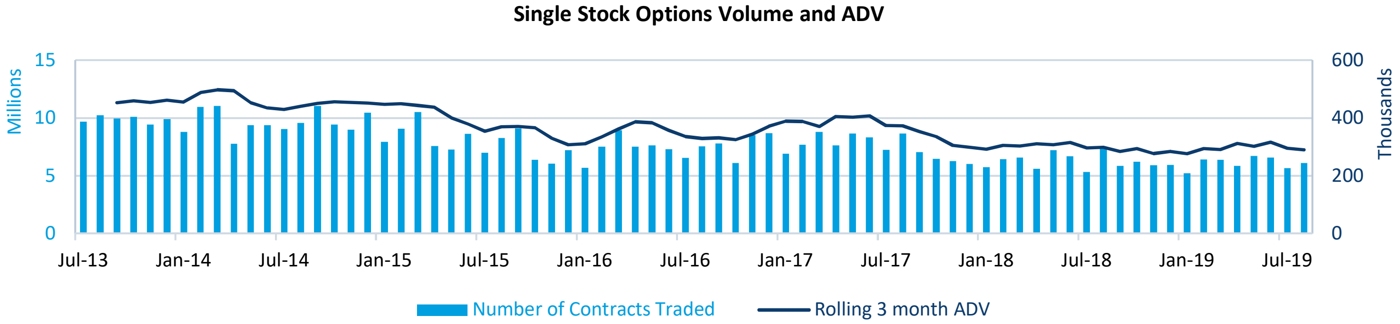
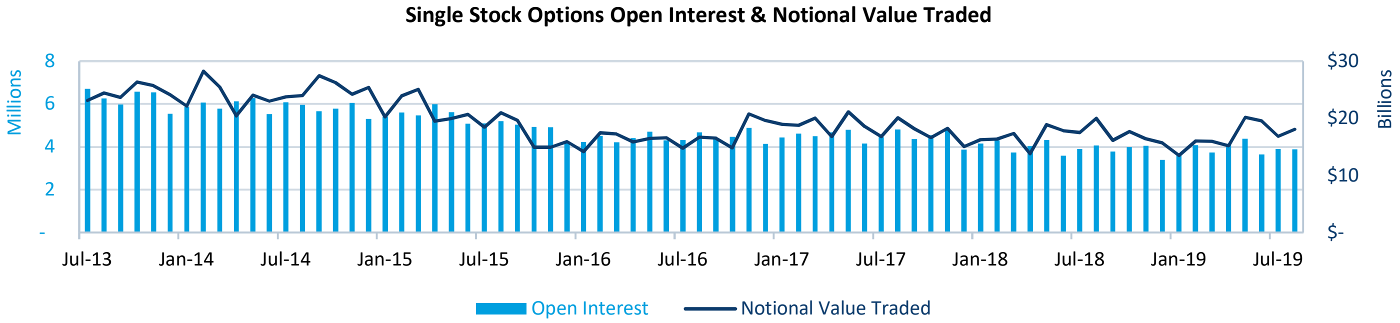
ASX EQUITY DERIVATIVES

