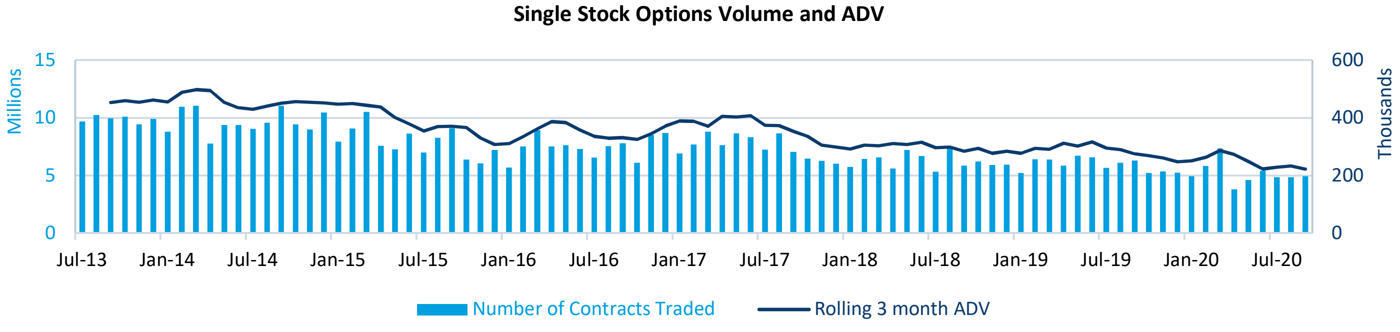
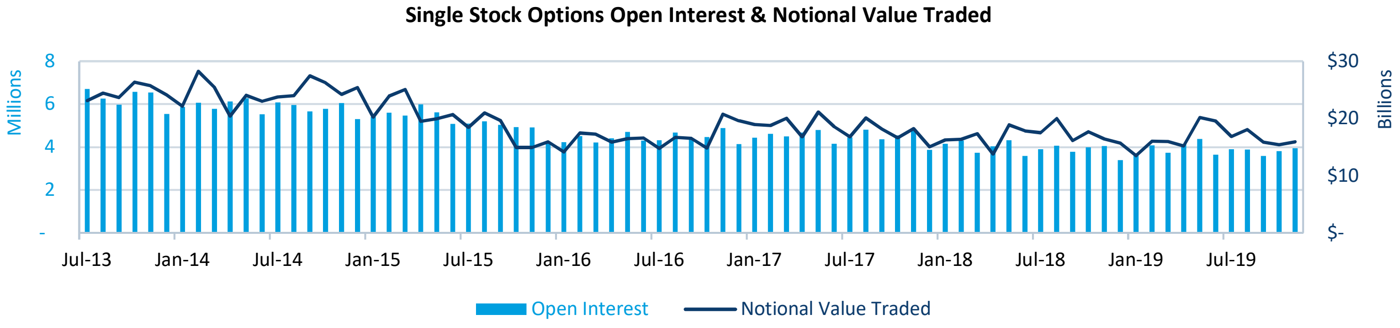
ASX EQUITY DERIVATIVES

