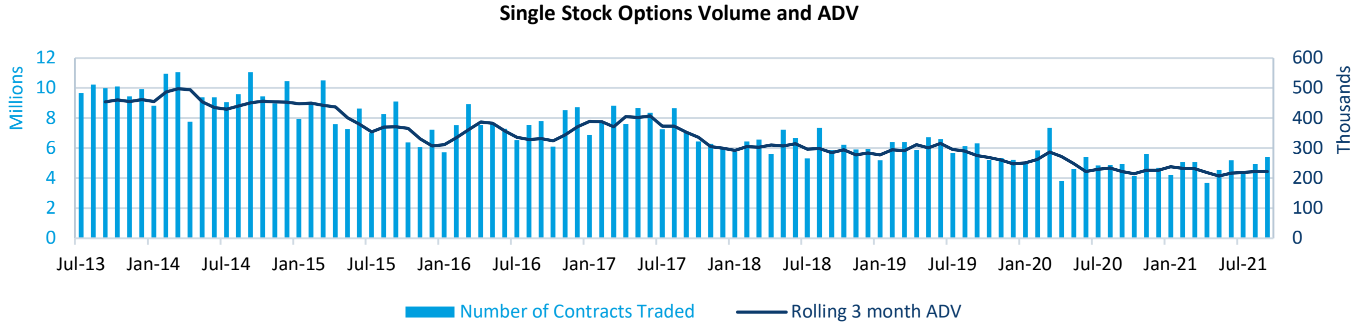
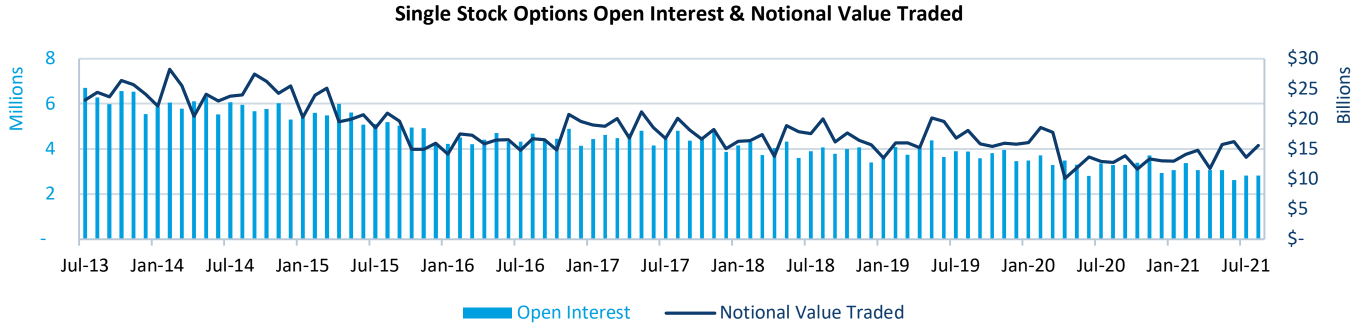
ASX EQUITY DERIVATIVES