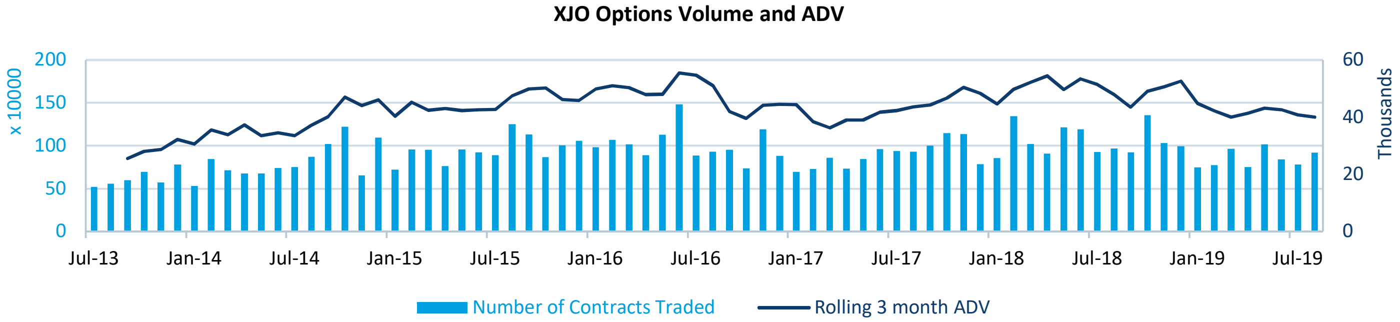
Options and Futures Statistics

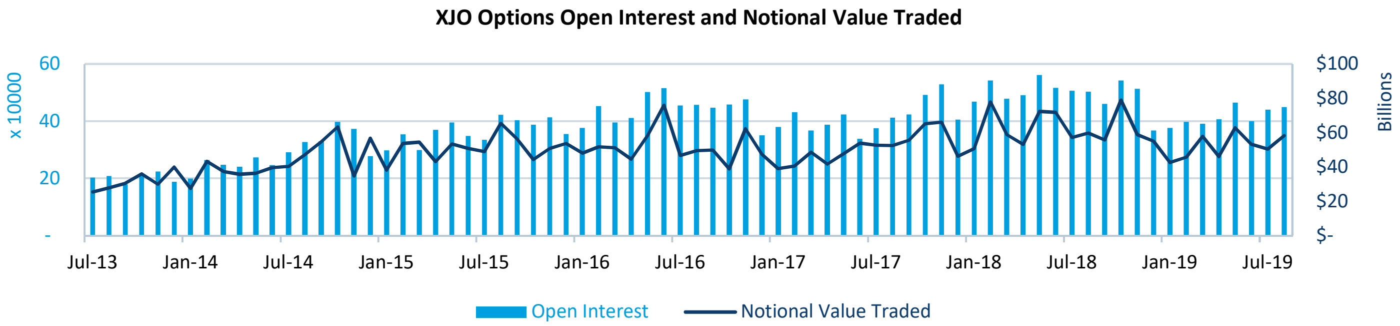
August 19

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

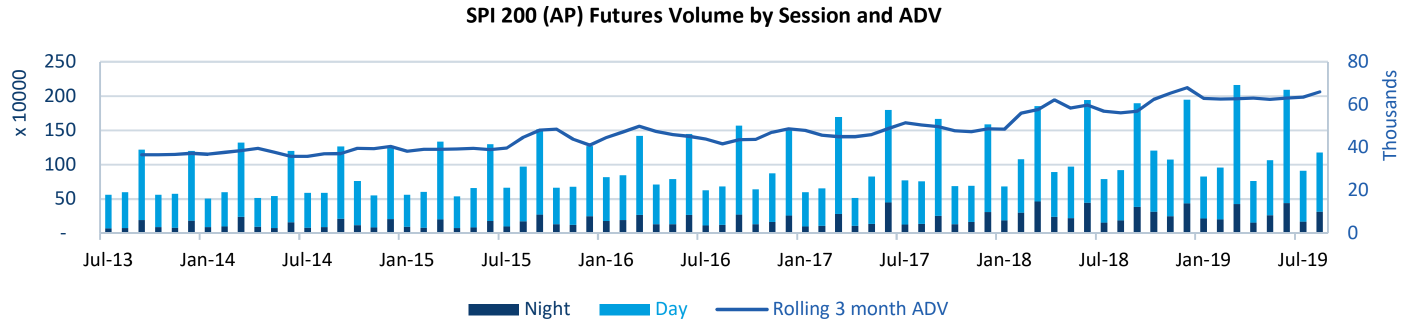
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

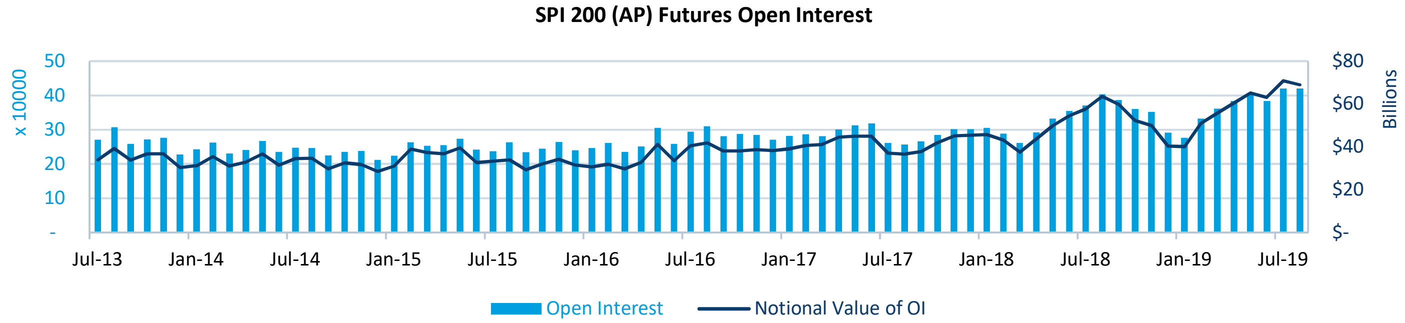
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