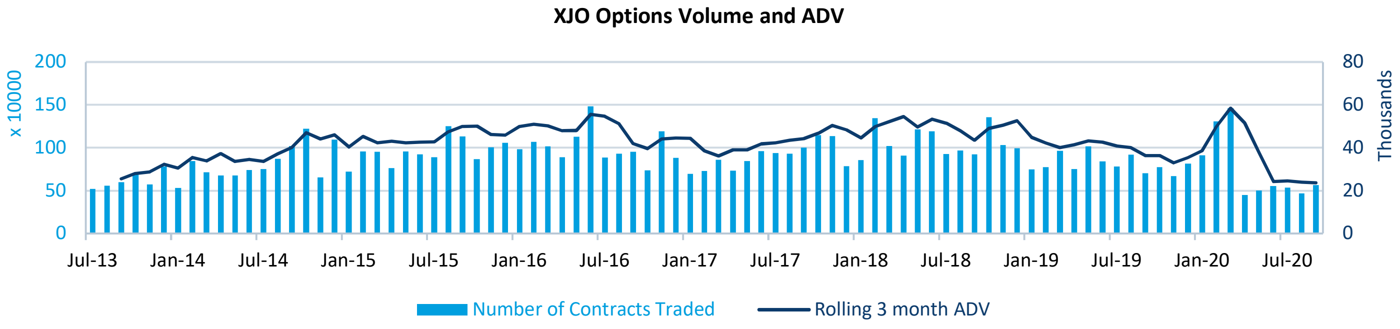
Options and Futures Statistics

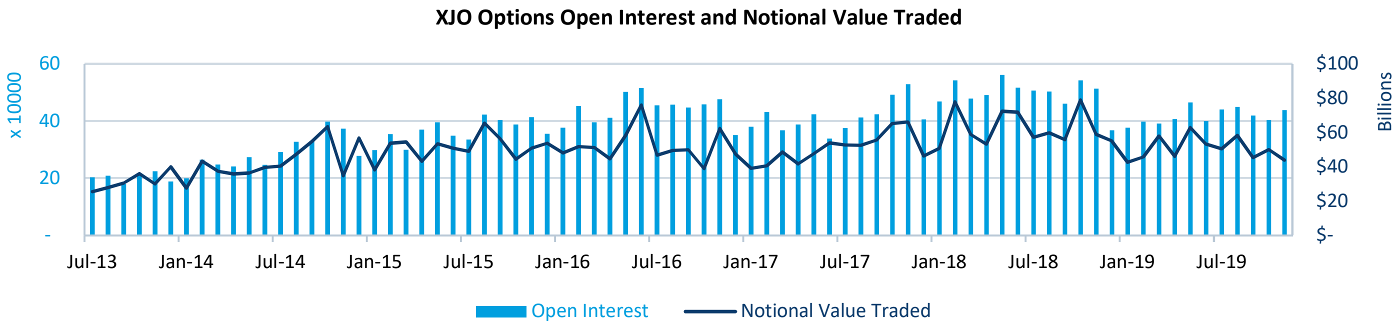
September 20

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

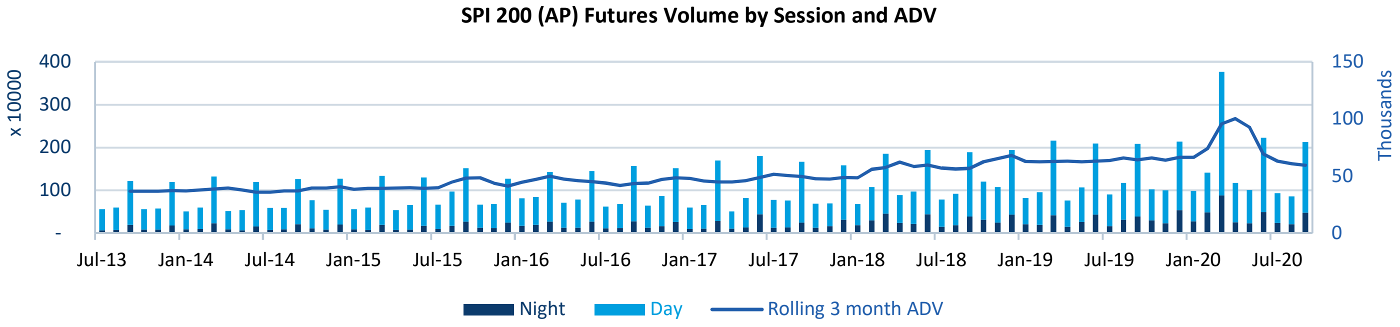
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

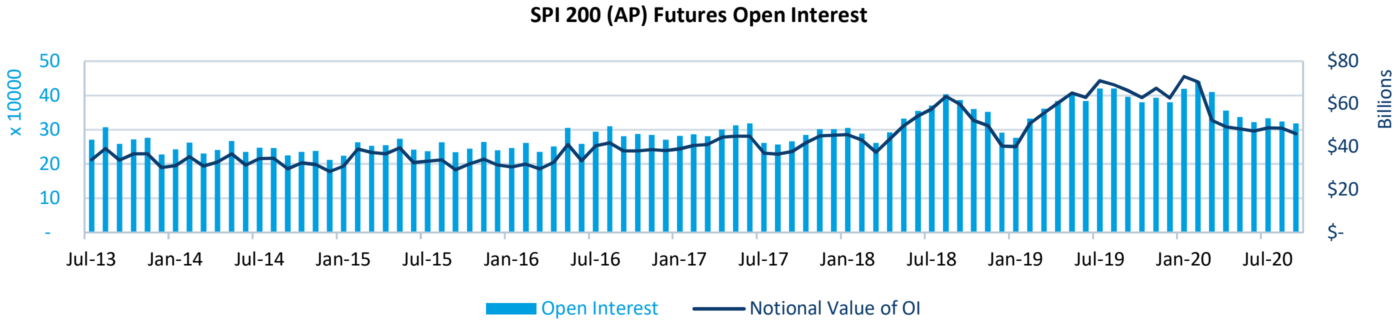
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

