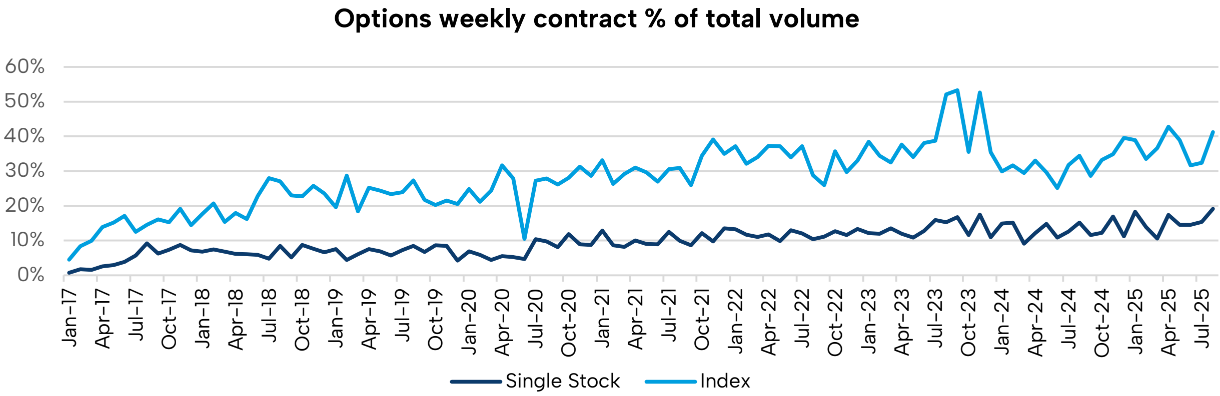
ASX EQUITY DERIVATIVES

August 25

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







ASX EQUITY DERIVATIVES

August 25

Options – Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-25	3,599,431	2,068,269	5,667,700	5,003,483	45,725	616,842	1,650
Jul-25	2,985,334	2,298,386	5,283,720	4,668,483	14,202	600,435	600
Variance	20.6%	-10.0%	7.3%	7.2%	222.0%	2.7%	175.0%
Aug-24	3,545,359	2,837,246	6,382,605	5,692,207	16,997	671,366	2,035
Variance	1.5%	-27.1%	-11.2%	-12.1%	169.0%	-8.1%	-18.9%
Cal Yr to date	25,471,103	20,539,022	46,010,125	40,892,613	120,052	4,983,851	13,609
Fin Yr to date	6,584,765	4,366,655	10,951,420	9,671,966	59,927	1,217,277	2,250

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-25	1,123.9	459.1	1,583.0	608.4	200.1	627.6	146.9
Jul-25	746.9	486.6	1,233.5	627.1	27.1	527.0	52.2
Variance	50.5%	-5.6%	28.3%	-3.0%	637.7%	19.1%	181.2%
Aug-24	804.7	576.1	1,380.8	634.5	62.7	524.3	159.4
Variance	39.7%	-20.3%	14.6%	-4.1%	219.2%	19.7%	-7.8%
Cal Yr to date	6,468.8	5,367.1	11,835.9	5,376.5	433.9	4,889.4	1,136.1
Fin Yr to date	1,870.8	945.7	2,816.5	1,235.4	227.3	1,154.6	199.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-25	1,786,976	1,267,804	3,054,780	2,777,200	19,573	257,257	750
Jul-25	1,699,210	1,317,947	3,017,158	2,775,687	3,616	237,354	500
Variance	5.2%	-3.8%	1.2%	0.1%	441.3%	8.4%	50.0%
Aug-24	1,912,488	1,711,374	3,623,862	3,316,567	9,612	297,683	0
Variance	-6.6%	-25.9%	-15.7%	-16.3%	103.6%	-13.6%	N/A
Cal Yr to date	13,417,494	11,046,064	24,463,559	22,401,489	48,715	2,009,583	3,766
Fin Yr to date	3,486,186	2,585,751	6,071,938	5,552,887	23,189	494,611	1,250

MORE INFORMATION

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