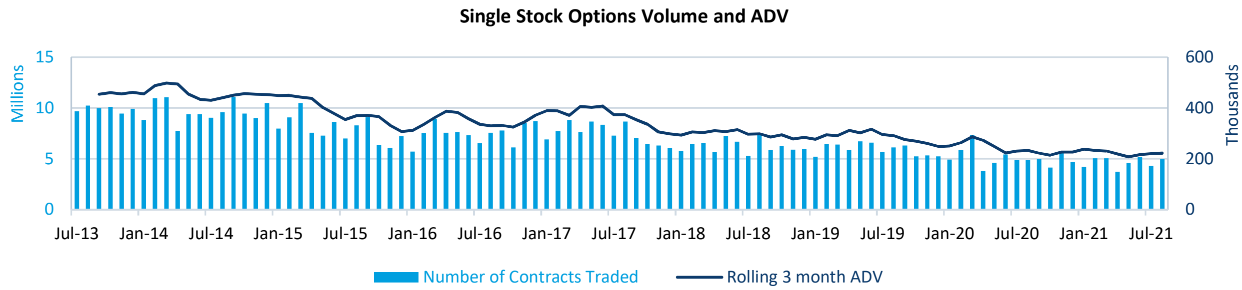
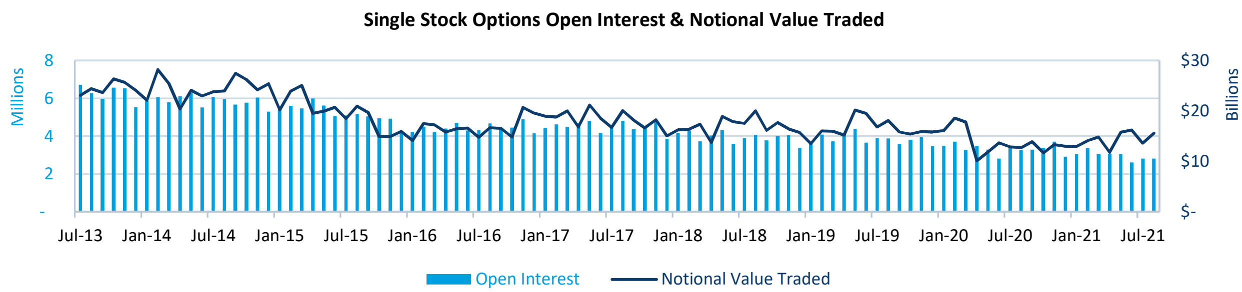
ASX EQUITY DERIVATIVES