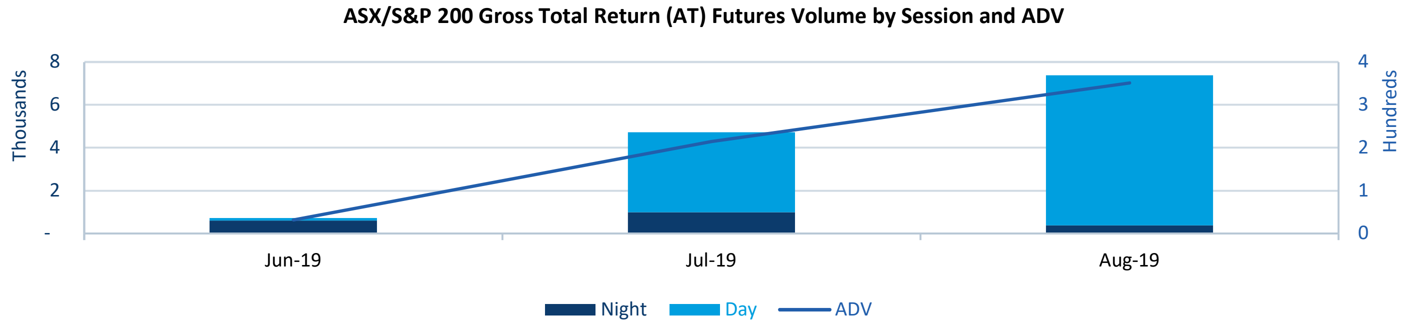
ASX EQUITY DERIVATIVES

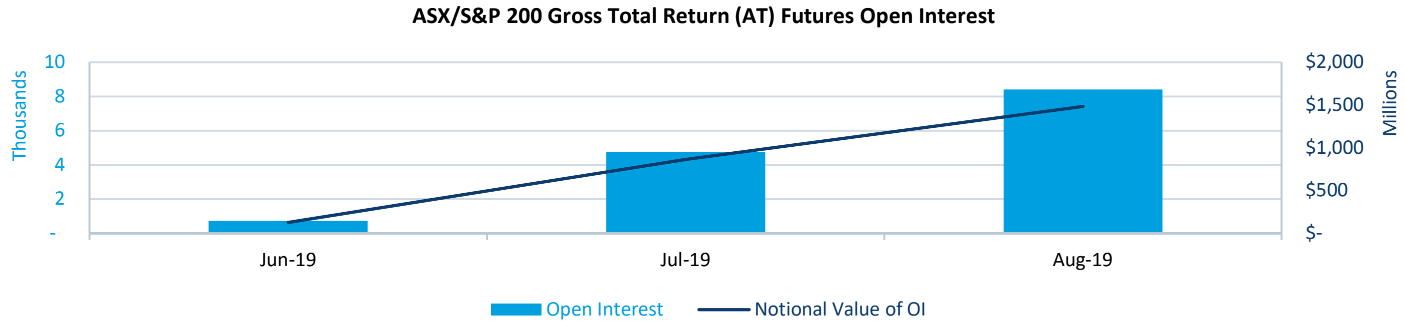
August 19

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 19

Options - Top Classes by Volume

RANK	AUG 19	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	919,729	15.4%	449,780	204.5%	N/A	N/A	223.0%	-15,324	-8,401
2	FMG	549,591	9.2%	269,451	204.0%	496,022,686	11.1%	134.6%	-16,702	3,749
3	BHP	533,963	8.9%	202,534	263.6%	162,859,205	32.8%	92.1%	10,172	-8,033
4	TLS	370,425	6.2%	363,580	101.9%	658,485,924	5.6%	48.9%	-13,728	-8,360
5	CBA	322,124	5.4%	137,402	234.4%	75,535,237	42.6%	89.6%	9,251	-6,234
6	RIO	296,321	5.0%	94,367	314.0%	50,516,920	58.7%	126.6%	-1,780	-5,177
7	AWC	292,191	4.9%	196,112	149.0%	326,346,743	9.0%	31.6%	42,162	-4,807
8	NCM	231,634	3.9%	68,526	338.0%	84,803,684	27.3%	91.8%	-6,263	-4,706
9	S32	198,037	3.3%	100,789	196.5%	453,823,029	4.4%	137.9%	16,367	-13,889
10	WBC	184,458	3.1%	161,072	114.5%	126,239,486	14.6%	38.2%	10,075	-5,806
11	ANZ	170,147	2.9%	179,162	95.0%	107,777,636	15.8%	61.5%	2,681	-8,133
12	NAB	168,886	2.8%	156,029	108.2%	123,610,997	13.7%	31.0%	4,481	-5,390
13	AMP	157,909	2.6%	170,000	92.9%	635,448,654	2.5%	129.3%	-12,761	6,668
14	WPL	139,820	2.3%	73,347	190.6%	62,933,710	22.2%	89.8%	2,342	968
15	OSH	129,517	2.2%	76,467	169.4%	121,508,367	10.7%	44.9%	23,942	-2,433