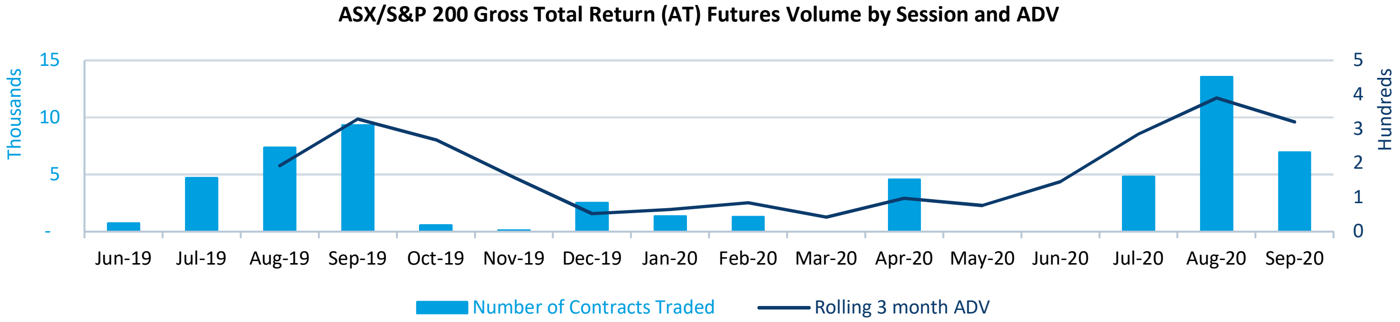
ASX EQUITY DERIVATIVES

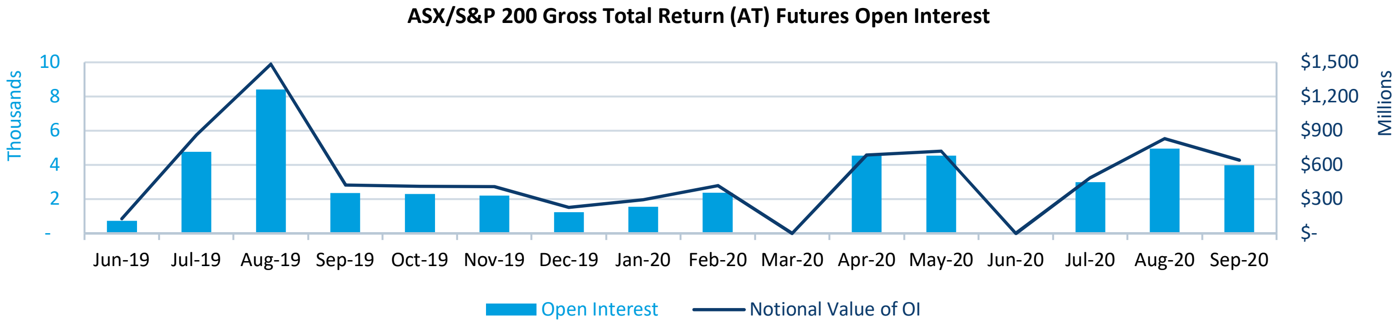
September 20

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 20

Options - Top Classes by Volume

RANK	SEP 20	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	XJO	564,285	12.4%	307,657	183.4%	N/A	N/A	159.6%	-5,275	-3,273
2	TLS	299,768	6.6%	278,877	107.5%	562,312,515	5.3%	57.3%	7,946	-28,057
3	BHP	288,519	6.3%	150,303	192.0%	125,780,678	22.9%	79.4%	-1,138	328
4	FMG	286,857	6.3%	140,421	204.3%	194,012,008	14.8%	166.6%	-1,140	13,428
5	AMP	280,472	6.2%	226,307	123.9%	346,024,343	8.1%	24.9%	175,795	-22,264
6	CBA	235,735	5.2%	98,220	240.0%	63,837,305	36.9%	84.3%	704	-403
7	RIO	231,674	5.1%	58,522	395.9%	35,444,678	65.4%	140.7%	784	-1,960
8	NAB	215,428	4.7%	174,859	123.2%	170,953,883	12.6%	33.4%	769	673
9	WBC	211,790	4.6%	219,376	96.5%	174,273,309	12.2%	37.4%	-2,575	725
10	NCM	188,137	4.1%	73,307	256.6%	61,143,635	30.8%	69.4%	-9,563	-207
11	WPL	173,065	3.8%	95,958	180.4%	66,857,580	25.9%	110.1%	14,036	551
12	ANZ	158,590	3.5%	168,391	94.2%	156,666,830	10.1%	53.7%	2,411	66
13	S32	130,827	2.9%	69,980	186.9%	344,152,008	3.8%	80.6%	-40,098	-4,903
14	BLD	109,480	2.4%	61,245	178.8%	146,290,328	7.5%	8.6%	-18,215	-2,977
