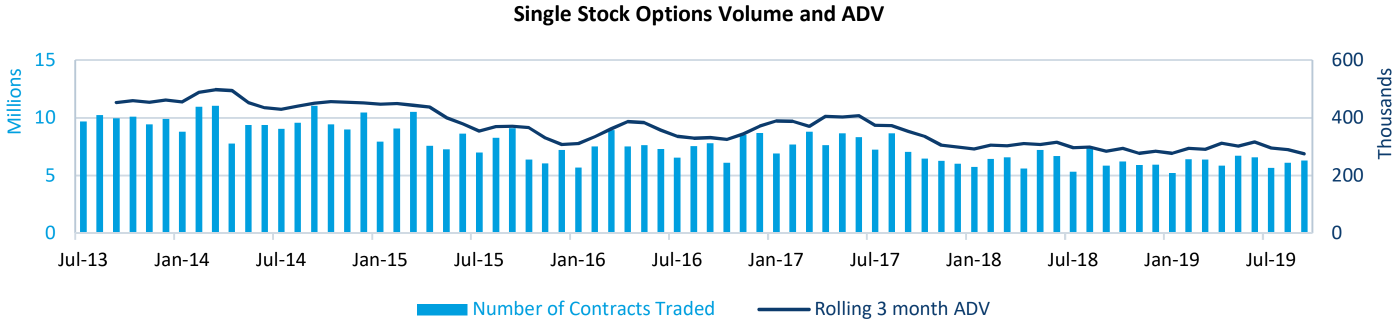
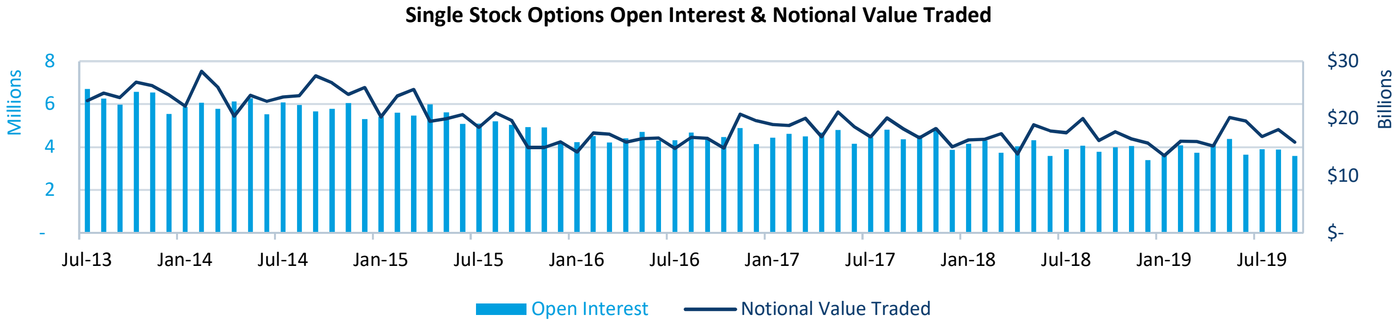
ASX EQUITY DERIVATIVES

