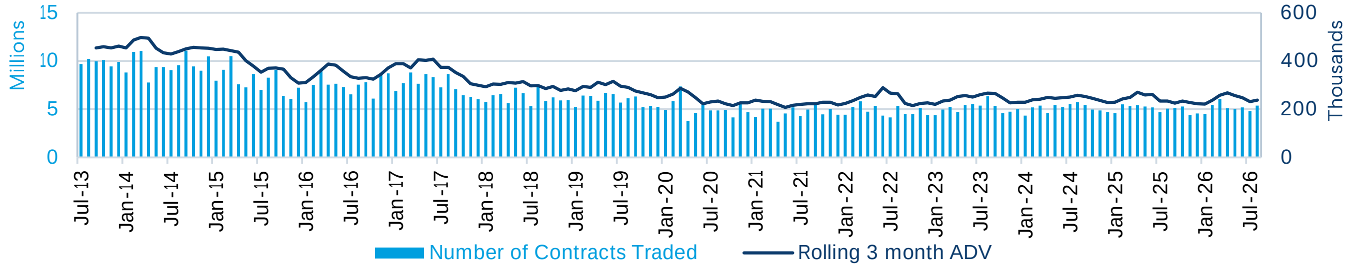
ASX EQUITY DERIVATIVES

Options and Futures Statistics

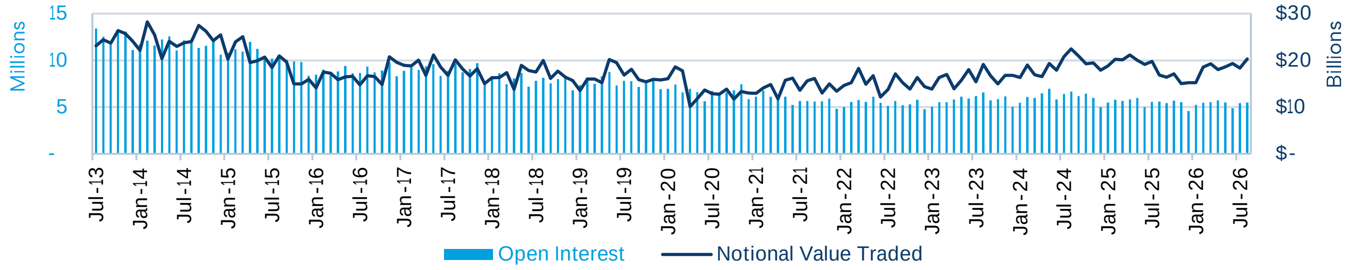
August 26

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

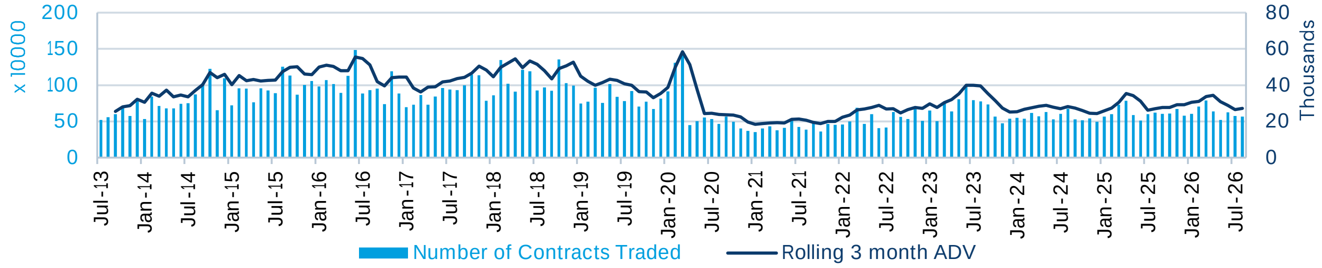
Single Stock Options Volume and ADV