15	AWC	106,242	2.3%	84,015	126.5%	297,096,795	3.6%	127.5%	-15,988	-10,297
16	SYD	103,812	2.3%	76,235	136.2%	194,617,145	5.3%	33.8%	-2,380	-2,529
17	GMG	100,567	2.2%	30,000	335.2%	96,468,352	10.4%	1.3%	280	374
18	AMC	97,110	2.1%	49,516	196.1%	70,403,280	13.8%	11.0%	1,631	3,545
19	WOW	92,477	2.0%	41,203	224.4%	51,480,762	18.0%	95.0%	6,570	206
20	WES	91,612	2.0%	45,630	200.8%	45,456,291	20.2%	40.8%	1,602	4,374
21	MQG	80,481	1.8%	27,158	296.3%	20,384,682	39.5%	98.3%	-2	186
22	CSL	71,353	1.6%	29,687	240.4%	17,698,126	40.3%	101.3%	891	-1,827
23	STO	68,878	1.5%	58,112	118.5%	151,085,856	4.6%	108.8%	-1,641	-10,481
24	QAN	57,336	1.3%	41,237	139.0%	251,542,530	2.3%	53.9%	5,674	8,114
25	AGL	56,786	1.2%	33,941	167.3%	50,504,728	11.2%	25.5%	7,704	-783
26	BXB	52,643	1.2%	35,308	149.1%	89,541,285	5.9%	52.9%	2,853	1,643
27	ORG	52,606	1.2%	47,891	109.8%	152,045,789	3.5%	73.0%	2,654	-5,920
28	A2M	52,187	1.1%	18,667	279.6%	54,032,031	9.7%	85.2%	-1,775	1,763
29	APT	51,784	1.1%	17,217	300.8%	49,723,929	10.4%	201.7%	-1,064	1,973
30	TCL	48,786	1.1%	43,280	112.7%	118,022,065	4.1%	17.1%	-6,116	2,495
	Market*	4,559,287	100.0%	2,802,520	162.7%	4,157,852,746	11.0%	-44.2%	125,334	-55,437