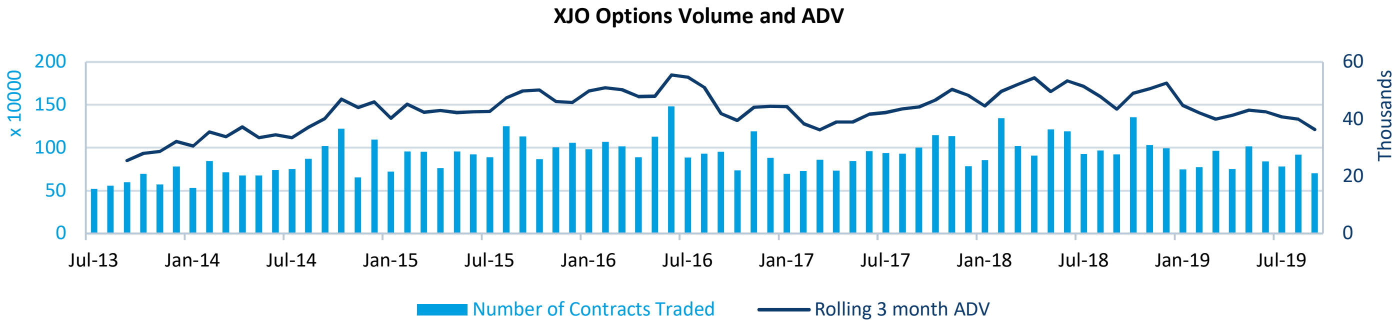
Options and Futures Statistics

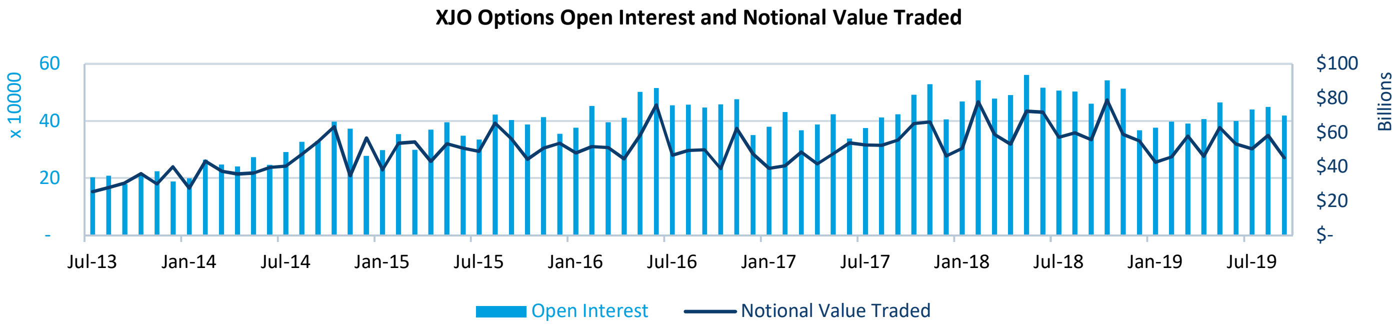
September 19

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

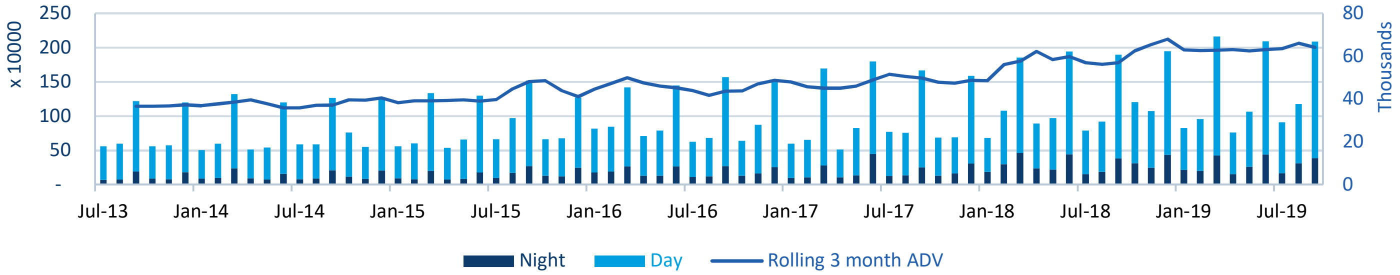
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

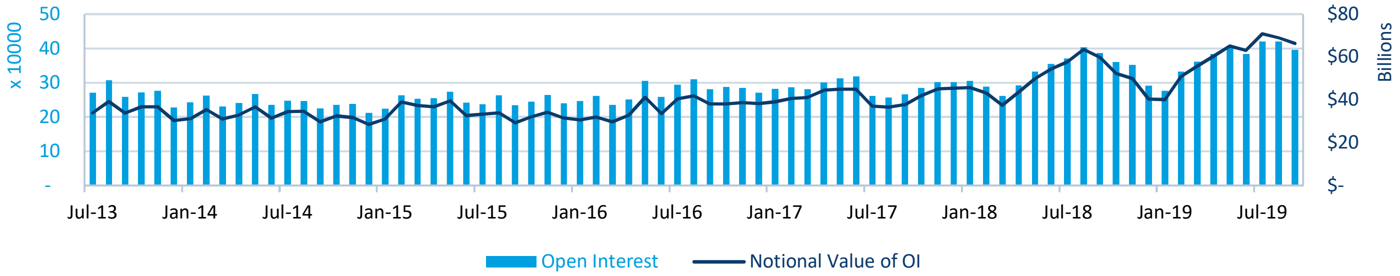
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