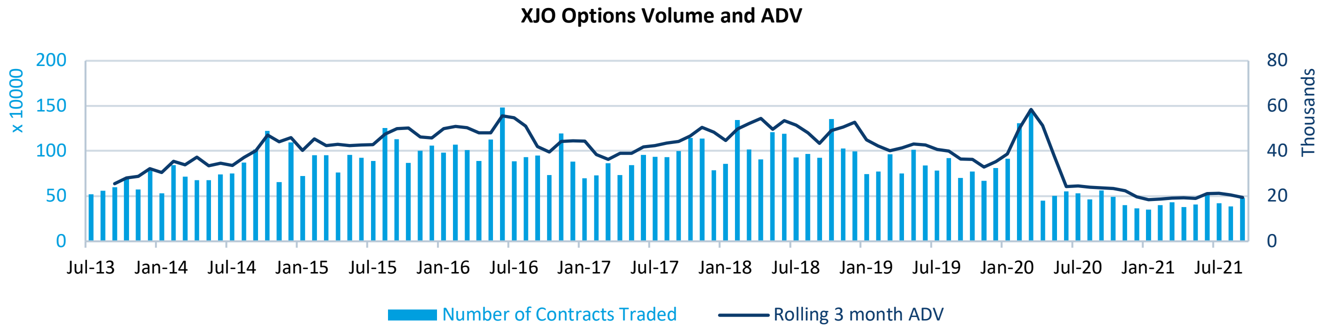
Options and Futures Statistics

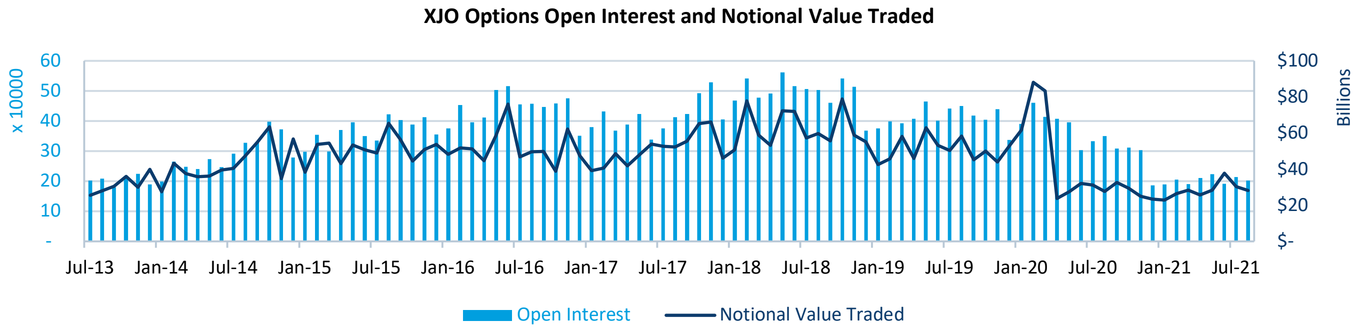
September 21

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

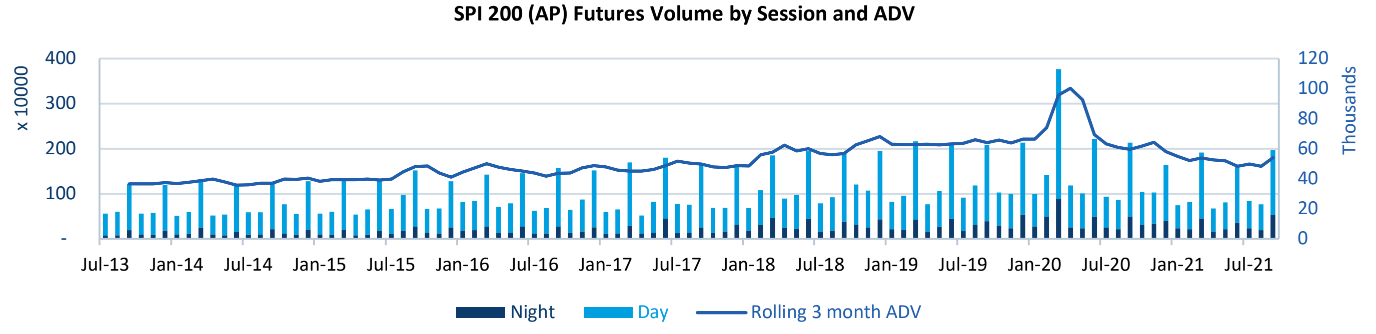
Notional Value Traded: LEPOs = Premium * Qty * Contract Size || Non-LEPOs = Strike * Qty * Contract Size

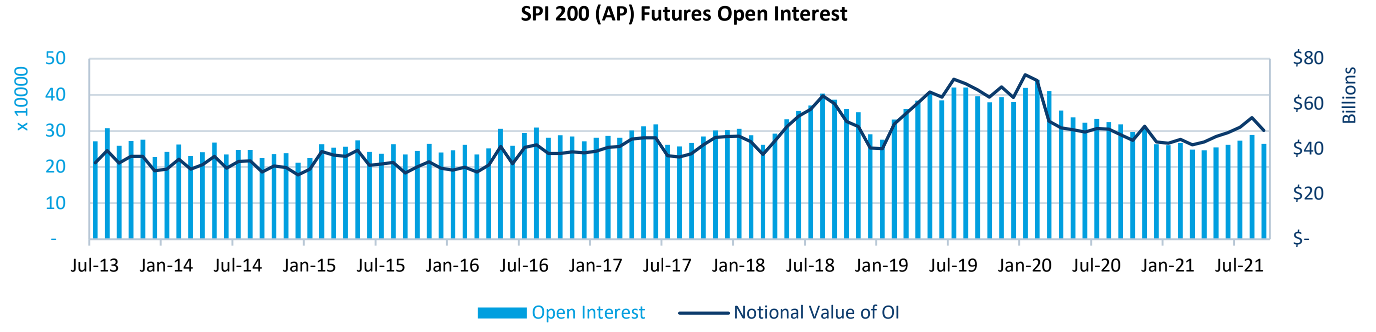
Trade Value (contained only in the Monthly Market Summary PDF & Yearly Excel File): Premium * Qty * Contract Size