16	WES	126,047	2.1%	60,883	207.0%	48,995,870	25.7%	42.9%	13,937	8,251
17	CSL	125,255	2.1%	37,971	329.9%	19,424,844	64.5%	81.2%	-412	2,089
18	WOW	123,069	2.1%	54,695	225.0%	63,704,656	19.3%	43.9%	2,744	-1,285
19	IAG	120,589	2.0%	50,489	238.8%	126,061,934	9.6%	6.1%	-1,738	-6,955
20	AMC	104,760	1.8%	64,887	161.4%	86,377,397	12.1%	119.4%	7,734	6,972
21	MQG	88,702	1.5%	29,547	300.2%	19,257,856	46.1%	158.2%	2,716	1,574
22	SUN	82,283	1.4%	33,500	245.6%	82,325,475	10.0%	8.7%	-490	-1,955
23	BLD	74,509	1.2%	37,439	199.0%	221,985,522	3.4%	101.3%	8,882	-11,767
24	LLC	72,709	1.2%	75,780	95.9%	64,005,829	11.4%	35.2%	-5,282	-1,290
25	OZL	72,304	1.2%	29,866	242.1%	49,027,497	14.7%	69.7%	-3	-4,584
26	QAN	67,804	1.1%	19,676	344.6%	146,969,989	4.6%	60.4%	3,712	5,463
27	STO	66,752	1.1%	42,335	157.7%	134,561,183	5.0%	66.4%	266	789
28	BXB	63,840	1.1%	50,283	127.0%	116,204,270	5.5%	40.1%	-5,448	-4,057
29	QBE	59,236	1.0%	30,493	194.3%	97,150,924	6.1%	18.3%	-4,324	480
30	ORG	55,055	0.9%	63,931	86.1%	133,346,548	4.1%	91.6%	-3,766	3,171
	Market*	**5,967,666**	**100.0%**	**3,380,393**	**176.5%**	**4,895,312,072**	**12.2%**	**-99.5%**	**73,443**	**-73,088**

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

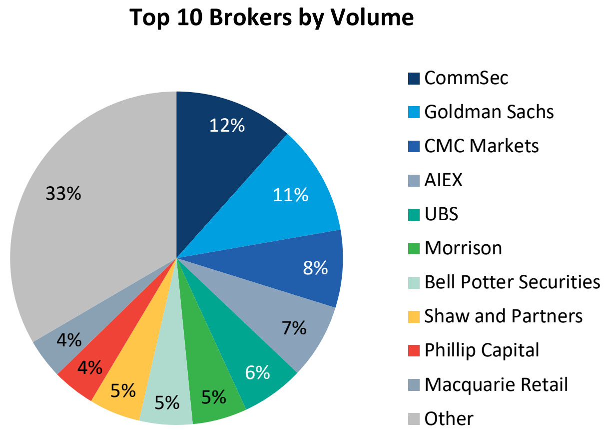
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