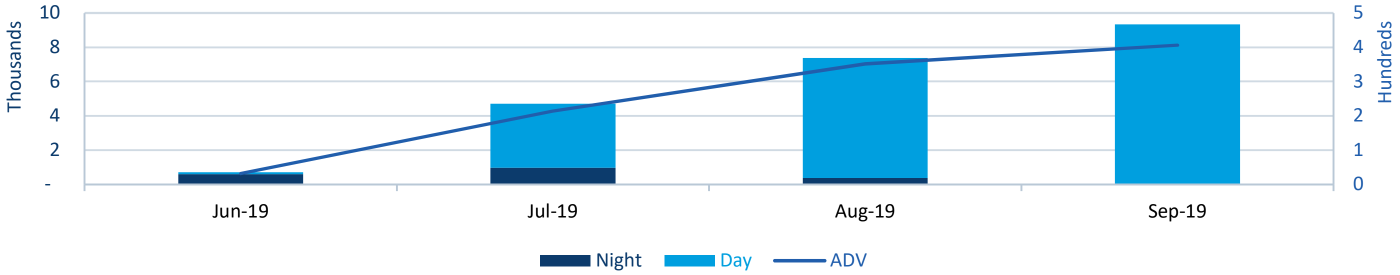
ASX EQUITY DERIVATIVES

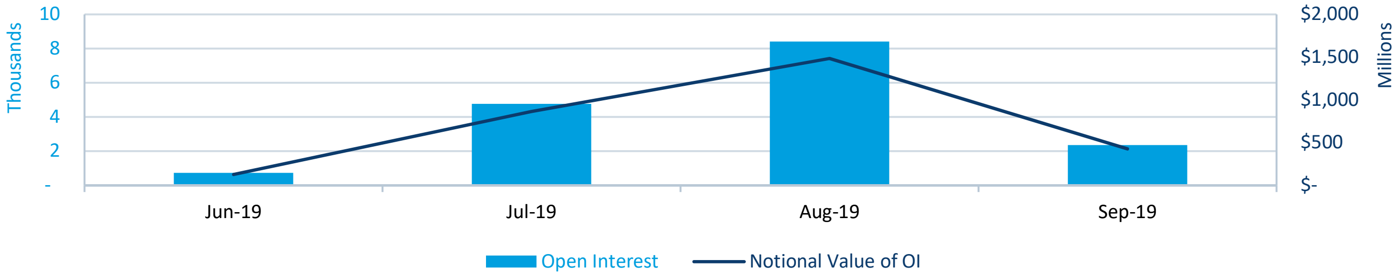
September 19

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

September 19

Options - Top Classes by Volume

RANK	SEP 19	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	702,964	12.4%	418,578	167.9%	N/A	N/A	199.8%	-21,653	-22,784
2	FMG	526,799	9.3%	210,335	250.5%	358,365,985	14.7%	62.9%	-43,629	45,712
3	TLS	328,934	5.8%	305,591	107.6%	692,072,790	4.8%	77.0%	6,339	-34,359
4	BHP	304,281	5.4%	162,500	187.2%	141,446,261	21.5%	57.1%	-13,703	-9,356
5	CBA	289,063	5.1%	138,130	209.3%	64,320,552	44.9%	38.5%	-5,850	3,836
6	TCL	268,652	4.7%	98,052	274.0%	146,515,759	18.3%	8.1%	-2,712	-3,727
7	WBC	256,349	4.5%	151,366	169.4%	127,486,971	20.1%	27.6%	-14,125	7,467
8	AMP	234,350	4.1%	180,930	129.5%	311,582,973	7.5%	365.4%	-8,706	629
9	NCM	217,055	3.8%	65,801	329.9%	66,743,956	32.5%	63.4%	-11,478	-13,585
10	RIO	207,682	3.7%	74,058	280.4%	35,643,572	58.3%	82.8%	-4,356	-4,403
11	NAB	206,411	3.6%	156,444	131.9%	137,759,026	15.0%	38.2%	-7,798	8,377
12	MGR	181,670	3.2%	45,911	395.7%	276,106,196	6.6%	5.2%	-1,657	-5,237
13	ANZ	178,003	3.1%	131,566	135.3%	103,728,625	17.2%	37.8%	-6,917	6,602
14	S32	176,754	3.1%	95,260	185.5%	465,248,639	3.8%	197.0%	-17,556	-6,468
15	WPL	171,528	3.0%	87,470	196.1%	68,322,805	25.1%	94.5%	8,084	-7,245