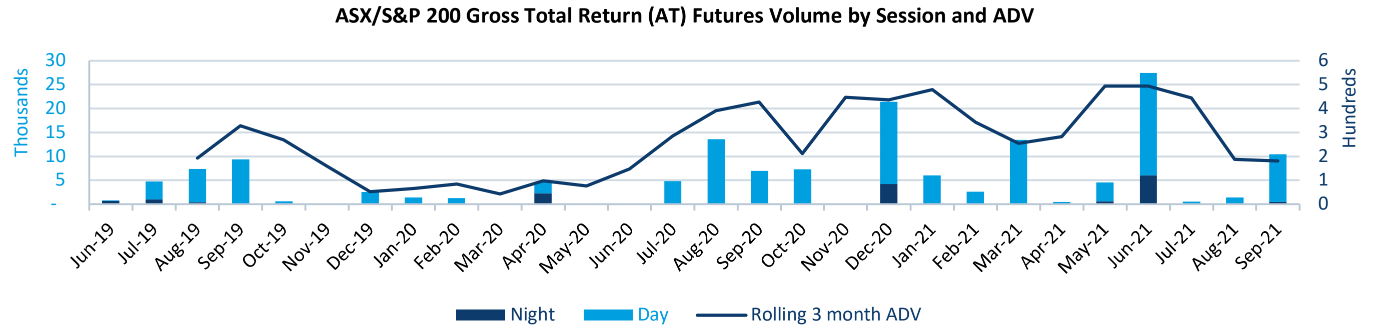
ASX EQUITY DERIVATIVES

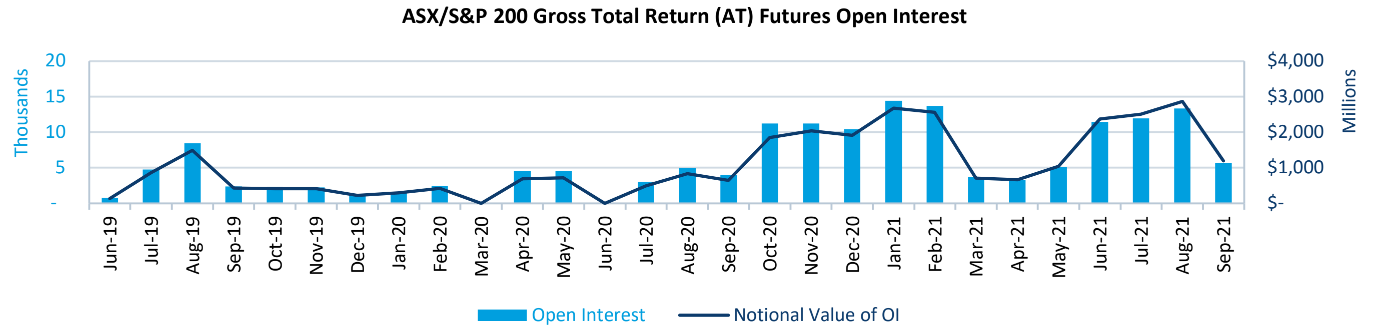
September 21

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 21

Options - Top Classes by Volume

RANK	SEP 21	VOLUME[1]	% MKT	OPEN INTEREST	VOL/OP	SHARE VOLUME	DLR[2]	PUT/CALL[3]	NET CALLS[4]	NET PUTS[4]
1	FMG	582,004	12.3%	156,545	371.8%	249,448,321	23.3%	119.2%	18,243	4,849
2	XJO	478,132	10.1%	176,897	270.3%	N/A	N/A	234.8%	-5,576	-5,407
3	BHP	345,328	7.3%	151,954	227.3%	143,755,797	24.0%	119.2%	2,770	-7,014
4	TLS	299,754	6.3%	208,576	143.7%	400,386,290	7.5%	40.0%	-19,916	-18,742
5	WPL	264,927	5.6%	110,365	240.0%	65,671,559	40.3%	90.5%	-16,847	15,207
6	AWC	264,261	5.6%	111,252	237.5%	287,874,352	9.2%	16.2%	-32,676	513
7	CBA	245,061	5.2%	71,148	344.4%	34,196,132	71.7%	63.1%	5,371	11,226
8	RIO	182,430	3.9%	50,396	362.0%	24,959,773	73.1%	208.0%	-6,274	-2,530
9	NCM	179,813	3.8%	63,168	284.7%	34,595,946	52.0%	190.2%	-7,372	10,228
10	STO	148,559	3.1%	81,939	181.3%	160,889,739	9.2%	196.0%	-15,337	4,138
11	AMP	143,162	3.0%	109,861	130.3%	286,722,426	5.0%	351.2%	17,201	-16,569
12	S32	139,436	2.9%	59,411	234.7%	335,041,979	4.2%	26.9%	-20,922	3,900
13	ANZ	134,177	2.8%	88,399	151.8%	75,046,768	17.9%	109.0%	-2,604	7,971
14	WBC	133,573	2.8%	112,905	118.3%	78,989,736	16.9%	65.1%	5,079	4,576
15	NAB	130,778	2.8%	111,165	117.6%	92,203,687	14.2%	38.2%	-1,261	933