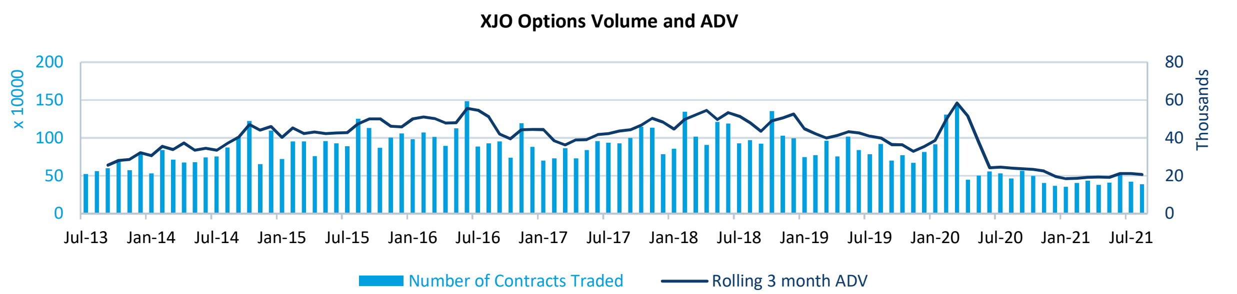
Options and Futures Statistics

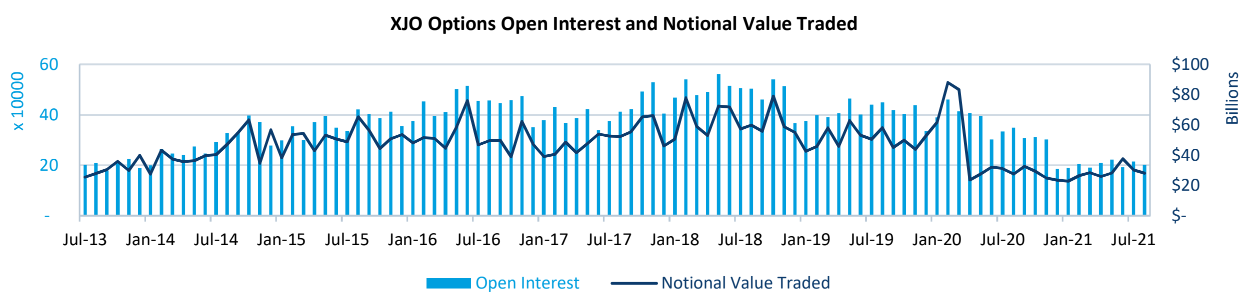
August 21

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

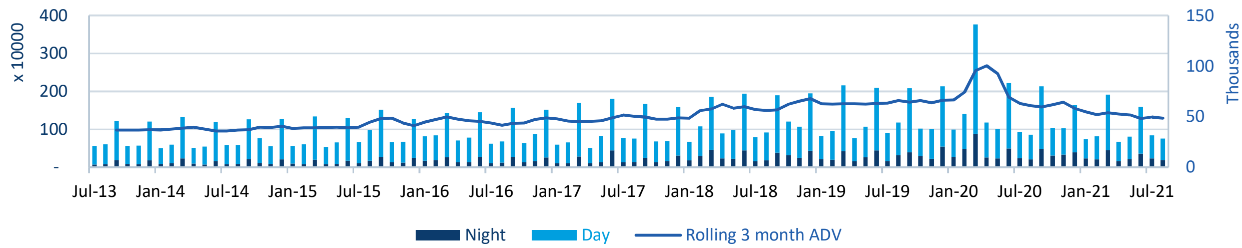
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

ASX EQUITY DERIVATIVES

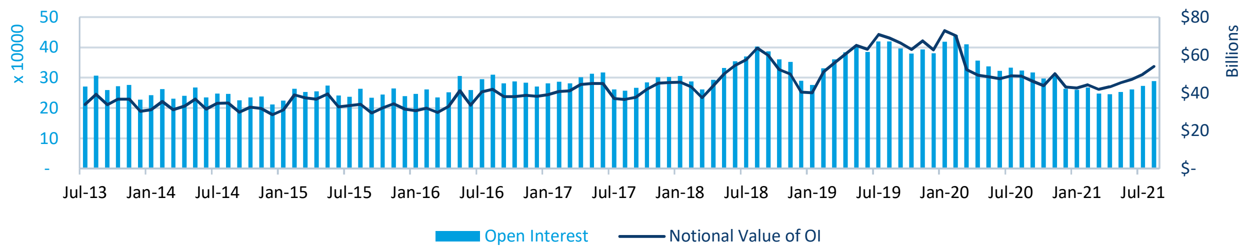
August 21

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

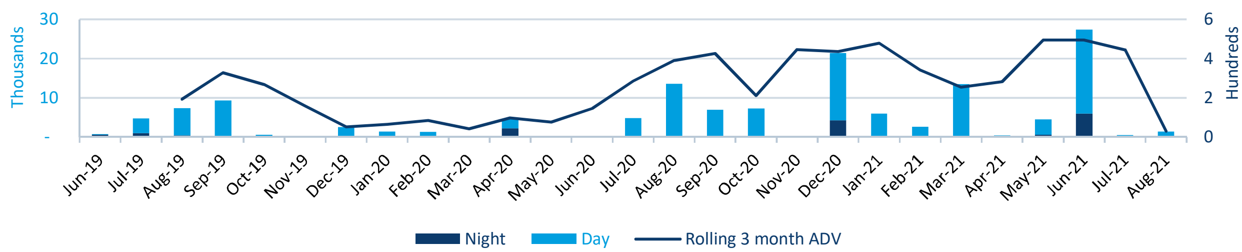
SPI 200 (AP) Futures Volume by Session and ADV