16	OSH	139,372	2.5%	71,374	195.3%	145,624,879	9.6%	30.8%	-29,501	326
17	VCX	132,330	2.3%	33,082	400.0%	212,630,260	6.2%	0.0%	0	0
18	NEC	129,439	2.3%	36,732	352.4%	107,463,630	12.0%	65.3%	-19,974	-45,719
19	WOW	103,965	1.8%	54,014	192.5%	70,127,090	14.8%	38.5%	-2,346	-6,804
20	AWC	101,094	1.8%	169,878	59.5%	303,567,418	3.3%	23.4%	-34,433	1,502
21	STO	98,308	1.7%	40,905	240.3%	148,276,707	6.6%	61.1%	-11,386	-1,062
22	GPT	97,214	1.7%	33,553	289.7%	128,304,661	7.6%	5.3%	-3,716	-4,431
23	CSL	95,981	1.7%	36,991	259.5%	16,053,100	59.8%	77.9%	1,149	-990
24	GMG	93,011	1.6%	41,000	226.9%	268,123,955	3.5%	7.2%	-8,605	-2,312
25	WES	81,309	1.4%	52,753	154.1%	52,523,201	15.5%	25.9%	-2,679	2,021
26	SYD	80,815	1.4%	37,954	212.9%	89,103,278	9.1%	41.2%	-5,590	-7,474
27	ORG	79,918	1.4%	63,468	125.9%	106,178,192	7.5%	20.5%	-13,014	-2,263
28	MQG	70,783	1.2%	28,752	246.2%	19,781,116	35.8%	50.5%	-2,700	-1,497
29	BLD	65,900	1.2%	39,834	165.4%	145,741,806	4.5%	70.1%	-12,343	-3,843
30	QAN	65,274	1.1%	20,298	321.6%	149,323,741	4.4%	36.1%	2,982	-5,403
	Market*	5,685,208	100.0%	3,082,580	184.4%	4,958,167,144	11.5%	39.1%	-287,873	-112,490

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

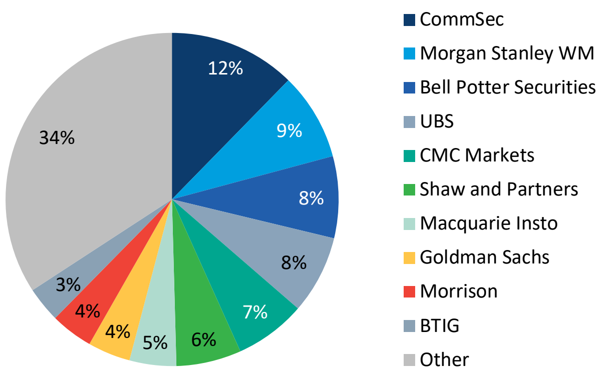
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