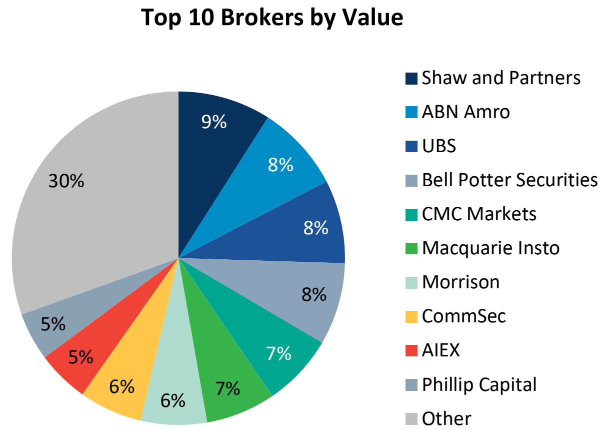
* Only TOP 30 ETO classes included

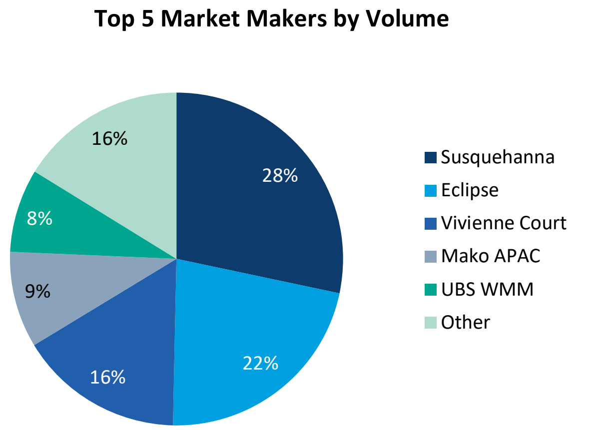
ASX EQUITY DERIVATIVES

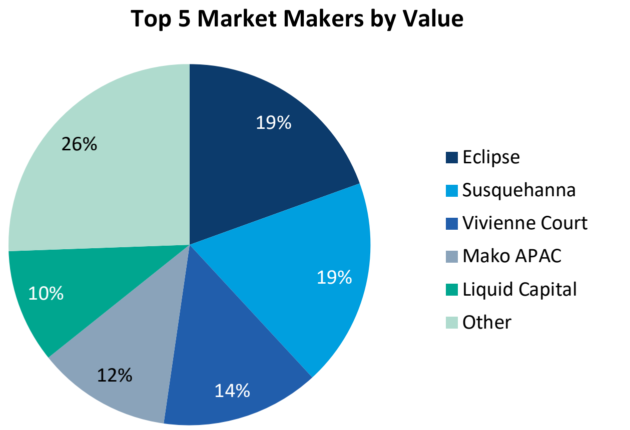
August 19

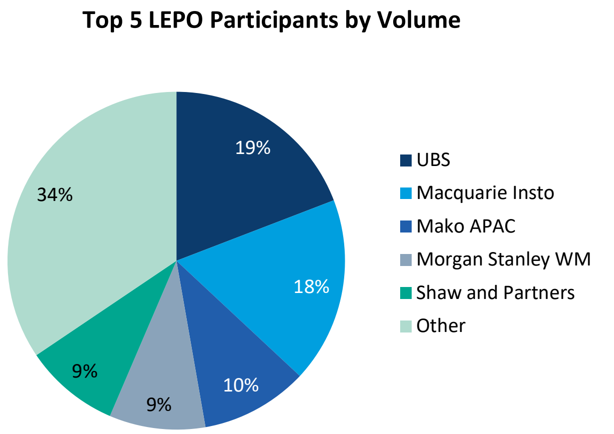
Options Market Share by Volume and Value Traded