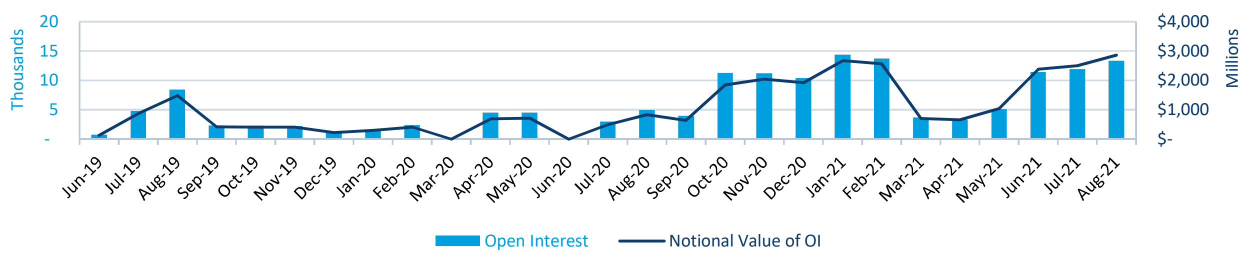
SPI 200 (AP) Futures Open Interest



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 21

Options - Top Classes by Volume

RANK	AUG 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	FMG	408,228	9.8%	124,061	329.1%	236,091,222	17.3%	84.9%	11,638	-12,870
2	TLS	388,196	9.3%	228,226	170.1%	487,266,888	8.0%	24.5%	8,674	-18,073
3	XJO	384,105	9.2%	202,193	190.0%	N/A	N/A	114.8%	-23,463	-7,607
4	BHP	365,018	8.8%	160,621	227.3%	196,853,747	18.5%	69.2%	3,013	-19,545
5	CBA	227,919	5.5%	75,727	301.0%	54,502,280	41.8%	69.3%	3,845	3,088
6	RIO	184,726	4.4%	53,465	345.5%	37,505,338	49.3%	109.0%	-1,400	489
7	WPL	174,400	4.2%	96,777	180.2%	80,453,262	21.7%	214.7%	6,882	6,729
8	NCM	165,518	4.0%	70,247	235.6%	52,414,596	31.6%	120.8%	-5,537	1,750
9	NAB	158,437	3.8%	123,690	128.1%	113,204,948	14.0%	26.1%	-9,002	2,076
10	ANZ	140,714	3.4%	99,499	141.4%	96,128,064	14.6%	57.7%	-8,849	-31
11	STO	123,614	3.0%	75,145	164.5%	197,222,609	6.3%	173.1%	-4,126	845
12	WBC	121,984	2.9%	115,838	105.3%	115,548,285	10.6%	46.3%	-7,770	3,888
13	S32	110,896	2.7%	72,022	154.0%	389,578,792	2.8%	105.7%	-25,020	6,790
14	LLC	107,186	2.6%	32,686	327.9%	46,960,597	22.8%	30.5%	-4,475	62
15	WES	91,608	2.2%	35,480	258.2%	34,788,598	26.3%	36.0%	2,229	-480
16	A2M	89,483	2.2%	29,314	305.3%	180,167,402	5.0%	124.7%	-328	-2,825
17	AWC	88,405	2.1%	99,089	89.2%	217,044,236	4.1%	53.5%	-19,763	2,566
18	AZJ	76,960	1.9%	53,275	144.5%	178,699,311	4.3%	356.6%	-13,286	-2,196
19	QAN	73,266	1.8%	44,329	165.3%	246,626,667	3.0%	271.4%	-5,663	5,378
20	CSL	71,393	1.7%	22,934	311.3%	14,697,656	48.6%	63.8%	-994	2,479
21	OZL	71,353	1.7%	25,930	275.2%	38,828,999	18.4%	81.2%	-4,280	5,013
22	ORG	69,264	1.7%	91,791	75.5%	156,257,602	4.4%	51.9%	-11,578	813
23	AMP	62,354	1.5%	112,237	55.6%	262,124,869	2.4%	165.8%	-5,269	-13,611
24	WOW	61,413	1.5%	35,865	171.2%	42,527,538	14.4%	45.3%	1,289	3,921
25	AMC	59,736	1.4%	37,634	158.7%	55,009,346	10.9%	13.4%	-89	1,049
26	Z1P	58,755	1.4%	21,568	272.4%	181,815,141	3.2%	63.1%	-3,215	-7,143
27	VUK	56,263	1.4%	23,484	239.6%	42,920,720	13.1%	30.6%	-15,763	2,324
28	IGO	55,866	1.3%	23,778	234.9%	76,116,578	7.3%	130.5%	2,260	7,800
29	MTS	55,617	1.3%	28,602	194.5%	91,078,535	6.1%	15.0%	1,211	-907
30	BXB	54,438	1.3%	28,220	192.9%	82,422,482	6.6%	5.4%	-1,487	-675
	Market*	4,157,115	100.0%	2,243,727	185.3%	4,004,856,308	10.4%	22.2%	-130,316	-28,903