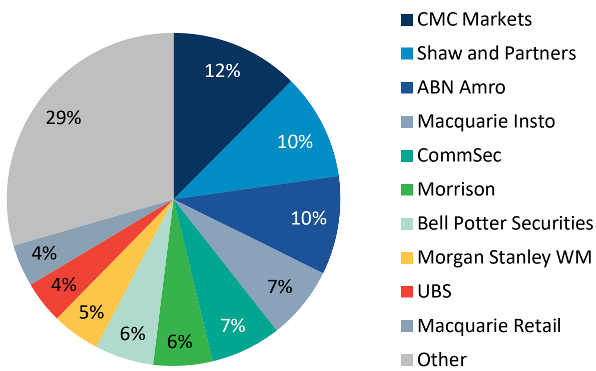
September 19

Options Market Share by Volume and Value Traded

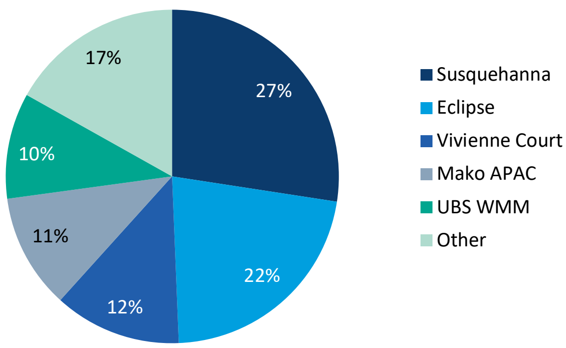
Top 10 Brokers by Volume



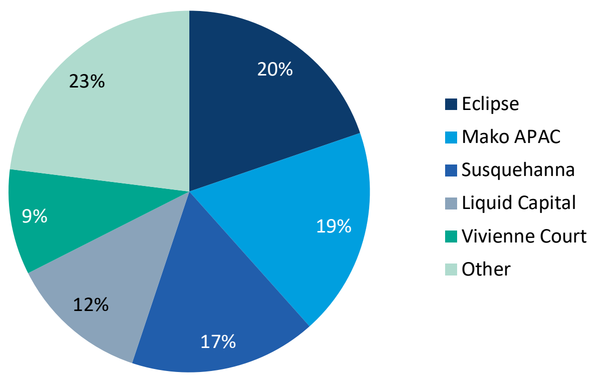
Top 10 Brokers by Value



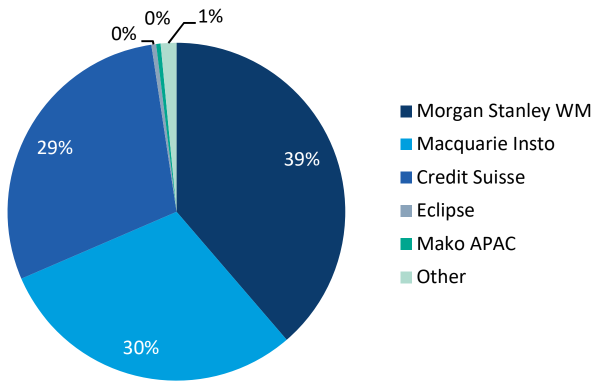
Top 5 Market Makers by Volume



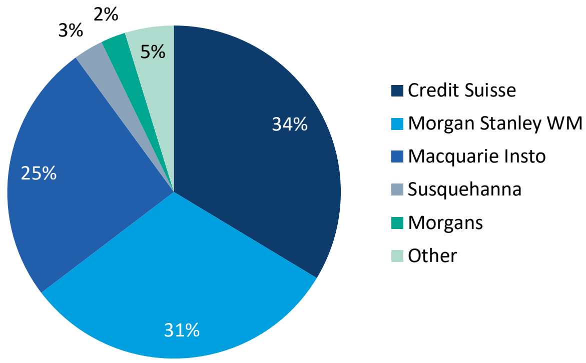
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