16	AGL	94,367	2.0%	38,108	247.6%	138,362,171	6.8%	74.9%	3,034	-3,173
17	Z1P	92,409	2.0%	29,963	308.4%	105,150,675	8.8%	151.9%	-7,557	-5,294
18	A2M	89,646	1.9%	23,787	376.9%	73,835,954	12.1%	115.6%	-6,693	-2,677
19	CSL	83,626	1.8%	24,846	336.6%	10,640,773	78.6%	84.9%	2,145	2,079
20	IPL	83,339	1.8%	37,443	222.6%	127,059,750	6.6%	24.7%	-10,674	-142
21	MQG	78,383	1.7%	21,388	366.5%	11,860,611	66.1%	63.0%	80	-108
22	ORG	70,168	1.5%	88,972	78.9%	97,143,070	7.2%	78.3%	-19,993	4,819
23	AMC	63,871	1.4%	35,673	179.0%	42,803,896	14.9%	48.9%	-2,802	-1,740
24	WES	63,078	1.3%	33,338	189.2%	30,715,762	20.5%	73.5%	1,590	469
25	WOW	60,884	1.3%	34,035	178.9%	33,595,875	18.1%	97.4%	45	-1,001
26	BXB	60,709	1.3%	38,749	156.7%	87,766,731	6.9%	31.3%	-6,139	-5,346
27	GMG	56,338	1.2%	24,806	227.1%	55,772,390	10.1%	4.1%	-2,364	-267
28	RRL	55,913	1.2%	32,055	174.4%	120,854,469	4.6%	257.1%	105	-6,427
29	AZJ	52,540	1.1%	47,726	110.1%	93,551,678	5.6%	407.7%	-2,217	-6,634
30	TCL	52,476	1.1%	51,115	102.7%	58,891,799	8.9%	45.6%	3,149	-1,079
	Market*	**4,729,142**	**100.0%**	**2,225,985**	**212.5%**	**3,357,788,109**	**14.1%**	**10.3%**	**-128,412**	**-13,242**

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

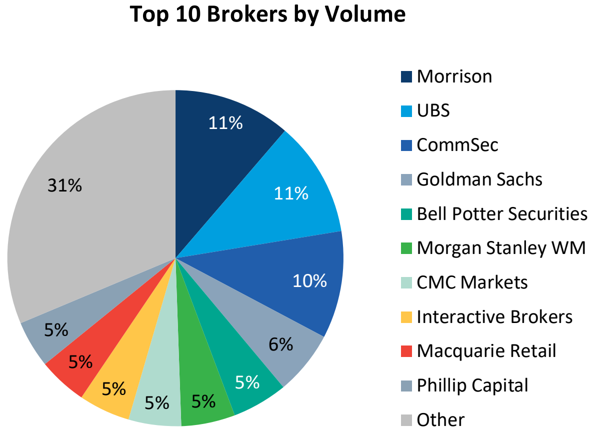
4 The net calls & net puts are the number of options contracts bought minus the number of options contracts sold, excluding Market Makers