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

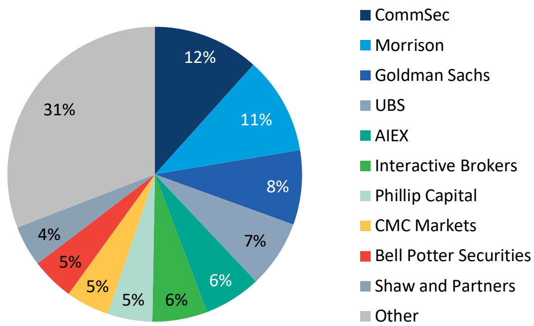
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

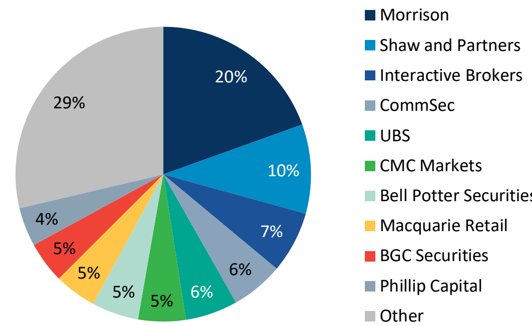
August 21

Options Market Share by Volume and Value Traded

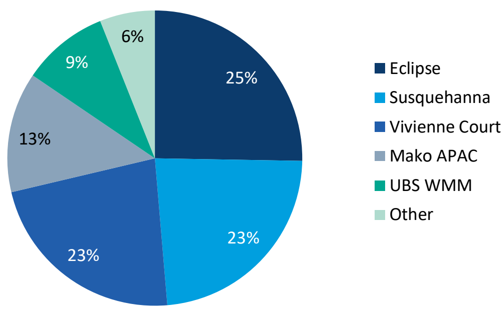
Top 10 Brokers by Volume



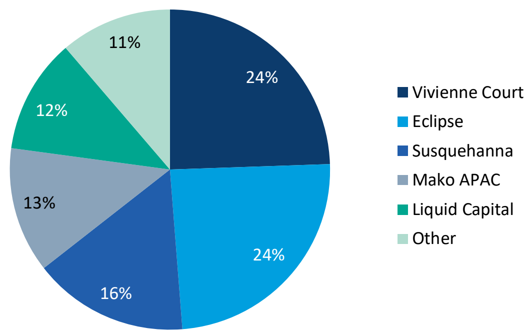