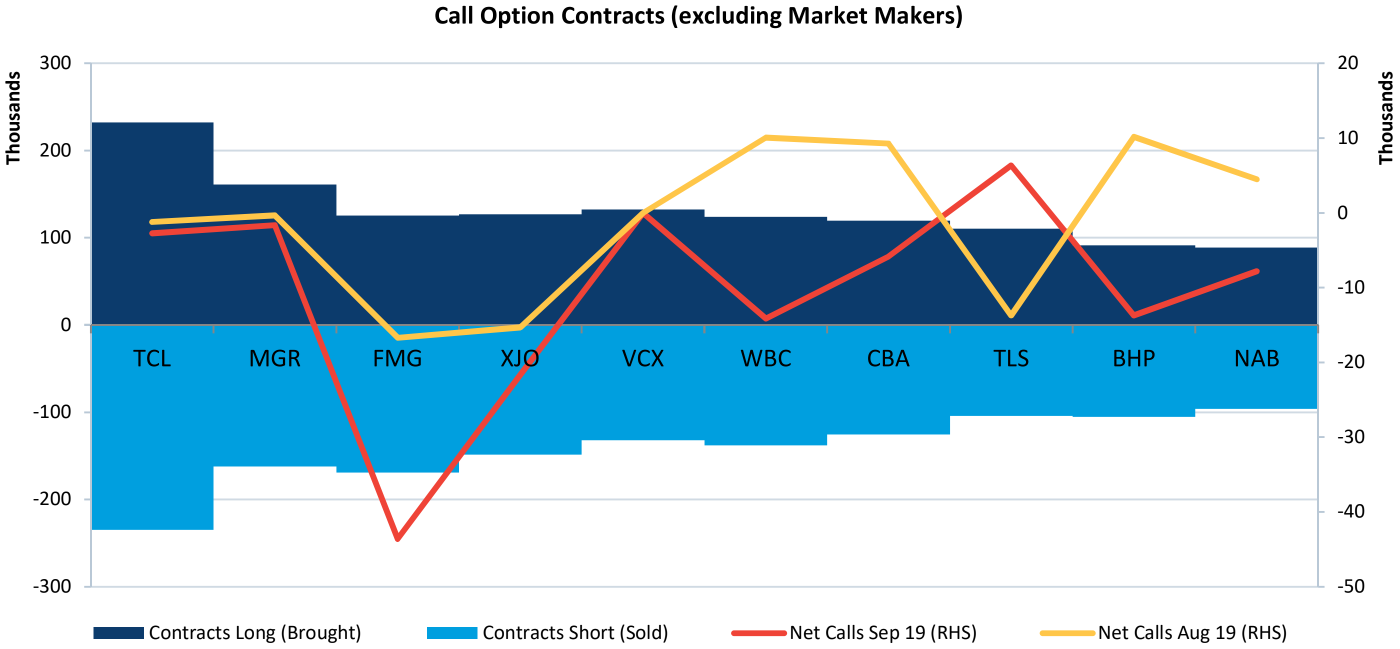
NOTE: The above charts include contracts traded in both Single Stock and Index options