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

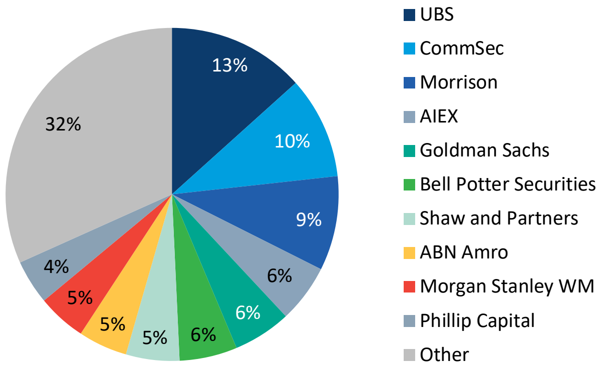
* Only TOP 30 ETO classes included

ASX EQUITY DERIVATIVES

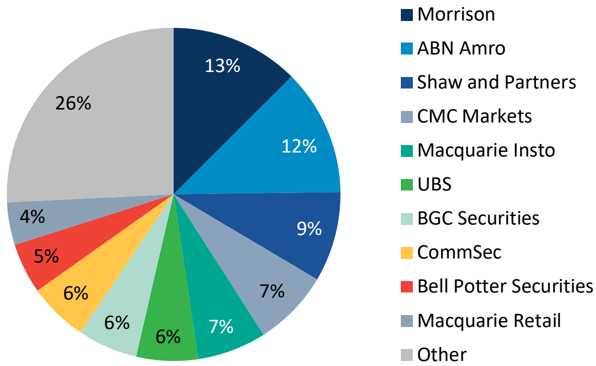
September 20

Options Market Share by Volume and Value Traded

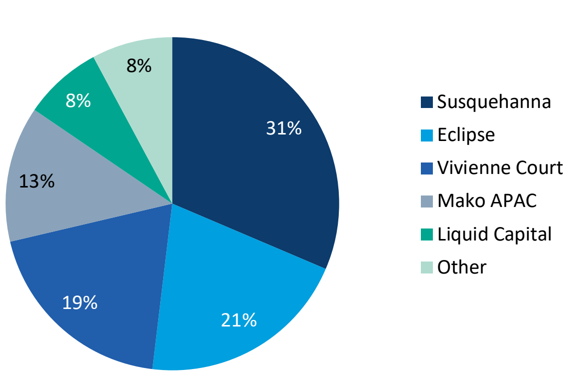
Top 10 Brokers by Volume



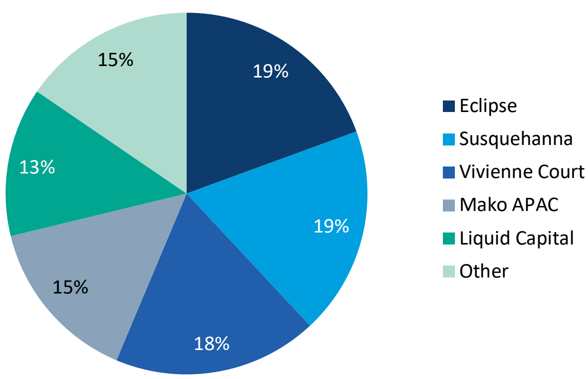