Top 10 Brokers by Value



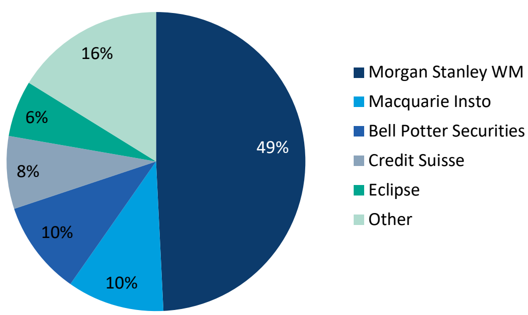
Top 5 Market Makers by Volume



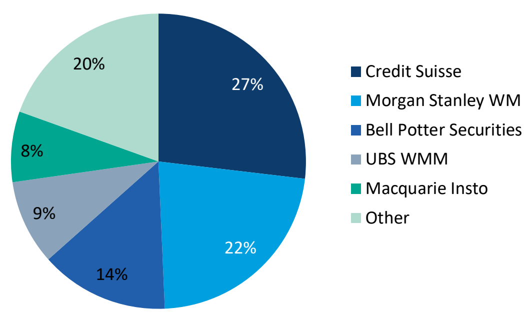
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



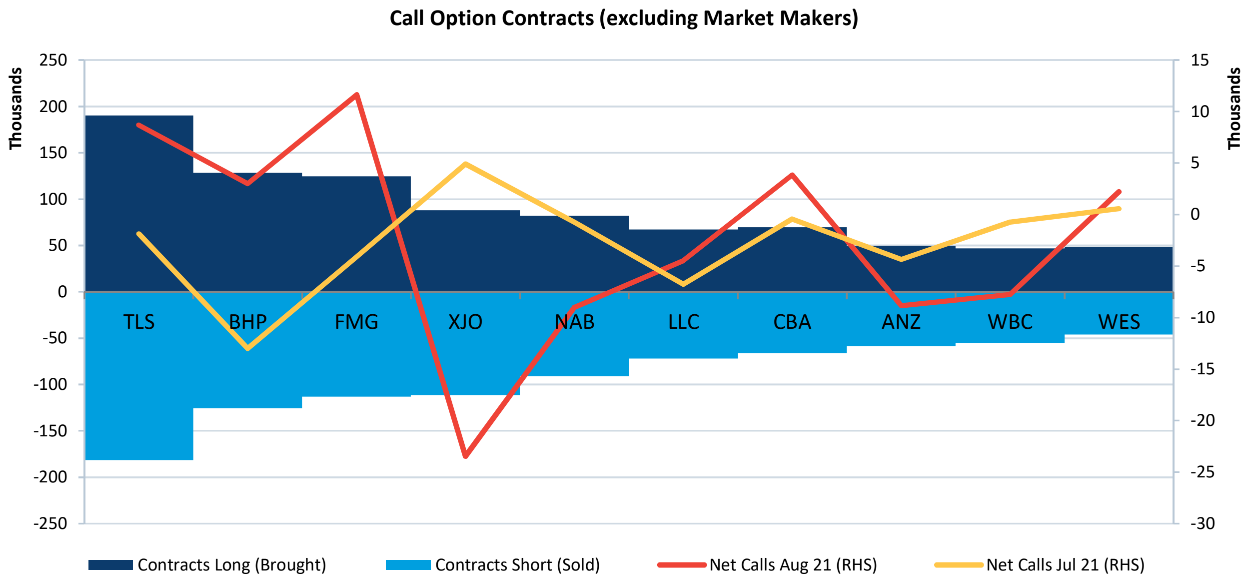
NOTE: The above charts include contracts traded in both Single Stock and Index options