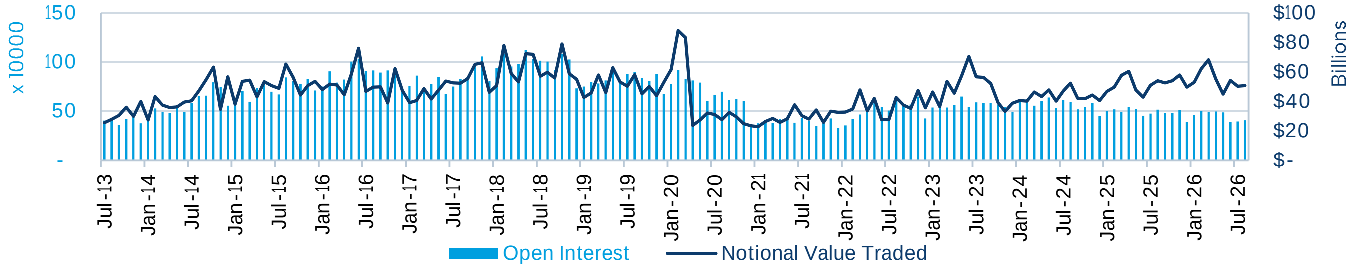
Single Stock Options Open Interest & Notional Value Traded



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

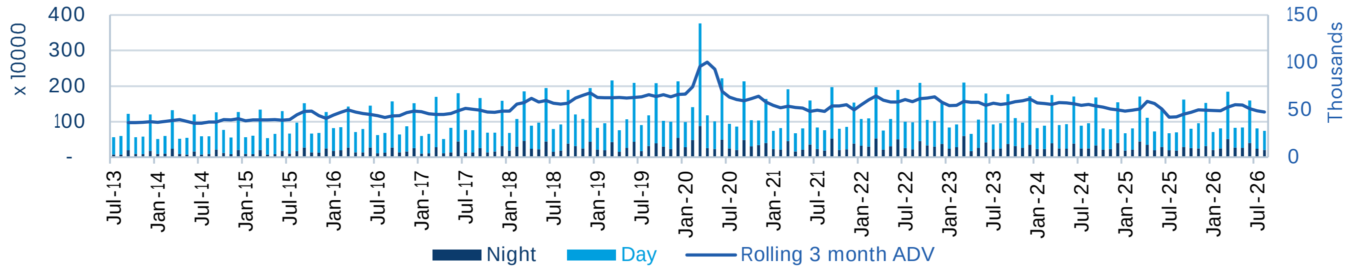
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