Top 10 Brokers by Value



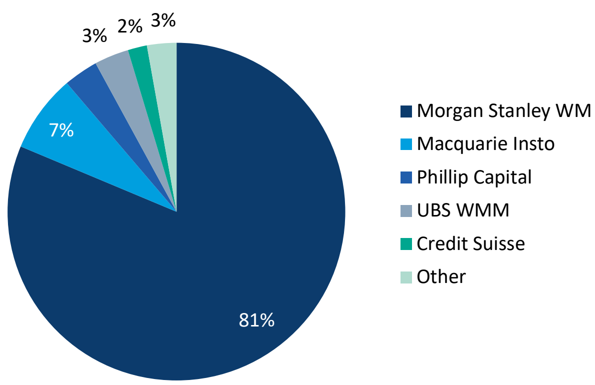
Top 5 Market Makers by Volume



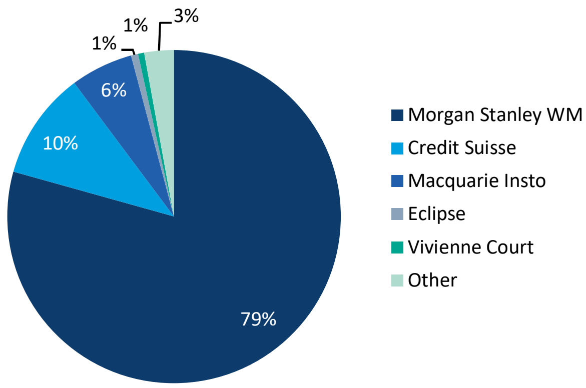
Top 5 Market Makers by Value



Top 5 LEPO Participants by Volume



Top 5 LEPO Participants by Value



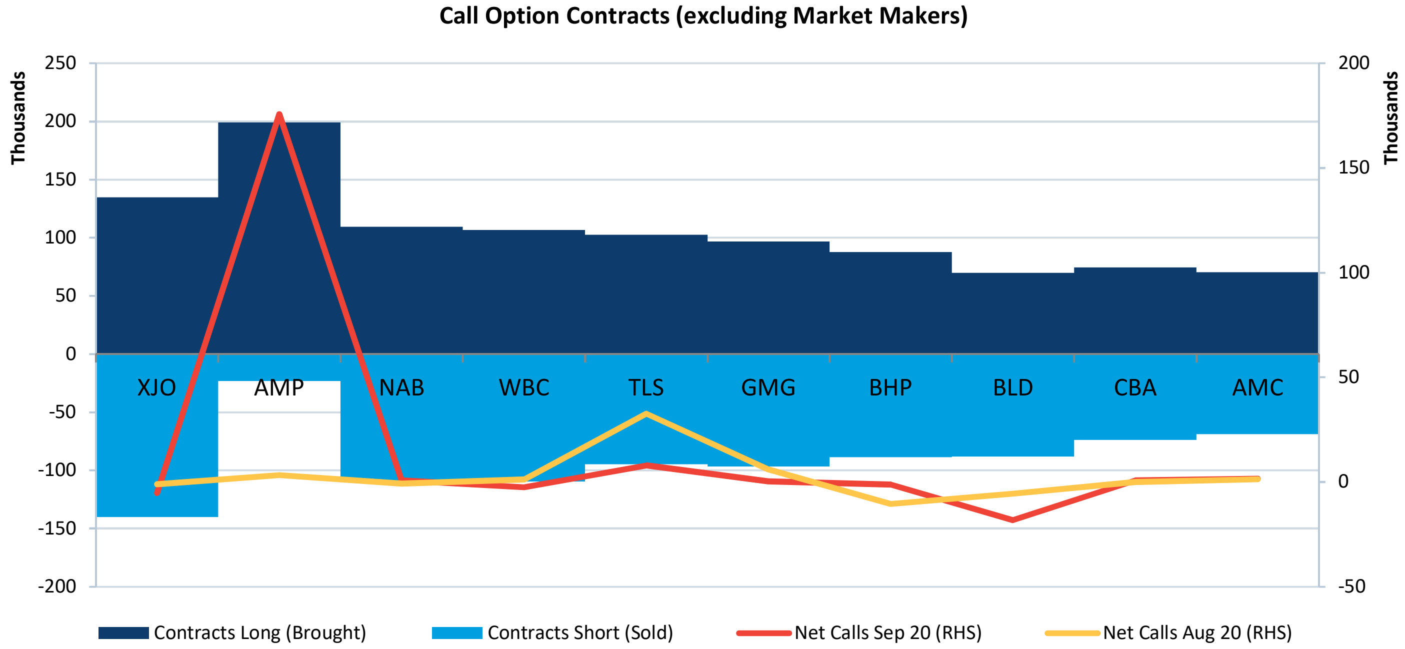
NOTE: The above charts include contracts traded in both Single Stock and Index options