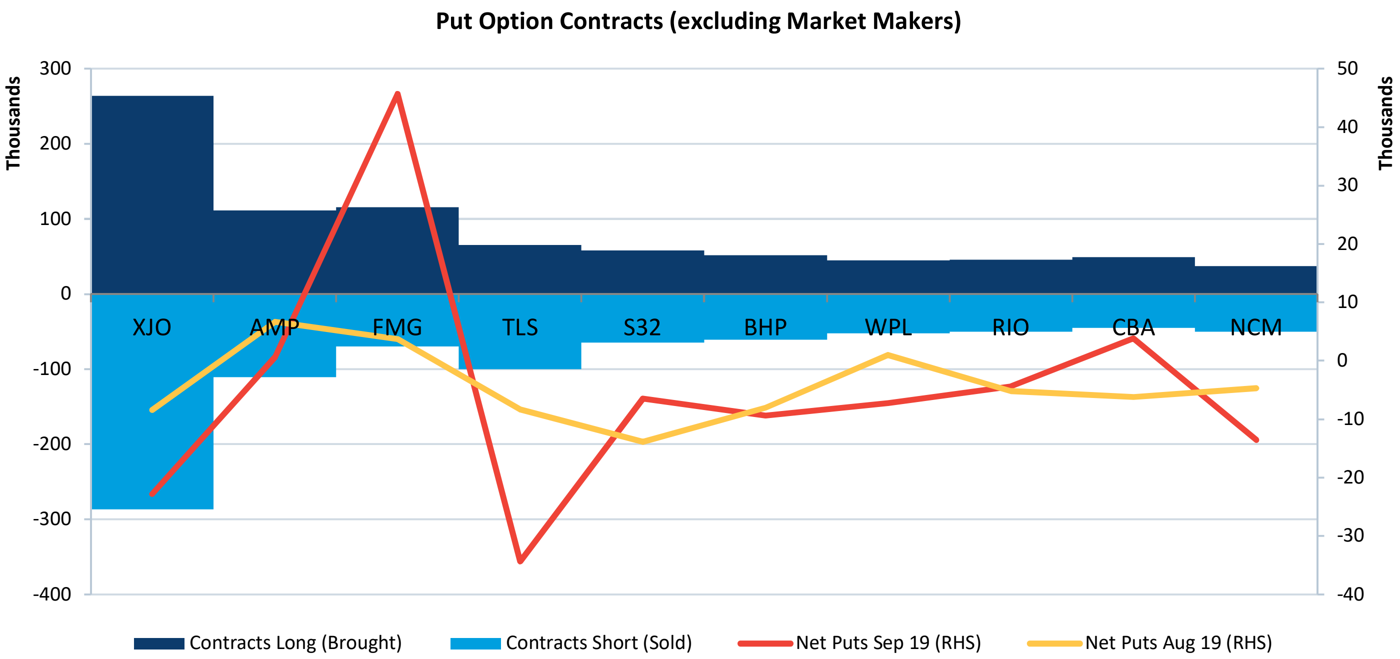
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