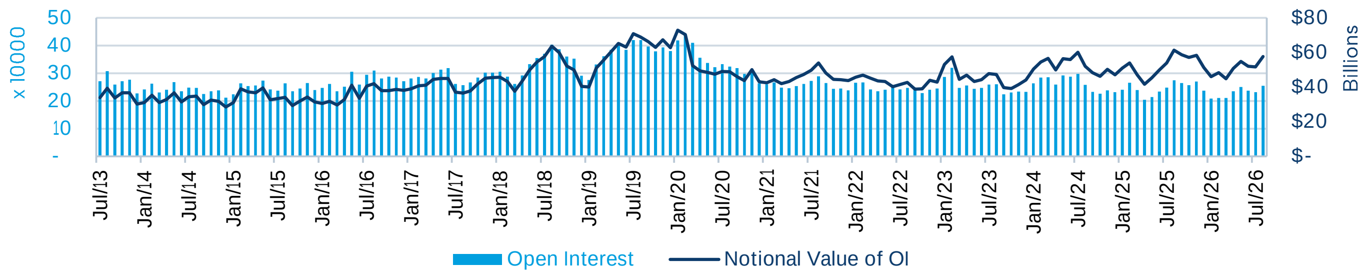
August 26

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

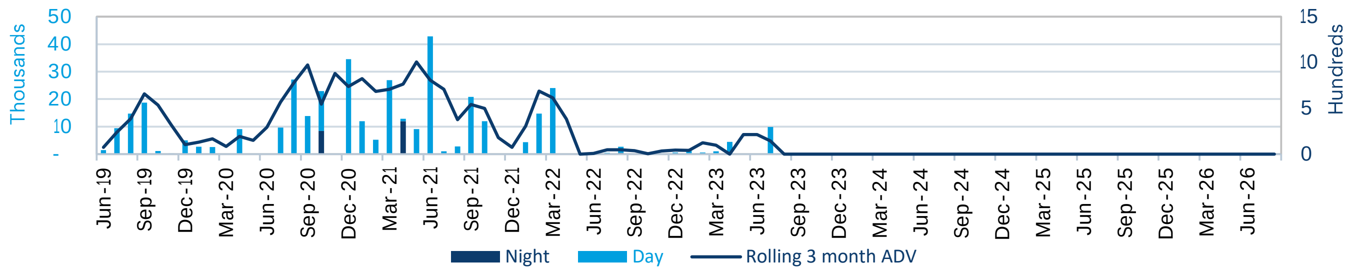
SPI 200 (AP) Futures Volume by Session and ADV



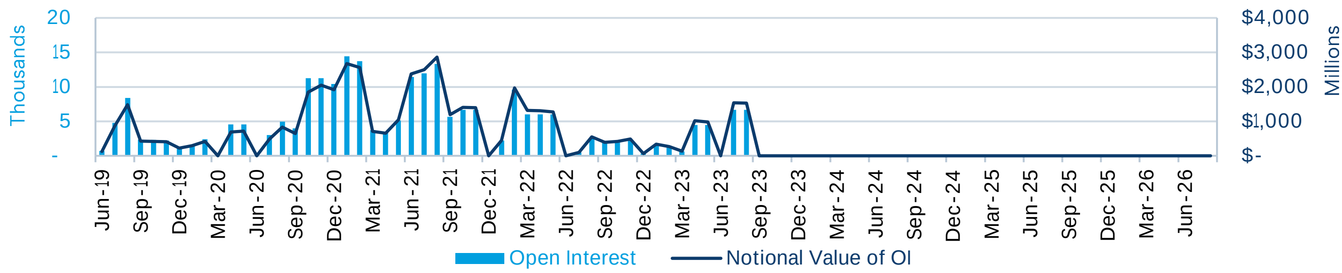
SPI 200 (AP) Futures Open Interest



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 26

Options - Top Classes by Volume

RANK	AUG 26	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	BHP	678,292	14.5%	287,069	236.3%	140,659,863	48.2%	60.3%	-11,401	14,132
2	XJO	565,330	12.1%	406,920	138.9%	NULL	NULL	102.7%	5,401	10,597
3	STO	320,054	6.9%	205,508	155.7%	204,029,928	15.7%	4.3%	-28,347	-8,799
4	FMG	267,497	5.7%	175,882	152.1%	143,721,747	18.6%	104.2%	-12,690	-3,060
5	PLS	244,787	5.2%	210,394	116.3%	475,042,376	5.2%	21.7%	19,971	-10,314
6	NAB	213,826	4.6%	148,351	144.1%	88,930,146	24.0%	82.4%	3,903	-827
7	WBC	180,759	3.9%	162,992	110.9%	87,843,575	20.6%	66.7%	821	-7,418
8	SIG	164,095	3.5%	544,393	30.1%	269,502,890	6.1%	48.8%	15,698	621
9	CBA	159,103	3.4%	103,919	153.1%	41,050,417	38.8%	114.5%	6,686	-3,771
10	ANZ	156,043	3.3%	159,904	97.6%	83,224,561	18.7%	63.9%	-8,457	-2,502
11	NST	146,805	3.1%	110,769	132.5%	126,397,863	11.6%	31.8%	-8,950	5,122
12	WHC	142,438	3.1%	144,099	98.8%	82,944,039	17.2%	146.9%	-29,263	18,046