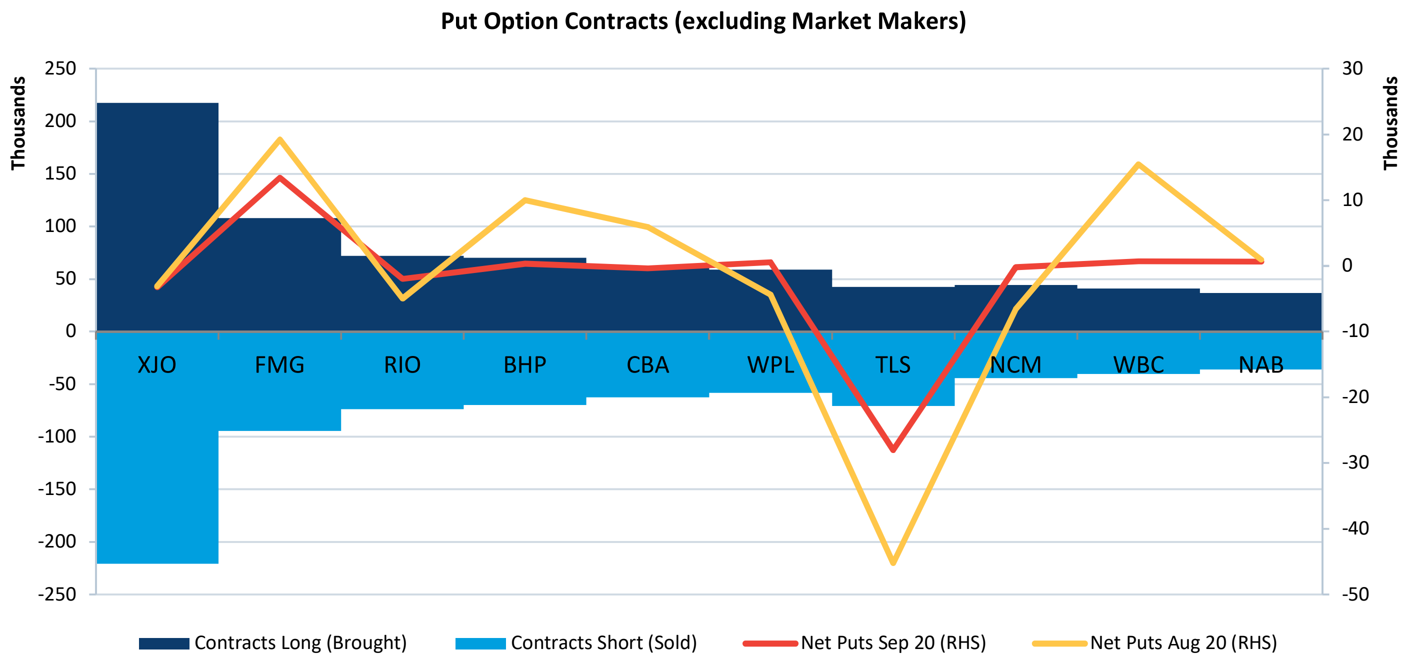
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