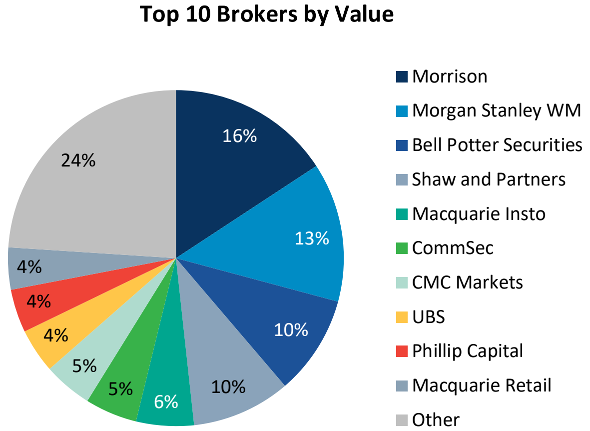
* Only TOP 30 ETO classes included

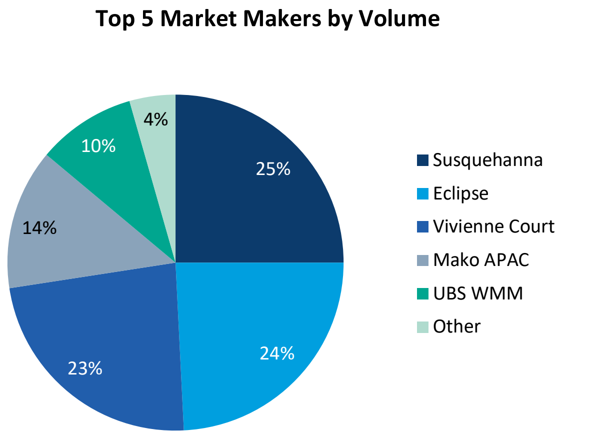
ASX EQUITY DERIVATIVES

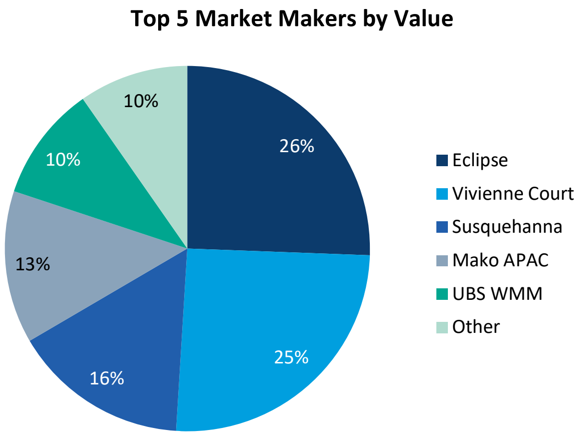
September 21

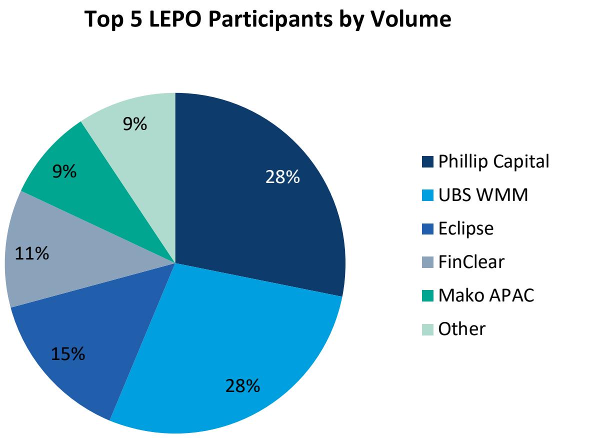
Options Market Share by Volume and Value Traded