13	S32	141,929	3.0%	136,966	103.6%	312,193,707	4.5%	96.2%	-13,829	-24,685
14	CSL	126,756	2.7%	65,253	194.3%	30,356,855	41.8%	65.7%	-1,195	4,790
15	RIO	118,708	2.5%	82,822	143.3%	22,384,820	53.0%	60.9%	-651	-1,048
16	WDS	117,825	2.5%	131,327	89.7%	83,372,797	14.1%	32.5%	-2,868	-2,384
17	TLS	108,245	2.3%	264,715	40.9%	631,842,772	1.7%	306.9%	8,834	-4,636
18	EVN	108,114	2.3%	48,759	221.7%	156,133,094	6.9%	32.8%	-10,629	-882
19	ZIP	101,718	2.2%	112,664	90.3%	414,136,233	2.5%	78.2%	-15,961	-18,846
20	MQG	79,243	1.7%	37,192	213.1%	10,437,244	75.9%	65.3%	384	775
21	LLC	67,647	1.4%	77,484	87.3%	52,036,523	13.0%	94.4%	4,831	-5,026
22	RRL	62,697	1.3%	65,316	96.0%	64,314,740	9.7%	43.3%	-8,266	-1,024
23	WES	56,649	1.2%	35,212	160.9%	29,605,848	19.1%	79.1%	-1,107	-1,371
24	QBE	54,624	1.2%	54,272	100.6%	68,696,982	8.0%	101.9%	-95	-325
25	ILU	52,836	1.1%	58,402	90.5%	41,608,767	12.7%	113.9%	-7,585	-1,778
26	WOW	50,700	1.1%	44,746	113.3%	43,764,438	11.6%	52.9%	-319	-901
27	PDN	47,863	1.0%	52,240	91.6%	49,053,195	9.8%	66.0%	-14,262	-3,290
28	LYC	45,095	1.0%	30,245	149.1%	69,363,040	6.5%	90.2%	-1,835	-753
29	AGL	44,582	1.0%	43,581	102.3%	89,612,763	5.0%	113.4%	-4,165	-1,295
30	SFR	44,209	0.9%	30,253	146.1%	34,695,504	12.7%	52.0%	-620	-514
	Market*	4,668,469	100.0%	4,031,649	115.8%	3,946,956,727	11.8%	60.4%	-115,966	-51,366