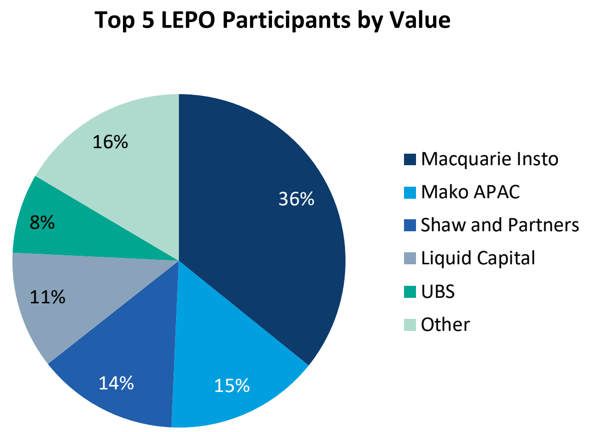












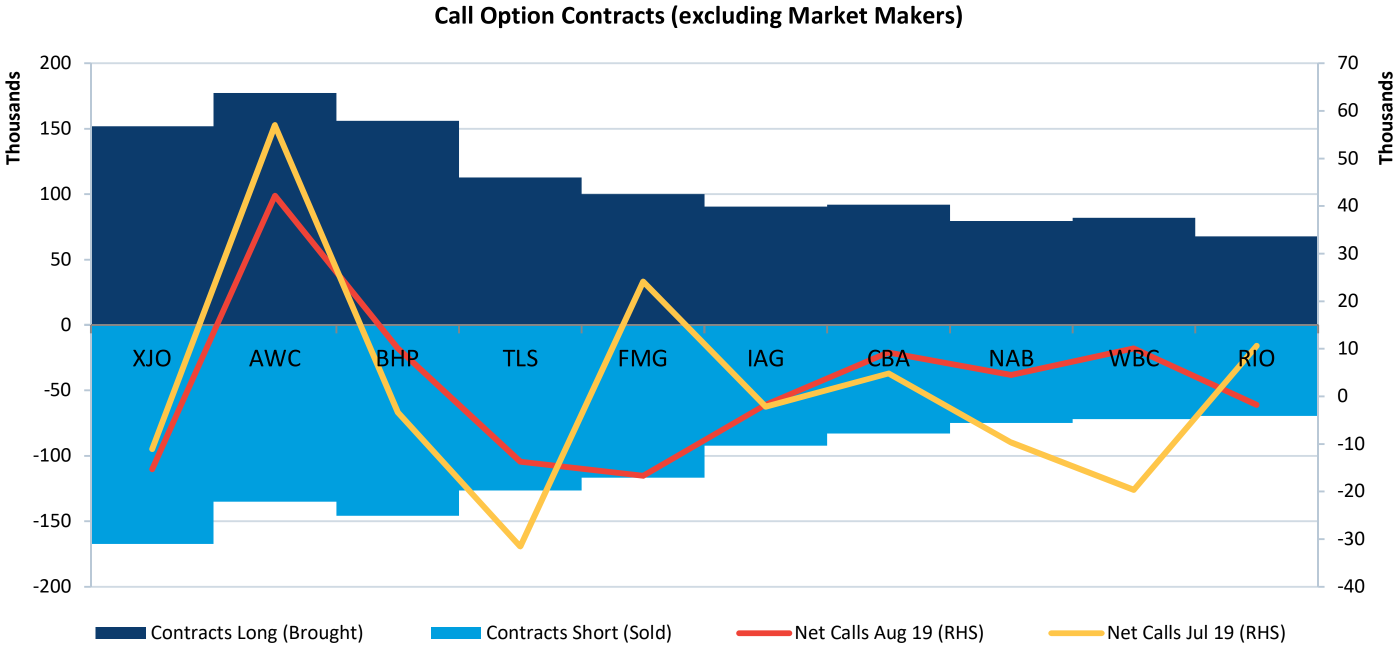
NOTE: The above charts include contracts traded in both Single Stock and Index options