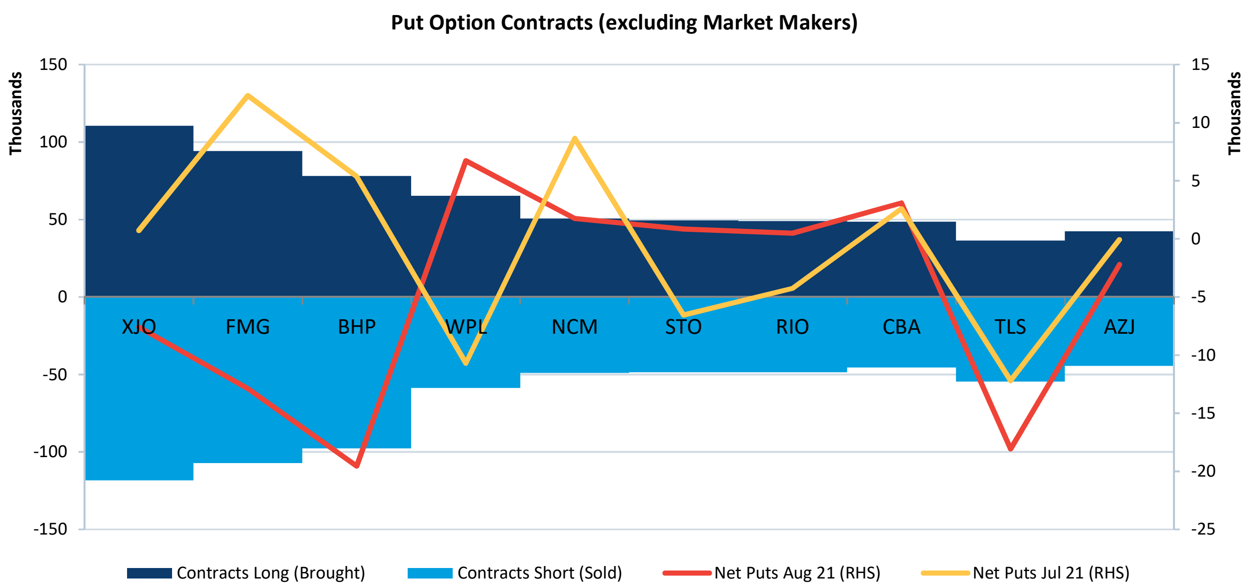
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