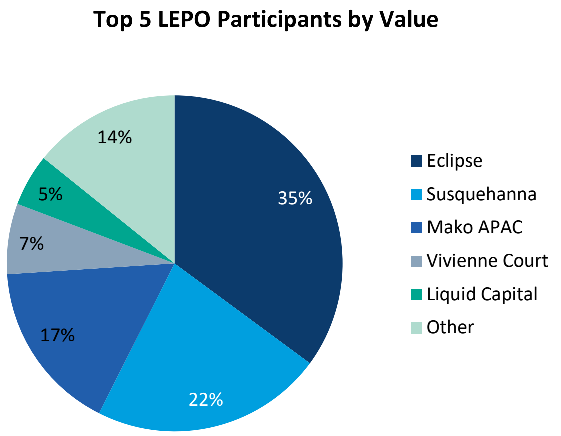












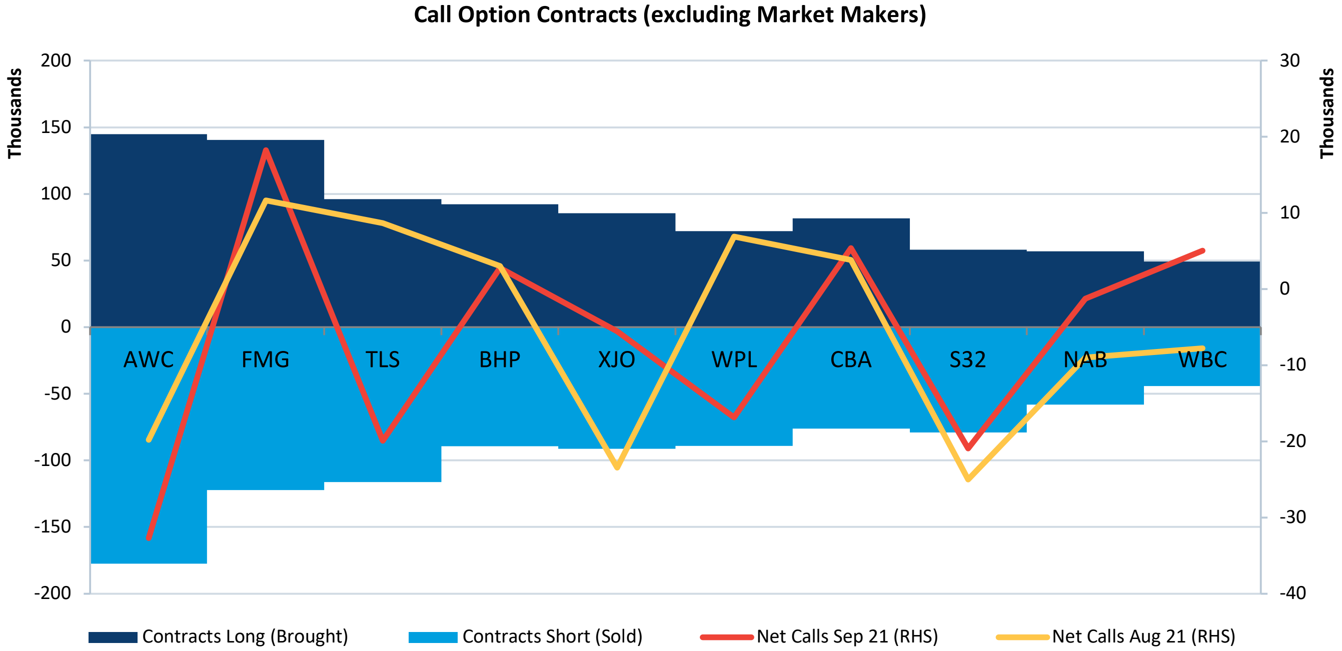
NOTE: The above charts include contracts traded in both Single Stock and Index options

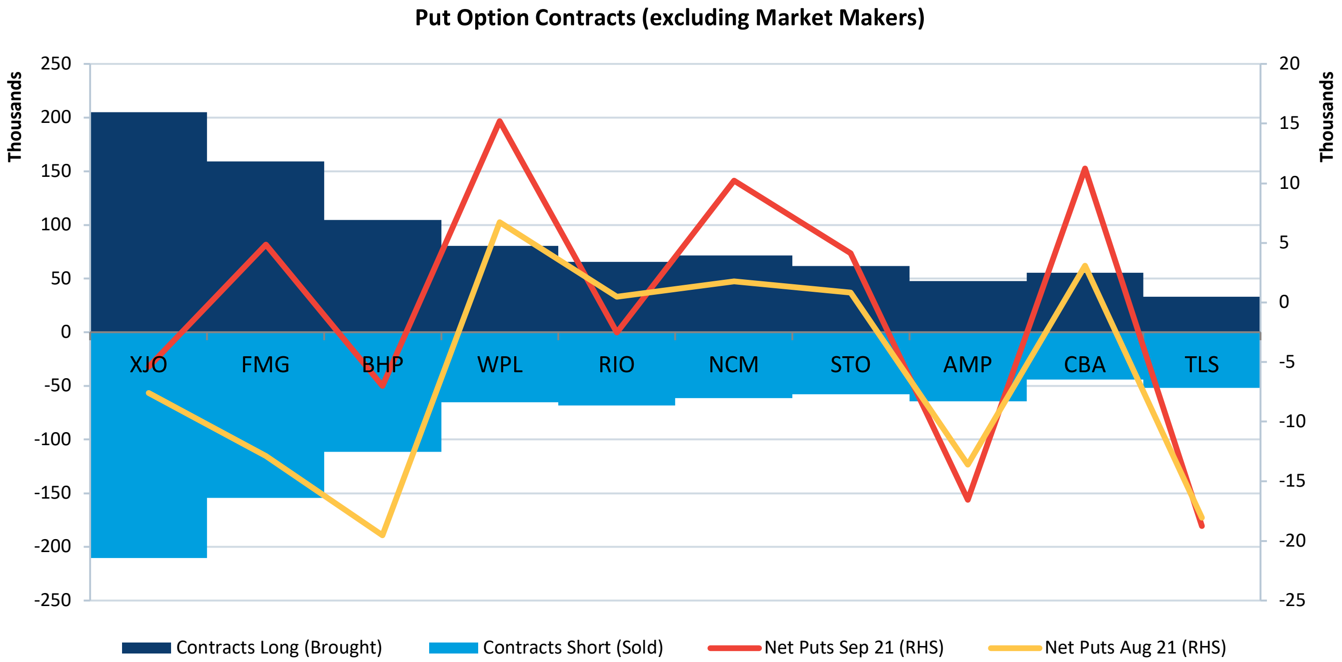
LEPOs are excluded from the top four charts