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

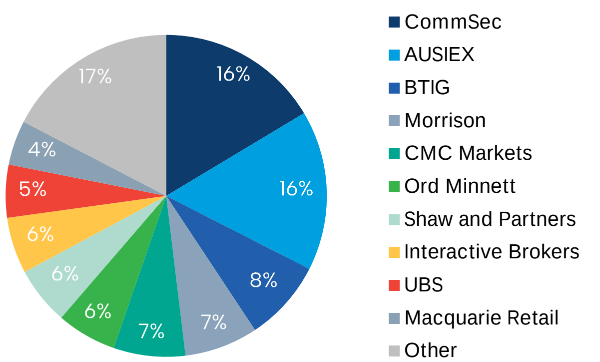
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

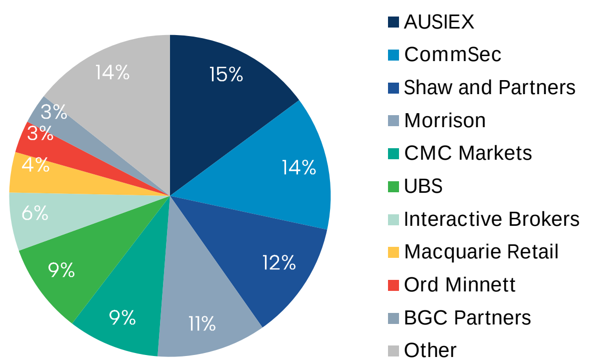
August 26

Options Market Share by Volume and Value Traded

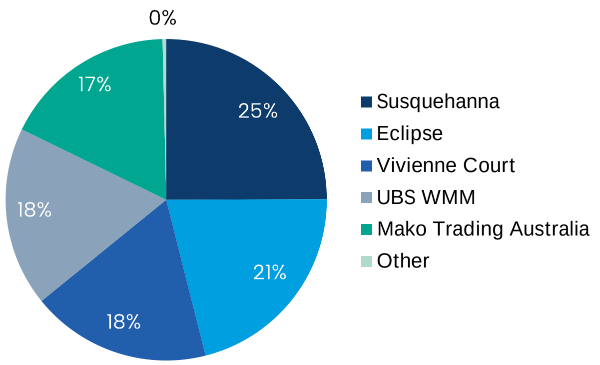
Top 10 Brokers by Volume



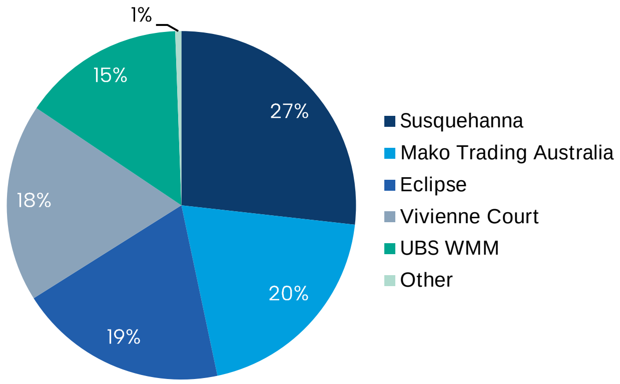
Top 10 Brokers by Value



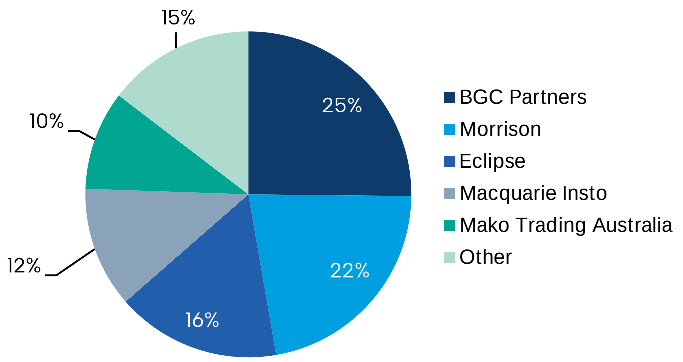
Top 5 Market Makers by Volume



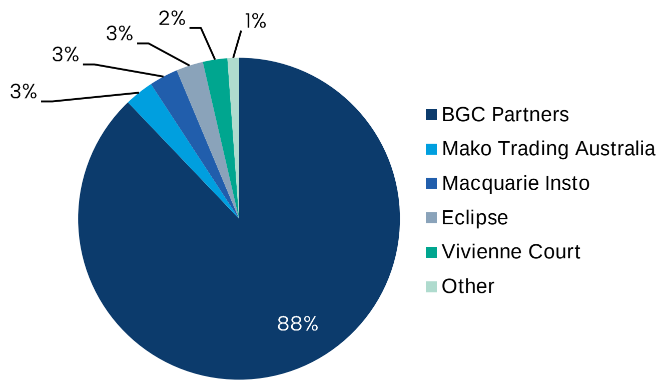
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