August 21

Top 10 Call and Put Option Contracts



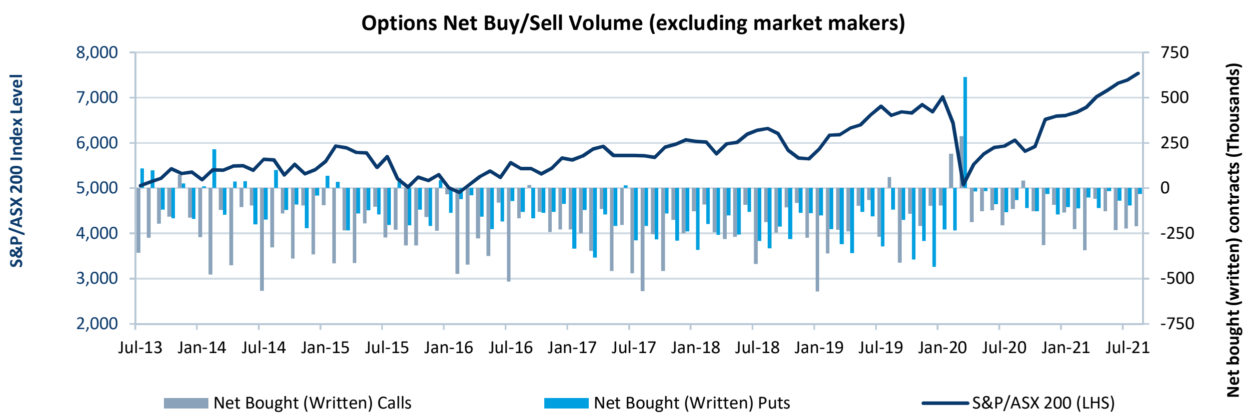


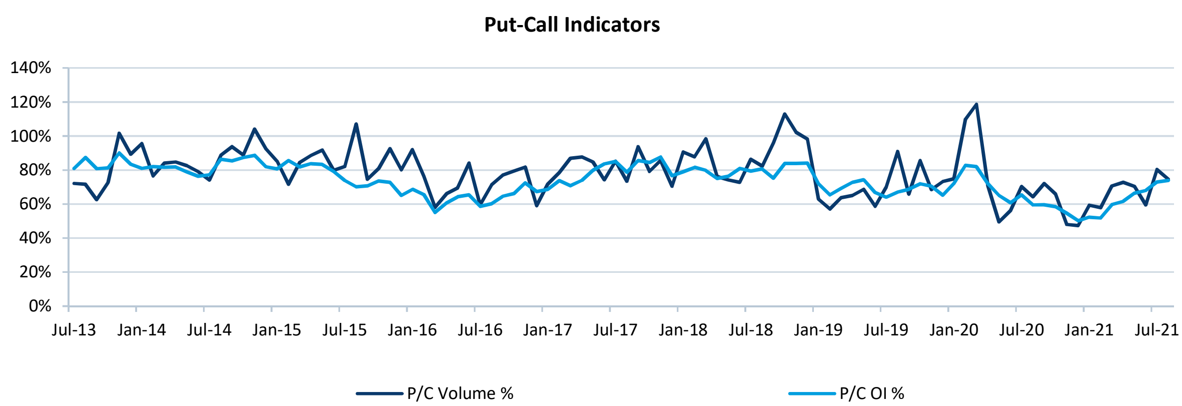
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

August 21

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





ASX EQUITY DERIVATIVES

August 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-21	3,058,885	2,283,491	5,342,376	4,843,668	114,603	383,011	1,094
Jul-21	2,621,385	2,105,194	4,726,579	4,293,911	9,344	423,102	222
Variance	16.7%	8.5%	13.0%	12.8%	1126.5%	-9.5%	392.8%
Aug-20	3,247,353	2,085,577	5,332,930	4,845,691	22,914	464,300	25
Variance	-5.8%	9.5%	0.2%	0.0%	400.1%	-17.5%	4276.0%
Cal Yr to date	24,069,662	16,260,714	40,330,376	36,260,040	763,721	3,304,223	2,392
Fin Yr to date	5,680,270	4,388,685	10,068,955	9,137,579	123,947	806,113	1,316

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-21	897.0	381.0	1,278.1	550.6	334.2	311.1	82.1
Jul-21	465.5	345.1	810.6	435.0	67.4	292.0	16.1
Variance	92.7%	10.4%	57.7%	26.5%	396.0%	6.5%	410.1%
Aug-20	497.5	391.7	889.1	442.9	44.3	400.5	1.5
Variance	80.3%	-2.7%	43.7%	24.3%	655.2%	-22.3%	5322.7%
Cal Yr to date	6,214.5	3,104.9	9,319.3	4,262.6	1,811.5	3,070.2	175.1
Fin Yr to date	1,362.5	726.1	2,088.6	985.6	401.6	603.1	98.2

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Aug-21	1,739,480	1,284,652	3,024,132	2,799,779	22,160	201,960	233
Jul-21	1,755,015	1,281,209	3,036,224	2,768,010	53,951	214,213	50
Variance	-0.9%	0.3%	-0.4%	1.1%	-58.9%	-5.7%	366.0%
Aug-20	2,277,103	1,355,499	3,632,603	3,049,155	234,400	349,044	2
Variance	-23.6%	-5.2%	-16.8%	-8.2%	-90.5%	-42.1%	11550.0%
Cal Yr to date	15,698,279	9,811,500	25,509,781	22,915,661	968,040	1,625,348	728
Fin Yr to date	3,494,495	2,565,861	6,060,356	5,567,789	76,111	416,173	283

MORE INFORMATION

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