ASX EQUITY DERIVATIVES

September 21

Top 10 Call and Put Option Contracts



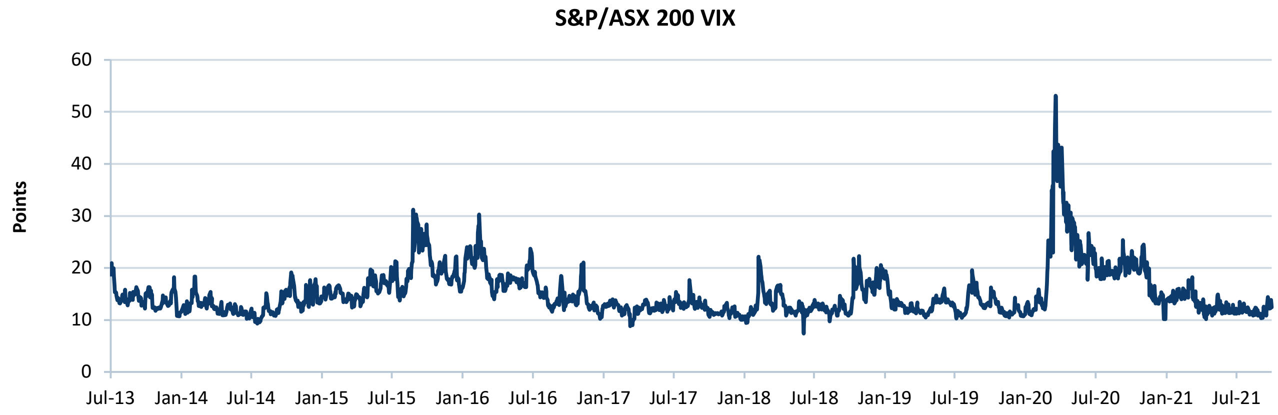


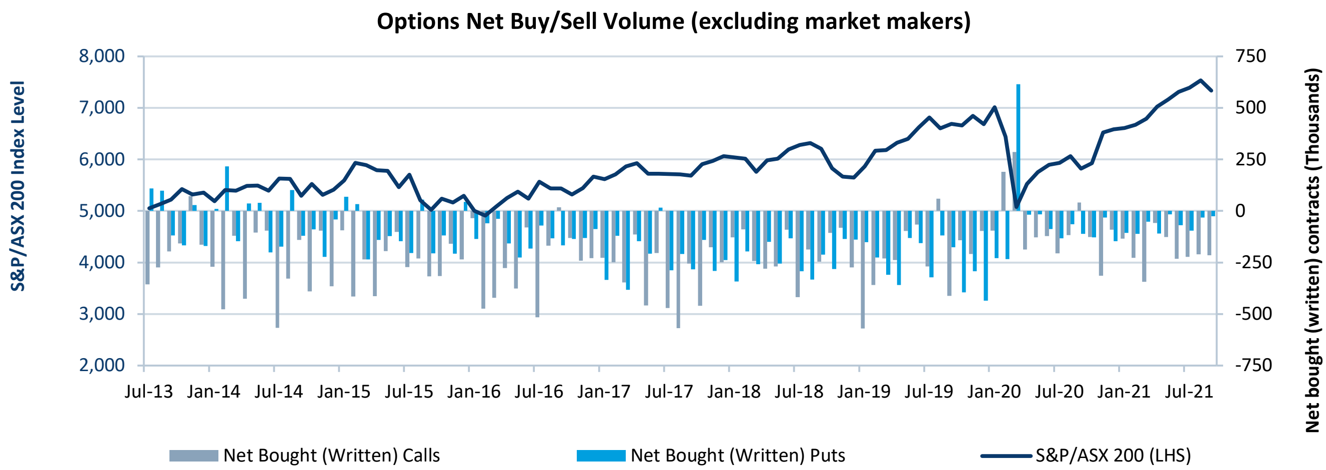
NOTE: The charts above show the number of contracts brought and sold by non-market-making participants in the top 10 underlying securites