September 19

Top 10 Call and Put Option Contracts



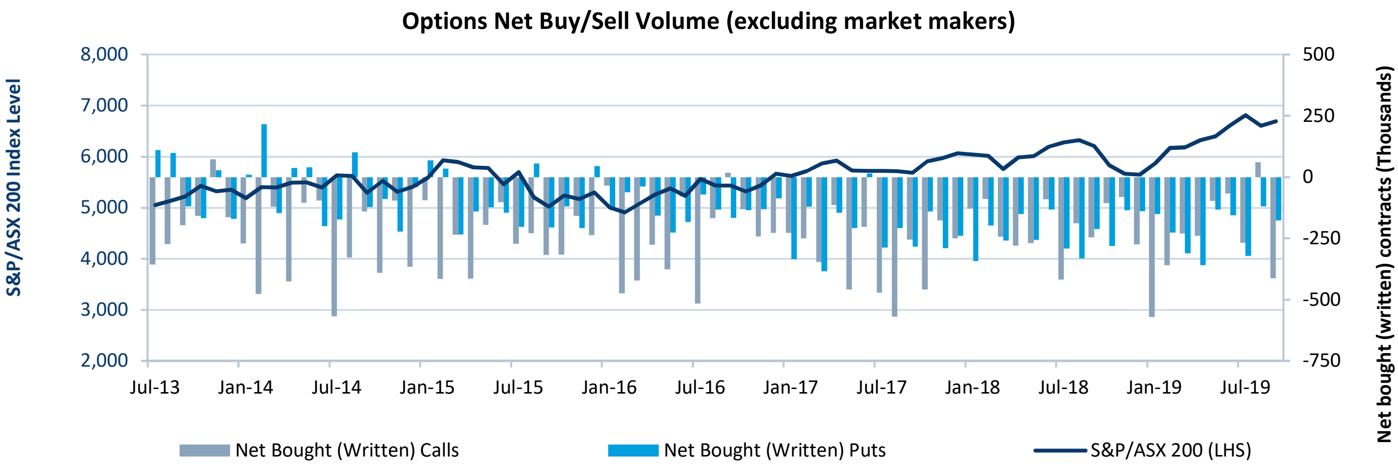


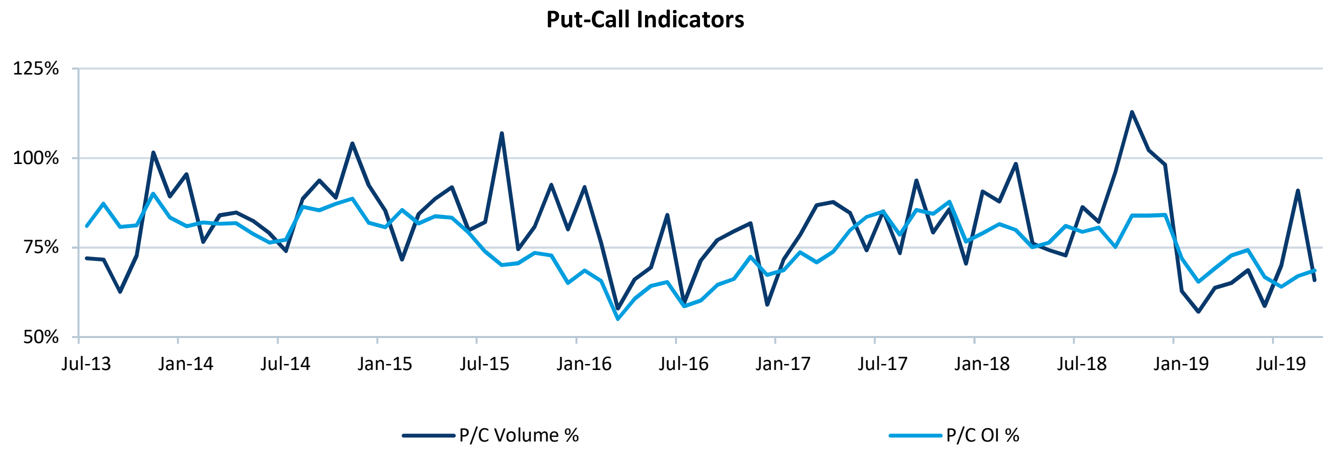
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

September 19

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





ASX EQUITY DERIVATIVES

September 19

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-19	4,230,942	2,786,548	7,017,490	5,510,848	803,678	702,264	700
Aug-19	3,686,597	3,351,475	7,038,072	6,085,749	32,594	919,729	0
Variance	14.8%	-16.9%	-0.3%	-9.4%	2365.7%	-23.6%	#DIV/0!
Feb-19	4,578,330	2,612,721	7,191,051	6,266,894	152,316	771,537	304
Variance	-7.6%	6.7%	-2.4%	-12.1%	427.6%	-9.0%	130.3%
Cal Yr to date	37,718,213	25,086,036	62,804,249	52,788,435	2,522,449	7,489,378	3,987
Fin Yr to date	11,723,056	8,802,501	20,525,557	17,244,876	876,412	2,403,567	702

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-19	1,823.3	392.1	2,215.4	586.5	998.6	583.8	46.5
Aug-19	692.9	729.7	1,422.6	649.9	111.1	661.6	0.0
Variance	163.2%	-46.3%	55.7%	-9.8%	799.1%	-11.8%	#DIV/0!
Feb-19	994.0	351.0	1,345.1	577.3	310.7	438.8	18.4
Variance	83.4%	11.7%	64.7%	1.6%	221.4%	33.1%	153.3%
Cal Yr to date	10,679.4	3,805.3	14,484.7	5,014.8	4,075.3	5,143.0	251.6
Fin Yr to date	3,325.2	1,460.5	4,785.7	1,770.0	1,213.5	1,755.6	46.6

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-19	2,373,440	1,628,507	4,001,947	3,249,647	333,721	418,403	175
Aug-19	2,595,345	1,739,166	4,334,512	3,547,639	337,092	449,605	175
Variance	-8.6%	-6.4%	-7.7%	-8.4%	-1.0%	-6.9%	0.0%
Feb-19	2,706,516	1,770,593	4,477,109	3,763,813	314,819	398,434	42
Variance	-12.3%	-8.0%	-10.6%	-13.7%	6.0%	5.0%	316.7%
Cal Yr to date	22,969,490	15,826,443	38,795,936	32,117,701	2,930,961	3,745,880	1,386
Fin Yr to date	7,615,370	5,062,892	12,678,264	10,360,396	1,008,364	1,308,977	525

MORE INFORMATION

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