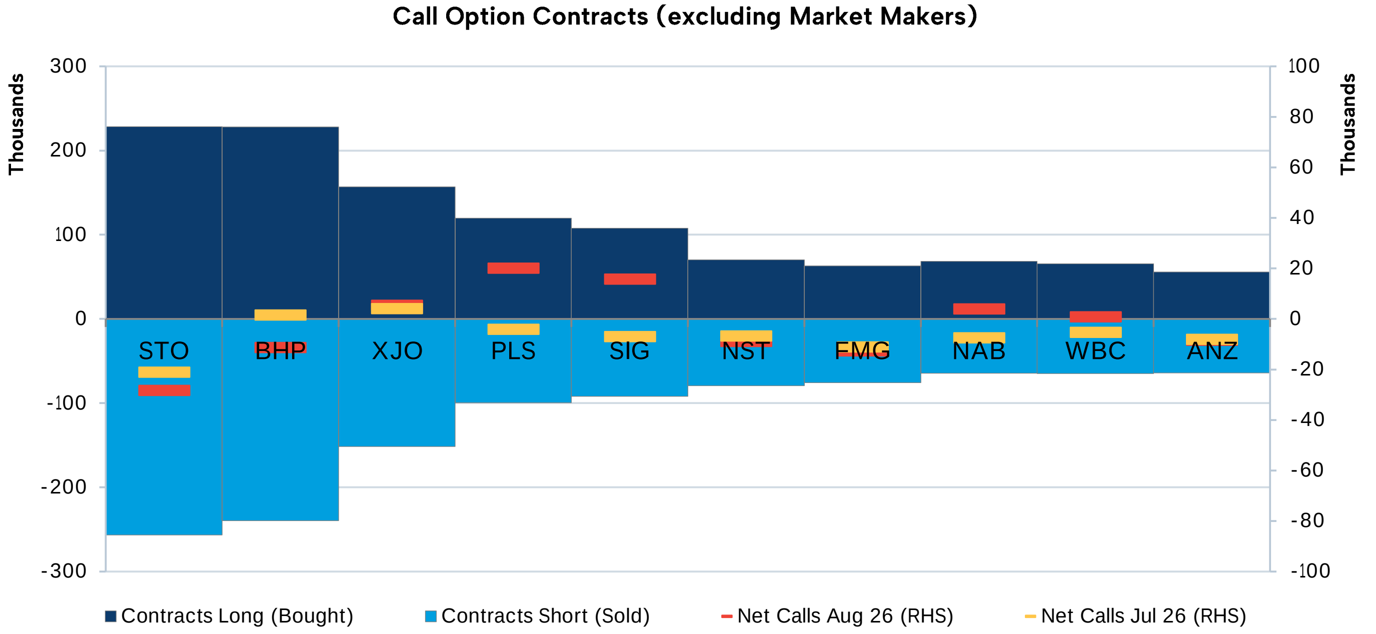
NOTE: The above charts include contracts traded in both Single Stock and Index options

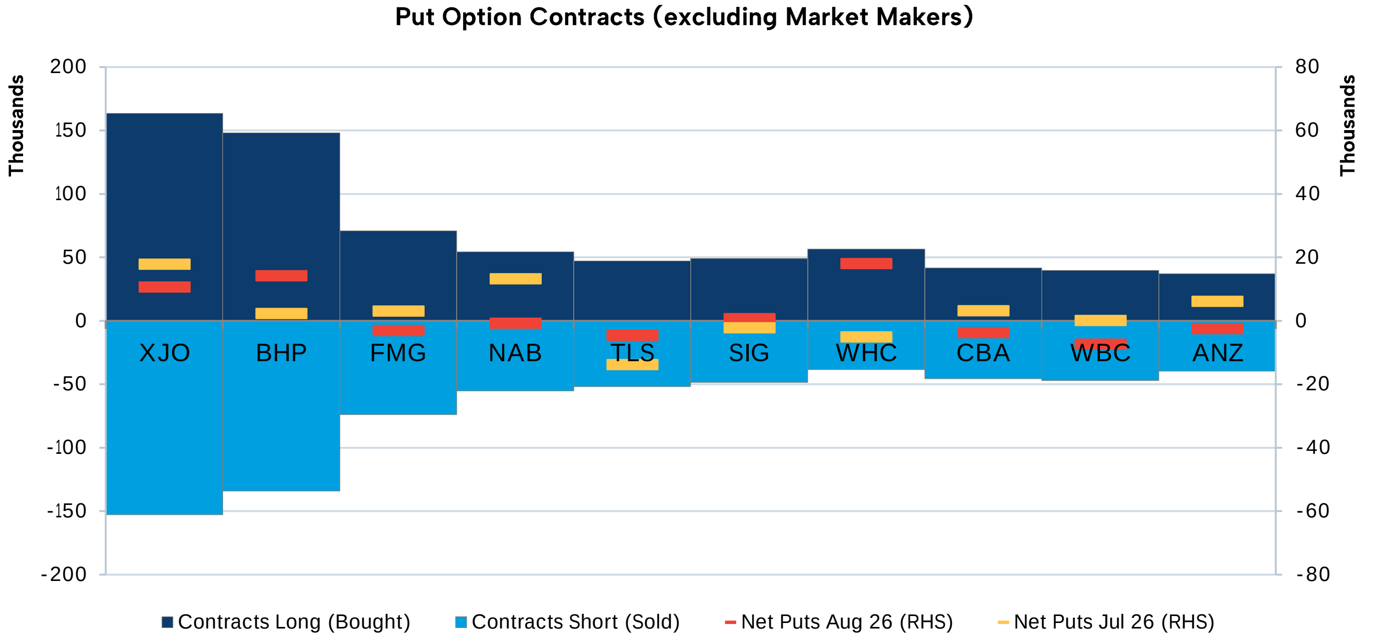
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 26