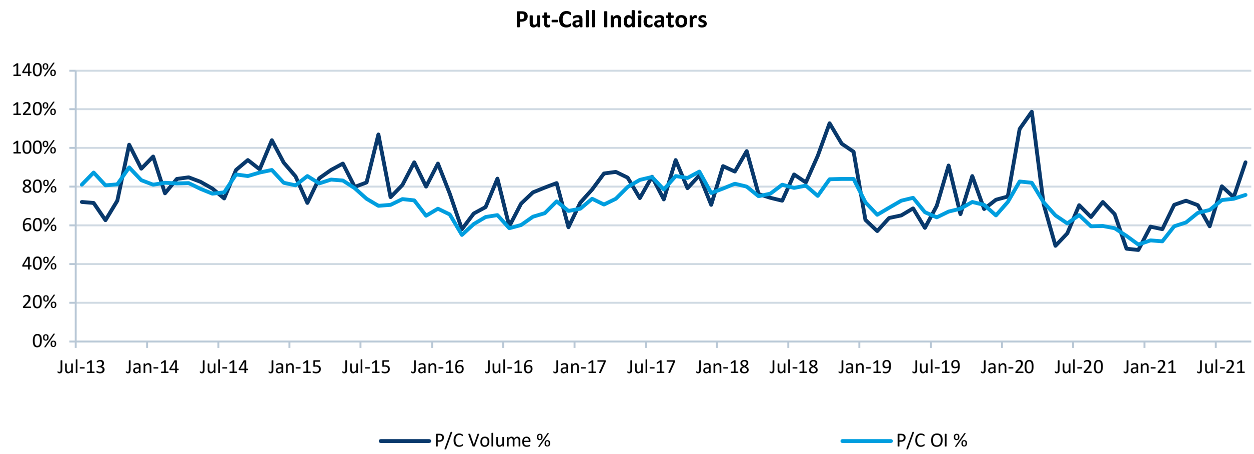
ASX EQUITY DERIVATIVES

September 21

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







ASX EQUITY DERIVATIVES

September 21

Options - Volume, Value and Open Interest

Volume

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-21	3,064,508	2,842,309	5,906,817	5,403,512	25,173	477,912	220
Aug-21	3,058,885	2,283,491	5,342,376	4,843,668	114,603	383,011	1,094
Variance	0.2%	24.5%	10.6%	11.6%	-78.0%	24.8%	-79.9%
Sep-20	3,196,793	2,303,964	5,500,757	4,740,574	195,898	564,285	0
Variance	-4.1%	23.4%	7.4%	14.0%	-87.1%	-15.3%	N/A
Cal Yr to date	27,134,170	19,103,023	46,237,193	41,663,552	788,894	3,782,135	2,612
Fin Yr to date	8,744,778	7,230,994	15,975,772	14,541,091	149,120	1,284,025	1,536

Value ($m)

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-21	553.6	659.4	1,213.0	692.7	24.4	479.3	16.5
Aug-21	897.0	381.0	1,278.1	550.6	334.2	311.1	82.1
Variance	-38.3%	73.1%	-5.1%	25.8%	-92.7%	54.1%	-79.9%
Sep-20	772.6	653.4	1,426.0	561.9	313.7	550.4	0.0
Variance	-28.4%	0.9%	-14.9%	23.3%	-92.2%	-12.9%	N/A
Cal Yr to date	6,768.1	3,764.3	10,532.3	4,955.3	1,835.9	3,549.5	191.6
Fin Yr to date	1,916.1	1,385.5	3,301.6	1,678.3	426.1	1,082.5	114.8

Open Interest

PERIOD	CALL	PUT	TOTAL OPTIONS	EQUITY OPTIONS	EQUITY LEPO	INDEX OPTION	INDEX LEPO
Sep-21	1,689,299	1,279,773	2,969,072	2,783,096	9,079	176,897	0
Aug-21	1,739,480	1,284,652	3,024,132	2,799,779	22,160	201,960	233
Variance	-2.9%	-0.4%	-1.8%	-0.6%	-59.0%	-12.4%	-100.0%
Sep-20	2,251,387	1,342,779	3,594,166	3,085,880	200,629	307,654	2
Variance	-25.0%	-4.7%	-17.4%	-9.8%	-95.5%	-42.5%	-100.0%
Cal Yr to date	17,387,578	11,091,273	28,478,853	25,698,757	977,119	1,802,245	728
Fin Yr to date	5,183,794	3,845,634	9,029,428	8,350,885	85,190	593,070	283

MORE INFORMATION

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