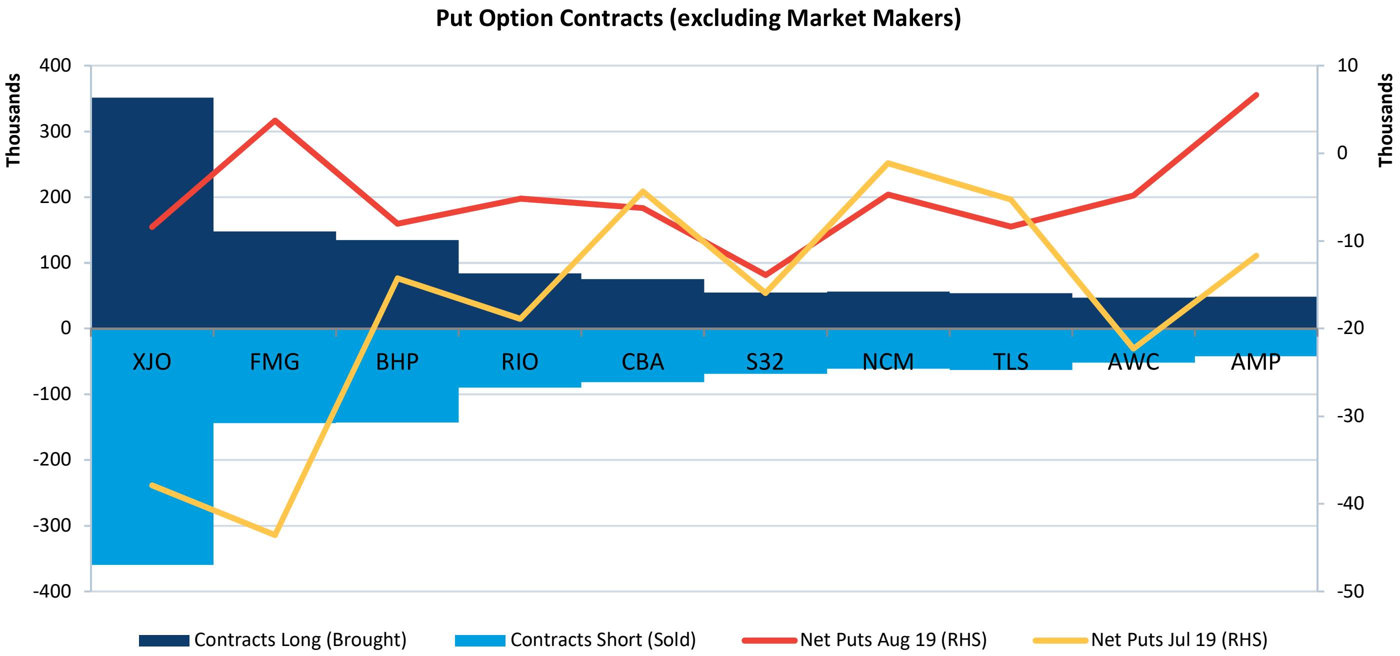
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 19