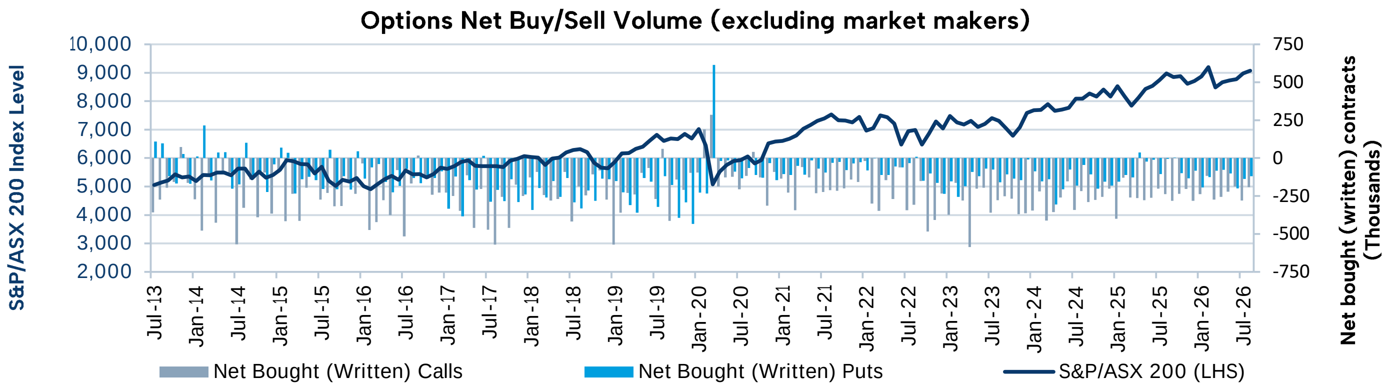
Top 10 Call and Put Option Contracts

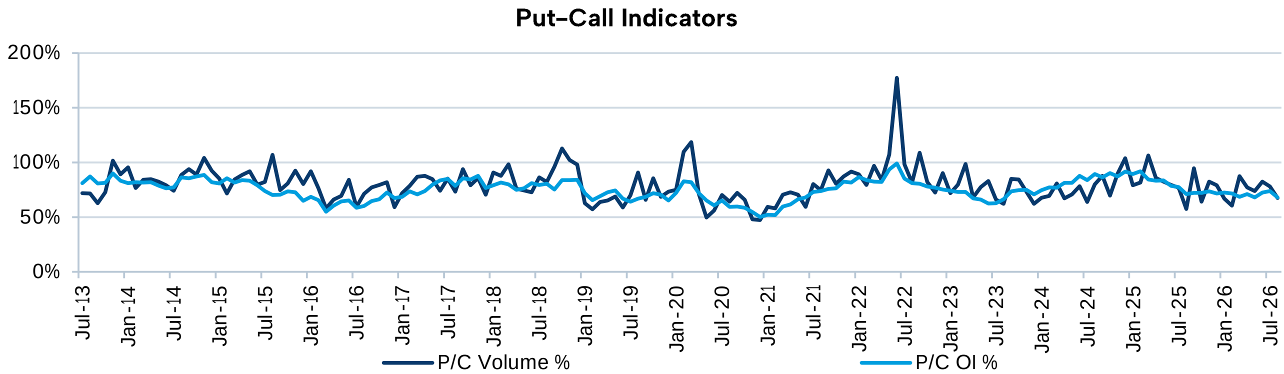


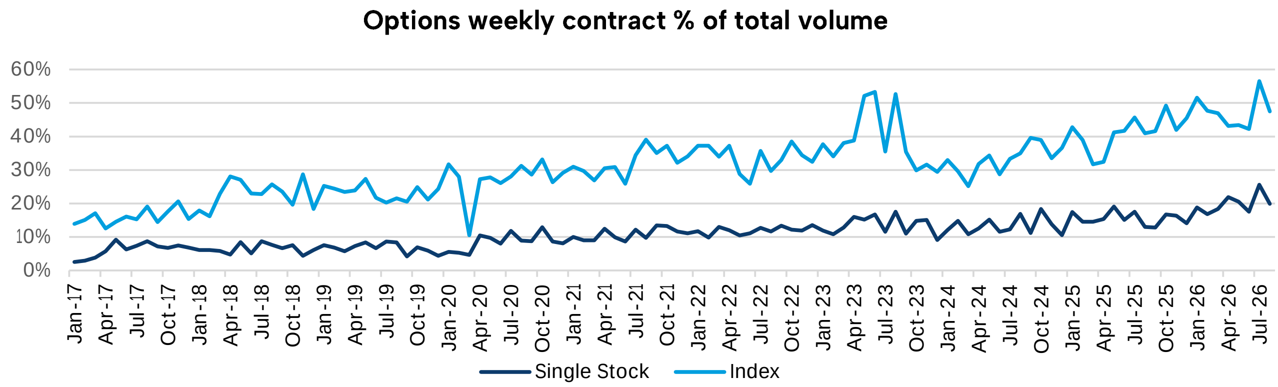


NOTE: The charts above show the number of contracts bought and sold by non-market-making participants in the top 10 underlying securites

S&P/ASX 200 Volatility Index, Net Buy/Sell, Put-Call Indicators and Weekly Contract Market share







ASX EQUITY DERIVATIVES

August 26

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-26	3,540,486	2,386,703	5,927,189	5,343,996	17,863	562,330	3,000
Jul-26	3,016,379	2,355,726	5,372,105	4,787,405	9,878	574,472	350
Variance	17.4%	1.3%	10.3%	11.6%	80.8%	-2.1%	757.1%
Aug-25	3,599,431	2,068,269	5,667,700	5,003,483	45,725	616,842	1,650
Variance	-1.6%	15.4%	4.6%	6.8%	-60.9%	-8.8%	81.8%
Cal Yr to date	26,718,738	19,795,618	46,514,356	41,382,452	113,873	5,003,332	14,699
Fin Yr to date	6,556,865	4,742,429	11,299,294	10,131,401	27,741	1,136,802	3,350

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-26	1,156.2	410.9	1,567.0	747.4	46.0	498.4	275.3