September 20

Top 10 Call and Put Option Contracts



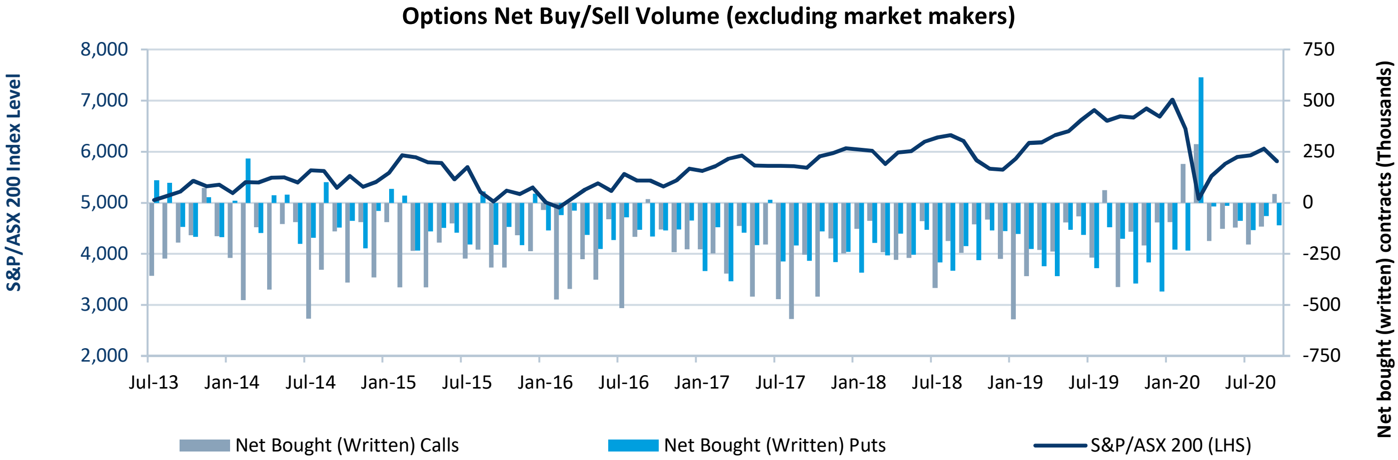


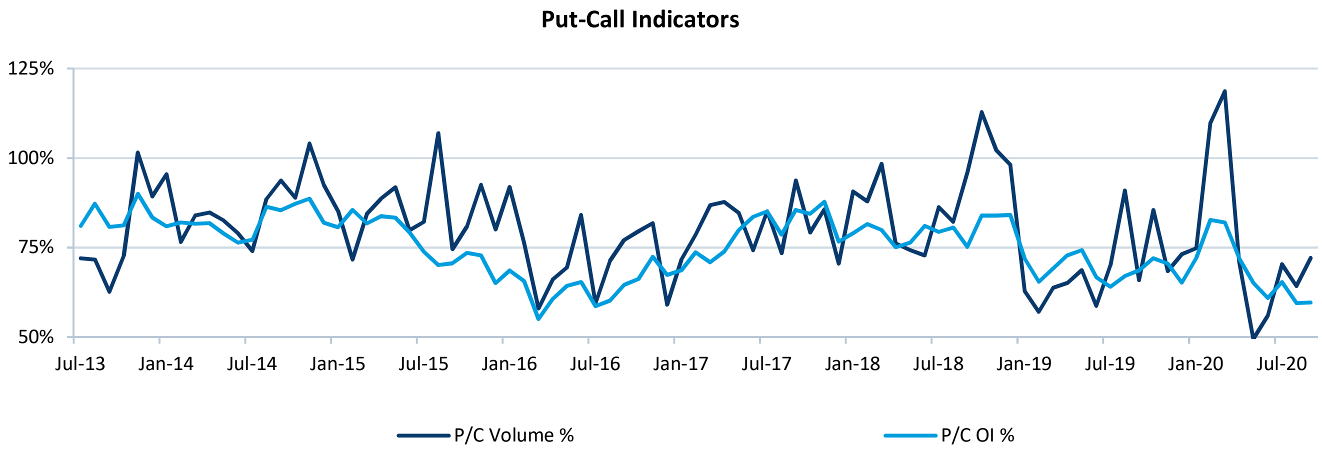
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

ASX EQUITY DERIVATIVES

September 20

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





ASX EQUITY DERIVATIVES

September 20

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-20	3,196,793	2,303,964	5,500,757	4,740,574	195,898	564,285	0
Aug-20	3,247,353	2,085,577	5,332,930	4,845,691	22,914	464,300	25
Variance	-1.6%	10.5%	3.1%	-2.2%	754.9%	21.5%	-100.0%
Sep-19	4,230,942	2,786,548	7,017,490	5,510,848	803,678	702,264	700
Variance	-24.4%	-17.3%	-21.6%	-14.0%	-75.6%	-19.6%	-100.0%
Cal Yr to date	30,131,311	23,250,347	53,381,658	44,488,337	2,142,633	6,749,328	1,360
Fin Yr to date	9,611,340	6,616,555	16,227,895	14,228,432	436,704	1,562,724	35

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-20	772.6	653.4	1,426.0	561.9	313.7	550.4	0.0
Aug-20	497.5	391.7	889.1	442.9	44.3	400.5	1.5
Variance	55.3%	66.8%	60.4%	26.9%	608.7%	37.4%	-100.0%
Sep-19	1,823.3	392.1	2,215.4	586.5	998.6	583.8	46.5
Variance	-57.6%	66.6%	-35.6%	-4.2%	-68.6%	-5.7%	-100.0%
Cal Yr to date	8,942.6	9,963.9	18,906.5	5,886.4	2,953.0	9,991.7	75.3
Fin Yr to date	2,056.6	1,639.4	3,696.0	1,503.8	597.6	1,592.5	2.1

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-20	2,251,387	1,342,779	3,594,166	3,085,880	200,629	307,654	2
Aug-20	2,277,103	1,355,499	3,632,603	3,049,155	234,400	349,044	2
Variance	-1.1%	-0.9%	-1.1%	1.2%	-14.4%	-11.9%	0.0%
Sep-19	2,373,440	1,628,507	4,001,947	3,249,647	333,721	418,403	175
Variance	-5.1%	-17.5%	-10.2%	-5.0%	-39.9%	-26.5%	-98.9%
Cal Yr to date	19,768,672	13,601,215	33,369,890	27,882,330	2,124,952	3,362,345	257
Fin Yr to date	6,769,647	4,162,396	10,932,044	9,266,479	675,333	990,223	6

MORE INFORMATION

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