Top 10 Call and Put Option Contracts



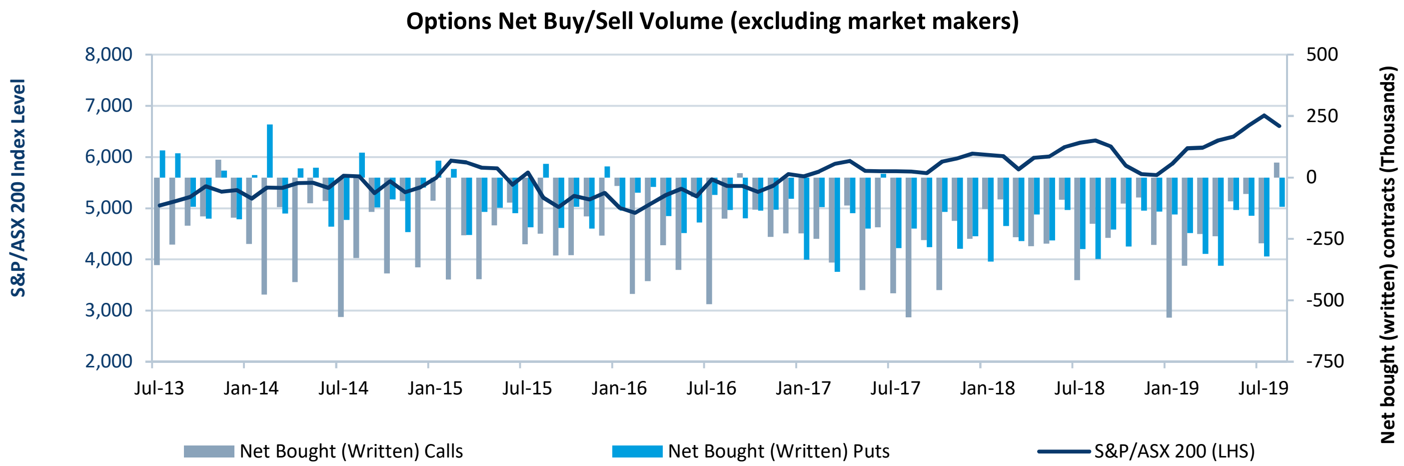


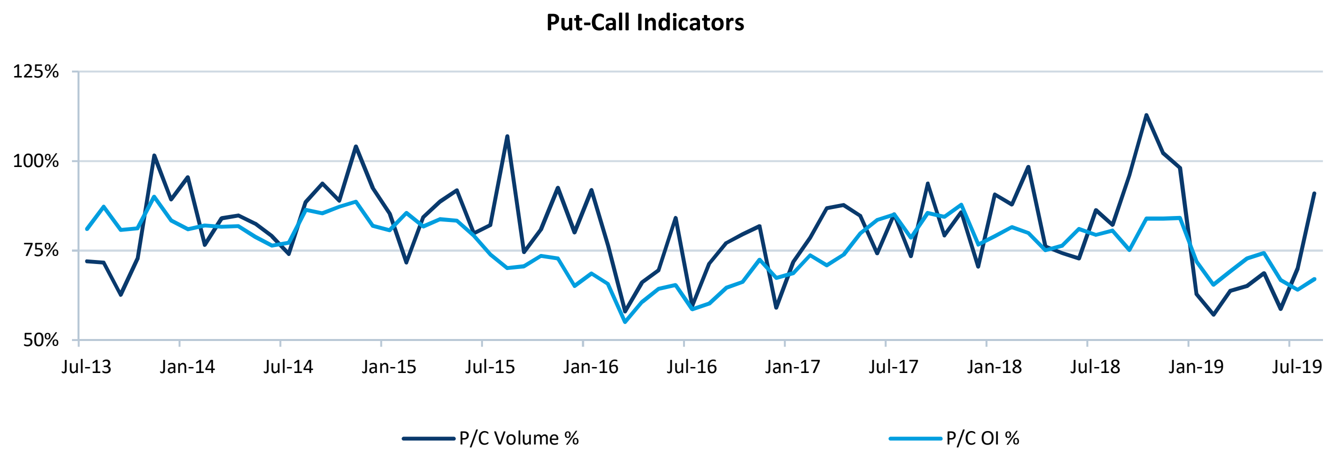
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

August 19

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





ASX EQUITY DERIVATIVES

August 19

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-19	3,686,597	3,351,475	7,038,072	6,085,749	32,594	919,729	0
Jul-19	3,805,517	2,664,478	6,469,995	5,648,279	40,140	781,574	2
Variance	-3.1%	25.8%	8.8%	7.7%	-18.8%	17.7%	-100.0%
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-19.5%	28.3%	-2.1%	-2.9%	-78.6%	19.2%	-100.0%
Cal Yr to date	33,487,271	22,299,488	55,786,759	47,277,587	1,718,771	6,787,114	3,287
Fin Yr to date	7,492,114	6,015,953	13,508,067	11,734,028	72,734	1,701,303	2

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-19	692.9	729.7	1,422.6	649.9	111.1	661.6	0.0
Jul-19	809.0	338.7	1,147.7	533.6	103.9	510.1	0.1
Variance	-14.4%	115.5%	24.0%	21.8%	6.9%	29.7%	-100.0%
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	-30.3%	107.9%	5.8%	12.6%	-64.2%	50.8%	-100.0%
Cal Yr to date	8,856.2	3,413.2	12,269.3	4,428.3	3,076.7	4,559.2	205.1
Fin Yr to date	1,501.9	1,068.4	2,570.3	1,183.5	214.9	1,171.7	0.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-19	2,595,345	1,739,166	4,334,512	3,547,639	337,092	449,605	175
Jul-19	2,646,585	1,695,219	4,341,805	3,563,110	337,551	440,969	175
Variance	-1.9%	2.6%	-0.2%	-0.4%	-0.1%	2.0%	0.0%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-4.1%	-1.8%	-3.2%	-5.7%	7.1%	12.8%	316.7%
Cal Yr to date	20,596,050	14,197,936	34,793,989	28,868,054	2,597,240	3,327,477	1,211
Fin Yr to date	5,241,930	3,434,385	8,676,317	7,110,749	674,643	890,574	350

MORE INFORMATION

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