Jul-26	595.2	506.5	1,101.7	659.0	31.6	380.3	30.8
Variance	94.2%	-18.9%	42.2%	13.4%	45.6%	31.0%	795.1%
Aug-25	1,123.9	459.1	1,583.0	608.4	200.1	627.6	146.9
Variance	2.9%	-10.5%	-1.0%	22.9%	-77.0%	-20.6%	87.4%
Cal Yr to date	7,425.4	5,673.6	13,099.0	6,663.8	281.1	4,846.0	1,308.1
Fin Yr to date	1,751.4	917.4	2,668.7	1,406.4	77.5	878.7	306.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-26	3,503,838	2,385,105	5,888,943	5,475,520	6,503	405,920	1,000
Jul-26	3,358,313	2,481,225	5,839,538	5,440,049	3,759	395,730	0
Variance	4.3%	-3.9%	0.8%	0.7%	73.0%	2.6%	N/A
Aug-25	3,573,953	2,535,608	6,109,561	5,554,401	39,146	514,514	1,500
Variance	-2.0%	-5.9%	-3.6%	-1.4%	-83.4%	-21.1%	-33.3%
Cal Yr to date	27,447,115	19,414,202	46,861,317	43,138,879	82,486	3,634,226	5,726
Fin Yr to date	6,862,151	4,866,330	11,728,481	10,915,569	10,262	801,650	1,000

MORE INFORMATION

Gregory Pill - Head of Equity Derivative Products
Email: Greg.Pill@asx.com.au

Benjamin Krishna - Product Manager, Equity Derivatives
Email: Benjamin.Krishna@asx.com.au

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